

BNP Paribas Easy SICAV



SEMI-ANNUAL REPORT at 30/06/2024
R.C.S. Luxembourg B 202 012



BNP PARIBAS
ASSET MANAGEMENT

The sustainable
investor for a
changing world

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Organisation

Registered office

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

Board of Directors

Chairman

Mr. Benoit PICARD, Head of Protected Management, Systematic & Quantitative Investment, BNP PARIBAS ASSET MANAGEMENT Europe*, Paris

Members

Mr. Laurent GAUDE, Head of Business Management & CIB Services - Multi Asset, Quantitative and Solutions (MAQS), BNP PARIBAS ASSET MANAGEMENT Europe*, Paris (until 29 March 2024)

Ms. Corinne ROGER, Co-head of Global Product Engineering, BNP PARIBAS ASSET MANAGEMENT Europe*, Paris

Ms. Claire MEHU, Client Target Allocation Team Leader, Multi Asset, Quantitative and Solutions (MAQS), BNP PARIBAS ASSET MANAGEMENT Europe*, Paris

Ms. Lorraine SEREYJOL-GARROS, Global Head of ETF Index Business Development, BNP PARIBAS ASSET MANAGEMENT Europe*, Paris

Mr. Heinrich HARDY, Head of Investment Operations, BNP PARIBAS ASSET MANAGEMENT Europe, Belgian Branch*, Brussels

Mr. Philippe DITISHEIM, Director, 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 Europe*, 1 Boulevard Haussmann, F-75009 Paris, France

NAV Calculation, Registrar and Transfer Agents

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

Depository

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

Auditor

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

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

Information

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

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

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

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.

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 30/06/2024

		€ Aggregate Bond SRI Fossil Free	€ Corp Bond SRI Fossil Free 7-10Y	€ Corp Bond SRI Fossil Free Ultrashort Duration	€ Corp Bond SRI PAB
	Expressed in Notes	EUR	EUR	EUR	EUR
Statement of net assets					
Assets		191 611 576	29 861 402	172 152 431	3 127 665 363
<i>Securities portfolio at cost price</i>		188 344 390	29 705 582	166 085 746	3 103 097 515
<i>Unrealised gain/(loss) on securities portfolio</i>		648 647	(330 078)	970 645	(20 282 302)
Securities portfolio at market value	2	188 993 037	29 375 504	167 056 391	3 082 815 213
Net Unrealised gain on financial instruments	9,10,11	0	0	0	0
Cash at banks and time deposits		912 383	116 821	3 952 104	5 766 822
Other assets		1 706 156	369 077	1 143 936	39 083 328
Liabilities		20 121	3 425	13 027	9 941 287
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	9,10,11	0	0	0	0
Other liabilities		20 121	3 425	13 027	9 941 287
Net asset value		191 591 455	29 857 977	172 139 404	3 117 724 076
Statement of operations and changes in net assets					
Income on investments and assets	2	1 286 224	119 922	1 116 445	34 223 249
Management fees	3	18 724	2 170	16 495	407 010
Bank interest		1	0	116	3 127
Other fees	4	75 806	5 088	38 489	1 730 829
Taxes	5	605	0	150	76 642
Transaction fees	15	0	0	19	0
Total expenses		95 136	7 258	55 269	2 217 608
Net result from investments		1 191 088	112 664	1 061 176	32 005 641
Net realised result on:					
Investments securities	2	207 126	(26 851)	229 137	(8 400 553)
Financial instruments	9,10,11	0	0	(1 040)	0
Net realised result		1 398 214	85 813	1 289 273	23 605 088
Movement on net unrealised gain/(loss) on:					
Investments securities	2	(3 115 546)	(330 078)	789 823	(13 688 670)
Financial instruments	9,10,11	0	0	0	0
Change in net assets due to operations		(1 717 332)	(244 265)	2 079 096	9 916 418
Net subscriptions/(redemptions)		86 716 858	30 102 242	147 365 598	484 098 186
Dividends paid	6	(15 094)	0	(24 424)	(42 389 831)
Increase/(Decrease) in net assets during the year/period		84 984 432	29 857 977	149 420 270	451 624 773
Net assets at the beginning of the financial year/period		106 607 023	0	22 719 134	2 666 099 303
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		191 591 455	29 857 977	172 139 404	3 117 724 076

BNP Paribas Easy

€ Corp Bond SRI PAB 1-3Y	€ Corp Bond SRI PAB 3-5Y	€ High Yield SRI Fossil Free	ECPI Circular Economy Leaders	ECPI Global ESG Blue Economy	ECPI Global ESG Hydrogen Economy
EUR	EUR	EUR	EUR	EUR	EUR
2 359 105 944	1 672 340 184	325 161 494	964 205 848	241 478 204	60 242 443
2 284 279 505	1 628 352 807	288 741 977	824 718 362	220 244 004	66 440 166
39 817 270	24 612 147	4 939 829	137 179 632	20 817 144	(6 892 855)
2 324 096 775	1 652 964 954	293 681 806	961 897 994	241 061 148	59 547 311
0	0	0	0	0	0
15 330 448	493 116	4 342 653	343 761	0	0
19 678 721	18 882 114	27 137 035	1 964 093	417 056	695 132
530 427	2 027 066	23 635 718	1 664 822	70 039	674 616
0	0	0	0	13 481	244 290
0	0	0	0	0	0
530 427	2 027 066	23 635 718	1 664 822	56 558	430 326
2 358 575 517	1 670 313 118	301 525 776	962 541 026	241 408 165	59 567 827
16 552 288	18 408 193	6 709 047	10 168 019	3 472 637	1 024 593
459 967	313 033	215 763	1 012 433	172 190	18 279
5 853	8 660	11	19 799	7 977	1 800
1 144 853	951 105	204 292	679 451	133 104	37 624
36 513	55 371	2 797	7 810	3 019	2 871
346	148	36	190 809	52 602	15 000
1 647 532	1 328 317	422 899	1 910 302	368 892	75 574
14 904 756	17 079 876	6 286 148	8 257 717	3 103 745	949 019
12 137 007	10 455 880	4 013 961	32 102 777	387 672	(1 144 467)
(26 075)	2 500	(6 090)	6 333	(1 809)	(620)
27 015 688	27 538 256	10 294 019	40 366 827	3 489 608	(196 068)
(226 084)	(18 363 210)	(2 798 687)	48 192 221	17 941 980	(3 254 934)
0	(45 000)	0	0	0	0
26 789 604	9 130 046	7 495 332	88 559 048	21 431 588	(3 451 002)
565 171 136	174 847 174	(33 741 923)	(34 454 453)	(2 550 751)	(9 705 587)
(63 261 654)	(47 220 491)	(1 476 436)	0	(1 135 878)	(19)
528 699 086	136 756 729	(27 723 027)	54 104 595	17 744 959	(13 156 608)
1 829 876 431	1 533 556 389	329 248 803	908 436 431	223 663 206	72 724 435
0	0	0	0	0	0
2 358 575 517	1 670 313 118	301 525 776	962 541 026	241 408 165	59 567 827

Financial statements at 30/06/2024

		ECPI Global ESG Med Tech	Energy & Metals Enhanced Roll	ESG Dividend Europe	ESG Eurozone Biodiversity Leaders PAB
	Expressed in Notes	EUR	USD	EUR	EUR
Statement of net assets					
Assets		43 722 450	523 885 622	16 350 887	51 432 415
<i>Securities portfolio at cost price</i>		45 804 654	458 816 992	15 011 072	45 461 499
<i>Unrealised gain/(loss) on securities portfolio</i>		(2 127 217)	38 989 166	192 424	5 850 299
Securities portfolio at market value	2	43 677 437	497 806 158	15 203 496	51 311 798
Net Unrealised gain on financial instruments	9,10,11	0	0	0	0
Cash at banks and time deposits		8 055	25 780 457	1 140 000	62 968
Other assets		36 958	299 007	7 391	57 649
Liabilities		9 663	15 728 969	575 830	14 238
Bank overdrafts		0	0	68 993	0
Net Unrealised loss on financial instruments	9,10,11	0	15 560 473	499 030	0
Other liabilities		9 663	168 496	7 807	14 238
Net asset value		43 712 787	508 156 653	15 775 057	51 418 177
Statement of operations and changes in net assets					
Income on investments and assets	2	152 933	1 245 132	27 382	1 371 680
Management fees	3	31 959	596 552	13 749	68 921
Bank interest		1 126	159 090	12 751	325
Other fees	4	27 822	275 395	9 399	35 958
Taxes	5	1 418	2 571	83	364
Transaction fees	15	11 650	0	1 707	9 640
Total expenses		73 975	1 033 608	37 689	115 208
Net result from investments		78 958	211 524	(10 307)	1 256 472
Net realised result on:					
Investments securities	2	(709 999)	74 606 290	2 609 814	2 870 992
Financial instruments	9,10,11	(15 149)	4 954 867	287 373	136
Net realised result		(646 190)	79 772 681	2 886 880	4 127 600
Movement on net unrealised gain/(loss) on:					
Investments securities	2	578 878	(25 416 102)	(253 152)	(270 704)
Financial instruments	9,10,11	12 390	(23 573 419)	(1 661 300)	0
Change in net assets due to operations		(54 922)	30 783 160	972 428	3 856 896
Net subscriptions/(redemptions)		(1 429 044)	(65 871 872)	506 903	(23 648 455)
Dividends paid	6	(5)	0	0	0
Increase/(Decrease) in net assets during the year/period		(1 483 971)	(35 088 712)	1 479 331	(19 791 559)
Net assets at the beginning of the financial year/period		45 196 758	543 245 365	14 295 726	71 209 736
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		43 712 787	508 156 653	15 775 057	51 418 177

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ESG Growth Europe	ESG Low Vol Europe	ESG Low Vol US	ESG Momentum Europe	ESG Quality Europe	ESG Value Europe
EUR	EUR	EUR	EUR	EUR	EUR
70 527 785	37 915 672	11 371 288	2 845 932	92 328 407	66 454 468
65 192 051	37 233 901	10 127 163	2 605 310	93 784 969	56 679 120
(3 353 057)	(1 230 978)	159 054	58 385	(3 149 794)	2 433 964
61 838 994	36 002 923	10 286 217	2 663 695	90 635 175	59 113 084
7 593 885	693 262	779 445	125 858	240 401	7 265 006
1 046 640	1 184 337	298 255	55 781	1 403 284	37 330
48 266	35 150	7 371	598	49 547	39 048
20 551	16 388	2 595	699	22 759	16 998
0	0	0	0	0	0
0	0	0	0	0	0
20 551	16 388	2 595	699	22 759	16 998
70 507 234	37 899 284	11 368 693	2 845 233	92 305 648	66 437 470
200 106	139 830	22 744	902	186 304	126 299
60 182	57 491	9 733	2 130	81 232	60 722
67 427	36 334	4 857	540	63 675	25 720
40 105	38 329	6 488	1 422	54 155	40 483
429	381	62	12	521	393
39 295	83 253	0	231	132 724	25 135
207 438	215 788	21 140	4 335	332 307	152 453
(7 332)	(75 958)	1 604	(3 433)	(146 003)	(26 154)
4 878 376	2 494 753	1 023 490	196 383	1 923 868	1 066 143
(3 363 966)	6 153 163	(736 236)	75 434	9 749 290	(5 379 802)
1 507 078	8 571 958	288 858	268 384	11 527 155	(4 339 813)
(6 100 360)	(3 254 034)	(516 796)	(13 798)	(7 485 061)	(1 413 903)
7 144 405	(1 375 170)	1 073 648	94 093	141 981	8 725 549
2 551 123	3 942 754	845 710	348 679	4 184 075	2 971 833
3 110 654	(30 540 634)	(178)	511 790	(3 210 421)	(10 836 431)
0	(190 422)	(3 039)	(5 816)	(151 615)	(81 106)
5 661 777	(26 788 302)	842 493	854 653	822 039	(7 945 704)
64 845 457	64 687 586	10 526 200	1 990 580	91 483 609	74 383 174
0	0	0	0	0	0
70 507 234	37 899 284	11 368 693	2 845 233	92 305 648	66 437 470

Financial statements at 30/06/2024

		FTSE EPRA Nareit Developed Europe ex UK Green CTB	FTSE EPRA Nareit Global Developed Green CTB	FTSE EPRA/NAREIT Developed Europe	FTSE EPRA/NAREIT Eurozone Capped
	Expressed in Notes	EUR	EUR	EUR	EUR
Statement of net assets					
Assets		78 926 825	25 588 474	36 050 348	247 779 756
<i>Securities portfolio at cost price</i>		84 711 670	28 550 269	44 290 438	282 041 277
<i>Unrealised gain/(loss) on securities portfolio</i>		(6 009 856)	(3 215 406)	(8 427 327)	(36 384 908)
Securities portfolio at market value	2	78 701 814	25 334 863	35 863 111	245 656 369
Net Unrealised gain on financial instruments	9,10,11	0	0	9 397	0
Cash at banks and time deposits		42 736	159 798	11 298	0
Other assets		182 275	93 813	166 542	2 123 387
Liabilities		29 621	8 831	65 728	1 731 298
Bank overdrafts		0	0	53 967	361 444
Net Unrealised loss on financial instruments	9,10,11	0	0	0	0
Other liabilities		29 621	8 831	11 761	1 369 854
Net asset value		78 897 204	25 579 643	35 984 620	246 048 458
Statement of operations and changes in net assets					
Income on investments and assets	2	3 004 259	541 226	940 635	6 996 974
Management fees	3	130 748	39 927	59 235	307 381
Bank interest		5 070	698	671	7 782
Other fees	4	108 924	22 159	25 387	131 841
Taxes	5	6 251	1 357	281	1 229
Transaction fees	15	54 616	5 340	4 766	150 095
Total expenses		305 609	69 481	90 340	598 328
Net result from investments		2 698 650	471 745	850 295	6 398 646
Net realised result on:					
Investments securities	2	(18 088 137)	(2 012 446)	(4 021 349)	(15 708 908)
Financial instruments	9,10,11	(3 700)	5 449	(9 569)	26 595
Net realised result		(15 393 187)	(1 535 252)	(3 180 623)	(9 283 667)
Movement on net unrealised gain/(loss) on:					
Investments securities	2	(18 496 412)	729 910	1 375 148	(4 060 472)
Financial instruments	9,10,11	(1 089)	(6 060)	3 339	0
Change in net assets due to operations		(33 890 688)	(811 402)	(1 802 136)	(13 344 139)
Net subscriptions/(redemptions)		(205 836 265)	(5 778 157)	(15 077 419)	39 023 899
Dividends paid	6	(25)	(65)	(629 129)	(3 125 233)
Increase/(Decrease) in net assets during the year/period		(239 726 978)	(6 589 624)	(17 508 684)	22 554 527
Net assets at the beginning of the financial year/period		318 624 182	32 169 267	53 493 304	223 493 931
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		78 897 204	25 579 643	35 984 620	246 048 458

BNP Paribas Easy

JPM ESG EMBI Global Diversified Composite	JPM ESG EMU Government Bond IG	JPM ESG EMU Government Bond IG 1-3Y	JPM ESG EMU Government Bond IG 3-5Y	JPM ESG EMU Government Bond IG 10Y+	JPM ESG Green Social & Sustainability IG EUR Bond
USD	EUR	EUR	EUR	EUR	EUR
928 368 728	2 468 345 163	152 994 686	2 230 926 020	49 714 809	263 986 579
973 929 969	2 470 464 202	150 551 507	2 209 376 278	49 523 958	268 097 714
(65 080 782)	(29 783 679)	513 936	(1 385 898)	(541 572)	(6 413 457)
908 849 187	2 440 680 523	151 065 443	2 207 990 380	48 982 386	261 684 257
0	0	0	0	0	0
4 483 966	1 472 890	769 785	834 693	128 060	651 085
15 035 575	26 191 750	1 159 458	22 100 947	604 363	1 651 237
3 334 876	277 248	17 375	448 005	5 771	43 902
0	0	0	0	0	0
629 151	0	0	0	0	0
2 705 725	277 248	17 375	448 005	5 771	43 902
925 033 852	2 468 067 915	152 977 311	2 230 478 015	49 709 038	263 942 677
23 139 935	23 866 538	1 279 522	18 758 759	160 669	2 218 795
345 302	295 395	23 261	250 827	1 708	113 953
100 018	217	877	263	6	155
501 414	1 368 772	94 013	1 180 687	6 901	166 211
12 803	18 629	1 001	30 367	0	6 693
0	0	0	0	0	0
959 537	1 683 013	119 152	1 462 144	8 615	287 012
22 180 398	22 183 525	1 160 370	17 296 615	152 054	1 931 783
(9 879 254)	1 176 227	860 131	(170 499)	(3 441)	(879 155)
(5 666 182)	0	0	0	0	0
6 634 962	23 359 752	2 020 501	17 126 116	148 613	1 052 628
1 948 368	(69 708 169)	(1 870 512)	(34 770 238)	(541 572)	(7 175 463)
(13 839 995)	0	0	0	0	0
(5 256 665)	(46 348 417)	149 989	(17 644 122)	(392 959)	(6 122 835)
105 795 153	212 536 901	(34 305 291)	491 552 241	50 101 997	(25 970 403)
(4 603 674)	(21 781)	(18 089)	(6 366 423)	0	(756 867)
95 934 814	166 166 703	(34 173 391)	467 541 696	49 709 038	(32 850 105)
829 099 038	2 301 901 212	187 150 702	1 762 936 319	0	296 792 782
0	0	0	0	0	0
925 033 852	2 468 067 915	152 977 311	2 230 478 015	49 709 038	263 942 677

Financial statements at 30/06/2024

		Low Carbon 100 Europe PAB	Low Carbon 100 Eurozone PAB	Low Carbon 300 World PAB	Markit iBoxx Global Corporates Liquid 150 Capped (USD Hedged)
	Expressed in Notes	EUR	EUR	EUR	USD
Statement of net assets					
Assets		1 474 469 852	21 432 040	47 153 391	174 629 292
<i>Securities portfolio at cost price</i>		1 346 686 700	19 609 689	39 521 207	173 674 907
<i>Unrealised gain/(loss) on securities portfolio</i>		123 283 855	1 180 356	7 493 466	(4 188 145)
Securities portfolio at market value	2	1 469 970 555	20 790 045	47 014 673	169 486 762
Net Unrealised gain on financial instruments	9,10,11	0	0	0	2 059 037
Cash at banks and time deposits		0	4 787	30 680	1 160 228
Other assets		4 499 297	637 208	108 038	1 923 265
Liabilities		990 887	619 358	17 311	79 165
Bank overdrafts		646 908	0	0	0
Net Unrealised loss on financial instruments	9,10,11	0	0	0	0
Other liabilities		343 979	619 358	17 311	79 165
Net asset value		1 473 478 965	20 812 682	47 136 080	174 550 127
Statement of operations and changes in net assets					
Income on investments and assets	2	30 143 257	405 258	693 371	2 923 182
Management fees	3	1 188 314	15 918	37 260	8 495
Bank interest		13 654	2	1 415	90 873
Other fees	4	792 369	10 825	29 654	67 957
Taxes	5	7 350	241	1 572	9 757
Transaction fees	15	1 057 090	29 455	29 778	0
Total expenses		3 058 777	56 441	99 679	177 082
Net result from investments		27 084 480	348 817	593 692	2 746 100
Net realised result on:					
Investments securities	2	44 150 397	873 443	6 169 199	(805 150)
Financial instruments	9,10,11	42 570	25	(1 406)	3 398 326
Net realised result		71 277 447	1 222 285	6 761 485	5 339 276
Movement on net unrealised gain/(loss) on:					
Investments securities	2	38 443 710	476 560	3 389 117	(1 811 437)
Financial instruments	9,10,11	0	0	0	(10 513 659)
Change in net assets due to operations		109 721 157	1 698 845	10 150 602	(6 985 820)
Net subscriptions/(redemptions)		87 426 613	5 381 617	(5 829 756)	2 813 617
Dividends paid	6	(430 870)	(26)	(173 690)	0
Increase/(Decrease) in net assets during the year/period		196 716 900	7 080 436	4 147 156	(4 172 203)
Net assets at the beginning of the financial year/period		1 276 762 065	13 732 246	42 988 924	178 722 330
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		1 473 478 965	20 812 682	47 136 080	174 550 127

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MSCI China Select SRI S-Series 10% Capped	MSCI Emerging ESG Filtered Min TE	MSCI Emerging SRI S-Series PAB 5% Capped	MSCI EMU ESG Filtered Min TE	MSCI EMU SRI S- Series PAB 5% Capped	MSCI Europe ESG Filtered Min TE
USD	USD	USD	EUR	EUR	EUR
86 864 925	649 056 256	606 083 479	444 249 510	154 924 610	982 839 705
91 928 783	627 645 883	476 771 698	398 553 141	140 137 723	871 299 357
(5 323 795)	17 932 506	13 379 505	40 869 373	13 438 834	103 793 008
86 604 988	645 578 389	490 151 203	439 422 514	153 576 557	975 092 365
0	17 510	292 371	1 995	0	0
0	1 557 076	22 678 804	587 795	330 316	5 756 303
259 937	1 903 281	92 961 101	4 237 206	1 017 737	1 991 037
45 959	145 636	107 830 363	3 652 586	43 360	153 136
22 247	0	0	0	0	0
0	0	0	0	3 750	13 890
23 712	145 636	107 830 363	3 652 586	39 610	139 246
86 818 966	648 910 620	498 253 116	440 596 924	154 881 250	982 686 569
923 217	5 230 430	1 715 534	9 985 589	4 039 518	20 151 348
82 051	162 769	506 287	49 438	165 167	151 320
5 971	129 493	470 326	687	342	4 440
60 479	225 166	504 755	220 728	153 771	533 684
0	8 715	19 856	3 799	4 006	9 335
181 682	672 418	0	282 728	80 057	683 387
330 183	1 198 561	1 501 224	557 380	403 343	1 382 166
593 034	4 031 869	214 310	9 428 209	3 636 175	18 769 182
(1 389 204)	42 358 891	67 309 700	3 973 490	20 430 128	10 287 951
7 539	(38 080 893)	(99 697 116)	55 722	69 499	439 529
(788 631)	8 309 867	(32 173 106)	13 457 421	24 135 802	29 496 662
6 042 602	(10 654 692)	(63 095 188)	12 597 175	(7 487 108)	51 424 300
3 045	29 123 561	81 165 468	2 411	(1 965)	(23 000)
5 257 016	26 778 736	(14 102 826)	26 057 007	16 646 729	80 897 962
29 362 037	359 234 100	(523 670 670)	128 334 768	(189 327 039)	204 539 536
(11)	(3 336 143)	(11 277 106)	(39)	0	(1 688 888)
34 619 042	382 676 693	(549 050 602)	154 391 736	(172 680 310)	283 748 610
52 199 924	266 233 927	1 047 303 718	286 205 188	327 561 560	698 937 959
0	0	0	0	0	0
86 818 966	648 910 620	498 253 116	440 596 924	154 881 250	982 686 569

Financial statements at 30/06/2024

		MSCI Europe Small Caps SRI S-Series PAB 5% Capped	MSCI Europe SRI S- Series PAB 5% Capped	MSCI Japan ESG Filtered Min TE	MSCI Japan SRI S- Series PAB 5% Capped
	Expressed in Notes	EUR	EUR	EUR	EUR
Statement of net assets					
Assets		260 264 085	486 620 862	1 862 158 661	199 152 404
<i>Securities portfolio at cost price</i>		251 671 644	449 153 644	1 650 238 962	199 220 909
<i>Unrealised gain/(loss) on securities portfolio</i>		7 694 784	28 821 883	188 587 110	(2 824 550)
Securities portfolio at market value	2	259 366 428	477 975 527	1 838 826 072	196 396 359
Net Unrealised gain on financial instruments	9,10,11	0	0	7 058 974	754 943
Cash at banks and time deposits		277 269	393 403	10 520 666	1 827 515
Other assets		620 388	8 251 932	5 752 949	173 587
Liabilities		105 021	5 287 258	4 212 630	419 348
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	9,10,11	0	15 330	0	0
Other liabilities		105 021	5 271 928	4 212 630	419 348
Net asset value		260 159 064	481 333 604	1 857 946 031	198 733 056
Statement of operations and changes in net assets					
Income on investments and assets	2	3 945 705	22 586 799	15 941 689	3 504 127
Management fees	3	306 369	542 401	352 559	173 088
Bank interest		8 325	14 527	86 887	27 430
Other fees	4	210 497	692 128	1 044 091	228 096
Taxes	5	33 967	24 461	52 514	7 903
Transaction fees	15	285 983	339 413	103 584	39 752
Total expenses		845 141	1 612 930	1 639 635	476 269
Net result from investments		3 100 564	20 973 869	14 302 054	3 027 858
Net realised result on:					
Investments securities	2	12 717 573	83 793 594	36 187 219	(7 129 806)
Financial instruments	9,10,11	1 133	308 967	23 364 055	8 032 613
Net realised result		15 819 270	105 076 430	73 853 328	3 930 665
Movement on net unrealised gain/(loss) on:					
Investments securities	2	(12 412 087)	(19 758 248)	90 224 225	(3 119 639)
Financial instruments	9,10,11	0	(16 780)	8 891 514	1 413 050
Change in net assets due to operations		3 407 183	85 301 402	172 969 067	2 224 076
Net subscriptions/(redemptions)		41 912 392	(1 108 967 412)	324 397 826	(315 859 263)
Dividends paid	6	0	(24 469 874)	(1 972 099)	(1 312 459)
Increase/(Decrease) in net assets during the year/period		45 319 575	(1 048 135 884)	495 394 794	(314 947 646)
Net assets at the beginning of the financial year/period		214 839 489	1 529 469 488	1 362 551 237	513 680 702
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		260 159 064	481 333 604	1 857 946 031	198 733 056

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MSCI North America ESG Filtered Min TE	MSCI Pacific ex Japan ESG Filtered Min TE	MSCI USA SRI S- Series PAB 5% Capped	MSCI World SRI S- Series PAB 5% Capped	Sustainable EUR Corporate Bond	Sustainable EUR Government Bond
EUR	EUR	USD	USD	EUR	EUR
298 235 174	472 608 914	1 447 903 215	1 270 262 385	52 830 648	51 508 731
250 519 859	434 940 349	1 307 976 430	1 177 651 525	51 578 157	51 506 259
45 970 011	32 263 851	138 404 627	88 641 260	49 027	(514 322)
296 489 870	467 204 200	1 446 381 057	1 266 292 785	51 627 184	50 991 937
75 748	35 731	0	174 521	0	0
888 868	2 314 108	596 265	2 052 038	599 698	220 397
780 688	3 054 875	925 893	1 743 041	603 766	296 397
1 055 045	1 377 478	541 859	299 992	10 012	7 169
0	0	0	0	0	0
0	0	76 728	0	0	0
1 055 045	1 377 478	465 131	299 992	10 012	7 169
297 180 129	471 231 436	1 447 361 356	1 269 962 393	52 820 636	51 501 562
2 391 671	8 790 354	12 566 530	11 555 500	527 867	348 607
52 128	62 607	1 405 778	899 312	29 332	11 767
12 735	5 042	120 834	94 878	23	54
242 827	256 274	1 453 665	868 927	27 078	23 536
6 815	29 002	89 885	34 371	200	97
61 868	46 621	212 831	195 963	0	0
376 373	399 546	3 282 993	2 093 451	56 633	35 454
2 015 298	8 390 808	9 283 537	9 462 049	471 234	313 153
51 934 581	(1 434 401)	248 969 394	82 036 064	27 187	3 072
(613 369)	150 131	1 730 641	447 806	0	0
53 336 510	7 106 538	259 983 572	91 945 919	498 421	316 225
(1 051 315)	11 824 362	(165 134 967)	(47 062 947)	49 027	(514 322)
(1 735 452)	(15 094)	(9 696 485)	(2 644 054)	0	0
50 549 743	18 915 806	85 152 120	42 238 918	547 448	(198 097)
(151 618 546)	42 383 313	(1 856 641 054)	(507 136 380)	52 273 188	51 699 659
(3)	(315 233)	(6 974 294)	(1 452 982)	0	0
(101 068 806)	60 983 886	(1 778 463 228)	(466 350 444)	52 820 636	51 501 562
398 248 935	410 247 550	3 225 824 584	1 736 312 837	0	0
0	0	0	0	0	0
297 180 129	471 231 436	1 447 361 356	1 269 962 393	52 820 636	51 501 562

Financial statements at 30/06/2024

		USD Corp Bond SRI Fossil Free	Combined
	Expressed in Notes	USD	EUR
Statement of net assets			
Assets		72 598 766	27 273 599 044
<i>Securities portfolio at cost price</i>		69 402 797	25 913 267 357
<i>Unrealised gain/(loss) on securities portfolio</i>		919 997	907 471 784
Securities portfolio at market value	2	70 322 794	26 820 739 141
Net Unrealised gain on financial instruments	9,10,11	0	27 007 809
Cash at banks and time deposits		1 444 040	120 069 531
Other assets		831 932	305 782 563
Liabilities		12 067	179 287 106
Bank overdrafts		0	1 409 841
Net Unrealised loss on financial instruments	9,10,11	0	15 709 375
Other liabilities		12 067	162 167 890
Net asset value		72 586 699	27 094 311 938
Statement of operations and changes in net assets			
Income on investments and assets	2	964 129	332 760 482
Management fees	3	17 824	11 137 238
Bank interest		292	1 544 730
Other fees	4	26 737	16 543 002
Taxes	5	167	602 711
Transaction fees	15	348	4 995 800
Total expenses		45 368	34 823 481
Net result from investments		918 761	297 937 001
Net realised result on:			
Investments securities	2	297 014	759 247 449
Financial instruments	9,10,11	0	(85 395 790)
Net realised result		1 215 775	971 788 660
Movement on net unrealised gain/(loss) on:			
Investments securities	2	(724 219)	(249 443 186)
Financial instruments	9,10,11	0	69 296 965
Change in net assets due to operations		491 556	791 642 439
Net subscriptions/(redemptions)		42 749 035	(1 236 492 362)
Dividends paid	6	(40 280)	(223 067 731)
Increase/(Decrease) in net assets during the year/period		43 200 311	(667 917 654)
Net assets at the beginning of the financial year/period		29 386 388	27 542 462 638
Reevaluation of opening combined NAV		0	219 766 954
Net assets at the end of the financial year/period		72 586 699	27 094 311 938

BNP Paribas Easy

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

€ Aggregate Bond SRI Fossil Free	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	0	106 607 023	191 591 455	
Net asset value per share				
Share "Track 1 - Capitalisation"	0	0	99.4580	10.000
Share "UCITS ETF - Capitalisation"	0	10.2952	10.1564	17 093 501.000
Share "UCITS ETF - Distribution"	0	10.2953	9.8559	1 824 513.000
€ Corp Bond SRI Fossil Free 7-10Y	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	0	0	29 857 977	
Net asset value per share				
Share "Track Privilege - Capitalisation"	0	0	99.4380	10.000
Share "Track Privilege - Distribution"	0	0	99.4380	10.000
Share "UCITS ETF - Capitalisation"	0	0	9.9427	2 992 817.000
Share "UCITS ETF - Distribution"	0	0	9.9427	10 000.000
€ Corp Bond SRI Fossil Free Ultrashort	EUR	EUR	EUR	Number of shares
Duration	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	0	22 719 134	172 139 404	
Net asset value per share				
Share "Track Privilege - Capitalisation"	0	101.4980	103.4690	10.000
Share "UCITS ETF - Capitalisation"	0	10.1492	10.3451	16 580 912.000
Share "UCITS ETF - Distribution"	0	10.1493	9.9421	61 059.000
€ Corp Bond SRI PAB	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	2 215 592 749	2 666 099 303	3 117 724 076	
Net asset value per share				
Share "Track 1 - Capitalisation"	91.1953	98.7697	99.0488	6 910 759.566
Share "Track Privilege - Capitalisation"	90.9908	98.5136	98.7872	197 183.096
Share "Track Privilege - Distribution"	82.6500	88.5208	85.6010	980 319.275
Share "Track X - Capitalisation"	91 246.0865	98 834.2438	99 118.3235	2 469.202
Share "Track X - Distribution"	84 095.2064	90 080.4571	87 113.1583	10 481.472
Share "UCITS ETF - Capitalisation"	9.1001	9.8500	9.8753	105 860 728.000
Share "UCITS ETF - Distribution"	8.7706	9.3867	9.0782	13 945 254.000
€ Corp Bond SRI PAB 1-3Y	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	1 214 896 353	1 829 876 431	2 358 575 517	
Net asset value per share				
Share "Track 1 - Capitalisation"	94.4943	99.0963	100.4256	511 844.796
Share "Track Privilege - Capitalisation"	0	104.1810	105.6055	657 808.611
Share "Track Privilege - Distribution"	93.0976	96.7059	94.4397	145 778.738
Share "Track X - Capitalisation"	94 724.9607	99 406.5608	100 770.2468	617.782
Share "Track X - Distribution"	93 334.3386	97 013.7082	94 771.8853	5 488.301
Share "UCITS ETF - Distribution"	9.3176	9.6778	9.4543	173 630 036.000

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

€ Corp Bond SRI PAB 3-5Y	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	861 943 127	1 533 556 389	1 670 313 118	
Net asset value per share				
Share "Track Classic - Capitalisation"	0	0	100.1840	10.000
Share "Track I - Capitalisation"	88.5885	95.1349	95.6609	1 123 426.671
Share "Track Privilege - Distribution"	86.5752	92.0081	89.2940	246 767.023
Share "Track X - Capitalisation"	88 916.4073	95 554.5997	96 109.3471	684.368
Share "Track X - Distribution"	86 784.4410	92 294.4733	89 599.3667	9 833.182
Share "UCITS ETF - Capitalisation"	10.0058	10.7452	10.8045	594 553.000
Share "UCITS ETF - Distribution"	8.6623	9.2070	8.9347	65 762 388.000
€ High Yield SRI Fossil Free	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	190 926 478	329 248 803	301 525 776	
Net asset value per share				
Share "Track Classic - Capitalisation"	88.0360	96.9490	98.9580	10.000
Share "Track I - Capitalisation"	89.4577	99.3788	101.6146	363 189.181
Share "Track I - Distribution"	86.1334	95.6775	91.9630	221 242.322
Share "Track Privilege - Capitalisation"	89.3747	99.2884	101.5221	962.086
Share "Track Privilege - Distribution"	86.1820	92.7060	89.1710	10.000
Share "Track X - Capitalisation"	89 691.3769	99 759.2933	102 064.1537	52.796
Share "Track X - Distribution"	86 422.0000	93 037.0000	89 517.0000	0.010
Share "UCITS ETF - Capitalisation"	8.9418	9.9335	10.1570	23 200 046.000
Share "UCITS ETF - Distribution"	8.6180	9.2704	8.9110	352 756.000
ECPI Circular Economy Leaders	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	626 537 506	908 436 431	962 541 026	
Net asset value per share				
Share "Track Classic - Capitalisation"	141.2159	167.4240	183.6493	972 772.855
Share "Track I - Capitalisation"	145.2980	173.3597	190.4777	67 723.784
Share "Track Privilege - Capitalisation"	145.1885	173.2486	190.3655	256 196.201
Share "Track X - Capitalisation"	146 482.1304	175 087.1391	192 546.0062	178.152
Share "UCITS ETF - Capitalisation"	14.5298	17.3379	19.0515	36 058 664.000
Share "UCITS ETF USD - Capitalisation"	0	11.6643	12.4351	81 669.000
ECPI Global ESG Blue Economy	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	236 241 740	223 663 206	241 408 165	
Net asset value per share				
Share "Track Classic - Capitalisation"	131.6525	143.4058	157.8091	1 472.757
Share "Track I - Capitalisation"	133.6128	146.4694	161.4493	18 640.000
Share "Track Privilege - Capitalisation"	133.5255	146.3884	161.3684	164 350.910
Share "Track X - Distribution"	127 318.4305	135 262.6236	143 794.6560	220.978
Share "UCITS ETF - Capitalisation"	13.3624	14.6497	16.1488	11 006 895.000
Share "UCITS ETF USD - Capitalisation"	0	10.8266	11.5790	196 372.000

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

ECPI Global ESG Hydrogen Economy	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	55 565 881	72 724 435	59 567 827	
Net asset value per share				
Share "Track Classic - Capitalisation"	97.8025	93.2108	88.6890	527.016
Share "Track I - Capitalisation"	98.5175	94.5369	90.1233	16 387.000
Share "Track Privilege - Capitalisation"	98.5174	94.5010	90.1270	10.000
Share "Track X - Capitalisation"	98 657.8894	94 842.0739	90 494.2639	416.799
Share "Track X - Distribution"	98 729.0000	93 142.0000	86 935.0000	0.010
Share "UCITS ETF - Capitalisation"	9.8498	9.4526	9.0118	2 136 182.000
Share "UCITS ETF USD - Capitalisation"	0	9.2702	8.5747	134 212.000
ECPI Global ESG Med Tech	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	48 539 320	45 196 758	43 712 787	
Net asset value per share				
Share "Track Classic - Capitalisation"	82.0120	82.8490	82.5120	10.000
Share "Track I - Capitalisation"	82.6865	84.0956	83.9473	232 868.813
Share "Track Privilege - Capitalisation"	82.8520	84.4230	84.3480	10.000
Share "Track X - Capitalisation"	82 844.2871	84 407.8082	84 333.5819	118.123
Share "Track X - Distribution"	82 913.0000	84 007.0000	83 420.0000	0.010
Share "UCITS ETF - Capitalisation"	8.2697	8.4114	8.3969	1 570 324.000
Share "UCITS ETF USD - Capitalisation"	0	10.0059	9.6911	112 145.000
Energy & Metals Enhanced Roll	USD	USD	USD	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	603 076 294	543 245 365	508 156 653	
Net asset value per share				
Share "UCITS ETF - Capitalisation"	13.4891	12.0501	13.1396	12 986 744.000
Share "UCITS ETF EUR - Capitalisation"	14.9413	12.8955	14.4932	18 707 048.000
Share "UCITS ETF RH EUR - Capitalisation"	11.7853	10.2290	11.0579	3 960 581.000
ESG Dividend Europe	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	11 710 973	14 295 726	15 775 057	
Net asset value per share				
Share "UCITS ETF - Capitalisation"	101.6357	118.9704	126.6279	124 578.000
ESG Eurozone Biodiversity Leaders PAB	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	51 484 967	71 209 736	51 418 177	
Net asset value per share				
Share "Track Classic - Capitalisation"	0	105.7350	112.2927	11.000
Share "Track I - Capitalisation"	102.9980	120.0340	127.7230	10.000
Share "Track Privilege - Capitalisation"	97.7800	113.8780	121.1650	10.000
Share "Track X - Capitalisation"	103 106.0000	120 480.0000	128 361.0000	0.010
Share "UCITS ETF - Capitalisation"	10.3001	11.9999	12.7659	4 027 374.000

BNP Paribas Easy

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

ESG Growth Europe	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	1 242 278	64 845 457	70 507 234	
Net asset value per share				
Share "Track Classic - Capitalisation"	92.8290	102.0729	105.9825	1 725.000
Share "Track Privilege - Capitalisation"	94.0292	104.0636	108.2619	1 500.000
Share "UCITS ETF - Capitalisation"	9.4110	10.4205	10.8412	6 471 767.000
ESG Low Vol Europe	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	91 806 859	64 687 586	37 899 284	
Net asset value per share				
Share "UCITS ETF - Capitalisation"	144.4242	162.2298	171.8439	175 192.000
Share "UCITS ETF - Distribution"	122.4751	134.8443	139.3159	55 942.000
ESG Low Vol US	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	10 643 205	10 526 200	11 368 693	
Net asset value per share				
Share "UCITS ETF - Capitalisation"	164.7911	180.5096	195.0697	51 848.000
Share "UCITS ETF - Distribution"	136.2373	147.4166	157.3260	4 908.000
Share "UCITS ETF USD - Capitalisation"	149.9736	170.0358	178.2785	2 901.000
ESG Momentum Europe	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	2 001 588	1 990 580	2 845 233	
Net asset value per share				
Share "UCITS ETF - Capitalisation"	129.2986	147.8193	171.4597	11 925.000
Share "UCITS ETF - Distribution"	108.2864	121.6141	138.1495	5 795.000
ESG Quality Europe	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	85 561 517	91 483 609	92 305 648	
Net asset value per share				
Share "UCITS ETF - Capitalisation"	133.5353	161.4031	168.8311	521 832.000
Share "UCITS ETF - Distribution"	111.4744	131.2583	133.8321	31 414.000
ESG Value Europe	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	90 257 238	74 383 174	66 437 470	
Net asset value per share				
Share "UCITS ETF - Capitalisation"	114.6094	132.1821	138.1533	460 123.000
Share "UCITS ETF - Distribution"	85.5665	95.3216	96.1496	29 849.000

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
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	250 173 911	318 624 182	78 897 204	
Net asset value per share				
Share "Track I - Capitalisation"	63.8570	73.5613	66.3012	134 984.154
Share "Track Privilege - Capitalisation"	63.8890	73.7270	66.4420	10.000
Share "Track X - Capitalisation"	64 422.3691	74 420.5610	67 189.0000	0.010
Share "Track X - Distribution"	58 892.3368	64 871.6585	56 065.0000	0.010
Share "UCITS ETF - Capitalisation"	6.3862	7.3574	6.6313	10 547 801.000

**FTSE EPRA Nareit Global Developed
Green CTB**

	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	55 444 956	32 169 267	25 579 643	
Net asset value per share				
Share "Track Classic - Capitalisation"	78.2760	83.1760	0	0
Share "Track I - Capitalisation"	78.8510	84.2330	82.8982	277 888.356
Share "Track I - Distribution"	78.8510	80.7070	0	0
Share "Track Privilege - Capitalisation"	78.8380	84.2120	0	0
Share "Track X - Capitalisation"	79 073.2297	84 740.7479	0	0
Share "Track X - Distribution"	79 150.0000	81 330.0000	0	0
Share "UCITS ETF - Capitalisation"	7.9386	8.4844	8.3504	304 559.000

FTSE EPRA/NAREIT Developed Europe

	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	58 060 817	53 493 304	35 984 620	
Net asset value per share				
Share "UCITS ETF QD - Distribution"	6.8265	7.6290	7.2879	4 442 543.000
Share "UCITS ETF QD H EUR - Distribution"	6.9444	7.6319	7.2797	495 568.000

FTSE EPRA/NAREIT Eurozone Capped

	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	187 631 856	223 493 931	246 048 458	
Net asset value per share				
Share "UCITS ETF - Capitalisation"	7.2608	8.3726	8.0119	8 858 153.000
Share "UCITS ETF QD - Distribution"	6.1577	6.7942	6.3972	27 367 817.000

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

JPM ESG EMBI Global Diversified Composite	USD	USD	USD	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	840 740 111	829 099 038	925 033 852	
Net asset value per share				
Share "Track Classic - Capitalisation"	123.8438	135.2077	137.2823	13.000
Share "Track Classic EUR - Capitalisation"	0	122.3990	128.0919	3 036.906
Share "Track I - Capitalisation"	129 983.4390	142 761.0655	145 244.1867	1 387.224
Share "Track IH CHF - Capitalisation"	78.2560	82.1430	81.9530	1 668.908
Share "Track IH CHF - Distribution"	95.9600	96.0800	89.4800	2 097.000
Share "Track IH EUR - Capitalisation"	102 471.8517	109 731.8079	110 795.8760	2 555.443
Share "Track IH EUR - Distribution"	75.8119	77.4589	73.0140	491 173.428
Share "Track IH EUR MD - Distribution"	0	0	98.2825	311 990.165
Share "Track IH GBP - Distribution"	0	109.0400	103.4200	1 000.000
Share "Track Privilege - Capitalisation"	115.7761	127.0812	129.2791	1 639.073
Share "Track Privilege - Distribution"	73.8651	77.3712	73.5264	287 010.000
Share "Track Privilege EUR - Capitalisation"	0	115.0393	120.6215	3 714.840
Share "Track Privilege H EUR - Capitalisation"	92.5906	99.0554	99.9774	144 494.604
Share "Track X - Capitalisation"	132 195.0800	145 277.6948	147 848.0151	141.622
Share "Track X - Distribution"	72 853.0000	76 339.0000	72 537.0000	0.010
Share "Track X EUR - Capitalisation"	0	131 512.4692	137 947.7733	25.534
Share "UCITS ETF - Capitalisation"	8.1632	8.9604	9.1135	17 783 184.000
Share "UCITS ETF H EUR - Capitalisation"	7.8507	8.4020	8.4847	13 617 493.000
JPM ESG EMU Government Bond IG	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	819 671 628	2 301 901 212	2 468 067 915	
Net asset value per share				
Share "Track Classic - Capitalisation"	117.7700	126.4600	124.2400	1.000
Share "Track I - Capitalisation"	121 361.3999	129 624.4557	127 034.9176	5 432.050
Share "Track Privilege - Capitalisation"	111.7963	119.3365	116.9418	64 197.305
Share "Track Privilege - Distribution"	85.8225	89.4133	85.2321	9 113.536
Share "Track X - Capitalisation"	0	106 174.7675	104 059.0746	1 277.000
Share "UCITS ETF - Capitalisation"	8.7110	9.3033	9.1170	179 537 989.000
JPM ESG EMU Government Bond IG 1-3Y	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	0	187 150 702	152 977 311	
Net asset value per share				
Share "UCITS ETF - Capitalisation"	0	10.2551	10.2748	14 823 317.000
Share "UCITS ETF - Distribution"	0	10.2551	10.0033	66 995.000
JPM ESG EMU Government Bond IG 3-5Y	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	1 171 218 552	1 762 936 319	2 230 478 015	
Net asset value per share				
Share "Track I - Capitalisation"	88.9358	93.5410	92.6133	1 736 399.398
Share "Track Privilege - Capitalisation"	0	103.6636	102.6300	570 552.883
Share "Track Privilege - Distribution"	85.7045	88.3344	85.3804	491 600.765
Share "Track X - Capitalisation"	89 147.1808	93 781.3575	92 859.6369	249.715
Share "Track X - Distribution"	85 776.1353	88 428.2947	85 474.4349	3 862.425
Share "UCITS ETF - Capitalisation"	8.9075	9.3687	9.2758	174 195 775.000

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

JPM ESG EMU Government Bond IG 10Y+	EUR			Number of shares
	31/12/2022	31/12/2023	30/06/2024	
Net assets	0	0	49 709 038	
Net asset value per share				
Share "Track Privilege - Capitalisation"	0	0	99.4330	10.000
Share "Track Privilege - Distribution"	0	0	99.4330	10.000
Share "UCITS ETF - Capitalisation"	0	0	9.9418	4 989 784.000
Share "UCITS ETF - Distribution"	0	0	9.9419	10 000.000
JPM ESG Green Social & Sustainability IG EUR Bond	EUR			Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	244 865 567	296 792 782	263 942 677	
Net asset value per share				
Share "Track I - Capitalisation"	74.5460	80.6805	78.9706	31 162.795
Share "Track Privilege - Capitalisation"	74.5390	80.6445	78.9353	4 519.028
Share "Track X - Capitalisation"	74 564.1773	80 807.4565	79 145.0881	1 174.307
Share "Track X - Distribution"	74 613.0000	80 148.0000	76 130.0000	0.010
Share "UCITS ETF - Capitalisation"	7.4471	8.0609	7.8904	18 150 752.000
Share "UCITS ETF - Distribution"	7.4469	7.9858	7.5872	3 290 621.000
Low Carbon 100 Europe PAB	EUR			Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	652 175 188	1 276 762 065	1 473 478 965	
Net asset value per share				
Share "UCITS ETF - Capitalisation"	204.2007	235.1868	255.9779	5 266 303.000
Share "UCITS ETF - Distribution"	0	10.3356	10.9560	1 587 104.000
Share "UCITS ETF SD - Distribution"	0	0	1 344.4051	80 358.000
Low Carbon 100 Eurozone PAB	EUR			Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	5 828 383	13 732 246	20 812 682	
Net asset value per share				
Share "Track Classic - Capitalisation"	89.2639	106.0122	117.9999	876.737
Share "Track I - Capitalisation"	101.6660	121.5680	135.5870	10.000
Share "Track Privilege - Capitalisation"	90.3370	108.0600	120.5090	10.000
Share "Track X - Capitalisation"	90 378.4290	108 269.0871	120 845.1789	2.850
Share "Track X - Distribution"	90 472.0000	106 040.0000	115 701.0000	0.010
Share "UCITS ETF - Capitalisation"	9.0182	10.7850	12.0278	1 692 831.000
Low Carbon 300 World PAB	EUR			Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	14 956 589	42 988 924	47 136 080	
Net asset value per share				
Share "Track Classic - Capitalisation"	107.1480	134.1005	164.3653	143.214
Share "Track I - Capitalisation"	107.9209	135.9370	166.9357	108 142.358
Share "Track Privilege - Capitalisation"	107.8390	135.7826	166.7470	3 834.628
Share "Track X - Distribution"	108 336.0000	133 727.2069	161 379.3479	21.010
Share "UCITS ETF - Capitalisation"	10.7944	13.5979	16.6997	1 498 814.000

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

Markit iBoxx Global Corporates Liquid 150 Capped (USD Hedged)

	USD	USD	USD	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	180 645 856	178 722 330	174 550 127	
Net asset value per share				
Share "Track Classic - Capitalisation"	110.2500	119.1100	120.4800	1.000
Share "Track I Plus RH NOK - Capitalisation"	108 019.0000	114 079.9400	114 916.4200	16 172.868

MSCI China Select SRI S-Series 10% Capped

	USD	USD	USD	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	162 453 456	52 199 924	86 818 966	
Net asset value per share				
Share "Track Classic EUR - Capitalisation"	63.3018	52.0564	52.6854	208.000
Share "Track I - Capitalisation"	57.6021	49.3750	48.5765	1 376.350
Share "Track I Plus EUR - Capitalisation"	64 309.2059	53 394.2878	54 221.6002	0.010
Share "Track Privilege EUR - Capitalisation"	64.1612	53.2051	53.9911	10.000
Share "Track X - Capitalisation"	57 798.0730	49 634.0000	48 905.0000	0.010
Share "Track X - Distribution"	56 231.0000	47 217.0000	45 264.0000	0.010
Share "UCITS ETF - Capitalisation"	5.7610	4.9387	4.8590	5 979 178.000
Share "UCITS ETF EUR - Capitalisation"	6.4016	5.3020	5.3766	10 010 706.000

MSCI Emerging ESG Filtered Min TE

	USD	USD	USD	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	122 311 952	266 233 927	648 910 620	
Net asset value per share				
Share "Track Classic - Capitalisation"	88.2230	95.6787	102.0416	7.308
Share "Track Classic EUR - Capitalisation"	0	86.5913	95.1280	1 347.093
Share "Track I - Capitalisation"	106.0910	115.9980	123.9159	359 051.201
Share "Track Privilege - Capitalisation"	117.0059	127.7327	136.4485	129 850.772
Share "Track Privilege EUR - Capitalisation"	0	115.6204	127.3014	3 355.079
Share "Track Privilege GBP - Capitalisation"	170.6300	175.7200	189.2300	20.000
Share "Track X - Capitalisation"	100 875.4695	110 281.2811	117 875.5691	8.935
Share "Track X - Distribution"	98 759.0000	104 541.8499	108 504.7823	1 449.268
Share "Track X EUR - Capitalisation"	0	99 833.2905	109 983.5767	15.640
Share "UCITS ETF EUR - Capitalisation"	9.5239	10.0474	11.0625	35 926 308.000

MSCI Emerging SRI S-Series PAB 5% Capped

	USD	USD	USD	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	854 498 532	1 047 303 718	498 253 116	
Net asset value per share				
Share "Track Classic - Capitalisation"	138.8580	145.3731	144.3621	536.779
Share "Track I EUR - Capitalisation"	0	0	99.6706	10.000
Share "Track I Plus EUR - Capitalisation"	134 871.8669	137 613.7238	141 267.0865	0.010
Share "Track Privilege - Capitalisation"	140.5925	148.1711	147.4310	895 050.527
Share "Track Privilege EUR - Capitalisation"	0	134.0955	137.5215	15 158.105
Share "Track X - Capitalisation"	112 617.7130	118 881.3529	118 386.3728	238.110
Share "Track X - Distribution"	93 111.5679	95 388.8861	92 074.2246	1.683
Share "Track X EUR - Capitalisation"	0	107 619.5882	110 461.3635	246.633
Share "UCITS ETF - Capitalisation"	129.9478	136.9465	136.2625	762 426.000
Share "UCITS ETF EUR - Capitalisation"	12.3184	12.5423	12.8627	10 593 815.000
Share "UCITS ETF EUR - Distribution"	101.1145	99.8302	99.3554	530 654.000

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

MSCI EMU ESG Filtered Min TE	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	154 222 552	286 205 188	440 596 924	
Net asset value per share				
Share "Track Classic - Capitalisation"	98.2720	115.2909	125.2712	419.655
Share "Track I - Capitalisation"	125.1760	148.1320	161.3750	10.000
Share "Track Privilege - Capitalisation"	213.5776	252.4847	275.0821	98 056.219
Share "Track X - Capitalisation"	193 294.8011	228 609.7439	249 094.5632	228.725
Share "Track X - Distribution"	103 317.0000	118 724.0000	125 490.0000	0.010
Share "UCITS ETF - Capitalisation"	11.4450	13.5333	14.7445	24 184 832.000
MSCI EMU SRI S-Series PAB 5% Capped	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	606 229 472	327 561 560	154 881 250	
Net asset value per share				
Share "Track Classic - Capitalisation"	114.7406	128.4768	138.2005	75 275.183
Share "Track I - Capitalisation"	116.8997	131.7960	141.9560	10.000
Share "Track I Plus - Capitalisation"	137 796.7038	155 480.1870	167 636.5890	350.815
Share "Track Privilege - Capitalisation"	116.8879	131.7951	142.0489	34 255.693
Share "Track X - Capitalisation"	117 515.2056	132 662.2655	143 069.7891	4.410
Share "UCITS ETF - Capitalisation"	11.6943	13.1857	14.2115	5 641 222.000
MSCI Europe ESG Filtered Min TE	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	337 173 922	698 937 959	982 686 569	
Net asset value per share				
Share "Track Classic - Capitalisation"	177.4204	204.2606	223.2783	56 261.698
Share "Track I - Capitalisation"	127.0523	147.4457	161.6020	112 689.511
Share "Track Privilege - Capitalisation"	197.5570	229.2328	251.2539	225 663.670
Share "Track Privilege - Distribution"	111.3391	125.2933	133.1911	425 268.146
Share "Track X - Capitalisation"	203 643.8214	236 401.9637	259 137.0585	74.282
Share "UCITS ETF - Capitalisation"	12.2700	14.2409	15.6089	52 490 705.000
MSCI Europe Small Caps SRI S-Series PAB 5% Capped	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	184 110 799	214 839 489	260 159 064	
Net asset value per share				
Share "Track Classic - Capitalisation"	87.3965	95.7121	97.7448	1 317 185.608
Share "Track I Plus - Capitalisation"	125 873.0000	139 061.0000	142 438.0000	0.010
Share "Track Privilege - Capitalisation"	236.5590	260.9740	267.1775	4 262.339
Share "UCITS ETF - Capitalisation"	244.9969	270.2125	276.5676	471 027.000
MSCI Europe SRI S-Series PAB 5% Capped	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	1 433 493 072	1 529 469 488	481 333 604	
Net asset value per share				
Share "Track Classic - Capitalisation"	126.6160	144.1371	152.9686	3 228.995
Share "Track I - Capitalisation"	136.3788	156.3579	166.3057	647 096.868
Share "Track I Plus - Capitalisation"	132 936.0000	152 668.0000	162 425.0000	0.010
Share "Track Privilege - Capitalisation"	137.3107	157.3845	167.3976	5 499.481
Share "Track X - Capitalisation"	138 459.9368	158 931.7006	169 143.0212	147.181
Share "Track X - Distribution"	110 466.1628	122 940.3799	126 822.8245	160.618
Share "UCITS ETF - Capitalisation"	26.3386	30.1969	32.1181	3 798 922.000
Share "UCITS ETF - Distribution"	24.5090	27.2399	28.0879	7 299 336.000

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

MSCI Japan ESG Filtered Min TE	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	495 028 235	1 362 551 237	1 857 946 031	
Net asset value per share				
Share "Track Classic - Capitalisation"	142.5310	164.6838	179.9702	142 088.856
Share "Track Classic H EUR - Capitalisation"	123.0316	162.4463	200.0399	218 214.851
Share "Track I - Capitalisation"	113.5319	132.2258	144.8830	37 898.725
Share "Track Privilege - Capitalisation"	1 264.9796	1 473.0632	1 614.1592	18 921.566
Share "Track Privilege - Distribution"	120.9400	137.2993	147.2766	9 781.610
Share "Track Privilege H EUR - Capitalisation"	137.7520	182.9964	225.7799	277 605.583
Share "Track Privilege JPY - Capitalisation"	0	10 152.0000	12 312.0000	325 375.552
Share "Track X - Capitalisation"	167 017.1327	194 576.0374	213 232.9822	128.144
Share "Track X - Distribution"	103 298.8118	117 294.8040	125 831.9863	804.046
Share "UCITS ETF - Capitalisation"	11.4839	13.3764	14.6576	91 296 290.000
Share "UCITS ETF H EUR - Capitalisation"	11.6977	15.6054	19.2824	10 302 115.000
Share "UCITS ETF USD - Capitalisation"	0	0	10.3540	100.000

MSCI Japan SRI S-Series PAB 5% Capped	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	847 942 233	513 680 702	198 733 056	
Net asset value per share				
Share "Track Classic - Capitalisation"	103.1250	110.4440	106.9410	10.000
Share "Track Classic H EUR - Capitalisation"	117.4334	143.8803	157.3220	1 000.000
Share "Track I Plus - Capitalisation"	105 627.3758	113 962.6561	110 586.9979	314.988
Share "Track Privilege - Capitalisation"	113.3444	122.2112	118.5489	1 546.904
Share "Track Privilege H EUR - Capitalisation"	119.4767	147.5776	161.6948	199 084.367
Share "Track X - Capitalisation"	114 298.0129	123 379.1784	119 754.0277	148.538
Share "Track X - Distribution"	105 158.0904	110 961.1322	105 617.0462	293.188
Share "UCITS ETF - Capitalisation"	23.3759	25.2035	24.4482	1 823 917.000
Share "UCITS ETF - Distribution"	20.6925	21.8123	20.7529	1 832 108.000

MSCI North America ESG Filtered Min TE	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	392 660 442	398 248 935	297 180 129	
Net asset value per share				
Share "Track Classic - Capitalisation"	325.3118	386.5794	441.0105	291.973
Share "Track Classic H EUR - Capitalisation"	0	113.3803	124.9797	1 000.000
Share "Track I - Capitalisation"	155.6451	186.4412	213.2580	41 858.761
Share "Track Privilege - Capitalisation"	2 864.2880	3 430.5033	3 924.1116	5 233.789
Share "Track Privilege - Distribution"	192.6300	226.9100	255.8800	1.000
Share "Track Privilege GBP - Capitalisation"	271.1600	317.0800	354.7700	20.000
Share "Track Privilege H EUR - Capitalisation"	170.7466	206.5479	228.4122	300.000
Share "Track Privilege USD - Capitalisation"	0	3 789.1194	4 205.2371	111.000
Share "Track X - Capitalisation"	378 649.0155	453 704.9647	519 040.0935	105.533
Share "UCITS ETF - Capitalisation"	16.5756	19.8571	22.7143	9 340 940.000

MSCI Pacific ex Japan ESG Filtered Min TE	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	100 560 770	410 247 550	471 231 436	
Net asset value per share				
Share "Track Classic - Capitalisation"	248.4428	253.3182	262.9481	47.770
Share "Track I - Capitalisation"	132.5097	136.1972	141.7525	19 808.036
Share "Track Privilege - Capitalisation"	2 170.4890	2 230.5590	2 321.8529	69 361.168
Share "Track Privilege - Distribution"	128.1600	129.5970	129.3499	59 861.326
Share "Track Privilege GBP - Capitalisation"	206.1800	206.8700	210.6200	326 996.839
Share "Track X - Capitalisation"	280 890.6505	288 793.9707	300 617.7557	32.081
Share "UCITS ETF - Capitalisation"	12.5080	12.8574	13.3836	15 597 182.000

BNP Paribas Easy

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

MSCI USA SRI S-Series PAB 5% Capped	USD	USD	USD	Number of shares
	31/12/2022	31/12/2023	30/06/2024	
Net assets	3 451 428 680	3 225 824 584	1 447 361 356	
Net asset value per share				
Share "Track Classic - Capitalisation"	215.2251	262.7648	272.2917	196.640
Share "Track Classic - Distribution"	189.6040	227.6752	231.8703	4 072.131
Share "Track Classic EUR - Capitalisation"	0	237.8600	254.0497	470 165.986
Share "Track Classic H EUR - Capitalisation"	126.0359	149.7877	154.2758	359 884.509
Share "Track I EUR - Capitalisation"	0	0	99.6492	10.000
Share "Track I Plus - Capitalisation"	143 702.4372	176 809.8171	183 682.2589	1 684.698
Share "Track I Plus EUR - Capitalisation"	145 689.3698	173 185.6353	185 447.1659	0.010
Share "Track Privilege - Capitalisation"	219.5578	269.9849	280.3731	194 871.750
Share "Track Privilege - Distribution"	86.6780	104.9730	107.2120	10.000
Share "Track Privilege EUR - Capitalisation"	0	244.3195	261.5086	23 646.807
Share "Track Privilege H EUR - Capitalisation"	137.6500	164.9000	169.7200	16 260.133
Share "Track X - Capitalisation"	222 329.7080	273 688.6579	284 396.6592	416.328
Share "Track X - Distribution"	139 426.1421	168 817.0000	172 374.0000	0.010
Share "Track X EUR - Capitalisation"	0	247 761.1052	0	0
Share "UCITS ETF - Capitalisation"	15.7009	19.3053	20.0481	15 574 751.000
Share "UCITS ETF EUR - Capitalisation"	16.5151	19.6188	20.9991	3 744 082.000
Share "UCITS ETF EUR - Distribution"	16.0539	18.7490	19.7415	17 499 669.000

MSCI World SRI S-Series PAB 5% Capped	USD	USD	USD	Number of shares
	31/12/2022	31/12/2023	30/06/2024	
Net assets	1 109 401 537	1 736 312 837	1 269 962 393	
Net asset value per share				
Share "Track Classic - Capitalisation"	230.4208	271.8044	279.8752	417.110
Share "Track Classic EUR - Capitalisation"	0	246.0483	261.1312	38 335.247
Share "Track Classic H EUR - Capitalisation"	123.9605	143.0745	149.2947	34 731.629
Share "Track I - Capitalisation"	144.5837	171.7622	177.2538	5 493.918
Share "Track I EUR - Capitalisation"	0	155.4906	165.3878	79 868.219
Share "Track I Plus EUR - Capitalisation"	140 014.7801	160 815.9816	171 110.9403	706.182
Share "Track Privilege - Capitalisation"	257.1316	305.5380	315.3627	103 648.884
Share "Track Privilege - Distribution"	118.2908	137.6488	139.2331	18 290.000
Share "Track Privilege EUR - Capitalisation"	0	276.5662	294.2223	27 844.230
Share "Track Privilege H EUR - Capitalisation"	159.6700	185.5100	194.0800	190 839.840
Share "Track Privilege H NOK - Capitalisation"	0	0	98.3830	2 054 765.393
Share "Track X - Capitalisation"	183 059.9989	217 731.4827	224 825.5432	65.240
Share "Track X - Distribution"	126 130.0000	147 082.0000	148 899.0000	0.010
Share "Track X EUR - Capitalisation"	0	197 105.1397	209 774.9134	8.612
Share "UCITS ETF - Capitalisation"	13.9647	16.5897	17.1189	4 888 359.000
Share "UCITS ETF EUR - Capitalisation"	15.9448	18.3007	19.4642	39 725 463.000
Share "UCITS ETF EUR - Distribution"	0	10.5262	10.9803	6 562 884.000

Sustainable EUR Corporate Bond	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	
Net assets	0	0	52 820 636	
Net asset value per share				
Share "Privilege - Capitalisation"	0	0	101.3180	10.000
Share "UCITS ETF - Capitalisation"	0	0	10.1281	5 035 150.000
Share "UCITS ETF - Distribution"	0	0	10.1280	180 000.000

Sustainable EUR Government Bond	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	
Net assets	0	0	51 501 562	
Net asset value per share				
Share "Privilege - Capitalisation"	0	0	99.2180	10.000
Share "UCITS ETF - Capitalisation"	0	0	9.9192	5 132 029.000
Share "UCITS ETF - Distribution"	0	0	9.9191	60 000.000

BNP Paribas Easy

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

USD Corp Bond SRI Fossil Free	USD	USD	USD	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	0	29 386 388	72 586 699	
Net asset value per share				
Share "Track Privilege - Capitalisation"	0	107.0380	106.0910	10.000
Share "UCITS ETF - Capitalisation"	0	10.7020	10.6010	6 774 762.000
Share "UCITS ETF - Distribution"	0	10.7020	10.0580	76 000.000

BNP Paribas Easy € Aggregate Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			188 993 037	98.64
Bonds			181 581 709	94.81
<i>France</i>			<i>39 492 327</i>	<i>20.71</i>
100 000	ACTION LOGEMENT 0.500% 19-30/10/2034	EUR	73 436	0.04
100 000	AEROPORT PARIS 2.750% 20-02/04/2030	EUR	95 621	0.05
100 000	AGENCE FRANCAISE 0.000% 20-28/10/2027	EUR	89 613	0.05
100 000	AGENCE FRANCAISE 0.375% 21-25/05/2036	EUR	68 714	0.04
100 000	AGENCE FRANCAISE 0.500% 20-25/05/2030	EUR	84 980	0.04
100 000	AGENCE FRANCAISE 1.125% 18-20/06/2028	EUR	91 666	0.05
100 000	AGENCE FRANCAISE 1.375% 17-05/07/2032	EUR	85 764	0.04
100 000	AGENCE FRANCAISE 1.500% 18-31/10/2034	EUR	82 777	0.04
100 000	AGENCE FRANCAISE 3.000% 24-17/01/2034	EUR	96 182	0.05
100 000	AIR LIQUIDE FINANCE 1.250% 16-13/06/2028	EUR	92 877	0.05
100 000	ALSTOM S 0.125% 21-27/07/2027	EUR	89 787	0.05
200 000	APRR SA 0.000% 21-19/06/2028	EUR	174 836	0.09
100 000	ARKEA PUBLIC SEC 3.111% 24-28/02/2029	EUR	99 689	0.05
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.010% 21-11/05/2026	EUR	93 592	0.05
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.750% 18-17/07/2025	EUR	97 062	0.05
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.125% 21-19/11/2031	EUR	79 811	0.04
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.750% 19-15/03/2029	EUR	91 152	0.05
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.750% 22-01/02/2033	EUR	99 797	0.05
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.125% 23-18/09/2030	EUR	102 630	0.05
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.375% 23-02/05/2030	EUR	102 151	0.05
100 000	BNP PARIBAS 4.125% 23-24/05/2033	EUR	103 438	0.05
100 000	BNP PARIBAS HOME 3.000% 23-25/05/2028	EUR	99 456	0.05
100 000	BPCE 0.250% 21-14/01/2031	EUR	80 333	0.04
100 000	BPCE 1.750% 22-26/04/2027	EUR	95 258	0.05
100 000	BPCE SFH 0.010% 20-23/03/2028	EUR	88 959	0.05
100 000	BPCE SFH 0.010% 21-29/01/2036	EUR	68 865	0.04
200 000	BPCE SFH 0.625% 19-29/05/2031	EUR	168 078	0.09
100 000	BPCE SFH 3.125% 22-24/01/2028	EUR	99 681	0.05
100 000	BPCE SFH 3.125% 23-20/07/2027	EUR	99 756	0.05
100 000	BPCE SFH 3.375% 23-13/03/2029	EUR	100 636	0.05
100 000	BPIFRANCE 0.050% 19-26/09/2029	EUR	84 707	0.04
100 000	BPIFRANCE 1.000% 17-25/05/2027	EUR	93 732	0.05
100 000	BPIFRANCE 2.125% 22-29/11/2027	EUR	96 357	0.05
100 000	BPIFRANCE 3.000% 22-10/09/2026	EUR	99 335	0.05
100 000	CAISSE AMORTISSEMENT DE LA DETTE 0.000% 20-25/02/2028	EUR	89 216	0.05
200 000	CAISSE AMORTISSEMENT DE LA DETTE 0.000% 20-25/11/2030	EUR	163 738	0.09
100 000	CAISSE AMORTISSEMENT DE LA DETTE 0.125% 21-15/09/2031	EUR	80 534	0.04
100 000	CAISSE AMORTISSEMENT DE LA DETTE 1.500% 22-25/05/2032	EUR	88 136	0.05
100 000	CAISSE AMORTISSEMENT DE LA DETTE 2.750% 22-25/11/2032	EUR	96 330	0.05
100 000	CAISSE AMORTISSEMENT DE LA DETTE 2.750% 24-24/09/2027	EUR	98 693	0.05
200 000	CAISSE AMORTISSEMENT DE LA DETTE 2.750% 24-25/02/2029	EUR	196 270	0.10
100 000	CAISSE AMORTISSEMENT DE LA DETTE 2.875% 22-25/05/2027	EUR	99 089	0.05
200 000	CAISSE AMORTISSEMENT DE LA DETTE 3.000% 23-25/05/2028	EUR	198 587	0.10
75 000	CAISSE AMORTISSEMENT DE LA DETTE 4.000% 12-15/12/2025	EUR	75 556	0.04
100 000	CAISSE DE REFINANCEMENT DE L'HABITAT 2.750% 24-12/01/2029	EUR	98 271	0.05
100 000	CAISSE DE REFINANCEMENT DE L'HABITAT 3.000% 24-12/01/2034	EUR	97 850	0.05
100 000	CAISSE FR DE FINANCEMENT 0.010% 20-24/06/2030	EUR	82 812	0.04
100 000	CAISSE FR DE FINANCEMENT 0.010% 21-01/10/2029	EUR	84 772	0.04
100 000	CAISSE FR DE FINANCEMENT 0.750% 17-11/01/2027	EUR	93 891	0.05
100 000	CAISSE FR DE FINANCEMENT 1.250% 17-11/05/2032	EUR	86 196	0.04
100 000	CAISSE FR DE FINANCEMENT 1.500% 18-28/06/2038	EUR	79 817	0.04
100 000	CAISSE FR DE FINANCEMENT 3.500% 23-20/03/2029	EUR	101 297	0.05
100 000	CAISSE NATIONALE REASSURANCE MUTUELLE 0.750% 21-07/07/2028	EUR	87 970	0.05
100 000	CAPGEMINI SE 2.000% 20-15/04/2029	EUR	94 264	0.05
100 000	CAPGEMINI SE 2.375% 20-15/04/2032	EUR	91 945	0.05
100 000	CIE FIN FONCIER 0.225% 16-14/09/2026	EUR	93 559	0.05

BNP Paribas Easy € Aggregate Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	CIE FIN FONCIER 0.600% 21-25/10/2041	EUR	64 354	0.03
100 000	CIE FIN FONCIER 0.750% 18-29/05/2026	EUR	95 399	0.05
100 000	CIE FIN FONCIER 3.125% 22-18/05/2027	EUR	99 660	0.05
105 000	CIE FIN FONCIER 3.875% 06-25/04/2055	EUR	114 355	0.06
100 000	CNP ASSURANCES 2.750% 19-05/02/2029	EUR	95 066	0.05
100 000	COMPAGNIE DE SAINT GOBAIN 1.875% 19-15/03/2031	EUR	89 417	0.05
100 000	COMPAGNIE DE SAINT GOBAIN 3.500% 23-18/01/2029	EUR	99 635	0.05
100 000	COMPAGNIE DE SAINT GOBAIN 3.625% 24-08/04/2034	EUR	98 294	0.05
180 000	COUNCIL OF EUROPE 0.625% 19-30/01/2029	EUR	162 670	0.08
100 000	COUNCIL OF EUROPE 2.625% 24-11/01/2034	EUR	96 670	0.05
100 000	COVIVIO 4.625% 23-05/06/2032	EUR	101 383	0.05
200 000	CREDIT AGRICOLE HOME LOAN 0.010% 20-03/11/2031	EUR	158 718	0.08
100 000	CREDIT AGRICOLE HOME LOAN 0.050% 19-06/12/2029	EUR	84 610	0.04
100 000	CREDIT AGRICOLE HOME LOAN 2.125% 22-07/01/2030	EUR	94 631	0.05
100 000	CREDIT AGRICOLE HOME LOAN 3.000% 24-01/12/2030	EUR	98 868	0.05
100 000	CREDIT AGRICOLE HOME LOAN 3.375% 23-04/09/2028	EUR	100 645	0.05
100 000	CREDIT AGRICOLE SA 1.750% 19-05/03/2029	EUR	91 355	0.05
200 000	CREDIT AGRICOLE SA 3.375% 22-28/07/2027	EUR	198 618	0.10
100 000	CREDIT AGRICOLE SA 3.875% 22-28/11/2034	EUR	101 159	0.05
100 000	CREDIT MUTUEL ARKEA 1.125% 19-23/05/2029	EUR	89 057	0.05
100 000	CREDIT MUTUEL ARKEA 3.625% 24-03/10/2033	EUR	98 499	0.05
100 000	CREDIT MUTUEL- CIC 0.125% 20-28/01/2030	EUR	84 503	0.04
100 000	CREDIT MUTUEL HOME LOAN 3.000% 24-03/02/2031	EUR	98 760	0.05
200 000	CREDIT MUTUEL HOME LOAN 3.250% 23-20/04/2029	EUR	200 416	0.10
100 000	CSSE REFIN LHAB 0.010% 19-08/10/2029	EUR	84 909	0.04
100 000	DANONE 0.000% 21-01/12/2025	EUR	95 123	0.05
100 000	DANONE 0.520% 21-09/11/2030	EUR	83 582	0.04
100 000	DEXIA CREDIT LOCAL 0.000% 21-21/01/2028	EUR	89 624	0.05
100 000	DEXIA CREDIT LOCAL 0.625% 19-17/01/2026	EUR	95 898	0.05
100 000	ELECTRICITE DE FRANCE 1.000% 16-13/10/2026	EUR	94 208	0.05
100 000	ELECTRICITE DE FRANCE 1.000% 21-29/11/2033	EUR	76 438	0.04
100 000	ELECTRICITE DE FRANCE 3.750% 23-05/06/2027	EUR	100 371	0.05
100 000	ELECTRICITE DE FRANCE 4.250% 23-25/01/2032	EUR	101 505	0.05
200 000	ESSILORLUXOTTICA 0.375% 19-27/11/2027	EUR	181 735	0.09
684 000	FRANCE O.A.T. 0.000% 19-25/11/2029	EUR	582 715	0.30
692 096	FRANCE O.A.T. 0.000% 20-25/02/2026	EUR	657 383	0.35
811 000	FRANCE O.A.T. 0.000% 20-25/11/2030	EUR	669 171	0.36
656 182	FRANCE O.A.T. 0.000% 21-25/02/2027	EUR	605 780	0.32
792 000	FRANCE O.A.T. 0.000% 21-25/11/2031	EUR	632 151	0.34
575 000	FRANCE O.A.T. 0.000% 22-25/05/2032	EUR	451 093	0.24
586 000	FRANCE O.A.T. 0.250% 16-25/11/2026	EUR	548 135	0.29
643 000	FRANCE O.A.T. 0.500% 16-25/05/2026	EUR	612 388	0.32
818 000	FRANCE O.A.T. 0.500% 19-25/05/2029	EUR	725 328	0.39
348 000	FRANCE O.A.T. 0.500% 20-25/05/2040	EUR	221 592	0.12
200 000	FRANCE O.A.T. 0.500% 21-25/05/2072	EUR	70 033	0.04
500 000	FRANCE O.A.T. 0.500% 21-25/06/2044	EUR	283 348	0.15
977 956	FRANCE O.A.T. 0.750% 17-25/05/2028	EUR	897 872	0.48
822 282	FRANCE O.A.T. 0.750% 18-25/11/2028	EUR	746 724	0.40
401 000	FRANCE O.A.T. 0.750% 20-25/05/2052	EUR	200 624	0.10
374 000	FRANCE O.A.T. 0.750% 21-25/05/2053	EUR	182 443	0.10
706 955	FRANCE O.A.T. 0.750% 22-25/02/2028	EUR	652 195	0.35
578 294	FRANCE O.A.T. 1.000% 15-25/11/2025	EUR	560 889	0.29
607 754	FRANCE O.A.T. 1.000% 17-25/05/2027	EUR	573 818	0.30
729 000	FRANCE O.A.T. 1.250% 16-25/05/2036	EUR	579 209	0.30
757 000	FRANCE O.A.T. 1.250% 18-25/05/2034	EUR	629 876	0.34
304 000	FRANCE O.A.T. 1.250% 22-25/05/2038	EUR	230 236	0.12
1 100 000	FRANCE O.A.T. 1.500% 15-25/05/2031	EUR	994 517	0.53
526 000	FRANCE O.A.T. 1.500% 19-25/05/2050	EUR	338 571	0.18
266 000	FRANCE O.A.T. 1.750% 16-25/05/2066	EUR	163 564	0.09
427 000	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	342 349	0.18
378 000	FRANCE O.A.T. 2.000% 17-25/05/2048	EUR	279 989	0.15

BNP Paribas Easy € Aggregate Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
573 000	FRANCE O.A.T. 2.000% 22-25/11/2032	EUR	524 446	0.27
939 000	FRANCE O.A.T. 2.500% 14-25/05/2030	EUR	912 248	0.49
331 000	FRANCE O.A.T. 2.500% 22-25/05/2043	EUR	280 992	0.15
585 000	FRANCE O.A.T. 2.500% 23-24/09/2026	EUR	577 285	0.30
302 000	FRANCE O.A.T. 2.500% 24-24/09/2027	EUR	296 981	0.16
860 360	FRANCE O.A.T. 2.750% 12-25/10/2027	EUR	852 364	0.45
719 655	FRANCE O.A.T. 2.750% 23-25/02/2029	EUR	710 676	0.38
100 000	FRANCE O.A.T. 2.750% 24-25/02/2030	EUR	98 412	0.05
567 000	FRANCE O.A.T. 3.000% 23-25/05/2033	EUR	558 211	0.29
316 000	FRANCE O.A.T. 3.000% 23-25/05/2054	EUR	275 106	0.14
100 000	FRANCE O.A.T. 3.000% 24-25/06/2049	EUR	89 692	0.05
389 000	FRANCE O.A.T. 3.250% 13-25/05/2045	EUR	368 982	0.19
150 000	FRANCE O.A.T. 3.250% 24-25/05/2055	EUR	136 474	0.07
697 082	FRANCE O.A.T. 3.500% 10-25/04/2026	EUR	701 507	0.38
679 000	FRANCE O.A.T. 3.500% 23-25/11/2033	EUR	692 923	0.37
242 000	FRANCE O.A.T. 4.000% 05-25/04/2055	EUR	254 435	0.13
422 000	FRANCE O.A.T. 4.000% 06-25/10/2038	EUR	447 014	0.23
359 000	FRANCE O.A.T. 4.000% 10-25/04/2060	EUR	380 722	0.20
574 000	FRANCE O.A.T. 4.500% 09-25/04/2041	EUR	642 934	0.35
360 000	FRANCE O.A.T. 4.750% 04-25/04/2035	EUR	406 293	0.21
591 000	FRANCE O.A.T. 5.500% 98-25/04/2029	EUR	654 493	0.35
528 000	FRANCE O.A.T. 5.750% 01-25/10/2032	EUR	625 778	0.33
378 000	FRANCE O.A.T. 6.000% 94-25/10/2025	EUR	391 029	0.20
100 000	GECINA 0.875% 22-25/01/2033	EUR	78 409	0.04
100 000	HOLDING DINFRA 0.625% 21-14/09/2028	EUR	87 681	0.05
100 000	IMERYSA SA 1.500% 17-15/01/2027	EUR	94 536	0.05
100 000	KERING 3.625% 23-05/09/2027	EUR	100 375	0.05
100 000	KERING 3.875% 23-05/09/2035	EUR	100 148	0.05
100 000	KLEPIERRE 1.625% 17-13/12/2032	EUR	83 787	0.04
100 000	LA BANQUE POSTALE H 0.010% 19-22/10/2029	EUR	84 681	0.04
300 000	LA POSTE SA 1.375% 20-21/04/2032	EUR	254 933	0.13
100 000	LOREAL SA 3.375% 23-23/01/2027	EUR	100 300	0.05
100 000	MICHELIN 1.750% 18-03/09/2030	EUR	91 166	0.05
100 000	ORANGE 0.750% 21-29/06/2034	EUR	76 524	0.04
100 000	ORANGE 1.500% 17-09/09/2027	EUR	94 255	0.05
100 000	ORANGE 2.000% 19-15/01/2029	EUR	94 316	0.05
200 000	ORANGE 2.375% 22-18/05/2032	EUR	184 701	0.10
80 000	ORANGE 8.125% 03-28/01/2033	EUR	106 507	0.06
100 000	PEUGEOT 2.750% 20-15/05/2026	EUR	98 457	0.05
100 000	PSA BANQUE FRANCE 3.875% 23-19/01/2026	EUR	100 162	0.05
100 000	RCI BANQUE 4.125% 24-04/04/2031	EUR	99 400	0.05
100 000	RCI BANQUE 4.625% 23-02/10/2026	EUR	101 518	0.05
100 000	RCI BANQUE 4.875% 22-21/09/2028	EUR	103 367	0.05
100 000	RESEAU FERRE FRA 3.125% 13-25/10/2028	EUR	99 152	0.05
87 000	RESEAU FERRE FRANCE 5.000% 03-10/10/2033	EUR	96 617	0.05
100 000	ROUTE RESEAU DE TRANSPORT DELECTRICITE 0.625% 20-08/07/2032	EUR	80 043	0.04
100 000	ROUTE RESEAU DE TRANSPORT DELECTRICITE 3.500% 24-30/04/2033	EUR	99 133	0.05
100 000	SANOFI 1.125% 16-05/04/2028	EUR	92 608	0.05
100 000	SANOFI 1.250% 22-06/04/2029	EUR	91 212	0.05
100 000	SANOFI 1.375% 18-21/03/2030	EUR	90 209	0.05
100 000	SANOFI 1.500% 20-01/04/2030	EUR	90 701	0.05
100 000	SFIL SA 2.875% 24-22/01/2031	EUR	97 337	0.05
100 000	SNCF RESEAU 1.125% 15-25/05/2030	EUR	88 200	0.05
100 000	SNCF RESEAU 1.875% 17-30/03/2034	EUR	86 176	0.04
100 000	SOCIETE GENERALE 0.010% 21-02/12/2026	EUR	92 658	0.05
100 000	SOCIETE GENERALE 0.250% 21-08/07/2027	EUR	90 315	0.05
100 000	SOCIETE GENERALE 0.750% 20-25/01/2027	EUR	92 450	0.05
100 000	SOCIETE GENERALE 1.375% 22-05/05/2028	EUR	93 517	0.05
200 000	SOCIETE GENERALE 2.625% 22-30/05/2029	EUR	191 067	0.10
100 000	SOCIETE GENERALE 3.000% 24-01/02/2027	EUR	99 397	0.05
100 000	SOCIETE GENERALE 4.125% 23-02/06/2027	EUR	101 185	0.05

BNP Paribas Easy € Aggregate Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	SOCIETE NATIONAL 1.000% 20-25/05/2040	EUR	66 023	0.03
100 000	SOCIETE NATIONAL 3.125% 22-02/11/2027	EUR	99 090	0.05
100 000	SOCIETE PARIS 0.875% 21-10/05/2046	EUR	56 592	0.03
100 000	SOCIETE PARIS 1.000% 20-18/02/2070	EUR	39 395	0.02
100 000	SOCIETE PARIS 1.125% 18-22/10/2028	EUR	91 566	0.05
100 000	SOCIETE PARIS 3.500% 23-25/05/2043	EUR	94 774	0.05
100 000	SODEXO SA 1.000% 20-27/04/2029	EUR	90 039	0.05
100 000	SUEZ 1.875% 22-24/05/2027	EUR	94 888	0.05
100 000	SUEZ 2.375% 22-24/05/2030	EUR	92 061	0.05
100 000	SUEZ 4.500% 23-13/11/2033	EUR	102 248	0.05
100 000	SUEZ 4.625% 22-03/11/2028	EUR	102 933	0.05
100 000	TELEPERFORMANCE 0.250% 20-26/11/2027	EUR	88 201	0.05
300 000	UNEDIC 0.000% 20-05/03/2030	EUR	251 358	0.13
100 000	UNEDIC 0.010% 21-25/05/2031	EUR	80 666	0.04
200 000	UNEDIC 0.100% 20-25/11/2026	EUR	185 512	0.10
100 000	UNEDIC 0.250% 20-16/07/2035	EUR	71 782	0.04
100 000	UNEDIC 1.250% 18-25/05/2033	EUR	84 742	0.04
100 000	UNIBAIL-RODAMCO 1.875% 18-15/01/2031	EUR	88 023	0.05
250 000	UNIBAIL-RODAMCO 2.000% 16-28/04/2036	EUR	201 933	0.11
121 000	WPP FINANCE 4.125% 23-30/05/2028	EUR	122 655	0.06
	<i>Germany</i>		<i>33 388 104</i>	<i>17.43</i>
70 000	AAREAL BANK AG 2.875% 24-10/05/2028	EUR	68 665	0.04
50 000	AAREAL BANK AG 3.875% 23-18/05/2026	EUR	50 308	0.03
100 000	AAREAL BANK AG 4.500% 22-25/07/2025	EUR	100 472	0.05
100 000	AMPRION GMBH 3.450% 22-22/09/2027	EUR	99 331	0.05
100 000	AMPRION GMBH 3.625% 24-21/05/2031	EUR	99 776	0.05
100 000	AMPRION GMBH 3.971% 22-22/09/2032	EUR	101 407	0.05
100 000	AMPRION GMBH 4.000% 24-21/05/2044	EUR	96 890	0.05
100 000	BADEN-WUERTTEMBERG 0.625% 15-09/02/2027	EUR	93 933	0.05
100 000	BAUSPARK SCHWAEB 3.000% 24-16/11/2033	EUR	98 965	0.05
100 000	BAYERISCHE LANDESBANK 0.875% 15-10/09/2025	EUR	96 985	0.05
100 000	BAYERISCHE LANDESBANK 3.000% 23-22/05/2029	EUR	99 444	0.05
154 000	BAYERNLABO 0.250% 21-21/03/2036	EUR	110 730	0.06
80 000	BERLIN HYP AG 0.010% 20-02/09/2030	EUR	66 260	0.03
80 000	BERLIN HYP AG 0.010% 21-24/01/2028	EUR	71 647	0.04
100 000	BERLIN HYP AG 3.000% 22-25/10/2027	EUR	99 532	0.05
63 000	BERLIN LAND 1.000% 16-19/05/2032	EUR	54 464	0.03
100 000	BREMEN FREIE HAN 0.010% 20-06/10/2028	EUR	88 305	0.05
100 000	BREMEN FREIE HAN 1.200% 19-30/01/2034	EUR	85 065	0.04
548 265	BUNDESREPUBLIK DEUTSCHLAND 0.000% 16-15/08/2026	EUR	518 016	0.27
365 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 19-15/08/2029	EUR	323 101	0.17
496 653	BUNDESREPUBLIK DEUTSCHLAND 0.000% 19-15/08/2050	EUR	251 439	0.13
438 859	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/02/2030	EUR	384 065	0.20
292 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/05/2035	EUR	222 399	0.12
409 688	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/08/2030	EUR	354 746	0.19
220 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/08/2030	EUR	190 686	0.10
373 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/11/2027	EUR	342 802	0.18
438 859	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/02/2031	EUR	375 517	0.20
417 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/05/2036	EUR	308 301	0.16
393 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2031	EUR	332 376	0.17
106 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2031	EUR	89 712	0.05
133 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2050	EUR	67 457	0.04
366 841	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2052	EUR	176 823	0.09
428 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/11/2028	EUR	385 145	0.20
500 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 22-15/02/2032	EUR	417 393	0.22
476 418	BUNDESREPUBLIK DEUTSCHLAND 0.250% 17-15/02/2027	EUR	448 434	0.23
354 000	BUNDESREPUBLIK DEUTSCHLAND 0.250% 18-15/08/2028	EUR	323 920	0.17
464 994	BUNDESREPUBLIK DEUTSCHLAND 0.250% 19-15/02/2029	EUR	421 506	0.22
629 575	BUNDESREPUBLIK DEUTSCHLAND 0.500% 16-15/02/2026	EUR	606 344	0.32
398 265	BUNDESREPUBLIK DEUTSCHLAND 0.500% 17-15/08/2027	EUR	374 248	0.20
354 000	BUNDESREPUBLIK DEUTSCHLAND 0.500% 18-15/02/2028	EUR	329 891	0.17

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Quantity	Denomination	Quotation currency	Market value	% of net assets
376 418	BUNDESREPUBLIK DEUTSCHLAND 1.000% 15-15/08/2025	EUR	367 813	0.19
402 000	BUNDESREPUBLIK DEUTSCHLAND 1.000% 22-15/05/2038	EUR	325 729	0.17
463 000	BUNDESREPUBLIK DEUTSCHLAND 1.250% 17-15/08/2048	EUR	346 704	0.18
489 000	BUNDESREPUBLIK DEUTSCHLAND 1.700% 22-15/08/2032	EUR	463 522	0.24
338 859	BUNDESREPUBLIK DEUTSCHLAND 1.800% 22-15/08/2053	EUR	279 394	0.15
72 000	BUNDESREPUBLIK DEUTSCHLAND 1.800% 23-15/08/2053	EUR	59 462	0.03
104 000	BUNDESREPUBLIK DEUTSCHLAND 120 0.000% 20-10/10/2025	EUR	100 208	0.05
110 000	BUNDESREPUBLIK DEUTSCHLAND 120 1.300% 22-15/10/2027	EUR	105 816	0.06
333 000	BUNDESREPUBLIK DEUTSCHLAND 182 0.000% 20-10/10/2025	EUR	320 642	0.17
439 000	BUNDESREPUBLIK DEUTSCHLAND 183 0.000% 21-10/04/2026	EUR	417 976	0.22
495 000	BUNDESREPUBLIK DEUTSCHLAND 184 0.000% 21-09/10/2026	EUR	465 896	0.24
273 000	BUNDESREPUBLIK DEUTSCHLAND 185 0.000% 22-16/04/2027	EUR	254 176	0.13
482 000	BUNDESREPUBLIK DEUTSCHLAND 186 1.300% 22-15/10/2027	EUR	463 435	0.24
306 000	BUNDESREPUBLIK DEUTSCHLAND 187 2.200% 23-13/04/2028	EUR	302 494	0.16
465 000	BUNDESREPUBLIK DEUTSCHLAND 188 2.400% 23-19/10/2028	EUR	463 178	0.24
257 000	BUNDESREPUBLIK DEUTSCHLAND 189 2.100% 24-12/04/2029	EUR	252 746	0.13
417 000	BUNDESREPUBLIK DEUTSCHLAND 2.100% 22-15/11/2029	EUR	409 646	0.21
53 000	BUNDESREPUBLIK DEUTSCHLAND 2.100% 24-12/04/2029	EUR	52 133	0.03
500 000	BUNDESREPUBLIK DEUTSCHLAND 2.200% 24-15/02/2034	EUR	487 824	0.25
571 450	BUNDESREPUBLIK DEUTSCHLAND 2.300% 23-15/02/2033	EUR	565 084	0.29
100 000	BUNDESREPUBLIK DEUTSCHLAND 2.300% 23-15/02/2033	EUR	98 934	0.05
229 047	BUNDESREPUBLIK DEUTSCHLAND 2.400% 23-15/11/2030	EUR	228 373	0.12
386 841	BUNDESREPUBLIK DEUTSCHLAND 2.500% 12-04/07/2044	EUR	374 604	0.20
550 000	BUNDESREPUBLIK DEUTSCHLAND 2.500% 14-15/08/2046	EUR	531 866	0.28
229 000	BUNDESREPUBLIK DEUTSCHLAND 2.500% 24-19/03/2026	EUR	227 524	0.12
376 000	BUNDESREPUBLIK DEUTSCHLAND 2.600% 23-15/08/2033	EUR	380 228	0.20
210 000	BUNDESREPUBLIK DEUTSCHLAND 2.800% 23-12/06/2025	EUR	209 173	0.11
130 000	BUNDESREPUBLIK DEUTSCHLAND 2.900% 24-18/06/2026	EUR	130 179	0.07
229 000	BUNDESREPUBLIK DEUTSCHLAND 3.100% 23-12/12/2025	EUR	229 332	0.12
227 000	BUNDESREPUBLIK DEUTSCHLAND 3.100% 23-18/09/2025	EUR	227 037	0.12
244 000	BUNDESREPUBLIK DEUTSCHLAND 3.250% 10-04/07/2042	EUR	262 715	0.14
451 215	BUNDESREPUBLIK DEUTSCHLAND 4.000% 05-04/01/2037	EUR	517 676	0.27
232 403	BUNDESREPUBLIK DEUTSCHLAND 4.250% 07-04/07/2039	EUR	277 264	0.14
299 876	BUNDESREPUBLIK DEUTSCHLAND 4.750% 03-04/07/2034	EUR	359 087	0.19
367 000	BUNDESREPUBLIK DEUTSCHLAND 4.750% 08-04/07/2040	EUR	464 935	0.24
171 573	BUNDESREPUBLIK DEUTSCHLAND 4.750% 98-04/07/2028	EUR	186 236	0.10
267 000	BUNDESREPUBLIK DEUTSCHLAND 5.500% 00-04/01/2031	EUR	315 038	0.16
207 200	BUNDESREPUBLIK DEUTSCHLAND 5.625% 98-04/01/2028	EUR	228 450	0.12
142 000	BUNDESREPUBLIK DEUTSCHLAND 6.250% 00-04/01/2030	EUR	169 398	0.09
172 000	BUNDESREPUBLIK DEUTSCHLAND 6.500% 97-04/07/2027	EUR	191 123	0.10
100 000	COMMERZBANK AG 0.010% 20-11/03/2030	EUR	84 045	0.04
100 000	COMMERZBANK AG 0.625% 17-24/08/2027	EUR	92 458	0.05
70 000	COMMERZBANK AG 2.750% 24-11/01/2027	EUR	69 192	0.04
100 000	COMMERZBANK AG 3.125% 23-20/04/2029	EUR	100 036	0.05
92 000	CONTINENTAL AG 4.000% 23-01/06/2028	EUR	93 384	0.05
50 000	DEUT GENOS-HYPBK 0.375% 16-31/03/2026	EUR	47 507	0.02
50 000	DEUTSCHE BANK AG 0.625% 18-21/08/2025	EUR	48 409	0.03
100 000	DEUTSCHE BANK AG 2.500% 22-20/09/2032	EUR	95 548	0.05
100 000	DEUTSCHE BANK AG 4.000% 22-29/11/2027	EUR	101 502	0.05
100 000	DEUTSCHE BOERSE 1.500% 22-04/04/2032	EUR	87 573	0.05
100 000	DEUTSCHE HYP HAN 0.750% 19-05/03/2029	EUR	89 690	0.05
100 000	DEUTSCHE POST AG 1.000% 20-20/05/2032	EUR	86 718	0.05
134 000	DEUTSCHE TELEKOM 1.750% 19-25/03/2031	EUR	122 473	0.06
300 000	DEUTSCHLAND REPUBLIC 2.500% 24-15/08/2054	EUR	288 706	0.15
50 000	DEUTSCHLAND REPUBLIC 2.600% 24-15/05/2041	EUR	49 257	0.03
100 000	DT PFANDBRIEFBAN 0.250% 21-27/10/2025	EUR	92 493	0.05
50 000	DT PFANDBRIEFBAN 3.000% 22-25/01/2027	EUR	49 272	0.03
50 000	DT PFANDBRIEFBAN 3.625% 23-28/10/2027	EUR	50 193	0.03
50 000	DZ HYP AG 0.010% 20-23/06/2028	EUR	44 205	0.02
50 000	DZ HYP AG 0.010% 21-20/04/2029	EUR	43 140	0.02
50 000	DZ HYP AG 0.010% 21-26/10/2026	EUR	46 390	0.02

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Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	DZ HYP AG 0.750% 22-21/11/2029	EUR	88 404	0.05
100 000	DZ HYP AG 3.250% 23-31/05/2033	EUR	101 004	0.05
200 000	EUROGRID GMBH 1.113% 20-15/05/2032	EUR	164 395	0.09
100 000	EUROGRID GMBH 1.500% 16-18/04/2028	EUR	92 731	0.05
100 000	EUROGRID GMBH 3.722% 23-27/04/2030	EUR	99 773	0.05
100 000	EUROGRID GMBH 3.915% 24-01/02/2034	EUR	99 620	0.05
100 000	EVONIK 0.625% 20-18/09/2025	EUR	96 310	0.05
99 000	FRESENIUS MEDICAL 3.875% 22-20/09/2027	EUR	99 785	0.05
70 000	FRESENIUS SE & C 5.125% 23-05/10/2030	EUR	74 660	0.04
112 000	GEM DT LAENDER 0.000% 19-25/09/2029	EUR	96 280	0.05
30 000	GEM DT LAENDER 0.010% 20-26/08/2030	EUR	25 172	0.01
100 000	HAMBURG COM BANK 4.875% 23-30/03/2027	EUR	101 703	0.05
100 000	HAMBURG FREIE HA 0.010% 21-29/09/2031	EUR	81 161	0.04
46 000	HAMBURG FREIE HA 1.450% 18-05/11/2038	EUR	36 905	0.02
100 000	HAMBURGER SPARKA 0.010% 20-11/02/2028	EUR	89 428	0.05
100 000	INFINEON TECH 3.375% 24-26/02/2027	EUR	99 833	0.05
100 000	ING-DIBA AG 0.010% 21-07/10/2028	EUR	87 681	0.05
200 000	INVESTBNK BERLIN 0.050% 20-02/03/2035	EUR	146 063	0.08
175 000	KFW 0.000% 19-30/09/2026	EUR	163 726	0.09
135 000	KFW 0.000% 20-15/09/2028	EUR	119 779	0.06
223 000	KFW 0.000% 20-17/09/2030	EUR	186 771	0.10
118 000	KFW 0.000% 20-31/03/2027	EUR	108 898	0.06
139 000	KFW 0.000% 21-09/11/2028	EUR	122 724	0.06
40 000	KFW 0.000% 21-10/01/2031	EUR	33 208	0.02
260 000	KFW 0.000% 21-15/06/2026	EUR	245 108	0.13
16 000	KFW 0.000% 21-15/06/2029	EUR	13 901	0.01
85 000	KFW 0.000% 21-15/09/2031	EUR	69 375	0.04
50 000	KFW 0.000% 22-30/04/2027	EUR	46 051	0.02
100 000	KFW 0.010% 19-05/05/2027	EUR	92 111	0.05
346 000	KFW 0.050% 19-29/09/2034	EUR	256 972	0.13
147 000	KFW 0.125% 22-09/01/2032	EUR	119 924	0.06
50 000	KFW 0.250% 18-15/09/2025	EUR	48 265	0.03
17 000	KFW 0.375% 15-23/04/2030	EUR	14 747	0.01
100 000	KFW 0.375% 21-20/05/2036	EUR	73 675	0.04
50 000	KFW 0.500% 17-15/09/2027	EUR	46 322	0.02
22 000	KFW 0.750% 18-28/06/2028	EUR	20 250	0.01
30 000	KFW 0.750% 19-15/01/2029	EUR	27 298	0.01
56 000	KFW 0.875% 19-04/07/2039	EUR	41 037	0.02
245 000	KFW 1.250% 22-30/06/2027	EUR	233 398	0.12
100 000	KFW 1.375% 15-31/07/2035	EUR	84 665	0.04
75 000	KFW 1.375% 22-07/06/2032	EUR	67 173	0.04
100 000	KFW 2.000% 22-15/11/2029	EUR	95 739	0.05
60 000	KFW 2.375% 24-05/08/2027	EUR	59 010	0.03
60 000	KFW 2.625% 24-10/01/2034	EUR	58 294	0.03
80 000	KFW 2.625% 24-26/04/2029	EUR	79 062	0.04
37 000	KFW 2.750% 23-14/02/2033	EUR	36 558	0.02
50 000	KFW 2.750% 23-15/03/2028	EUR	49 763	0.03
50 000	KFW 2.750% 23-15/05/2030	EUR	49 727	0.03
50 000	KFW 2.750% 24-20/02/2031	EUR	49 595	0.03
30 000	KFW 2.875% 22-28/12/2029	EUR	30 007	0.02
80 000	KFW 2.875% 23-29/05/2026	EUR	79 697	0.04
50 000	KFW 2.875% 24-31/03/2032	EUR	49 970	0.03
200 000	KFW 3.125% 23-07/06/2030	EUR	202 724	0.11
148 000	KFW 3.125% 23-10/10/2028	EUR	149 309	0.08
28 000	KFW 3.250% 23-24/03/2031	EUR	28 654	0.01
100 000	KION GROUP AG 1.625% 20-24/09/2025	EUR	97 314	0.05
22 000	LAND BERLIN 0.010% 20-02/07/2030	EUR	18 490	0.01
100 000	LAND BERLIN 0.125% 20-04/06/2035	EUR	73 120	0.04
60 000	LAND BERLIN 0.625% 19-05/02/2029	EUR	54 086	0.03
100 000	LAND BERLIN 3.000% 24-13/03/2054	EUR	95 689	0.05
100 000	LAND BRANDENBURG 0.250% 16-19/10/2026	EUR	93 781	0.05

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Quantity	Denomination	Quotation currency	Market value	% of net assets
95 000	LAND HESSEN 0.010% 20-11/03/2030	EUR	80 729	0.04
100 000	LAND HESSEN 0.250% 15-10/06/2025	EUR	97 095	0.05
100 000	LAND HESSEN 1.300% 18-10/10/2033	EUR	86 647	0.05
62 000	LAND HESSEN 2.875% 23-10/01/2033	EUR	61 686	0.03
100 000	LAND HESSEN 3.250% 23-05/10/2028	EUR	101 135	0.05
27 000	LAND SCHLES-HOLS 0.010% 20-22/05/2030	EUR	22 777	0.01
100 000	LAND SCHLES-HOLS 1.375% 22-14/07/2027	EUR	95 266	0.05
60 000	LAND SCHLES-HOLS 2.875% 23-10/05/2028	EUR	59 758	0.03
100 000	LAND SCHLES-HOLS 3.000% 23-16/08/2033	EUR	100 413	0.05
100 000	LANDBK HESSEN-TH 0.010% 19-26/09/2029	EUR	85 220	0.04
100 000	LANDBK HESSEN-TH 2.375% 22-21/09/2026	EUR	98 188	0.05
100 000	LANDBK HESSEN-TH 4.000% 23-04/02/2030	EUR	102 317	0.05
100 000	LB BADEN-WUERT 0.010% 20-16/07/2027	EUR	91 013	0.05
100 000	LB BADEN-WUERT 0.375% 21-21/02/2031	EUR	80 050	0.04
100 000	LB BADEN-WUERT 2.375% 22-26/02/2027	EUR	97 918	0.05
100 000	L-BANK FOERDERBK 0.375% 16-13/04/2026	EUR	95 118	0.05
100 000	LEG IMMOBILIEN SE 0.875% 21-30/03/2033	EUR	76 241	0.04
100 000	MERCK FINANCIAL SERVICES 0.875% 19-05/07/2031	EUR	84 578	0.04
100 000	MUNCHEN HYPOBANK 0.010% 21-19/10/2039	EUR	60 906	0.03
100 000	MUNCHEN HYPOBANK 0.625% 17-23/10/2026	EUR	94 225	0.05
50 000	MUNCHEN HYPOBANK 3.000% 23-14/08/2030	EUR	49 840	0.03
60 000	NIEDERSACHSEN 0.010% 20-19/02/2029	EUR	52 421	0.03
70 000	NIEDERSACHSEN 0.050% 20-09/03/2035	EUR	51 045	0.03
60 000	NIEDERSACHSEN 0.625% 17-06/07/2027	EUR	55 843	0.03
100 000	NIEDERSACHSEN 2.625% 24-09/01/2034	EUR	96 950	0.05
100 000	NIEDERSACHSEN 2.625% 24-18/03/2032	EUR	97 722	0.05
150 000	NIEDERSACHSEN 2.750% 23-17/02/2031	EUR	148 358	0.08
100 000	NORDRHEIN-WEST 0.250% 19-13/03/2026	EUR	95 182	0.05
80 000	NORDRHEIN-WEST 0.500% 19-25/11/2039	EUR	53 645	0.03
53 000	NORDRHEIN-WEST 1.500% 18-12/06/2040	EUR	41 594	0.02
93 000	NORDRHEIN-WEST 1.550% 17-16/06/2048	EUR	66 528	0.03
100 000	NORDRHEIN-WEST 1.625% 14-24/10/2030	EUR	92 611	0.05
39 000	NORDRHEIN-WEST 1.650% 17-16/05/2047	EUR	28 854	0.02
113 000	NORDRHEIN-WEST 1.650% 18-22/02/2038	EUR	93 974	0.05
87 000	NORDRHEIN-WEST 1.750% 17-26/10/2057	EUR	60 474	0.03
50 000	NORDRHEIN-WEST 1.750% 18-11/07/2068	EUR	33 389	0.02
40 000	NORDRHEIN-WEST 1.950% 18-26/09/2078	EUR	27 758	0.01
36 000	NORDRHEIN-WEST 2.000% 22-15/06/2032	EUR	33 566	0.02
104 000	NORDRHEIN-WEST 2.150% 19-21/03/2119	EUR	73 881	0.04
69 000	NORDRHEIN-WEST 2.375% 13-13/05/2033	EUR	65 821	0.03
27 000	NORDRHEIN-WEST 2.900% 23-15/01/2053	EUR	25 038	0.01
197 000	NORDRHEIN-WEST 3.000% 22-27/01/2028	EUR	197 102	0.10
202 000	NORDRHEIN-WEST 3.400% 23-07/03/2073	EUR	211 758	0.11
140 000	NRW BANK 0.000% 20-18/02/2030	EUR	118 616	0.06
100 000	NRW BANK 0.100% 20-09/07/2035	EUR	72 056	0.04
100 000	NRW BANK 0.250% 18-04/07/2025	EUR	96 858	0.05
40 000	NRW BANK 2.750% 24-21/02/2028	EUR	39 649	0.02
100 000	NRW BANK 2.875% 23-05/04/2033	EUR	99 016	0.05
45 000	RENTENBANK 0.000% 19-27/11/2029	EUR	38 540	0.02
50 000	RENTENBANK 0.000% 20-22/09/2027	EUR	45 485	0.02
214 000	RENTENBANK 0.050% 21-31/01/2031	EUR	177 336	0.09
100 000	RENTENBANK 0.100% 22-08/03/2027	EUR	92 637	0.05
50 000	RENTENBANK 0.375% 19-14/02/2028	EUR	45 644	0.02
25 000	RENTENBANK 0.500% 19-28/02/2029	EUR	22 400	0.01
60 000	RENTENBANK 0.625% 16-31/10/2036	EUR	45 082	0.02
100 000	RENTENBANK 3.250% 23-06/09/2030	EUR	101 803	0.05
40 000	RHEINLAND-PFALZ 0.010% 21-21/01/2031	EUR	33 126	0.02
90 000	RHEINLAND-PFALZ 0.010% 21-25/02/2028	EUR	80 864	0.04
100 000	RHEINLAND-PFALZ 0.750% 16-19/01/2026	EUR	96 254	0.05
100 000	SACHSEN - ANHALT 0.350% 22-09/02/2032	EUR	82 500	0.04
100 000	STATE OF BERLIN 0.625% 17-08/02/2027	EUR	93 940	0.05

BNP Paribas Easy € Aggregate Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
55 000	STATE OF BERLIN 1.375% 17-05/06/2037	EUR	44 665	0.02
100 000	UNICREDIT 0.010% 20-15/09/2028	EUR	87 755	0.05
100 000	UNICREDIT 0.375% 22-17/01/2033	EUR	79 608	0.04
50 000	UNICREDIT 0.875% 19-11/01/2029	EUR	45 227	0.02
50 000	UNICREDIT 2.750% 22-27/02/2026	EUR	49 490	0.03
100 000	VONOVIA SE 0.625% 21-14/12/2029	EUR	83 640	0.04
100 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	102 663	0.05
	<i>Italy</i>		<i>24 634 430</i>	<i>12.86</i>
200 000	A2A SPA 0.625% 21-15/07/2031	EUR	159 781	0.08
100 000	ASSICURAZIONI 1.713% 21-30/06/2032	EUR	82 637	0.04
100 000	AUTOSTRAD PER L'ITALIA 1.750% 15-26/06/2026	EUR	96 131	0.05
100 000	AUTOSTRAD PER L'ITALIA 2.000% 20-04/12/2028	EUR	92 024	0.05
100 000	AUTOSTRAD PER L'ITALIA 2.000% 21-15/01/2030	EUR	89 532	0.05
114 000	BANCA POP MILANO 1.500% 15-02/12/2025	EUR	110 660	0.06
100 000	CASSA DEPOSITI E 3.500% 22-19/09/2027	EUR	98 996	0.05
100 000	CREDIT AGRICOLE 0.250% 20-17/01/2028	EUR	89 469	0.05
242 000	HERA SPA 0.250% 20-03/12/2030	EUR	193 210	0.10
100 000	INTESA SANPAOLO 1.125% 17-16/06/2027	EUR	93 626	0.05
198 000	INTESA SANPAOLO 4.750% 22-06/09/2027	EUR	203 546	0.11
400 000	ITALY BTPS 0.000% 21-01/04/2026	EUR	377 059	0.20
225 000	ITALY BTPS 0.000% 21-01/08/2026	EUR	209 824	0.11
233 000	ITALY BTPS 0.250% 21-15/03/2028	EUR	207 598	0.11
198 000	ITALY BTPS 0.450% 21-15/02/2029	EUR	172 599	0.09
236 000	ITALY BTPS 0.500% 20-01/02/2026	EUR	225 404	0.12
202 000	ITALY BTPS 0.500% 21-15/07/2028	EUR	179 912	0.09
265 000	ITALY BTPS 0.600% 21-01/08/2031	EUR	213 963	0.11
239 000	ITALY BTPS 0.850% 19-15/01/2027	EUR	224 550	0.12
300 000	ITALY BTPS 0.900% 20-01/04/2031	EUR	250 283	0.13
228 000	ITALY BTPS 0.950% 20-01/08/2030	EUR	194 686	0.10
267 000	ITALY BTPS 0.950% 20-15/09/2027	EUR	247 494	0.13
213 000	ITALY BTPS 0.950% 21-01/03/2037	EUR	146 192	0.08
259 000	ITALY BTPS 0.950% 21-01/06/2032	EUR	209 097	0.11
256 000	ITALY BTPS 0.950% 21-01/12/2031	EUR	210 052	0.11
188 000	ITALY BTPS 1.100% 22-01/04/2027	EUR	176 856	0.09
188 000	ITALY BTPS 1.200% 22-15/08/2025	EUR	183 200	0.10
400 000	ITALY BTPS 1.250% 16-01/12/2026	EUR	380 680	0.20
381 000	ITALY BTPS 1.350% 19-01/04/2030	EUR	336 828	0.18
350 000	ITALY BTPS 1.450% 20-01/03/2036	EUR	264 325	0.14
266 000	ITALY BTPS 1.500% 15-01/06/2025	EUR	261 152	0.14
269 000	ITALY BTPS 1.500% 21-30/04/2045	EUR	164 576	0.09
280 000	ITALY BTPS 1.600% 16-01/06/2026	EUR	270 825	0.14
411 000	ITALY BTPS 1.650% 15-01/03/2032	EUR	353 857	0.18
285 000	ITALY BTPS 1.650% 20-01/12/2030	EUR	252 113	0.13
360 000	ITALY BTPS 1.700% 20-01/09/2051	EUR	210 169	0.11
214 000	ITALY BTPS 1.800% 20-01/03/2041	EUR	149 865	0.08
310 000	ITALY BTPS 1.850% 20-01/07/2025	EUR	304 991	0.16
255 000	ITALY BTPS 2.000% 15-01/12/2025	EUR	250 054	0.13
395 000	ITALY BTPS 2.000% 18-01/02/2028	EUR	376 556	0.20
232 000	ITALY BTPS 2.050% 17-01/08/2027	EUR	223 101	0.12
216 000	ITALY BTPS 2.100% 19-15/07/2026	EUR	210 577	0.11
130 000	ITALY BTPS 2.150% 21-01/03/2072	EUR	75 746	0.04
110 000	ITALY BTPS 2.150% 22-01/09/2052	EUR	70 055	0.04
239 000	ITALY BTPS 2.200% 17-01/06/2027	EUR	231 377	0.12
209 000	ITALY BTPS 2.250% 16-01/09/2036	EUR	171 675	0.09
248 000	ITALY BTPS 2.450% 17-01/09/2033	EUR	220 481	0.12
206 000	ITALY BTPS 2.450% 20-01/09/2050	EUR	143 263	0.07
333 000	ITALY BTPS 2.500% 18-15/11/2025	EUR	328 965	0.17
230 000	ITALY BTPS 2.500% 22-01/12/2032	EUR	207 981	0.11
216 000	ITALY BTPS 2.650% 22-01/12/2027	EUR	210 931	0.11
227 000	ITALY BTPS 2.700% 16-01/03/2047	EUR	171 784	0.09
120 000	ITALY BTPS 2.800% 16-01/03/2067	EUR	84 300	0.04

BNP Paribas Easy € Aggregate Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
500 000	ITALY BTPS 2.800% 18-01/12/2028	EUR	486 971	0.25
194 000	ITALY BTPS 2.800% 22-15/06/2029	EUR	187 608	0.10
185 000	ITALY BTPS 2.950% 18-01/09/2038	EUR	159 230	0.08
209 000	ITALY BTPS 2.950% 24-15/02/2027	EUR	206 633	0.11
283 000	ITALY BTPS 3.000% 19-01/08/2029	EUR	276 146	0.14
177 000	ITALY BTPS 3.100% 19-01/03/2040	EUR	152 221	0.08
310 000	ITALY BTPS 3.200% 24-28/01/2026	EUR	308 593	0.16
317 000	ITALY BTPS 3.250% 15-01/09/2046	EUR	265 028	0.14
166 000	ITALY BTPS 3.250% 22-01/03/2038	EUR	148 605	0.08
233 000	ITALY BTPS 3.350% 19-01/03/2035	EUR	218 575	0.11
156 000	ITALY BTPS 3.350% 24-01/07/2029	EUR	154 547	0.08
222 000	ITALY BTPS 3.400% 22-15/12/2028	EUR	221 770	0.12
223 000	ITALY BTPS 3.450% 17-01/03/2048	EUR	190 879	0.10
60 000	ITALY BTPS 3.450% 24-15/07/2031	EUR	58 842	0.03
462 000	ITALY BTPS 3.500% 14-01/03/2030	EUR	460 324	0.24
211 000	ITALY BTPS 3.500% 22-15/01/2026	EUR	211 063	0.11
210 000	ITALY BTPS 3.500% 24-15/02/2031	EUR	207 285	0.11
191 000	ITALY BTPS 3.600% 23-29/09/2025	EUR	191 172	0.10
200 000	ITALY BTPS 3.700% 23-15/06/2030	EUR	200 418	0.10
214 000	ITALY BTPS 3.800% 23-01/08/2028	EUR	216 646	0.11
195 000	ITALY BTPS 3.800% 23-15/04/2026	EUR	196 215	0.10
262 000	ITALY BTPS 3.850% 19-01/09/2049	EUR	237 117	0.12
281 000	ITALY BTPS 3.850% 22-15/12/2029	EUR	284 567	0.15
222 000	ITALY BTPS 3.850% 23-15/09/2026	EUR	224 069	0.12
190 000	ITALY BTPS 3.850% 24-01/07/2034	EUR	187 187	0.10
550 000	ITALY BTPS 4.000% 05-01/02/2037	EUR	543 135	0.28
154 000	ITALY BTPS 4.000% 22-30/04/2035	EUR	153 347	0.08
196 000	ITALY BTPS 4.000% 23-15/11/2030	EUR	199 296	0.10
234 000	ITALY BTPS 4.000% 23-30/10/2031	EUR	237 983	0.12
110 000	ITALY BTPS 4.050% 24-30/10/2037	EUR	108 094	0.06
194 000	ITALY BTPS 4.100% 23-01/02/2029	EUR	198 849	0.10
300 000	ITALY BTPS 4.150% 24-01/10/2039	EUR	292 868	0.15
500 000	ITALY BTPS 4.200% 23-01/03/2034	EUR	508 069	0.27
244 000	ITALY BTPS 4.350% 23-01/11/2033	EUR	251 264	0.13
265 000	ITALY BTPS 4.400% 22-01/05/2033	EUR	274 765	0.14
135 000	ITALY BTPS 4.450% 23-01/09/2043	EUR	134 663	0.07
389 000	ITALY BTPS 4.500% 10-01/03/2026	EUR	395 704	0.21
180 000	ITALY BTPS 4.500% 23-01/10/2053	EUR	178 272	0.09
323 000	ITALY BTPS 4.750% 13-01/09/2028	EUR	339 018	0.18
255 000	ITALY BTPS 4.750% 13-01/09/2044	EUR	265 288	0.14
323 000	ITALY BTPS 5.000% 03-01/08/2034	EUR	349 188	0.18
328 000	ITALY BTPS 5.000% 07-01/08/2039	EUR	351 181	0.18
297 000	ITALY BTPS 5.000% 09-01/09/2040	EUR	317 844	0.17
500 000	ITALY BTPS 5.250% 98-01/11/2029	EUR	541 612	0.28
421 000	ITALY BTPS 5.750% 02-01/02/2033	EUR	476 902	0.25
550 000	ITALY BTPS 6.000% 00-01/05/2031	EUR	626 627	0.33
436 000	ITALY BTPS 6.500% 97-01/11/2027	EUR	478 694	0.25
157 000	ITALY BTPS 7.250% 97-01/11/2026	EUR	170 570	0.09
100 000	LEASYS SPA 3.875% 24-01/03/2028	EUR	99 660	0.05
100 000	MEDIOBANCA SPA 1.000% 20-08/09/2027	EUR	91 951	0.05
100 000	MONTE DEI PASCHI 3.500% 24-23/04/2029	EUR	100 149	0.05
100 000	SOCIETA INIZIATI 1.625% 18-08/02/2028	EUR	93 035	0.05
100 000	TERNA RETE 3.625% 23-21/04/2029	EUR	99 914	0.05
117 000	TERNA RETE 3.875% 23-24/07/2033	EUR	117 473	0.06
171 000	TERNA SPA 0.375% 20-25/09/2030	EUR	139 890	0.07
100 000	UNICREDIT SPA 0.850% 21-19/01/2031	EUR	82 677	0.04
100 000	UNICREDIT SPA 3.375% 23-31/01/2027	EUR	100 129	0.05
	<i>Spain</i>		<i>18 082 912</i>	<i>9.46</i>
100 000	ABERTIS INFRAESTRUCTURAS 1.000% 16-27/02/2027	EUR	93 740	0.05
100 000	ABERTIS INFRAESTRUCTURAS 1.250% 20-07/02/2028	EUR	91 541	0.05
100 000	ABERTIS INFRAESTRUCTURAS 2.250% 20-29/03/2029	EUR	93 874	0.05

BNP Paribas Easy € Aggregate Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	ACCIONA FILIALES 1.375% 22-26/01/2032	EUR	81 268	0.04
100 000	ACCIONA FILIALES 3.750% 23-25/04/2030	EUR	96 913	0.05
100 000	ARVAL SERVICE 4.125% 23-13/04/2026	EUR	100 278	0.05
100 000	AUTONOMOUS COMMU 3.362% 23-31/10/2028	EUR	100 698	0.05
100 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.375% 22-20/09/2027	EUR	99 885	0.05
100 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.875% 24-15/01/2034	EUR	100 504	0.05
300 000	BANCO SANTANDER 0.125% 19-04/06/2030	EUR	249 005	0.13
100 000	BANCO SANTANDER 0.500% 20-04/02/2027	EUR	92 627	0.05
100 000	BANCO SANTANDER 3.375% 23-11/01/2026	EUR	99 817	0.05
100 000	BANCO SANTANDER 3.750% 24-09/01/2034	EUR	99 889	0.05
100 000	BANCO SANTANDER 4.250% 23-12/06/2030	EUR	103 696	0.05
200 000	BANKIA 1.125% 19-12/11/2026	EUR	188 630	0.10
100 000	CAIXABANK 1.000% 18-17/01/2028	EUR	92 326	0.05
100 000	CEDULAS TDA A-6 4.250% 06-10/04/2031	EUR	105 927	0.06
100 000	CELLNEX FINANCE 1.000% 21-15/09/2027	EUR	91 837	0.05
200 000	CELLNEX FINANCE 2.000% 21-15/02/2033	EUR	169 603	0.09
96 000	COMUNIDAD MADRID 0.419% 20-30/04/2030	EUR	81 540	0.04
100 000	FADE 0.010% 20-17/09/2025	EUR	95 948	0.05
121 000	FCC AQUALIA SA 2.629% 17-08/06/2027	EUR	116 941	0.06
100 000	INMOBILIARIA COL 2.000% 18-17/04/2026	EUR	97 063	0.05
100 000	NORTEGAS ENERGIA 0.905% 21-22/01/2031	EUR	79 922	0.04
100 000	RED ELECTRICA FI 0.375% 20-24/07/2028	EUR	89 517	0.05
100 000	RED ELECTRICA FI 0.500% 21-24/05/2033	EUR	79 163	0.04
100 000	RED ELECTRICA FI 1.250% 18-13/03/2027	EUR	94 878	0.05
100 000	SANTANDER ISSUAN 3.250% 16-04/04/2026	EUR	98 947	0.05
265 000	SPANISH GOVERNMENT 0.000% 20-31/01/2026	EUR	252 213	0.13
281 000	SPANISH GOVERNMENT 0.000% 21-31/01/2027	EUR	259 764	0.14
353 000	SPANISH GOVERNMENT 0.000% 21-31/01/2028	EUR	317 180	0.17
319 000	SPANISH GOVERNMENT 0.100% 21-30/04/2031	EUR	260 646	0.14
312 000	SPANISH GOVERNMENT 0.500% 20-30/04/2030	EUR	270 037	0.14
316 000	SPANISH GOVERNMENT 0.500% 21-31/10/2031	EUR	261 934	0.14
500 000	SPANISH GOVERNMENT 0.600% 19-31/10/2029	EUR	440 649	0.23
425 000	SPANISH GOVERNMENT 0.700% 22-30/04/2032	EUR	352 756	0.18
285 000	SPANISH GOVERNMENT 0.800% 20-30/07/2027	EUR	266 407	0.14
332 000	SPANISH GOVERNMENT 0.800% 22-30/07/2029	EUR	297 297	0.16
300 000	SPANISH GOVERNMENT 0.850% 21-30/07/2037	EUR	214 830	0.11
369 000	SPANISH GOVERNMENT 1.000% 20-31/10/2050	EUR	196 135	0.10
168 000	SPANISH GOVERNMENT 1.000% 21-30/07/2042	EUR	107 651	0.06
243 000	SPANISH GOVERNMENT 1.200% 20-31/10/2040	EUR	167 861	0.09
329 000	SPANISH GOVERNMENT 1.250% 20-31/10/2030	EUR	294 471	0.15
500 000	SPANISH GOVERNMENT 1.300% 16-31/10/2026	EUR	480 409	0.25
400 000	SPANISH GOVERNMENT 1.400% 18-30/04/2028	EUR	376 952	0.20
304 000	SPANISH GOVERNMENT 1.400% 18-30/07/2028	EUR	285 488	0.15
400 000	SPANISH GOVERNMENT 1.450% 17-31/10/2027	EUR	380 364	0.20
284 000	SPANISH GOVERNMENT 1.450% 19-30/04/2029	EUR	264 247	0.14
86 000	SPANISH GOVERNMENT 1.450% 21-31/10/2071	EUR	40 926	0.02
450 000	SPANISH GOVERNMENT 1.500% 17-30/04/2027	EUR	431 382	0.23
350 000	SPANISH GOVERNMENT 1.850% 19-30/07/2035	EUR	299 124	0.16
240 000	SPANISH GOVERNMENT 1.900% 22-31/10/2052	EUR	157 561	0.08
500 000	SPANISH GOVERNMENT 1.950% 15-30/07/2030	EUR	469 516	0.25
400 000	SPANISH GOVERNMENT 1.950% 16-30/04/2026	EUR	391 614	0.20
400 000	SPANISH GOVERNMENT 2.150% 15-31/10/2025	EUR	394 359	0.21
400 000	SPANISH GOVERNMENT 2.350% 17-30/07/2033	EUR	370 725	0.19
175 000	SPANISH GOVERNMENT 2.500% 24-31/05/2027	EUR	172 220	0.09
400 000	SPANISH GOVERNMENT 2.550% 22-31/10/2032	EUR	380 156	0.20
233 000	SPANISH GOVERNMENT 2.700% 18-31/10/2048	EUR	189 977	0.10
290 000	SPANISH GOVERNMENT 2.800% 23-31/05/2026	EUR	288 090	0.15
250 000	SPANISH GOVERNMENT 2.900% 16-31/10/2046	EUR	214 552	0.11
297 000	SPANISH GOVERNMENT 3.150% 23-30/04/2033	EUR	293 961	0.15
300 000	SPANISH GOVERNMENT 3.250% 24-30/04/2034	EUR	296 877	0.15
250 000	SPANISH GOVERNMENT 3.450% 16-30/07/2066	EUR	221 734	0.12

BNP Paribas Easy € Aggregate Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
172 000	SPANISH GOVERNMENT 3.450% 22-30/07/2043	EUR	162 691	0.08
340 000	SPANISH GOVERNMENT 3.500% 23-31/05/2029	EUR	346 878	0.18
305 000	SPANISH GOVERNMENT 3.550% 23-31/10/2033	EUR	310 229	0.16
203 000	SPANISH GOVERNMENT 3.900% 23-30/07/2039	EUR	207 210	0.11
70 000	SPANISH GOVERNMENT 4.000% 24-31/10/2054	EUR	69 805	0.04
400 000	SPANISH GOVERNMENT 4.200% 05-31/01/2037	EUR	426 678	0.22
297 000	SPANISH GOVERNMENT 4.650% 10-30/07/2025	EUR	300 862	0.16
267 000	SPANISH GOVERNMENT 4.700% 09-30/07/2041	EUR	298 411	0.16
253 000	SPANISH GOVERNMENT 4.900% 07-30/07/2040	EUR	287 802	0.15
255 000	SPANISH GOVERNMENT 5.150% 13-31/10/2028	EUR	276 768	0.14
400 000	SPANISH GOVERNMENT 5.150% 13-31/10/2044	EUR	473 245	0.25
318 000	SPANISH GOVERNMENT 5.750% 01-30/07/2032	EUR	375 026	0.20
302 000	SPANISH GOVERNMENT 5.900% 11-30/07/2026	EUR	318 567	0.17
450 000	SPANISH GOVERNMENT 6.000% 98-31/01/2029	EUR	506 946	0.26
100 000	TELEFONICA EMIS 1.201% 20-21/08/2027	EUR	93 281	0.05
100 000	TELEFONICA EMIS 1.715% 17-12/01/2028	EUR	94 373	0.05
200 000	TELEFONICA EMIS 2.592% 22-25/05/2031	EUR	188 098	0.10
	<i>Belgium</i>		<i>13 079 177</i>	<i>6.80</i>
100 000	ARGENTA SPBNK 3.125% 24-06/02/2034	EUR	98 738	0.05
100 000	BELFIUS BANK SA 3.125% 16-11/05/2026	EUR	98 279	0.05
87 000	BELGIAN GOVERNMENT 2.700% 24-22/10/2029	EUR	86 366	0.05
90 000	BELGIAN GOVERNMENT 3.500% 24-22/06/2055	EUR	87 539	0.05
132 000	BELGIUM GOVERNMENT 0.000% 20-22/10/2027	EUR	120 317	0.06
175 000	BELGIUM GOVERNMENT 0.000% 21-22/10/2031	EUR	141 586	0.07
171 000	BELGIUM GOVERNMENT 0.100% 20-22/06/2030	EUR	145 381	0.08
202 000	BELGIUM GOVERNMENT 0.350% 22-22/06/2032	EUR	164 487	0.09
108 000	BELGIUM GOVERNMENT 0.400% 20-22/06/2040	EUR	68 533	0.04
80 000	BELGIUM GOVERNMENT 0.650% 21-22/06/2071	EUR	32 397	0.02
379 000	BELGIUM GOVERNMENT 0.800% 15-22/06/2025	EUR	369 667	0.19
207 000	BELGIUM GOVERNMENT 0.800% 17-22/06/2027	EUR	195 099	0.10
212 000	BELGIUM GOVERNMENT 0.800% 18-22/06/2028	EUR	196 186	0.10
331 000	BELGIUM GOVERNMENT 0.900% 19-22/06/2029	EUR	301 899	0.16
218 000	BELGIUM GOVERNMENT 1.000% 15-22/06/2031	EUR	191 911	0.10
205 000	BELGIUM GOVERNMENT 1.000% 16-22/06/2026	EUR	197 267	0.10
137 000	BELGIUM GOVERNMENT 1.250% 18-22/04/2033	EUR	118 751	0.06
168 000	BELGIUM GOVERNMENT 1.400% 22-22/06/2053	EUR	102 909	0.05
88 000	BELGIUM GOVERNMENT 1.450% 17-22/06/2037	EUR	71 178	0.04
135 000	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	94 767	0.05
123 000	BELGIUM GOVERNMENT 1.700% 19-22/06/2050	EUR	84 696	0.04
110 000	BELGIUM GOVERNMENT 1.900% 15-22/06/2038	EUR	92 707	0.05
97 000	BELGIUM GOVERNMENT 2.150% 16-22/06/2066	EUR	69 704	0.04
187 000	BELGIUM GOVERNMENT 2.250% 17-22/06/2057	EUR	139 525	0.07
84 000	BELGIUM GOVERNMENT 2.750% 22-22/04/2039	EUR	78 151	0.04
133 000	BELGIUM GOVERNMENT 2.850% 24-22/10/2034	EUR	129 665	0.07
117 000	BELGIUM GOVERNMENT 3.000% 14-22/06/2034	EUR	115 969	0.06
219 000	BELGIUM GOVERNMENT 3.000% 23-22/06/2033	EUR	218 460	0.11
131 000	BELGIUM GOVERNMENT 3.300% 23-22/06/2054	EUR	123 329	0.06
57 000	BELGIUM GOVERNMENT 3.450% 23-22/06/2043	EUR	56 768	0.03
120 000	BELGIUM GOVERNMENT 3.750% 13-22/06/2045	EUR	124 543	0.07
250 000	BELGIUM GOVERNMENT 4.000% 12-28/03/2032	EUR	267 266	0.14
400 000	BELGIUM GOVERNMENT 4.250% 10-28/03/2041	EUR	441 927	0.23
141 000	BELGIUM GOVERNMENT 4.500% 11-28/03/2026	EUR	144 457	0.08
254 000	BELGIUM GOVERNMENT 5.000% 04-28/03/2035	EUR	295 736	0.15
358 000	BELGIUM GOVERNMENT 5.500% 98-28/03/2028	EUR	391 293	0.20
100 000	EANDIS 2.875% 14-07/05/2029	EUR	96 813	0.05
100 000	ELIA SYSTEM OPERATOR 3.250% 13-04/04/2028	EUR	98 877	0.05
100 000	ELIA TRANSMISSION BELGIUM 3.625% 23-18/01/2033	EUR	99 776	0.05
100 000	ELIA TRANSMISSION BELGIUM 3.750% 24-16/01/2036	EUR	98 519	0.05
164 000	EUROPEAN UNION 0.000% 20-04/07/2035	EUR	116 868	0.06
128 000	EUROPEAN UNION 0.000% 20-04/10/2030	EUR	106 823	0.06
92 000	EUROPEAN UNION 0.000% 20-04/11/2025	EUR	88 215	0.05

BNP Paribas Easy € Aggregate Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
127 000	EUROPEAN UNION 0.000% 21-02/06/2028	EUR	113 454	0.06
145 000	EUROPEAN UNION 0.000% 21-04/03/2026	EUR	137 853	0.07
93 000	EUROPEAN UNION 0.000% 21-04/07/2029	EUR	80 500	0.04
247 000	EUROPEAN UNION 0.000% 21-04/07/2031	EUR	201 102	0.10
314 000	EUROPEAN UNION 0.000% 21-04/10/2028	EUR	277 477	0.14
168 000	EUROPEAN UNION 0.000% 21-06/07/2026	EUR	158 290	0.08
115 000	EUROPEAN UNION 0.000% 21-22/04/2031	EUR	94 313	0.05
67 000	EUROPEAN UNION 0.100% 20-04/10/2040	EUR	40 495	0.02
50 000	EUROPEAN UNION 0.125% 20-10/06/2035	EUR	36 331	0.02
132 000	EUROPEAN UNION 0.200% 21-04/06/2036	EUR	93 590	0.05
52 000	EUROPEAN UNION 0.250% 21-22/04/2036	EUR	37 246	0.02
50 000	EUROPEAN UNION 0.250% 22-22/10/2026	EUR	46 986	0.02
141 000	EUROPEAN UNION 0.300% 20-04/11/2050	EUR	68 021	0.04
136 000	EUROPEAN UNION 0.400% 21-04/02/2037	EUR	96 672	0.05
60 000	EUROPEAN UNION 0.450% 21-02/05/2046	EUR	33 596	0.02
228 711	EUROPEAN UNION 0.450% 21-04/07/2041	EUR	142 774	0.07
250 042	EUROPEAN UNION 0.700% 21-06/07/2051	EUR	133 389	0.07
120 000	EUROPEAN UNION 0.750% 16-04/04/2031	EUR	104 015	0.05
98 000	EUROPEAN UNION 0.750% 21-04/01/2047	EUR	58 794	0.03
291 000	EUROPEAN UNION 0.800% 22-04/07/2025	EUR	283 811	0.15
258 000	EUROPEAN UNION 1.000% 22-06/07/2032	EUR	221 641	0.12
30 000	EUROPEAN UNION 1.125% 16-04/04/2036	EUR	24 123	0.01
100 000	EUROPEAN UNION 1.125% 22-04/06/2037	EUR	77 914	0.04
150 000	EUROPEAN UNION 1.250% 22-04/02/2043	EUR	105 526	0.06
50 000	EUROPEAN UNION 1.500% 15-04/10/2035	EUR	42 393	0.02
239 000	EUROPEAN UNION 1.625% 22-04/12/2029	EUR	223 077	0.12
306 000	EUROPEAN UNION 2.000% 22-04/10/2027	EUR	296 971	0.16
50 000	EUROPEAN UNION 2.500% 12-04/11/2027	EUR	49 289	0.03
126 000	EUROPEAN UNION 2.500% 22-04/10/2052	EUR	103 530	0.05
150 000	EUROPEAN UNION 2.625% 22-04/02/2048	EUR	129 634	0.07
180 000	EUROPEAN UNION 2.750% 22-04/02/2033	EUR	175 945	0.09
100 000	EUROPEAN UNION 2.750% 22-04/12/2037	EUR	94 770	0.05
200 000	EUROPEAN UNION 2.750% 23-05/10/2026	EUR	198 578	0.10
100 000	EUROPEAN UNION 2.875% 12-04/04/2028	EUR	99 807	0.05
50 000	EUROPEAN UNION 2.875% 24-06/12/2027	EUR	49 781	0.03
50 000	EUROPEAN UNION 3.000% 11-04/09/2026	EUR	49 992	0.03
300 000	EUROPEAN UNION 3.000% 22-04/03/2053	EUR	272 690	0.14
100 000	EUROPEAN UNION 3.000% 24-04/12/2034	EUR	98 600	0.05
140 000	EUROPEAN UNION 3.125% 23-04/12/2030	EUR	141 001	0.07
200 000	EUROPEAN UNION 3.125% 23-05/12/2028	EUR	201 125	0.10
146 000	EUROPEAN UNION 3.250% 23-04/07/2034	EUR	147 438	0.08
100 000	EUROPEAN UNION 3.250% 24-04/02/2050	EUR	95 834	0.05
60 000	EUROPEAN UNION 3.375% 12-04/04/2032	EUR	61 719	0.03
50 000	EUROPEAN UNION 3.375% 12-04/04/2038	EUR	50 655	0.03
120 000	EUROPEAN UNION 3.375% 22-04/11/2042	EUR	118 640	0.06
264 000	EUROPEAN UNION 3.375% 23-04/10/2038	EUR	264 085	0.14
100 000	EUROPEAN UNION 3.375% 24-05/10/2054	EUR	96 638	0.05
100 000	EUROPEAN UNION 3.750% 12-04/04/2042	EUR	104 997	0.05
200 000	EUROPEAN UNION 4.000% 23-04/04/2044	EUR	213 819	0.11
100 000	FLEMISH COMMUNIT 1.375% 18-21/11/2033	EUR	84 755	0.04
100 000	FLEMISH COMMUNIT 3.500% 24-22/06/2045	EUR	97 596	0.05
100 000	FLEMISH COMMUNIT 3.625% 23-22/06/2032	EUR	102 210	0.05
100 000	ING BELGIUM SA 1.500% 22-19/05/2029	EUR	92 588	0.05
100 000	KBC GROUP NV 3.000% 22-25/08/2030	EUR	95 792	0.05
100 000	REGION WALLONNE 3.250% 23-22/06/2033	EUR	98 651	0.05
100 000	REGION WALLONNE 3.500% 23-15/03/2043	EUR	95 320	0.05
	<i>The Netherlands</i>		<i>12 547 092</i>	<i>6.53</i>
100 000	ABN AMRO BANK NV 0.375% 20-14/01/2035	EUR	74 844	0.04
100 000	ABN AMRO BANK NV 1.125% 17-12/01/2032	EUR	86 727	0.05
100 000	ABN AMRO BANK NV 1.500% 15-30/09/2030	EUR	91 071	0.05
200 000	ABN AMRO BANK NV 3.625% 23-10/01/2026	EUR	200 102	0.10

BNP Paribas Easy € Aggregate Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	ABN AMRO BANK NV 4.000% 23-16/01/2028	EUR	101 147	0.05
100 000	AKZO NOBEL NV 1.500% 22-28/03/2028	EUR	92 526	0.05
100 000	ALLIANZ FINANCE 0.000% 21-22/11/2026	EUR	92 691	0.05
100 000	ASML HOLDING NV 3.500% 23-06/12/2025	EUR	99 975	0.05
110 000	BMW FINANCE NV 1.000% 22-22/05/2028	EUR	100 802	0.05
100 000	BMW FINANCE NV 1.125% 18-10/01/2028	EUR	93 140	0.05
100 000	BMW FINANCE NV 1.500% 19-06/02/2029	EUR	92 592	0.05
116 000	BMW FINANCE NV 3.625% 23-22/05/2035	EUR	116 018	0.06
100 000	BNG BANK NV 0.010% 20-05/10/2032	EUR	78 091	0.04
100 000	BNG BANK NV 0.125% 19-11/04/2026	EUR	94 857	0.05
100 000	BNG BANK NV 0.125% 20-09/07/2035	EUR	72 266	0.04
220 000	BNG BANK NV 0.125% 21-19/04/2033	EUR	170 570	0.09
100 000	BNG BANK NV 0.250% 21-22/11/2036	EUR	69 940	0.04
100 000	BNG BANK NV 1.500% 18-15/07/2039	EUR	78 144	0.04
100 000	BNG BANK NV 1.875% 22-13/07/2032	EUR	91 709	0.05
100 000	BNG BANK NV 2.750% 24-11/01/2034	EUR	97 088	0.05
100 000	BRENTAG FINANCE 0.500% 21-06/10/2029	EUR	84 918	0.04
143 000	COCA-COLA HBC BV 0.625% 19-21/11/2029	EUR	123 072	0.06
100 000	COOPERATIEVE RAB 0.125% 21-01/12/2031	EUR	80 808	0.04
300 000	COOPERATIEVE RAB 0.750% 22-02/03/2032	EUR	253 348	0.13
100 000	COOPERATIEVE RAB 0.875% 18-08/02/2028	EUR	92 702	0.05
100 000	COOPERATIEVE RAB 3.202% 24-06/05/2036	EUR	99 757	0.05
100 000	CRH FUNDING 1.625% 20-05/05/2030	EUR	89 667	0.05
135 000	CTP NV 0.875% 22-20/01/2026	EUR	128 459	0.07
100 000	DEUTSCHE BAHN FIN 0.875% 16-11/07/2031	EUR	85 739	0.04
100 000	DEUTSCHE BAHN FIN 0.875% 20-23/06/2039	EUR	68 686	0.04
100 000	DEUTSCHE BAHN FIN 1.125% 19-18/12/2028	EUR	91 892	0.05
100 000	DEUTSCHE BAHN FIN 1.375% 22-03/03/2034	EUR	83 694	0.04
100 000	DEUTSCHE TEL FIN 1.375% 17-30/01/2027	EUR	95 583	0.05
113 000	DEUTSCHE TEL FIN 2.000% 18-01/12/2029	EUR	106 377	0.06
50 000	ENBW 4.049% 22-22/11/2029	EUR	51 217	0.03
50 000	ENBW 6.125% 09-07/07/2039	EUR	59 933	0.03
100 000	ENEXIS HOLDING 0.875% 16-28/04/2026	EUR	95 437	0.05
100 000	ING BANK NV 0.125% 21-08/12/2031	EUR	80 335	0.04
100 000	ING BANK NV 0.750% 19-18/02/2029	EUR	89 952	0.05
100 000	ING BANK NV 2.750% 24-10/01/2032	EUR	97 520	0.05
100 000	ING GROEP NV 2.000% 18-20/09/2028	EUR	93 950	0.05
100 000	JAB HOLDINGS 4.375% 24-25/04/2034	EUR	100 448	0.05
161 000	JDE PEETS NV 0.500% 21-16/01/2029	EUR	139 466	0.07
100 000	KONINKLIJKE KPN 3.875% 24-16/02/2036	EUR	98 692	0.05
130 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	120 990	0.06
100 000	LINDE FINANCE BV 0.250% 20-19/05/2027	EUR	91 780	0.05
112 000	LOUIS DREYF 2.375% 20-27/11/2025	EUR	109 548	0.06
216 000	MONDELEZ INTERNATIONAL 0.375% 20-22/09/2029	EUR	184 348	0.10
100 000	MSD NETHERLANDS 3.500% 24-30/05/2037	EUR	98 473	0.05
100 000	MSD NETHERLANDS 3.700% 24-30/05/2044	EUR	97 597	0.05
100 000	NED WATERSCHAPBK 0.000% 21-16/02/2037	EUR	66 757	0.03
100 000	NED WATERSCHAPBK 0.250% 22-19/01/2032	EUR	81 414	0.04
100 000	NED WATERSCHAPBK 3.000% 13-11/09/2031	EUR	100 014	0.05
150 000	NED WATERSCHAPBK 3.000% 23-20/04/2033	EUR	149 680	0.08
224 000	NETHERLANDS GOVERNMENT 0.000% 20-15/01/2027	EUR	208 962	0.11
300 000	NETHERLANDS GOVERNMENT 0.000% 20-15/01/2052	EUR	139 701	0.07
300 000	NETHERLANDS GOVERNMENT 0.000% 20-15/07/2030	EUR	255 506	0.13
300 000	NETHERLANDS GOVERNMENT 0.000% 21-15/01/2029	EUR	265 749	0.14
178 000	NETHERLANDS GOVERNMENT 0.000% 21-15/01/2038	EUR	120 287	0.06
196 000	NETHERLANDS GOVERNMENT 0.000% 21-15/07/2031	EUR	162 281	0.08
197 000	NETHERLANDS GOVERNMENT 0.000% 22-15/01/2026	EUR	188 358	0.10
250 000	NETHERLANDS GOVERNMENT 0.250% 15-15/07/2025	EUR	242 688	0.13
135 000	NETHERLANDS GOVERNMENT 0.250% 19-15/07/2029	EUR	119 795	0.06
339 000	NETHERLANDS GOVERNMENT 0.500% 16-15/07/2026	EUR	323 673	0.17
173 000	NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040	EUR	121 330	0.06

BNP Paribas Easy € Aggregate Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
180 000	NETHERLANDS GOVERNMENT 0.500% 22-15/07/2032	EUR	151 139	0.08
235 000	NETHERLANDS GOVERNMENT 0.750% 17-15/07/2027	EUR	221 710	0.12
243 556	NETHERLANDS GOVERNMENT 0.750% 18-15/07/2028	EUR	225 692	0.12
150 000	NETHERLANDS GOVERNMENT 2.000% 22-15/01/2054	EUR	123 395	0.06
179 000	NETHERLANDS GOVERNMENT 2.500% 12-15/01/2033	EUR	175 778	0.09
135 000	NETHERLANDS GOVERNMENT 2.500% 23-15/01/2030	EUR	133 554	0.07
134 000	NETHERLANDS GOVERNMENT 2.500% 23-15/07/2033	EUR	131 043	0.07
140 000	NETHERLANDS GOVERNMENT 2.500% 24-15/07/2034	EUR	136 128	0.07
406 000	NETHERLANDS GOVERNMENT 2.750% 14-15/01/2047	EUR	395 504	0.21
79 000	NETHERLANDS GOVERNMENT 3.250% 23-15/01/2044	EUR	82 482	0.04
228 000	NETHERLANDS GOVERNMENT 3.750% 10-15/01/2042	EUR	252 995	0.13
350 000	NETHERLANDS GOVERNMENT 4.000% 05-15/01/2037	EUR	389 978	0.20
144 000	NETHERLANDS GOVERNMENT 5.500% 98-15/01/2028	EUR	157 424	0.08
100 000	NN BANK NV 0.125% 19-24/09/2029	EUR	85 456	0.04
100 000	PACCAR FINANCIAL 3.250% 22-29/11/2025	EUR	99 530	0.05
100 000	PHILIPS NV 0.500% 19-22/05/2026	EUR	94 686	0.05
142 000	PROSUS NV 1.207% 22-19/01/2026	EUR	135 803	0.07
130 000	RABOBANK 1.375% 15-03/02/2027	EUR	124 773	0.07
100 000	REDEXIS GAS FIN 1.875% 15-27/04/2027	EUR	94 467	0.05
100 000	RELX FINANCE 1.500% 18-13/05/2027	EUR	95 070	0.05
100 000	ROCHE FINANCE EUROPE 3.586% 23-04/12/2036	EUR	100 817	0.05
100 000	SARTORIUS FINANCE 4.500% 23-14/09/2032	EUR	102 743	0.05
114 000	SIGNIFY NV 2.375% 20-11/05/2027	EUR	110 308	0.06
100 000	SIKA CAPITAL BV 0.875% 19-29/04/2027	EUR	93 359	0.05
200 000	STEDIN HOLDING 0.875% 17-24/10/2025	EUR	192 982	0.10
100 000	STELLANTIS NV 4.250% 23-16/06/2031	EUR	101 740	0.05
100 000	STELLANTIS NV 4.375% 23-14/03/2030	EUR	102 784	0.05
107 000	SYNGENTA FINANCE 3.375% 20-16/04/2026	EUR	105 810	0.06
106 000	TENNET HOLDING BV 1.500% 19-03/06/2039	EUR	80 964	0.04
200 000	TENNET HOLDING BV 1.625% 22-17/11/2026	EUR	191 680	0.10
100 000	THERMO FISHER 2.000% 21-18/10/2051	EUR	67 685	0.04
100 000	UPJOHN FINANCE 1.908% 20-23/06/2032	EUR	83 702	0.04
100 000	VESTEDA FINANCE 2.000% 18-10/07/2026	EUR	96 499	0.05
100 000	VONOVIA BV 1.625% 19-07/10/2039	EUR	67 161	0.04
106 000	WOLTERS KLUWER N 3.750% 23-03/04/2031	EUR	107 368	0.06
	<i>Luxembourg</i>		<i>7 758 175</i>	<i>4.02</i>
100 000	BECTON DICKINSON 1.208% 19-04/06/2026	EUR	95 487	0.05
100 000	CZECH GAS NET 0.450% 21-08/09/2029	EUR	83 946	0.04
171 000	DH EUROPE FINANCE 1.200% 17-30/06/2027	EUR	160 480	0.08
100 000	DUCHY OF LUXEMBOURG 0.000% 21-24/03/2031	EUR	82 474	0.04
29 000	DUCHY OF LUXEMBOURG 0.625% 17-01/02/2027	EUR	27 252	0.01
17 000	DUCHY OF LUXEMBOURG 3.250% 23-02/03/2043	EUR	17 040	0.01
86 000	EFSF 0.000% 20-15/10/2025	EUR	82 558	0.04
50 000	EFSF 0.000% 21-20/01/2031	EUR	41 277	0.02
50 000	EFSF 0.050% 19-17/10/2029	EUR	42 989	0.02
100 000	EFSF 0.050% 21-18/01/2052	EUR	42 338	0.02
118 000	EFSF 0.125% 22-18/03/2030	EUR	100 693	0.05
190 000	EFSF 0.400% 16-31/05/2026	EUR	180 708	0.09
50 000	EFSF 0.400% 19-26/01/2026	EUR	47 934	0.03
70 000	EFSF 0.750% 17-03/05/2027	EUR	65 846	0.03
100 000	EFSF 0.875% 19-10/04/2035	EUR	79 631	0.04
276 000	EFSF 0.875% 22-05/09/2028	EUR	253 841	0.13
50 000	EFSF 0.950% 18-14/02/2028	EUR	46 596	0.02
100 000	EFSF 1.200% 15-17/02/2045	EUR	69 161	0.04
100 000	EFSF 1.250% 17-24/05/2033	EUR	86 279	0.05
50 000	EFSF 1.450% 17-05/09/2040	EUR	38 553	0.02
57 000	EFSF 1.500% 22-15/12/2025	EUR	55 646	0.03
142 000	EFSF 2.000% 17-28/02/2056	EUR	106 313	0.06
50 000	EFSF 2.350% 14-29/07/2044	EUR	43 110	0.02
50 000	EFSF 2.375% 22-11/04/2028	EUR	48 961	0.03
100 000	EFSF 2.750% 13-03/12/2029	EUR	98 997	0.05

BNP Paribas Easy € Aggregate Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
50 000	EFSF 2.875% 23-16/02/2033	EUR	49 509	0.03
100 000	EFSF 2.875% 24-13/02/2034	EUR	98 290	0.05
100 000	EFSF 2.875% 24-28/05/2031	EUR	99 320	0.05
247 000	EFSF 3.000% 13-04/09/2034	EUR	245 088	0.13
50 000	EFSF 3.375% 23-30/08/2038	EUR	50 300	0.03
100 000	EFSF 3.875% 12-30/03/2032	EUR	106 052	0.06
50 000	EIB 0.000% 20-28/03/2028	EUR	44 894	0.02
242 000	EIB 0.000% 21-28/09/2028	EUR	214 375	0.11
100 000	EIB 0.010% 20-15/11/2035	EUR	70 763	0.04
60 000	EIB 0.050% 22-15/11/2029	EUR	51 601	0.03
80 000	EIB 0.125% 19-20/06/2029	EUR	69 836	0.04
50 000	EIB 0.250% 16-14/09/2029	EUR	43 657	0.02
223 000	EIB 0.375% 16-14/04/2026	EUR	212 653	0.11
50 000	EIB 0.375% 18-15/05/2026	EUR	47 614	0.02
148 000	EIB 0.375% 18-16/07/2025	EUR	143 689	0.07
100 000	EIB 0.500% 16-13/11/2037	EUR	71 476	0.04
50 000	EIB 0.875% 18-14/01/2028	EUR	46 570	0.02
38 000	EIB 1.000% 15-14/03/2031	EUR	33 593	0.02
80 000	EIB 1.250% 14-13/11/2026	EUR	76 976	0.04
31 000	EIB 1.500% 18-16/10/2048	EUR	21 882	0.01
100 000	EIB 1.500% 22-15/06/2032	EUR	89 846	0.05
34 000	EIB 1.750% 14-15/09/2045	EUR	26 314	0.01
105 000	EIB 2.250% 22-15/03/2030	EUR	101 419	0.05
104 000	EIB 2.750% 12-15/09/2025	EUR	103 462	0.05
60 000	EIB 2.750% 23-28/07/2028	EUR	59 686	0.03
150 000	EIB 2.875% 23-12/01/2033	EUR	148 464	0.08
246 000	EIB 3.000% 13-14/10/2033	EUR	245 893	0.13
15 000	EIB 3.500% 12-15/04/2027	EUR	15 226	0.01
52 000	EIB 4.000% 05-15/10/2037	EUR	56 729	0.03
31 000	EIB 4.000% 10-15/04/2030	EUR	32 793	0.02
100 000	ESM 0.000% 21-15/12/2026	EUR	92 928	0.05
100 000	ESM 0.010% 21-15/10/2031	EUR	81 246	0.04
52 000	ESM 0.500% 19-05/03/2029	EUR	46 593	0.02
100 000	ESM 0.750% 17-15/03/2027	EUR	94 285	0.05
54 000	ESM 0.750% 18-05/09/2028	EUR	49 447	0.03
100 000	ESM 0.875% 16-18/07/2042	EUR	67 149	0.04
57 000	ESM 1.125% 16-03/05/2032	EUR	49 883	0.03
100 000	ESM 1.200% 18-23/05/2033	EUR	86 550	0.05
100 000	ESM 1.625% 15-17/11/2036	EUR	84 635	0.04
100 000	ESM 1.750% 15-20/10/2045	EUR	77 295	0.04
84 000	ESM 1.800% 17-02/11/2046	EUR	65 225	0.03
120 000	ESM 3.000% 23-23/08/2033	EUR	120 352	0.06
11 000	EUROPEAN INVESTMENT BANK 0.000% 16-13/03/2026	EUR	10 449	0.01
71 000	EUROPEAN INVESTMENT BANK 0.000% 20-09/09/2030	EUR	59 401	0.03
10 000	EUROPEAN INVESTMENT BANK 0.000% 20-17/06/2027	EUR	9 175	0.00
41 000	EUROPEAN INVESTMENT BANK 0.000% 21-14/01/2031	EUR	33 981	0.02
80 000	EUROPEAN INVESTMENT BANK 0.000% 21-22/12/2026	EUR	74 412	0.04
60 000	EUROPEAN INVESTMENT BANK 0.050% 19-13/10/2034	EUR	44 314	0.02
42 000	EUROPEAN INVESTMENT BANK 0.050% 20-16/01/2030	EUR	35 949	0.02
80 000	EUROPEAN INVESTMENT BANK 0.200% 21-17/03/2036	EUR	57 337	0.03
100 000	EUROPEAN INVESTMENT BANK 0.250% 22-20/01/2032	EUR	82 009	0.04
16 000	EUROPEAN INVESTMENT BANK 0.500% 17-15/01/2027	EUR	15 049	0.01
60 000	EUROPEAN INVESTMENT BANK 1.125% 16-15/09/2036	EUR	47 977	0.03
76 000	EUROPEAN INVESTMENT BANK 2.750% 23-30/07/2030	EUR	75 253	0.04
60 000	EUROPEAN INVESTMENT BANK 2.750% 24-16/01/2034	EUR	58 501	0.03
50 000	EUROPEAN INVESTMENT BANK 2.750% 24-17/07/2029	EUR	49 648	0.03
100 000	EUROPEAN INVESTMENT BANK 2.875% 24-15/10/2031	EUR	99 515	0.05
120 000	EUROPEAN INVESTMENT BANK 3.000% 23-15/07/2033	EUR	119 668	0.06
152 000	HEIDELCEMENT FIN 1.125% 19-01/12/2027	EUR	141 051	0.07
100 000	JOHN DEERE CASH 2.200% 20-02/04/2032	EUR	92 141	0.05
29 000	LUXEMBOURG GOVERNMENT 0.000% 19-13/11/2026	EUR	27 037	0.01

BNP Paribas Easy € Aggregate Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
200 000	MEDTRONIC GLOBAL 0.375% 20-15/10/2028	EUR	176 268	0.09
100 000	MEDTRONIC GLOBAL 1.000% 19-02/07/2031	EUR	85 073	0.04
100 000	MEDTRONIC GLOBAL 3.125% 22-15/10/2031	EUR	97 861	0.05
100 000	MEDTRONIC GLOBAL 3.375% 22-15/10/2034	EUR	98 013	0.05
100 000	NESTLE FINANCE INTERNATIONAL 0.000% 21-14/06/2026	EUR	94 063	0.05
50 000	NESTLE FINANCE INTERNATIONAL 1.125% 20-01/04/2026	EUR	48 218	0.03
50 000	NESTLE FINANCE INTERNATIONAL 1.250% 17-02/11/2029	EUR	45 508	0.02
50 000	NESTLE FINANCE INTERNATIONAL 1.500% 20-01/04/2030	EUR	45 709	0.02
100 000	NESTLE FINANCE INTERNATIONAL 3.750% 23-13/03/2033	EUR	103 984	0.05
50 000	NESTLE FINANCE INTERNATIONAL 3.750% 23-14/11/2035	EUR	51 135	0.03
100 000	NOVARTIS FINANCE 0.000% 20-23/09/2028	EUR	87 617	0.05
100 000	P3 GROUP SARL 4.625% 24-13/02/2030	EUR	100 191	0.05
	<i>United States of America</i>		<i>5 998 223</i>	<i>3.13</i>
148 000	ABBVIE INCORPORATED 0.750% 19-18/11/2027	EUR	136 129	0.07
100 000	AMERICAN HONDA F 3.750% 23-25/10/2027	EUR	100 954	0.05
100 000	AMERICAN TOWER 0.875% 21-21/05/2029	EUR	86 861	0.05
182 000	APPLE INC 0.500% 19-15/11/2031	EUR	151 562	0.08
100 000	AT&T INC 1.600% 20-19/05/2028	EUR	93 177	0.05
100 000	AT&T INC 2.350% 18-05/09/2029	EUR	94 267	0.05
200 000	AT&T INC 3.550% 12-17/12/2032	EUR	196 952	0.10
100 000	AT&T INC 4.300% 23-18/11/2034	EUR	103 356	0.05
100 000	BAXTER INTERNATIONAL 1.300% 19-15/05/2029	EUR	89 793	0.05
100 000	BOOKING HOLDINGS INC 3.750% 24-01/03/2036	EUR	98 286	0.05
100 000	BOOKING HOLDINGS INC 4.125% 23-12/05/2033	EUR	102 781	0.05
105 000	BOOKING HOLDINGS INC 4.500% 22-15/11/2031	EUR	110 667	0.06
100 000	BOSTON SCIENTIFIC 0.625% 19-01/12/2027	EUR	90 957	0.05
100 000	CHUBB INA HOLDINGS 1.550% 18-15/03/2028	EUR	93 250	0.05
100 000	CITIGROUP INC 1.250% 19-10/04/2029	EUR	89 929	0.05
100 000	COCA-COLA 1.125% 15-09/03/2027	EUR	94 598	0.05
100 000	COCA-COLA ENTER 1.875% 15-18/03/2030	EUR	91 440	0.05
100 000	DIGITAL EURO FIN 1.125% 19-09/04/2028	EUR	90 196	0.05
100 000	ELI LILLY & CO 1.375% 21-14/09/2061	EUR	54 207	0.03
100 000	EQUINIX INC 0.250% 21-15/03/2027	EUR	91 435	0.05
100 000	FEDEX CORP 1.625% 16-11/01/2027	EUR	95 522	0.05
117 000	FIDELITY NATIONAL IN 2.000% 19-21/05/2030	EUR	106 412	0.06
117 000	GENERAL MILLS INC 0.125% 21-15/11/2025	EUR	111 428	0.06
100 000	GENERAL MOTORS FINANCE 3.900% 24-12/01/2028	EUR	100 327	0.05
285 000	GOLDMAN SACHS GROUP 0.250% 21-26/01/2028	EUR	254 956	0.13
100 000	ILLINOIS TOOL WORKS 3.000% 14-19/05/2034	EUR	94 738	0.05
187 000	INT BANK RECON & DEV 0.500% 15-16/04/2030	EUR	163 074	0.09
50 000	INT BANK RECON & DEV 0.625% 16-12/01/2033	EUR	41 291	0.02
100 000	INT BANK RECON & DEV 2.900% 23-19/01/2033	EUR	99 311	0.05
50 000	INT BANK RECON & DEV 2.900% 24-14/02/2034	EUR	49 421	0.03
26 000	INT BANK RECON & DEV 3.100% 23-14/04/2038	EUR	25 593	0.01
25 000	INT BANK RECON & DEV 3.450% 23-13/09/2038	EUR	25 591	0.01
207 000	INTERNATIONAL DEVEL ASSOC 0.700% 22-17/01/2042	EUR	134 872	0.07
50 000	INTL DEVEL ASSOC 0.350% 21-22/04/2036	EUR	36 402	0.02
100 000	JOHNSON & JOHNSON 3.200% 24-01/06/2032	EUR	99 944	0.05
100 000	JOHNSON CONTROLS 0.375% 20-15/09/2027	EUR	90 589	0.05
109 000	LIBERTY MUTUAL 2.750% 16-04/05/2026	EUR	106 848	0.06
100 000	MCDONALDS CORP 1.875% 15-26/05/2027	EUR	95 955	0.05
109 000	MCDONALDS CORP 2.375% 22-31/05/2029	EUR	103 678	0.05
100 000	MET LIFE GLOB 3.750% 22-05/12/2030	EUR	101 633	0.05
100 000	MICROSOFT CORP 3.125% 13-06/12/2028	EUR	100 257	0.05
100 000	MORGAN STANLEY 1.875% 17-27/04/2027	EUR	95 748	0.05
100 000	NESTLE HOLDINGS 0.875% 17-18/07/2025	EUR	97 307	0.05
100 000	PEPSICO INC 0.875% 16-18/07/2028	EUR	91 263	0.05
100 000	PRICELINE GROUP 1.800% 15-03/03/2027	EUR	95 943	0.05
100 000	PROCTER & GAMBLE 3.200% 24-29/04/2034	EUR	98 727	0.05
100 000	PROCTER & GAMBLE 3.250% 23-02/08/2026	EUR	99 945	0.05
100 000	PROLOGIS EURO 4.625% 23-23/05/2033	EUR	103 900	0.05

BNP Paribas Easy € Aggregate Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
109 000	REVVITY INC 1.875% 16-19/07/2026	EUR	105 190	0.05
100 000	STRYKER CORP 0.750% 19-01/03/2029	EUR	88 272	0.05
100 000	THE COCA-COLA COMPANY 0.400% 21-06/05/2030	EUR	85 100	0.04
100 000	THE COCA-COLA COMPANY 0.800% 20-15/03/2040	EUR	67 164	0.04
100 000	THERMO FISHER 0.500% 19-01/03/2028	EUR	90 299	0.05
100 000	THERMO FISHER 3.650% 22-21/11/2034	EUR	100 435	0.05
100 000	UNILEVER CAPITAL 3.400% 23-06/06/2033	EUR	99 836	0.05
100 000	VERIZON COMMUNICATIONS INC 0.375% 21-22/03/2029	EUR	86 769	0.05
100 000	VERIZON COMMUNICATIONS INC 1.300% 20-18/05/2033	EUR	82 024	0.04
100 000	VERIZON COMMUNICATIONS INC 2.875% 17-15/01/2038	EUR	89 142	0.05
100 000	VERIZON COMMUNICATIONS INC 3.500% 24-28/06/2032	EUR	98 971	0.05
100 000	VERIZON COMMUNICATIONS INC 4.250% 22-31/10/2030	EUR	103 484	0.05
127 000	VISA INC 2.000% 22-15/06/2029	EUR	120 065	0.06
	<i>Austria</i>		<i>4 838 238</i>	<i>2.50</i>
100 000	BAWAG PSK 0.010% 20-23/09/2030	EUR	81 963	0.04
100 000	ERSTE GROUP 3.125% 24-12/12/2033	EUR	99 232	0.05
100 000	HYPONOE GRUPPE 0.010% 19-01/10/2026	EUR	92 761	0.05
100 000	HYPOTIROL BANK 0.010% 19-19/10/2026	EUR	92 589	0.05
100 000	HYPOVORARLBERG 0.625% 18-17/07/2026	EUR	94 439	0.05
100 000	OEBB INFRASTRUKTUR BAU 3.375% 12-18/05/2032	EUR	102 204	0.05
115 000	OESTER KONTROLLBK 1.500% 22-13/07/2027	EUR	109 905	0.06
100 000	RAIFF LB OBEROST 3.125% 23-30/01/2026	EUR	99 294	0.05
100 000	RAIFF LB STEIER 3.125% 23-18/01/2027	EUR	99 088	0.05
100 000	RAIFFEISEN BANK INTERNATIONAL 0.375% 19-25/09/2026	EUR	92 646	0.05
172 000	REPUBLIC OF AUSTRIA 0.000% 20-20/02/2030	EUR	146 303	0.08
80 000	REPUBLIC OF AUSTRIA 0.000% 20-20/10/2040	EUR	47 523	0.02
189 000	REPUBLIC OF AUSTRIA 0.000% 21-20/02/2031	EUR	155 787	0.08
136 000	REPUBLIC OF AUSTRIA 0.000% 22-20/10/2028	EUR	120 319	0.06
99 000	REPUBLIC OF AUSTRIA 0.250% 21-20/10/2036	EUR	69 936	0.04
250 000	REPUBLIC OF AUSTRIA 0.500% 17-20/04/2027	EUR	233 622	0.12
182 000	REPUBLIC OF AUSTRIA 0.500% 19-20/02/2029	EUR	163 449	0.09
100 000	REPUBLIC OF AUSTRIA 0.700% 21-20/04/2071	EUR	43 057	0.02
250 000	REPUBLIC OF AUSTRIA 0.750% 16-20/10/2026	EUR	237 770	0.12
166 000	REPUBLIC OF AUSTRIA 0.750% 18-20/02/2028	EUR	153 862	0.08
150 000	REPUBLIC OF AUSTRIA 0.750% 20-20/03/2051	EUR	84 084	0.04
65 000	REPUBLIC OF AUSTRIA 0.850% 20-30/06/2120	EUR	27 802	0.01
250 000	REPUBLIC OF AUSTRIA 0.900% 22-20/02/2032	EUR	215 215	0.11
165 000	REPUBLIC OF AUSTRIA 1.200% 15-20/10/2025	EUR	160 754	0.08
30 000	REPUBLIC OF AUSTRIA 1.500% 16-02/11/2086	EUR	17 296	0.01
200 000	REPUBLIC OF AUSTRIA 1.500% 16-20/02/2047	EUR	143 832	0.08
84 000	REPUBLIC OF AUSTRIA 1.850% 22-23/05/2049	EUR	63 841	0.03
60 000	REPUBLIC OF AUSTRIA 2.000% 22-15/07/2026	EUR	58 770	0.03
59 000	REPUBLIC OF AUSTRIA 2.100% 17-20/09/2117	EUR	42 610	0.02
115 000	REPUBLIC OF AUSTRIA 2.400% 13-23/05/2034	EUR	108 782	0.06
253 000	REPUBLIC OF AUSTRIA 2.900% 23-20/02/2033	EUR	250 744	0.13
100 000	REPUBLIC OF AUSTRIA 2.900% 23-23/05/2029	EUR	100 196	0.05
153 000	REPUBLIC OF AUSTRIA 2.900% 24-20/02/2034	EUR	151 111	0.08
104 000	REPUBLIC OF AUSTRIA 3.150% 12-20/06/2044	EUR	101 875	0.05
60 000	REPUBLIC OF AUSTRIA 3.150% 23-20/10/2053	EUR	58 118	0.03
50 000	REPUBLIC OF AUSTRIA 3.200% 24-15/07/2039	EUR	49 682	0.03
75 000	REPUBLIC OF AUSTRIA 3.450% 23-20/10/2030	EUR	77 226	0.04
70 000	REPUBLIC OF AUSTRIA 3.800% 12-26/01/2062	EUR	77 505	0.04
240 000	REPUBLIC OF AUSTRIA 4.150% 07-15/03/2037	EUR	264 057	0.14
130 000	REPUBLIC OF AUSTRIA 4.850% 09-15/03/2026	EUR	133 616	0.07
111 000	REPUBLIC OF AUSTRIA 6.250% 97-15/07/2027	EUR	121 392	0.06
100 000	UNICREDIT BK AUS 3.000% 23-31/07/2026	EUR	99 113	0.05
100 000	VOLKSBANK WIEN A 0.375% 19-04/03/2026	EUR	94 868	0.05

BNP Paribas Easy € Aggregate Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Finland</i>		<i>3 087 199</i>	<i>1.61</i>
66 000	FINNISH GOVERNMENT 0.000% 20-15/09/2030	EUR	55 253	0.03
36 000	FINNISH GOVERNMENT 0.000% 21-15/09/2026	EUR	33 733	0.02
60 000	FINNISH GOVERNMENT 0.125% 20-15/04/2036	EUR	42 312	0.02
142 000	FINNISH GOVERNMENT 0.125% 21-15/04/2052	EUR	63 600	0.03
71 000	FINNISH GOVERNMENT 0.125% 21-15/09/2031	EUR	58 147	0.03
50 000	FINNISH GOVERNMENT 0.250% 20-15/09/2040	EUR	31 312	0.02
76 000	FINNISH GOVERNMENT 0.500% 16-15/04/2026	EUR	72 663	0.04
200 000	FINNISH GOVERNMENT 0.500% 17-15/09/2027	EUR	185 814	0.10
84 000	FINNISH GOVERNMENT 0.500% 18-15/09/2028	EUR	76 167	0.04
237 000	FINNISH GOVERNMENT 0.500% 19-15/09/2029	EUR	210 100	0.11
150 000	FINNISH GOVERNMENT 0.500% 22-15/04/2043	EUR	92 565	0.05
54 000	FINNISH GOVERNMENT 0.750% 15-15/04/2031	EUR	46 876	0.02
75 000	FINNISH GOVERNMENT 0.875% 15-15/09/2025	EUR	72 941	0.04
54 000	FINNISH GOVERNMENT 1.125% 18-15/04/2034	EUR	45 302	0.02
174 000	FINNISH GOVERNMENT 1.375% 17-15/04/2047	EUR	122 510	0.06
42 000	FINNISH GOVERNMENT 1.375% 22-15/04/2027	EUR	40 279	0.02
60 000	FINNISH GOVERNMENT 1.500% 22-15/09/2032	EUR	53 591	0.03
20 000	FINNISH GOVERNMENT 2.625% 12-04/07/2042	EUR	18 295	0.01
50 000	FINNISH GOVERNMENT 2.750% 12-04/07/2028	EUR	49 862	0.03
50 000	FINNISH GOVERNMENT 2.750% 23-15/04/2038	EUR	47 285	0.02
50 000	FINNISH GOVERNMENT 2.875% 23-15/04/2029	EUR	49 969	0.03
50 000	FINNISH GOVERNMENT 2.950% 24-15/04/2055	EUR	46 883	0.02
87 000	FINNISH GOVERNMENT 3.000% 23-15/09/2033	EUR	86 750	0.05
100 000	FINNISH GOVERNMENT 3.000% 24-15/09/2034	EUR	99 317	0.05
60 000	FINNISH GOVERNMENT 4.000% 09-04/07/2025	EUR	60 413	0.03
100 000	KUNTARAOHITUS 0.000% 20-14/10/2030	EUR	83 152	0.04
100 000	KUNTARAOHITUS 3.000% 23-25/09/2028	EUR	100 034	0.05
100 000	MUNI FINANCE PLC 0.625% 17-26/11/2026	EUR	94 437	0.05
100 000	NORDEA BANK ABP 0.500% 21-19/03/2031	EUR	82 556	0.04
100 000	NORDEA BANK ABP 1.125% 22-16/02/2027	EUR	94 049	0.05
100 000	NORDEA BANK ABP 3.625% 24-15/03/2034	EUR	98 903	0.05
100 000	NORDEA MORTGAGE 0.250% 19-18/03/2026	EUR	94 953	0.05
127 000	NORDIC INVESTMENT BANK 0.000% 19-25/09/2026	EUR	118 736	0.06
100 000	OMA 1.500% 22-18/12/2026	EUR	95 518	0.05
183 000	OP CORPORATE BANK 4.125% 22-18/04/2027	EUR	186 312	0.10
100 000	OP MORTGAGE BANK 0.010% 20-19/11/2030	EUR	82 177	0.04
100 000	OP MORTGAGE BANK 0.050% 20-21/04/2028	EUR	88 954	0.05
106 000	SP KIINNITYSLUO 3.125% 22-01/11/2027	EUR	105 479	0.06
	<i>United Kingdom</i>		<i>2 503 560</i>	<i>1.29</i>
100 000	BARCLAYS BANK PLC 4.918% 23-08/08/2030	EUR	104 012	0.05
100 000	BRITISH TELECOMM 3.750% 23-13/05/2031	EUR	100 201	0.05
150 000	GSK CAPITAL BV 3.000% 22-28/11/2027	EUR	148 018	0.08
112 000	INFORMA PLC 2.125% 20-06/10/2025	EUR	109 663	0.06
100 000	LINDE PLC 1.625% 22-31/03/2035	EUR	82 645	0.04
200 000	LINDE PLC 3.375% 23-12/06/2029	EUR	200 516	0.10
172 000	LLOYDS BANKING GROUP PLC 0.125% 19-18/06/2026	EUR	161 364	0.08
100 000	MOTABILITY OPS 3.875% 24-24/01/2034	EUR	98 867	0.05
194 000	NAT GRID ELECTY EM 3.530% 22-20/09/2028	EUR	192 779	0.10
100 000	NATIONWIDE BLDG 3.309% 24-02/05/2034	EUR	100 946	0.05
100 000	NATIONWIDE BUILDING SOCIETY 3.250% 22-05/09/2029	EUR	98 330	0.05
100 000	NATWEST MARKETS 0.125% 21-18/06/2026	EUR	93 636	0.05
100 000	RENTOKIL FINANCE 3.875% 22-27/06/2027	EUR	100 570	0.05
148 000	SANTANDER UK PLC 0.050% 20-12/01/2027	EUR	136 209	0.07
113 000	SWITCH HOLDINGS 2.250% 17-31/05/2027	EUR	108 736	0.06
100 000	THAMES WATER UTL 0.875% 22-31/01/2028	EUR	80 239	0.04
100 000	THAMES WATER UTL 4.375% 23-18/01/2031	EUR	86 031	0.04
200 000	UNILEVER NV 1.750% 20-25/03/2030	EUR	184 597	0.10
230 000	VODAFONE GROUP 1.600% 16-29/07/2031	EUR	201 474	0.11
128 000	YORKSHRE BLD SOC 0.010% 20-13/10/2027	EUR	114 727	0.06

BNP Paribas Easy € Aggregate Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Portugal</i>		<i>2 102 749</i>	<i>1.11</i>
110 000	PORTUGUESE OTS 0.300% 21-17/10/2031	EUR	91 207	0.05
124 000	PORTUGUESE OTS 0.475% 20-18/10/2030	EUR	107 169	0.06
98 000	PORTUGUESE OTS 0.700% 20-15/10/2027	EUR	91 599	0.05
150 000	PORTUGUESE OTS 0.900% 20-12/10/2035	EUR	116 455	0.06
200 000	PORTUGUESE OTS 1.000% 21-12/04/2052	EUR	107 205	0.06
68 000	PORTUGUESE OTS 1.150% 22-11/04/2042	EUR	46 616	0.02
78 000	PORTUGUESE OTS 1.650% 22-16/07/2032	EUR	70 432	0.04
250 000	PORTUGUESE OTS 1.950% 19-15/06/2029	EUR	240 237	0.13
201 000	PORTUGUESE OTS 2.125% 18-17/10/2028	EUR	195 833	0.10
98 000	PORTUGUESE OTS 2.250% 18-18/04/2034	EUR	90 494	0.05
200 000	PORTUGUESE OTS 2.875% 15-15/10/2025	EUR	199 327	0.10
122 000	PORTUGUESE OTS 2.875% 16-21/07/2026	EUR	121 844	0.06
60 000	PORTUGUESE OTS 2.875% 24-20/10/2034	EUR	58 115	0.03
40 000	PORTUGUESE OTS 3.500% 23-18/06/2038	EUR	40 048	0.02
20 000	PORTUGUESE OTS 3.625% 24-12/06/2054	EUR	19 298	0.01
120 000	PORTUGUESE OTS 3.875% 14-15/02/2030	EUR	126 281	0.07
140 000	PORTUGUESE OTS 4.100% 06-15/04/2037	EUR	150 154	0.08
71 000	PORTUGUESE OTS 4.100% 15-15/02/2045	EUR	75 313	0.04
150 000	PORTUGUESE OTS 4.125% 17-14/04/2027	EUR	155 122	0.08
	<i>Ireland</i>		<i>2 032 313</i>	<i>1.08</i>
100 000	CCEP FINANCE IRE 0.875% 21-06/05/2033	EUR	79 305	0.04
100 000	ESB FINANCE LTD 2.125% 15-08/06/2027	EUR	96 075	0.05
150 000	FRESENIUS FIN IR 0.500% 21-01/10/2028	EUR	132 407	0.07
101 000	IRISH GOVERNMENT 0.000% 21-18/10/2031	EUR	82 475	0.04
101 000	IRISH GOVERNMENT 0.200% 20-15/05/2027	EUR	93 821	0.05
89 000	IRISH GOVERNMENT 0.200% 20-18/10/2030	EUR	75 830	0.04
57 000	IRISH GOVERNMENT 0.350% 22-18/10/2032	EUR	46 641	0.02
59 000	IRISH GOVERNMENT 0.400% 20-15/05/2035	EUR	44 976	0.02
52 000	IRISH GOVERNMENT 0.550% 21-22/04/2041	EUR	34 378	0.02
107 000	IRISH GOVERNMENT 0.900% 18-15/05/2028	EUR	99 802	0.05
250 000	IRISH GOVERNMENT 1.000% 16-15/05/2026	EUR	241 247	0.13
114 000	IRISH GOVERNMENT 1.100% 19-15/05/2029	EUR	105 526	0.06
59 000	IRISH GOVERNMENT 1.300% 18-15/05/2033	EUR	51 861	0.03
225 000	IRISH GOVERNMENT 1.350% 18-18/03/2031	EUR	205 445	0.11
101 000	IRISH GOVERNMENT 1.500% 19-15/05/2050	EUR	70 612	0.04
84 000	IRISH GOVERNMENT 1.700% 17-15/05/2037	EUR	71 809	0.04
250 000	IRISH GOVERNMENT 2.000% 15-18/02/2045	EUR	205 204	0.11
110 000	IRISH GOVERNMENT 2.400% 14-15/05/2030	EUR	107 793	0.06
50 000	IRISH GOVERNMENT 2.600% 24-18/10/2034	EUR	48 500	0.03
40 000	IRISH GOVERNMENT 3.000% 23-18/10/2043	EUR	38 887	0.02
100 000	VODAFONE INT FIN 3.750% 22-02/12/2034	EUR	99 719	0.05
	<i>Canada</i>		<i>1 909 447</i>	<i>0.99</i>
189 000	BANK NOVA SCOTIA 0.010% 20-14/01/2027	EUR	173 945	0.09
131 000	BANK OF MONTREAL 2.750% 22-13/10/2026	EUR	129 463	0.07
119 000	CAISSE DESJARDINS 2.000% 22-31/08/2026	EUR	115 595	0.06
144 000	CANADIAN IMPERIAL BANK 0.010% 21-07/10/2026	EUR	133 632	0.07
100 000	EXPORT DEV CAN 2.625% 24-18/01/2029	EUR	98 365	0.05
100 000	ONTARIO PROVINCE 0.010% 20-25/11/2030	EUR	81 889	0.04
100 000	ONTARIO TEACHERS 1.850% 22-03/05/2032	EUR	89 474	0.05
100 000	QUEBEC PROVINCE 0.000% 20-29/10/2030	EUR	82 187	0.04
100 000	QUEBEC PROVINCE 0.500% 22-25/01/2032	EUR	82 109	0.04
100 000	QUEBEC PROVINCE 3.125% 24-27/03/2034	EUR	98 928	0.05
100 000	ROYAL BANK OF CANADA 0.010% 21-27/01/2031	EUR	81 166	0.04
100 000	ROYAL BANK OF CANADA 0.050% 19-19/06/2026	EUR	93 844	0.05
100 000	ROYAL BANK OF CANADA 0.125% 22-26/04/2027	EUR	91 673	0.05
125 000	ROYAL BANK OF CANADA 2.125% 22-26/04/2029	EUR	117 254	0.06
100 000	TORONTO DOMINION BANK 1.952% 22-08/04/2030	EUR	90 685	0.05

BNP Paribas Easy € Aggregate Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	TORONTO DOMINION BANK 3.191% 24-16/02/2029	EUR	99 847	0.05
150 000	TORONTO DOMINION BANK 3.247% 24-16/02/2034	EUR	149 830	0.08
100 000	TORONTO DOMINION BANK 3.631% 22-13/12/2029	EUR	99 561	0.05
	Greece		1 104 463	0.58
100 000	HELLENIC REPUBLIC 0.750% 21-18/06/2031	EUR	83 645	0.04
150 000	HELLENIC REPUBLIC 1.500% 20-18/06/2030	EUR	134 917	0.07
100 000	HELLENIC REPUBLIC 1.750% 22-18/06/2032	EUR	88 003	0.05
40 000	HELLENIC REPUBLIC 1.875% 21-24/01/2052	EUR	25 472	0.01
100 000	HELLENIC REPUBLIC 3.375% 24-15/06/2034	EUR	97 069	0.05
200 000	HELLENIC REPUBLIC 3.750% 17-30/01/2028	EUR	205 120	0.11
50 000	HELLENIC REPUBLIC 3.875% 19-12/03/2029	EUR	51 343	0.03
100 000	HELLENIC REPUBLIC 3.900% 17-30/01/2033	EUR	102 050	0.05
60 000	HELLENIC REPUBLIC 4.000% 17-30/01/2037	EUR	60 447	0.03
50 000	HELLENIC REPUBLIC 4.125% 24-15/06/2054	EUR	48 262	0.03
200 000	HELLENIC REPUBLIC 4.375% 23-18/07/2038	EUR	208 135	0.11
	Australia		1 027 456	0.53
107 000	AURIZON NETWORK 3.125% 16-01/06/2026	EUR	105 757	0.06
100 000	AUSGRID FINANCE 1.250% 18-30/07/2025	EUR	97 401	0.05
135 000	AUST & NZ BANK 3.652% 23-20/01/2026	EUR	134 957	0.07
159 000	COM BK AUSTRALIA 0.125% 21-15/10/2029	EUR	135 483	0.07
151 000	NATIONAL AUSTRALIA BANK 3.263% 23-13/02/2026	EUR	150 675	0.08
100 000	SYDNEY AIRPORT F 4.375% 23-03/05/2033	EUR	103 323	0.05
100 000	TRANSURBAN FINANCE 2.000% 15-28/08/2025	EUR	98 081	0.05
100 000	WESTPAC BANKING 3.131% 24-15/04/2031	EUR	99 392	0.05
100 000	WESTPAC BANKING 3.799% 23-17/01/2030	EUR	102 387	0.05
	Sweden		942 886	0.49
103 000	ELECTROLUX AB 4.125% 22-05/10/2026	EUR	103 493	0.05
100 000	HEIMSTADEN BOSTA 1.125% 20-21/01/2026	EUR	91 256	0.05
100 000	SKANDINAVISKA ENSKILDA BANK 0.750% 22-28/06/2027	EUR	93 046	0.05
165 000	SKANDINAVISKA ENSKILDA BANK 1.750% 22-11/11/2026	EUR	158 823	0.08
100 000	STADSHYPOTEK AB 2.875% 24-21/03/2029	EUR	98 972	0.05
100 000	SVENSKA HANDELSBANKEN 0.050% 21-06/09/2026	EUR	87 463	0.05
100 000	SVENSKA HANDELSBANKEN 3.750% 23-05/05/2026	EUR	100 443	0.05
100 000	TELIASONERA AB 3.500% 13-05/09/2033	EUR	99 848	0.05
109 000	VATTENFALL AB 3.750% 22-18/10/2026	EUR	109 542	0.06
	Norway		914 043	0.46
100 000	DNB BOLIGKREDIT 3.375% 23-14/11/2028	EUR	101 126	0.05
128 000	EIKA BOLIGKREDIT 1.625% 22-19/05/2030	EUR	117 460	0.06
100 000	KOMMUNALBANKEN 0.050% 19-24/10/2029	EUR	85 683	0.04
111 000	SPAREBANK 1 SR 3.750% 23-23/11/2027	EUR	111 710	0.06
220 000	SPAREBANK1BOKR 1.000% 19-30/01/2029	EUR	200 268	0.10
109 000	SPAREBANKEN 3.125% 22-14/11/2025	EUR	108 631	0.06
100 000	SR-BOLIGKREDIT 0.010% 20-25/02/2030	EUR	83 890	0.04
100 000	TELENO 4.250% 23-03/10/2035	EUR	105 275	0.05
	Denmark		851 711	0.45
112 000	AP MOLLER 1.750% 18-16/03/2026	EUR	108 527	0.06
160 000	DANSKE BANK A/S 1.500% 20-02/09/2030	EUR	154 799	0.08
100 000	KOMMUNEKREDIT 0.000% 21-03/03/2031	EUR	82 217	0.04
100 000	KOMMUNEKREDIT 0.875% 16-03/11/2036	EUR	76 859	0.04
150 000	NOVO NORDISK FIN 0.125% 21-04/06/2028	EUR	133 434	0.07
126 000	NYKREDIT 0.375% 21-17/01/2028	EUR	111 810	0.06
205 000	ORSTED A/S 1.500% 17-26/11/2029	EUR	184 065	0.10
	Slovakia		802 918	0.43
100 000	PRIMA BANKA SLOV 0.010% 19-01/10/2026	EUR	92 074	0.05
48 000	SLOVAKIA GOVERNMENT 0.375% 21-21/04/2036	EUR	32 279	0.02
4 000	SLOVAKIA GOVERNMENT 0.625% 16-22/05/2026	EUR	3 811	0.00
26 000	SLOVAKIA GOVERNMENT 0.750% 19-09/04/2030	EUR	22 641	0.01
200 000	SLOVAKIA GOVERNMENT 1.000% 18-12/06/2028	EUR	184 498	0.10
25 000	SLOVAKIA GOVERNMENT 1.000% 20-09/10/2030	EUR	21 720	0.01

BNP Paribas Easy € Aggregate Bond SRI Fossil Free

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Quantity	Denomination	Quotation currency	Market value	% of net assets
25 000	SLOVAKIA GOVERNMENT 1.000% 20-14/05/2032	EUR	20 835	0.01
100 000	SLOVAKIA GOVERNMENT 1.000% 21-13/10/2051	EUR	53 933	0.03
17 000	SLOVAKIA GOVERNMENT 1.375% 15-21/01/2027	EUR	16 242	0.01
26 000	SLOVAKIA GOVERNMENT 1.625% 16-21/01/2031	EUR	23 215	0.01
25 000	SLOVAKIA GOVERNMENT 1.875% 17-09/03/2037	EUR	20 057	0.01
46 000	SLOVAKIA GOVERNMENT 2.000% 17-17/10/2047	EUR	31 970	0.02
30 000	SLOVAKIA GOVERNMENT 3.625% 14-16/01/2029	EUR	30 782	0.02
20 000	SLOVAKIA GOVERNMENT 3.625% 23-08/06/2033	EUR	20 121	0.01
23 000	SLOVAKIA GOVERNMENT 3.750% 23-23/02/2035	EUR	22 850	0.01
100 000	SLOVAKIA GOVERNMENT 3.750% 24-06/03/2034	EUR	100 346	0.05
20 000	SLOVAKIA GOVERNMENT 3.875% 13-08/02/2033	EUR	20 452	0.01
20 000	SLOVAKIA GOVERNMENT 4.000% 22-19/10/2032	EUR	20 580	0.01
10 000	SLOVAKIA GOVERNMENT 4.000% 23-23/02/2043	EUR	9 964	0.01
54 000	SLOVAKIA GOVERNMENT 4.350% 10-14/10/2025	EUR	54 548	0.03
	<i>Romania</i>		<i>611 798</i>	<i>0.32</i>
70 000	ROMANIA 1.750% 21-13/07/2030	EUR	57 050	0.03
200 000	ROMANIA 2.875% 16-26/05/2028	EUR	188 233	0.10
60 000	ROMANIA 3.375% 18-08/02/2038	EUR	45 695	0.02
50 000	ROMANIA 4.625% 19-03/04/2049	EUR	41 142	0.02
100 000	ROMANIA 5.625% 24-22/02/2036	EUR	97 502	0.05
170 000	ROMANIA 6.625% 22-27/09/2029	EUR	182 176	0.10
	<i>Japan</i>		<i>541 377</i>	<i>0.28</i>
200 000	MIZUHO FINANCIAL 4.416% 23-20/05/2033	EUR	207 094	0.11
100 000	NTT FINANCE 0.342% 21-03/03/2030	EUR	84 075	0.04
100 000	SUMITOMO MITSUI 1.546% 16-15/06/2026	EUR	96 188	0.05
160 000	TAKEDA PHARM 3.000% 18-21/11/2030	EUR	154 020	0.08
	<i>Slovenia</i>		<i>415 466</i>	<i>0.23</i>
22 000	REPUBLIC OF SLOVENIA 0.000% 21-12/02/2031	EUR	17 943	0.01
80 000	REPUBLIC OF SLOVENIA 0.488% 20-20/10/2050	EUR	37 698	0.02
150 000	REPUBLIC OF SLOVENIA 1.000% 18-06/03/2028	EUR	140 236	0.07
25 000	REPUBLIC OF SLOVENIA 1.188% 19-14/03/2029	EUR	23 118	0.01
32 000	REPUBLIC OF SLOVENIA 1.250% 17-22/03/2027	EUR	30 599	0.02
23 000	REPUBLIC OF SLOVENIA 1.500% 15-25/03/2035	EUR	19 238	0.01
25 000	REPUBLIC OF SLOVENIA 1.750% 16-03/11/2040	EUR	19 569	0.01
49 000	REPUBLIC OF SLOVENIA 2.125% 15-28/07/2025	EUR	48 387	0.03
32 000	REPUBLIC OF SLOVENIA 2.250% 16-03/03/2032	EUR	29 974	0.02
18 000	REPUBLIC OF SLOVENIA 3.125% 15-07/08/2045	EUR	16 644	0.01
31 000	REPUBLIC OF SLOVENIA 5.125% 11-30/03/2026	EUR	32 060	0.02
	<i>Poland</i>		<i>361 097</i>	<i>0.19</i>
100 000	BANK GOSPODARSTW 4.000% 24-13/03/2032	EUR	100 002	0.05
60 000	REPUBLIC OF POLAND 0.875% 15-10/05/2027	EUR	56 262	0.03
55 000	REPUBLIC OF POLAND 1.000% 19-07/03/2029	EUR	50 045	0.03
59 000	REPUBLIC OF POLAND 1.375% 17-22/10/2027	EUR	55 795	0.03
100 000	REPUBLIC OF POLAND 3.625% 24-11/01/2034	EUR	98 993	0.05
	<i>Switzerland</i>		<i>300 225</i>	<i>0.15</i>
100 000	ARGENTUM NETHERLANDS 1.125% 18-17/09/2025	EUR	96 964	0.05
140 000	EUROFIMA 0.100% 20-20/05/2030	EUR	118 599	0.06
111 000	UBS GROUP AG 0.625% 21-18/01/2033	EUR	84 662	0.04
	<i>Croatia</i>		<i>263 872</i>	<i>0.14</i>
100 000	CROATIA 1.500% 20-17/06/2031	EUR	89 320	0.05
100 000	CROATIA 1.750% 21-04/03/2041	EUR	75 167	0.04
100 000	CROATIA 3.000% 17-20/03/2027	EUR	99 385	0.05
	<i>Hungary</i>		<i>205 261</i>	<i>0.10</i>
28 000	REPUBLIC OF HUNGARY 0.500% 20-18/11/2030	EUR	22 187	0.01
69 000	REPUBLIC OF HUNGARY 1.125% 20-28/04/2026	EUR	65 665	0.03
46 000	REPUBLIC OF HUNGARY 1.750% 17-10/10/2027	EUR	43 082	0.02
48 000	REPUBLIC OF HUNGARY 5.000% 22-22/02/2027	EUR	49 415	0.03
24 000	REPUBLIC OF HUNGARY 5.375% 23-12/09/2033	EUR	24 912	0.01

BNP Paribas Easy € Aggregate Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Lithuania</i>		<i>188 460</i>	<i>0.10</i>
70 000	LITHUANIA 0.500% 20-28/07/2050	EUR	34 641	0.02
56 000	LITHUANIA 0.950% 17-26/05/2027	EUR	52 247	0.03
59 000	LITHUANIA 1.250% 15-22/10/2025	EUR	57 436	0.03
43 000	LITHUANIA 4.125% 22-25/04/2028	EUR	44 136	0.02
	<i>Mexico</i>		<i>174 495</i>	<i>0.09</i>
100 000	UNITED MEXICAN 1.450% 21-25/10/2033	EUR	75 728	0.04
100 000	UNITED MEXICAN 4.490% 24-25/05/2032	EUR	98 767	0.05
	<i>Chile</i>		<i>157 694</i>	<i>0.08</i>
173 000	CHILE 0.100% 21-26/01/2027	EUR	157 694	0.08
	<i>Cyprus</i>		<i>155 732</i>	<i>0.09</i>
100 000	REPUBLIC OF CYPRUS 0.625% 20-21/01/2030	EUR	87 679	0.05
80 000	REPUBLIC OF CYPRUS 0.950% 22-20/01/2032	EUR	68 053	0.04
	<i>Latvia</i>		<i>154 092</i>	<i>0.08</i>
100 000	REPUBLIC OF LATVIA 3.875% 23-12/07/2033	EUR	103 153	0.05
50 000	REPUBLIC OF LATVIA 3.875% 23-22/05/2029	EUR	50 939	0.03
	<i>Bulgaria</i>		<i>130 606</i>	<i>0.07</i>
32 000	BGARIA-FLIRB-REG 4.125% 22-23/09/2029	EUR	32 755	0.02
23 000	BGARIA-FLIRB-REG 4.500% 23-27/01/2033	EUR	23 897	0.01
70 000	BGARIA-FLIRB-REG 4.875% 23-13/05/2036	EUR	73 954	0.04
	<i>China</i>		<i>125 259</i>	<i>0.07</i>
150 000	CHINA (PEOPLES) 0.250% 20-25/11/2030	EUR	125 259	0.07
	<i>Ivory Coast</i>		<i>125 092</i>	<i>0.07</i>
134 000	AFRICAN DEV BANK 0.500% 22-22/03/2027	EUR	125 092	0.07
	<i>Singapore</i>		<i>119 576</i>	<i>0.06</i>
134 000	UNITED OVERSEAS 0.010% 20-01/12/2027	EUR	119 576	0.06
	<i>New Zealand</i>		<i>114 015</i>	<i>0.06</i>
117 000	BANK NEW ZEALAND 2.552% 22-29/06/2027	EUR	114 015	0.06
	<i>Philippines</i>		<i>105 253</i>	<i>0.05</i>
30 000	ASIAN DEV BANK 0.100% 21-17/06/2031	EUR	24 658	0.01
100 000	PHILIPPINES GOVERNMENT 1.200% 21-28/04/2033	EUR	80 595	0.04
	<i>Iceland</i>		<i>100 878</i>	<i>0.05</i>
100 000	REPUBLIC OF ICELAND 3.500% 24-21/03/2034	EUR	100 878	0.05
	<i>South Korea</i>		<i>88 001</i>	<i>0.05</i>
100 000	KHFC 0.258% 21-27/10/2028	EUR	88 001	0.05
	<i>Israel</i>		<i>46 037</i>	<i>0.02</i>
52 000	STATE OF ISRAEL 1.500% 19-16/01/2029	EUR	46 037	0.02
	Floating rate bonds		7 411 328	3.83
	<i>France</i>		<i>1 584 793</i>	<i>0.80</i>
100 000	AXA SA 18-28/05/2049 FRN	EUR	95 184	0.05
125 000	AXA SA 22-10/03/2043 FRN	EUR	121 517	0.06
100 000	BNP PARIBAS 19-04/06/2026 FRN	EUR	96 960	0.05
100 000	BNP PARIBAS 19-23/01/2027 FRN	EUR	97 304	0.05
200 000	BNP PARIBAS 21-31/08/2033 FRN	EUR	173 655	0.09
100 000	BNP PARIBAS 22-25/07/2028 FRN	EUR	96 884	0.05
100 000	BNP PARIBAS 23-13/01/2029 FRN	EUR	101 727	0.05
100 000	BPCE 23-01/06/2033 FRN	EUR	104 811	0.05
100 000	BPCE 23-02/03/2030 FRN	EUR	102 670	0.05
100 000	BPCE 24-08/03/2033 FRN	EUR	100 064	0.05
100 000	CREDIT AGRICOLE ASSURANCES 14-31/10/2049 FRN	EUR	99 115	0.05
100 000	CREDIT AGRICOLE SA 23-11/07/2029 FRN	EUR	101 338	0.05
100 000	GACM 24-30/10/2044 FRN	EUR	98 655	0.05
100 000	LA BANQUE POSTALE 20-26/01/2031 FRN	EUR	94 988	0.05
100 000	SOCIETE GENERALE 22-06/12/2030 FRN	EUR	99 921	0.05

BNP Paribas Easy € Aggregate Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>United States of America</i>			<i>1 070 173</i>	<i>0.55</i>
133 000	BANK OF AMERICA CORPORATION 20-31/03/2029 FRN	EUR	132 789	0.07
100 000	BANK OF AMERICA CORPORATION 22-27/10/2026 FRN	EUR	97 616	0.05
100 000	CITIGROUP INC 18-24/07/2026 FRN	EUR	97 616	0.05
110 000	JPMORGAN CHASE 17-18/05/2028 FRN	EUR	104 208	0.05
159 000	JPMORGAN CHASE 19-11/03/2027 FRN	EUR	152 259	0.08
100 000	JPMORGAN CHASE 24-21/03/2034 FRN	EUR	99 358	0.05
100 000	MORGAN STANLEY 21-07/02/2031 FRN	EUR	83 325	0.04
100 000	MORGAN STANLEY 22-07/05/2032 FRN	EUR	94 513	0.05
100 000	MORGAN STANLEY 22-25/01/2034 FRN	EUR	108 433	0.06
100 000	MORGAN STANLEY 24-21/03/2030 FRN	EUR	100 056	0.05
<i>The Netherlands</i>			<i>883 982</i>	<i>0.46</i>
100 000	ALLIANDER 18-31/12/2049 FRN	EUR	97 406	0.05
100 000	COOPERATIEVE RAB 23-25/04/2029 FRN	EUR	102 084	0.05
100 000	ING GROEP NV 21-01/02/2030 FRN	EUR	85 191	0.04
100 000	ING GROEP NV 21-09/06/2032 FRN	EUR	90 766	0.05
100 000	ING GROEP NV 23-23/05/2029 FRN	EUR	102 371	0.05
100 000	ING GROEP NV 23-23/05/2034 FRN	EUR	105 742	0.06
100 000	NN GROUP NV 23-03/11/2043 FRN	EUR	107 751	0.06
200 000	VOLKSBANK NV 20-22/10/2030 FRN	EUR	192 671	0.10
<i>Germany</i>			<i>866 111</i>	<i>0.46</i>
200 000	ALLIANZ SE 22-07/09/2038 FRN	EUR	202 387	0.11
200 000	COMMERZBANK AG 23-18/01/2030 FRN	EUR	207 976	0.11
100 000	DEUTSCHE BANK AG 20-19/11/2030 FRN	EUR	87 869	0.05
100 000	DEUTSCHE BANK AG 22-24/05/2028 FRN	EUR	98 095	0.05
100 000	ENERGIE BADEN-W 21-31/08/2081 FRN	EUR	87 545	0.05
100 000	HANNOVER RUECKV 19-09/10/2039 FRN	EUR	85 966	0.04
100 000	MUENCHENER RUECKVERSICHERUNG 18-26/05/2049 FRN	EUR	96 273	0.05
<i>United Kingdom</i>			<i>702 844</i>	<i>0.36</i>
100 000	BARCLAYS BANK PLC 21-09/08/2029 FRN	EUR	87 553	0.05
100 000	HSBC HOLDINGS 22-15/06/2027 FRN	EUR	98 500	0.05
100 000	HSBC HOLDINGS 23-10/03/2032 FRN	EUR	104 693	0.05
100 000	HSBC HOLDINGS 23-23/05/2033 FRN	EUR	105 405	0.06
100 000	LLOYDS BANKING GROUP PLC 23-21/09/2031 FRN	EUR	104 207	0.05
100 000	NATWEST GROUP 23-28/02/2034 FRN	EUR	104 453	0.05
100 000	STANDARD CHARTERED 20-09/09/2030 FRN	EUR	98 033	0.05
<i>Switzerland</i>			<i>599 964</i>	<i>0.32</i>
100 000	UBS GROUP AG 19-24/06/2027 FRN	EUR	94 584	0.05
100 000	UBS GROUP AG 22-13/10/2026 FRN	EUR	97 674	0.05
200 000	UBS GROUP AG 23-17/03/2028 FRN	EUR	204 247	0.11
200 000	ZUERCHER KBK 23-15/09/2027 FRN	EUR	203 459	0.11
<i>Spain</i>			<i>593 720</i>	<i>0.31</i>
100 000	BANCO BILBAO VIZCAYA ARGENTARIA 21-24/03/2027 FRN	EUR	94 204	0.05
100 000	BANCO SABADELL 24-15/01/2030 FRN	EUR	100 871	0.05
100 000	BANCO SANTANDER 22-27/09/2026 FRN	EUR	99 840	0.05
100 000	CAIXABANK 21-26/05/2028 FRN	EUR	92 198	0.05
100 000	CAIXABANK 23-30/05/2034 FRN	EUR	105 800	0.06
100 000	KUTXABANK 23-01/02/2028 FRN	EUR	100 807	0.05
<i>Italy</i>			<i>354 970</i>	<i>0.18</i>
100 000	ASSICURAZIONI GENERALI 15-27/10/2047 FRN	EUR	103 089	0.05
150 000	INTESA SANPAOLO 23-08/03/2028 FRN	EUR	154 322	0.08
100 000	UNICREDIT SPA 20-16/06/2026 FRN	EUR	97 559	0.05
<i>Norway</i>			<i>201 309</i>	<i>0.10</i>
100 000	DNB BANK ASA 22-21/09/2027 FRN	EUR	98 925	0.05
100 000	DNB BANK ASA 23-19/07/2028 FRN	EUR	102 384	0.05
<i>Austria</i>			<i>178 642</i>	<i>0.09</i>
200 000	ERSTE GROUP 20-16/11/2028 FRN	EUR	178 642	0.09

BNP Paribas Easy € Aggregate Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Sweden</i>		<i>146 727</i>	<i>0.08</i>
156 000	SWEDBANK AB 21-20/05/2027 FRN	EUR	146 727	0.08
	<i>Ireland</i>		<i>125 608</i>	<i>0.07</i>
122 000	AIB GROUP PLC 23-23/07/2029 FRN	EUR	125 608	0.07
	<i>Belgium</i>		<i>102 485</i>	<i>0.05</i>
100 000	KBC GROUP NV 23-19/04/2030 FRN	EUR	102 485	0.05
Total securities portfolio			188 993 037	98.64

BNP Paribas Easy € Corp Bond SRI Fossil Free 7-10Y

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			29 375 504	98.38
Bonds			25 859 002	86.57
<i>France</i>			<i>6 445 416</i>	<i>21.58</i>
100 000	AIR LIQUIDE FINANCE 2.875% 22-16/09/2032	EUR	96 158	0.32
100 000	AIR LIQUIDE FINANCE 3.375% 24-29/05/2034	EUR	99 269	0.33
200 000	APRR SA 1.500% 17-17/01/2033	EUR	170 249	0.57
100 000	AXA SA 3.625% 23-10/01/2033	EUR	101 205	0.34
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.125% 21-19/11/2031	EUR	79 811	0.27
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.125% 22-19/01/2032	EUR	82 131	0.28
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.625% 22-14/09/2032	EUR	99 559	0.33
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.750% 22-01/02/2033	EUR	99 797	0.33
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.750% 24-03/02/2034	EUR	99 333	0.33
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.125% 23-14/06/2033	EUR	102 567	0.34
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.375% 24-11/01/2034	EUR	97 763	0.33
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.750% 23-10/11/2031	EUR	104 404	0.35
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 5.125% 23-13/01/2033	EUR	104 123	0.35
100 000	BNP PARIBAS 0.625% 20-03/12/2032	EUR	76 710	0.26
100 000	BNP PARIBAS 1.625% 19-02/07/2031	EUR	84 506	0.28
100 000	BNP PARIBAS 2.100% 22-07/04/2032	EUR	88 001	0.29
100 000	BNP PARIBAS 4.095% 24-13/02/2034	EUR	100 640	0.34
200 000	BNP PARIBAS 4.125% 23-24/05/2033	EUR	206 875	0.69
300 000	BPCE 2.375% 22-26/04/2032	EUR	272 268	0.91
200 000	BPCE 4.500% 23-13/01/2033	EUR	206 779	0.69
100 000	CAPGEMINI SE 2.375% 20-15/04/2032	EUR	91 945	0.31
200 000	COMPAGNIE DE SAINT GOBAIN 3.625% 24-08/04/2034	EUR	196 588	0.66
100 000	COVIVIO 4.625% 23-05/06/2032	EUR	101 383	0.34
100 000	CREDIT AGRICOLE ASSURANCES 5.875% 23-25/10/2033	EUR	108 184	0.36
100 000	CREDIT AGRICOLE SA 0.875% 20-14/01/2032	EUR	80 560	0.27
200 000	CREDIT AGRICOLE SA 1.125% 22-12/07/2032	EUR	164 136	0.55
100 000	CREDIT AGRICOLE SA 2.500% 22-22/04/2034	EUR	89 502	0.30
100 000	CREDIT AGRICOLE SA 4.000% 23-18/01/2033	EUR	102 163	0.34
100 000	CREDIT AGRICOLE SA 4.375% 23-27/11/2033	EUR	103 307	0.35
200 000	CREDIT MUTUEL ARKEA 0.875% 21-25/10/2031	EUR	162 117	0.54
100 000	CREDIT MUTUEL ARKEA 3.625% 24-03/10/2033	EUR	98 499	0.33
100 000	DANONE 3.071% 22-07/09/2032	EUR	97 027	0.32
100 000	EDENRED 3.625% 23-13/06/2031	EUR	98 760	0.33
200 000	ESSILORLUXOTTICA 0.750% 19-27/11/2031	EUR	167 696	0.56
100 000	GECINA 0.875% 22-25/01/2033	EUR	78 409	0.26
100 000	GECINA 1.625% 19-29/05/2034	EUR	82 088	0.27
100 000	KERING 3.375% 23-27/02/2033	EUR	97 653	0.33
200 000	KERING 3.375% 24-11/03/2032	EUR	196 231	0.66
100 000	KERING 3.625% 23-05/09/2031	EUR	99 931	0.33
200 000	KLEPIERRE 1.250% 16-29/09/2031	EUR	167 030	0.56
200 000	LEGRAND SA 1.875% 17-06/07/2032	EUR	179 736	0.60
100 000	NERVAL SAS 2.875% 22-14/04/2032	EUR	91 429	0.31
200 000	ORANGE 0.500% 19-04/09/2032	EUR	157 594	0.53
100 000	ORANGE 0.625% 21-16/12/2033	EUR	76 714	0.26
100 000	ORANGE 1.625% 20-07/04/2032	EUR	87 585	0.29
100 000	ORANGE 2.375% 22-18/05/2032	EUR	92 350	0.31
100 000	ORANGE 3.625% 22-16/11/2031	EUR	100 740	0.34
200 000	ORANGE 8.125% 03-28/01/2033	EUR	266 267	0.89
100 000	SOCIETE GENERALE 4.250% 22-16/11/2032	EUR	103 265	0.35
100 000	SOCIETE GENERALE 5.625% 23-02/06/2033	EUR	104 121	0.35
100 000	TELEPERFORMANCE 5.750% 23-22/11/2031	EUR	102 741	0.34
100 000	UNIBAIL-RODAMCO 1.750% 19-27/02/2034	EUR	82 267	0.28
100 000	URW 0.875% 19-29/03/2032	EUR	79 284	0.27
100 000	URW 1.375% 21-25/05/2033	EUR	79 692	0.27
100 000	VERALLIA SA 1.875% 21-10/11/2031	EUR	86 274	0.29

BNP Paribas Easy € Corp Bond SRI Fossil Free 7-10Y

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>United States of America</i>			<i>5 386 145</i>	<i>18.01</i>
100 000	ABBVIE INCORPORATED 1.250% 19-18/11/2031	EUR	86 073	0.29
110 000	AMERICAN TOWER 1.250% 21-21/05/2033	EUR	87 157	0.29
100 000	AMERICAN TOWER 4.100% 24-16/05/2034	EUR	99 148	0.33
150 000	APPLE INC 0.500% 19-15/11/2031	EUR	124 913	0.42
200 000	AT&T INC 2.050% 20-19/05/2032	EUR	177 557	0.59
200 000	AT&T INC 3.550% 12-17/12/2032	EUR	196 952	0.66
150 000	BMW US CAPITAL LLC 3.375% 24-02/02/2034	EUR	146 542	0.49
100 000	BOOKING HOLDINGS INC 3.625% 24-01/03/2032	EUR	100 005	0.33
184 000	BOOKING HOLDINGS INC 4.125% 23-12/05/2033	EUR	189 116	0.63
150 000	BOOKING HOLDINGS INC 4.500% 22-15/11/2031	EUR	158 096	0.53
140 000	CARRIER GLOBAL 4.500% 24-29/11/2032	EUR	146 385	0.49
100 000	ELI LILLY & CO 0.500% 21-14/09/2033	EUR	78 894	0.26
100 000	ELI LILLY & CO 0.625% 19-01/11/2031	EUR	83 115	0.28
103 000	EQUINIX INC 1.000% 21-15/03/2033	EUR	81 742	0.27
148 000	FEDEX CORP 1.300% 19-05/08/2031	EUR	127 050	0.43
174 000	GOLDMAN SACHS GROUP 1.000% 21-18/03/2033	EUR	139 677	0.47
100 000	ILLINOIS TOOL WK 1.000% 19-05/06/2031	EUR	85 338	0.29
100 000	ILLINOIS TOOL WORKS 3.000% 14-19/05/2034	EUR	94 738	0.32
100 000	ILLINOIS TOOL WORKS 3.375% 24-17/05/2032	EUR	99 024	0.33
100 000	JOHNSON & JOHNSON 3.200% 24-01/06/2032	EUR	99 944	0.33
100 000	MCDONALDS CORP 0.875% 21-04/10/2033	EUR	78 836	0.26
100 000	MCDONALDS CORP 3.000% 22-31/05/2034	EUR	94 288	0.32
109 000	MET LIFE GLOB 3.625% 24-26/03/2034	EUR	108 565	0.36
100 000	MICROSOFT CORP 2.625% 13-02/05/2033	EUR	96 925	0.32
100 000	MMS USA FIN INC 1.750% 19-13/06/2031	EUR	88 968	0.30
150 000	NASDAQ INC 0.900% 21-30/07/2033	EUR	117 320	0.39
120 000	PEPSICO INC 0.400% 20-09/10/2032	EUR	94 860	0.32
150 000	PEPSICO INC 0.750% 21-14/10/2033	EUR	119 175	0.40
120 000	PROCTER & GAMBLE 3.200% 24-29/04/2034	EUR	118 472	0.40
100 000	PROCTER & GAMBLE 3.250% 23-02/08/2031	EUR	100 199	0.34
100 000	PROLOGIS EURO 0.500% 21-16/02/2032	EUR	77 695	0.26
100 000	PROLOGIS EURO 1.500% 22-08/02/2034	EUR	81 227	0.27
100 000	PROLOGIS EURO 4.000% 24-05/05/2034	EUR	99 598	0.33
100 000	PROLOGIS EURO 4.625% 23-23/05/2033	EUR	103 900	0.35
110 000	STRYKER CORP 1.000% 19-03/12/2031	EUR	91 562	0.31
120 000	THE COCA-COLA COMPANY 0.375% 20-15/03/2033	EUR	93 897	0.31
118 000	THE COCA-COLA COMPANY 0.500% 21-09/03/2033	EUR	93 133	0.31
217 000	THERMO FISHER 2.375% 20-15/04/2032	EUR	200 796	0.67
120 000	UNILEVER CAPITAL 3.400% 23-06/06/2033	EUR	119 804	0.40
107 000	UNITED PARCEL 1.500% 17-15/11/2032	EUR	91 902	0.31
100 000	VERALTO CORP 4.150% 23-19/09/2031	EUR	101 232	0.34
200 000	VERIZON COMMUNICATIONS INC 0.750% 21-22/03/2032	EUR	162 153	0.54
150 000	VERIZON COMMUNICATIONS INC 0.875% 19-19/03/2032	EUR	122 980	0.41
200 000	VERIZON COMMUNICATIONS INC 1.300% 20-18/05/2033	EUR	164 047	0.55
100 000	VERIZON COMMUNICATIONS INC 2.625% 14-01/12/2031	EUR	93 854	0.31
100 000	VERIZON COMMUNICATIONS INC 3.500% 24-28/06/2032	EUR	98 971	0.33
100 000	VF CORPORATION 0.625% 20-25/02/2032	EUR	70 919	0.24
100 000	WARNERMEDIA HOLDING 4.693% 24-17/05/2033	EUR	99 401	0.33
<i>The Netherlands</i>			<i>4 084 693</i>	<i>13.69</i>
100 000	ABN AMRO BANK NV 1.000% 21-02/06/2033	EUR	80 872	0.27
100 000	ABN AMRO BANK NV 3.000% 22-01/06/2032	EUR	94 908	0.32
100 000	ABN AMRO BANK NV 3.875% 24-15/01/2032	EUR	100 193	0.34
100 000	AKZO NOBEL NV 2.000% 22-28/03/2032	EUR	88 894	0.30
106 000	AKZO NOBEL NV 4.000% 23-24/05/2033	EUR	107 707	0.36
100 000	ALLIANZ FINANCE 0.500% 21-22/11/2033	EUR	77 612	0.26
100 000	AMERICAN MEDICAL SYSTEMS EUROPE 1.875% 22-08/03/2034	EUR	84 822	0.28
179 000	AMERICAN MEDICAL SYSTEMS EUROPE 3.500% 24-08/03/2032	EUR	176 288	0.59
100 000	ASML HOLDING NV 2.250% 22-17/05/2032	EUR	94 229	0.32
100 000	BMW FINANCE NV 0.200% 21-11/01/2033	EUR	76 955	0.26

BNP Paribas Easy € Corp Bond SRI Fossil Free 7-10Y

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	BMW FINANCE NV 4.125% 23-04/10/2033	EUR	104 181	0.35
100 000	BMW INTERNATIONAL INVESTMENT BV 3.500% 24-17/11/2032	EUR	99 583	0.33
100 000	BRENTAG FINANCE 3.875% 24-24/04/2032	EUR	98 284	0.33
100 000	COOPERATIEVE RAB 0.625% 21-25/02/2033	EUR	77 795	0.26
100 000	CTP NV 1.500% 21-27/09/2031	EUR	81 707	0.27
100 000	DIGITAL DUTCH 1.000% 20-15/01/2032	EUR	79 988	0.27
110 000	DIGITAL INTREPID 0.625% 21-15/07/2031	EUR	86 513	0.29
100 000	HM FINANCE 4.875% 23-25/10/2031	EUR	104 790	0.35
150 000	JDE PEETS NV 1.125% 21-16/06/2033	EUR	117 797	0.39
200 000	KONINKLIJKE KPN 0.875% 20-14/12/2032	EUR	160 070	0.54
100 000	KONINKLIJKE KPN 3.875% 23-03/07/2031	EUR	101 196	0.34
200 000	LINDE FINANCE BV 0.550% 20-19/05/2032	EUR	161 520	0.54
280 000	MONDELEZ INTERNATIONAL 0.625% 21-09/09/2032	EUR	222 902	0.75
120 000	MSD NETHERLANDS 3.250% 24-30/05/2032	EUR	118 874	0.40
100 000	NN GROUP NV 0.875% 21-23/11/2031	EUR	83 846	0.28
120 000	PROSUS NV 1.985% 21-13/07/2033	EUR	94 486	0.32
110 000	PROSUS NV 2.031% 20-03/08/2032	EUR	89 468	0.30
100 000	PROSUS NV 2.778% 22-19/01/2034	EUR	83 026	0.28
100 000	RELX FINANCE 0.875% 20-10/03/2032	EUR	82 482	0.28
100 000	RELX FINANCE 3.375% 24-20/03/2033	EUR	98 141	0.33
100 000	RELX FINANCE 3.750% 23-12/06/2031	EUR	101 318	0.34
100 000	SANDOZ FINANCE 4.500% 23-17/11/2033	EUR	103 818	0.35
100 000	SARTORIUS FINANCE 4.500% 23-14/09/2032	EUR	102 743	0.34
100 000	TELEFONICA EUROPE 5.875% 03-14/02/2033	EUR	116 688	0.39
231 000	THERMO FISHER 1.125% 21-18/10/2033	EUR	187 669	0.63
100 000	UNILEVER FINANCE 2.250% 22-16/05/2034	EUR	90 786	0.30
100 000	UNILEVER FINANCE 3.250% 24-15/02/2032	EUR	99 399	0.33
150 000	UNIVERSAL MUSIC 4.000% 23-13/06/2031	EUR	153 143	0.51
	<i>United Kingdom</i>		<i>1 690 511</i>	<i>5.66</i>
120 000	BRITISH TELECOMM 3.375% 22-30/08/2032	EUR	116 677	0.39
100 000	BRITISH TELECOMM 4.250% 23-06/01/2033	EUR	102 797	0.34
100 000	COCA-COLA EURO 0.700% 19-12/09/2031	EUR	81 878	0.27
125 000	GSK CAPITAL BV 3.125% 22-28/11/2032	EUR	120 999	0.41
125 000	GSK CONSUMER HEA 2.125% 22-29/03/2034	EUR	107 960	0.36
100 000	MOTABILITY OPS 3.500% 23-17/07/2031	EUR	99 037	0.33
120 000	MOTABILITY OPS 3.875% 24-24/01/2034	EUR	118 640	0.40
100 000	NATIONAL GRID ELECT 0.823% 20-07/07/2032	EUR	79 332	0.27
150 000	OMNICOM FIN HOL 3.700% 24-06/03/2032	EUR	148 149	0.50
124 000	RECKITT BENCKISER TREASURY 3.875% 23-14/09/2033	EUR	124 557	0.42
150 000	SEVERN TRENT FINANCE 4.000% 24-05/03/2034	EUR	146 858	0.49
100 000	UNILEVER NV 1.625% 18-12/02/2033	EUR	87 529	0.29
180 000	VODAFONE GROUP 1.600% 16-29/07/2031	EUR	157 675	0.53
100 000	WESTERN POWER DI 3.949% 22-20/09/2032	EUR	99 735	0.33
100 000	WPP FINANCE 2013 4.000% 24-12/09/2033	EUR	98 688	0.33
	<i>Germany</i>		<i>1 520 085</i>	<i>5.08</i>
100 000	DEUTSCHE BOERSE 1.500% 22-04/04/2032	EUR	87 573	0.29
100 000	DEUTSCHE BOERSE 3.875% 23-28/09/2033	EUR	102 753	0.34
110 000	DEUTSCHE POST AG 1.000% 20-20/05/2032	EUR	95 390	0.32
70 000	DEUTSCHE POST AG 3.375% 23-03/07/2033	EUR	70 398	0.24
200 000	EUROGRID GMBH 3.279% 22-05/09/2031	EUR	194 408	0.65
200 000	EUROGRID GMBH 3.915% 24-01/02/2034	EUR	199 241	0.67
83 000	FRESENIUS SE & C 1.125% 20-28/01/2033	EUR	67 154	0.22
141 000	HEIDELBERGCEMENT 3.750% 23-31/05/2032	EUR	140 390	0.47
100 000	INFINEON TECH 2.000% 20-24/06/2032	EUR	89 352	0.30
200 000	LEG IMMOBILIEN SE 0.750% 21-30/06/2031	EUR	159 152	0.53
100 000	MERCK FINANCIAL SERVICES 0.875% 19-05/07/2031	EUR	84 578	0.28
200 000	VONOVIA SE 0.750% 21-01/09/2032	EUR	153 891	0.52
100 000	VONOVIA SE 1.000% 21-16/06/2033	EUR	75 805	0.25

BNP Paribas Easy € Corp Bond SRI Fossil Free 7-10Y

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Spain</i>				
100 000	ABERTIS INFRAESTRUCTURAS 1.875% 19-26/03/2032	EUR	1 430 968	4.79
100 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.875% 24-15/01/2034	EUR	86 510	0.29
200 000	BANCO SANTANDER 3.750% 24-09/01/2034	EUR	100 504	0.34
200 000	BANCO SANTANDER 4.875% 23-18/10/2031	EUR	199 777	0.67
200 000	BANCO SANTANDER 4.875% 23-18/10/2031	EUR	211 262	0.71
100 000	CAIXABANK 4.375% 23-29/11/2033	EUR	104 145	0.35
300 000	CELLNEX FINANCE 2.000% 21-15/02/2033	EUR	254 404	0.85
100 000	RED ELECTRICA FI 3.000% 24-17/01/2034	EUR	96 632	0.32
100 000	TELEFONICA EMIS 1.807% 20-21/05/2032	EUR	87 207	0.29
100 000	TELEFONICA EMIS 1.930% 16-17/10/2031	EUR	89 188	0.30
100 000	TELEFONICA EMIS 3.698% 24-24/01/2032	EUR	99 419	0.33
100 000	TELEFONICA EMIS 4.183% 23-21/11/2033	EUR	101 920	0.34
<i>Luxembourg</i>				
271 000	DH EUROPE 0.750% 19-18/09/2031	EUR	1 284 261	4.31
125 000	HEIDELBERG MATER 4.875% 23-21/11/2033	EUR	224 419	0.75
100 000	JOHN DEERE CASH 2.200% 20-02/04/2032	EUR	132 427	0.44
100 000	JOHN DEERE CASH 2.200% 20-02/04/2032	EUR	92 141	0.31
150 000	MEDTRONIC GLOBAL 0.750% 20-15/10/2032	EUR	121 673	0.41
220 000	MEDTRONIC GLOBAL 1.000% 19-02/07/2031	EUR	187 161	0.63
100 000	MEDTRONIC GLOBAL 3.125% 22-15/10/2031	EUR	97 861	0.33
100 000	NESTLE FINANCE INTERNATIONAL 0.000% 20-03/03/2033	EUR	76 463	0.26
100 000	NESTLE FINANCE INTERNATIONAL 0.375% 20-12/05/2032	EUR	81 213	0.27
100 000	NESTLE FINANCE INTERNATIONAL 0.625% 21-14/02/2034	EUR	79 162	0.27
100 000	NESTLE FINANCE INTERNATIONAL 3.750% 23-13/03/2033	EUR	103 984	0.35
110 000	SIMON INTERNATIONAL FIN S 1.125% 21-19/03/2033	EUR	87 757	0.29
<i>Italy</i>				
100 000	AEROPORTI ROMA 1.750% 21-30/07/2031	EUR	976 624	3.26
100 000	AEROPORTI ROMA 1.750% 21-30/07/2031	EUR	86 508	0.29
120 000	ASSICURAZIONI 1.713% 21-30/06/2032	EUR	99 164	0.33
100 000	ASSICURAZIONI 2.429% 20-14/07/2031	EUR	87 720	0.29
100 000	ASSICURAZIONI 3.547% 24-15/01/2034	EUR	96 813	0.32
153 000	AUTOSTRADA TORIN 2.375% 21-25/11/2033	EUR	129 344	0.43
185 000	INTESA SANPAOLO 5.125% 23-29/08/2031	EUR	198 032	0.66
100 000	TERNA RETE 3.875% 23-24/07/2033	EUR	100 405	0.34
100 000	TERNA SPA 0.750% 20-24/07/2032	EUR	79 885	0.27
100 000	UNICREDIT SPA 4.000% 24-05/03/2034	EUR	98 753	0.33
<i>Ireland</i>				
100 000	CCEP FINANCE IRE 0.875% 21-06/05/2033	EUR	546 378	1.83
100 000	CCEP FINANCE IRE 0.875% 21-06/05/2033	EUR	79 305	0.27
150 000	CRH SMW FINANCE 4.000% 23-11/07/2031	EUR	152 134	0.51
70 000	FRESENIUS FIN IR 0.875% 21-01/10/2031	EUR	57 100	0.19
70 000	FRESENIUS FIN IR 3.000% 17-30/01/2032	EUR	66 436	0.22
118 000	KERRY GROUP FIN 0.875% 21-01/12/2031	EUR	98 465	0.33
117 000	SMURFIT KAPPA 1.000% 21-22/09/2033	EUR	92 938	0.31
<i>Australia</i>				
100 000	AUSTRALIA PACI 4.375% 23-24/05/2033	EUR	510 974	1.71
100 000	AUSTRALIA PACI 4.375% 23-24/05/2033	EUR	103 303	0.35
221 000	SYDNEY AIRPORT F 4.375% 23-03/05/2033	EUR	228 343	0.76
180 000	TRANSURBAN FINANCE 3.713% 24-12/03/2032	EUR	179 328	0.60
<i>Denmark</i>				
150 000	AP MOLLER 3.750% 24-05/03/2032	EUR	450 663	1.51
150 000	AP MOLLER 3.750% 24-05/03/2032	EUR	150 076	0.50
200 000	NOVO NORDISK A/S 3.375% 24-21/05/2034	EUR	199 383	0.67
100 000	VESTAS WIND SYSTEMS 4.125% 23-15/06/2031	EUR	101 204	0.34
<i>Japan</i>				
100 000	MIZUHO FINANCIAL 4.029% 22-05/09/2032	EUR	331 625	1.11
100 000	MIZUHO FINANCIAL 4.029% 22-05/09/2032	EUR	102 260	0.34
100 000	MIZUHO FINANCIAL 4.416% 23-20/05/2033	EUR	103 547	0.35
150 000	TAKEDA PHARMACEUTICAL 1.375% 20-09/07/2032	EUR	125 818	0.42
<i>Sweden</i>				
100 000	ELLEVIO AB 4.125% 24-07/03/2034	EUR	320 511	1.08
100 000	ELLEVIO AB 4.125% 24-07/03/2034	EUR	101 109	0.34
100 000	TELIA CO AB 2.125% 19-20/02/2034	EUR	88 946	0.30
130 000	TELIA CO AB 3.625% 23-22/02/2032	EUR	130 456	0.44

BNP Paribas Easy € Corp Bond SRI Fossil Free 7-10Y

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Belgium</i>		<i>299 339</i>	<i>1.00</i>
100 000	ELIA TRANSMISSION BELGIUM 3.625% 23-18/01/2033	EUR	99 776	0.33
100 000	KBC GROUP NV 3.750% 24-27/03/2032	EUR	99 486	0.33
100 000	SOLVAY SA 4.250% 24-03/10/2031	EUR	100 077	0.34
	<i>Finland</i>		<i>228 852</i>	<i>0.77</i>
100 000	NOKIA OYJ 4.375% 23-21/08/2031	EUR	101 267	0.34
129 000	NORDEA BANK ABP 3.625% 24-15/03/2034	EUR	127 585	0.43
	<i>Canada</i>		<i>199 413</i>	<i>0.67</i>
100 000	MAGNA INTERNATIONAL INC 4.375% 23-17/03/2032	EUR	104 252	0.35
100 000	TORONTO DOMINION BANK 3.129% 22-03/08/2032	EUR	95 161	0.32
	<i>Switzerland</i>		<i>152 544</i>	<i>0.51</i>
200 000	UBS GROUP AG 0.625% 21-18/01/2033	EUR	152 544	0.51
	Floating rate bonds		3 516 502	11.81
	<i>United States of America</i>		<i>902 893</i>	<i>3.03</i>
148 000	BANK OF AMERICA CORPORATION 22-27/04/2033 FRN	EUR	137 722	0.46
228 000	JPMORGAN CHASE 19-04/11/2032 FRN	EUR	190 003	0.64
228 000	JPMORGAN CHASE 21-17/02/2033 FRN	EUR	181 780	0.61
130 000	MORGAN STANLEY 21-29/04/2033 FRN	EUR	106 047	0.36
100 000	MORGAN STANLEY 22-25/01/2034 FRN	EUR	108 433	0.36
180 000	MORGAN STANLEY 24-21/03/2035 FRN	EUR	178 908	0.60
	<i>France</i>		<i>731 759</i>	<i>2.45</i>
150 000	AXA SA 21-07/10/2041 FRN	EUR	122 970	0.41
200 000	AXA SA 22-10/03/2043 FRN	EUR	194 428	0.65
100 000	BNP PARIBAS 23-13/11/2032 FRN	EUR	104 340	0.35
100 000	BNP PARIBAS 23-26/09/2032 FRN	EUR	102 259	0.34
100 000	BPCE 24-11/01/2035 FRN	EUR	101 080	0.34
100 000	SOGECAP SA 23-16/05/2044 FRN	EUR	106 682	0.36
	<i>The Netherlands</i>		<i>635 525</i>	<i>2.13</i>
100 000	ASR NEDERLAND NV 22-07/12/2043 FRN	EUR	112 825	0.38
80 000	DEUTSCHE TELEKOM FINANCE 03-24/01/2033 FRN	EUR	102 815	0.34
200 000	ING GROEP NV 23-23/05/2034 FRN	EUR	211 483	0.71
100 000	ING GROEP NV 24-12/02/2035 FRN	EUR	100 651	0.34
100 000	NN GROUP NV 23-03/11/2043 FRN	EUR	107 751	0.36
	<i>Germany</i>		<i>537 937</i>	<i>1.81</i>
200 000	ALLIANZ SE 22-05/07/2052 FRN	EUR	197 457	0.66
200 000	HANNOVER RUECKV 21-30/06/2042 FRN	EUR	162 731	0.55
100 000	MUENCHENER RUECKVERSICHERUNG AG 21-26/05/2042 FRN	EUR	79 302	0.27
100 000	MUNICH RE 24-26/05/2044 FRN	EUR	98 447	0.33
	<i>United Kingdom</i>		<i>506 677</i>	<i>1.71</i>
165 000	BARCLAYS BANK PLC 22-29/01/2034 FRN	EUR	176 166	0.59
100 000	BARCLAYS BANK PLC 24-08/05/2035 FRN	EUR	100 070	0.34
135 000	HSBC HOLDINGS 23-23/05/2033 FRN	EUR	142 297	0.48
100 000	SWISS RE FIN UK 20-04/06/2052 FRN	EUR	88 144	0.30
	<i>Switzerland</i>		<i>201 711</i>	<i>0.68</i>
200 000	UBS GROUP AG 24-09/06/2033 FRN	EUR	201 711	0.68
	Total securities portfolio		29 375 504	98.38

BNP Paribas Easy € Corp Bond SRI Fossil Free Ultrashort Duration

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			167 056 391	97.05
Bonds			126 218 601	73.34
<i>France</i>			<i>25 881 396</i>	<i>15.04</i>
300 000	AIR LIQUIDE FINANCE 1.250% 15-03/06/2025	EUR	293 173	0.17
400 000	ALD SA 4.750% 22-13/10/2025	EUR	403 909	0.23
400 000	ARKEMA 1.500% 15-20/01/2025	EUR	394 657	0.23
400 000	AUTOROUTES PARIS 1.875% 14-15/01/2025	EUR	395 973	0.23
900 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.010% 21-07/03/2025	EUR	877 485	0.51
800 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.750% 18-17/07/2025	EUR	776 498	0.45
1 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.000% 22-23/05/2025	EUR	976 690	0.58
600 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.250% 15-14/01/2025	EUR	592 153	0.34
500 000	BNP PARIBAS 1.125% 19-28/08/2024	EUR	497 850	0.29
600 000	BNP PARIBAS 1.250% 18-19/03/2025	EUR	589 383	0.34
400 000	BNP PARIBAS 1.500% 17-17/11/2025	EUR	388 188	0.23
400 000	BPCE 0.125% 19-04/12/2024	EUR	393 813	0.23
500 000	BPCE 0.625% 19-26/09/2024	EUR	496 075	0.29
1 000 000	BPCE 0.625% 20-28/04/2025	EUR	975 189	0.58
600 000	BPCE 1.000% 19-01/04/2025	EUR	587 579	0.34
600 000	BPCE 1.000% 19-15/07/2024	EUR	599 354	0.35
400 000	BPCE 3.000% 14-19/07/2024	EUR	399 795	0.23
300 000	CAPGEMINI SE 0.625% 20-23/06/2025	EUR	291 296	0.17
400 000	CAPGEMINI SE 1.000% 18-18/10/2024	EUR	396 555	0.23
400 000	COMPAGNIE DE SAINT GOBAIN 1.000% 17-17/03/2025	EUR	392 597	0.23
300 000	COMPAGNIE DE SAINT GOBAIN 1.625% 22-10/08/2025	EUR	293 360	0.17
500 000	CREDIT AGRICOLE SA 0.375% 19-21/10/2025	EUR	479 095	0.28
800 000	CREDIT AGRICOLE SA 1.000% 22-18/09/2025	EUR	775 315	0.45
300 000	CREDIT MUTUEL ARKEA 1.375% 19-17/01/2025	EUR	296 025	0.17
600 000	DANONE 0.709% 16-03/11/2024	EUR	593 488	0.34
400 000	DANONE 1.125% 15-14/01/2025	EUR	394 365	0.23
200 000	DASSAULT SYSTEME 0.000% 19-16/09/2024	EUR	198 360	0.12
300 000	EDENRED 1.375% 15-10/03/2025	EUR	294 979	0.17
300 000	ELIS SA 1.000% 19-03/04/2025	EUR	293 165	0.17
800 000	ESSILORLUXOTTICA 0.125% 19-27/05/2025	EUR	774 699	0.45
200 000	GECINA 1.500% 15-20/01/2025	EUR	197 437	0.11
300 000	HOLDING DINFRA 2.250% 14-24/03/2025	EUR	296 476	0.17
100 000	ICADE 1.125% 16-17/11/2025	EUR	96 451	0.06
300 000	IMERYS SA 2.000% 14-10/12/2024	EUR	297 192	0.17
400 000	JCDECAUX SA 2.000% 20-24/10/2024	EUR	397 534	0.23
400 000	KERING 1.250% 22-05/05/2025	EUR	391 823	0.23
300 000	KERING 3.750% 23-05/09/2025	EUR	300 144	0.17
100 000	KLEPIERRE 1.750% 14-06/11/2024	EUR	99 160	0.06
100 000	LEGRAND SA 0.750% 17-06/07/2024	EUR	99 964	0.06
600 000	LOREAL SA 3.125% 23-19/05/2025	EUR	597 174	0.35
300 000	MICHELIN 0.875% 18-03/09/2025	EUR	290 784	0.17
500 000	ORANGE 1.000% 16-12/05/2025	EUR	488 775	0.28
300 000	ORANGE 1.000% 18-12/09/2025	EUR	290 553	0.17
700 000	ORANGE 1.125% 19-15/07/2024	EUR	699 261	0.41
300 000	PEUGEOT 2.000% 18-20/03/2025	EUR	296 004	0.17
300 000	PSA BANQUE FRANC 0.000% 21-22/01/2025	EUR	293 780	0.17
300 000	PUBLICIS GROUPE 1.625% 14-16/12/2024	EUR	296 915	0.17
400 000	RCI BANQUE 0.500% 22-14/07/2025	EUR	386 695	0.22
400 000	RCI BANQUE 1.625% 17-11/04/2025	EUR	393 258	0.23
400 000	RCI BANQUE 2.000% 19-11/07/2024	EUR	399 771	0.23
600 000	SANOFI 0.875% 22-06/04/2025	EUR	587 289	0.34
800 000	SANOFI 1.000% 20-01/04/2025	EUR	784 182	0.46
300 000	SOCIETE FONCIERE 1.500% 18-29/05/2025	EUR	293 437	0.17
700 000	SOCIETE GENERALE 1.125% 18-23/01/2025	EUR	689 241	0.40
400 000	SODEXO SA 0.750% 20-27/04/2025	EUR	389 883	0.23
200 000	TELEPERFORMANCE 1.875% 18-02/07/2025	EUR	195 748	0.11

BNP Paribas Easy € Corp Bond SRI Fossil Free Ultrashort Duration

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
200 000	UNIBAIL-RODAMCO 0.875% 16-21/02/2025	EUR	196 290	0.11
250 000	UNIBAIL-RODAMCO 1.000% 15-14/03/2025	EUR	245 192	0.14
500 000	UNIBAIL-RODAMCO 1.125% 18-15/09/2025	EUR	483 888	0.28
300 000	URW 2.125% 20-09/04/2025	EUR	296 032	0.17
	<i>United States of America</i>		<i>22 414 504</i>	<i>13.01</i>
200 000	ABBOTT IRELAND FINANCING 0.100% 19-19/11/2024	EUR	197 186	0.11
500 000	AMERICAN HONDA F 1.950% 20-18/10/2024	EUR	497 095	0.29
200 000	AMERICAN TOWER 1.375% 17-04/04/2025	EUR	196 267	0.11
500 000	APPLE INC 0.000% 19-15/11/2025	EUR	477 694	0.28
600 000	APPLE INC 0.875% 17-24/05/2025	EUR	585 865	0.34
600 000	AT&T INC 3.550% 23-18/11/2025	EUR	598 719	0.35
250 000	ATHENE GLOBAL FU 1.125% 20-02/09/2025	EUR	242 333	0.14
200 000	AVERY DENNISON 1.250% 17-03/03/2025	EUR	196 570	0.11
400 000	BANK OF AMERICA CORPORATION 1.375% 15-26/03/2025	EUR	393 178	0.23
400 000	BAXTER INTERNATIONAL 1.300% 17-30/05/2025	EUR	391 506	0.23
300 000	BECTON DICKINSON 0.034% 21-13/08/2025	EUR	287 705	0.17
300 000	BERRY GLOBAL INC 1.000% 20-15/01/2025	EUR	294 079	0.17
300 000	BLACKROCK INC 1.250% 15-06/05/2025	EUR	293 897	0.17
450 000	BOOKING HOLDINGS INC 0.100% 21-08/03/2025	EUR	439 134	0.26
300 000	BRISTOL-MYERS 1.000% 15-15/05/2025	EUR	292 910	0.17
400 000	CARRIER GLOBAL 4.375% 24-29/05/2025	EUR	401 557	0.23
300 000	CHUBB INA HOLDINGS 0.300% 19-15/12/2024	EUR	295 138	0.17
600 000	CITIGROUP INC 1.750% 15-28/01/2025	EUR	593 131	0.34
200 000	FEDEX CORP 0.450% 19-05/08/2025	EUR	193 088	0.11
300 000	FIDELITY NATIONAL IN 1.100% 17-15/07/2024	EUR	299 651	0.17
300 000	FORD MOTOR CREDIT 1.355% 18-07/02/2025	EUR	295 198	0.17
550 000	FORD MOTOR CREDIT 1.744% 20-19/07/2024	EUR	549 313	0.32
400 000	FORD MOTOR CREDIT 2.330% 19-25/11/2025	EUR	391 002	0.23
200 000	FORD MOTOR CREDIT 3.250% 20-15/09/2025	EUR	198 269	0.12
250 000	GENERAL MILLS INC 0.125% 21-15/11/2025	EUR	238 095	0.14
400 000	GENERAL MOTORS FINANCE 1.000% 22-24/02/2025	EUR	392 766	0.23
300 000	GENERAL MOTORS FINANCE 1.694% 18-26/03/2025	EUR	295 360	0.17
450 000	GOLDMAN SACHS GROUP 0.125% 19-19/08/2024	EUR	447 782	0.26
850 000	GOLDMAN SACHS GROUP 1.250% 16-01/05/2025	EUR	833 035	0.48
450 000	GOLDMAN SACHS GROUP 2.125% 14-30/09/2024	EUR	447 937	0.26
900 000	GOLDMAN SACHS GROUP 3.375% 20-27/03/2025	EUR	897 361	0.52
300 000	HARLEY-DAVIDSON 0.900% 19-19/11/2024	EUR	296 496	0.17
300 000	ILLINOIS TOOL WK 0.250% 19-05/12/2024	EUR	295 520	0.17
700 000	JP MORGAN CHASE 1.500% 15-27/01/2025	EUR	691 249	0.40
300 000	KELLOGG CO 1.250% 15-10/03/2025	EUR	294 837	0.17
300 000	KIMBERLY-CLARK 0.625% 17-07/09/2024	EUR	298 199	0.17
100 000	MCDONALDS CORP 2.375% 12-27/11/2024	EUR	99 388	0.06
300 000	MCKESSON CORP 1.500% 17-17/11/2025	EUR	291 453	0.17
250 000	MERCK & CO INC 0.500% 16-02/11/2024	EUR	247 215	0.14
400 000	MET LIFE GLOB 1.750% 22-25/05/2025	EUR	393 223	0.23
400 000	MMS USA FIN INC 0.625% 19-13/06/2025	EUR	388 146	0.23
800 000	MORGAN STANLEY 1.750% 15-30/01/2025	EUR	790 842	0.46
400 000	MYLAN INC 2.125% 18-23/05/2025	EUR	393 657	0.23
700 000	MYLAN NV 2.250% 16-22/11/2024	EUR	695 093	0.40
400 000	NESTLE HOLDINGS 0.875% 17-18/07/2025	EUR	389 226	0.23
350 000	ORACLE CORP 3.125% 13-10/07/2025	EUR	347 565	0.20
600 000	PRICELINE GROUP 2.375% 14-23/09/2024	EUR	597 845	0.35
250 000	PROCTER & GAMBLE 0.500% 17-25/10/2024	EUR	247 400	0.14
400 000	PROCTER & GAMBLE 0.625% 18-30/10/2024	EUR	395 825	0.23
300 000	RELX CAPITAL 1.300% 15-12/05/2025	EUR	293 749	0.17
400 000	STRYKER CORP 0.250% 19-03/12/2024	EUR	393 883	0.23
200 000	TAPESTRY INC 5.350% 23-27/11/2025	EUR	202 865	0.12
450 000	THERMO FISHER 0.125% 19-01/03/2025	EUR	439 253	0.26
300 000	THERMO FISHER 0.750% 16-12/09/2024	EUR	298 079	0.17
400 000	THERMO FISHER 2.000% 14-15/04/2025	EUR	394 422	0.23

BNP Paribas Easy € Corp Bond SRI Fossil Free Ultrashort Duration

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
300 000	UNITED PARCEL SERVICE 1.625% 15-15/11/2025	EUR	292 143	0.17
250 000	VERIZON COMMUNICATIONS INC 0.875% 16-02/04/2025	EUR	244 954	0.14
560 000	WELLS FARGO & CO 1.625% 15-02/06/2025	EUR	549 156	0.32
	<i>The Netherlands</i>		<i>18 247 135</i>	<i>10.62</i>
350 000	ABN AMRO BANK NV 0.875% 18-22/04/2025	EUR	342 180	0.20
700 000	ABN AMRO BANK NV 1.000% 15-16/04/2025	EUR	685 505	0.40
700 000	ABN AMRO BANK NV 1.250% 20-28/05/2025	EUR	684 869	0.40
900 000	ABN AMRO BANK NV 3.750% 23-20/04/2025	EUR	899 901	0.52
100 000	ACHMEA BV 3.625% 22-29/11/2025	EUR	99 664	0.06
200 000	AKZO NOBEL NV 1.750% 14-07/11/2024	EUR	198 500	0.12
100 000	ALLIANZ FINANCE 0.000% 20-14/01/2025	EUR	98 031	0.06
600 000	AMERICAN MEDICAL SYSTEMS EUROPE 0.750% 22-08/03/2025	EUR	587 654	0.34
700 000	BMW FINANCE NV 0.500% 22-22/02/2025	EUR	685 836	0.40
400 000	BMW FINANCE NV 0.750% 17-12/07/2024	EUR	399 614	0.23
300 000	BMW FINANCE NV 0.875% 17-03/04/2025	EUR	293 704	0.17
100 000	BMW FINANCE NV 1.000% 15-21/01/2025	EUR	98 457	0.06
600 000	BMW FINANCE NV 1.000% 18-14/11/2024	EUR	593 797	0.34
550 000	BMW FINANCE NV 1.000% 18-29/08/2025	EUR	534 489	0.31
400 000	BMW FINANCE NV 3.500% 23-06/04/2025	EUR	399 182	0.23
300 000	BRENNTAG FINANCE 1.125% 17-27/09/2025	EUR	290 337	0.17
300 000	COCA-COLA HBC BV 1.875% 16-11/11/2024	EUR	297 779	0.17
300 000	COCA-COLA HBC BV 2.750% 22-23/09/2025	EUR	296 744	0.17
400 000	COMPASS GROUP 0.625% 17-03/07/2024	EUR	400 000	0.23
350 000	CONTI-GUMMI FIN 1.125% 20-25/09/2024	EUR	347 624	0.20
250 000	DEUTSCHE TEL FIN 0.625% 17-13/12/2024	EUR	246 530	0.14
210 000	DEUTSCHE TEL FIN 2.750% 12-24/10/2024	EUR	209 298	0.12
300 000	DIGITAL DUTCH 0.625% 20-15/07/2025	EUR	290 075	0.17
300 000	DSM NV 1.000% 15-09/04/2025	EUR	293 850	0.17
250 000	EURONEXT NV 1.000% 18-18/04/2025	EUR	244 522	0.14
400 000	EVONIK FIN BV 0.375% 16-07/09/2024	EUR	397 363	0.23
600 000	HEIMSTADEN BOSTA 0.250% 21-13/10/2024	EUR	586 492	0.34
500 000	HEIMSTADEN BOSTA 0.625% 22-24/07/2025	EUR	465 911	0.27
500 000	ING GROEP NV 1.125% 18-14/02/2025	EUR	491 836	0.29
300 000	ISS FINANCE B.V. 1.250% 20-07/07/2025	EUR	292 119	0.17
300 000	JAB HOLDINGS 1.625% 15-30/04/2025	EUR	294 836	0.17
300 000	JDE PEETS NV 0.244% 21-16/01/2025	EUR	294 125	0.17
300 000	KONINKLIJKE KPN 0.625% 16-09/04/2025	EUR	293 035	0.17
400 000	LEASEPLAN CORP 2.125% 22-06/05/2025	EUR	394 340	0.23
250 000	LEASEPLAN CORP 3.500% 20-09/04/2025	EUR	249 525	0.14
300 000	LOUIS DREYF 2.375% 20-27/11/2025	EUR	293 433	0.17
350 000	LSEG NTHRLND BV 0.000% 21-06/04/2025	EUR	340 138	0.20
300 000	NIBC BANK NV 0.875% 19-08/07/2025	EUR	290 963	0.17
300 000	NN BANK NV 0.375% 19-26/02/2025	EUR	293 174	0.17
200 000	PACCAR FINANCIAL 3.250% 22-29/11/2025	EUR	199 059	0.12
1 350 000	RABOBANK 4.125% 10-14/07/2025	EUR	1 357 611	0.80
100 000	REDEXIS GAS FIN 1.875% 20-28/05/2025	EUR	98 279	0.06
500 000	ROCHE FINANCE EUROPE 0.875% 15-25/02/2025	EUR	491 431	0.29
250 000	SUDZUCKER INT 1.000% 17-28/11/2025	EUR	240 513	0.14
300 000	THERMO FISHER 0.000% 21-18/11/2025	EUR	285 491	0.17
300 000	VITERRA FINANCE 0.375% 21-24/09/2025	EUR	287 037	0.17
400 000	VONOVIA BV 1.250% 16-06/12/2024	EUR	395 038	0.23
300 000	WPC EUROBOOND 2.250% 17-19/07/2024	EUR	299 624	0.17
100 000	WURTH FIN INTL 1.000% 18-26/05/2025	EUR	97 620	0.06
	<i>United Kingdom</i>		<i>11 724 228</i>	<i>6.82</i>
300 000	ANZ NEW ZEALAND INTL/LDN 1.125% 18-20/03/2025	EUR	294 276	0.17
400 000	APTIVE 1.500% 15-10/03/2025	EUR	393 391	0.23
400 000	BNZ INTERNATIONAL FUNDING/LN 0.375% 19-14/09/2024	EUR	397 063	0.23
300 000	BRITISH TELECOMM 1.000% 17-21/11/2024	EUR	296 665	0.17
300 000	CREDIT AGRICOLE 1.000% 17-16/09/2024	EUR	298 165	0.17
600 000	CREDIT AGRICOLE 1.375% 18-13/03/2025	EUR	590 104	0.34

BNP Paribas Easy € Corp Bond SRI Fossil Free Ultrashort Duration

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
400 000	GLAXOSMITHKLINE 1.375% 14-02/12/2024	EUR	396 000	0.23
500 000	GLAXOSMITHKLINE 4.000% 05-16/06/2025	EUR	501 651	0.29
950 000	HSBC HOLDINGS PLC 0.875% 16-06/09/2024	EUR	944 774	0.56
350 000	INFORMA PLC 2.125% 20-06/10/2025	EUR	342 696	0.20
300 000	LINDE PLC 3.625% 23-12/06/2025	EUR	299 671	0.17
400 000	LLOYDS BANKING GROUP PLC 0.375% 20-28/01/2025	EUR	392 469	0.23
500 000	LLOYDS BANKING GROUP PLC 1.250% 15-13/01/2025	EUR	493 316	0.29
200 000	LONDON STOCK EX 0.875% 17-19/09/2024	EUR	198 668	0.12
300 000	MOTABILITY OPS 0.875% 17-14/03/2025	EUR	294 183	0.17
250 000	NATIONAL GRID ELECT 0.190% 20-20/01/2025	EUR	245 105	0.14
700 000	NATIONWIDE BUILDING SOCIETY 0.250% 20-22/07/2025	EUR	675 530	0.39
230 000	NATIONWIDE BUILDING SOCIETY 1.250% 15-03/03/2025	EUR	226 169	0.13
400 000	NATWEST MARKETS 0.125% 21-12/11/2025	EUR	381 231	0.22
400 000	NATWEST MARKETS 2.000% 22-27/08/2025	EUR	392 242	0.23
600 000	NATWEST MARKETS 2.750% 20-02/04/2025	EUR	595 725	0.35
350 000	UBS AG 0.450% 20-19/05/2025	EUR	340 243	0.20
350 000	UNILEVER NV 0.500% 18-06/01/2025	EUR	344 280	0.20
350 000	UNILEVER NV 0.875% 17-31/07/2025	EUR	340 330	0.20
500 000	UNILEVER NV 1.250% 20-25/03/2025	EUR	491 218	0.29
600 000	VODAFONE GROUP 1.125% 17-20/11/2025	EUR	581 071	0.34
500 000	VODAFONE GROUP 1.875% 14-11/09/2025	EUR	490 380	0.28
300 000	WPP FINANCE 2016 1.375% 18-20/03/2025	EUR	294 839	0.17
200 000	YORKSHIRE BLD SOC 0.625% 20-21/09/2025	EUR	192 773	0.11
	<i>Germany</i>		<i>11 031 250</i>	<i>6.42</i>
300 000	AAREAL BANK AG 4.500% 22-25/07/2025	EUR	301 417	0.18
200 000	ADIDAS AG 0.000% 20-09/09/2024	EUR	198 518	0.12
300 000	ADIDAS AG 3.000% 22-21/11/2025	EUR	297 653	0.17
400 000	BERLIN HYP AG 1.250% 15-22/01/2025	EUR	393 745	0.23
300 000	BERTELSMANN SE 1.250% 18-29/09/2025	EUR	290 847	0.17
350 000	COMMERZBANK AG 0.100% 21-11/09/2025	EUR	335 782	0.20
300 000	COMMERZBANK AG 0.250% 19-16/09/2024	EUR	297 715	0.17
600 000	COMMERZBANK AG 0.625% 19-28/08/2024	EUR	596 930	0.35
200 000	COMMERZBANK AG 1.125% 17-19/09/2025	EUR	194 182	0.11
300 000	CONTINENTAL AG 0.375% 19-27/06/2025	EUR	290 387	0.17
200 000	COVESTRO AG 1.750% 16-25/09/2024	EUR	198 891	0.12
300 000	DEUTSCHE BANK AG 1.125% 15-17/03/2025	EUR	294 449	0.17
100 000	DEUTSCHE BOERSE 1.625% 15-08/10/2025	EUR	97 703	0.06
187 000	DEUTSCHE POST AG 2.875% 12-11/12/2024	EUR	186 220	0.11
300 000	DEUTSCHE WOHNEN 1.000% 20-30/04/2025	EUR	292 336	0.17
300 000	DT PFANDBRIEFBAN 0.250% 21-27/10/2025	EUR	277 478	0.16
300 000	DT PFANDBRIEFBAN 0.250% 22-17/01/2025	EUR	290 659	0.17
300 000	EUROGRID GMBH 1.875% 15-10/06/2025	EUR	295 122	0.17
200 000	EVONIK 0.625% 20-18/09/2025	EUR	192 620	0.11
204 000	FRESENIUS MEDICAL 1.500% 18-11/07/2025	EUR	199 301	0.12
300 000	FRESENIUS SE & C 1.875% 19-15/02/2025	EUR	296 359	0.17
400 000	FRESENIUS SE & C 1.875% 22-24/05/2025	EUR	393 127	0.23
330 000	HAMBURG COM BANK 4.875% 23-17/03/2025	EUR	330 469	0.19
100 000	HAMBURG COM BANK 6.250% 22-18/11/2024	EUR	100 551	0.06
550 000	HEIDELBERGCEMENT 1.500% 16-07/02/2025	EUR	542 158	0.31
300 000	INFINEON TECH 0.625% 22-17/02/2025	EUR	294 202	0.17
200 000	KION GROUP AG 1.625% 20-24/09/2025	EUR	194 627	0.11
350 000	KNORR BREMSE AG 1.125% 18-13/06/2025	EUR	341 498	0.20
200 000	LANXESS 1.125% 18-16/05/2025	EUR	195 247	0.11
500 000	MERCK FINANCIAL SERVICES 0.125% 20-16/07/2025	EUR	482 371	0.28
300 000	ROBERT BOSCH 1.750% 14-08/07/2024	EUR	299 883	0.17
200 000	SANTAN CONS BANK 0.250% 19-15/10/2024	EUR	197 950	0.11
300 000	TELFONICA DEUTSC 1.750% 18-05/07/2025	EUR	293 851	0.17
600 000	VOLKSWAGEN LEASING 0.000% 21-19/07/2024	EUR	598 866	0.35
550 000	VOLKSWAGEN LEASING 1.375% 17-20/01/2025	EUR	542 576	0.32
415 000	VOLKSWAGEN LEASING 1.625% 18-15/08/2025	EUR	405 560	0.24

BNP Paribas Easy € Corp Bond SRI Fossil Free Ultrashort Duration

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Spain</i>		<i>9 434 197</i>	<i>5.49</i>
300 000	ABERTIS INFRAESTRUCTURAS 0.625% 19-15/07/2025	EUR	290 560	0.17
300 000	ABERTIS INFRAESTRUCTURAS 2.500% 14-27/02/2025	EUR	297 198	0.17
300 000	ARVAL SERVICE 0.000% 21-01/10/2025	EUR	285 607	0.17
400 000	ARVAL SERVICE 0.000% 21-30/09/2024	EUR	396 127	0.23
300 000	ARVAL SERVICE 0.875% 22-17/02/2025	EUR	294 352	0.17
500 000	ARVAL SERVICE 4.250% 23-11/11/2025	EUR	501 619	0.29
300 000	ARVAL SERVICE 4.625% 23-02/12/2024	EUR	300 556	0.17
400 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.375% 19-02/10/2024	EUR	396 553	0.23
600 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.750% 20-04/06/2025	EUR	584 415	0.34
500 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.375% 18-14/05/2025	EUR	490 117	0.28
400 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.750% 22-26/11/2025	EUR	389 562	0.23
400 000	BANCO SABADELL 0.875% 19-22/07/2025	EUR	388 153	0.23
300 000	BANCO SABADELL 1.125% 19-27/03/2025	EUR	294 074	0.17
800 000	BANCO SANTANDER 1.125% 18-17/01/2025	EUR	788 312	0.46
400 000	CAIXABANK 0.375% 20-03/02/2025	EUR	392 017	0.23
600 000	CAIXABANK 0.625% 19-01/10/2024	EUR	595 252	0.35
200 000	CELLNEX TELECOM 2.875% 17-18/04/2025	EUR	198 552	0.12
200 000	FERROVIAL EMISIO 1.375% 17-31/03/2025	EUR	196 399	0.11
200 000	INMOBILIARIA COL 1.625% 17-28/11/2025	EUR	194 226	0.11
100 000	KUTXABANK 0.500% 19-25/09/2024	EUR	99 217	0.06
300 000	MERLIN PROPERTIES 1.750% 17-26/05/2025	EUR	294 335	0.17
300 000	RED ELECTRICA FI 1.125% 15-24/04/2025	EUR	294 053	0.17
500 000	SANTANDER CONSUMER FINANCE 0.375% 20-17/01/2025	EUR	490 986	0.29
500 000	TELEFONICA EMIS 1.495% 18-11/09/2025	EUR	487 632	0.28
500 000	TELEFONICA EMIS 1.528% 17-17/01/2025	EUR	494 323	0.29
	<i>Italy</i>		<i>7 319 561</i>	<i>4.24</i>
850 000	ASSICURAZIONI GENERALI 5.125% 09-16/09/2024	EUR	851 766	0.49
250 000	ATLANTIA 4.375% 10-16/09/2025	EUR	251 384	0.15
100 000	AUTOSTRAD PER L'ITALIA 1.875% 15-04/11/2025	EUR	97 473	0.06
250 000	AZIMUT HOLDING 1.625% 19-12/12/2024	EUR	247 188	0.14
300 000	BANCO BPM SPA 1.750% 19-28/01/2025	EUR	296 175	0.17
200 000	BPER BANCA 1.875% 20-07/07/2025	EUR	196 188	0.11
500 000	INTESA SANPAOLO 0.750% 19-04/12/2024	EUR	493 534	0.29
700 000	INTESA SANPAOLO 1.000% 19-04/07/2024	EUR	699 878	0.41
650 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	640 857	0.37
300 000	LEASYS SPA 0.000% 21-22/07/2024	EUR	299 315	0.17
300 000	LEASYS SPA 4.375% 22-07/12/2024	EUR	300 310	0.17
300 000	MEDIOBANCA SPA 1.125% 19-15/07/2025	EUR	291 796	0.17
400 000	MEDIOBANCA SPA 1.125% 20-23/04/2025	EUR	391 449	0.23
400 000	MEDIOBANCA SPA 1.625% 19-07/01/2025	EUR	395 349	0.23
300 000	TERNA SPA 0.125% 19-25/07/2025	EUR	289 361	0.17
400 000	TERNA SPA 4.900% 04-28/10/2024	EUR	401 406	0.23
500 000	UNICREDIT SPA 0.500% 19-09/04/2025	EUR	487 897	0.28
700 000	UNIONE DI BANCHE 1.625% 19-21/04/2025	EUR	688 235	0.40
	<i>Luxembourg</i>		<i>3 691 246</i>	<i>2.13</i>
300 000	ARCELORMITTAL 1.750% 19-19/11/2025	EUR	291 561	0.17
400 000	AROUNDTOWN SA 0.625% 19-09/07/2025	EUR	382 067	0.22
200 000	BLACKSTONE PROPERTY 2.200% 18-24/07/2025	EUR	195 686	0.11
200 000	HEIDELCEMENT FIN 2.500% 20-09/10/2024	EUR	199 254	0.12
300 000	HOLCIM FINANCE L 1.500% 22-06/04/2025	EUR	294 850	0.17
300 000	HOLCIM FINANCE L 2.375% 20-09/04/2025	EUR	296 698	0.17
800 000	MEDTRONIC GLOBAL 0.000% 20-15/10/2025	EUR	764 175	0.44
500 000	MEDTRONIC GLOBAL 0.250% 19-02/07/2025	EUR	483 565	0.28
300 000	NESTLE FINANCE INTERNATIONAL 0.000% 20-12/11/2024	EUR	295 959	0.17
100 000	SELP FINANCE SAR 1.500% 17-20/11/2025	EUR	96 678	0.06
200 000	SIMON INTERNATIONAL FIN S 1.250% 16-13/05/2025	EUR	195 317	0.11
200 000	TYCO ELECTRONICS 0.000% 20-14/02/2025	EUR	195 436	0.11

BNP Paribas Easy € Corp Bond SRI Fossil Free Ultrashort Duration

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	Sweden		3 351 108	1.96
100 000	AKELIUS RESIDENT 1.750% 17-07/02/2025	EUR	98 417	0.06
250 000	BALDER 1.875% 17-14/03/2025	EUR	245 645	0.14
100 000	LANSFORSKR BANK 0.125% 20-19/02/2025	EUR	97 667	0.06
500 000	SKANDINAVISKA ENSKILDA BANK 3.250% 22-24/11/2025	EUR	497 565	0.29
950 000	SVENSKA HANDELSBANKEN 1.000% 20-15/04/2025	EUR	930 040	0.55
400 000	SWEDBANK AB 0.250% 19-09/10/2024	EUR	396 093	0.23
600 000	SWEDBANK AB 0.750% 20-05/05/2025	EUR	585 422	0.34
500 000	SWEDBANK AB 3.750% 22-14/11/2025	EUR	500 259	0.29
	Japan		2 219 119	1.28
400 000	MITSUBISHI UFJ FINANCIAL 0.339% 19-19/07/2024	EUR	399 336	0.23
300 000	MITSUBISHI UFJ FINANCIAL 0.872% 17-07/09/2024	EUR	298 328	0.17
250 000	MIZUHO FINANCIAL 0.118% 19-06/09/2024	EUR	248 307	0.14
250 000	MIZUHO FINANCIAL 0.214% 20-07/10/2025	EUR	239 938	0.14
200 000	MIZUHO FINANCIAL 0.956% 17-16/10/2024	EUR	198 322	0.12
500 000	NTT FINANCE 0.010% 21-03/03/2025	EUR	487 711	0.28
350 000	SUMITOMO MITSUI 0.934% 17-11/10/2024	EUR	347 177	0.20
	Ireland		1 908 522	1.11
450 000	AIB GROUP PLC 2.250% 18-03/07/2025	EUR	443 515	0.26
400 000	CCEP FINANCE IRE 0.000% 21-06/09/2025	EUR	383 116	0.22
100 000	CLOVERIE PLC 1.750% 14-16/09/2024	EUR	99 543	0.06
400 000	FCA BANK IE 0.500% 19-13/09/2024	EUR	397 233	0.23
200 000	FRESENIUS FIN IR 0.000% 21-01/10/2025	EUR	191 165	0.11
400 000	KERRY GROUP FIN 2.375% 15-10/09/2025	EUR	393 950	0.23
	Denmark		1 761 328	1.02
600 000	DANSKE BANK A/S 0.625% 20-26/05/2025	EUR	583 984	0.34
300 000	NOVO NORDISK FIN 0.750% 22-31/03/2025	EUR	293 535	0.17
300 000	NYKREDIT 0.125% 19-10/07/2024	EUR	299 753	0.17
400 000	NYKREDIT 0.500% 20-10/07/2025	EUR	387 506	0.23
200 000	NYKREDIT 0.625% 19-17/01/2025	EUR	196 550	0.11
	Finland		1 658 936	0.97
250 000	CASTELLUM HELSIN 2.000% 22-24/03/2025	EUR	245 350	0.14
500 000	NORDEA BANK ABP 1.125% 15-12/02/2025	EUR	492 084	0.29
650 000	OP CORPORATE BANK 0.500% 20-12/08/2025	EUR	628 473	0.37
300 000	OP CORPORATE BANK 1.000% 18-22/05/2025	EUR	293 029	0.17
	Australia		1 580 728	0.91
300 000	AUSGRID FINANCE 1.250% 18-30/07/2025	EUR	292 204	0.17
200 000	NATIONAL AUSTRALIA BANK 0.625% 17-18/09/2024	EUR	198 587	0.12
300 000	SCENTRE MGMT 2.250% 14-16/07/2024	EUR	299 697	0.17
300 000	TRANSURBAN FINANCE 1.875% 14-16/09/2024	EUR	298 630	0.17
300 000	TRANSURBAN FINANCE 2.000% 15-28/08/2025	EUR	294 243	0.17
200 000	WESTPAC BANKING 0.625% 17-22/11/2024	EUR	197 367	0.11
	Norway		1 247 833	0.72
235 000	NORSK HYDRO ASA 1.125% 19-11/04/2025	EUR	230 016	0.13
300 000	SANTANDER CONSUMER FINANCE 0.125% 19-11/09/2024	EUR	297 787	0.17
200 000	SANTANDER CONSUMER FINANCE 0.125% 20-25/02/2025	EUR	195 290	0.11
200 000	SANTANDER CONSUMER FINANCE 0.500% 22-11/08/2025	EUR	193 074	0.11
100 000	SPAREBANK 1 OEST 0.250% 19-30/09/2024	EUR	99 080	0.06
235 000	SPAREBANK 1 SR 2.875% 22-20/09/2025	EUR	232 586	0.14
	Belgium		925 902	0.54
350 000	EUROCLEAR BANK 0.125% 20-07/07/2025	EUR	337 832	0.20
300 000	GROUPE BRUXELLES 1.875% 18-19/06/2025	EUR	295 020	0.17
300 000	KBC GROUP NV 0.625% 19-10/04/2025	EUR	293 050	0.17
	Austria		783 246	0.46
200 000	ERSTE GROUP 0.050% 20-16/09/2025	EUR	191 455	0.11
400 000	RAIFFEISEN BANK INTERNATIONAL 0.250% 20-22/01/2025	EUR	391 569	0.23
200 000	RAIFFEISEN BANK INTERNATIONAL 4.125% 22-08/09/2025	EUR	200 222	0.12

BNP Paribas Easy € Corp Bond SRI Fossil Free Ultrashort Duration

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Canada</i>		<i>548 803</i>	<i>0.32</i>
550 000	ROYAL BANK OF CANADA 0.125% 19-23/07/2024	EUR	548 803	0.32
	<i>British Virgin Islands</i>		<i>196 841</i>	<i>0.11</i>
200 000	CHEUNG KONG INFR 1.000% 17-12/12/2024	EUR	196 841	0.11
	<i>Switzerland</i>		<i>193 929</i>	<i>0.11</i>
200 000	ARGENTUM NETHERLANDS 1.125% 18-17/09/2025	EUR	193 929	0.11
	<i>South Korea</i>		<i>98 789</i>	<i>0.06</i>
100 000	SHINHAN BANK 0.250% 19-16/10/2024	EUR	98 789	0.06
	Floating rate bonds		40 837 790	23.71
	<i>Canada</i>		<i>8 839 655</i>	<i>5.14</i>
770 000	BANK NOVA SCOTIA 23-02/05/2025 FRN	EUR	771 875	0.45
600 000	BANK NOVA SCOTIA 23-12/12/2025 FRN	EUR	602 160	0.35
500 000	BANK NOVA SCOTIA 23-22/09/2025 FRN	EUR	501 653	0.29
250 000	BANK OF MONTREAL 23-05/09/2025 FRN	EUR	250 499	0.15
500 000	BANK OF MONTREAL 23-06/06/2025 FRN	EUR	501 107	0.29
550 000	BANK OF MONTREAL 24-12/04/2027 FRN	EUR	549 491	0.32
500 000	CAISSE DESJARDINS 24-17/01/2026 FRN	EUR	502 006	0.29
200 000	CANADIAN IMPERIAL BANK 23-09/06/2025 FRN	EUR	200 481	0.12
100 000	CANADIAN IMPERIAL BANK 23-24/01/2025 FRN	EUR	100 176	0.06
200 000	CANADIAN IMPERIAL BANK 24-27/03/2026 FRN	EUR	199 979	0.12
450 000	CANADIAN IMPERIAL BANK 24-29/01/2027 FRN	EUR	452 675	0.26
400 000	NATIONAL BANK OF CANADA 23-13/06/2025 FRN	EUR	401 151	0.23
500 000	NATIONAL BANK OF CANADA 24-06/03/2026 FRN	EUR	500 462	0.29
850 000	ROYAL BANK OF CANADA 23-17/01/2025 FRN	EUR	851 634	0.49
1 050 000	TORONTO DOMINION BANK 23-20/01/2025 FRN	EUR	1 052 095	0.62
600 000	TORONTO DOMINION BANK 23-21/07/2025 FRN	EUR	601 850	0.35
800 000	TORONTO DOMINION BANK 24-16/04/2026 FRN	EUR	800 361	0.46
	<i>France</i>		<i>7 862 960</i>	<i>4.56</i>
400 000	ALD SA 23-06/10/2025 FRN	EUR	401 796	0.23
700 000	ALD SA 23-21/02/2025 FRN	EUR	701 822	0.41
200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 23-08/09/2025 FRN	EUR	200 306	0.12
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 23-17/01/2025 FRN	EUR	100 130	0.06
300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 23-28/04/2025 FRN	EUR	300 340	0.17
300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 24-05/03/2027 FRN	EUR	301 033	0.17
500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 24-12/01/2026 FRN	EUR	500 994	0.29
400 000	BNP PARIBAS 23-24/02/2025 FRN	EUR	400 520	0.23
300 000	BNP PARIBAS 24-20/03/2026 FRN	EUR	299 856	0.17
400 000	BPCE 24-06/03/2026 FRN	EUR	399 901	0.23
300 000	CIE DE ST GOBAIN 23-18/07/2024 FRN	EUR	300 021	0.17
1 000 000	CREDIT AGRICOLE SA 23-07/03/2025 FRN	EUR	1 001 383	0.59
200 000	HSBC CON EUROPE 24-10/05/2026 FRN	EUR	200 218	0.12
350 000	RCI BANQUE 17-04/11/2024 FRN	EUR	350 473	0.20
100 000	RCI BANQUE 18-12/03/2025 FRN	EUR	100 192	0.06
1 100 000	SOCIETE GENERALE 23-13/01/2025 FRN	EUR	1 101 705	0.65
900 000	SOCIETE GENERALE 24-19/01/2026 FRN	EUR	902 404	0.52
300 000	VINCI SA 24-13/05/2026 FRN	EUR	299 866	0.17
	<i>United Kingdom</i>		<i>4 568 045</i>	<i>2.63</i>
450 000	BARCLAYS BANK PLC 21-12/05/2026 FRN	EUR	452 263	0.26
500 000	HSBC BANK PLC 23-08/03/2025 FRN	EUR	500 902	0.29
400 000	HSBC HOLDINGS 21-24/09/2026 FRN	EUR	403 019	0.23
300 000	LLOYDS BANKING GROUP PLC 24-05/03/2027 FRN	EUR	301 154	0.17
300 000	NATIONWIDE BUILDING SOCIETY 23-07/06/2025 FRN	EUR	300 732	0.17
200 000	NATWEST MARKETS 22-27/08/2025 FRN	EUR	201 653	0.12
400 000	NATWEST MARKETS 23-13/01/2026 FRN	EUR	404 002	0.23
900 000	NATWEST MARKETS 24-09/01/2026 FRN	EUR	903 770	0.53
300 000	STANDARD CHARTERED 23-03/03/2025 FRN	EUR	300 820	0.17
800 000	UBS AG LONDON 24-12/04/2026 FRN	EUR	799 730	0.46

BNP Paribas Easy € Corp Bond SRI Fossil Free Ultrashort Duration

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>United States of America</i>		<i>4 214 598</i>	<i>2.46</i>
600 000	AT&T INC 23-06/03/2025 FRN	EUR	601 134	0.35
200 000	ATHENE GLOBAL FU 24-23/02/2027 FRN	EUR	200 002	0.12
1 050 000	BANK OF AMERICA CORPORATION 21-22/09/2026 FRN	EUR	1 057 495	0.62
700 000	BANK OF AMERICA CORPORATION 21-24/08/2025 FRN	EUR	701 101	0.41
300 000	FORD MOTOR CREDIT 17-01/12/2024 FRN	EUR	300 492	0.17
550 000	GOLDMAN SACHS GROUP 21-19/03/2026 FRN	EUR	553 256	0.32
100 000	MET LIFE GLOB 23-18/06/2025 FRN	EUR	100 253	0.06
699 000	MORGAN STANLEY 24-19/03/2027 FRN	EUR	700 865	0.41
	<i>The Netherlands</i>		<i>4 112 192</i>	<i>2.37</i>
600 000	ABN AMRO BANK NV 23-10/01/2025 FRN	EUR	600 811	0.35
100 000	ABN AMRO BANK NV 23-22/09/2025 FRN	EUR	100 165	0.06
800 000	ABN AMRO BANK NV 24-15/01/2027 FRN	EUR	804 371	0.47
300 000	BMW FINANCE NV 23-09/12/2024 FRN	EUR	300 012	0.17
100 000	BMW FINANCE NV 23-11/07/2025 FRN	EUR	100 053	0.06
300 000	BMW FINANCE NV 24-19/02/2026 FRN	EUR	300 118	0.17
300 000	BMW INTL INV BV 24-05/06/2026 FRN	EUR	299 800	0.17
400 000	COOPERATIEVE RAB 23-03/11/2026 FRN	EUR	403 205	0.23
400 000	ING BANK NV 23-02/10/2026 FRN	EUR	403 155	0.23
500 000	KBC IFIMA SA 24-04/03/2026 FRN	EUR	500 434	0.29
300 000	SIKA CAPITAL BV 23-01/11/2024 FRN	EUR	300 068	0.17
	<i>Spain</i>		<i>2 406 293</i>	<i>1.41</i>
300 000	BANCO BILBAO VIZCAYA ARGENTARIA 22-26/11/2025 FRN	EUR	303 406	0.18
500 000	BANCO BILBAO VIZCAYA ARGENTARIA 24-07/06/2027 FRN	EUR	500 043	0.29
500 000	BANCO BILBAO VIZCAYA ARGENTARIA VIZ 22-11/07/2024 FRN	EUR	500 090	0.29
100 000	BANCO SANTANDER 20-11/02/2025 FRN	EUR	100 226	0.06
1 000 000	BANCO SANTANDER 23-16/01/2025 FRN	EUR	1 002 528	0.59
	<i>Italy</i>		<i>2 102 798</i>	<i>1.24</i>
900 000	INTESA SANPAOLO 23-16/11/2025 FRN	EUR	905 052	0.54
700 000	INTESA SANPAOLO 23-17/03/2025 FRN	EUR	701 678	0.41
496 000	INTESA SANPAOLO 24-16/04/2027 FRN	EUR	496 068	0.29
	<i>Germany</i>		<i>2 036 681</i>	<i>1.17</i>
300 000	COMMERZBANK AG 24-12/03/2027 FRN	EUR	301 121	0.17
300 000	DEUTSCHE BANK AG 23-11/07/2025 FRN	EUR	300 810	0.17
700 000	DEUTSCHE BANK AG 24-15/01/2026 FRN	EUR	702 795	0.41
379 000	HAMBURG COM BANK 23-05/12/2025 FRN	EUR	381 306	0.22
350 000	VOLKSWAGEN FINANCIAL 24-10/06/2027 FRN	EUR	350 649	0.20
	<i>Australia</i>		<i>1 161 692</i>	<i>0.68</i>
700 000	AUST & NZ BANK 24-21/05/2027 FRN	EUR	699 739	0.41
460 000	MACQUARIE BANK LIMITED 23-20/10/2025 FRN	EUR	461 953	0.27
	<i>Sweden</i>		<i>1 001 743</i>	<i>0.58</i>
600 000	SKANDINAV ENSKIL 23-13/06/2025 FRN	EUR	601 649	0.35
400 000	SKANDINAV ENSKIL 24-03/05/2027 FRN	EUR	400 094	0.23
	<i>Switzerland</i>		<i>802 617</i>	<i>0.47</i>
800 000	UBS GROUP AG 21-16/01/2026 FRN	EUR	802 617	0.47
	<i>Finland</i>		<i>725 420</i>	<i>0.42</i>
400 000	OP CORPORATE BANK 23-21/11/2025 FRN	EUR	401 240	0.23
324 000	OP CORPORATE BANK 24-28/03/2027 FRN	EUR	324 180	0.19
	<i>Ireland</i>		<i>502 551</i>	<i>0.29</i>
500 000	CA AUTO BANK IE 24-26/01/2026 FRN	EUR	502 551	0.29
	<i>Denmark</i>		<i>500 545</i>	<i>0.29</i>
500 000	DANSKE BANK A/S 24-10/04/2027 FRN	EUR	500 545	0.29
	Total securities portfolio		167 056 391	97.05

BNP Paribas Easy € Corp Bond SRI PAB

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			3 082 815 213	98.88
Bonds			2 489 625 721	79.84
<i>France</i>			<i>489 707 445</i>	<i>15.73</i>
2 000 000	AIR LIQUIDE FINANCE 0.375% 21-20/09/2033	EUR	1 532 644	0.05
1 200 000	AIR LIQUIDE FINANCE 0.625% 19-20/06/2030	EUR	1 027 324	0.03
1 900 000	AIR LIQUIDE FINANCE 1.375% 20-02/04/2030	EUR	1 709 403	0.05
2 500 000	AIR LIQUIDE FINANCE 2.875% 22-16/09/2032	EUR	2 403 957	0.08
1 800 000	AIR LIQUIDE FINANCE 3.375% 24-29/05/2034	EUR	1 786 846	0.06
1 700 000	AIR LIQUIDE FINANCE 0.375% 21-27/05/2031	EUR	1 390 072	0.04
1 700 000	ALD SA 1.250% 22-02/03/2026	EUR	1 632 935	0.05
2 200 000	ALD SA 3.875% 24-22/02/2027	EUR	2 206 014	0.07
2 300 000	ALD SA 3.875% 24-24/01/2028	EUR	2 297 384	0.07
1 100 000	ALD SA 4.000% 22-05/07/2027	EUR	1 109 476	0.04
1 300 000	ALD SA 4.000% 24-24/01/2031	EUR	1 296 388	0.04
1 700 000	ALD SA 4.250% 23-18/01/2027	EUR	1 721 639	0.06
1 400 000	ALD SA 4.375% 23-23/11/2026	EUR	1 417 117	0.05
1 600 000	ALD SA 4.750% 22-13/10/2025	EUR	1 615 637	0.05
2 100 000	ALD SA 4.875% 23-06/10/2028	EUR	2 183 863	0.07
2 900 000	ALSTOM S 0.000% 21-11/01/2029	EUR	2 464 110	0.08
2 000 000	ALSTOM S 0.125% 21-27/07/2027	EUR	1 795 742	0.06
2 600 000	ALSTOM S 0.250% 19-14/10/2026	EUR	2 406 291	0.08
2 600 000	ALSTOM S 0.500% 21-27/07/2030	EUR	2 141 717	0.07
2 100 000	APRR SA 0.000% 21-19/06/2028	EUR	1 835 782	0.06
1 500 000	APRR SA 0.125% 20-18/01/2029	EUR	1 295 402	0.04
1 800 000	APRR SA 1.250% 20-14/01/2027	EUR	1 704 403	0.05
2 300 000	APRR SA 1.875% 22-03/01/2029	EUR	2 150 673	0.07
2 500 000	APRR SA 3.125% 23-24/01/2030	EUR	2 442 373	0.08
1 700 000	ARKEMA 0.750% 19-03/12/2029	EUR	1 464 936	0.05
2 500 000	ARKEMA 4.250% 23-20/05/2030	EUR	2 564 616	0.08
1 400 000	AXA SA 3.375% 24-31/05/2034	EUR	1 376 627	0.04
1 350 000	AXA SA 3.625% 23-10/01/2033	EUR	1 366 271	0.04
1 350 000	AXA SA 3.750% 22-12/10/2030	EUR	1 375 265	0.04
2 700 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.010% 21-11/05/2026	EUR	2 526 994	0.08
1 300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.100% 20-08/10/2027	EUR	1 162 508	0.04
2 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.250% 21-19/07/2028	EUR	1 733 164	0.06
1 100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.250% 21-29/06/2028	EUR	964 862	0.03
2 200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.625% 20-21/02/2031	EUR	1 780 136	0.06
2 500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.625% 21-03/11/2028	EUR	2 182 648	0.07
1 100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.625% 22-19/11/2027	EUR	992 877	0.03
1 400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.750% 20-17/01/2030	EUR	1 185 080	0.04
1 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.125% 21-19/11/2031	EUR	798 113	0.03
2 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.125% 22-19/01/2032	EUR	1 642 616	0.05
1 500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.250% 20-03/06/2030	EUR	1 289 427	0.04
400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.875% 19-18/06/2029	EUR	360 869	0.01
1 600 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 2.625% 22-06/11/2029	EUR	1 503 324	0.05
2 600 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.125% 22-14/09/2027	EUR	2 559 959	0.08
1 200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.500% 24-15/05/2031	EUR	1 185 485	0.04
1 300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.625% 22-14/09/2032	EUR	1 294 273	0.04
2 400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.750% 22-01/02/2033	EUR	2 395 127	0.08
1 700 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.750% 24-03/02/2034	EUR	1 688 666	0.05
700 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.875% 23-14/02/2028	EUR	706 674	0.02
1 600 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.875% 23-26/01/2028	EUR	1 605 387	0.05
1 100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.000% 22-21/11/2029	EUR	1 116 510	0.04
900 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.000% 23-26/01/2033	EUR	901 438	0.03
2 100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.125% 23-13/03/2029	EUR	2 141 035	0.07
2 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.125% 23-14/06/2033	EUR	2 051 338	0.07
1 300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.125% 23-18/09/2030	EUR	1 334 196	0.04
1 900 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.375% 23-02/05/2030	EUR	1 940 869	0.06
2 200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.375% 24-11/01/2034	EUR	2 150 791	0.07

BNP Paribas Easy € Corp Bond SRI PAB

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
2 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.750% 23-10/11/2031	EUR	2 088 086	0.07
1 900 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 5.125% 23-13/01/2033	EUR	1 978 339	0.06
1 700 000	BNP PARIBAS 0.125% 19-04/09/2026	EUR	1 580 734	0.05
2 800 000	BNP PARIBAS 0.625% 20-03/12/2032	EUR	2 147 876	0.07
300 000	BNP PARIBAS 1.625% 19-02/07/2031	EUR	253 517	0.01
2 300 000	BNP PARIBAS 2.100% 22-07/04/2032	EUR	2 024 031	0.06
2 400 000	BNP PARIBAS 3.625% 22-01/09/2029	EUR	2 378 644	0.08
2 200 000	BNP PARIBAS 4.095% 24-13/02/2034	EUR	2 214 073	0.07
2 200 000	BNP PARIBAS 4.125% 23-24/05/2033	EUR	2 275 629	0.07
1 100 000	BPCE 0.010% 21-14/01/2027	EUR	1 005 852	0.03
2 200 000	BPCE 0.250% 20-15/01/2026	EUR	2 086 425	0.07
1 900 000	BPCE 0.250% 21-14/01/2031	EUR	1 526 333	0.05
1 600 000	BPCE 0.375% 22-02/02/2026	EUR	1 518 327	0.05
1 600 000	BPCE 0.500% 19-24/02/2027	EUR	1 471 215	0.05
1 200 000	BPCE 0.625% 20-15/01/2030	EUR	1 025 816	0.03
1 600 000	BPCE 0.750% 21-03/03/2031	EUR	1 309 091	0.04
1 500 000	BPCE 1.000% 22-14/01/2032	EUR	1 217 200	0.04
1 800 000	BPCE 1.750% 22-26/04/2027	EUR	1 714 652	0.05
800 000	BPCE 2.375% 22-26/04/2032	EUR	726 044	0.02
1 900 000	BPCE 3.500% 23-25/01/2028	EUR	1 891 805	0.06
1 400 000	BPCE 3.625% 23-17/04/2026	EUR	1 400 769	0.04
1 700 000	BPCE 3.875% 24-11/01/2029	EUR	1 700 130	0.05
2 200 000	BPCE 3.875% 24-25/01/2036	EUR	2 183 149	0.07
2 300 000	BPCE 4.000% 22-29/11/2032	EUR	2 334 799	0.07
800 000	BPCE 4.125% 23-10/07/2028	EUR	815 495	0.03
1 500 000	BPCE 4.375% 23-13/07/2028	EUR	1 527 599	0.05
2 000 000	BPCE 4.500% 23-13/01/2033	EUR	2 067 788	0.07
700 000	CAISSE NATIONALE REASSURANCE MUTUELLE 0.750% 21-07/07/2028	EUR	615 792	0.02
900 000	CAISSE NATIONALE REASSURANCE MUTUELLE 2.125% 19-16/09/2029	EUR	813 988	0.03
1 400 000	CAPGEMINI SE 0.625% 20-23/06/2025	EUR	1 359 381	0.04
3 000 000	CAPGEMINI SE 1.125% 20-23/06/2030	EUR	2 632 910	0.08
3 000 000	CAPGEMINI SE 1.625% 20-15/04/2026	EUR	2 906 835	0.09
3 600 000	CAPGEMINI SE 2.000% 20-15/04/2029	EUR	3 393 504	0.11
4 600 000	CAPGEMINI SE 2.375% 20-15/04/2032	EUR	4 229 490	0.14
1 700 000	COMPAGNIE DE SAINT GOBAIN 1.625% 22-10/08/2025	EUR	1 662 374	0.05
1 900 000	COMPAGNIE DE SAINT GOBAIN 2.125% 22-10/06/2028	EUR	1 809 123	0.06
2 900 000	COMPAGNIE DE SAINT GOBAIN 2.375% 20-04/10/2027	EUR	2 818 738	0.09
2 100 000	COMPAGNIE DE SAINT GOBAIN 2.625% 22-10/08/2032	EUR	1 944 184	0.06
3 800 000	COMPAGNIE DE SAINT GOBAIN 3.375% 24-08/04/2030	EUR	3 749 022	0.12
2 700 000	COMPAGNIE DE SAINT GOBAIN 3.500% 23-18/01/2029	EUR	2 690 135	0.09
3 600 000	COMPAGNIE DE SAINT GOBAIN 3.625% 24-08/04/2034	EUR	3 538 591	0.11
3 900 000	COMPAGNIE DE SAINT GOBAIN 3.750% 23-29/11/2026	EUR	3 917 427	0.13
3 900 000	COMPAGNIE DE SAINT GOBAIN 3.875% 23-29/11/2030	EUR	3 935 086	0.13
3 600 000	COMPAGNIE FIN ET 1.000% 20-19/05/2031	EUR	3 042 710	0.10
1 300 000	COVIVIO 1.125% 19-17/09/2031	EUR	1 068 095	0.03
1 400 000	COVIVIO 1.625% 20-23/06/2030	EUR	1 222 935	0.04
1 300 000	COVIVIO 4.625% 23-05/06/2032	EUR	1 317 975	0.04
1 400 000	CREDIT AGRICOLE ASSURANCES 1.500% 21-06/10/2031	EUR	1 142 968	0.04
1 600 000	CREDIT AGRICOLE ASSURANCES 2.000% 20-17/07/2030	EUR	1 387 300	0.04
600 000	CREDIT AGRICOLE ASSURANCES 5.875% 23-25/10/2033	EUR	649 106	0.02
1 800 000	CREDIT AGRICOLE SA 0.125% 20-09/12/2027	EUR	1 595 382	0.05
1 400 000	CREDIT AGRICOLE SA 0.375% 19-21/10/2025	EUR	1 341 466	0.04
1 300 000	CREDIT AGRICOLE SA 0.375% 21-20/04/2028	EUR	1 149 530	0.04
2 200 000	CREDIT AGRICOLE SA 0.875% 20-14/01/2032	EUR	1 772 319	0.06
2 000 000	CREDIT AGRICOLE SA 1.000% 22-18/09/2025	EUR	1 938 286	0.06
1 500 000	CREDIT AGRICOLE SA 1.125% 22-12/07/2032	EUR	1 231 024	0.04
1 500 000	CREDIT AGRICOLE SA 1.125% 22-24/02/2029	EUR	1 347 245	0.04
1 300 000	CREDIT AGRICOLE SA 2.500% 22-22/04/2034	EUR	1 163 530	0.04
2 200 000	CREDIT AGRICOLE SA 2.500% 22-29/08/2029	EUR	2 084 721	0.07
1 600 000	CREDIT AGRICOLE SA 3.375% 22-28/07/2027	EUR	1 588 946	0.05
2 400 000	CREDIT AGRICOLE SA 3.750% 24-22/01/2034	EUR	2 396 876	0.08

BNP Paribas Easy € Corp Bond SRI PAB

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
2 400 000	CREDIT AGRICOLE SA 3.875% 22-28/11/2034	EUR	2 427 814	0.08
2 400 000	CREDIT AGRICOLE SA 3.875% 23-20/04/2031	EUR	2 425 363	0.08
1 700 000	CREDIT AGRICOLE SA 4.000% 23-18/01/2033	EUR	1 736 766	0.06
1 600 000	CREDIT AGRICOLE SA 4.125% 23-07/03/2030	EUR	1 636 464	0.05
2 100 000	CREDIT AGRICOLE SA 4.125% 24-26/02/2036	EUR	2 109 334	0.07
1 900 000	CREDIT AGRICOLE SA 4.375% 23-27/11/2033	EUR	1 962 840	0.06
500 000	CREDIT MUTUEL ARKEA 0.010% 20-28/01/2026	EUR	472 428	0.02
600 000	CREDIT MUTUEL ARKEA 0.375% 19-03/10/2028	EUR	524 505	0.02
1 000 000	CREDIT MUTUEL ARKEA 0.750% 22-18/01/2030	EUR	852 419	0.03
1 400 000	CREDIT MUTUEL ARKEA 0.875% 20-07/05/2027	EUR	1 298 409	0.04
800 000	CREDIT MUTUEL ARKEA 0.875% 21-11/03/2033	EUR	622 443	0.02
1 000 000	CREDIT MUTUEL ARKEA 0.875% 21-25/10/2031	EUR	810 583	0.03
1 700 000	CREDIT MUTUEL ARKEA 3.375% 22-19/09/2027	EUR	1 687 491	0.05
1 500 000	CREDIT MUTUEL ARKEA 3.625% 24-03/10/2033	EUR	1 477 480	0.05
800 000	CREDIT MUTUEL ARKEA 3.875% 23-22/05/2028	EUR	807 192	0.03
1 300 000	CREDIT MUTUEL ARKEA 4.125% 23-01/02/2034	EUR	1 326 497	0.04
1 200 000	CREDIT MUTUEL ARKEA 4.125% 23-02/04/2031	EUR	1 223 308	0.04
600 000	CREDIT MUTUEL ARKEA 4.250% 22-01/12/2032	EUR	617 875	0.02
3 400 000	DASSAULT SYSTEME 0.125% 19-16/09/2026	EUR	3 150 430	0.10
4 100 000	DASSAULT SYSTEME 0.375% 19-16/09/2029	EUR	3 516 367	0.11
2 100 000	EDENRED 1.375% 20-18/06/2029	EUR	1 892 873	0.06
2 400 000	EDENRED 3.625% 23-13/06/2031	EUR	2 370 234	0.08
1 900 000	EDENRED 3.625% 23-13/12/2026	EUR	1 899 054	0.06
5 700 000	ESSILORLUXOTTICA 0.375% 19-27/11/2027	EUR	5 179 457	0.17
4 800 000	ESSILORLUXOTTICA 0.375% 20-05/01/2026	EUR	4 583 638	0.15
4 800 000	ESSILORLUXOTTICA 0.500% 20-05/06/2028	EUR	4 335 075	0.14
3 600 000	ESSILORLUXOTTICA 0.750% 19-27/11/2031	EUR	3 018 528	0.10
2 700 000	FIRMENICH 1.375% 20-30/10/2026	EUR	2 574 514	0.08
2 750 000	FIRMENICH 1.750% 20-30/04/2030	EUR	2 499 560	0.08
800 000	GACM 3.750% 24-30/04/2029	EUR	800 913	0.03
1 200 000	GECINA 0.875% 21-30/06/2036	EUR	833 193	0.03
1 400 000	GECINA 0.875% 22-25/01/2033	EUR	1 097 730	0.04
2 300 000	HOLDING DINFRA 0.625% 21-14/09/2028	EUR	2 016 662	0.06
3 700 000	HOLDING DINFRA 1.475% 22-18/01/2031	EUR	3 161 043	0.10
2 400 000	HOLDING DINFRA 1.625% 20-18/09/2029	EUR	2 133 981	0.07
2 200 000	HOLDING DINFRA 2.500% 20-04/05/2027	EUR	2 126 414	0.07
1 800 000	HOLDING DINFRA 4.250% 23-18/03/2030	EUR	1 817 237	0.06
2 300 000	HSBC FRANCE 0.100% 19-03/09/2027	EUR	2 078 270	0.07
1 300 000	ICADE 0.625% 21-18/01/2031	EUR	1 027 941	0.03
1 200 000	ICADE 1.000% 22-19/01/2030	EUR	1 015 325	0.03
1 900 000	IMERYS SA 4.750% 23-29/11/2029	EUR	1 941 360	0.06
1 800 000	JCDECAUX SA 1.625% 22-07/02/2030	EUR	1 584 911	0.05
2 300 000	JCDECAUX SA 2.625% 20-24/04/2028	EUR	2 214 377	0.07
2 300 000	JCDECAUX SA 5.000% 23-11/01/2029	EUR	2 396 208	0.08
2 300 000	KERING 0.750% 20-13/05/2028	EUR	2 080 642	0.07
2 700 000	KERING 1.875% 22-05/05/2030	EUR	2 480 576	0.08
2 900 000	KERING 3.250% 23-27/02/2029	EUR	2 873 510	0.09
3 000 000	KERING 3.375% 23-27/02/2033	EUR	2 929 582	0.09
3 800 000	KERING 3.375% 24-11/03/2032	EUR	3 728 382	0.12
2 800 000	KERING 3.625% 23-05/09/2027	EUR	2 810 495	0.09
3 900 000	KERING 3.625% 23-05/09/2031	EUR	3 897 316	0.13
2 800 000	KERING 3.625% 24-11/03/2036	EUR	2 732 420	0.09
3 100 000	KERING 3.750% 23-05/09/2025	EUR	3 101 489	0.10
4 800 000	KERING 3.875% 23-05/09/2035	EUR	4 807 081	0.15
1 000 000	KLEPIERRE 0.625% 19-01/07/2030	EUR	827 002	0.03
1 200 000	KLEPIERRE 0.875% 20-17/02/2031	EUR	993 899	0.03
1 400 000	KLEPIERRE 2.000% 20-12/05/2029	EUR	1 294 084	0.04
1 500 000	KLEPIERRE 3.875% 24-23/09/2033	EUR	1 467 182	0.05
2 100 000	LEGRAND SA 0.375% 21-06/10/2031	EUR	1 701 375	0.05
2 100 000	LEGRAND SA 0.750% 20-20/05/2030	EUR	1 801 979	0.06
2 900 000	LEGRAND SA 3.500% 23-29/05/2029	EUR	2 918 935	0.09

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Quantity	Denomination	Quotation currency	Market value	% of net assets
4 700 000	LOREAL SA 0.875% 22-29/06/2026	EUR	4 481 968	0.14
3 800 000	LOREAL SA 2.875% 23-19/05/2028	EUR	3 749 620	0.12
3 100 000	LOREAL SA 3.375% 23-23/01/2027	EUR	3 109 299	0.10
2 800 000	LOREAL SA 3.375% 23-23/11/2029	EUR	2 826 444	0.09
1 100 000	MERCIALYS 2.500% 22-28/02/2029	EUR	1 016 553	0.03
2 000 000	MICHELIN 0.000% 20-02/11/2028	EUR	1 736 526	0.06
2 000 000	MICHELIN 0.625% 20-02/11/2040	EUR	1 281 793	0.04
1 900 000	MICHELIN 3.125% 24-16/05/2031	EUR	1 863 791	0.06
1 900 000	MICHELIN 3.375% 24-16/05/2036	EUR	1 858 231	0.06
1 200 000	NERVAL SAS 2.875% 22-14/04/2032	EUR	1 097 151	0.04
2 900 000	ORANGE 0.000% 19-04/09/2026	EUR	2 691 833	0.09
2 800 000	ORANGE 0.000% 21-29/06/2026	EUR	2 613 979	0.08
1 800 000	ORANGE 0.125% 20-16/09/2029	EUR	1 523 520	0.05
3 800 000	ORANGE 0.500% 19-04/09/2032	EUR	2 994 284	0.10
3 800 000	ORANGE 0.625% 21-16/12/2033	EUR	2 915 115	0.09
2 900 000	ORANGE 0.750% 21-29/06/2034	EUR	2 219 187	0.07
2 700 000	ORANGE 1.250% 20-07/07/2027	EUR	2 538 757	0.08
2 800 000	ORANGE 1.375% 19-04/09/2049	EUR	1 837 461	0.06
3 000 000	ORANGE 1.625% 20-07/04/2032	EUR	2 627 544	0.08
1 900 000	ORANGE 2.375% 22-18/05/2032	EUR	1 754 655	0.06
2 900 000	ORANGE 3.625% 22-16/11/2031	EUR	2 921 459	0.09
1 900 000	ORANGE 3.875% 23-11/09/2035	EUR	1 941 477	0.06
2 818 000	RCI BANQUE 0.500% 22-14/07/2025	EUR	2 724 266	0.09
2 800 000	RCI BANQUE 1.125% 20-15/01/2027	EUR	2 630 628	0.08
3 000 000	RCI BANQUE 3.750% 24-04/10/2027	EUR	2 989 804	0.10
2 200 000	RCI BANQUE 3.875% 24-12/01/2029	EUR	2 187 600	0.07
2 700 000	RCI BANQUE 4.125% 22-01/12/2025	EUR	2 706 636	0.09
2 700 000	RCI BANQUE 4.125% 24-04/04/2031	EUR	2 683 787	0.09
2 900 000	RCI BANQUE 4.500% 23-06/04/2027	EUR	2 947 843	0.09
3 000 000	RCI BANQUE 4.625% 23-02/10/2026	EUR	3 045 535	0.10
2 800 000	RCI BANQUE 4.625% 23-13/07/2026	EUR	2 835 764	0.09
1 780 000	RCI BANQUE 4.750% 22-06/07/2027	EUR	1 827 545	0.06
2 550 000	RCI BANQUE 4.875% 22-21/09/2028	EUR	2 635 861	0.08
3 081 000	RCI BANQUE 4.875% 23-02/10/2029	EUR	3 192 103	0.10
2 700 000	RCI BANQUE 4.875% 23-14/06/2028	EUR	2 785 113	0.09
2 500 000	SANOFI 1.250% 22-06/04/2029	EUR	2 280 304	0.07
3 700 000	SANOFI 1.500% 20-01/04/2030	EUR	3 355 919	0.11
1 200 000	SOCIETE FONCIERE 0.500% 21-21/04/2028	EUR	1 068 845	0.03
1 200 000	SOCIETE FONCIERE 1.500% 20-05/06/2027	EUR	1 125 146	0.04
1 900 000	SOCIETE GENERALE 0.125% 20-24/02/2026	EUR	1 797 506	0.06
1 500 000	SOCIETE GENERALE 0.125% 21-18/02/2028	EUR	1 319 874	0.04
1 500 000	SOCIETE GENERALE 0.250% 21-08/07/2027	EUR	1 354 722	0.04
2 200 000	SOCIETE GENERALE 0.750% 20-25/01/2027	EUR	2 033 899	0.07
300 000	SOCIETE GENERALE 0.875% 19-01/07/2026	EUR	282 498	0.01
1 000 000	SOCIETE GENERALE 0.875% 19-24/09/2029	EUR	855 189	0.03
1 700 000	SOCIETE GENERALE 1.250% 20-12/06/2030	EUR	1 451 850	0.05
1 400 000	SOCIETE GENERALE 2.625% 22-30/05/2029	EUR	1 337 466	0.04
1 800 000	SOCIETE GENERALE 4.000% 22-16/11/2027	EUR	1 816 336	0.06
2 000 000	SOCIETE GENERALE 4.125% 23-02/06/2027	EUR	2 023 703	0.06
1 400 000	SOCIETE GENERALE 4.125% 23-21/11/2028	EUR	1 424 737	0.05
2 100 000	SOCIETE GENERALE 4.250% 22-16/11/2032	EUR	2 168 572	0.07
2 600 000	SOCIETE GENERALE 4.250% 23-28/09/2026	EUR	2 630 628	0.08
1 400 000	SOCIETE GENERALE 5.625% 23-02/06/2033	EUR	1 457 689	0.05
1 880 000	SODEXO SA 1.000% 20-17/07/2028	EUR	1 716 300	0.06
2 900 000	SODEXO SA 1.000% 20-27/04/2029	EUR	2 611 129	0.08
1 700 000	TELEPERFORMANCE 0.250% 20-26/11/2027	EUR	1 499 421	0.05
1 900 000	TELEPERFORMANCE 3.750% 22-24/06/2029	EUR	1 836 332	0.06
2 700 000	TELEPERFORMANCE 5.250% 23-22/11/2028	EUR	2 761 829	0.09
2 800 000	TELEPERFORMANCE 5.750% 23-22/11/2031	EUR	2 876 757	0.09
400 000	UNIBAIL-RODAMCO 1.750% 19-01/07/2049	EUR	244 634	0.01
2 400 000	URW 0.625% 20-04/05/2027	EUR	2 201 776	0.07

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Quantity	Denomination	Quotation currency	Market value	% of net assets
1 500 000	URW 0.750% 21-25/10/2028	EUR	1 320 425	0.04
1 500 000	URW 0.875% 19-29/03/2032	EUR	1 189 267	0.04
2 300 000	URW 1.375% 20-04/12/2031	EUR	1 913 609	0.06
1 200 000	URW 1.375% 21-25/05/2033	EUR	956 308	0.03
1 800 000	URW 2.000% 20-29/06/2032	EUR	1 549 190	0.05
1 800 000	URW 2.625% 20-09/04/2030	EUR	1 730 614	0.06
1 700 000	URW 4.125% 23-11/12/2030	EUR	1 703 216	0.05
1 600 000	VERALLIA SA 1.625% 21-14/05/2028	EUR	1 464 392	0.05
1 700 000	VERALLIA SA 1.875% 21-10/11/2031	EUR	1 466 663	0.05
1 500 000	WORLDLINE SA 0.875% 20-30/06/2027	EUR	1 357 731	0.04
2 500 000	WORLDLINE SA 4.125% 23-12/09/2028	EUR	2 477 990	0.08
2 840 000	WPP FINANCE 2.375% 20-19/05/2027	EUR	2 752 053	0.09
2 900 000	WPP FINANCE 4.125% 23-30/05/2028	EUR	2 939 654	0.09
	<i>United States of America</i>		<i>435 368 451</i>	<i>14.00</i>
2 170 000	ABBOTT IRELAND FINANCING 0.375% 19-19/11/2027	EUR	1 979 232	0.06
2 665 000	ABBVIE INCORPORATED 0.750% 19-18/11/2027	EUR	2 451 243	0.08
2 750 000	ABBVIE INCORPORATED 1.250% 19-18/11/2031	EUR	2 367 017	0.08
1 750 000	ABBVIE INCORPORATED 2.125% 20-01/06/2029	EUR	1 652 705	0.05
1 400 000	AIR LEASE CORP 3.700% 24-15/04/2030	EUR	1 371 494	0.04
1 864 000	AIR PROD & CHEMICALS 0.500% 20-05/05/2028	EUR	1 674 130	0.05
1 900 000	AIR PROD & CHEMICALS 0.800% 20-05/05/2032	EUR	1 544 540	0.05
2 900 000	AIR PROD & CHEMICALS 4.000% 23-03/03/2035	EUR	2 939 640	0.09
4 460 000	AMERICAN HONDA F 0.300% 21-07/07/2028	EUR	3 942 539	0.13
1 900 000	AMERICAN HONDA F 3.500% 24-24/04/2026	EUR	1 899 389	0.06
2 900 000	AMERICAN HONDA F 3.750% 23-25/10/2027	EUR	2 927 667	0.09
1 916 000	AMERICAN TOWER 0.400% 21-15/02/2027	EUR	1 759 289	0.06
2 843 000	AMERICAN TOWER 0.450% 21-15/01/2027	EUR	2 624 274	0.08
2 675 000	AMERICAN TOWER 0.500% 20-15/01/2028	EUR	2 384 531	0.08
2 900 000	AMERICAN TOWER 0.875% 21-21/05/2029	EUR	2 518 978	0.08
1 804 000	AMERICAN TOWER 0.950% 21-05/10/2030	EUR	1 505 375	0.05
2 451 000	AMERICAN TOWER 1.000% 20-15/01/2032	EUR	1 972 940	0.06
1 907 000	AMERICAN TOWER 1.250% 21-21/05/2033	EUR	1 510 983	0.05
2 053 000	AMERICAN TOWER 3.900% 24-16/05/2030	EUR	2 047 818	0.07
1 902 000	AMERICAN TOWER 4.100% 24-16/05/2034	EUR	1 885 801	0.06
2 250 000	AMERICAN TOWER 4.125% 23-16/05/2027	EUR	2 271 295	0.07
1 900 000	AMERICAN TOWER 4.625% 23-16/05/2031	EUR	1 964 624	0.06
3 883 000	APPLE INC 0.000% 19-15/11/2025	EUR	3 709 768	0.12
3 733 000	APPLE INC 0.500% 19-15/11/2031	EUR	3 108 678	0.10
3 800 000	AT&T INC 0.250% 19-04/03/2026	EUR	3 601 966	0.12
4 741 000	AT&T INC 0.800% 19-04/03/2030	EUR	4 066 330	0.13
6 657 000	AT&T INC 1.600% 20-19/05/2028	EUR	6 202 797	0.19
2 735 000	AT&T INC 1.800% 19-14/09/2039	EUR	2 044 125	0.07
2 800 000	AT&T INC 2.050% 20-19/05/2032	EUR	2 485 795	0.08
1 850 000	AT&T INC 2.600% 20-19/05/2038	EUR	1 556 045	0.05
4 000 000	AT&T INC 3.550% 23-18/11/2025	EUR	3 991 458	0.13
3 700 000	AT&T INC 3.950% 23-30/04/2031	EUR	3 751 642	0.12
4 733 000	AT&T INC 4.300% 23-18/11/2034	EUR	4 891 819	0.16
1 463 000	BANK OF AMERICA CORPORATION 4.134% 23-12/06/2028	EUR	1 492 507	0.05
1 710 000	BECTON DICKINSON 0.034% 21-13/08/2025	EUR	1 639 918	0.05
2 920 000	BECTON DICKINSON 3.519% 24-08/02/2031	EUR	2 890 638	0.09
1 157 000	BECTON DICKINSON 3.828% 24-07/06/2032	EUR	1 162 913	0.04
4 200 000	BMW US CAPITAL LLC 3.000% 24-02/11/2027	EUR	4 154 121	0.13
3 700 000	BMW US CAPITAL LLC 3.375% 24-02/02/2034	EUR	3 614 708	0.12
2 725 000	BOOKING HOLDINGS INC 0.500% 21-08/03/2028	EUR	2 451 529	0.08
2 030 000	BOOKING HOLDINGS INC 3.500% 24-01/03/2029	EUR	2 032 451	0.07
1 800 000	BOOKING HOLDINGS INC 3.625% 23-12/11/2028	EUR	1 812 851	0.06
2 630 000	BOOKING HOLDINGS INC 3.625% 24-01/03/2032	EUR	2 630 139	0.08
3 455 000	BOOKING HOLDINGS INC 3.750% 24-01/03/2036	EUR	3 395 792	0.11
2 900 000	BOOKING HOLDINGS INC 4.000% 22-15/11/2026	EUR	2 938 318	0.09
2 904 000	BOOKING HOLDINGS INC 4.000% 24-01/03/2044	EUR	2 831 723	0.09
4 800 000	BOOKING HOLDINGS INC 4.125% 23-12/05/2033	EUR	4 933 472	0.16

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Quantity	Denomination	Quotation currency	Market value	% of net assets
2 550 000	BOOKING HOLDINGS INC 4.250% 22-15/05/2029	EUR	2 630 721	0.08
3 900 000	BOOKING HOLDINGS INC 4.500% 22-15/11/2031	EUR	4 110 483	0.13
3 700 000	BOOKING HOLDINGS INC 4.750% 22-15/11/2034	EUR	3 977 071	0.13
3 700 000	BORGWARNER INC 1.000% 21-19/05/2031	EUR	3 028 773	0.10
1 609 000	BOSTON SCIENTIFIC 0.625% 19-01/12/2027	EUR	1 463 502	0.05
126 000	CAPITAL ONE FINANCIAL 1.650% 19-12/06/2029	EUR	111 865	0.00
2 750 000	CARRIER GLOBAL 4.125% 24-29/05/2028	EUR	2 799 422	0.09
3 100 000	CARRIER GLOBAL 4.500% 24-29/11/2032	EUR	3 241 379	0.10
650 000	CHUBB INA HOLDINGS 0.875% 19-15/06/2027	EUR	603 216	0.02
1 000 000	CHUBB INA HOLDINGS 0.875% 19-15/12/2029	EUR	873 854	0.03
450 000	CHUBB INA HOLDINGS 1.400% 19-15/06/2031	EUR	391 008	0.01
569 000	COMPUTERSHARE US 1.125% 21-07/10/2031	EUR	458 147	0.01
3 096 000	DANAHER CORP 2.100% 20-30/09/2026	EUR	3 008 102	0.10
3 000 000	DANAHER CORP 2.500% 20-30/03/2030	EUR	2 855 732	0.09
1 260 000	DIGITAL EURO FIN 1.125% 19-09/04/2028	EUR	1 136 475	0.04
1 850 000	DOVER CORP 0.750% 19-04/11/2027	EUR	1 689 659	0.05
2 232 000	ELI LILLY & CO 0.500% 21-14/09/2033	EUR	1 760 905	0.06
2 100 000	ELI LILLY & CO 0.625% 19-01/11/2031	EUR	1 745 413	0.06
1 950 000	ELI LILLY & CO 1.125% 21-14/09/2051	EUR	1 143 267	0.04
2 680 000	ELI LILLY & CO 1.375% 21-14/09/2061	EUR	1 452 736	0.05
3 653 000	ELI LILLY & CO 1.700% 19-01/11/2049	EUR	2 520 300	0.08
1 950 000	EQUINIX INC 0.250% 21-15/03/2027	EUR	1 782 981	0.06
2 240 000	EQUINIX INC 1.000% 21-15/03/2033	EUR	1 777 695	0.06
660 000	EQUITABLE FINANCE 0.600% 21-16/06/2028	EUR	586 326	0.02
1 790 000	FEDEX CORP 0.450% 19-05/08/2025	EUR	1 728 141	0.06
2 300 000	FEDEX CORP 0.450% 21-04/05/2029	EUR	1 991 160	0.06
2 450 000	FEDEX CORP 0.950% 21-04/05/2033	EUR	1 931 397	0.06
1 570 000	FEDEX CORP 1.300% 19-05/08/2031	EUR	1 347 758	0.04
2 600 000	FIDELITY NATIONAL IN 0.625% 19-03/12/2025	EUR	2 490 276	0.08
2 100 000	FIDELITY NATIONAL IN 1.000% 19-03/12/2028	EUR	1 873 133	0.06
816 000	FISERV INC 1.125% 19-01/07/2027	EUR	762 414	0.02
716 000	FISERV INC 1.625% 19-01/07/2030	EUR	634 621	0.02
3 200 000	FISERV INC 4.500% 23-24/05/2031	EUR	3 322 083	0.11
1 866 000	GENERAL MILLS INC 0.125% 21-15/11/2025	EUR	1 777 139	0.06
2 540 000	GENERAL MILLS INC 0.450% 20-15/01/2026	EUR	2 415 122	0.08
1 900 000	GENERAL MILLS INC 3.650% 24-23/10/2030	EUR	1 899 413	0.06
2 200 000	GENERAL MILLS INC 3.850% 24-23/04/2034	EUR	2 194 679	0.07
2 850 000	GENERAL MILLS INC 3.907% 23-13/04/2029	EUR	2 887 404	0.09
3 200 000	GENERAL MOTORS FINANCE 0.600% 21-20/05/2027	EUR	2 935 815	0.09
2 140 000	GENERAL MOTORS FINANCE 0.650% 21-07/09/2028	EUR	1 892 351	0.06
2 800 000	GENERAL MOTORS FINANCE 0.850% 20-26/02/2026	EUR	2 674 987	0.09
3 263 000	GENERAL MOTORS FINANCE 3.900% 24-12/01/2028	EUR	3 273 663	0.11
2 600 000	GENERAL MOTORS FINANCE 4.000% 24-10/07/2030	EUR	2 609 081	0.08
2 900 000	GENERAL MOTORS FINANCE 4.300% 23-15/02/2029	EUR	2 949 683	0.09
2 350 000	GENERAL MOTORS FINANCE 4.500% 23-22/11/2027	EUR	2 406 403	0.08
2 900 000	GLOBAL PAY INCORPORATED 4.875% 23-17/03/2031	EUR	2 993 237	0.10
2 719 000	GOLDMAN SACHS GROUP 0.250% 21-26/01/2028	EUR	2 432 365	0.08
2 120 000	GOLDMAN SACHS GROUP 0.750% 21-23/03/2032	EUR	1 701 475	0.05
1 940 000	GOLDMAN SACHS GROUP 0.875% 20-21/01/2030	EUR	1 668 162	0.05
1 500 000	GOLDMAN SACHS GROUP 0.875% 21-09/05/2029	EUR	1 318 142	0.04
1 800 000	GOLDMAN SACHS GROUP 1.000% 21-18/03/2033	EUR	1 444 932	0.05
1 975 000	GOLDMAN SACHS GROUP 1.250% 22-07/02/2029	EUR	1 777 279	0.06
1 700 000	GOLDMAN SACHS GROUP 4.000% 22-21/09/2029	EUR	1 730 466	0.06
2 800 000	HARLEY-DAVIDSON 5.125% 23-05/04/2026	EUR	2 856 029	0.09
400 000	ILLINOIS TOOL WK 0.625% 19-05/12/2027	EUR	365 780	0.01
400 000	ILLINOIS TOOL WK 1.000% 19-05/06/2031	EUR	341 352	0.01
2 470 000	ILLINOIS TOOL WK 3.250% 24-17/05/2028	EUR	2 465 497	0.08
3 367 000	ILLINOIS TOOL WORKS 3.375% 24-17/05/2032	EUR	3 334 142	0.11
2 700 000	JOHNSON & JOHNSON 3.200% 24-01/06/2032	EUR	2 698 498	0.09
3 200 000	JOHNSON & JOHNSON 3.350% 24-01/06/2036	EUR	3 181 539	0.10
3 600 000	JOHNSON & JOHNSON 3.550% 24-01/06/2044	EUR	3 568 168	0.11

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Quantity	Denomination	Quotation currency	Market value	% of net assets
1 716 000	JOHNSON CONTROLS 0.375% 20-15/09/2027	EUR	1 554 510	0.05
1 816 000	JOHNSON CONTROLS 1.000% 20-15/09/2032	EUR	1 476 900	0.05
2 200 000	JOHNSON CONTROLS 3.000% 22-15/09/2028	EUR	2 147 098	0.07
3 050 000	JOHNSON CONTROLS 4.250% 23-23/05/2035	EUR	3 105 433	0.10
2 000 000	KRAFT HEINZ FOOD 3.500% 24-15/03/2029	EUR	1 998 201	0.06
750 000	LIBERTY MUTUAL 4.625% 22-02/12/2030	EUR	771 995	0.02
672 000	MASSMUTUAL GBL 3.750% 23-19/01/2030	EUR	678 041	0.02
2 700 000	MASTERCARD INC 1.000% 22-22/02/2029	EUR	2 453 624	0.08
2 080 000	MCDONALDS CORP 0.250% 21-04/10/2028	EUR	1 824 288	0.06
1 700 000	MCDONALDS CORP 0.875% 21-04/10/2033	EUR	1 340 212	0.04
2 500 000	MCDONALDS CORP 2.375% 22-31/05/2029	EUR	2 377 947	0.08
2 500 000	MCDONALDS CORP 3.000% 22-31/05/2034	EUR	2 357 206	0.08
2 049 000	MCDONALDS CORP 3.625% 23-28/11/2027	EUR	2 060 417	0.07
2 814 000	MCDONALDS CORP 3.875% 23-20/02/2031	EUR	2 853 064	0.09
1 900 000	MCDONALDS CORP 4.000% 23-07/03/2030	EUR	1 945 950	0.06
2 680 000	MCDONALDS CORP 4.125% 23-28/11/2035	EUR	2 723 164	0.09
1 800 000	MCDONALDS CORP 4.250% 23-07/03/2035	EUR	1 856 211	0.06
3 350 000	MEDTRONIC INC 3.650% 24-15/10/2029	EUR	3 383 462	0.11
3 469 000	MEDTRONIC INC 3.875% 24-15/10/2036	EUR	3 513 972	0.11
2 322 000	MEDTRONIC INC 4.150% 24-15/10/2043	EUR	2 362 509	0.08
2 800 000	MEDTRONIC INC 4.150% 24-15/10/2053	EUR	2 834 431	0.09
800 000	MET LIFE GLOB 0.500% 21-25/05/2029	EUR	699 163	0.02
700 000	MET LIFE GLOB 0.550% 20-16/06/2027	EUR	644 055	0.02
1 280 000	MET LIFE GLOB 3.625% 24-26/03/2034	EUR	1 274 891	0.04
1 250 000	MET LIFE GLOB 3.750% 22-05/12/2030	EUR	1 270 409	0.04
1 000 000	MET LIFE GLOB 3.750% 23-07/12/2031	EUR	1 017 821	0.03
950 000	MET LIFE GLOB 4.000% 23-05/04/2028	EUR	967 162	0.03
900 000	MMS USA FIN INC 0.625% 19-13/06/2025	EUR	873 328	0.03
1 700 000	MMS USA FIN INC 1.250% 19-13/06/2028	EUR	1 557 615	0.05
400 000	MMS USA FIN INC 1.750% 19-13/06/2031	EUR	355 870	0.01
2 800 000	MOODYS CORP 0.950% 19-25/02/2030	EUR	2 436 273	0.08
1 070 000	NASDAQ INC 0.875% 20-13/02/2030	EUR	926 873	0.03
1 030 000	NASDAQ INC 0.900% 21-30/07/2033	EUR	805 597	0.03
950 000	NASDAQ INC 4.500% 23-15/02/2032	EUR	993 551	0.03
1 096 000	NEW YORK LIFE GLOBAL 0.250% 20-23/01/2027	EUR	1 011 710	0.03
847 000	NEW YORK LIFE GLOBAL 0.250% 21-04/10/2028	EUR	745 151	0.02
1 000 000	NEW YORK LIFE GLOBAL 3.450% 24-30/01/2031	EUR	1 000 226	0.03
975 000	NEW YORK LIFE GLOBAL 3.625% 23-09/01/2030	EUR	988 749	0.03
1 000 000	NEW YORK LIFE GLOBAL 3.625% 24-07/06/2034	EUR	1 002 317	0.03
1 700 000	ONCOR ELECTRIC D 3.500% 24-15/05/2031	EUR	1 689 385	0.05
1 450 000	PROLOGIS EURO 0.250% 19-10/09/2027	EUR	1 302 521	0.04
1 200 000	PROLOGIS EURO 0.375% 20-06/02/2028	EUR	1 067 918	0.03
1 900 000	PROLOGIS EURO 0.500% 21-16/02/2032	EUR	1 476 202	0.05
1 500 000	PROLOGIS EURO 0.625% 19-10/09/2031	EUR	1 203 242	0.04
1 550 000	PROLOGIS EURO 1.000% 20-06/02/2035	EUR	1 160 920	0.04
1 200 000	PROLOGIS EURO 1.000% 21-16/02/2041	EUR	744 385	0.02
1 350 000	PROLOGIS EURO 1.000% 22-08/02/2029	EUR	1 193 030	0.04
1 000 000	PROLOGIS EURO 1.500% 19-10/09/2049	EUR	568 068	0.02
1 800 000	PROLOGIS EURO 1.500% 22-08/02/2034	EUR	1 462 082	0.05
1 500 000	PROLOGIS EURO 3.875% 23-31/01/2030	EUR	1 501 848	0.05
1 180 000	PROLOGIS EURO 4.000% 24-05/05/2034	EUR	1 175 252	0.04
1 500 000	PROLOGIS EURO 4.250% 23-31/01/2043	EUR	1 469 430	0.05
1 670 000	PROLOGIS EURO 4.625% 23-23/05/2033	EUR	1 735 136	0.06
1 500 000	PUBLIC STORAGE 0.500% 21-09/09/2030	EUR	1 241 256	0.04
1 000 000	PUBLIC STORAGE 0.875% 20-24/01/2032	EUR	820 219	0.03
1 975 000	PVH CORP 4.125% 24-16/07/2029	EUR	1 967 560	0.06
3 280 000	STRYKER CORP 0.750% 19-01/03/2029	EUR	2 895 310	0.09
2 475 000	STRYKER CORP 1.000% 19-03/12/2031	EUR	2 060 149	0.07
2 300 000	STRYKER CORP 3.375% 23-11/12/2028	EUR	2 285 874	0.07
1 850 000	TAPESTRY INC 5.350% 23-27/11/2025	EUR	1 876 504	0.06
1 800 000	TAPESTRY INC 5.375% 23-27/11/2027	EUR	1 851 125	0.06

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Quantity	Denomination	Quotation currency	Market value	% of net assets
1 900 000	TAPESTRY INC 5.875% 23-27/11/2031	EUR	1 963 665	0.06
3 086 000	THERMO FISHER 0.500% 19-01/03/2028	EUR	2 786 615	0.09
3 409 000	THERMO FISHER 0.875% 19-01/10/2031	EUR	2 855 702	0.09
3 409 000	THERMO FISHER 1.500% 19-01/10/2039	EUR	2 496 030	0.08
2 240 000	THERMO FISHER 1.750% 20-15/04/2027	EUR	2 142 280	0.07
3 708 000	THERMO FISHER 1.875% 19-01/10/2049	EUR	2 495 487	0.08
2 300 000	THERMO FISHER 2.375% 20-15/04/2032	EUR	2 128 255	0.07
2 089 000	THERMO FISHER 3.200% 22-21/01/2026	EUR	2 075 651	0.07
3 000 000	THERMO FISHER 3.650% 22-21/11/2034	EUR	3 013 062	0.10
2 230 000	VERALTO CORP 4.150% 23-19/09/2031	EUR	2 257 462	0.07
3 700 000	VERIZON COMMUNICATIONS INC 0.375% 21-22/03/2029	EUR	3 210 459	0.10
3 958 000	VERIZON COMMUNICATIONS INC 0.750% 21-22/03/2032	EUR	3 209 009	0.10
3 036 000	VERIZON COMMUNICATIONS INC 0.875% 19-19/03/2032	EUR	2 489 122	0.08
2 681 000	VERIZON COMMUNICATIONS INC 1.125% 21-19/09/2035	EUR	2 031 892	0.07
5 100 000	VERIZON COMMUNICATIONS INC 1.300% 20-18/05/2033	EUR	4 183 201	0.13
1 737 000	VERIZON COMMUNICATIONS INC 1.500% 19-19/09/2039	EUR	1 261 741	0.04
2 936 000	VERIZON COMMUNICATIONS INC 1.850% 20-18/05/2040	EUR	2 227 246	0.07
3 795 000	VERIZON COMMUNICATIONS INC 3.500% 24-28/06/2032	EUR	3 755 942	0.12
4 036 000	VERIZON COMMUNICATIONS INC 3.750% 24-28/02/2036	EUR	3 985 467	0.13
4 691 000	VERIZON COMMUNICATIONS INC 4.250% 22-31/10/2030	EUR	4 854 445	0.16
4 541 000	VERIZON COMMUNICATIONS INC 4.750% 22-31/10/2034	EUR	4 906 314	0.16
1 827 000	VF CORPORATION 0.250% 20-25/02/2028	EUR	1 541 757	0.05
2 000 000	VF CORPORATION 0.625% 20-25/02/2032	EUR	1 418 373	0.05
1 800 000	VF CORPORATION 4.125% 23-07/03/2026	EUR	1 778 602	0.06
1 877 000	VF CORPORATION 4.250% 23-07/03/2029	EUR	1 804 434	0.06
5 164 000	VISA INC 1.500% 22-15/06/2026	EUR	4 988 630	0.16
3 800 000	VISA INC 2.000% 22-15/06/2029	EUR	3 592 507	0.12
2 651 000	VISA INC 2.375% 22-15/06/2034	EUR	2 443 694	0.08
2 500 000	WARNERMEDIA HOLDING 4.302% 24-17/01/2030	EUR	2 501 616	0.08
3 100 000	WARNERMEDIA HOLDING 4.693% 24-17/05/2033	EUR	3 081 415	0.10
2 280 000	WESTLAKE CHEM 1.625% 19-17/07/2029	EUR	2 049 969	0.07
1 500 000	WP CAREY INC 4.250% 24-23/07/2032	EUR	1 495 347	0.05
1 950 000	ZIMMER BIOMET 1.164% 19-15/11/2027	EUR	1 796 423	0.06
	<i>The Netherlands</i>		<i>350 122 679</i>	<i>11.19</i>
1 600 000	ABN AMRO BANK NV 0.500% 21-23/09/2029	EUR	1 358 823	0.04
2 000 000	ABN AMRO BANK NV 0.600% 20-15/01/2027	EUR	1 854 719	0.06
1 600 000	ABN AMRO BANK NV 1.000% 21-02/06/2033	EUR	1 293 950	0.04
1 500 000	ABN AMRO BANK NV 1.250% 22-20/01/2034	EUR	1 203 179	0.04
1 000 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	969 611	0.03
1 100 000	ABN AMRO BANK NV 3.000% 22-01/06/2032	EUR	1 043 990	0.03
1 300 000	ABN AMRO BANK NV 3.625% 23-10/01/2026	EUR	1 300 665	0.04
1 600 000	ABN AMRO BANK NV 3.875% 23-21/12/2026	EUR	1 618 118	0.05
1 600 000	ABN AMRO BANK NV 3.875% 24-15/01/2032	EUR	1 603 080	0.05
1 600 000	ABN AMRO BANK NV 4.000% 23-16/01/2028	EUR	1 618 345	0.05
1 900 000	ABN AMRO BANK NV 4.250% 22-21/02/2030	EUR	1 946 322	0.06
2 000 000	ABN AMRO BANK NV 4.375% 23-20/10/2028	EUR	2 050 714	0.07
1 600 000	ABN AMRO BANK NV 4.500% 22-21/11/2034	EUR	1 681 308	0.05
1 300 000	ABN AMRO BANK NV 5.500% 23-21/09/2033	EUR	1 349 343	0.04
1 100 000	ACHMEA BV 1.500% 20-26/05/2027	EUR	1 038 765	0.03
700 000	ACHMEA BV 3.625% 22-29/11/2025	EUR	697 647	0.02
2 415 000	AGCO INTERNATION 0.800% 21-06/10/2028	EUR	2 117 662	0.07
2 200 000	AKZO NOBEL NV 1.500% 22-28/03/2028	EUR	2 035 566	0.07
2 725 000	AKZO NOBEL NV 1.625% 20-14/04/2030	EUR	2 451 266	0.08
2 239 000	AKZO NOBEL NV 2.000% 22-28/03/2032	EUR	1 990 328	0.06
2 050 000	AKZO NOBEL NV 4.000% 23-24/05/2033	EUR	2 083 014	0.07
1 600 000	ALCON FINANCE BV 2.375% 22-31/05/2028	EUR	1 535 174	0.05
1 000 000	ALLIANZ FINANCE 0.000% 21-22/11/2026	EUR	926 909	0.03
1 100 000	ALLIANZ FINANCE 0.500% 20-14/01/2031	EUR	920 645	0.03
600 000	ALLIANZ FINANCE 0.500% 21-22/11/2033	EUR	465 669	0.01
400 000	ALLIANZ FINANCE 3.250% 24-04/12/2029	EUR	399 527	0.01
1 325 000	AMERICAN MEDICAL SYSTEMS EUROPE 1.375% 22-08/03/2028	EUR	1 229 047	0.04

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Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 500 000	AMERICAN MEDICAL SYSTEMS EUROPE 1.625% 22-08/03/2031	EUR	1 325 578	0.04
1 506 000	AMERICAN MEDICAL SYSTEMS EUROPE 3.375% 24-08/03/2029	EUR	1 492 610	0.05
2 100 000	AMERICAN MEDICAL SYSTEMS EUROPE 3.500% 24-08/03/2032	EUR	2 068 184	0.07
1 920 000	ARCADIS NV 4.875% 23-28/02/2028	EUR	1 976 657	0.06
2 925 000	ASML HOLDING NV 0.250% 20-25/02/2030	EUR	2 483 717	0.08
2 831 000	ASML HOLDING NV 0.625% 20-07/05/2029	EUR	2 520 373	0.08
1 816 000	ASML HOLDING NV 2.250% 22-17/05/2032	EUR	1 711 204	0.05
4 100 000	ASML HOLDING NV 3.500% 23-06/12/2025	EUR	4 098 985	0.13
800 000	ASR NEDERLAND NV 3.625% 23-12/12/2028	EUR	800 317	0.03
3 381 000	BMW FINANCE NV 0.000% 21-11/01/2026	EUR	3 217 601	0.10
2 000 000	BMW FINANCE NV 0.200% 21-11/01/2033	EUR	1 539 097	0.05
3 027 000	BMW FINANCE NV 0.375% 19-24/09/2027	EUR	2 771 653	0.09
3 070 000	BMW FINANCE NV 0.375% 20-14/01/2027	EUR	2 859 333	0.09
600 000	BMW FINANCE NV 0.750% 19-13/07/2026	EUR	569 961	0.02
1 832 000	BMW FINANCE NV 0.875% 20-14/01/2032	EUR	1 537 061	0.05
2 581 000	BMW FINANCE NV 1.000% 22-22/05/2028	EUR	2 365 186	0.08
2 100 000	BMW FINANCE NV 3.250% 23-22/07/2030	EUR	2 103 665	0.07
2 933 000	BMW FINANCE NV 3.250% 23-22/11/2026	EUR	2 930 543	0.09
3 219 000	BMW FINANCE NV 3.625% 23-22/05/2035	EUR	3 219 494	0.10
1 791 000	BMW FINANCE NV 3.875% 23-04/10/2028	EUR	1 827 168	0.06
1 866 000	BMW FINANCE NV 4.125% 23-04/10/2033	EUR	1 944 018	0.06
3 320 000	BMW INTERNATIONAL INVESTMENT BV 3.250% 24-17/11/2028	EUR	3 306 797	0.11
3 011 000	BMW INTERNATIONAL INVESTMENT BV 3.500% 24-17/11/2032	EUR	2 998 451	0.10
2 600 000	BNI FINANCE BV 3.875% 23-01/12/2030	EUR	2 630 509	0.08
1 900 000	BRENNTAG FINANCE 0.500% 21-06/10/2029	EUR	1 613 451	0.05
1 800 000	BRENNTAG FINANCE 3.750% 24-24/04/2028	EUR	1 797 612	0.06
1 900 000	BRENNTAG FINANCE 3.875% 24-24/04/2032	EUR	1 867 396	0.06
1 816 000	COCA-COLA HBC BV 0.625% 19-21/11/2029	EUR	1 562 923	0.05
1 900 000	COCA-COLA HBC BV 2.750% 22-23/09/2025	EUR	1 879 378	0.06
2 400 000	COCA-COLA HBC BV 3.375% 24-27/02/2028	EUR	2 387 089	0.08
2 200 000	COMPASS GROUP 3.000% 22-08/03/2030	EUR	2 149 171	0.07
1 600 000	COOPERATIEVE RAB 0.250% 19-30/10/2026	EUR	1 485 269	0.05
1 200 000	COOPERATIEVE RAB 0.625% 21-25/02/2033	EUR	933 536	0.03
1 800 000	COOPERATIEVE RAB 3.822% 24-26/07/2034	EUR	1 799 999	0.06
1 600 000	COOPERATIEVE RAB 3.913% 23-03/11/2026	EUR	1 620 161	0.05
1 900 000	COOPERATIEVE RAB 4.000% 23-10/01/2030	EUR	1 940 393	0.06
2 950 000	CRH FUNDING 1.625% 20-05/05/2030	EUR	2 645 174	0.08
1 200 000	CTP BV 0.750% 21-18/02/2027	EUR	1 102 527	0.04
1 300 000	CTP NV 0.625% 21-27/09/2026	EUR	1 209 112	0.04
1 350 000	CTP NV 0.875% 22-20/01/2026	EUR	1 284 586	0.04
800 000	CTP NV 1.250% 21-21/06/2029	EUR	693 341	0.02
1 165 000	CTP NV 1.500% 21-27/09/2031	EUR	951 886	0.03
2 200 000	CTP NV 4.750% 24-05/02/2030	EUR	2 230 463	0.07
1 450 000	DIGITAL DUTCH 0.625% 20-15/07/2025	EUR	1 402 028	0.04
1 489 000	DIGITAL DUTCH 1.000% 20-15/01/2032	EUR	1 191 019	0.04
1 160 000	DIGITAL DUTCH 1.250% 20-01/02/2031	EUR	965 615	0.03
1 800 000	DIGITAL DUTCH 1.500% 20-15/03/2030	EUR	1 573 693	0.05
2 280 000	DIGITAL INTREPID 0.625% 21-15/07/2031	EUR	1 793 184	0.06
1 870 000	DIGITAL INTREPID 1.375% 22-18/07/2032	EUR	1 517 214	0.05
1 934 000	DSM NV 0.250% 20-23/06/2028	EUR	1 712 663	0.05
1 854 000	DSM NV 0.625% 20-23/06/2032	EUR	1 486 987	0.05
2 150 000	DSV FINANCE BV 1.375% 22-16/03/2030	EUR	1 910 217	0.06
1 000 000	DSV FINANCE BV 3.500% 24-26/06/2029	EUR	996 169	0.03
1 800 000	DSV PANALPINA 0.500% 21-03/03/2031	EUR	1 472 469	0.05
2 200 000	DSV PANALPINA 0.750% 21-05/07/2033	EUR	1 706 861	0.05
2 016 000	DSV PANALPINA 0.875% 21-17/09/2036	EUR	1 444 236	0.05
2 250 000	ESSITY CAPITAL 0.250% 21-15/09/2029	EUR	1 957 019	0.06
2 150 000	ESSITY CAPITAL 3.000% 22-21/09/2026	EUR	2 134 487	0.07
900 000	EURONEXT NV 0.125% 21-17/05/2026	EUR	845 677	0.03
800 000	EURONEXT NV 0.750% 21-17/05/2031	EUR	665 595	0.02
700 000	EURONEXT NV 1.125% 19-12/06/2029	EUR	627 590	0.02

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Quantity	Denomination	Quotation currency	Market value	% of net assets
1 000 000	EURONEXT NV 1.500% 21-17/05/2041	EUR	719 001	0.02
1 950 000	FERROVIAL SE 4.375% 23-13/09/2030	EUR	1 994 447	0.06
1 950 000	HM FINANCE 0.250% 21-25/08/2029	EUR	1 633 758	0.05
1 850 000	HM FINANCE 4.875% 23-25/10/2031	EUR	1 938 607	0.06
1 690 000	IMCD NV 4.875% 23-18/09/2028	EUR	1 734 868	0.06
1 600 000	ING BANK NV 4.125% 23-02/10/2026	EUR	1 623 760	0.05
1 700 000	ISS FINANCE B.V. 1.250% 20-07/07/2025	EUR	1 655 343	0.05
2 840 000	JDE PEETS NV 0.000% 21-16/01/2026	EUR	2 680 340	0.09
2 800 000	JDE PEETS NV 0.500% 21-16/01/2029	EUR	2 425 495	0.08
2 450 000	JDE PEETS NV 0.625% 21-09/02/2028	EUR	2 194 248	0.07
2 100 000	JDE PEETS NV 1.125% 21-16/06/2033	EUR	1 649 163	0.05
1 797 000	JDE PEETS NV 4.125% 23-23/01/2030	EUR	1 814 817	0.06
1 911 000	JDE PEETS NV 4.500% 23-23/01/2034	EUR	1 946 661	0.06
2 300 000	KONINKLIJKE KPN 0.875% 20-14/12/2032	EUR	1 840 805	0.06
2 700 000	KONINKLIJKE KPN 0.875% 21-15/11/2033	EUR	2 096 796	0.07
2 200 000	KONINKLIJKE KPN 3.875% 23-03/07/2031	EUR	2 226 308	0.07
3 800 000	KONINKLIJKE KPN 3.875% 24-16/02/2036	EUR	3 750 282	0.12
2 500 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	2 326 724	0.07
2 200 000	LEASEPLAN CORP 0.250% 21-23/02/2026	EUR	2 081 548	0.07
3 000 000	LINDE FINANCE BV 0.250% 20-19/05/2027	EUR	2 753 389	0.09
2 700 000	LINDE FINANCE BV 0.550% 20-19/05/2032	EUR	2 180 518	0.07
2 700 000	LKQ DUTCH BOND 4.125% 24-13/03/2031	EUR	2 694 141	0.09
800 000	LSEG NTHRLND BV 0.250% 21-06/04/2028	EUR	711 856	0.02
700 000	LSEG NTHRLND BV 0.750% 21-06/04/2033	EUR	549 897	0.02
1 100 000	LSEG NTHRLND BV 4.125% 23-29/09/2026	EUR	1 112 768	0.04
1 100 000	LSEG NTHRLND BV 4.231% 23-29/09/2030	EUR	1 135 649	0.04
3 150 000	MSD NETHERLANDS 3.250% 24-30/05/2032	EUR	3 120 452	0.10
3 200 000	MSD NETHERLANDS 3.500% 24-30/05/2037	EUR	3 151 132	0.10
3 500 000	MSD NETHERLANDS 3.700% 24-30/05/2044	EUR	3 415 912	0.11
3 000 000	MSD NETHERLANDS 3.750% 24-30/05/2054	EUR	2 911 405	0.09
1 100 000	NIBC BANK NV 0.250% 21-09/09/2026	EUR	1 017 204	0.03
400 000	NIBC BANK NV 0.875% 19-08/07/2025	EUR	387 950	0.01
1 000 000	NIBC BANK NV 0.875% 22-24/06/2027	EUR	921 763	0.03
900 000	NIBC BANK NV 6.000% 23-16/11/2028	EUR	961 359	0.03
800 000	NIBC BANK NV 6.375% 23-01/12/2025	EUR	824 442	0.03
700 000	NN BANK NV 0.500% 21-21/09/2028	EUR	616 743	0.02
1 128 000	NN GROUP NV 0.875% 21-23/11/2031	EUR	945 786	0.03
2 089 000	PACCAR FINANCIAL 3.250% 22-29/11/2025	EUR	2 079 176	0.07
1 700 000	PACCAR FINANCIAL 3.375% 23-15/05/2026	EUR	1 694 881	0.05
2 066 000	PROSUS NV 1.207% 22-19/01/2026	EUR	1 975 840	0.06
3 833 000	PROSUS NV 1.288% 21-13/07/2029	EUR	3 287 579	0.11
2 948 000	PROSUS NV 1.539% 20-03/08/2028	EUR	2 643 914	0.08
2 948 000	PROSUS NV 1.985% 21-13/07/2033	EUR	2 321 199	0.07
2 850 000	PROSUS NV 2.031% 20-03/08/2032	EUR	2 318 037	0.07
2 240 000	PROSUS NV 2.085% 22-19/01/2030	EUR	1 961 024	0.06
2 501 000	PROSUS NV 2.778% 22-19/01/2034	EUR	2 076 473	0.07
1 600 000	RANDSTAD NV 3.610% 24-12/03/2029	EUR	1 587 556	0.05
2 950 000	RECKITT BENCKISER TREASURY 0.375% 20-19/05/2026	EUR	2 783 075	0.09
3 548 000	RECKITT BENCKISER TREASURY 0.750% 20-19/05/2030	EUR	3 033 544	0.10
2 866 000	RELX FINANCE 0.500% 20-10/03/2028	EUR	2 582 618	0.08
1 716 000	RELX FINANCE 0.875% 20-10/03/2032	EUR	1 415 390	0.05
3 327 000	RELX FINANCE 3.375% 24-20/03/2033	EUR	3 265 157	0.10
2 950 000	RELX FINANCE 3.750% 23-12/06/2031	EUR	2 988 889	0.10
3 300 000	ROCHE FINANCE EUROPE 3.204% 23-27/08/2029	EUR	3 302 349	0.11
1 900 000	ROCHE FINANCE EUROPE 3.227% 24-03/05/2030	EUR	1 899 858	0.06
2 119 000	ROCHE FINANCE EUROPE 3.312% 23-04/12/2027	EUR	2 124 472	0.07
2 150 000	ROCHE FINANCE EUROPE 3.355% 23-27/02/2035	EUR	2 145 528	0.07
3 300 000	ROCHE FINANCE EUROPE 3.564% 24-03/05/2044	EUR	3 220 921	0.10
3 564 000	ROCHE FINANCE EUROPE 3.586% 23-04/12/2036	EUR	3 593 123	0.12
800 000	SAGAX EURO MTN 0.750% 21-26/01/2028	EUR	710 912	0.02
1 060 000	SAGAX EURO MTN 1.000% 21-17/05/2029	EUR	915 883	0.03

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Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
2 850 000	SANDOZ FINANCE 3.970% 23-17/04/2027	EUR	2 877 527	0.09
2 800 000	SANDOZ FINANCE 4.220% 23-17/04/2030	EUR	2 857 679	0.09
2 000 000	SANDOZ FINANCE 4.500% 23-17/11/2033	EUR	2 076 368	0.07
2 400 000	SARTORIUS FINANCE 4.250% 23-14/09/2026	EUR	2 428 080	0.08
2 500 000	SARTORIUS FINANCE 4.375% 23-14/09/2029	EUR	2 560 014	0.08
3 300 000	SARTORIUS FINANCE 4.500% 23-14/09/2032	EUR	3 390 522	0.11
3 100 000	SARTORIUS FINANCE 4.875% 23-14/09/2035	EUR	3 221 938	0.10
2 500 000	SIGNIFY NV 2.375% 20-11/05/2027	EUR	2 419 038	0.08
2 900 000	SIKA CAPITAL BV 3.750% 23-03/05/2030	EUR	2 927 883	0.09
4 100 000	SIKA CAPITAL BV 3.750% 23-03/11/2026	EUR	4 118 672	0.13
1 909 000	THERMO FISHER 0.000% 21-18/11/2025	EUR	1 816 676	0.06
6 700 000	THERMO FISHER 0.800% 21-18/10/2030	EUR	5 730 755	0.18
5 650 000	THERMO FISHER 1.125% 21-18/10/2033	EUR	4 590 177	0.15
4 700 000	THERMO FISHER 1.625% 21-18/10/2041	EUR	3 352 342	0.11
2 850 000	THERMO FISHER 2.000% 21-18/10/2051	EUR	1 929 020	0.06
2 000 000	UNIVERSAL MUSIC 3.000% 22-30/06/2027	EUR	1 972 344	0.06
1 816 000	UNIVERSAL MUSIC 3.750% 22-30/06/2032	EUR	1 827 309	0.06
2 871 000	UNIVERSAL MUSIC 4.000% 23-13/06/2031	EUR	2 931 164	0.09
1 950 000	VESTAS WIND SYSTEMS 2.000% 22-15/06/2034	EUR	1 654 145	0.05
1 750 000	VESTAS WIND SYSTEMS 1.500% 22-15/06/2029	EUR	1 585 148	0.05
1 100 000	VONOVIA BV 0.500% 19-14/09/2029	EUR	925 057	0.03
1 000 000	VONOVIA BV 0.625% 19-07/10/2027	EUR	904 201	0.03
1 600 000	VONOVIA BV 0.625% 20-09/07/2026	EUR	1 500 136	0.05
1 700 000	VONOVIA BV 1.000% 20-09/07/2030	EUR	1 423 704	0.05
1 100 000	VONOVIA BV 1.000% 21-28/01/2041	EUR	651 346	0.02
900 000	VONOVIA BV 1.125% 19-14/09/2034	EUR	662 840	0.02
1 000 000	VONOVIA BV 1.625% 19-07/10/2039	EUR	671 615	0.02
1 700 000	WABTEC TRANSPORT 1.250% 21-03/12/2027	EUR	1 574 829	0.05
1 600 000	WOLTERS KLUWER N 0.250% 21-30/03/2028	EUR	1 427 499	0.05
1 910 000	WOLTERS KLUWER N 0.750% 20-03/07/2030	EUR	1 637 720	0.05
1 815 000	WOLTERS KLUWER N 3.000% 22-23/09/2026	EUR	1 801 981	0.06
2 450 000	WOLTERS KLUWER N 3.250% 24-18/03/2029	EUR	2 430 882	0.08
2 700 000	WOLTERS KLUWER N 3.750% 23-03/04/2031	EUR	2 734 857	0.09
1 150 000	WPC EUROBOND 0.950% 21-01/06/2030	EUR	965 990	0.03
1 360 000	WPC EUROBOND 1.350% 19-15/04/2028	EUR	1 232 748	0.04
	<i>Germany</i>		<i>214 451 639</i>	<i>6.95</i>
700 000	AAREAL BANK AG 0.050% 21-02/09/2026	EUR	637 261	0.02
1 300 000	AAREAL BANK AG 0.250% 20-23/11/2027	EUR	1 133 049	0.04
900 000	AAREAL BANK AG 0.500% 20-07/04/2027	EUR	810 362	0.03
700 000	AAREAL BANK AG 0.750% 22-18/04/2028	EUR	610 374	0.02
500 000	AAREAL BANK AG 4.500% 22-25/07/2025	EUR	502 362	0.02
1 000 000	AAREAL BANK AG 5.875% 24-29/05/2026	EUR	1 011 207	0.03
1 800 000	ADIDAS AG 0.000% 20-05/10/2028	EUR	1 574 803	0.05
1 700 000	ADIDAS AG 0.625% 20-10/09/2035	EUR	1 256 995	0.04
2 100 000	ADIDAS AG 3.000% 22-21/11/2025	EUR	2 083 573	0.07
1 800 000	ADIDAS AG 3.125% 22-21/11/2029	EUR	1 790 071	0.06
1 900 000	ALBEMARLE NH 1.625% 19-25/11/2028	EUR	1 729 461	0.06
1 800 000	AMP TECH HD GMBH 0.750% 20-04/05/2026	EUR	1 710 989	0.05
1 100 000	BERLIN HYP AG 0.375% 21-21/04/2031	EUR	879 519	0.03
600 000	BERLIN HYP AG 0.375% 22-25/01/2027	EUR	550 464	0.02
700 000	BERLIN HYP AG 0.500% 19-05/11/2029	EUR	594 763	0.02
2 600 000	BERTELSMANN SE 1.500% 20-15/05/2030	EUR	2 325 974	0.07
2 900 000	BERTELSMANN SE 2.000% 20-01/04/2028	EUR	2 758 611	0.09
2 700 000	BERTELSMANN SE 3.500% 22-29/05/2029	EUR	2 687 697	0.09
1 110 000	COMMERZBANK AG 0.100% 21-11/09/2025	EUR	1 064 908	0.03
1 195 000	COMMERZBANK AG 0.375% 20-01/09/2027	EUR	1 092 830	0.04
1 400 000	COMMERZBANK AG 0.500% 19-04/12/2026	EUR	1 307 060	0.04
1 000 000	COMMERZBANK AG 0.875% 20-22/01/2027	EUR	929 878	0.03
500 000	COMMERZBANK AG 1.125% 19-22/06/2026	EUR	475 982	0.02
700 000	CONTINENTAL AG 0.375% 19-27/06/2025	EUR	677 571	0.02
2 800 000	CONTINENTAL AG 2.500% 20-27/08/2026	EUR	2 747 747	0.09

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Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
2 320 000	CONTINENTAL AG 3.625% 22-30/11/2027	EUR	2 328 963	0.07
2 100 000	CONTINENTAL AG 4.000% 23-01/03/2027	EUR	2 128 357	0.07
2 899 000	CONTINENTAL AG 4.000% 23-01/06/2028	EUR	2 942 626	0.09
1 850 000	COVESTRO AG 0.875% 20-03/02/2026	EUR	1 775 537	0.06
2 078 000	COVESTRO AG 1.375% 20-12/06/2030	EUR	1 851 691	0.06
2 000 000	COVESTRO AG 4.750% 22-15/11/2028	EUR	2 094 807	0.07
2 400 000	DEUTSCHE BANK AG 1.625% 20-20/01/2027	EUR	2 270 635	0.07
1 200 000	DEUTSCHE BANK AG 4.000% 22-29/11/2027	EUR	1 218 024	0.04
800 000	DEUTSCHE BOERSE 0.000% 21-22/02/2026	EUR	756 310	0.02
800 000	DEUTSCHE BOERSE 0.125% 21-22/02/2031	EUR	653 498	0.02
900 000	DEUTSCHE BOERSE 1.500% 22-04/04/2032	EUR	788 155	0.03
1 300 000	DEUTSCHE BOERSE 3.750% 23-28/09/2029	EUR	1 323 291	0.04
1 700 000	DEUTSCHE BOERSE 3.875% 23-28/09/2026	EUR	1 714 569	0.05
2 000 000	DEUTSCHE BOERSE 3.875% 23-28/09/2033	EUR	2 055 050	0.07
2 725 000	DEUTSCHE POST AG 0.375% 20-20/05/2026	EUR	2 584 119	0.08
2 675 000	DEUTSCHE POST AG 0.750% 20-20/05/2029	EUR	2 441 055	0.08
2 925 000	DEUTSCHE POST AG 1.000% 20-20/05/2032	EUR	2 536 508	0.08
1 800 000	DEUTSCHE POST AG 3.375% 23-03/07/2033	EUR	1 810 247	0.06
3 800 000	DEUTSCHE TELEKOM 0.500% 19-05/07/2027	EUR	3 523 273	0.11
2 930 000	DEUTSCHE TELEKOM 1.375% 19-05/07/2034	EUR	2 466 581	0.08
2 750 000	DEUTSCHE TELEKOM 1.750% 19-09/12/2049	EUR	1 878 828	0.06
2 919 000	DEUTSCHE TELEKOM 3.250% 24-20/03/2036	EUR	2 807 903	0.09
1 300 000	DEUTSCHE WOHNEN 1.500% 20-30/04/2030	EUR	1 126 233	0.04
3 900 000	DHL GROUP AG 3.500% 24-25/03/2036	EUR	3 815 953	0.12
800 000	DT PFANDBRIEFBAN 0.100% 21-02/02/2026	EUR	724 904	0.02
900 000	DT PFANDBRIEFBAN 0.250% 21-27/10/2025	EUR	832 434	0.03
1 000 000	DT PFANDBRIEFBAN 4.375% 22-28/08/2026	EUR	965 916	0.03
606 000	DT PFANDBRIEFBAN 5.000% 23-05/02/2027	EUR	613 187	0.02
1 900 000	EUROGRID GMBH 0.741% 21-21/04/2033	EUR	1 472 925	0.05
2 900 000	EUROGRID GMBH 1.113% 20-15/05/2032	EUR	2 383 732	0.08
2 800 000	EUROGRID GMBH 3.279% 22-05/09/2031	EUR	2 721 716	0.09
2 800 000	EUROGRID GMBH 3.598% 24-01/02/2029	EUR	2 787 412	0.09
2 800 000	EUROGRID GMBH 3.722% 23-27/04/2030	EUR	2 793 655	0.09
3 000 000	EUROGRID GMBH 3.915% 24-01/02/2034	EUR	2 988 608	0.10
1 900 000	EVONIK 0.625% 20-18/09/2025	EUR	1 829 889	0.06
2 700 000	EVONIK 2.250% 22-25/09/2027	EUR	2 591 052	0.08
2 220 000	FRESENIUS MEDICAL 0.625% 19-30/11/2026	EUR	2 066 694	0.07
1 533 000	FRESENIUS MEDICAL 1.000% 20-29/05/2026	EUR	1 461 578	0.05
1 916 000	FRESENIUS MEDICAL 1.250% 19-29/11/2029	EUR	1 682 564	0.05
3 225 000	FRESENIUS MEDICAL 1.500% 20-29/05/2030	EUR	2 831 945	0.09
2 725 000	FRESENIUS MEDICAL 3.875% 22-20/09/2027	EUR	2 746 599	0.09
1 866 000	FRESENIUS SE & C 0.375% 20-28/09/2026	EUR	1 741 694	0.06
2 925 000	FRESENIUS SE & C 0.750% 20-15/01/2028	EUR	2 660 044	0.09
1 821 000	FRESENIUS SE & C 1.125% 20-28/01/2033	EUR	1 473 332	0.05
2 925 000	FRESENIUS SE & C 1.625% 20-08/10/2027	EUR	2 765 267	0.09
2 179 000	FRESENIUS SE & C 2.875% 22-24/05/2030	EUR	2 080 503	0.07
2 000 000	FRESENIUS SE & C 4.250% 22-28/05/2026	EUR	2 019 360	0.06
2 000 000	FRESENIUS SE & C 5.000% 22-28/11/2029	EUR	2 105 459	0.07
1 870 000	FRESENIUS SE & C 5.125% 23-05/10/2030	EUR	1 994 489	0.06
400 000	HAMBURG COM BANK 0.375% 21-09/03/2026	EUR	374 084	0.01
800 000	HAMBURG COM BANK 4.750% 24-02/05/2029	EUR	814 311	0.03
1 068 000	HAMBURG COM BANK 4.875% 23-30/03/2027	EUR	1 086 188	0.03
1 053 000	HEIDELBERG MATER 3.950% 24-19/07/2034	EUR	1 039 527	0.03
2 831 000	HEIDELBERGCEMENT 3.750% 23-31/05/2032	EUR	2 818 753	0.09
1 716 000	HELLA GMBH&CO KG 0.500% 19-26/01/2027	EUR	1 591 886	0.05
1 800 000	HENKEL AG & CO 0.500% 21-17/11/2032	EUR	1 448 672	0.05
2 400 000	HENKEL AG & CO 2.625% 22-13/09/2027	EUR	2 355 019	0.08
2 800 000	INFINEON TECH 1.125% 20-24/06/2026	EUR	2 673 876	0.09
2 900 000	INFINEON TECH 1.625% 20-24/06/2029	EUR	2 664 060	0.09
2 300 000	INFINEON TECH 2.000% 20-24/06/2032	EUR	2 055 089	0.07
1 800 000	INFINEON TECH 3.375% 24-26/02/2027	EUR	1 796 988	0.06

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Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
2 000 000	KION GROUP AG 1.625% 20-24/09/2025	EUR	1 946 272	0.06
2 400 000	KNORR-BREMSE AG 3.250% 22-21/09/2027	EUR	2 382 511	0.08
1 816 000	LANXESS 0.000% 21-08/09/2027	EUR	1 611 338	0.05
2 200 000	LANXESS 0.625% 21-01/12/2029	EUR	1 823 459	0.06
2 300 000	LANXESS 1.750% 22-22/03/2028	EUR	2 119 376	0.07
1 000 000	LEG IMMOBILIEN SE 0.375% 22-17/01/2026	EUR	947 396	0.03
1 400 000	LEG IMMOBILIEN SE 0.750% 21-30/06/2031	EUR	1 114 064	0.04
1 300 000	LEG IMMOBILIEN SE 0.875% 19-28/11/2027	EUR	1 190 935	0.04
1 400 000	LEG IMMOBILIEN SE 0.875% 21-30/03/2033	EUR	1 067 372	0.03
1 500 000	LEG IMMOBILIEN SE 0.875% 22-17/01/2029	EUR	1 316 391	0.04
1 100 000	LEG IMMOBILIEN SE 1.000% 21-19/11/2032	EUR	856 099	0.03
1 100 000	LEG IMMOBILIEN SE 1.500% 22-17/01/2034	EUR	860 014	0.03
2 500 000	MERCK FINANCIAL SERVICES 0.125% 20-16/07/2025	EUR	2 411 857	0.08
2 300 000	MERCK FINANCIAL SERVICES 0.375% 19-05/07/2027	EUR	2 106 825	0.07
3 100 000	MERCK FINANCIAL SERVICES 0.500% 20-16/07/2028	EUR	2 774 486	0.09
3 100 000	MERCK FINANCIAL SERVICES 0.875% 19-05/07/2031	EUR	2 621 926	0.08
1 800 000	MERCK FINANCIAL SERVICES 1.875% 22-15/06/2026	EUR	1 746 293	0.06
1 700 000	MERCK FINANCIAL SERVICES 2.375% 22-15/06/2030	EUR	1 612 861	0.05
600 000	MUNCHEN HYPOBANK 0.375% 21-09/03/2029	EUR	503 953	0.02
1 100 000	SANTANDER CONSUMER BANK 4.375% 23-13/09/2027	EUR	1 124 069	0.04
800 000	SANTANDER CONSUMER BANK 4.500% 23-30/06/2026	EUR	810 848	0.03
1 700 000	SIXT SE 3.750% 24-25/01/2029	EUR	1 706 256	0.05
900 000	TALANX AG 4.000% 22-25/10/2029	EUR	917 963	0.03
3 000 000	VONOVIA SE 0.000% 21-01/12/2025	EUR	2 835 590	0.09
2 800 000	VONOVIA SE 0.250% 21-01/09/2028	EUR	2 406 719	0.08
2 400 000	VONOVIA SE 0.375% 21-16/06/2027	EUR	2 177 483	0.07
2 300 000	VONOVIA SE 0.625% 21-14/12/2029	EUR	1 923 717	0.06
1 400 000	VONOVIA SE 0.625% 21-24/03/2031	EUR	1 118 013	0.04
2 900 000	VONOVIA SE 0.750% 21-01/09/2032	EUR	2 231 426	0.07
2 500 000	VONOVIA SE 1.000% 21-16/06/2033	EUR	1 895 121	0.06
1 400 000	VONOVIA SE 1.375% 22-28/01/2026	EUR	1 345 922	0.04
1 200 000	VONOVIA SE 1.500% 21-14/06/2041	EUR	767 207	0.02
1 700 000	VONOVIA SE 1.625% 21-01/09/2051	EUR	949 383	0.03
1 600 000	VONOVIA SE 1.875% 22-28/06/2028	EUR	1 483 545	0.05
2 000 000	VONOVIA SE 2.375% 22-25/03/2032	EUR	1 772 901	0.06
1 800 000	VONOVIA SE 4.250% 24-10/04/2034	EUR	1 770 227	0.06
1 600 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	1 642 611	0.05
1 600 000	VONOVIA SE 5.000% 22-23/11/2030	EUR	1 670 075	0.05
	<i>United Kingdom</i>		<i>191 468 497</i>	<i>6.06</i>
822 000	3I GROUP 4.875% 23-14/06/2029	EUR	846 775	0.03
1 100 000	ANZ NEW ZEALAND INTL/LDN 0.200% 21-23/09/2027	EUR	990 272	0.03
840 000	ANZ NEW ZEALAND INTL/LDN 0.375% 19-17/09/2029	EUR	720 958	0.02
1 000 000	ANZ NZ INTERNATIONAL/LDN 3.527% 24-24/01/2028	EUR	997 865	0.03
1 252 000	ASB FINANCE LTD 0.250% 21-08/09/2028	EUR	1 090 787	0.03
679 000	ASB FINANCE LTD 0.500% 19-24/09/2029	EUR	586 101	0.02
1 859 000	BARCLAYS BANK PLC 4.918% 23-08/08/2030	EUR	1 933 588	0.06
1 904 000	BRAMBLES FINANCE 4.250% 23-22/03/2031	EUR	1 951 236	0.06
2 640 000	BRITISH TELECOMM 1.125% 19-12/09/2029	EUR	2 339 210	0.08
2 640 000	BRITISH TELECOMM 2.750% 22-30/08/2027	EUR	2 580 335	0.08
2 016 000	BRITISH TELECOMM 3.375% 22-30/08/2032	EUR	1 960 167	0.06
3 230 000	BRITISH TELECOMM 3.750% 23-13/05/2031	EUR	3 236 500	0.10
725 000	BRITISH TELECOMM 3.875% 24-20/01/2034	EUR	724 357	0.02
3 184 000	BRITISH TELECOMM 4.250% 23-06/01/2033	EUR	3 273 057	0.10
800 000	BUPA FINANCE 5.000% 23-12/10/2030	EUR	837 722	0.03
2 900 000	COCA-COLA EURO 0.200% 20-02/12/2028	EUR	2 510 929	0.08
2 066 000	COCA-COLA EURO 0.700% 19-12/09/2031	EUR	1 691 589	0.05
2 350 000	COCA-COLA EURO 1.750% 20-27/03/2026	EUR	2 279 541	0.07
3 000 000	COMPASS GROUP 3.250% 24-06/02/2031	EUR	2 953 137	0.09
1 939 000	GSK CAPITAL BV 3.000% 22-28/11/2027	EUR	1 913 375	0.06
2 717 000	GSK CAPITAL BV 3.125% 22-28/11/2032	EUR	2 630 038	0.08
3 400 000	GSK CONSUMER HEA 1.250% 22-29/03/2026	EUR	3 260 060	0.10

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Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
3 200 000	GSK CONSUMER HEA 1.750% 22-29/03/2030	EUR	2 900 647	0.09
2 700 000	GSK CONSUMER HEA 2.125% 22-29/03/2034	EUR	2 331 942	0.07
1 810 000	INFORMA PLC 1.250% 19-22/04/2028	EUR	1 655 369	0.05
2 563 000	INFORMA PLC 2.125% 20-06/10/2025	EUR	2 509 512	0.08
1 794 000	INT DIST SERV 5.250% 23-14/09/2028	EUR	1 841 601	0.06
1 156 000	INTERMEDIATE CAP 1.625% 20-17/02/2027	EUR	1 078 082	0.03
1 206 000	INTERMEDIATE CAP 2.500% 22-28/01/2030	EUR	1 058 226	0.03
1 800 000	INTERNATIONAL DISTRIBUTION SERVICES 1.250% 19-08/10/2026	EUR	1 708 807	0.05
531 000	ITV PLC 1.375% 19-26/09/2026	EUR	504 719	0.02
2 700 000	LINDE PLC 0.000% 21-30/09/2026	EUR	2 500 864	0.08
1 900 000	LINDE PLC 0.375% 21-30/09/2033	EUR	1 456 192	0.05
2 500 000	LINDE PLC 1.000% 21-30/09/2051	EUR	1 407 466	0.05
2 100 000	LINDE PLC 1.000% 22-31/03/2027	EUR	1 970 668	0.06
2 700 000	LINDE PLC 1.375% 22-31/03/2031	EUR	2 380 199	0.08
2 800 000	LINDE PLC 1.625% 22-31/03/2035	EUR	2 314 053	0.07
2 700 000	LINDE PLC 3.000% 24-14/02/2028	EUR	2 668 619	0.09
3 100 000	LINDE PLC 3.200% 24-14/02/2031	EUR	3 064 338	0.10
2 800 000	LINDE PLC 3.375% 23-12/06/2029	EUR	2 807 220	0.09
3 100 000	LINDE PLC 3.375% 24-04/06/2030	EUR	3 102 821	0.10
2 900 000	LINDE PLC 3.400% 24-14/02/2036	EUR	2 818 145	0.09
2 700 000	LINDE PLC 3.500% 24-04/06/2034	EUR	2 684 414	0.09
800 000	LINDE PLC 3.625% 23-12/06/2025	EUR	799 122	0.03
2 300 000	LINDE PLC 3.625% 23-12/06/2034	EUR	2 310 601	0.07
2 700 000	LINDE PLC 3.750% 24-04/06/2044	EUR	2 643 030	0.08
1 800 000	LLOYDS BANKING GROUP PLC 2.375% 20-09/04/2026	EUR	1 763 157	0.06
1 300 000	LLOYDS BANKING GROUP PLC 4.125% 23-30/05/2027	EUR	1 320 788	0.04
1 000 000	MITSUBISHI HC CAP UK 3.733% 24-02/02/2027	EUR	999 167	0.03
1 990 000	MOBICO GROUP PLC 4.875% 23-26/09/2031	EUR	1 889 536	0.06
1 700 000	MOTABILITY OPS 0.125% 21-20/07/2028	EUR	1 481 632	0.05
2 290 000	MOTABILITY OPS 0.375% 19-03/01/2026	EUR	2 187 214	0.07
1 816 000	MOTABILITY OPS 3.500% 23-17/07/2031	EUR	1 798 514	0.06
2 750 000	MOTABILITY OPS 3.625% 24-24/07/2029	EUR	2 744 269	0.09
3 700 000	MOTABILITY OPS 3.875% 24-24/01/2034	EUR	3 658 064	0.12
530 000	MOTABILITY OPS 4.000% 24-17/01/2030	EUR	536 344	0.02
543 000	MOTABILITY OPS 4.250% 24-17/06/2035	EUR	549 448	0.02
2 000 000	NAT GRID ELECTY EM 3.530% 22-20/09/2028	EUR	1 987 414	0.06
2 800 000	NATIONAL GRID ELECT 0.823% 20-07/07/2032	EUR	2 221 294	0.07
2 310 000	NATIONAL GRID ELECT 0.872% 20-26/11/2040	EUR	1 492 229	0.05
1 600 000	NATIONWIDE BUILDING SOCIETY 0.250% 20-22/07/2025	EUR	1 544 068	0.05
1 221 000	NATIONWIDE BUILDING SOCIETY 0.250% 21-14/09/2028	EUR	1 066 023	0.03
1 500 000	NATIONWIDE BUILDING SOCIETY 2.000% 22-28/04/2027	EUR	1 438 551	0.05
1 200 000	NATIONWIDE BUILDING SOCIETY 3.250% 22-05/09/2029	EUR	1 179 966	0.04
2 057 000	NATIONWIDE BUILDING SOCIETY 4.500% 23-01/11/2026	EUR	2 099 081	0.07
1 500 000	NATWEST MARKETS 0.125% 21-12/11/2025	EUR	1 429 615	0.05
2 050 000	NATWEST MARKETS 0.125% 21-18/06/2026	EUR	1 919 535	0.06
1 500 000	NATWEST MARKETS 1.375% 22-02/03/2027	EUR	1 419 603	0.05
1 100 000	NATWEST MARKETS 2.000% 22-27/08/2025	EUR	1 078 665	0.03
1 367 000	NATWEST MARKETS 3.625% 24-09/01/2029	EUR	1 365 751	0.04
1 130 000	NATWEST MARKETS 4.250% 23-13/01/2028	EUR	1 153 649	0.04
1 916 000	OMNICOM FIN HOL 0.800% 19-08/07/2027	EUR	1 775 072	0.06
1 816 000	OMNICOM FIN HOL 1.400% 19-08/07/2031	EUR	1 591 957	0.05
2 300 000	OMNICOM FIN HOL 3.700% 24-06/03/2032	EUR	2 271 618	0.07
1 805 000	OTE PLC 0.875% 19-24/09/2026	EUR	1 697 102	0.05
2 600 000	RECKITT BENCKISER TREASURY 3.625% 23-14/09/2028	EUR	2 613 669	0.08
2 750 000	RECKITT BENCKISER TREASURY 3.875% 23-14/09/2033	EUR	2 762 361	0.09
3 248 000	RENTOKIL FINANCE 3.875% 22-27/06/2027	EUR	3 266 524	0.10
2 400 000	RENTOKIL FINANCE 4.375% 22-27/06/2030	EUR	2 483 078	0.08
2 390 000	RENTOKIL INITIAL 0.500% 20-14/10/2028	EUR	2 105 559	0.07
1 700 000	SAGE GROUP 3.820% 23-15/02/2028	EUR	1 705 715	0.05
1 900 000	SEVERN TRENT FINANCE 4.000% 24-05/03/2034	EUR	1 860 199	0.06
2 250 000	SMITH & NEPHEW 4.565% 22-11/10/2029	EUR	2 337 834	0.07

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Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
700 000	STANDARD CHARTERED 0.900% 19-02/07/2027	EUR	661 585	0.02
2 409 000	THAMES WATER UTL 0.875% 22-31/01/2028	EUR	1 932 967	0.06
1 906 000	THAMES WATER UTL 1.250% 22-31/01/2032	EUR	1 366 980	0.04
2 451 000	THAMES WATER UTL 4.000% 23-18/04/2027	EUR	2 132 660	0.07
3 783 000	THAMES WATER UTL 4.375% 23-18/01/2031	EUR	3 254 566	0.10
2 209 000	UBS AG 0.250% 21-01/09/2028	EUR	1 932 229	0.06
2 140 000	UBS AG 0.250% 21-05/01/2026	EUR	2 032 223	0.07
1 100 000	UBS AG 5.500% 23-20/08/2026	EUR	1 141 953	0.04
700 000	UBS AG LONDON 0.010% 21-29/06/2026	EUR	655 311	0.02
2 300 000	UBS AG LONDON 0.010% 21-31/03/2026	EUR	2 163 784	0.07
1 700 000	UBS AG LONDON 0.500% 21-31/03/2031	EUR	1 382 035	0.04
2 400 000	UNITED UTIL W FI 3.750% 24-23/05/2034	EUR	2 327 789	0.07
2 100 000	WESTERN POWER DI 3.949% 22-20/09/2032	EUR	2 094 445	0.07
1 100 000	WESTPAC SEC NZ 0.100% 21-13/07/2027	EUR	991 764	0.03
1 400 000	WESTPAC SEC NZ 0.427% 21-14/12/2026	EUR	1 297 259	0.04
1 000 000	WESTPAC SEC NZ 1.099% 22-24/03/2026	EUR	956 232	0.03
2 500 000	WPP FINANCE 2013 3.625% 24-12/09/2029	EUR	2 479 314	0.08
2 600 000	WPP FINANCE 2013 4.000% 24-12/09/2033	EUR	2 565 888	0.08
800 000	YORKSHIRE BLD SOC 0.500% 21-01/07/2028	EUR	709 899	0.02
800 000	YORKSHIRE BLD SOC 0.625% 20-21/09/2025	EUR	771 093	0.02
	<i>Spain</i>		<i>175 946 466</i>	<i>5.63</i>
1 700 000	ABERTIS INFRAESTRUCTURAS 0.625% 19-15/07/2025	EUR	1 646 506	0.05
3 100 000	ABERTIS INFRAESTRUCTURAS 1.125% 19-26/03/2028	EUR	2 823 856	0.09
2 700 000	ABERTIS INFRAESTRUCTURAS 1.250% 20-07/02/2028	EUR	2 471 607	0.08
2 300 000	ABERTIS INFRAESTRUCTURAS 1.625% 19-15/07/2029	EUR	2 082 538	0.07
2 300 000	ABERTIS INFRAESTRUCTURAS 1.875% 19-26/03/2032	EUR	1 989 733	0.06
3 300 000	ABERTIS INFRAESTRUCTURAS 2.250% 20-29/03/2029	EUR	3 097 842	0.10
2 200 000	ABERTIS INFRAESTRUCTURAS 4.125% 23-07/08/2029	EUR	2 224 168	0.07
2 200 000	ABERTIS INFRAESTRUCTURAS 4.125% 23-31/01/2028	EUR	2 221 678	0.07
1 900 000	ACCIONA FILIALES 0.375% 21-07/10/2027	EUR	1 702 683	0.05
1 800 000	ACCIONA FILIALES 1.375% 22-26/01/2032	EUR	1 462 824	0.05
1 800 000	ACCIONA FILIALES 3.750% 23-25/04/2030	EUR	1 744 439	0.06
2 100 000	ACCIONA FILIALES 5.125% 23-23/04/2031	EUR	2 168 415	0.07
1 600 000	AMADEUS IT GROUP 1.875% 20-24/09/2028	EUR	1 495 354	0.05
1 900 000	AMADEUS IT GROUP 2.875% 20-20/05/2027	EUR	1 865 457	0.06
2 000 000	AMADEUS IT GROUP 3.500% 24-21/03/2029	EUR	1 989 417	0.06
1 200 000	ARVAL SERVICE 0.000% 21-01/10/2025	EUR	1 142 429	0.04
1 100 000	ARVAL SERVICE 3.375% 22-04/01/2026	EUR	1 089 972	0.03
1 800 000	ARVAL SERVICE 4.000% 22-22/09/2026	EUR	1 804 504	0.06
2 100 000	ARVAL SERVICE 4.125% 23-13/04/2026	EUR	2 105 833	0.07
1 900 000	ARVAL SERVICE 4.250% 23-11/11/2025	EUR	1 906 151	0.06
1 000 000	ARVAL SERVICE 4.750% 22-22/05/2027	EUR	1 024 226	0.03
1 400 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.375% 19-15/11/2026	EUR	1 301 250	0.04
2 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.500% 20-14/01/2027	EUR	1 850 539	0.06
400 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.000% 19-21/06/2026	EUR	380 463	0.01
2 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.750% 22-26/11/2025	EUR	1 947 810	0.06
2 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.375% 22-20/09/2027	EUR	1 997 693	0.06
1 500 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.500% 24-26/03/2031	EUR	1 486 877	0.05
2 100 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.625% 24-07/06/2030	EUR	2 101 555	0.07
2 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.875% 24-15/01/2034	EUR	2 010 089	0.06
1 800 000	BANCO BILBAO VIZCAYA ARGENTARIA 4.375% 22-14/10/2029	EUR	1 872 992	0.06
1 400 000	BANCO SABADELL 0.875% 19-22/07/2025	EUR	1 358 537	0.04
2 200 000	BANCO SANTANDER 0.200% 21-11/02/2028	EUR	1 953 585	0.06
1 700 000	BANCO SANTANDER 0.300% 19-04/10/2026	EUR	1 583 642	0.05
2 200 000	BANCO SANTANDER 0.500% 20-04/02/2027	EUR	2 037 796	0.07
1 300 000	BANCO SANTANDER 1.000% 21-04/11/2031	EUR	1 081 676	0.03
1 500 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	1 400 966	0.04
2 300 000	BANCO SANTANDER 1.375% 20-05/01/2026	EUR	2 224 337	0.07
1 400 000	BANCO SANTANDER 1.625% 20-22/10/2030	EUR	1 204 375	0.04
2 700 000	BANCO SANTANDER 3.750% 23-16/01/2026	EUR	2 704 490	0.09
2 800 000	BANCO SANTANDER 3.750% 24-09/01/2034	EUR	2 796 881	0.09

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Quantity	Denomination	Quotation currency	Market value	% of net assets
1 900 000	BANCO SANTANDER 3.875% 23-16/01/2028	EUR	1 923 818	0.06
1 500 000	BANCO SANTANDER 3.875% 24-22/04/2029	EUR	1 501 134	0.05
1 300 000	BANCO SANTANDER 4.125% 24-22/04/2034	EUR	1 302 453	0.04
2 000 000	BANCO SANTANDER 4.250% 23-12/06/2030	EUR	2 073 912	0.07
3 200 000	BANCO SANTANDER 4.875% 23-18/10/2031	EUR	3 380 191	0.11
1 300 000	BANKIA 0.750% 19-09/07/2026	EUR	1 226 955	0.04
1 000 000	BANKIA 1.125% 19-12/11/2026	EUR	943 151	0.03
1 000 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	907 595	0.03
1 100 000	BANKINTER SA 0.875% 19-08/07/2026	EUR	1 040 529	0.03
900 000	CAIXABANK 1.375% 19-19/06/2026	EUR	861 498	0.03
1 600 000	CAIXABANK 3.750% 22-07/09/2029	EUR	1 622 207	0.05
1 800 000	CAIXABANK 4.250% 23-06/09/2030	EUR	1 859 954	0.06
1 500 000	CAIXABANK 4.375% 23-29/11/2033	EUR	1 562 177	0.05
2 100 000	CELLNEX FINANCE 0.750% 21-15/11/2026	EUR	1 964 129	0.06
3 700 000	CELLNEX FINANCE 1.000% 21-15/09/2027	EUR	3 397 980	0.11
2 900 000	CELLNEX FINANCE 1.250% 21-15/01/2029	EUR	2 601 735	0.08
3 800 000	CELLNEX FINANCE 1.500% 21-08/06/2028	EUR	3 494 919	0.11
4 800 000	CELLNEX FINANCE 2.000% 21-15/02/2033	EUR	4 070 463	0.13
3 300 000	CELLNEX FINANCE 2.000% 21-15/09/2032	EUR	2 830 630	0.09
3 400 000	CELLNEX FINANCE 2.250% 22-12/04/2026	EUR	3 317 132	0.11
2 800 000	CELLNEX FINANCE 3.625% 24-24/01/2029	EUR	2 779 147	0.09
3 900 000	CELLNEX TELECOM 1.750% 20-23/10/2030	EUR	3 416 996	0.11
2 900 000	CELLNEX TELECOM 1.875% 20-26/06/2029	EUR	2 637 422	0.08
1 800 000	FERROVIAL EMISIO 0.540% 20-12/11/2028	EUR	1 587 760	0.05
3 100 000	FERROVIAL EMISIO 1.382% 20-14/05/2026	EUR	2 978 785	0.10
1 300 000	INMOBILIARIA COL 0.750% 21-22/06/2029	EUR	1 128 416	0.04
1 000 000	INMOBILIARIA COL 1.350% 20-14/10/2028	EUR	908 295	0.03
700 000	MAPFRE 2.875% 22-13/04/2030	EUR	648 823	0.02
1 866 000	MEDIO AMBIENTE 1.661% 19-04/12/2026	EUR	1 782 959	0.06
2 100 000	MEDIO AMBIENTE 5.250% 23-30/10/2029	EUR	2 219 850	0.07
1 100 000	MERLIN PROPERTIES 1.375% 21-01/06/2030	EUR	943 026	0.03
1 300 000	MERLIN PROPERTIES 1.875% 19-04/12/2034	EUR	1 024 693	0.03
1 200 000	MERLIN PROPERTIES 2.375% 20-13/07/2027	EUR	1 150 789	0.04
2 800 000	RED ELECTRICA FI 0.375% 20-24/07/2028	EUR	2 506 482	0.08
2 200 000	RED ELECTRICA FI 0.500% 21-24/05/2033	EUR	1 741 596	0.06
1 900 000	RED ELECTRICA FI 3.000% 24-17/01/2034	EUR	1 836 014	0.06
800 000	SANTANDER CONSUMER FINANCE 0.000% 21-23/02/2026	EUR	754 753	0.02
900 000	SANTANDER CONSUMER FINANCE 0.500% 19-14/11/2026	EUR	837 073	0.03
1 300 000	SANTANDER CONSUMER FINANCE 0.500% 22-14/01/2027	EUR	1 204 608	0.04
1 500 000	SANTANDER CONSUMER FINANCE 3.750% 24-17/01/2029	EUR	1 505 521	0.05
800 000	SANTANDER CONSUMER FINANCE 4.125% 23-05/05/2028	EUR	815 162	0.03
4 000 000	TELEFONICA EMIS 0.664% 20-03/02/2030	EUR	3 437 681	0.11
4 300 000	TELEFONICA EMIS 1.201% 20-21/08/2027	EUR	4 011 097	0.13
2 900 000	TELEFONICA EMIS 1.807% 20-21/05/2032	EUR	2 529 012	0.08
2 100 000	TELEFONICA EMIS 1.864% 20-13/07/2040	EUR	1 560 219	0.05
600 000	TELEFONICA EMIS 1.957% 19-01/07/2039	EUR	459 336	0.01
3 900 000	TELEFONICA EMIS 2.592% 22-25/05/2031	EUR	3 667 919	0.12
3 900 000	TELEFONICA EMIS 3.698% 24-24/01/2032	EUR	3 877 343	0.12
3 000 000	TELEFONICA EMIS 4.055% 24-24/01/2036	EUR	2 986 903	0.10
3 700 000	TELEFONICA EMIS 4.183% 23-21/11/2033	EUR	3 771 039	0.12
	<i>Luxembourg</i>		<i>110 026 471</i>	<i>3.53</i>
1 100 000	ACEF HOLDING 0.750% 21-14/06/2028	EUR	967 725	0.03
1 000 000	ACEF HOLDING 1.250% 21-26/04/2030	EUR	849 287	0.03
1 700 000	AROWNTOWN SA 0.000% 20-16/07/2026	EUR	1 530 298	0.05
2 400 000	AROWNTOWN SA 0.375% 21-15/04/2027	EUR	2 081 207	0.07
1 300 000	AROWNTOWN SA 0.625% 19-09/07/2025	EUR	1 241 718	0.04
1 300 000	AROWNTOWN SA 1.450% 19-09/07/2028	EUR	1 107 259	0.04
3 609 000	BECTON DICKINSON 0.334% 21-13/08/2028	EUR	3 161 887	0.10
2 100 000	BECTON DICKINSON 1.208% 19-04/06/2026	EUR	2 005 221	0.06
2 079 000	BECTON DICKINSON 1.213% 21-12/02/2036	EUR	1 559 913	0.05
3 260 000	BECTON DICKINSON 1.336% 21-13/08/2041	EUR	2 146 354	0.07

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Quantity	Denomination	Quotation currency	Market value	% of net assets
2 675 000	BECTON DICKINSON 3.553% 23-13/09/2029	EUR	2 666 607	0.09
1 232 000	BECTON DICKINSON 4.029% 24-07/06/2036	EUR	1 233 636	0.04
4 841 000	DH EUROPE 0.200% 19-18/03/2026	EUR	4 575 873	0.15
4 891 000	DH EUROPE 0.450% 19-18/03/2028	EUR	4 398 516	0.14
6 780 000	DH EUROPE 0.750% 19-18/09/2031	EUR	5 614 622	0.18
4 791 000	DH EUROPE 1.350% 19-18/09/2039	EUR	3 460 129	0.11
2 925 000	DH EUROPE 1.800% 19-18/09/2049	EUR	1 961 168	0.06
2 789 000	EUROFINS SCIENTIFIC 0.875% 21-19/05/2031	EUR	2 175 002	0.07
2 300 000	EUROFINS SCIENTIFIC 4.000% 22-06/07/2029	EUR	2 232 252	0.07
2 300 000	EUROFINS SCIENTIFIC 4.750% 23-06/09/2030	EUR	2 300 591	0.07
2 100 000	GRAND CITY PROPERTIES 0.125% 21-11/01/2028	EUR	1 796 046	0.06
2 776 000	HEIDELBERG MATER 4.875% 23-21/11/2033	EUR	2 940 935	0.09
1 525 000	HEIDELCEMENT FIN 1.125% 19-01/12/2027	EUR	1 415 146	0.05
2 200 000	HIGHLAND HOLDING 0.318% 21-15/12/2026	EUR	2 033 228	0.07
1 700 000	HIGHLAND HOLDING 0.934% 21-15/12/2031	EUR	1 399 896	0.04
2 490 000	JOHN DEERE BANK 2.500% 22-14/09/2026	EUR	2 441 854	0.08
801 000	JOHN DEERE CASH 1.650% 19-13/06/2039	EUR	633 742	0.02
2 275 000	JOHN DEERE CASH 1.850% 20-02/04/2028	EUR	2 164 615	0.07
2 240 000	JOHN DEERE CASH 2.200% 20-02/04/2032	EUR	2 063 964	0.07
3 833 000	MEDTRONIC GLOBAL 0.000% 20-15/10/2025	EUR	3 661 352	0.12
703 000	MEDTRONIC GLOBAL 0.250% 19-02/07/2025	EUR	679 892	0.02
4 050 000	MEDTRONIC GLOBAL 0.375% 20-15/10/2028	EUR	3 569 417	0.11
3 683 000	MEDTRONIC GLOBAL 0.750% 20-15/10/2032	EUR	2 987 476	0.10
783 000	MEDTRONIC GLOBAL 1.000% 19-02/07/2031	EUR	666 123	0.02
3 733 000	MEDTRONIC GLOBAL 1.375% 20-15/10/2040	EUR	2 607 104	0.08
1 870 000	MEDTRONIC GLOBAL 1.500% 19-02/07/2039	EUR	1 367 648	0.04
3 730 000	MEDTRONIC GLOBAL 1.625% 20-15/10/2050	EUR	2 350 812	0.08
850 000	MEDTRONIC GLOBAL 1.750% 19-02/07/2049	EUR	556 217	0.02
1 816 000	MEDTRONIC GLOBAL 2.625% 22-15/10/2025	EUR	1 789 198	0.06
3 950 000	MEDTRONIC GLOBAL 3.000% 22-15/10/2028	EUR	3 888 494	0.12
3 658 000	MEDTRONIC GLOBAL 3.125% 22-15/10/2031	EUR	3 579 770	0.11
3 500 000	MEDTRONIC GLOBAL 3.375% 22-15/10/2034	EUR	3 430 451	0.11
1 700 000	MOHAWK CAPITAL 1.750% 20-12/06/2027	EUR	1 609 313	0.05
6 780 000	NOVARTIS FINANCE 0.000% 20-23/09/2028	EUR	5 940 401	0.19
1 200 000	SEGRO CAPITAL 0.500% 21-22/09/2031	EUR	955 257	0.03
1 300 000	SEGRO CAPITAL 1.250% 22-23/03/2026	EUR	1 247 515	0.04
1 100 000	SEGRO CAPITAL 1.875% 22-23/03/2030	EUR	993 671	0.03
1 400 000	SIMON INTERNATIONAL FIN S 1.125% 21-19/03/2033	EUR	1 116 910	0.04
1 878 000	TYCO ELECTRONICS 0.000% 21-16/02/2029	EUR	1 619 962	0.05
1 400 000	WHIRLPOOL EMEA 0.500% 20-20/02/2028	EUR	1 250 797	0.04
	Sweden		84 959 080	2.75
2 200 000	ASSA ABLOY AB 3.750% 23-13/09/2026	EUR	2 216 872	0.07
2 210 000	ASSA ABLOY AB 3.875% 23-13/09/2030	EUR	2 252 895	0.07
2 060 000	ASSA ABLOY AB 4.125% 23-13/09/2035	EUR	2 141 684	0.07
1 600 000	ELECTROLUX AB 2.500% 22-18/05/2030	EUR	1 482 862	0.05
1 950 000	ELECTROLUX AB 4.125% 22-05/10/2026	EUR	1 959 335	0.06
1 800 000	ELLEVIO AB 4.125% 24-07/03/2034	EUR	1 819 954	0.06
1 800 000	EPIROC AB 3.625% 24-28/02/2031	EUR	1 779 522	0.06
600 000	EQT 0.875% 21-14/05/2031	EUR	483 643	0.02
1 150 000	EQT 2.375% 22-06/04/2028	EUR	1 082 947	0.03
1 100 000	EQT 2.875% 22-06/04/2032	EUR	992 865	0.03
1 510 000	ERICSSON LM 1.000% 21-26/05/2029	EUR	1 303 500	0.04
3 000 000	ERICSSON LM 1.125% 22-08/02/2027	EUR	2 810 851	0.09
2 100 000	ERICSSON LM 5.375% 23-29/05/2028	EUR	2 196 625	0.07
2 600 000	ESSITY AB 0.250% 21-08/02/2031	EUR	2 239 261	0.07
800 000	LANSFORSKR BANK 0.050% 21-15/04/2026	EUR	752 522	0.02
800 000	LANSFORSKR BANK 3.750% 24-17/01/2029	EUR	800 900	0.03
800 000	LANSFORSKR BANK 4.000% 23-18/01/2027	EUR	808 810	0.03
1 666 000	MOLNLYCKE HOLDING 0.875% 19-05/09/2029	EUR	1 436 120	0.05
981 000	MOLNLYCKE HOLDING 4.250% 24-11/06/2034	EUR	981 075	0.03
1 097 000	SAGAX AB 4.375% 24-29/05/2030	EUR	1 102 214	0.04

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Quantity	Denomination	Quotation currency	Market value	% of net assets
1 900 000	SANDVIK AB 0.375% 21-25/11/2028	EUR	1 667 235	0.05
1 800 000	SANDVIK AB 2.125% 22-07/06/2027	EUR	1 732 918	0.06
1 800 000	SANDVIK AB 3.750% 22-27/09/2029	EUR	1 824 287	0.06
1 200 000	SKANDINAVISKA ENSKILDA BANK 0.375% 20-11/02/2027	EUR	1 106 334	0.04
1 800 000	SKANDINAVISKA ENSKILDA BANK 0.375% 21-21/06/2028	EUR	1 587 725	0.05
1 650 000	SKANDINAVISKA ENSKILDA BANK 0.625% 19-12/11/2029	EUR	1 421 145	0.05
1 900 000	SKANDINAVISKA ENSKILDA BANK 0.750% 22-09/08/2027	EUR	1 743 927	0.06
1 900 000	SKANDINAVISKA ENSKILDA BANK 1.750% 22-11/11/2026	EUR	1 828 872	0.06
1 366 000	SKANDINAVISKA ENSKILDA BANK 3.250% 22-24/11/2025	EUR	1 359 346	0.04
1 500 000	SKANDINAVISKA ENSKILDA BANK 3.750% 23-07/02/2028	EUR	1 507 152	0.05
1 700 000	SKANDINAVISKA ENSKILDA BANK 3.875% 23-09/05/2028	EUR	1 727 055	0.06
1 280 000	SKANDINAVISKA ENSKILDA BANK 4.000% 22-09/11/2026	EUR	1 288 049	0.04
1 709 000	SKANDINAVISKA ENSKILDA BANK 4.125% 23-29/06/2027	EUR	1 744 925	0.06
703 000	SKANDINAVISKA ENSKILDA BANK 4.375% 23-06/11/2028	EUR	722 574	0.02
850 000	SVENSKA HANDELSBANKEN 0.010% 20-02/12/2027	EUR	757 857	0.02
1 100 000	SVENSKA HANDELSBANKEN 0.050% 19-03/09/2026	EUR	1 019 822	0.03
1 500 000	SVENSKA HANDELSBANKEN 0.050% 21-06/09/2026	EUR	1 311 951	0.04
1 500 000	SVENSKA HANDELSBANKEN 0.125% 21-03/11/2026	EUR	1 388 659	0.04
1 550 000	SVENSKA HANDELSBANKEN 0.500% 20-18/02/2030	EUR	1 314 504	0.04
1 600 000	SVENSKA HANDELSBANKEN 1.375% 22-23/02/2029	EUR	1 459 899	0.05
1 150 000	SVENSKA HANDELSBANKEN 2.625% 22-05/09/2029	EUR	1 113 527	0.04
1 513 000	SVENSKA HANDELSBANKEN 3.375% 23-17/02/2028	EUR	1 513 878	0.05
1 084 000	SVENSKA HANDELSBANKEN 3.750% 22-01/11/2027	EUR	1 096 063	0.04
2 150 000	SVENSKA HANDELSBANKEN 3.750% 23-05/05/2026	EUR	2 159 518	0.07
1 500 000	SVENSKA HANDELSBANKEN 3.750% 24-15/02/2034	EUR	1 506 859	0.05
1 250 000	SVENSKA HANDELSBANKEN 3.875% 23-10/05/2027	EUR	1 265 579	0.04
932 000	SWEDBANK AB 0.200% 21-12/01/2028	EUR	826 991	0.03
1 779 000	SWEDBANK AB 0.250% 21-02/11/2026	EUR	1 654 968	0.05
1 100 000	SWEDBANK AB 1.300% 22-17/02/2027	EUR	1 035 473	0.03
1 443 000	SWEDBANK AB 2.100% 22-25/05/2027	EUR	1 392 496	0.04
1 100 000	SWEDBANK AB 3.375% 24-29/05/2030	EUR	1 095 698	0.04
1 616 000	SWEDBANK AB 3.750% 22-14/11/2025	EUR	1 616 837	0.05
1 730 000	SWEDBANK AB 4.125% 23-13/11/2028	EUR	1 774 441	0.06
1 300 000	SWEDBANK AB 4.250% 23-11/07/2028	EUR	1 329 768	0.04
800 000	SWEDBANK AB 4.375% 23-05/09/2030	EUR	825 472	0.03
1 900 000	TELE2 AB 3.750% 23-22/11/2029	EUR	1 896 681	0.06
2 116 000	TELIA CO AB 0.125% 20-27/11/2030	EUR	1 723 242	0.06
1 966 000	TELIA CO AB 3.625% 23-22/02/2032	EUR	1 972 896	0.06
	<i>Ireland</i>		<i>73 652 027</i>	<i>2.33</i>
1 816 000	ATLAS COPCO FIN 0.750% 22-08/02/2032	EUR	1 505 352	0.05
1 652 000	CA AUTO BANK 3.750% 24-12/04/2027	EUR	1 646 389	0.05
2 800 000	CA AUTO BANK 4.375% 23-08/06/2026	EUR	2 831 732	0.09
2 450 000	CA AUTO BANK IE 4.750% 23-25/01/2027	EUR	2 508 118	0.08
2 950 000	CCEP FINANCE IRE 0.000% 21-06/09/2025	EUR	2 825 479	0.09
2 700 000	CCEP FINANCE IRE 0.500% 21-06/09/2029	EUR	2 314 647	0.07
3 833 000	CCEP FINANCE IRE 0.875% 21-06/05/2033	EUR	3 039 766	0.10
2 975 000	CCEP FINANCE IRE 1.500% 21-06/05/2041	EUR	2 122 336	0.07
3 029 000	CRH SMW FINANCE 1.250% 20-05/11/2026	EUR	2 875 532	0.09
1 950 000	CRH SMW FINANCE 4.000% 23-11/07/2027	EUR	1 974 058	0.06
2 843 000	CRH SMW FINANCE 4.000% 23-11/07/2031	EUR	2 883 439	0.09
2 807 000	CRH SMW FINANCE 4.250% 23-11/07/2035	EUR	2 861 890	0.09
1 766 000	DELL BANK INTERNATIONAL 0.500% 21-27/10/2026	EUR	1 645 628	0.05
2 500 000	DELL BANK INTERNATIONAL 3.625% 24-24/06/2029	EUR	2 486 410	0.08
1 550 000	DELL BANK INTERNATIONAL 4.500% 22-18/10/2027	EUR	1 586 444	0.05
2 900 000	DXC CAPITAL FUND 0.450% 21-15/09/2037	EUR	2 610 178	0.08
2 100 000	DXC CAPITAL FUND 0.950% 21-15/09/2031	EUR	1 690 088	0.05
1 800 000	EXPERIAN EUROPE 1.560% 22-16/05/2031	EUR	1 584 624	0.05
1 947 000	FRESENIUS FIN IR 0.000% 21-01/10/2025	EUR	1 860 993	0.06
1 816 000	FRESENIUS FIN IR 0.500% 21-01/10/2028	EUR	1 603 006	0.05
1 785 000	FRESENIUS FIN IR 0.875% 21-01/10/2031	EUR	1 456 053	0.05
1 600 000	GRENKE FINANCE 5.750% 24-06/07/2029	EUR	1 615 318	0.05

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Quantity	Denomination	Quotation currency	Market value	% of net assets
1 150 000	GRENKE FINANCE 7.875% 23-06/04/2027	EUR	1 235 219	0.04
1 450 000	HAMMERSON IRLAND 1.750% 21-03/06/2027	EUR	1 344 213	0.04
2 900 000	KERRY GROUP FIN 0.625% 19-20/09/2029	EUR	2 520 954	0.08
2 725 000	KERRY GROUP FIN 0.875% 21-01/12/2031	EUR	2 273 865	0.07
2 000 000	SECURITAS TREASURY 3.875% 24-23/02/2030	EUR	1 997 136	0.06
2 150 000	SECURITAS TREASURY 4.250% 23-04/04/2027	EUR	2 178 499	0.07
2 090 000	SECURITAS TREASURY 4.375% 23-06/03/2029	EUR	2 133 500	0.07
1 916 000	SMURFIT KAPPA 0.500% 21-22/09/2029	EUR	1 633 634	0.05
2 016 000	SMURFIT KAPPA 1.000% 21-22/09/2033	EUR	1 601 392	0.05
2 650 000	SMURFIT KAPPA 1.500% 19-15/09/2027	EUR	2 484 563	0.08
2 443 000	VODAFONE INT FIN 3.250% 22-02/03/2029	EUR	2 423 738	0.08
2 351 000	VODAFONE INT FIN 3.750% 22-02/12/2034	EUR	2 344 395	0.08
1 919 000	VODAFONE INT FIN 4.000% 23-10/02/2043	EUR	1 875 816	0.06
100 000	ZURICH FINANCE 1.625% 19-17/06/2039	EUR	77 623	0.00
	<i>Italy</i>		<i>70 831 139</i>	<i>2.27</i>
700 000	ASSICURAZIONI 1.713% 21-30/06/2032	EUR	578 460	0.02
1 200 000	ASSICURAZIONI 2.124% 19-01/10/2030	EUR	1 061 804	0.03
750 000	ASSICURAZIONI 2.429% 20-14/07/2031	EUR	657 898	0.02
1 200 000	ASSICURAZIONI 3.212% 24-15/01/2029	EUR	1 182 569	0.04
1 300 000	ASSICURAZIONI 3.547% 24-15/01/2034	EUR	1 258 563	0.04
594 000	ASSICURAZIONI 5.272% 23-12/09/2033	EUR	621 502	0.02
720 000	ASSICURAZIONI 5.399% 23-20/04/2033	EUR	758 210	0.02
800 000	ASSICURAZIONI 5.800% 22-06/07/2032	EUR	863 892	0.03
2 925 000	AUTOSTRADA TORIN 1.000% 21-25/11/2026	EUR	2 740 921	0.09
5 005 000	AUTOSTRADA TORIN 1.500% 21-25/01/2030	EUR	4 388 260	0.14
3 583 000	AUTOSTRADA TORIN 2.375% 21-25/11/2033	EUR	3 029 006	0.10
800 000	BANCO BPM SPA 0.875% 21-15/07/2026	EUR	757 113	0.02
650 000	BANCO BPM SPA 4.625% 23-29/11/2027	EUR	665 503	0.02
1 150 000	BANCO BPM SPA 4.875% 23-18/01/2027	EUR	1 178 461	0.04
780 000	BANCO BPM SPA 6.000% 22-13/09/2026	EUR	812 919	0.03
200 000	ICCREA BANCA SPA 3.500% 24-05/06/2034	EUR	199 579	0.01
1 550 000	INTESA SANPAOLO 0.625% 21-24/02/2026	EUR	1 470 019	0.05
1 901 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	1 709 761	0.05
2 150 000	INTESA SANPAOLO 1.000% 19-19/11/2026	EUR	2 019 422	0.06
1 445 000	INTESA SANPAOLO 1.350% 21-24/02/2031	EUR	1 215 006	0.04
1 600 000	INTESA SANPAOLO 1.750% 19-04/07/2029	EUR	1 458 273	0.05
1 594 000	INTESA SANPAOLO 3.625% 24-16/10/2030	EUR	1 573 821	0.05
1 525 000	INTESA SANPAOLO 4.000% 23-19/05/2026	EUR	1 533 198	0.05
1 200 000	INTESA SANPAOLO 4.375% 23-29/08/2027	EUR	1 222 854	0.04
600 000	INTESA SANPAOLO 4.500% 23-02/10/2025	EUR	604 769	0.02
1 550 000	INTESA SANPAOLO 4.750% 22-06/09/2027	EUR	1 593 416	0.05
1 940 000	INTESA SANPAOLO 4.875% 23-19/05/2030	EUR	2 044 608	0.07
2 400 000	INTESA SANPAOLO 5.125% 23-29/08/2031	EUR	2 569 067	0.08
1 250 000	INTESA SANPAOLO 5.250% 22-13/01/2030	EUR	1 338 600	0.04
1 300 000	INTESA SANPAOLO 5.625% 23-08/03/2033	EUR	1 421 278	0.05
725 000	MEDIOBANCA SPA 0.875% 19-15/01/2026	EUR	693 614	0.02
800 000	MEDIOBANCA SPA 1.000% 20-08/09/2027	EUR	735 609	0.02
900 000	MEDIOBANCA SPA 1.125% 19-15/07/2025	EUR	875 387	0.03
2 300 000	PIRELLI & C SPA 4.250% 23-18/01/2028	EUR	2 323 356	0.07
3 376 000	TERNA RETE 3.500% 24-17/01/2031	EUR	3 318 468	0.11
2 851 000	TERNA RETE 3.625% 23-21/04/2029	EUR	2 848 561	0.09
2 416 000	TERNA RETE 3.875% 23-24/07/2033	EUR	2 425 773	0.08
1 775 000	TERNA SPA 0.125% 19-25/07/2025	EUR	1 712 056	0.05
2 120 000	TERNA SPA 0.375% 20-25/09/2030	EUR	1 734 305	0.06
2 200 000	TERNA SPA 0.375% 21-23/06/2029	EUR	1 886 717	0.06
2 000 000	TERNA SPA 0.750% 20-24/07/2032	EUR	1 597 696	0.05
1 400 000	UNICREDIT SPA 0.325% 21-19/01/2026	EUR	1 329 577	0.04
1 450 000	UNICREDIT SPA 0.850% 21-19/01/2031	EUR	1 198 814	0.04
615 000	UNICREDIT SPA 1.625% 22-18/01/2032	EUR	524 714	0.02

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Quantity	Denomination	Quotation currency	Market value	% of net assets
1 050 000	UNICREDIT SPA 1.800% 20-20/01/2030	EUR	932 324	0.03
2 232 000	UNICREDIT SPA 4.000% 24-05/03/2034	EUR	2 204 166	0.07
2 000 000	UNICREDIT SPA 4.200% 24-11/06/2034	EUR	1 961 250	0.06
	<i>Denmark</i>		<i>67 494 789</i>	<i>2.16</i>
1 800 000	AP MOLLER 0.750% 21-25/11/2031	EUR	1 467 876	0.05
1 750 000	AP MOLLER 3.750% 24-05/03/2032	EUR	1 750 882	0.06
2 050 000	AP MOLLER 4.125% 24-05/03/2036	EUR	2 065 786	0.07
3 400 000	COLOPLAST FINANCE 2.250% 22-19/05/2027	EUR	3 281 247	0.11
2 600 000	COLOPLAST FINANCE 2.750% 22-19/05/2030	EUR	2 476 711	0.08
730 000	DANSKE BANK A/S 1.500% 20-02/09/2030	EUR	706 270	0.02
2 000 000	DSV PANALPINA 0.375% 20-26/02/2027	EUR	1 845 670	0.06
1 600 000	H LUNDBECK A/S 0.875% 20-14/10/2027	EUR	1 453 717	0.05
500 000	ISS GLOBAL A/S 0.875% 19-18/06/2026	EUR	472 871	0.02
2 700 000	ISS GLOBAL A/S 3.875% 24-05/06/2029	EUR	2 709 625	0.09
1 000 000	JYSKE BANK A/S 5.500% 22-16/11/2027	EUR	1 036 644	0.03
3 884 000	NOVO NORDISK A/S 3.125% 24-21/01/2029	EUR	3 873 110	0.12
3 698 000	NOVO NORDISK A/S 3.250% 24-21/01/2031	EUR	3 691 736	0.12
5 200 000	NOVO NORDISK A/S 3.375% 24-21/05/2026	EUR	5 201 189	0.17
4 992 000	NOVO NORDISK A/S 3.375% 24-21/05/2034	EUR	4 976 607	0.16
2 600 000	NOVO NORDISK FIN 0.125% 21-04/06/2028	EUR	2 312 851	0.07
1 800 000	NOVO NORDISK FIN 1.125% 22-30/09/2027	EUR	1 686 904	0.05
1 900 000	NOVO NORDISK FIN 1.375% 22-31/03/2030	EUR	1 720 964	0.06
1 130 000	NYKREDIT 0.250% 20-13/01/2026	EUR	1 072 148	0.03
1 200 000	NYKREDIT 0.375% 21-17/01/2028	EUR	1 064 860	0.03
950 000	NYKREDIT 0.500% 20-10/07/2025	EUR	920 326	0.03
1 122 000	NYKREDIT 0.750% 20-20/01/2027	EUR	1 044 559	0.03
850 000	NYKREDIT 1.375% 22-12/07/2027	EUR	797 508	0.03
1 056 000	NYKREDIT 3.875% 24-05/07/2027	EUR	1 059 771	0.03
1 030 000	NYKREDIT 3.875% 24-09/07/2029	EUR	1 029 238	0.03
1 250 000	NYKREDIT 4.000% 23-17/07/2028	EUR	1 256 125	0.04
1 150 000	NYKREDIT 4.625% 23-19/01/2029	EUR	1 187 797	0.04
1 892 000	PANDORA A/S 3.875% 24-31/05/2030	EUR	1 885 236	0.06
1 900 000	PANDORA A/S 4.500% 23-10/04/2028	EUR	1 943 945	0.06
1 516 000	TDC NET AS 5.056% 22-31/05/2028	EUR	1 543 972	0.05
2 200 000	TDC NET AS 5.186% 24-02/08/2029	EUR	2 233 464	0.07
1 766 000	TDC NET AS 5.618% 23-06/02/2030	EUR	1 811 546	0.06
2 100 000	TDC NET AS 6.500% 23-01/06/2031	EUR	2 230 243	0.07
1 950 000	VESTAS WIND SYSTEMS 4.125% 23-15/06/2031	EUR	1 973 472	0.06
1 700 000	VESTAS WIND SYSTEMS 4.125% 23-15/06/2026	EUR	1 709 919	0.05
	<i>Japan</i>		<i>50 400 821</i>	<i>1.62</i>
700 000	MITSUBISHI UFJ FINANCIAL 0.848% 19-19/07/2029	EUR	621 977	0.02
1 200 000	MITSUBISHI UFJ FINANCIAL 3.556% 22-15/06/2032	EUR	1 208 340	0.04
1 534 000	MIZUHO FINANCIAL 0.184% 21-13/04/2026	EUR	1 446 750	0.05
900 000	MIZUHO FINANCIAL 0.214% 20-07/10/2025	EUR	863 775	0.03
700 000	MIZUHO FINANCIAL 0.402% 19-06/09/2029	EUR	598 455	0.02
1 500 000	MIZUHO FINANCIAL 0.693% 20-07/10/2030	EUR	1 248 538	0.04
1 100 000	MIZUHO FINANCIAL 0.797% 20-15/04/2030	EUR	938 417	0.03
1 000 000	MIZUHO FINANCIAL 0.843% 21-12/04/2033	EUR	801 422	0.03
1 450 000	MIZUHO FINANCIAL 1.631% 22-08/04/2027	EUR	1 378 350	0.04
1 150 000	MIZUHO FINANCIAL 2.096% 22-08/04/2032	EUR	1 026 110	0.03
1 150 000	MIZUHO FINANCIAL 3.490% 22-05/09/2027	EUR	1 149 255	0.04
1 100 000	MIZUHO FINANCIAL 3.980% 24-21/05/2034	EUR	1 097 761	0.04
850 000	MIZUHO FINANCIAL 4.029% 22-05/09/2032	EUR	869 206	0.03
888 000	MIZUHO FINANCIAL 4.157% 23-20/05/2028	EUR	906 249	0.03
1 484 000	MIZUHO FINANCIAL 4.416% 23-20/05/2033	EUR	1 536 637	0.05
1 350 000	MIZUHO FINANCIAL 4.608% 23-28/08/2030	EUR	1 415 756	0.05
2 070 000	NIDEC CORP 0.046% 21-30/03/2026	EUR	1 948 068	0.06
3 000 000	NISSAN MOTOR CO 2.652% 20-17/03/2026	EUR	2 934 923	0.09
2 600 000	NISSAN MOTOR CO 3.201% 20-17/09/2028	EUR	2 503 916	0.08
2 501 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	2 379 295	0.08

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3 733 000	NTT FINANCE 0.342% 21-03/03/2030	EUR	3 138 513	0.10
3 100 000	NTT FINANCE 0.399% 21-13/12/2028	EUR	2 723 245	0.09
2 800 000	NTT FINANCE 3.359% 24-12/03/2031	EUR	2 776 544	0.09
800 000	SUMITOMO MITSUI 0.303% 20-28/10/2027	EUR	720 475	0.02
1 975 000	SUMITOMO MITSUI 0.632% 19-23/10/2029	EUR	1 694 636	0.05
1 000 000	SUMITOMO MITSUI 4.492% 23-12/06/2030	EUR	1 043 807	0.03
2 825 000	TAKEDA PHARMACEUTICAL 0.750% 20-09/07/2027	EUR	2 607 174	0.08
3 142 000	TAKEDA PHARMACEUTICAL 1.000% 20-09/07/2029	EUR	2 776 835	0.09
3 833 000	TAKEDA PHARMACEUTICAL 1.375% 20-09/07/2032	EUR	3 215 064	0.10
3 733 000	TAKEDA PHARMACEUTICAL 2.000% 20-09/07/2040	EUR	2 831 328	0.09
	<i>Belgium</i>		<i>37 563 795</i>	<i>1.21</i>
1 100 000	AEDIFICA SA 0.750% 21-09/09/2031	EUR	863 438	0.03
1 000 000	ARGENTA SPBNK 1.000% 20-13/10/2026	EUR	963 393	0.03
500 000	ARGENTA SPBNK 1.000% 20-29/01/2027	EUR	462 262	0.01
1 000 000	COFINIMMO 0.875% 20-02/12/2030	EUR	802 228	0.03
1 000 000	COFINIMMO 1.000% 22-24/01/2028	EUR	900 386	0.03
2 900 000	ELIA TRANSMISSION BELGIUM 0.875% 20-28/04/2030	EUR	2 486 502	0.08
2 000 000	ELIA TRANSMISSION BELGIUM 3.625% 23-18/01/2033	EUR	1 995 515	0.06
2 900 000	ELIA TRANSMISSION BELGIUM 3.750% 24-16/01/2036	EUR	2 857 058	0.09
1 800 000	GROUPE BRUXELLES 0.125% 21-28/01/2031	EUR	1 439 476	0.05
1 900 000	GROUPE BRUXELLES 3.125% 22-06/09/2029	EUR	1 860 476	0.06
1 700 000	GROUPE BRUXELLES 4.000% 23-15/05/2033	EUR	1 733 961	0.06
800 000	KBC GROUP NV 0.750% 20-24/01/2030	EUR	689 883	0.02
1 000 000	KBC GROUP NV 0.750% 21-31/05/2031	EUR	829 847	0.03
1 200 000	KBC GROUP NV 3.000% 22-25/08/2030	EUR	1 149 504	0.04
1 300 000	KBC GROUP NV 3.750% 24-27/03/2032	EUR	1 293 319	0.04
1 300 000	KBC GROUP NV 4.375% 23-06/12/2031	EUR	1 351 632	0.04
1 800 000	LONZA FINANCE INTERNATIONAL 1.625% 20-21/04/2027	EUR	1 711 424	0.05
1 850 000	LONZA FINANCE INTERNATIONAL 3.875% 23-25/05/2033	EUR	1 853 480	0.06
3 800 000	LONZA FINANCE INTERNATIONAL 3.875% 24-24/04/2036	EUR	3 747 241	0.12
3 000 000	SOLVAY SA 3.875% 24-03/04/2028	EUR	2 998 524	0.10
2 600 000	SOLVAY SA 4.250% 24-03/10/2031	EUR	2 601 997	0.08
1 300 000	VGP NV 1.500% 21-08/04/2029	EUR	1 110 547	0.04
900 000	VGP NV 1.625% 22-17/01/2027	EUR	831 250	0.03
1 200 000	VGP NV 2.250% 22-17/01/2030	EUR	1 030 452	0.03
	<i>Australia</i>		<i>34 427 532</i>	<i>1.10</i>
1 400 000	AUST & NZ BANK 3.652% 23-20/01/2026	EUR	1 399 552	0.04
2 600 000	AUSTRALIA PACI 4.000% 24-07/06/2034	EUR	2 599 599	0.08
1 900 000	AUSTRALIA PACI 4.375% 23-24/05/2033	EUR	1 962 756	0.06
2 070 000	CIMIC FINANCE LT 1.500% 21-28/05/2029	EUR	1 803 593	0.06
1 000 000	GOODMAN AUST FIN 4.250% 24-03/05/2030	EUR	1 010 731	0.03
1 600 000	NATIONAL AUSTRALIA BANK 2.125% 22-24/05/2028	EUR	1 530 052	0.05
2 100 000	SYDNEY AIRPORT F 3.750% 24-30/04/2032	EUR	2 095 371	0.07
2 100 000	SYDNEY AIRPORT F 4.125% 24-30/04/2036	EUR	2 109 030	0.07
3 900 000	SYDNEY AIRPORT F 4.375% 23-03/05/2033	EUR	4 029 585	0.13
1 816 000	TELSTRA CORP LTD 1.000% 20-23/04/2030	EUR	1 587 034	0.05
1 872 000	TELSTRA GROUP 3.750% 23-04/05/2031	EUR	1 900 494	0.06
2 575 000	TRANSURBAN FINANCE 3.000% 20-08/04/2030	EUR	2 473 605	0.08
2 000 000	TRANSURBAN FINANCE 3.713% 24-12/03/2032	EUR	1 992 528	0.06
1 750 000	TRANSURBAN FINANCE 3.974% 24-12/03/2036	EUR	1 725 507	0.06
2 630 000	TRANSURBAN FINANCE 4.225% 23-26/04/2033	EUR	2 690 546	0.09
1 200 000	VICINITY CENTRES 1.125% 19-07/11/2029	EUR	1 041 817	0.03
1 450 000	WESTPAC BANKING 3.703% 23-16/01/2026	EUR	1 451 864	0.05
1 000 000	WESTPAC BANKING 3.799% 23-17/01/2030	EUR	1 023 868	0.03
	<i>Finland</i>		<i>30 245 623</i>	<i>0.95</i>
1 270 000	CASTELLUM HELSIN 0.875% 21-17/09/2029	EUR	1 046 989	0.03
1 000 000	KOJAMO OYJ 0.875% 21-28/05/2029	EUR	849 873	0.03
1 200 000	KOJAMO OYJ 1.875% 20-27/05/2027	EUR	1 124 373	0.04
1 700 000	NOKIA OYJ 3.125% 20-15/05/2028	EUR	1 664 815	0.05
1 700 000	NOKIA OYJ 4.375% 23-21/08/2031	EUR	1 721 538	0.06

BNP Paribas Easy € Corp Bond SRI PAB

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 720 000	NORDEA BANK ABP 0.500% 20-14/05/2027	EUR	1 594 276	0.05
1 400 000	NORDEA BANK ABP 0.500% 21-02/11/2028	EUR	1 232 040	0.04
856 000	NORDEA BANK ABP 0.500% 21-19/03/2031	EUR	706 677	0.02
1 513 000	NORDEA BANK ABP 1.125% 22-16/02/2027	EUR	1 422 954	0.05
1 600 000	NORDEA BANK ABP 2.500% 22-23/05/2029	EUR	1 525 432	0.05
1 084 000	NORDEA BANK ABP 2.875% 22-24/08/2032	EUR	1 029 198	0.03
2 000 000	NORDEA BANK ABP 3.375% 24-11/06/2029	EUR	1 995 996	0.06
1 400 000	NORDEA BANK ABP 3.625% 24-15/03/2034	EUR	1 384 644	0.04
1 500 000	NORDEA BANK ABP 4.125% 23-05/05/2028	EUR	1 528 196	0.05
1 550 000	OP CORPORATE BANK 0.100% 20-16/11/2027	EUR	1 392 912	0.04
1 056 000	OP CORPORATE BANK 0.250% 21-24/03/2026	EUR	996 054	0.03
800 000	OP CORPORATE BANK 0.375% 21-08/12/2028	EUR	693 671	0.02
850 000	OP CORPORATE BANK 0.375% 21-16/06/2028	EUR	751 094	0.02
1 700 000	OP CORPORATE BANK 0.500% 20-12/08/2025	EUR	1 643 700	0.05
700 000	OP CORPORATE BANK 0.600% 20-18/01/2027	EUR	648 860	0.02
1 050 000	OP CORPORATE BANK 0.625% 19-12/11/2029	EUR	896 109	0.03
800 000	OP CORPORATE BANK 0.625% 22-27/07/2027	EUR	732 173	0.02
1 950 000	OP CORPORATE BANK 2.875% 22-15/12/2025	EUR	1 929 997	0.06
900 000	OP CORPORATE BANK 4.000% 23-13/06/2028	EUR	919 575	0.03
800 000	OP CORPORATE BANK 4.125% 22-18/04/2027	EUR	814 477	0.03
	<i>Canada</i>		<i>24 552 922</i>	<i>0.81</i>
1 100 000	BANK NOVA SCOTIA 0.125% 19-04/09/2026	EUR	1 020 164	0.03
1 450 000	BANK NOVA SCOTIA 0.250% 21-01/11/2028	EUR	1 257 010	0.04
1 745 000	BANK NOVA SCOTIA 3.500% 24-17/04/2029	EUR	1 732 010	0.06
1 300 000	BANK OF MONTREAL 2.750% 22-15/06/2027	EUR	1 268 419	0.04
750 000	GREAT-WEST LIFEC 4.700% 22-16/11/2029	EUR	787 695	0.03
1 950 000	MAGNA INTERNATIONAL INC 4.375% 23-17/03/2032	EUR	2 032 917	0.07
600 000	NATIONAL BANK OF CANADA 3.750% 23-25/01/2028	EUR	601 226	0.02
1 200 000	NATIONAL BANK OF CANADA 3.750% 24-02/05/2029	EUR	1 196 110	0.04
2 250 000	ROYAL BANK OF CANADA 2.125% 22-26/04/2029	EUR	2 110 578	0.07
900 000	ROYAL BANK OF CANADA 4.125% 23-05/07/2028	EUR	919 053	0.03
1 200 000	ROYAL BANK OF CANADA 4.375% 23-02/10/2030	EUR	1 246 591	0.04
1 450 000	TORONTO DOMINION BANK 0.500% 22-18/01/2027	EUR	1 340 993	0.04
2 264 000	TORONTO DOMINION BANK 1.952% 22-08/04/2030	EUR	2 053 099	0.07
1 500 000	TORONTO DOMINION BANK 2.551% 22-03/08/2027	EUR	1 454 145	0.05
1 945 000	TORONTO DOMINION BANK 3.129% 22-03/08/2032	EUR	1 850 877	0.06
1 769 000	TORONTO DOMINION BANK 3.563% 24-16/04/2031	EUR	1 745 568	0.06
1 945 000	TORONTO DOMINION BANK 3.631% 22-13/12/2029	EUR	1 936 467	0.06
	<i>Austria</i>		<i>14 167 071</i>	<i>0.46</i>
2 000 000	A1 TOWERS HOLDING 5.250% 23-13/07/2028	EUR	2 083 086	0.07
800 000	BAWAG PSK 0.375% 19-03/09/2027	EUR	716 772	0.02
900 000	BAWAG PSK 4.125% 23-18/01/2027	EUR	912 991	0.03
1 000 000	CA IMMO ANLAGEN 0.875% 20-05/02/2027	EUR	915 397	0.03
900 000	ERSTE GROUP 0.050% 20-16/09/2025	EUR	861 546	0.03
700 000	ERSTE GROUP 0.125% 21-17/05/2028	EUR	620 636	0.02
700 000	ERSTE GROUP 0.250% 21-14/09/2029	EUR	595 827	0.02
700 000	ERSTE GROUP 0.250% 21-27/01/2031	EUR	571 019	0.02
1 100 000	ERSTE GROUP 0.875% 20-13/05/2027	EUR	1 026 631	0.03
1 000 000	ERSTE GROUP 1.500% 22-07/04/2026	EUR	966 925	0.03
700 000	RAIFFEISEN BANK INTERNATIONAL 0.050% 21-01/09/2027	EUR	619 458	0.02
1 300 000	RAIFFEISEN BANK INTERNATIONAL 0.375% 19-25/09/2026	EUR	1 204 401	0.04
900 000	RAIFFEISEN BANK INTERNATIONAL 4.125% 22-08/09/2025	EUR	901 000	0.03
700 000	RAIFFEISEN BANK INTERNATIONAL 5.750% 22-27/01/2028	EUR	738 826	0.02
1 000 000	UNIQA INSURANCE 1.375% 20-09/07/2030	EUR	884 677	0.03
700 000	VIENNA INSURANCE 1.000% 21-26/03/2036	EUR	547 879	0.02
	<i>Norway</i>		<i>13 159 199</i>	<i>0.43</i>
900 000	SANTANDER CONSUMER FINANCE 0.125% 21-14/04/2026	EUR	843 892	0.03
600 000	SANTANDER CONSUMER FINANCE 0.500% 22-11/08/2025	EUR	579 223	0.02
750 000	SPAREBANK 1 OEST 0.125% 21-03/03/2028	EUR	663 233	0.02
900 000	SPAREBANK 1 OEST 1.750% 22-27/04/2027	EUR	856 409	0.03

BNP Paribas Easy € Corp Bond SRI PAB

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 430 000	SPAREBANK 1 OEST 3.625% 24-30/05/2029	EUR	1 432 309	0.05
720 000	SPAREBANK 1 SMN 0.010% 21-18/02/2028	EUR	636 227	0.02
1 150 000	SPAREBANK 1 SMN 0.125% 19-11/09/2026	EUR	1 066 047	0.03
650 000	SPAREBANK 1 SMN 3.125% 22-22/12/2025	EUR	644 906	0.02
1 200 000	SPAREBANK 1 SMN 3.500% 24-23/05/2029	EUR	1 195 322	0.04
700 000	SPAREBANK 1 SR 0.250% 21-09/11/2026	EUR	648 928	0.02
900 000	SPAREBANK 1 SR 2.875% 22-20/09/2025	EUR	890 754	0.03
500 000	SPAREBANK 1 SR 3.375% 24-14/11/2029	EUR	494 632	0.02
867 000	SPAREBANK 1 SR 3.625% 24-12/03/2029	EUR	868 897	0.03
1 600 000	SPAREBANK 1 SR 3.750% 23-23/11/2027	EUR	1 610 235	0.05
700 000	SPAREBANK 1 SR 4.875% 23-24/08/2028	EUR	728 185	0.02
	<i>Switzerland</i>		9 027 600	0.27
700 000	RAIFFEISEN SCHWE 4.840% 23-03/11/2028	EUR	729 738	0.02
700 000	RAIFFEISEN SCHWE 5.230% 22-01/11/2027	EUR	728 107	0.02
1 700 000	UBS GROUP AG 0.250% 21-24/02/2028	EUR	1 506 302	0.05
2 212 000	UBS GROUP AG 0.625% 21-18/01/2033	EUR	1 687 137	0.05
1 800 000	UBS GROUP AG 0.625% 21-24/02/2033	EUR	1 370 138	0.04
1 510 000	UBS GROUP AG 0.650% 19-10/09/2029	EUR	1 297 928	0.04
2 100 000	UBS GROUP AG 0.875% 21-03/11/2031	EUR	1 708 250	0.05
	<i>Romania</i>		3 285 110	0.11
1 200 000	NE PROPERTY 1.875% 19-09/10/2026	EUR	1 127 121	0.04
1 206 000	NE PROPERTY 2.000% 22-20/01/2030	EUR	1 042 546	0.03
1 150 000	NE PROPERTY 3.375% 20-14/07/2027	EUR	1 115 443	0.04
	<i>New Zealand</i>		2 604 618	0.09
800 000	ASB BANK LIMITED 4.500% 23-16/03/2027	EUR	818 541	0.03
1 800 000	CHORUS LTD 3.625% 22-07/09/2029	EUR	1 786 077	0.06
	<i>Bermuda</i>		1 966 859	0.06
2 000 000	ATHORA HOLDING L 5.875% 24-10/09/2034	EUR	1 966 859	0.06
	<i>Liechtenstein</i>		1 875 420	0.06
800 000	SWISS LIFE FINANCE I 0.500% 21-15/09/2031	EUR	643 200	0.02
1 250 000	SWISS LIFE FINANCE I 3.250% 22-31/08/2029	EUR	1 232 220	0.04
	<i>Cayman Islands</i>		1 397 417	0.04
1 800 000	CIE GNRL DES ESTABLI 0.250% 20-02/11/2032	EUR	1 397 417	0.04
	<i>Mexico</i>		923 051	0.03
1 000 000	AMERICA MOVIL SA 0.750% 19-26/06/2027	EUR	923 051	0.03
	Floating rate bonds		593 189 492	19.04
	<i>France</i>		102 569 788	3.32
1 530 000	AXA SA 21-07/10/2041 FRN	EUR	1 254 291	0.04
1 800 000	AXA SA 22-10/03/2043 FRN	EUR	1 749 848	0.06
1 925 000	AXA SA 22-10/07/2042 FRN	EUR	1 592 016	0.05
1 500 000	AXA SA 23-11/07/2043 FRN	EUR	1 581 554	0.05
1 800 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 22-16/06/2032 FRN	EUR	1 774 987	0.06
200 000	BNP PARIBAS 19-04/06/2026 FRN	EUR	193 920	0.01
1 500 000	BNP PARIBAS 20-01/09/2028 FRN	EUR	1 352 980	0.04
1 400 000	BNP PARIBAS 20-14/10/2027 FRN	EUR	1 294 649	0.04
1 800 000	BNP PARIBAS 20-15/01/2032 FRN	EUR	1 655 666	0.05
1 900 000	BNP PARIBAS 20-17/04/2029 FRN	EUR	1 717 797	0.06
1 900 000	BNP PARIBAS 20-19/02/2028 FRN	EUR	1 742 236	0.06
1 900 000	BNP PARIBAS 21-13/04/2027 FRN	EUR	1 783 917	0.06
1 600 000	BNP PARIBAS 21-19/01/2030 FRN	EUR	1 372 133	0.04
1 400 000	BNP PARIBAS 21-30/05/2028 FRN	EUR	1 274 489	0.04
1 500 000	BNP PARIBAS 21-31/08/2033 FRN	EUR	1 302 416	0.04
2 400 000	BNP PARIBAS 22-11/07/2030 FRN	EUR	2 062 765	0.07
2 400 000	BNP PARIBAS 22-25/07/2028 FRN	EUR	2 325 213	0.07
2 300 000	BNP PARIBAS 22-31/03/2032 FRN	EUR	2 185 303	0.07
2 000 000	BNP PARIBAS 23-10/01/2031 FRN	EUR	2 015 214	0.06
1 500 000	BNP PARIBAS 23-13/01/2029 FRN	EUR	1 525 908	0.05

BNP Paribas Easy € Corp Bond SRI PAB

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 700 000	BNP PARIBAS 23-13/04/2031 FRN	EUR	1 731 989	0.06
2 500 000	BNP PARIBAS 23-13/11/2032 FRN	EUR	2 608 505	0.08
1 400 000	BNP PARIBAS 23-23/02/2029 FRN	EUR	1 408 800	0.05
2 300 000	BNP PARIBAS 23-26/09/2032 FRN	EUR	2 351 960	0.08
1 300 000	BNP PARIBAS 24-10/01/2032 FRN	EUR	1 298 672	0.04
2 100 000	BPCE 20-15/09/2027 FRN	EUR	1 949 162	0.06
1 600 000	BPCE 22-02/02/2034 FRN	EUR	1 428 024	0.05
1 300 000	BPCE 22-02/03/2029 FRN	EUR	1 198 308	0.04
800 000	BPCE 22-02/03/2032 FRN	EUR	756 860	0.02
1 000 000	BPCE 22-14/01/2028 FRN	EUR	918 167	0.03
800 000	BPCE 23-01/06/2033 FRN	EUR	838 491	0.03
1 600 000	BPCE 23-02/03/2030 FRN	EUR	1 642 713	0.05
1 200 000	BPCE 23-14/06/2034 FRN	EUR	1 260 714	0.04
2 400 000	BPCE 23-25/01/2035 FRN	EUR	2 448 560	0.08
1 900 000	BPCE 24-08/03/2033 FRN	EUR	1 901 208	0.06
1 500 000	BPCE 24-11/01/2035 FRN	EUR	1 516 202	0.05
800 000	BPCE 24-26/02/2036 FRN	EUR	807 480	0.03
1 500 000	CREDIT AGRICOLE SA 21-21/09/2029 FRN	EUR	1 305 142	0.04
1 600 000	CREDIT AGRICOLE SA 22-12/01/2028 FRN	EUR	1 477 600	0.05
1 400 000	CREDIT AGRICOLE SA 22-12/10/2026 FRN	EUR	1 402 245	0.04
1 200 000	CREDIT AGRICOLE SA 22-22/04/2027 FRN	EUR	1 159 314	0.04
1 500 000	CREDIT AGRICOLE SA 23-11/07/2029 FRN	EUR	1 520 074	0.05
1 400 000	CREDIT AGRICOLE SA 23-28/08/2033 FRN	EUR	1 458 065	0.05
1 800 000	CREDIT AGRICOLE SA 24-15/04/2036 FRN	EUR	1 776 635	0.06
1 000 000	CREDIT MUTUEL ARKEA 20-11/06/2029 FRN	EUR	902 607	0.03
400 000	CREDIT MUTUEL ARKEA 24-15/05/2035 FRN	EUR	400 613	0.01
1 000 000	GACM 21-21/04/2042 FRN	EUR	807 332	0.03
700 000	GACM 24-30/10/2044 FRN	EUR	690 585	0.02
2 100 000	ORANGE 19-31/12/2059 FRN	EUR	1 952 768	0.06
2 700 000	ORANGE 20-15/10/2169 FRN	EUR	2 403 388	0.08
2 000 000	ORANGE 21-31/12/2061 FRN	EUR	1 722 060	0.06
3 700 000	ORANGE 23-18/04/2172 FRN	EUR	3 829 669	0.12
2 700 000	ORANGE 24-15/03/2173 FRN	EUR	2 686 881	0.09
1 500 000	SOCIETE GENERALE 20-22/09/2028 FRN	EUR	1 360 342	0.04
1 600 000	SOCIETE GENERALE 20-24/11/2030 FRN	EUR	1 525 428	0.05
1 600 000	SOCIETE GENERALE 21-02/12/2027 FRN	EUR	1 476 080	0.05
1 700 000	SOCIETE GENERALE 21-12/06/2029 FRN	EUR	1 482 585	0.05
1 800 000	SOCIETE GENERALE 21-17/11/2026 FRN	EUR	1 711 997	0.05
1 600 000	SOCIETE GENERALE 21-30/06/2031 FRN	EUR	1 494 363	0.05
600 000	SOCIETE GENERALE 22-06/09/2032 FRN	EUR	613 649	0.02
2 500 000	SOCIETE GENERALE 22-06/12/2030 FRN	EUR	2 498 027	0.08
2 000 000	SOCIETE GENERALE 23-21/11/2031 FRN	EUR	2 065 065	0.07
1 500 000	SOCIETE GENERALE 23-28/09/2029 FRN	EUR	1 539 184	0.05
1 200 000	SOGECAP SA 23-16/05/2044 FRN	EUR	1 280 179	0.04
2 100 000	URW 23-03/10/2171 FRN	EUR	2 204 794	0.07
	<i>United States of America</i>		<i>72 926 735</i>	<i>2.32</i>
1 810 000	BANK OF AMERICA CORPORATION 19-08/08/2029 FRN	EUR	1 605 707	0.05
2 150 000	BANK OF AMERICA CORPORATION 20-26/10/2031 FRN	EUR	1 774 190	0.06
2 600 000	BANK OF AMERICA CORPORATION 20-31/03/2029 FRN	EUR	2 595 876	0.08
2 400 000	BANK OF AMERICA CORPORATION 21-22/03/2031 FRN	EUR	2 020 067	0.06
2 450 000	BANK OF AMERICA CORPORATION 21-24/05/2032 FRN	EUR	2 053 450	0.07
2 010 000	BANK OF AMERICA CORPORATION 21-24/08/2028 FRN	EUR	1 826 789	0.06
2 450 000	BANK OF AMERICA CORPORATION 22-27/04/2033 FRN	EUR	2 279 862	0.07
2 800 000	BANK OF AMERICA CORPORATION 22-27/10/2026 FRN	EUR	2 733 260	0.09
2 500 000	CITIGROUP INC 19-08/10/2027 FRN	EUR	2 330 828	0.07
2 500 000	CITIGROUP INC 20-06/07/2026 FRN	EUR	2 437 513	0.08
1 760 000	CITIGROUP INC 22-22/09/2028 FRN	EUR	1 764 994	0.06
1 600 000	CITIGROUP INC 22-22/09/2033 FRN	EUR	1 623 931	0.05
2 600 000	CITIGROUP INC 24-14/05/2032 FRN	EUR	2 573 174	0.08
2 700 000	JPMORGAN CHASE 19-04/11/2032 FRN	EUR	2 250 040	0.07
2 280 000	JPMORGAN CHASE 19-25/07/2031 FRN	EUR	1 953 075	0.06

BNP Paribas Easy € Corp Bond SRI PAB

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 700 000	JPMORGAN CHASE 20-24/02/2028 FRN	EUR	1 563 436	0.05
2 300 000	JPMORGAN CHASE 21-17/02/2033 FRN	EUR	1 833 749	0.06
4 050 000	JPMORGAN CHASE 22-23/03/2030 FRN	EUR	3 748 190	0.12
3 241 000	JPMORGAN CHASE 23-13/11/2031 FRN	EUR	3 369 269	0.11
818 000	JPMORGAN CHASE 24-06/06/2028 FRN	EUR	820 823	0.03
3 286 000	JPMORGAN CHASE 24-21/03/2034 FRN	EUR	3 264 913	0.10
2 900 000	MORGAN STANLEY 20-26/10/2029 FRN	EUR	2 532 807	0.08
2 700 000	MORGAN STANLEY 21-07/02/2031 FRN	EUR	2 249 786	0.07
2 700 000	MORGAN STANLEY 21-29/04/2033 FRN	EUR	2 202 513	0.07
2 800 000	MORGAN STANLEY 21-29/10/2027 FRN	EUR	2 599 708	0.08
2 500 000	MORGAN STANLEY 22-07/05/2032 FRN	EUR	2 362 832	0.08
2 700 000	MORGAN STANLEY 22-25/01/2034 FRN	EUR	2 927 687	0.09
1 800 000	MORGAN STANLEY 22-25/10/2028 FRN	EUR	1 864 385	0.06
3 200 000	MORGAN STANLEY 23-02/03/2029 FRN	EUR	3 299 192	0.11
2 318 000	MORGAN STANLEY 24-21/03/2030 FRN	EUR	2 319 301	0.07
2 965 000	MORGAN STANLEY 24-21/03/2035 FRN	EUR	2 947 018	0.09
1 200 000	US BANCORP 24-21/05/2032 FRN	EUR	1 198 370	0.04
	<i>United Kingdom</i>		<i>66 977 523</i>	<i>2.15</i>
2 300 000	BARCLAYS BANK PLC 21-09/08/2029 FRN	EUR	2 013 719	0.06
1 800 000	BARCLAYS BANK PLC 21-12/05/2032 FRN	EUR	1 484 284	0.05
1 600 000	BARCLAYS BANK PLC 21-22/03/2031 FRN	EUR	1 508 022	0.05
1 850 000	BARCLAYS BANK PLC 22-28/01/2028 FRN	EUR	1 719 369	0.06
2 200 000	BARCLAYS BANK PLC 22-29/01/2034 FRN	EUR	2 348 886	0.08
1 540 000	BARCLAYS BANK PLC 22-31/01/2027 FRN	EUR	1 519 236	0.05
1 600 000	BARCLAYS BANK PLC 24-08/05/2035 FRN	EUR	1 601 119	0.05
1 669 000	BARCLAYS BANK PLC 24-31/01/2033 FRN	EUR	1 699 436	0.05
2 647 000	BARCLAYS BANK PLC 24-31/05/2036 FRN	EUR	2 657 584	0.09
1 500 000	HSBC HOLDINGS 20-13/11/2026 FRN	EUR	1 430 648	0.05
1 674 000	HSBC HOLDINGS 20-13/11/2031 FRN	EUR	1 395 128	0.04
1 600 000	HSBC HOLDINGS 21-24/09/2029 FRN	EUR	1 405 902	0.05
2 750 000	HSBC HOLDINGS 22-15/06/2027 FRN	EUR	2 708 753	0.09
1 950 000	HSBC HOLDINGS 22-16/11/2032 FRN	EUR	2 067 315	0.07
2 340 000	HSBC HOLDINGS 23-10/03/2028 FRN	EUR	2 396 400	0.08
2 100 000	HSBC HOLDINGS 23-10/03/2032 FRN	EUR	2 198 555	0.07
2 597 000	HSBC HOLDINGS 23-23/05/2033 FRN	EUR	2 737 376	0.09
1 900 000	HSBC HOLDINGS 24-20/05/2029 FRN	EUR	1 896 323	0.06
2 172 000	HSBC HOLDINGS 24-22/03/2035 FRN	EUR	2 175 620	0.07
1 660 000	LLOYDS BANKING GROUP PLC 22-24/08/2030 FRN	EUR	1 601 898	0.05
950 000	LLOYDS BANKING GROUP PLC 23-11/01/2029 FRN	EUR	973 721	0.03
1 920 000	LLOYDS BANKING GROUP PLC 23-21/09/2031 FRN	EUR	2 000 777	0.06
700 000	LLOYDS BANKING GROUP PLC 24-05/04/2034 FRN	EUR	694 443	0.02
1 843 000	LLOYDS BANKING GROUP PLC 24-14/05/2032 FRN	EUR	1 838 088	0.06
752 000	NATIONWIDE BLDG 24-16/04/2034 FRN	EUR	750 228	0.02
1 500 000	NATWEST GROUP 21-14/09/2029 FRN	EUR	1 317 138	0.04
1 100 000	NATWEST GROUP 21-14/09/2032 FRN	EUR	989 329	0.03
1 550 000	NATWEST GROUP 21-26/02/2030 FRN	EUR	1 346 323	0.04
1 700 000	NATWEST GROUP 22-06/09/2028 FRN	EUR	1 716 193	0.06
750 000	NATWEST GROUP 23-14/03/2028 FRN	EUR	769 638	0.02
1 550 000	NATWEST GROUP 23-16/02/2029 FRN	EUR	1 596 256	0.05
1 129 000	NATWEST GROUP 23-28/02/2034 FRN	EUR	1 179 276	0.04
1 300 000	SANTANDER UK GRP 21-13/09/2029 FRN	EUR	1 133 854	0.04
1 200 000	SANTANDER UK GRP 22-25/08/2028 FRN	EUR	1 186 187	0.04
1 550 000	STANDARD CHARTERED 20-09/09/2030 FRN	EUR	1 519 515	0.05
1 080 000	STANDARD CHARTERED 20-27/01/2028 FRN	EUR	1 002 787	0.03
800 000	STANDARD CHARTERED 21-17/11/2029 FRN	EUR	701 246	0.02
1 700 000	STANDARD CHARTERED 21-23/09/2031 FRN	EUR	1 570 372	0.05
1 500 000	STANDARD CHARTERED 23-10/05/2031 FRN	EUR	1 557 898	0.05
1 570 000	STANDARD CHARTERED 24-04/03/2032 FRN	EUR	1 574 506	0.05
1 100 000	SWISS RE FIN UK 20-04/06/2052 FRN	EUR	969 588	0.03
706 000	VIRGIN MONEY 23-29/10/2028 FRN	EUR	722 313	0.02
1 300 000	VIRGIN MONEY 24-18/03/2028 FRN	EUR	1 302 274	0.04

BNP Paribas Easy € Corp Bond SRI PAB

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Spain</i>		<i>62 783 361</i>	<i>2.03</i>
1 000 000	ABANCA CORP 21-08/09/2027 FRN	EUR	930 646	0.03
700 000	ABANCA CORP 22-14/09/2028 FRN	EUR	726 130	0.02
800 000	ABANCA CORP 23-02/04/2030 FRN	EUR	855 466	0.03
1 600 000	BANCO BILBAO VIZCAYA ARGENTARIA 21-24/03/2027 FRN	EUR	1 507 258	0.05
1 600 000	BANCO BILBAO VIZCAYA ARGENTARIA 22-14/01/2029 FRN	EUR	1 450 787	0.05
1 600 000	BANCO BILBAO VIZCAYA ARGENTARIA 23-13/01/2031 FRN	EUR	1 652 747	0.05
1 300 000	BANCO BILBAO VIZCAYA ARGENTARIA 23-15/09/2033 FRN	EUR	1 356 149	0.04
1 800 000	BANCO BILBAO VIZCAYA ARGENTARIA 24-08/02/2036 FRN	EUR	1 813 065	0.06
700 000	BANCO SABADELL 20-11/03/2027 FRN	EUR	671 411	0.02
700 000	BANCO SABADELL 21-16/06/2028 FRN	EUR	643 594	0.02
800 000	BANCO SABADELL 22-08/09/2026 FRN	EUR	813 589	0.03
1 100 000	BANCO SABADELL 22-10/11/2028 FRN	EUR	1 146 650	0.04
1 300 000	BANCO SABADELL 23-07/02/2029 FRN	EUR	1 350 125	0.04
1 300 000	BANCO SABADELL 23-07/06/2029 FRN	EUR	1 357 134	0.04
1 300 000	BANCO SABADELL 23-08/09/2029 FRN	EUR	1 369 515	0.04
800 000	BANCO SABADELL 24-13/09/2030 FRN	EUR	807 454	0.03
1 200 000	BANCO SABADELL 24-15/01/2030 FRN	EUR	1 210 454	0.04
1 600 000	BANCO SANTANDER 21-24/03/2027 FRN	EUR	1 513 536	0.05
1 700 000	BANCO SANTANDER 21-24/06/2029 FRN	EUR	1 506 658	0.05
1 900 000	BANCO SANTANDER 22-27/09/2026 FRN	EUR	1 896 968	0.06
1 700 000	BANCO SANTANDER 23-18/10/2027 FRN	EUR	1 730 391	0.06
2 300 000	BANCO SANTANDER 23-23/08/2033 FRN	EUR	2 397 134	0.08
2 100 000	BANCO SANTANDER 24-09/01/2028 FRN	EUR	2 091 195	0.07
1 800 000	BANCO SANTANDER 24-09/01/2030 FRN	EUR	1 786 193	0.06
2 000 000	BANCO SANTANDER 24-22/04/2034 FRN	EUR	2 032 139	0.07
1 000 000	BANKINTER SA 21-23/12/2032 FRN	EUR	906 862	0.03
1 100 000	BANKINTER SA 23-03/05/2030 FRN	EUR	1 129 166	0.04
1 200 000	BANKINTER SA 23-13/09/2031 FRN	EUR	1 253 400	0.04
1 500 000	CAIXABANK 20-10/07/2026 FRN	EUR	1 454 733	0.05
1 400 000	CAIXABANK 20-18/11/2026 FRN	EUR	1 334 972	0.04
1 500 000	CAIXABANK 21-09/02/2029 FRN	EUR	1 334 143	0.04
1 300 000	CAIXABANK 21-18/06/2031 FRN	EUR	1 225 977	0.04
1 500 000	CAIXABANK 21-26/05/2028 FRN	EUR	1 382 977	0.04
1 800 000	CAIXABANK 22-14/11/2030 FRN	EUR	1 924 295	0.06
1 800 000	CAIXABANK 22-21/01/2028 FRN	EUR	1 674 857	0.05
1 100 000	CAIXABANK 22-23/02/2033 FRN	EUR	1 157 731	0.04
1 900 000	CAIXABANK 23-16/05/2027 FRN	EUR	1 928 523	0.06
1 500 000	CAIXABANK 23-19/07/2029 FRN	EUR	1 561 375	0.05
800 000	CAIXABANK 23-19/07/2034 FRN	EUR	854 957	0.03
1 600 000	CAIXABANK 23-30/05/2034 FRN	EUR	1 692 804	0.05
2 100 000	CAIXABANK 24-09/02/2032 FRN	EUR	2 106 034	0.07
700 000	IBERCAJA 23-07/06/2027 FRN	EUR	722 387	0.02
1 000 000	IBERCAJA 24-30/07/2028 FRN	EUR	1 009 588	0.03
1 800 000	RED ELECTRICA FI 23-07/08/2171 FRN	EUR	1 820 854	0.06
900 000	UNICAJA ES 21-01/12/2026 FRN	EUR	862 826	0.03
800 000	UNICAJA ES 23-21/02/2029 FRN	EUR	828 512	0.03
	<i>Germany</i>		<i>53 396 738</i>	<i>1.73</i>
1 500 000	ALLIANZ SE 19-25/09/2049 FRN	EUR	1 292 950	0.04
1 600 000	ALLIANZ SE 20-08/07/2050 FRN	EUR	1 421 011	0.05
2 000 000	ALLIANZ SE 22-05/07/2052 FRN	EUR	1 974 568	0.06
1 800 000	ALLIANZ SE 22-07/09/2038 FRN	EUR	1 821 479	0.06
2 300 000	ALLIANZ SE 23-25/07/2053 FRN	EUR	2 520 459	0.08
1 600 000	ALLIANZ SE 24-26/07/2054 FRN	EUR	1 643 133	0.05
1 100 000	COMMERZBANK AG 22-14/09/2027 FRN	EUR	1 078 553	0.03
1 100 000	COMMERZBANK AG 22-21/03/2028 FRN	EUR	1 117 966	0.04
1 200 000	COMMERZBANK AG 23-18/01/2030 FRN	EUR	1 247 857	0.04
800 000	COMMERZBANK AG 23-25/03/2029 FRN	EUR	832 409	0.03
1 000 000	COMMERZBANK AG 24-17/01/2031 FRN	EUR	1 019 547	0.03
1 500 000	DEUTSCHE BANK AG 20-03/09/2026 FRN	EUR	1 456 050	0.05

BNP Paribas Easy € Corp Bond SRI PAB

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 700 000	DEUTSCHE BANK AG 20-19/05/2031 FRN	EUR	1 721 900	0.06
2 700 000	DEUTSCHE BANK AG 20-19/11/2030 FRN	EUR	2 372 476	0.08
1 200 000	DEUTSCHE BANK AG 21-17/02/2027 FRN	EUR	1 141 610	0.04
1 900 000	DEUTSCHE BANK AG 21-17/02/2032 FRN	EUR	1 582 832	0.05
2 500 000	DEUTSCHE BANK AG 22-05/09/2030 FRN	EUR	2 575 747	0.08
1 600 000	DEUTSCHE BANK AG 22-23/02/2028 FRN	EUR	1 515 691	0.05
800 000	DEUTSCHE BANK AG 22-24/05/2028 FRN	EUR	784 759	0.03
2 200 000	DEUTSCHE BANK AG 22-24/06/2032 FRN	EUR	2 145 521	0.07
1 000 000	DEUTSCHE BANK AG 23-11/01/2029 FRN	EUR	1 040 248	0.03
1 700 000	DEUTSCHE BANK AG 24-04/04/2030 FRN	EUR	1 691 079	0.05
1 600 000	DEUTSCHE BANK AG 24-15/01/2030 FRN	EUR	1 598 273	0.05
1 000 000	DEUTSCHE BOERSE 20-16/06/2047 FRN	EUR	920 500	0.03
600 000	DEUTSCHE BOERSE 22-23/06/2048 FRN	EUR	551 322	0.02
700 000	HAMBURG COM BANK 21-22/09/2026 FRN	EUR	658 898	0.02
1 200 000	HANNOVER RUECKV 19-09/10/2039 FRN	EUR	1 031 595	0.03
700 000	HANNOVER RUECKV 20-08/10/2040 FRN	EUR	607 568	0.02
1 100 000	HANNOVER RUECKV 21-30/06/2042 FRN	EUR	895 020	0.03
1 200 000	HANNOVER RUECKV 22-26/08/2043 FRN	EUR	1 330 988	0.04
2 100 000	INFINEON TECH 19-01/04/2168 FRN	EUR	2 030 865	0.07
700 000	MERCK 19-25/06/2079 FRN	EUR	658 074	0.02
3 300 000	MERCK 20-09/09/2080 FRN	EUR	3 113 911	0.10
2 100 000	MUENCHENER RUECKVERSICHERUNG AG 20-26/05/2041 FRN	EUR	1 750 988	0.06
1 400 000	MUENCHENER RUECKVERSICHERUNG AG 21-26/05/2042 FRN	EUR	1 110 233	0.04
2 600 000	MUNICH RE 24-26/05/2044 FRN	EUR	2 559 616	0.08
700 000	TALANX AG 21-01/12/2042 FRN	EUR	581 042	0.02
	<i>The Netherlands</i>		<i>49 245 168</i>	<i>1.57</i>
1 700 000	ABN AMRO BANK NV 22-22/02/2033 FRN	EUR	1 734 257	0.06
1 200 000	ACHMEA BV 24-02/11/2044 FRN	EUR	1 204 899	0.04
1 400 000	ASR NEDERLAND NV 22-07/12/2043 FRN	EUR	1 579 550	0.05
650 000	ATHORA NL 22-31/08/2032 FRN	EUR	641 325	0.02
1 400 000	COOPERATIEVE RAB 20-05/05/2028 FRN	EUR	1 297 846	0.04
1 500 000	COOPERATIEVE RAB 21-01/12/2027 FRN	EUR	1 386 660	0.04
1 500 000	COOPERATIEVE RAB 22-27/01/2028 FRN	EUR	1 535 815	0.05
1 200 000	COOPERATIEVE RAB 22-30/11/2032 FRN	EUR	1 190 286	0.04
2 000 000	COOPERATIEVE RAB 23-25/04/2029 FRN	EUR	2 041 673	0.07
1 400 000	ING GROEP NV 19-13/11/2030 FRN	EUR	1 332 508	0.04
2 100 000	ING GROEP NV 20-18/02/2029 FRN	EUR	1 848 059	0.06
2 200 000	ING GROEP NV 20-26/05/2031 FRN	EUR	2 115 488	0.07
2 300 000	ING GROEP NV 21-01/02/2030 FRN	EUR	1 959 404	0.06
800 000	ING GROEP NV 21-09/06/2032 FRN	EUR	726 132	0.02
1 300 000	ING GROEP NV 21-16/11/2032 FRN	EUR	1 169 961	0.04
2 500 000	ING GROEP NV 21-29/09/2028 FRN	EUR	2 248 649	0.07
1 200 000	ING GROEP NV 21-29/11/2030 FRN	EUR	1 027 544	0.03
2 100 000	ING GROEP NV 22-14/11/2027 FRN	EUR	2 151 190	0.07
1 700 000	ING GROEP NV 22-14/11/2033 FRN	EUR	1 854 934	0.06
2 600 000	ING GROEP NV 22-16/02/2027 FRN	EUR	2 498 521	0.08
2 400 000	ING GROEP NV 22-16/02/2031 FRN	EUR	2 145 295	0.07
1 400 000	ING GROEP NV 22-24/08/2033 FRN	EUR	1 388 863	0.04
900 000	ING GROEP NV 23-20/02/2035 FRN	EUR	920 410	0.03
2 300 000	ING GROEP NV 23-23/05/2029 FRN	EUR	2 354 526	0.08
2 400 000	ING GROEP NV 23-23/05/2034 FRN	EUR	2 537 801	0.08
1 900 000	ING GROEP NV 24-12/02/2035 FRN	EUR	1 912 373	0.06
2 300 000	ING GROEP NV 24-12/08/2029 FRN	EUR	2 312 755	0.07
1 800 000	ING GROEP NV 24-15/08/2034 FRN	EUR	1 792 356	0.06
700 000	NN GROUP NV 22-01/03/2043 FRN	EUR	719 825	0.02
1 500 000	NN GROUP NV 23-03/11/2043 FRN	EUR	1 616 263	0.05
	<i>Italy</i>		<i>37 115 737</i>	<i>1.19</i>
1 100 000	BANCA POPOLARE DI SONDRIO 21-13/07/2027 FRN	EUR	1 041 448	0.03
900 000	BANCA POPOLARE DI SONDRIO 23-26/09/2028 FRN	EUR	940 946	0.03
889 000	BANCA POPOLARE DI SONDRIO 24-04/06/2030 FRN	EUR	884 537	0.03

BNP Paribas Easy € Corp Bond SRI PAB

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
900 000	BANCO BPM SPA 22-21/01/2028 FRN	EUR	941 331	0.03
1 500 000	BANCO BPM SPA 23-14/06/2028 FRN	EUR	1 574 115	0.05
1 150 000	BANCO BPM SPA 24-17/01/2030 FRN	EUR	1 175 415	0.04
500 000	BPER BANCA 21-31/03/2027 FRN	EUR	479 180	0.02
1 050 000	BPER BANCA 24-20/02/2030 FRN	EUR	1 057 582	0.03
1 100 000	BPER BANCA 24-22/05/2031 FRN	EUR	1 086 704	0.03
600 000	CREDITO EMILIANO 22-19/01/2028 FRN	EUR	561 015	0.02
900 000	CREDITO EMILIANO 23-26/03/2030 FRN	EUR	935 087	0.03
600 000	FINECO BANK 21-21/10/2027 FRN	EUR	555 515	0.02
850 000	ICCREA BANCA SPA 21-17/01/2027 FRN	EUR	827 805	0.03
800 000	ICCREA BANCA SPA 23-20/01/2028 FRN	EUR	853 437	0.03
1 150 000	ICCREA BANCA SPA 24-05/02/2030 FRN	EUR	1 152 772	0.04
2 200 000	INTESA SANPAOLO 23-08/03/2028 FRN	EUR	2 263 382	0.07
1 000 000	MEDIOBANCA SPA 21-02/11/2028 FRN	EUR	907 554	0.03
650 000	MEDIOBANCA SPA 22-07/02/2029 FRN	EUR	667 651	0.02
650 000	MEDIOBANCA SPA 22-17/07/2029 FRN	EUR	581 469	0.02
904 000	MEDIOBANCA SPA 23-01/02/2030 FRN	EUR	921 706	0.03
868 000	MEDIOBANCA SPA 23-13/09/2027 FRN	EUR	886 214	0.03
1 300 000	MEDIOBANCA SPA 23-14/03/2028 FRN	EUR	1 331 792	0.04
779 000	MEDIOBANCA SPA 24-04/07/2030 FRN	EUR	770 147	0.02
500 000	UNICREDIT SPA 20-16/06/2026 FRN	EUR	487 797	0.02
1 850 000	UNICREDIT SPA 20-22/07/2027 FRN	EUR	1 790 019	0.06
1 750 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	1 558 912	0.05
1 366 000	UNICREDIT SPA 22-15/11/2027 FRN	EUR	1 425 691	0.05
2 150 000	UNICREDIT SPA 22-18/01/2028 FRN	EUR	2 004 007	0.06
1 250 000	UNICREDIT SPA 23-14/02/2030 FRN	EUR	1 292 872	0.04
1 500 000	UNICREDIT SPA 23-16/02/2029 FRN	EUR	1 521 772	0.05
1 500 000	UNICREDIT SPA 23-17/01/2029 FRN	EUR	1 550 035	0.05
1 384 000	UNICREDIT SPA 24-11/06/2028 FRN	EUR	1 381 835	0.04
1 700 000	UNICREDIT SPA 24-23/01/2031 FRN	EUR	1 705 993	0.05
	<i>Switzerland</i>		<i>26 752 045</i>	<i>0.87</i>
1 000 000	UBS GROUP AG 19-24/06/2027 FRN	EUR	945 842	0.03
2 400 000	UBS GROUP AG 20-05/11/2028 FRN	EUR	2 141 552	0.07
1 905 000	UBS GROUP AG 20-14/01/2028 FRN	EUR	1 761 571	0.06
2 000 000	UBS GROUP AG 21-03/11/2026 FRN	EUR	1 902 663	0.06
4 600 000	UBS GROUP AG 22-01/03/2029 FRN	EUR	5 195 527	0.17
2 350 000	UBS GROUP AG 22-02/04/2032 FRN	EUR	2 195 462	0.07
2 825 000	UBS GROUP AG 22-13/10/2026 FRN	EUR	2 759 303	0.09
1 550 000	UBS GROUP AG 22-15/06/2027 FRN	EUR	1 517 348	0.05
1 500 000	UBS GROUP AG 22-15/06/2030 FRN	EUR	1 453 207	0.05
1 700 000	UBS GROUP AG 23-11/01/2031 FRN	EUR	1 737 333	0.06
1 550 000	UBS GROUP AG 23-17/03/2028 FRN	EUR	1 582 911	0.05
1 600 000	UBS GROUP AG 23-17/03/2032 FRN	EUR	1 671 308	0.05
1 872 000	UBS GROUP AG 24-09/06/2033 FRN	EUR	1 888 018	0.06
	<i>Denmark</i>		<i>20 660 739</i>	<i>0.65</i>
700 000	DANSKE BANK A/S 21-09/06/2029 FRN	EUR	622 631	0.02
1 100 000	DANSKE BANK A/S 21-15/05/2031 FRN	EUR	1 041 209	0.03
1 315 000	DANSKE BANK A/S 22-17/02/2027 FRN	EUR	1 263 285	0.04
800 000	DANSKE BANK A/S 23-09/11/2028 FRN	EUR	816 446	0.03
1 600 000	DANSKE BANK A/S 23-10/01/2031 FRN	EUR	1 635 530	0.05
1 700 000	DANSKE BANK A/S 23-12/01/2027 FRN	EUR	1 707 094	0.05
1 600 000	DANSKE BANK A/S 23-21/06/2030 FRN	EUR	1 664 305	0.05
1 200 000	DANSKE BANK A/S 24-09/01/2032 FRN	EUR	1 192 587	0.04
1 379 000	DANSKE BANK A/S 24-14/05/2034 FRN	EUR	1 393 540	0.04
900 000	JYSKE BANK A/S 21-02/09/2026 FRN	EUR	860 116	0.03
700 000	JYSKE BANK A/S 21-17/02/2028 FRN	EUR	641 506	0.02
997 000	JYSKE BANK A/S 23-10/11/2029 FRN	EUR	1 029 101	0.03
600 000	JYSKE BANK A/S 23-26/10/2028 FRN	EUR	618 255	0.02
600 000	JYSKE BANK A/S 24-01/05/2035 FRN	EUR	612 572	0.02
899 000	JYSKE BANK A/S 24-06/09/2030 FRN	EUR	903 372	0.03

BNP Paribas Easy € Corp Bond SRI PAB

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
800 000	NYKREDIT 21-28/07/2031 FRN	EUR	748 944	0.02
800 000	NYKREDIT 22-29/12/2032 FRN	EUR	825 510	0.03
706 000	SYDBANK A/S 21-10/11/2026 FRN	EUR	673 672	0.02
1 100 000	SYDBANK A/S 23-06/09/2028 FRN	EUR	1 138 754	0.04
1 267 000	SYDBANK A/S 24-30/09/2027 FRN	EUR	1 272 310	0.04
	<i>Ireland</i>		<i>16 343 440</i>	<i>0.51</i>
1 150 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	1 062 798	0.03
1 700 000	AIB GROUP PLC 22-04/04/2028 FRN	EUR	1 629 624	0.05
1 100 000	AIB GROUP PLC 22-04/07/2026 FRN	EUR	1 097 172	0.04
1 295 000	AIB GROUP PLC 22-16/02/2029 FRN	EUR	1 377 533	0.04
1 100 000	AIB GROUP PLC 23-23/07/2029 FRN	EUR	1 132 532	0.04
1 100 000	AIB GROUP PLC 23-23/10/2031 FRN	EUR	1 175 067	0.04
1 200 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	1 128 661	0.04
780 000	BANK OF IRELAND 21-11/08/2031 FRN	EUR	736 794	0.02
700 000	BANK OF IRELAND 22-01/03/2033 FRN	EUR	750 576	0.02
300 000	BANK OF IRELAND 22-05/06/2026 FRN	EUR	294 537	0.01
1 000 000	BANK OF IRELAND 23-04/07/2031 FRN	EUR	1 058 247	0.03
1 163 000	BANK OF IRELAND 23-13/11/2029 FRN	EUR	1 200 026	0.04
1 600 000	BANK OF IRELAND 23-16/07/2028 FRN	EUR	1 651 345	0.05
1 000 000	BANK OF IRELAND 24-10/08/2034 FRN	EUR	998 664	0.03
1 200 000	ZURICH FINANCE 20-17/09/2050 FRN	EUR	1 049 864	0.03
	<i>Belgium</i>		<i>15 281 904</i>	<i>0.49</i>
800 000	AGEAS 20-24/11/2051 FRN	EUR	658 877	0.02
1 000 000	ARGENTA SPBNK 22-08/02/2029 FRN	EUR	906 750	0.03
500 000	ARGENTA SPBNK 22-29/11/2027 FRN	EUR	514 245	0.02
1 100 000	KBC GROUP NV 20-10/09/2026 FRN	EUR	1 052 724	0.03
800 000	KBC GROUP NV 20-16/06/2027 FRN	EUR	751 272	0.02
1 200 000	KBC GROUP NV 21-01/03/2027 FRN	EUR	1 132 606	0.04
1 200 000	KBC GROUP NV 21-07/12/2031 FRN	EUR	1 105 072	0.04
1 100 000	KBC GROUP NV 21-14/01/2029 FRN	EUR	969 581	0.03
1 500 000	KBC GROUP NV 22-21/01/2028 FRN	EUR	1 390 749	0.04
1 700 000	KBC GROUP NV 22-23/11/2027 FRN	EUR	1 720 908	0.06
400 000	KBC GROUP NV 23-06/06/2026 FRN	EUR	402 142	0.01
1 600 000	KBC GROUP NV 23-19/04/2030 FRN	EUR	1 639 762	0.05
700 000	KBC GROUP NV 23-25/04/2033 FRN	EUR	710 486	0.02
800 000	KBC GROUP NV 23-28/11/2029 FRN	EUR	814 192	0.03
1 500 000	KBC GROUP NV 24-17/04/2035 FRN	EUR	1 512 538	0.05
	<i>Norway</i>		<i>14 480 220</i>	<i>0.47</i>
1 400 000	DNB BANK ASA 21-23/02/2029 FRN	EUR	1 236 950	0.04
1 685 000	DNB BANK ASA 22-18/01/2028 FRN	EUR	1 555 102	0.05
2 115 000	DNB BANK ASA 22-21/09/2027 FRN	EUR	2 092 271	0.07
1 100 000	DNB BANK ASA 22-28/02/2033 FRN	EUR	1 114 233	0.04
1 500 000	DNB BANK ASA 23-01/11/2029 FRN	EUR	1 554 590	0.05
600 000	DNB BANK ASA 23-13/09/2033 FRN	EUR	617 112	0.02
1 900 000	DNB BANK ASA 23-14/03/2029 FRN	EUR	1 927 104	0.06
1 600 000	DNB BANK ASA 23-16/02/2027 FRN	EUR	1 597 099	0.05
1 901 000	DNB BANK ASA 23-19/07/2028 FRN	EUR	1 946 327	0.06
900 000	SPAREBANK 1 SR 21-15/07/2027 FRN	EUR	839 432	0.03
	<i>Sweden</i>		<i>12 890 225</i>	<i>0.41</i>
1 000 000	SKANDINAV ENSKIL 24-27/11/2034 FRN	EUR	1 008 094	0.03
600 000	SKANDINAVISKA ENSKILDA BANK 21-03/11/2031 FRN	EUR	553 113	0.02
1 000 000	SKANDINAVISKA ENSKILDA BANK 23-17/08/2033 FRN	EUR	1 027 186	0.03
800 000	SVENSKA HANDELSBANKEN 22-01/06/2033 FRN	EUR	771 167	0.02
1 200 000	SVENSKA HANDELSBANKEN 23-16/08/2034 FRN	EUR	1 234 312	0.04
1 400 000	SWEDBANK AB 21-20/05/2027 FRN	EUR	1 316 784	0.04
1 000 000	SWEDBANK AB 22-23/08/2032 FRN	EUR	981 677	0.03
1 536 000	TELIA CO AB 20-11/05/2081 FRN	EUR	1 451 308	0.05
2 440 000	TELIA CO AB 22-21/12/2082 FRN	EUR	2 441 300	0.08
2 254 000	TELIA CO AB 22-30/06/2083 FRN	EUR	2 105 284	0.07

BNP Paribas Easy € Corp Bond SRI PAB

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Austria</i>				
200 000	ERSTE GROUP 19-10/06/2030 FRN	EUR	12 681 355	0.39
600 000	ERSTE GROUP 20-08/09/2031 FRN	EUR	193 127	0.01
1 100 000	ERSTE GROUP 20-16/11/2028 FRN	EUR	566 386	0.02
900 000	ERSTE GROUP 21-15/11/2032 FRN	EUR	982 529	0.03
700 000	ERSTE GROUP 21-15/11/2032 FRN	EUR	804 810	0.03
700 000	ERSTE GROUP 22-07/06/2033 FRN	EUR	689 215	0.02
1 600 000	ERSTE GROUP 23-16/01/2031 FRN	EUR	1 635 124	0.05
900 000	ERSTE GROUP 23-30/05/2030 FRN	EUR	924 222	0.03
800 000	RAIFFEISEN BANK INTERNATIONAL 20-18/06/2032 FRN	EUR	730 102	0.02
800 000	RAIFFEISEN BANK INTERNATIONAL 21-17/06/2033 FRN	EUR	667 058	0.02
1 000 000	RAIFFEISEN BANK INTERNATIONAL 22-20/12/2032 FRN	EUR	1 042 526	0.03
700 000	RAIFFEISEN BANK INTERNATIONAL 23-15/09/2028 FRN	EUR	727 174	0.02
1 600 000	RAIFFEISEN BANK INTERNATIONAL 23-26/01/2027 FRN	EUR	1 613 452	0.05
700 000	RAIFFEISEN BANK INTERNATIONAL 24-21/08/2029 FRN	EUR	697 186	0.02
700 000	RAIFFEISEN BANK INTERNATIONAL 24-31/05/2030 FRN	EUR	707 802	0.02
700 000	VIENNA INSURANCE 22-15/06/2042 FRN	EUR	700 642	0.02
<i>Finland</i>				
1 350 000	NORDEA BANK ABP 21-18/08/2031 FRN	EUR	6 424 701	0.21
1 737 000	NORDEA BANK ABP 23-06/09/2026 FRN	EUR	1 262 173	0.04
700 000	NORDEA BANK ABP 23-23/02/2034 FRN	EUR	1 747 908	0.06
700 000	NORDEA BANK ABP 23-23/02/2034 FRN	EUR	722 268	0.02
1 000 000	NORDEA BANK ABP 24-29/05/2035 FRN	EUR	1 000 686	0.03
500 000	OP CORPORATE BANK 20-09/06/2030 FRN	EUR	486 882	0.02
1 400 000	SAMPO OYJ 20-03/09/2052 FRN	EUR	1 204 784	0.04
<i>Australia</i>				
1 300 000	AUST & NZ BANK 21-05/05/2031 FRN	EUR	5 046 663	0.17
1 700 000	AUST & NZ BANK 23-03/02/2033 FRN	EUR	1 213 005	0.04
500 000	COM BK AUSTRALIA 24-04/06/2034 FRN	EUR	1 745 858	0.06
500 000	COM BK AUSTRALIA 24-04/06/2034 FRN	EUR	501 028	0.02
1 700 000	WESTPAC BANKING 21-13/05/2031 FRN	EUR	1 586 772	0.05
<i>Luxembourg</i>				
1 400 000	AROUNDTOWN SA 21-31/12/2061 FRN	EUR	4 221 119	0.14
1 400 000	AROUNDTOWN SA 21-31/12/2061 FRN	EUR	699 892	0.02
1 400 000	AROUNDTOWN SA 24-16/04/2173 FRN	EUR	810 234	0.03
1 200 000	AROUNDTOWN SA 24-16/04/2173 FRN	EUR	897 587	0.03
1 600 000	GRAND CITY PROPERTIES 20-31/12/2060 FRN	EUR	1 023 065	0.03
900 000	HELVETIA EUROPE 20-30/09/2041 FRN	EUR	790 341	0.03
<i>Czech Republic</i>				
800 000	CESKA SPORITELNA 21-13/09/2028 FRN	EUR	2 957 989	0.09
800 000	CESKA SPORITELNA 21-13/09/2028 FRN	EUR	706 996	0.02
700 000	CESKA SPORITELNA 23-08/03/2028 FRN	EUR	722 023	0.02
600 000	CESKA SPORITELNA 23-29/06/2027 FRN	EUR	617 667	0.02
800 000	CESKA SPORITELNA 24-15/01/2030 FRN	EUR	811 287	0.03
100 000	RAIFFEISENBK AS 24-05/06/2030 FRN	EUR	100 016	0.00
<i>Japan</i>				
800 000	MITSUBISHI UFJ FINANCIAL 21-08/06/2027 FRN	EUR	2 941 395	0.09
800 000	MITSUBISHI UFJ FINANCIAL 21-08/06/2027 FRN	EUR	752 260	0.02
1 000 000	MITSUBISHI UFJ FINANCIAL 23-07/06/2031 FRN	EUR	1 047 932	0.03
1 300 000	MIZUHO FINANCIAL 21-06/09/2029 FRN	EUR	1 141 203	0.04
<i>Portugal</i>				
700 000	BANCO COMMERCIAL PORTUGUES 21-07/04/2028 FRN	EUR	2 442 039	0.07
700 000	BANCO COMMERCIAL PORTUGUES 21-07/04/2028 FRN	EUR	660 170	0.02
800 000	BANCO COMMERCIAL PORTUGUES 21-12/02/2027 FRN	EUR	763 326	0.02
1 000 000	BANCO COMMERCIAL PORTUGUES 23-02/10/2026 FRN	EUR	1 018 543	0.03
<i>Hungary</i>				
800 000	OTP BANK 23-05/10/2027 FRN	EUR	1 572 450	0.05
800 000	OTP BANK 23-05/10/2027 FRN	EUR	820 134	0.03
750 000	OTP BANK 24-31/01/2029 FRN	EUR	752 316	0.02
<i>Poland</i>				
600 000	BANK POLSKA 23-23/11/2027 FRN	EUR	1 411 319	0.05
600 000	BANK POLSKA 23-23/11/2027 FRN	EUR	611 231	0.02
800 000	PKO BANK POLSKI 24-27/03/2028 FRN	EUR	800 088	0.03
<i>Hong Kong</i>				
1 300 000	AIA GROUP 21-09/09/2033 FRN	EUR	1 124 790	0.04
1 300 000	AIA GROUP 21-09/09/2033 FRN	EUR	1 124 790	0.04

BNP Paribas Easy € Corp Bond SRI PAB

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Romania</i>		<i>942 049</i>	<i>0.03</i>
900 000	BANCA COMERCIALA 23-19/05/2027 FRN	EUR	942 049	0.03
Total securities portfolio			3 082 815 213	98.88

BNP Paribas Easy € Corp Bond SRI PAB 1-3Y

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			2 324 096 775	98.54
Bonds			1 794 701 314	76.08
<i>France</i>			<i>338 513 798</i>	<i>14.36</i>
4 300 000	ALD SA 1.250% 22-02/03/2026	EUR	4 130 366	0.18
6 200 000	ALD SA 3.875% 24-22/02/2027	EUR	6 216 948	0.26
4 500 000	ALD SA 4.250% 23-18/01/2027	EUR	4 557 280	0.19
3 400 000	ALD SA 4.375% 23-23/11/2026	EUR	3 441 570	0.15
5 000 000	ALD SA 4.750% 22-13/10/2025	EUR	5 048 866	0.21
9 700 000	ALSTOM S 0.250% 19-14/10/2026	EUR	8 977 315	0.38
7 100 000	APRR SA 1.250% 20-14/01/2027	EUR	6 722 923	0.29
7 500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.010% 21-11/05/2026	EUR	7 019 428	0.30
4 600 000	BNP PARIBAS 0.125% 19-04/09/2026	EUR	4 277 280	0.18
3 300 000	BPCE 0.010% 21-14/01/2027	EUR	3 017 555	0.13
6 300 000	BPCE 0.250% 20-15/01/2026	EUR	5 974 763	0.25
4 500 000	BPCE 0.375% 22-02/02/2026	EUR	4 270 293	0.18
4 500 000	BPCE 0.500% 19-24/02/2027	EUR	4 137 794	0.18
4 500 000	BPCE 1.750% 22-26/04/2027	EUR	4 286 631	0.18
4 000 000	BPCE 3.625% 23-17/04/2026	EUR	4 002 199	0.17
10 300 000	CAPGEMINI SE 0.625% 20-23/06/2025	EUR	10 001 163	0.42
11 200 000	CAPGEMINI SE 1.625% 20-15/04/2026	EUR	10 852 184	0.46
6 900 000	COMPAGNIE DE SAINT GOBAIN 1.625% 22-10/08/2025	EUR	6 747 281	0.29
13 900 000	COMPAGNIE DE SAINT GOBAIN 3.750% 23-29/11/2026	EUR	13 962 113	0.59
4 500 000	CREDIT AGRICOLE SA 0.375% 19-21/10/2025	EUR	4 311 854	0.18
5 500 000	CREDIT AGRICOLE SA 1.000% 22-18/09/2025	EUR	5 330 288	0.23
2 000 000	CREDIT MUTUEL ARKEA 0.010% 20-28/01/2026	EUR	1 889 711	0.08
3 300 000	CREDIT MUTUEL ARKEA 0.875% 20-07/05/2027	EUR	3 060 536	0.13
12 500 000	DASSAULT SYSTEME 0.125% 19-16/09/2026	EUR	11 582 463	0.49
6 500 000	EDENRED 3.625% 23-13/12/2026	EUR	6 496 763	0.28
17 200 000	ESSILORLUXOTTICA 0.375% 20-05/01/2026	EUR	16 424 701	0.70
10 100 000	FIRMENICH 1.375% 20-30/10/2026	EUR	9 630 591	0.41
8 300 000	HOLDING DINFRA 2.500% 20-04/05/2027	EUR	8 022 382	0.34
10 000 000	KERING 3.750% 23-05/09/2025	EUR	10 004 804	0.42
17 300 000	LOREAL SA 0.875% 22-29/06/2026	EUR	16 497 457	0.70
10 900 000	LOREAL SA 3.375% 23-23/01/2027	EUR	10 932 695	0.46
10 300 000	ORANGE 0.000% 19-04/09/2026	EUR	9 560 648	0.41
9 500 000	ORANGE 0.000% 21-29/06/2026	EUR	8 868 856	0.38
9 650 000	RCI BANQUE 0.500% 22-14/07/2025	EUR	9 329 017	0.40
10 580 000	RCI BANQUE 1.125% 20-15/01/2027	EUR	9 940 015	0.42
9 670 000	RCI BANQUE 4.125% 22-01/12/2025	EUR	9 693 768	0.41
10 482 000	RCI BANQUE 4.500% 23-06/04/2027	EUR	10 654 927	0.45
10 300 000	RCI BANQUE 4.625% 23-02/10/2026	EUR	10 456 338	0.44
10 600 000	RCI BANQUE 4.625% 23-13/07/2026	EUR	10 735 390	0.46
5 600 000	SOCIETE GENERALE 0.125% 20-24/02/2026	EUR	5 297 912	0.22
7 000 000	SOCIETE GENERALE 0.750% 20-25/01/2027	EUR	6 471 497	0.27
3 500 000	SOCIETE GENERALE 0.875% 19-01/07/2026	EUR	3 295 815	0.14
6 800 000	SOCIETE GENERALE 4.250% 23-28/09/2026	EUR	6 880 103	0.29
6 200 000	URW 0.625% 20-04/05/2027	EUR	5 687 920	0.24
10 127 000	WPP FINANCE 2.375% 20-19/05/2027	EUR	9 813 395	0.42
<i>The Netherlands</i>			<i>257 018 161</i>	<i>10.90</i>
5 900 000	ABN AMRO BANK NV 0.600% 20-15/01/2027	EUR	5 471 420	0.23
3 000 000	ABN AMRO BANK NV 3.625% 23-10/01/2026	EUR	3 001 535	0.13
4 300 000	ABN AMRO BANK NV 3.875% 23-21/12/2026	EUR	4 348 691	0.18
3 424 000	ACHMEA BV 1.500% 20-26/05/2027	EUR	3 233 392	0.14
2 315 000	ACHMEA BV 3.625% 22-29/11/2025	EUR	2 307 219	0.10
2 800 000	ALLIANZ FINANCE 0.000% 21-22/11/2026	EUR	2 595 345	0.11
13 556 000	ASML HOLDING NV 3.500% 23-06/12/2025	EUR	13 552 644	0.57
13 270 000	BMW FINANCE NV 0.000% 21-11/01/2026	EUR	12 628 681	0.54
10 491 000	BMW FINANCE NV 0.375% 20-14/01/2027	EUR	9 771 094	0.41
10 586 000	BMW FINANCE NV 0.750% 19-13/07/2026	EUR	10 056 016	0.43

BNP Paribas Easy € Corp Bond SRI PAB 1-3Y

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
9 925 000	BMW FINANCE NV 3.250% 23-22/11/2026	EUR	9 916 687	0.42
6 927 000	COCA-COLA HBC BV 2.750% 22-23/09/2025	EUR	6 851 816	0.29
3 200 000	COOPERATIEVE RAB 0.250% 19-30/10/2026	EUR	2 970 539	0.13
4 200 000	COOPERATIEVE RAB 3.913% 23-03/11/2026	EUR	4 252 923	0.18
3 368 000	CTP BV 0.750% 21-18/02/2027	EUR	3 094 425	0.13
3 400 000	CTP NV 0.625% 21-27/09/2026	EUR	3 162 293	0.13
3 900 000	CTP NV 0.875% 22-20/01/2026	EUR	3 711 026	0.16
4 310 000	DIGITAL DUTCH 0.625% 20-15/07/2025	EUR	4 167 409	0.18
6 785 000	ESSITY CAPITAL 3.000% 22-21/09/2026	EUR	6 736 045	0.29
2 600 000	EURONEXT NV 0.125% 21-17/05/2026	EUR	2 443 066	0.10
4 200 000	ING BANK NV 4.125% 23-02/10/2026	EUR	4 262 370	0.18
6 350 000	ISS FINANCE B.V. 1.250% 20-07/07/2025	EUR	6 183 192	0.26
10 450 000	JDE PEETS NV 0.000% 21-16/01/2026	EUR	9 862 518	0.42
6 700 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	6 235 621	0.26
6 300 000	LEASEPLAN CORP 0.250% 21-23/02/2026	EUR	5 960 796	0.25
10 600 000	LINDE FINANCE BV 0.250% 20-19/05/2027	EUR	9 728 641	0.41
3 200 000	LSEG NTHRLND BV 4.125% 23-29/09/2026	EUR	3 237 144	0.14
3 800 000	NIBC BANK NV 0.250% 21-09/09/2026	EUR	3 513 979	0.15
1 900 000	NIBC BANK NV 0.875% 19-08/07/2025	EUR	1 842 764	0.08
2 000 000	NIBC BANK NV 6.375% 23-01/12/2025	EUR	2 061 104	0.09
7 092 000	PACCAR FINANCIAL 3.250% 22-29/11/2025	EUR	7 058 649	0.30
6 300 000	PACCAR FINANCIAL 3.375% 23-15/05/2026	EUR	6 281 029	0.27
6 800 000	PROSUS NV 1.207% 22-19/01/2026	EUR	6 503 249	0.28
11 550 000	RECKITT BENCKISER TREASURY 0.375% 20-19/05/2026	EUR	10 896 446	0.46
9 730 000	SANDOZ FINANCE 3.970% 23-17/04/2027	EUR	9 823 979	0.42
8 900 000	SARTORIUS FINANCE 4.250% 23-14/09/2026	EUR	9 004 130	0.38
8 333 000	SIGNIFY NV 2.375% 20-11/05/2027	EUR	8 063 136	0.34
14 050 000	SIKA CAPITAL BV 3.750% 23-03/11/2026	EUR	14 113 987	0.60
7 500 000	THERMO FISHER 0.000% 21-18/11/2025	EUR	7 137 282	0.30
4 400 000	VONOVIA BV 0.625% 20-09/07/2026	EUR	4 125 374	0.17
6 900 000	WOLTERS KLUWER N 3.000% 22-23/09/2026	EUR	6 850 505	0.29
	<i>United States of America</i>		<i>222 052 471</i>	<i>9.40</i>
7 000 000	AMERICAN HONDA F 3.500% 24-24/04/2026	EUR	6 997 748	0.30
7 407 000	AMERICAN TOWER 0.400% 21-15/02/2027	EUR	6 801 175	0.29
9 859 000	AMERICAN TOWER 0.450% 21-15/01/2027	EUR	9 100 498	0.39
8 192 000	AMERICAN TOWER 4.125% 23-16/05/2027	EUR	8 269 531	0.35
13 750 000	APPLE INC 0.000% 19-15/11/2025	EUR	13 136 572	0.56
13 698 000	AT&T INC 0.250% 19-04/03/2026	EUR	12 984 138	0.55
13 600 000	AT&T INC 3.550% 23-18/11/2025	EUR	13 570 956	0.58
6 650 000	BECTON DICKINSON 0.034% 21-13/08/2025	EUR	6 377 461	0.27
10 240 000	BOOKING HOLDINGS INC 4.000% 22-15/11/2026	EUR	10 375 303	0.44
11 100 000	DANAHER CORP 2.100% 20-30/09/2026	EUR	10 784 862	0.46
6 750 000	EQUINIX INC 0.250% 21-15/03/2027	EUR	6 171 858	0.26
6 928 000	FEDEX CORP 0.450% 19-05/08/2025	EUR	6 688 582	0.28
8 900 000	FIDELITY NATIONAL IN 0.625% 19-03/12/2025	EUR	8 524 405	0.36
6 750 000	GENERAL MILLS INC 0.125% 21-15/11/2025	EUR	6 428 556	0.27
8 250 000	GENERAL MILLS INC 0.450% 20-15/01/2026	EUR	7 844 391	0.33
10 450 000	GENERAL MOTORS FINANCE 0.600% 21-20/05/2027	EUR	9 587 271	0.41
10 100 000	GENERAL MOTORS FINANCE 0.850% 20-26/02/2026	EUR	9 649 060	0.41
9 337 000	HARLEY-DAVIDSON 5.125% 23-05/04/2026	EUR	9 523 838	0.40
10 000 000	MMS USA FIN INC 0.625% 19-13/06/2025	EUR	9 703 641	0.41
3 900 000	NEW YORK LIFE GLOBAL 0.250% 20-23/01/2027	EUR	3 600 063	0.15
7 000 000	TAPESTRY INC 5.350% 23-27/11/2025	EUR	7 100 285	0.30
7 972 000	THERMO FISHER 1.750% 20-15/04/2027	EUR	7 624 223	0.32
7 000 000	THERMO FISHER 3.200% 22-21/01/2026	EUR	6 955 268	0.29
6 800 000	VF CORPORATION 4.125% 23-07/03/2026	EUR	6 719 165	0.28
18 150 000	VISA INC 1.500% 22-15/06/2026	EUR	17 533 621	0.74

BNP Paribas Easy € Corp Bond SRI PAB 1-3Y

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Germany</i>		<i>203 186 373</i>	<i>8.60</i>
2 400 000	AAREAL BANK AG 0.050% 21-02/09/2026	EUR	2 184 895	0.09
2 600 000	AAREAL BANK AG 0.500% 20-07/04/2027	EUR	2 341 045	0.10
2 000 000	AAREAL BANK AG 4.500% 22-25/07/2025	EUR	2 009 449	0.09
1 400 000	AAREAL BANK AG 5.875% 24-29/05/2026	EUR	1 415 690	0.06
7 100 000	ADIDAS AG 3.000% 22-21/11/2025	EUR	7 044 462	0.30
7 000 000	AMP TECH HD GMBH 0.750% 20-04/05/2026	EUR	6 653 848	0.28
2 000 000	BERLIN HYP AG 0.375% 22-25/01/2027	EUR	1 834 879	0.08
2 950 000	COMMERZBANK AG 0.100% 21-11/09/2025	EUR	2 830 162	0.12
4 350 000	COMMERZBANK AG 0.500% 19-04/12/2026	EUR	4 061 222	0.17
3 300 000	COMMERZBANK AG 0.875% 20-22/01/2027	EUR	3 068 597	0.13
2 300 000	COMMERZBANK AG 1.125% 19-22/06/2026	EUR	2 189 517	0.09
7 800 000	CONTINENTAL AG 0.375% 19-27/06/2025	EUR	7 550 073	0.32
9 750 000	CONTINENTAL AG 2.500% 20-27/08/2026	EUR	9 568 046	0.41
7 250 000	CONTINENTAL AG 4.000% 23-01/03/2027	EUR	7 347 900	0.31
6 550 000	COVESTRO AG 0.875% 20-03/02/2026	EUR	6 286 362	0.27
6 700 000	DEUTSCHE BANK AG 1.625% 20-20/01/2027	EUR	6 338 855	0.27
2 300 000	DEUTSCHE BOERSE 0.000% 21-22/02/2026	EUR	2 174 391	0.09
4 300 000	DEUTSCHE BOERSE 3.875% 23-28/09/2026	EUR	4 336 851	0.18
9 930 000	DEUTSCHE POST AG 0.375% 20-20/05/2026	EUR	9 416 626	0.40
2 400 000	DT PFANDBRIEFBAN 0.100% 21-02/02/2026	EUR	2 174 711	0.09
2 500 000	DT PFANDBRIEFBAN 0.250% 21-27/10/2025	EUR	2 312 318	0.10
1 800 000	DT PFANDBRIEFBAN 4.375% 22-28/08/2026	EUR	1 738 648	0.07
2 200 000	DT PFANDBRIEFBAN 5.000% 23-05/02/2027	EUR	2 226 093	0.09
6 800 000	EVONIK 0.625% 20-18/09/2025	EUR	6 549 077	0.28
8 328 000	FRESENIUS MEDICAL 0.625% 19-30/11/2026	EUR	7 752 897	0.33
6 700 000	FRESENIUS MEDICAL 1.000% 20-29/05/2026	EUR	6 387 851	0.27
6 650 000	FRESENIUS SE & C 0.375% 20-28/09/2026	EUR	6 207 001	0.26
6 900 000	FRESENIUS SE & C 4.250% 22-28/05/2026	EUR	6 966 791	0.30
2 100 000	HAMBURG COM BANK 0.375% 21-09/03/2026	EUR	1 963 942	0.08
2 350 000	HAMBURG COM BANK 4.875% 23-30/03/2027	EUR	2 390 019	0.10
7 100 000	HELLA GMBH&CO KG 0.500% 19-26/01/2027	EUR	6 586 476	0.28
10 000 000	INFINEON TECH 1.125% 20-24/06/2026	EUR	9 549 556	0.40
7 000 000	INFINEON TECH 3.375% 24-26/02/2027	EUR	6 988 288	0.30
7 000 000	KION GROUP AG 1.625% 20-24/09/2025	EUR	6 811 950	0.29
3 300 000	LEG IMMOBILIEN SE 0.375% 22-17/01/2026	EUR	3 126 407	0.13
9 600 000	MERCK FINANCIAL SERVICES 0.125% 20-16/07/2025	EUR	9 261 532	0.39
7 100 000	MERCK FINANCIAL SERVICES 1.875% 22-15/06/2026	EUR	6 888 156	0.29
1 900 000	SANTANDER CONSUMER BANK 4.500% 23-30/06/2026	EUR	1 925 763	0.08
8 400 000	VONOVIA SE 0.000% 21-01/12/2025	EUR	7 939 652	0.34
3 800 000	VONOVIA SE 1.375% 22-28/01/2026	EUR	3 653 216	0.15
5 000 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	5 133 159	0.22
	<i>United Kingdom</i>		<i>152 148 054</i>	<i>6.43</i>
8 400 000	COCA-COLA EURO 1.750% 20-27/03/2026	EUR	8 148 148	0.35
11 650 000	GSK CONSUMER HEA 1.250% 22-29/03/2026	EUR	11 170 500	0.47
9 500 000	INFORMA PLC 2.125% 20-06/10/2025	EUR	9 301 740	0.39
3 254 000	INTERMEDIATE CAP 1.625% 20-17/02/2027	EUR	3 034 669	0.13
7 250 000	INTERNATIONAL DISTRIBUTION SERVICES 1.250% 19-08/10/2026	EUR	6 882 697	0.29
1 268 000	ITV PLC 1.375% 19-26/09/2026	EUR	1 205 242	0.05
9 600 000	LINDE PLC 0.000% 21-30/09/2026	EUR	8 891 962	0.38
6 600 000	LINDE PLC 1.000% 22-31/03/2027	EUR	6 193 528	0.26
5 700 000	LINDE PLC 3.625% 23-12/06/2025	EUR	5 693 745	0.24
4 400 000	LLOYDS BANKING GROUP PLC 2.375% 20-09/04/2026	EUR	4 309 939	0.18
3 262 000	LLOYDS BANKING GROUP PLC 4.125% 23-30/05/2027	EUR	3 314 162	0.14
3 100 000	MITSUBISHI HC CAP UK 3.733% 24-02/02/2027	EUR	3 097 419	0.13
8 650 000	MOTABILITY OPS 0.375% 19-03/01/2026	EUR	8 261 748	0.35
5 160 000	NATIONWIDE BUILDING SOCIETY 0.250% 20-22/07/2025	EUR	4 979 620	0.21
3 495 000	NATIONWIDE BUILDING SOCIETY 2.000% 22-28/04/2027	EUR	3 351 824	0.14
5 411 000	NATIONWIDE BUILDING SOCIETY 4.500% 23-01/11/2026	EUR	5 521 696	0.23
4 350 000	NATWEST MARKETS 0.125% 21-12/11/2025	EUR	4 145 883	0.18

BNP Paribas Easy € Corp Bond SRI PAB 1-3Y

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
5 310 000	NATWEST MARKETS 0.125% 21-18/06/2026	EUR	4 972 064	0.21
4 500 000	NATWEST MARKETS 1.375% 22-02/03/2027	EUR	4 258 810	0.18
3 550 000	NATWEST MARKETS 2.000% 22-27/08/2025	EUR	3 481 147	0.15
6 794 000	OTE PLC 0.875% 19-24/09/2026	EUR	6 387 872	0.27
2 775 000	STANDARD CHARTERED 0.900% 19-02/07/2027	EUR	2 622 711	0.11
8 378 000	THAMES WATER UTL 4.000% 23-18/04/2027	EUR	7 289 852	0.31
6 021 000	UBS AG 0.250% 21-05/01/2026	EUR	5 717 763	0.24
3 220 000	UBS AG 5.500% 23-20/08/2026	EUR	3 342 809	0.14
2 220 000	UBS AG LONDON 0.010% 21-29/06/2026	EUR	2 078 272	0.09
6 100 000	UBS AG LONDON 0.010% 21-31/03/2026	EUR	5 738 732	0.24
3 554 000	WESTPAC SEC NZ 0.427% 21-14/12/2026	EUR	3 293 186	0.14
3 281 000	WESTPAC SEC NZ 1.099% 22-24/03/2026	EUR	3 137 396	0.13
2 410 000	YORKSHRE BLD SOC 0.625% 20-21/09/2025	EUR	2 322 918	0.10
	<i>Spain</i>		<i>145 544 009</i>	<i>6.17</i>
7 100 000	ABERTIS INFRAESTRUCTURAS 0.625% 19-15/07/2025	EUR	6 876 585	0.29
6 600 000	AMADEUS IT GROUP 2.875% 20-20/05/2027	EUR	6 480 007	0.27
3 500 000	ARVAL SERVICE 0.000% 21-01/10/2025	EUR	3 332 086	0.14
3 200 000	ARVAL SERVICE 3.375% 22-04/01/2026	EUR	3 170 828	0.13
4 600 000	ARVAL SERVICE 4.000% 22-22/09/2026	EUR	4 611 511	0.20
5 000 000	ARVAL SERVICE 4.125% 23-13/04/2026	EUR	5 013 887	0.21
5 000 000	ARVAL SERVICE 4.250% 23-11/11/2025	EUR	5 016 187	0.21
2 700 000	ARVAL SERVICE 4.750% 22-22/05/2027	EUR	2 765 409	0.12
4 300 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.375% 19-15/11/2026	EUR	3 996 696	0.17
5 800 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.500% 20-14/01/2027	EUR	5 366 562	0.23
4 200 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.750% 20-04/06/2025	EUR	4 090 908	0.17
3 500 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.000% 19-21/06/2026	EUR	3 329 052	0.14
5 600 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.750% 22-26/11/2025	EUR	5 453 868	0.23
4 300 000	BANCO SABADELL 0.875% 19-22/07/2025	EUR	4 172 649	0.18
4 400 000	BANCO SANTANDER 0.300% 19-04/10/2026	EUR	4 098 839	0.17
6 000 000	BANCO SANTANDER 0.500% 20-04/02/2027	EUR	5 557 626	0.24
6 600 000	BANCO SANTANDER 1.375% 20-05/01/2026	EUR	6 382 881	0.27
7 700 000	BANCO SANTANDER 3.750% 23-16/01/2026	EUR	7 712 805	0.33
2 900 000	BANKIA 0.750% 19-09/07/2026	EUR	2 737 054	0.12
3 300 000	BANKIA 1.125% 19-12/11/2026	EUR	3 112 398	0.13
3 200 000	BANKINTER SA 0.875% 19-08/07/2026	EUR	3 026 994	0.13
5 200 000	CAIXABANK 1.375% 19-19/06/2026	EUR	4 977 543	0.21
6 800 000	CELLNEX FINANCE 0.750% 21-15/11/2026	EUR	6 360 036	0.27
13 800 000	CELLNEX FINANCE 2.250% 22-12/04/2026	EUR	13 463 652	0.57
10 700 000	FERROVIAL EMISIO 1.382% 20-14/05/2026	EUR	10 281 612	0.44
7 100 000	MEDIO AMBIENTE 1.661% 19-04/12/2026	EUR	6 784 036	0.29
2 700 000	SANTANDER CONSUMER FINANCE 0.000% 21-23/02/2026	EUR	2 547 292	0.11
1 900 000	SANTANDER CONSUMER FINANCE 0.500% 19-14/11/2026	EUR	1 767 154	0.07
3 300 000	SANTANDER CONSUMER FINANCE 0.500% 22-14/01/2027	EUR	3 057 852	0.13
	<i>Luxembourg</i>		<i>90 486 575</i>	<i>3.84</i>
5 000 000	AROUNDTOWN SA 0.000% 20-16/07/2026	EUR	4 500 875	0.19
6 700 000	AROUNDTOWN SA 0.375% 21-15/04/2027	EUR	5 810 037	0.25
3 500 000	AROUNDTOWN SA 0.625% 19-09/07/2025	EUR	3 343 086	0.14
8 250 000	BECTON DICKINSON 1.208% 19-04/06/2026	EUR	7 877 652	0.33
16 900 000	DH EUROPE 0.200% 19-18/03/2026	EUR	15 974 437	0.68
8 520 000	HIGHLAND HOLDING 0.318% 21-15/12/2026	EUR	7 874 139	0.33
8 300 000	JOHN DEERE BANK 2.500% 22-14/09/2026	EUR	8 139 515	0.35
13 550 000	MEDTRONIC GLOBAL 0.000% 20-15/10/2025	EUR	12 943 209	0.55
13 650 000	MEDTRONIC GLOBAL 0.250% 19-02/07/2025	EUR	13 201 313	0.56
6 767 000	MEDTRONIC GLOBAL 2.625% 22-15/10/2025	EUR	6 667 126	0.28
4 330 000	SEGRO CAPITAL 1.250% 22-23/03/2026	EUR	4 155 186	0.18
	<i>Sweden</i>		<i>78 413 013</i>	<i>3.35</i>
8 330 000	ASSA ABLOY AB 3.750% 23-13/09/2026	EUR	8 393 882	0.36
6 700 000	ELECTROLUX AB 4.125% 22-05/10/2026	EUR	6 732 073	0.29
10 256 000	ERICSSON LM 1.125% 22-08/02/2027	EUR	9 609 364	0.41
2 150 000	LANSFORSKR BANK 0.050% 21-15/04/2026	EUR	2 022 403	0.09

BNP Paribas Easy € Corp Bond SRI PAB 1-3Y

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
2 000 000	LANSFORSKR BANK 4.000% 23-18/01/2027	EUR	2 022 026	0.09
4 300 000	SKANDINAVISKA ENSKILDA BANK 0.375% 20-11/02/2027	EUR	3 964 364	0.17
4 198 000	SKANDINAVISKA ENSKILDA BANK 1.750% 22-11/11/2026	EUR	4 040 844	0.17
4 800 000	SKANDINAVISKA ENSKILDA BANK 3.250% 22-24/11/2025	EUR	4 776 620	0.20
4 450 000	SKANDINAVISKA ENSKILDA BANK 4.000% 22-09/11/2026	EUR	4 477 982	0.19
3 450 000	SVENSKA HANDELSBANKEN 0.050% 19-03/09/2026	EUR	3 198 533	0.14
4 440 000	SVENSKA HANDELSBANKEN 0.125% 21-03/11/2026	EUR	4 110 431	0.17
5 200 000	SVENSKA HANDELSBANKEN 3.750% 23-05/05/2026	EUR	5 223 021	0.22
3 762 000	SVENSKA HANDELSBANKEN 3.875% 23-10/05/2027	EUR	3 808 888	0.16
5 000 000	SWEDBANK AB 0.250% 21-02/11/2026	EUR	4 651 400	0.20
2 913 000	SWEDBANK AB 1.300% 22-17/02/2027	EUR	2 742 121	0.12
3 561 000	SWEDBANK AB 2.100% 22-25/05/2027	EUR	3 436 367	0.15
5 200 000	SWEDBANK AB 3.750% 22-14/11/2025	EUR	5 202 694	0.22
	<i>Ireland</i>		<i>69 335 651</i>	<i>2.94</i>
6 952 000	CA AUTO BANK 3.750% 24-12/04/2027	EUR	6 928 387	0.29
7 900 000	CA AUTO BANK 4.375% 23-08/06/2026	EUR	7 989 530	0.34
9 200 000	CA AUTO BANK IE 4.750% 23-25/01/2027	EUR	9 418 239	0.40
10 874 000	CCEP FINANCE IRE 0.000% 21-06/09/2025	EUR	10 415 002	0.44
10 300 000	CRH SMW FINANCE 1.250% 20-05/11/2026	EUR	9 778 136	0.41
7 000 000	DELL BANK INTERNATIONAL 0.500% 21-27/10/2026	EUR	6 522 873	0.28
7 100 000	FRESENIUS FIN IR 0.000% 21-01/10/2025	EUR	6 786 363	0.29
2 976 000	GRENKE FINANCE 7.875% 23-06/04/2027	EUR	3 196 533	0.14
8 192 000	SECURITAS TREASURY 4.250% 23-04/04/2027	EUR	8 300 588	0.35
	<i>Denmark</i>		<i>60 308 350</i>	<i>2.54</i>
11 672 000	COLOPLAST FINANCE 2.250% 22-19/05/2027	EUR	11 264 327	0.48
2 350 000	DANSKE BANK A/S 1.500% 20-02/09/2030	EUR	2 273 609	0.10
6 500 000	DSV PANALPINA 0.375% 20-26/02/2027	EUR	5 998 426	0.25
7 350 000	ISS GLOBAL A/S 0.875% 19-18/06/2026	EUR	6 951 206	0.29
17 800 000	NOVO NORDISK A/S 3.375% 24-21/05/2026	EUR	17 804 065	0.74
3 426 000	NYKREDIT 0.250% 20-13/01/2026	EUR	3 250 602	0.14
2 950 000	NYKREDIT 0.500% 20-10/07/2025	EUR	2 857 855	0.12
3 080 000	NYKREDIT 0.750% 20-20/01/2027	EUR	2 867 418	0.12
7 000 000	VESTAS WIND SYSTEMS 4.125% 23-15/06/2026	EUR	7 040 842	0.30
	<i>Italy</i>		<i>49 707 572</i>	<i>2.12</i>
10 220 000	AUTOSTRADA TORIN 1.000% 21-25/11/2026	EUR	9 576 826	0.41
2 142 000	BANCO BPM SPA 0.875% 21-15/07/2026	EUR	2 027 169	0.09
3 190 000	BANCO BPM SPA 4.875% 23-18/01/2027	EUR	3 268 947	0.14
2 025 000	BANCO BPM SPA 6.000% 22-13/09/2026	EUR	2 110 462	0.09
1 904 000	BPER BANCA 1.875% 20-07/07/2025	EUR	1 867 707	0.08
4 558 000	INTESA SANPAOLO 0.625% 21-24/02/2026	EUR	4 322 806	0.18
5 640 000	INTESA SANPAOLO 1.000% 19-19/11/2026	EUR	5 297 462	0.22
4 187 000	INTESA SANPAOLO 4.000% 23-19/05/2026	EUR	4 209 509	0.18
2 000 000	INTESA SANPAOLO 4.500% 23-02/10/2025	EUR	2 015 897	0.09
2 120 000	MEDIOBANCA SPA 0.875% 19-15/01/2026	EUR	2 028 222	0.09
2 250 000	MEDIOBANCA SPA 1.125% 19-15/07/2025	EUR	2 188 468	0.09
6 900 000	TERNA SPA 0.125% 19-25/07/2025	EUR	6 655 314	0.28
4 358 000	UNICREDIT SPA 0.325% 21-19/01/2026	EUR	4 138 783	0.18
	<i>Japan</i>		<i>33 317 452</i>	<i>1.42</i>
3 202 000	MIZUHO FINANCIAL 0.184% 21-13/04/2026	EUR	3 019 879	0.13
2 150 000	MIZUHO FINANCIAL 0.214% 20-07/10/2025	EUR	2 063 463	0.09
3 287 000	MIZUHO FINANCIAL 1.631% 22-08/04/2027	EUR	3 124 576	0.13
6 904 000	NIDEC CORP 0.046% 21-30/03/2026	EUR	6 497 325	0.28
10 450 000	NISSAN MOTOR CO 2.652% 20-17/03/2026	EUR	10 223 316	0.43
8 818 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	8 388 893	0.36
	<i>Finland</i>		<i>28 174 648</i>	<i>1.20</i>
3 054 000	KOJAMO OYJ 1.875% 20-27/05/2027	EUR	2 861 530	0.12
5 471 000	NORDEA BANK ABP 0.500% 20-14/05/2027	EUR	5 071 096	0.22
4 366 000	NORDEA BANK ABP 1.125% 22-16/02/2027	EUR	4 106 158	0.17
2 554 000	OP CORPORATE BANK 0.250% 21-24/03/2026	EUR	2 409 018	0.10

BNP Paribas Easy € Corp Bond SRI PAB 1-3Y

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
4 050 000	OP CORPORATE BANK 0.500% 20-12/08/2025	EUR	3 915 872	0.17
2 236 000	OP CORPORATE BANK 0.600% 20-18/01/2027	EUR	2 072 643	0.09
5 250 000	OP CORPORATE BANK 2.875% 22-15/12/2025	EUR	5 196 145	0.22
2 497 000	OP CORPORATE BANK 4.125% 22-18/04/2027	EUR	2 542 186	0.11
	<i>Austria</i>		18 467 391	0.77
2 400 000	BAWAG PSK 4.125% 23-18/01/2027	EUR	2 434 644	0.10
3 400 000	CA IMMO ANLAGEN 0.875% 20-05/02/2027	EUR	3 112 351	0.13
2 000 000	ERSTE GROUP 0.050% 20-16/09/2025	EUR	1 914 546	0.08
3 600 000	ERSTE GROUP 0.875% 20-13/05/2027	EUR	3 359 882	0.14
2 100 000	ERSTE GROUP 1.500% 22-07/04/2026	EUR	2 030 542	0.09
3 900 000	RAIFFEISEN BANK INTERNATIONAL 0.375% 19-25/09/2026	EUR	3 613 203	0.15
2 000 000	RAIFFEISEN BANK INTERNATIONAL 4.125% 22-08/09/2025	EUR	2 002 223	0.08
	<i>Norway</i>		14 627 510	0.62
2 500 000	SANTANDER CONSUMER FINANCE 0.125% 21-14/04/2026	EUR	2 344 145	0.10
2 000 000	SANTANDER CONSUMER FINANCE 0.500% 22-11/08/2025	EUR	1 930 743	0.08
2 111 000	SPAREBANK 1 OEST 1.750% 22-27/04/2027	EUR	2 008 755	0.09
2 150 000	SPAREBANK 1 SMN 0.125% 19-11/09/2026	EUR	1 993 045	0.08
2 200 000	SPAREBANK 1 SMN 3.125% 22-22/12/2025	EUR	2 182 758	0.09
1 400 000	SPAREBANK 1 SR 0.250% 21-09/11/2026	EUR	1 297 857	0.06
2 900 000	SPAREBANK 1 SR 2.875% 22-20/09/2025	EUR	2 870 207	0.12
	<i>Belgium</i>		13 082 161	0.55
1 500 000	ARGENTA SPBNK 1.000% 20-13/10/2026	EUR	1 445 089	0.06
2 400 000	ARGENTA SPBNK 1.000% 20-29/01/2027	EUR	2 218 855	0.09
6 700 000	LONZA FINANCE INTERNATIONAL 1.625% 20-21/04/2027	EUR	6 370 300	0.27
3 300 000	VGP NV 1.625% 22-17/01/2027	EUR	3 047 917	0.13
	<i>Australia</i>		8 553 929	0.37
4 400 000	AUST & NZ BANK 3.652% 23-20/01/2026	EUR	4 398 593	0.19
4 150 000	WESTPAC BANKING 3.703% 23-16/01/2026	EUR	4 155 336	0.18
	<i>Canada</i>		7 079 503	0.30
3 196 000	BANK NOVA SCOTIA 0.125% 19-04/09/2026	EUR	2 964 040	0.13
4 450 000	TORONTO DOMINION BANK 0.500% 22-18/01/2027	EUR	4 115 463	0.17
	<i>Romania</i>		2 536 023	0.11
2 700 000	NE PROPERTY 1.875% 19-09/10/2026	EUR	2 536 023	0.11
	<i>New Zealand</i>		2 148 670	0.09
2 100 000	ASB BANK LIMITED 4.500% 23-16/03/2027	EUR	2 148 670	0.09
	Floating rate bonds		529 395 461	22.46
	<i>France</i>		76 096 682	3.23
3 200 000	BNP PARIBAS 19-04/06/2026 FRN	EUR	3 102 727	0.13
3 300 000	BNP PARIBAS 20-14/10/2027 FRN	EUR	3 051 672	0.13
4 400 000	BNP PARIBAS 20-15/01/2032 FRN	EUR	4 047 183	0.17
5 500 000	BNP PARIBAS 20-19/02/2028 FRN	EUR	5 043 315	0.21
5 500 000	BNP PARIBAS 21-13/04/2027 FRN	EUR	5 163 970	0.22
4 200 000	BNP PARIBAS 21-30/05/2028 FRN	EUR	3 823 467	0.16
6 600 000	BNP PARIBAS 22-31/03/2032 FRN	EUR	6 270 869	0.27
5 500 000	BPCE 20-15/09/2027 FRN	EUR	5 104 947	0.22
2 200 000	BPCE 22-02/03/2032 FRN	EUR	2 081 365	0.09
3 400 000	BPCE 22-14/01/2028 FRN	EUR	3 121 767	0.13
2 000 000	CREDIT AGRICOLE SA 20-05/06/2030 FRN	EUR	1 948 508	0.08
3 100 000	CREDIT AGRICOLE SA 22-12/01/2028 FRN	EUR	2 862 851	0.12
4 500 000	CREDIT AGRICOLE SA 22-12/10/2026 FRN	EUR	4 507 215	0.19
3 600 000	CREDIT AGRICOLE SA 22-22/04/2027 FRN	EUR	3 477 942	0.15
6 700 000	ORANGE 19-31/12/2059 FRN	EUR	6 230 260	0.26
4 400 000	SOCIETE GENERALE 20-24/11/2030 FRN	EUR	4 194 928	0.18
4 500 000	SOCIETE GENERALE 21-02/12/2027 FRN	EUR	4 151 475	0.18
3 900 000	SOCIETE GENERALE 21-17/11/2026 FRN	EUR	3 709 326	0.16
4 500 000	SOCIETE GENERALE 21-30/06/2031 FRN	EUR	4 202 895	0.18

BNP Paribas Easy € Corp Bond SRI PAB 1-3Y

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Spain</i>		<i>62 428 686</i>	<i>2.64</i>
2 100 000	ABANCA CORP 21-08/09/2027 FRN	EUR	1 954 356	0.08
4 400 000	BANCO BILBAO VIZCAYA ARGENTARIA 21-24/03/2027 FRN	EUR	4 144 958	0.18
2 500 000	BANCO SABADELL 20-11/03/2027 FRN	EUR	2 397 895	0.10
2 100 000	BANCO SABADELL 22-08/09/2026 FRN	EUR	2 135 672	0.09
4 600 000	BANCO SANTANDER 21-24/03/2027 FRN	EUR	4 351 417	0.18
6 400 000	BANCO SANTANDER 22-27/09/2026 FRN	EUR	6 389 786	0.27
5 700 000	BANCO SANTANDER 23-18/10/2027 FRN	EUR	5 801 898	0.25
5 500 000	BANCO SANTANDER 24-09/01/2028 FRN	EUR	5 476 939	0.23
4 200 000	CAIXABANK 20-10/07/2026 FRN	EUR	4 073 254	0.17
4 700 000	CAIXABANK 20-18/11/2026 FRN	EUR	4 481 692	0.19
4 800 000	CAIXABANK 21-18/06/2031 FRN	EUR	4 526 686	0.19
4 200 000	CAIXABANK 21-26/05/2028 FRN	EUR	3 872 336	0.16
4 200 000	CAIXABANK 22-21/01/2028 FRN	EUR	3 908 000	0.17
4 300 000	CAIXABANK 23-16/05/2027 FRN	EUR	4 364 553	0.19
1 900 000	IBERCAJA 23-07/06/2027 FRN	EUR	1 960 765	0.08
2 700 000	UNICAJA ES 21-01/12/2026 FRN	EUR	2 588 479	0.11
	<i>United Kingdom</i>		<i>49 423 615</i>	<i>2.10</i>
4 548 000	BARCLAYS BANK PLC 21-22/03/2031 FRN	EUR	4 286 553	0.18
5 825 000	BARCLAYS BANK PLC 22-28/01/2028 FRN	EUR	5 413 690	0.23
4 158 000	BARCLAYS BANK PLC 22-31/01/2027 FRN	EUR	4 101 936	0.17
4 850 000	HSBC HOLDINGS 20-13/11/2026 FRN	EUR	4 625 761	0.20
9 000 000	HSBC HOLDINGS 22-15/06/2027 FRN	EUR	8 865 011	0.38
6 000 000	HSBC HOLDINGS 23-10/03/2028 FRN	EUR	6 144 615	0.26
2 000 000	NATWEST GROUP 23-14/03/2028 FRN	EUR	2 052 367	0.09
4 000 000	STANDARD CHARTERED 20-09/09/2030 FRN	EUR	3 921 330	0.17
3 400 000	STANDARD CHARTERED 20-27/01/2028 FRN	EUR	3 156 921	0.13
4 168 000	STANDARD CHARTERED 21-23/09/2031 FRN	EUR	3 850 184	0.16
3 000 000	VIRGIN MONEY 24-18/03/2028 FRN	EUR	3 005 247	0.13
	<i>Italy</i>		<i>47 754 170</i>	<i>2.03</i>
1 900 000	BANCA POPOLARE DI SONDRIO 21-13/07/2027 FRN	EUR	1 798 864	0.08
2 475 000	BANCO BPM SPA 22-21/01/2028 FRN	EUR	2 588 661	0.11
2 354 000	BPER BANCA 21-31/03/2027 FRN	EUR	2 255 981	0.10
2 310 000	CREDITO EMILIANO 22-19/01/2028 FRN	EUR	2 159 908	0.09
2 000 000	FINECO BANK 21-21/10/2027 FRN	EUR	1 851 718	0.08
2 000 000	ICCREA BANCA SPA 21-17/01/2027 FRN	EUR	1 947 775	0.08
2 350 000	ICCREA BANCA SPA 23-20/01/2028 FRN	EUR	2 506 973	0.11
6 700 000	INTESA SANPAOLO 23-08/03/2028 FRN	EUR	6 893 028	0.29
2 000 000	MEDIOBANCA SPA 23-13/09/2027 FRN	EUR	2 041 968	0.09
3 024 000	MEDIOBANCA SPA 23-14/03/2028 FRN	EUR	3 097 953	0.13
5 600 000	UNICREDIT SPA 20-16/06/2026 FRN	EUR	5 463 326	0.23
5 200 000	UNICREDIT SPA 20-22/07/2027 FRN	EUR	5 031 406	0.21
4 000 000	UNICREDIT SPA 22-15/11/2027 FRN	EUR	4 174 792	0.18
5 040 000	UNICREDIT SPA 22-18/01/2028 FRN	EUR	4 697 766	0.20
1 246 000	UNICREDIT SPA 24-11/06/2028 FRN	EUR	1 244 051	0.05
	<i>Germany</i>		<i>37 704 384</i>	<i>1.60</i>
2 500 000	COMMERZBANK AG 22-14/09/2027 FRN	EUR	2 451 258	0.10
2 600 000	COMMERZBANK AG 22-21/03/2028 FRN	EUR	2 642 465	0.11
3 600 000	DEUTSCHE BANK AG 20-03/09/2026 FRN	EUR	3 494 521	0.15
800 000	DEUTSCHE BANK AG 20-10/06/2026 FRN	EUR	781 771	0.03
5 600 000	DEUTSCHE BANK AG 20-19/05/2031 FRN	EUR	5 672 142	0.24
3 400 000	DEUTSCHE BANK AG 21-17/02/2027 FRN	EUR	3 234 563	0.14
4 700 000	DEUTSCHE BANK AG 22-23/02/2028 FRN	EUR	4 452 343	0.19
1 900 000	DEUTSCHE BANK AG 22-24/05/2028 FRN	EUR	1 863 804	0.08
2 000 000	HAMBURG COM BANK 21-22/09/2026 FRN	EUR	1 882 565	0.08
11 900 000	MERCK 20-09/09/2080 FRN	EUR	11 228 952	0.48

BNP Paribas Easy € Corp Bond SRI PAB 1-3Y

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>The Netherlands</i>			<i>35 634 999</i>	<i>1.52</i>
4 500 000	COOPERATIEVE RAB 20-05/05/2028 FRN	EUR	4 171 648	0.18
4 500 000	COOPERATIEVE RAB 21-01/12/2027 FRN	EUR	4 159 981	0.18
4 400 000	COOPERATIEVE RAB 22-27/01/2028 FRN	EUR	4 505 057	0.19
4 500 000	ING GROEP NV 19-13/11/2030 FRN	EUR	4 283 063	0.18
6 800 000	ING GROEP NV 20-26/05/2031 FRN	EUR	6 538 780	0.28
5 500 000	ING GROEP NV 22-14/11/2027 FRN	EUR	5 634 070	0.24
6 600 000	ING GROEP NV 22-16/02/2027 FRN	EUR	6 342 400	0.27
<i>United States of America</i>			<i>35 130 083</i>	<i>1.47</i>
7 994 000	BANK OF AMERICA CORPORATION 22-27/10/2026 FRN	EUR	7 803 457	0.33
6 630 000	CITIGROUP INC 19-08/10/2027 FRN	EUR	6 181 355	0.26
8 330 000	CITIGROUP INC 20-06/07/2026 FRN	EUR	8 121 794	0.34
5 192 000	JPMORGAN CHASE 20-24/02/2028 FRN	EUR	4 774 916	0.20
818 000	JPMORGAN CHASE 24-06/06/2028 FRN	EUR	820 823	0.03
8 000 000	MORGAN STANLEY 21-29/10/2027 FRN	EUR	7 427 738	0.31
<i>Switzerland</i>			<i>33 385 103</i>	<i>1.42</i>
6 000 000	UBS GROUP AG 19-24/06/2027 FRN	EUR	5 675 054	0.24
5 600 000	UBS GROUP AG 20-14/01/2028 FRN	EUR	5 178 371	0.22
5 450 000	UBS GROUP AG 21-03/11/2026 FRN	EUR	5 184 756	0.22
8 900 000	UBS GROUP AG 22-13/10/2026 FRN	EUR	8 693 025	0.37
4 250 000	UBS GROUP AG 22-15/06/2027 FRN	EUR	4 160 471	0.18
4 400 000	UBS GROUP AG 23-17/03/2028 FRN	EUR	4 493 426	0.19
<i>Belgium</i>			<i>26 376 520</i>	<i>1.12</i>
2 400 000	ARGENTA SPBNK 22-29/11/2027 FRN	EUR	2 468 376	0.10
3 600 000	KBC GROUP NV 20-10/09/2026 FRN	EUR	3 445 279	0.15
2 000 000	KBC GROUP NV 20-16/06/2027 FRN	EUR	1 878 180	0.08
3 200 000	KBC GROUP NV 21-01/03/2027 FRN	EUR	3 020 282	0.13
3 100 000	KBC GROUP NV 21-07/12/2031 FRN	EUR	2 854 769	0.12
3 700 000	KBC GROUP NV 22-21/01/2028 FRN	EUR	3 430 515	0.15
4 300 000	KBC GROUP NV 22-23/11/2027 FRN	EUR	4 352 885	0.18
4 900 000	KBC GROUP NV 23-06/06/2026 FRN	EUR	4 926 234	0.21
<i>Denmark</i>			<i>21 241 149</i>	<i>0.90</i>
3 300 000	DANSKE BANK A/S 21-15/05/2031 FRN	EUR	3 123 627	0.13
3 404 000	DANSKE BANK A/S 22-17/02/2027 FRN	EUR	3 270 130	0.14
3 850 000	DANSKE BANK A/S 23-12/01/2027 FRN	EUR	3 866 066	0.16
2 141 000	JYSKE BANK A/S 21-02/09/2026 FRN	EUR	2 046 120	0.09
2 350 000	JYSKE BANK A/S 21-17/02/2028 FRN	EUR	2 153 626	0.09
2 500 000	NYKREDIT 21-28/07/2031 FRN	EUR	2 340 450	0.10
2 620 000	SYDBANK A/S 21-10/11/2026 FRN	EUR	2 500 028	0.11
1 933 000	SYDBANK A/S 24-30/09/2027 FRN	EUR	1 941 102	0.08
<i>Ireland</i>			<i>20 284 582</i>	<i>0.86</i>
3 481 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	3 217 044	0.14
4 767 000	AIB GROUP PLC 22-04/04/2028 FRN	EUR	4 569 658	0.19
3 350 000	AIB GROUP PLC 22-04/07/2026 FRN	EUR	3 341 388	0.14
3 200 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	3 009 763	0.13
2 225 000	BANK OF IRELAND 21-11/08/2031 FRN	EUR	2 101 752	0.09
4 120 000	BANK OF IRELAND 22-05/06/2026 FRN	EUR	4 044 977	0.17
<i>Norway</i>			<i>15 856 025</i>	<i>0.67</i>
4 400 000	DNB BANK ASA 22-18/01/2028 FRN	EUR	4 060 801	0.17
5 300 000	DNB BANK ASA 22-21/09/2027 FRN	EUR	5 243 044	0.22
4 500 000	DNB BANK ASA 23-16/02/2027 FRN	EUR	4 491 840	0.19
2 209 000	SPAREBANK 1 SR 21-15/07/2027 FRN	EUR	2 060 340	0.09
<i>Sweden</i>			<i>12 851 519</i>	<i>0.55</i>
2 150 000	SKANDINAVISKA ENSKILDA BANK 21-03/11/2031 FRN	EUR	1 981 988	0.08
4 650 000	SWEDBANK AB 21-20/05/2027 FRN	EUR	4 373 603	0.19
6 875 000	TELIA CO AB 20-11/05/2081 FRN	EUR	6 495 928	0.28

BNP Paribas Easy € Corp Bond SRI PAB 1-3Y

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Finland</i>		<i>12 684 436</i>	<i>0.55</i>
4 450 000	NORDEA BANK ABP 21-18/08/2031 FRN	EUR	4 160 496	0.18
4 600 000	NORDEA BANK ABP 23-06/09/2026 FRN	EUR	4 628 887	0.20
4 000 000	OP CORPORATE BANK 20-09/06/2030 FRN	EUR	3 895 053	0.17
	<i>Austria</i>		<i>7 470 827</i>	<i>0.32</i>
1 200 000	ERSTE GROUP 19-10/06/2030 FRN	EUR	1 158 765	0.05
2 200 000	ERSTE GROUP 20-08/09/2031 FRN	EUR	2 076 750	0.09
4 200 000	RAIFFEISEN BANK INTERNATIONAL 23-26/01/2027 FRN	EUR	4 235 312	0.18
	<i>Australia</i>		<i>7 139 436</i>	<i>0.30</i>
3 300 000	AUST & NZ BANK 21-05/05/2031 FRN	EUR	3 079 166	0.13
4 350 000	WESTPAC BANKING 21-13/05/2031 FRN	EUR	4 060 270	0.17
	<i>Portugal</i>		<i>6 393 232</i>	<i>0.27</i>
2 400 000	BANCO COMMERCIAL PORTUGUES 21-07/04/2028 FRN	EUR	2 263 439	0.10
2 300 000	BANCO COMMERCIAL PORTUGUES 21-12/02/2027 FRN	EUR	2 194 561	0.09
1 900 000	BANCO COMMERCIAL PORTUGUES 23-02/10/2026 FRN	EUR	1 935 232	0.08
	<i>Luxembourg</i>		<i>4 563 160</i>	<i>0.19</i>
3 500 000	AROUNDTOWN SA 21-31/12/2061 FRN	EUR	1 749 730	0.07
4 400 000	GRAND CITY PROPERTIES 20-31/12/2060 FRN	EUR	2 813 430	0.12
	<i>Czech Republic</i>		<i>4 327 903</i>	<i>0.18</i>
2 100 000	CESKA SPORITELNA 23-08/03/2028 FRN	EUR	2 166 069	0.09
2 100 000	CESKA SPORITELNA 23-29/06/2027 FRN	EUR	2 161 834	0.09
	<i>Poland</i>		<i>4 062 661</i>	<i>0.18</i>
2 000 000	BANK POLSKA 23-23/11/2027 FRN	EUR	2 037 437	0.09
2 025 000	PKO BANK POLSKI 24-27/03/2028 FRN	EUR	2 025 224	0.09
	<i>Hungary</i>		<i>3 633 769</i>	<i>0.15</i>
2 400 000	OTP BANK 23-05/10/2027 FRN	EUR	2 460 403	0.10
1 176 000	OTP BANK 24-12/06/2028 FRN	EUR	1 173 366	0.05
	<i>Romania</i>		<i>2 930 821</i>	<i>0.12</i>
2 800 000	BANCA COMERCIALA 23-19/05/2027 FRN	EUR	2 930 821	0.12
	<i>Japan</i>		<i>2 021 699</i>	<i>0.09</i>
2 150 000	MITSUBISHI UFJ FINANCIAL 21-08/06/2027 FRN	EUR	2 021 699	0.09
Total securities portfolio			2 324 096 775	98.54

BNP Paribas Easy € Corp Bond SRI PAB 3-5Y

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			1 652 964 954	98.96
Bonds			1 239 040 321	74.15
<i>France</i>			<i>268 191 752</i>	<i>16.03</i>
4 900 000	ALD SA 3.875% 24-24/01/2028	EUR	4 894 428	0.29
2 400 000	ALD SA 4.000% 22-05/07/2027	EUR	2 420 674	0.14
4 700 000	ALD SA 4.875% 23-06/10/2028	EUR	4 887 694	0.29
4 800 000	ALSTOM S 0.000% 21-11/01/2029	EUR	4 078 528	0.24
3 600 000	ALSTOM S 0.125% 21-27/07/2027	EUR	3 232 335	0.19
3 400 000	APRR SA 0.000% 21-19/06/2028	EUR	2 972 218	0.18
3 700 000	APRR SA 0.125% 20-18/01/2029	EUR	3 195 325	0.19
3 800 000	APRR SA 1.875% 22-03/01/2029	EUR	3 553 286	0.21
2 200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.100% 20-08/10/2027	EUR	1 967 322	0.12
3 100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.250% 21-19/07/2028	EUR	2 686 404	0.16
2 100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.250% 21-29/06/2028	EUR	1 842 010	0.11
4 700 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.625% 21-03/11/2028	EUR	4 103 379	0.25
2 400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.625% 22-19/11/2027	EUR	2 166 277	0.13
5 300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.125% 22-14/09/2027	EUR	5 218 378	0.31
1 600 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.875% 23-14/02/2028	EUR	1 615 255	0.10
3 200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.875% 23-26/01/2028	EUR	3 210 773	0.19
4 900 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.125% 23-13/03/2029	EUR	4 995 748	0.30
3 700 000	BPCE 3.500% 23-25/01/2028	EUR	3 684 041	0.22
3 200 000	BPCE 3.875% 24-11/01/2029	EUR	3 200 246	0.19
1 700 000	BPCE 4.125% 23-10/07/2028	EUR	1 732 926	0.10
3 200 000	BPCE 4.375% 23-13/07/2028	EUR	3 258 877	0.20
1 600 000	CAISSE NATIONALE REASSURANCE MUTUELLE 0.750% 21-07/07/2028	EUR	1 407 524	0.08
7 000 000	CAPGEMINI SE 2.000% 20-15/04/2029	EUR	6 598 480	0.40
4 100 000	COMPAGNIE DE SAINT GOBAIN 2.125% 22-10/06/2028	EUR	3 903 898	0.23
5 200 000	COMPAGNIE DE SAINT GOBAIN 2.375% 20-04/10/2027	EUR	5 054 288	0.30
4 100 000	COMPAGNIE DE SAINT GOBAIN 3.500% 23-18/01/2029	EUR	4 085 019	0.24
3 200 000	CREDIT AGRICOLE SA 0.125% 20-09/12/2027	EUR	2 836 235	0.17
3 300 000	CREDIT AGRICOLE SA 0.375% 21-20/04/2028	EUR	2 918 038	0.17
3 000 000	CREDIT AGRICOLE SA 1.125% 22-24/02/2029	EUR	2 694 490	0.16
3 500 000	CREDIT AGRICOLE SA 3.375% 22-28/07/2027	EUR	3 475 819	0.21
1 700 000	CREDIT MUTUEL ARKEA 0.375% 19-03/10/2028	EUR	1 486 097	0.09
3 100 000	CREDIT MUTUEL ARKEA 3.375% 22-19/09/2027	EUR	3 077 189	0.18
1 800 000	CREDIT MUTUEL ARKEA 3.875% 23-22/05/2028	EUR	1 816 181	0.11
10 000 000	ESSILORLUXOTTICA 0.375% 19-27/11/2027	EUR	9 086 765	0.55
8 900 000	ESSILORLUXOTTICA 0.500% 20-05/06/2028	EUR	8 037 951	0.49
1 700 000	GACM 3.750% 24-30/04/2029	EUR	1 701 941	0.10
4 000 000	HOLDING DINFRA 0.625% 21-14/09/2028	EUR	3 507 238	0.21
4 000 000	HSBC FRANCE 0.100% 19-03/09/2027	EUR	3 614 382	0.22
4 300 000	JCDECAUX SA 2.625% 20-24/04/2028	EUR	4 139 923	0.25
3 900 000	JCDECAUX SA 5.000% 23-11/01/2029	EUR	4 063 135	0.24
4 400 000	KERING 0.750% 20-13/05/2028	EUR	3 980 359	0.24
4 800 000	KERING 3.250% 23-27/02/2029	EUR	4 756 155	0.28
5 100 000	KERING 3.625% 23-05/09/2027	EUR	5 119 117	0.31
3 300 000	KLEPIERRE 2.000% 20-12/05/2029	EUR	3 050 341	0.18
5 300 000	LEGRAND SA 3.500% 23-29/05/2029	EUR	5 334 605	0.32
7 000 000	LOREAL SA 2.875% 23-19/05/2028	EUR	6 907 194	0.41
2 200 000	MERCIALYS 2.500% 22-28/02/2029	EUR	2 033 105	0.12
3 700 000	MICHELIN 0.000% 20-02/11/2028	EUR	3 212 574	0.19
5 000 000	ORANGE 1.250% 20-07/07/2027	EUR	4 701 402	0.28
5 508 000	RCI BANQUE 3.750% 24-04/10/2027	EUR	5 489 279	0.33
4 575 000	RCI BANQUE 3.875% 24-12/01/2029	EUR	4 549 213	0.27
3 612 000	RCI BANQUE 4.750% 22-06/07/2027	EUR	3 708 479	0.22
4 538 000	RCI BANQUE 4.875% 22-21/09/2028	EUR	4 690 799	0.28
5 047 000	RCI BANQUE 4.875% 23-14/06/2028	EUR	5 206 099	0.31
4 800 000	SANOFI 1.250% 22-06/04/2029	EUR	4 378 184	0.26
3 000 000	SOCIETE FONCIERE 0.500% 21-21/04/2028	EUR	2 672 113	0.16

BNP Paribas Easy € Corp Bond SRI PAB 3-5Y

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
2 300 000	SOCIETE FONCIERE 1.500% 20-05/06/2027	EUR	2 156 531	0.13
3 100 000	SOCIETE GENERALE 0.125% 21-18/02/2028	EUR	2 727 740	0.16
3 100 000	SOCIETE GENERALE 0.250% 21-08/07/2027	EUR	2 799 759	0.17
3 100 000	SOCIETE GENERALE 2.625% 22-30/05/2029	EUR	2 961 531	0.18
3 100 000	SOCIETE GENERALE 4.000% 22-16/11/2027	EUR	3 128 134	0.19
3 400 000	SOCIETE GENERALE 4.125% 23-02/06/2027	EUR	3 440 295	0.21
3 400 000	SOCIETE GENERALE 4.125% 23-21/11/2028	EUR	3 460 075	0.21
3 274 000	SODEXO SA 1.000% 20-17/07/2028	EUR	2 988 919	0.18
5 800 000	SODEXO SA 1.000% 20-27/04/2029	EUR	5 222 257	0.31
3 500 000	TELEPERFORMANCE 0.250% 20-26/11/2027	EUR	3 087 044	0.18
4 900 000	TELEPERFORMANCE 5.250% 23-22/11/2028	EUR	5 012 208	0.30
3 300 000	URW 0.750% 21-25/10/2028	EUR	2 904 935	0.17
3 500 000	VERALLIA SA 1.625% 21-14/05/2028	EUR	3 203 358	0.19
3 300 000	WORLDLINE SA 0.875% 20-30/06/2027	EUR	2 987 007	0.18
4 300 000	WORLDLINE SA 4.125% 23-12/09/2028	EUR	4 262 143	0.26
5 564 000	WPP FINANCE 4.125% 23-30/05/2028	EUR	5 640 081	0.34
<i>United States of America</i>			<i>220 866 297</i>	<i>13.19</i>
3 749 000	ABBOTT IRELAND FINANCING 0.375% 19-19/11/2027	EUR	3 419 419	0.20
5 310 000	ABBVIE INCORPORATED 0.750% 19-18/11/2027	EUR	4 884 091	0.29
3 500 000	AIR PROD & CHEMICALS 0.500% 20-05/05/2028	EUR	3 143 484	0.19
7 918 000	AMERICAN HONDA F 0.300% 21-07/07/2028	EUR	6 999 333	0.42
5 575 000	AMERICAN HONDA F 3.750% 23-25/10/2027	EUR	5 628 188	0.34
5 857 000	AMERICAN TOWER 0.500% 20-15/01/2028	EUR	5 221 008	0.31
4 500 000	AMERICAN TOWER 0.875% 21-21/05/2029	EUR	3 908 759	0.23
11 545 000	AT&T INC 1.600% 20-19/05/2028	EUR	10 757 290	0.65
3 027 000	BANK OF AMERICA CORPORATION 4.134% 23-12/06/2028	EUR	3 088 050	0.18
7 000 000	BMW US CAPITAL LLC 3.000% 24-02/11/2027	EUR	6 923 534	0.41
5 503 000	BOOKING HOLDINGS INC 0.500% 21-08/03/2028	EUR	4 950 740	0.30
4 045 000	BOOKING HOLDINGS INC 3.500% 24-01/03/2029	EUR	4 049 884	0.24
3 873 000	BOOKING HOLDINGS INC 3.625% 23-12/11/2028	EUR	3 900 652	0.23
4 550 000	BOOKING HOLDINGS INC 4.250% 22-15/05/2029	EUR	4 694 032	0.28
5 500 000	BOSTON SCIENTIFIC 0.625% 19-01/12/2027	EUR	5 002 648	0.30
5 017 000	CARRIER GLOBAL 4.125% 24-29/05/2028	EUR	5 107 164	0.31
1 200 000	CHUBB INA HOLDINGS 0.875% 19-15/06/2027	EUR	1 113 630	0.07
2 076 000	DIGITAL EURO FIN 1.125% 19-09/04/2028	EUR	1 872 477	0.11
3 604 000	DOVER CORP 0.750% 19-04/11/2027	EUR	3 291 639	0.20
1 597 000	EQUITABLE FINANCE 0.600% 21-16/06/2028	EUR	1 418 730	0.08
4 000 000	FEDEX CORP 0.450% 21-04/05/2029	EUR	3 462 887	0.21
4 506 000	FIDELITY NATIONAL IN 1.000% 19-03/12/2028	EUR	4 019 208	0.24
3 000 000	FISERV INC 1.125% 19-01/07/2027	EUR	2 802 994	0.17
5 150 000	GENERAL MILLS INC 3.907% 23-13/04/2029	EUR	5 217 590	0.31
4 392 000	GENERAL MOTORS FINANCE 0.650% 21-07/09/2028	EUR	3 883 742	0.23
5 352 000	GENERAL MOTORS FINANCE 3.900% 24-12/01/2028	EUR	5 369 490	0.32
5 335 000	GENERAL MOTORS FINANCE 4.300% 23-15/02/2029	EUR	5 426 400	0.32
4 500 000	GENERAL MOTORS FINANCE 4.500% 23-22/11/2027	EUR	4 608 006	0.28
5 291 000	GOLDMAN SACHS GROUP 0.250% 21-26/01/2028	EUR	4 733 226	0.28
3 052 000	GOLDMAN SACHS GROUP 0.875% 21-09/05/2029	EUR	2 681 980	0.16
3 960 000	GOLDMAN SACHS GROUP 1.250% 22-07/02/2029	EUR	3 563 557	0.21
3 000 000	ILLINOIS TOOL WK 0.625% 19-05/12/2027	EUR	2 743 347	0.16
4 475 000	ILLINOIS TOOL WK 3.250% 24-17/05/2028	EUR	4 466 842	0.27
3 360 000	JOHNSON CONTROLS 0.375% 20-15/09/2027	EUR	3 043 795	0.18
4 119 000	JOHNSON CONTROLS 3.000% 22-15/09/2028	EUR	4 019 954	0.24
3 925 000	KRAFT HEINZ FOOD 3.500% 24-15/03/2029	EUR	3 921 469	0.23
5 157 000	MASTERCARD INC 1.000% 22-22/02/2029	EUR	4 686 421	0.28
3 760 000	MCDONALDS CORP 0.250% 21-04/10/2028	EUR	3 297 751	0.20
5 000 000	MCDONALDS CORP 2.375% 22-31/05/2029	EUR	4 755 893	0.28
3 632 000	MCDONALDS CORP 3.625% 23-28/11/2027	EUR	3 652 237	0.22
1 300 000	MET LIFE GLOB 0.500% 21-25/05/2029	EUR	1 136 141	0.07
1 550 000	MET LIFE GLOB 0.550% 20-16/06/2027	EUR	1 426 123	0.09
2 122 000	MET LIFE GLOB 4.000% 23-05/04/2028	EUR	2 160 335	0.13
4 600 000	MMS USA FIN INC 1.250% 19-13/06/2028	EUR	4 214 722	0.25

BNP Paribas Easy € Corp Bond SRI PAB 3-5Y

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
2 070 000	NEW YORK LIFE GLOBAL 0.250% 21-04/10/2028	EUR	1 821 088	0.11
2 673 000	PROLOGIS EURO 0.250% 19-10/09/2027	EUR	2 401 129	0.14
2 592 000	PROLOGIS EURO 0.375% 20-06/02/2028	EUR	2 306 702	0.14
2 276 000	PROLOGIS EURO 1.000% 22-08/02/2029	EUR	2 011 360	0.12
6 073 000	STRYKER CORP 0.750% 19-01/03/2029	EUR	5 360 737	0.32
4 165 000	STRYKER CORP 3.375% 23-11/12/2028	EUR	4 139 420	0.25
3 600 000	TAPESTRY INC 5.375% 23-27/11/2027	EUR	3 702 251	0.22
5 086 000	THERMO FISHER 0.500% 19-01/03/2028	EUR	4 592 587	0.27
6 960 000	VERIZON COMMUNICATIONS INC 0.375% 21-22/03/2029	EUR	6 039 133	0.36
3 722 000	VF CORPORATION 0.250% 20-25/02/2028	EUR	3 140 897	0.19
3 685 000	VF CORPORATION 4.250% 23-07/03/2029	EUR	3 542 536	0.21
3 408 000	ZIMMER BIOMET 1.164% 19-15/11/2027	EUR	3 139 595	0.19
	<i>The Netherlands</i>		<i>129 952 825</i>	<i>7.78</i>
2 500 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	2 424 027	0.15
2 900 000	ABN AMRO BANK NV 4.000% 23-16/01/2028	EUR	2 933 250	0.18
4 000 000	ABN AMRO BANK NV 4.375% 23-20/10/2028	EUR	4 101 428	0.25
2 600 000	ABN AMRO BANK NV 5.500% 23-21/09/2033	EUR	2 698 685	0.16
3 909 000	AGCO INTERNATION 0.800% 21-06/10/2028	EUR	3 427 719	0.21
4 215 000	AKZO NOBEL NV 1.500% 22-28/03/2028	EUR	3 899 960	0.23
3 374 000	ALCON FINANCE BV 2.375% 22-31/05/2028	EUR	3 237 297	0.19
4 200 000	AMERICAN MEDICAL SYSTEMS EUROPE 1.375% 22-08/03/2028	EUR	3 895 847	0.23
4 500 000	AMERICAN MEDICAL SYSTEMS EUROPE 3.375% 24-08/03/2029	EUR	4 459 990	0.27
3 443 000	ARCADIS NV 4.875% 23-28/02/2028	EUR	3 544 599	0.21
5 000 000	ASML HOLDING NV 0.625% 20-07/05/2029	EUR	4 451 384	0.27
1 971 000	ASR NEDERLAND NV 3.625% 23-12/12/2028	EUR	1 971 782	0.12
5 432 000	BMW FINANCE NV 0.375% 19-24/09/2027	EUR	4 973 775	0.30
5 457 000	BMW FINANCE NV 1.000% 22-22/05/2028	EUR	5 000 705	0.30
4 105 000	BMW FINANCE NV 3.875% 23-04/10/2028	EUR	4 187 898	0.25
5 300 000	BMW INTERNATIONAL INVESTMENT BV 3.250% 24-17/11/2028	EUR	5 278 923	0.32
3 600 000	BRENNTAG FINANCE 3.750% 24-24/04/2028	EUR	3 595 225	0.22
4 325 000	COCA-COLA HBC BV 3.375% 24-27/02/2028	EUR	4 301 732	0.26
3 487 000	DSM NV 0.250% 20-23/06/2028	EUR	3 087 930	0.18
3 241 000	IMCD NV 4.875% 23-18/09/2028	EUR	3 327 046	0.20
5 317 000	JDE PEETS NV 0.500% 21-16/01/2029	EUR	4 605 842	0.28
4 440 000	JDE PEETS NV 0.625% 21-09/02/2028	EUR	3 976 515	0.24
1 711 000	LSEG NTHRLND BV 0.250% 21-06/04/2028	EUR	1 522 481	0.09
1 600 000	NIBC BANK NV 0.875% 22-24/06/2027	EUR	1 474 820	0.09
1 600 000	NIBC BANK NV 6.000% 23-16/11/2028	EUR	1 709 083	0.10
1 600 000	NN BANK NV 0.500% 21-21/09/2028	EUR	1 409 699	0.08
6 236 000	PROSUS NV 1.539% 20-03/08/2028	EUR	5 592 757	0.33
3 743 000	RANDSTAD NV 3.610% 24-12/03/2029	EUR	3 713 888	0.22
5 597 000	RELX FINANCE 0.500% 20-10/03/2028	EUR	5 043 585	0.30
3 965 000	ROCHE FINANCE EUROPE 3.312% 23-04/12/2027	EUR	3 975 240	0.24
2 078 000	SAGAX EURO MTN 0.750% 21-26/01/2028	EUR	1 846 595	0.11
2 338 000	SAGAX EURO MTN 1.000% 21-17/05/2029	EUR	2 020 126	0.12
3 573 000	UNIVERSAL MUSIC 3.000% 22-30/06/2027	EUR	3 523 592	0.21
2 300 000	VONOVIA BV 0.625% 19-07/10/2027	EUR	2 079 662	0.12
3 630 000	WABTEC TRANSPORT 1.250% 21-03/12/2027	EUR	3 362 722	0.20
3 595 000	WOLTERS KLUWER N 0.250% 21-30/03/2028	EUR	3 207 411	0.19
3 955 000	WOLTERS KLUWER N 3.250% 24-18/03/2029	EUR	3 924 138	0.23
2 389 000	WPC EUROBOOND 1.350% 19-15/04/2028	EUR	2 165 467	0.13
	<i>Germany</i>		<i>123 298 373</i>	<i>7.38</i>
2 400 000	AAREAL BANK AG 0.250% 20-23/11/2027	EUR	2 091 782	0.13
1 500 000	AAREAL BANK AG 0.750% 22-18/04/2028	EUR	1 307 944	0.08
3 600 000	ADIDAS AG 0.000% 20-05/10/2028	EUR	3 149 606	0.19
3 272 000	ALBEMARLE NH 1.625% 19-25/11/2028	EUR	2 978 313	0.18
5 500 000	BERTELSMANN SE 2.000% 20-01/04/2028	EUR	5 231 849	0.31
5 200 000	BERTELSMANN SE 3.500% 22-29/05/2029	EUR	5 176 305	0.31
2 135 000	COMMERZBANK AG 0.375% 20-01/09/2027	EUR	1 952 462	0.12
4 368 000	CONTINENTAL AG 3.625% 22-30/11/2027	EUR	4 384 875	0.26

BNP Paribas Easy € Corp Bond SRI PAB 3-5Y

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
5 164 000	CONTINENTAL AG 4.000% 23-01/06/2028	EUR	5 241 711	0.31
3 500 000	COVESTRO AG 4.750% 22-15/11/2028	EUR	3 665 912	0.22
2 400 000	DEUTSCHE BANK AG 4.000% 22-29/11/2027	EUR	2 436 048	0.15
5 300 000	DEUTSCHE POST AG 0.750% 20-20/05/2029	EUR	4 836 484	0.29
7 016 000	DEUTSCHE TELEKOM 0.500% 19-05/07/2027	EUR	6 505 074	0.39
5 100 000	EUROGRID GMBH 3.598% 24-01/02/2029	EUR	5 077 071	0.30
5 200 000	EVONIK 2.250% 22-25/09/2027	EUR	4 990 174	0.30
5 160 000	FRESENIUS MEDICAL 3.875% 22-20/09/2027	EUR	5 200 899	0.31
5 630 000	FRESENIUS SE & C 0.750% 20-15/01/2028	EUR	5 120 016	0.31
4 647 000	FRESENIUS SE & C 1.625% 20-08/10/2027	EUR	4 393 230	0.26
1 526 000	HAMBURG COM BANK 4.750% 24-02/05/2029	EUR	1 553 297	0.09
4 300 000	HENKEL AG & CO 2.625% 22-13/09/2027	EUR	4 219 410	0.25
100 000	INFINEON TECH 1.625% 20-24/06/2029	EUR	91 864	0.01
4 600 000	KNORR-BREMSE AG 3.250% 22-21/09/2027	EUR	4 566 480	0.27
3 494 000	LANXESS 0.000% 21-08/09/2027	EUR	3 100 229	0.19
4 300 000	LANXESS 1.750% 22-22/03/2028	EUR	3 962 311	0.24
2 100 000	LEG IMMOBILIEN SE 0.875% 19-28/11/2027	EUR	1 923 819	0.12
2 800 000	LEG IMMOBILIEN SE 0.875% 22-17/01/2029	EUR	2 457 264	0.15
4 400 000	MERCK FINANCIAL SERVICES 0.375% 19-05/07/2027	EUR	4 030 447	0.24
4 700 000	MERCK FINANCIAL SERVICES 0.500% 20-16/07/2028	EUR	4 206 478	0.25
1 600 000	MUNCHEN HYPOBANK 0.375% 21-09/03/2029	EUR	1 343 874	0.08
2 200 000	SANTANDER CONSUMER BANK 4.375% 23-13/09/2027	EUR	2 248 139	0.13
3 443 000	SIXT SE 3.750% 24-25/01/2029	EUR	3 455 670	0.21
5 900 000	VONOVIA SE 0.250% 21-01/09/2028	EUR	5 071 302	0.30
4 500 000	VONOVIA SE 0.375% 21-16/06/2027	EUR	4 082 780	0.24
3 500 000	VONOVIA SE 1.875% 22-28/06/2028	EUR	3 245 254	0.19
	<i>Spain</i>		<i>94 447 250</i>	<i>5.65</i>
5 500 000	ABERTIS INFRAESTRUCTURAS 1.125% 19-26/03/2028	EUR	5 010 068	0.30
4 100 000	ABERTIS INFRAESTRUCTURAS 1.250% 20-07/02/2028	EUR	3 753 181	0.22
6 200 000	ABERTIS INFRAESTRUCTURAS 2.250% 20-29/03/2029	EUR	5 820 187	0.35
3 700 000	ABERTIS INFRAESTRUCTURAS 4.125% 23-31/01/2028	EUR	3 736 458	0.22
2 900 000	ACCIONA FILIALES 0.375% 21-07/10/2027	EUR	2 598 832	0.16
3 700 000	AMADEUS IT GROUP 1.875% 20-24/09/2028	EUR	3 458 007	0.21
3 700 000	AMADEUS IT GROUP 3.500% 24-21/03/2029	EUR	3 680 422	0.22
3 400 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.375% 22-20/09/2027	EUR	3 396 077	0.20
3 900 000	BANCO SANTANDER 0.200% 21-11/02/2028	EUR	3 463 173	0.21
3 200 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	2 988 727	0.18
4 000 000	BANCO SANTANDER 3.875% 23-16/01/2028	EUR	4 050 144	0.24
4 000 000	BANCO SANTANDER 3.875% 24-22/04/2029	EUR	4 003 025	0.24
2 400 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	2 178 227	0.13
6 600 000	CELLNEX FINANCE 1.000% 21-15/09/2027	EUR	6 061 262	0.36
5 800 000	CELLNEX FINANCE 1.250% 21-15/01/2029	EUR	5 203 470	0.31
7 200 000	CELLNEX FINANCE 1.500% 21-08/06/2028	EUR	6 621 951	0.40
4 700 000	CELLNEX FINANCE 3.625% 24-24/01/2029	EUR	4 664 997	0.28
3 200 000	FERROVIAL EMISIO 0.540% 20-12/11/2028	EUR	2 822 684	0.17
2 100 000	INMOBILIARIA COL 1.350% 20-14/10/2028	EUR	1 907 420	0.11
2 300 000	MERLIN PROPERTIES 2.375% 20-13/07/2027	EUR	2 205 679	0.13
5 400 000	RED ELECTRICA FI 0.375% 20-24/07/2028	EUR	4 833 929	0.29
2 700 000	SANTANDER CONSUMER FINANCE 3.750% 24-17/01/2029	EUR	2 709 938	0.16
1 600 000	SANTANDER CONSUMER FINANCE 4.125% 23-05/05/2028	EUR	1 630 323	0.10
8 200 000	TELEFONICA EMIS 1.201% 20-21/08/2027	EUR	7 649 069	0.46
	<i>United Kingdom</i>		<i>74 977 411</i>	<i>4.47</i>
2 699 000	ANZ NEW ZEALAND INTL/LDN 0.200% 21-23/09/2027	EUR	2 429 766	0.15
1 404 000	ANZ NZ INTERNATIONAL/LDN 3.527% 24-24/01/2028	EUR	1 401 002	0.08
2 162 000	ASB FINANCE LTD 0.250% 21-08/09/2028	EUR	1 883 611	0.11
4 857 000	BRITISH TELECOMM 2.750% 22-30/08/2027	EUR	4 747 230	0.28
5 640 000	COCA-COLA EURO 0.200% 20-02/12/2028	EUR	4 883 324	0.29
3 587 000	GSK CAPITAL BV 3.000% 22-28/11/2027	EUR	3 539 595	0.21
3 417 000	INFORMA PLC 1.250% 19-22/04/2028	EUR	3 125 081	0.19
3 000 000	INT DIST SERV 5.250% 23-14/09/2028	EUR	3 079 600	0.18

BNP Paribas Easy € Corp Bond SRI PAB 3-5Y

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
5 000 000	LINDE PLC 3.000% 24-14/02/2028	EUR	4 941 888	0.30
3 100 000	MOTABILITY OPS 0.125% 21-20/07/2028	EUR	2 701 800	0.16
3 627 000	NAT GRID ELECTY EM 3.530% 22-20/09/2028	EUR	3 604 176	0.22
2 162 000	NATIONWIDE BUILDING SOCIETY 0.250% 21-14/09/2028	EUR	1 887 585	0.11
2 462 000	NATWEST MARKETS 3.625% 24-09/01/2029	EUR	2 459 751	0.15
2 661 000	NATWEST MARKETS 4.250% 23-13/01/2028	EUR	2 716 691	0.16
3 467 000	OMNICOM FIN HOL 0.800% 19-08/07/2027	EUR	3 211 991	0.19
4 175 000	RECKITT BENCKISER TREASURY 3.625% 23-14/09/2028	EUR	4 196 949	0.25
400 000	RECKITT BENCKISER TREASURY 3.625% 24-20/06/2029	EUR	401 043	0.02
5 348 000	RENTOKIL FINANCE 3.875% 22-27/06/2027	EUR	5 378 500	0.32
4 406 000	RENTOKIL INITIAL 0.500% 20-14/10/2028	EUR	3 881 629	0.23
3 500 000	SAGE GROUP 3.820% 23-15/02/2028	EUR	3 511 765	0.21
4 256 000	THAMES WATER UTL 0.875% 22-31/01/2028	EUR	3 414 988	0.20
4 360 000	UBS AG 0.250% 21-01/09/2028	EUR	3 813 725	0.23
2 349 000	WESTPAC SEC NZ 0.100% 21-13/07/2027	EUR	2 117 867	0.13
1 857 000	YORKSHIRE BLD SOC 0.500% 21-01/07/2028	EUR	1 647 854	0.10
	<i>Luxembourg</i>		<i>64 760 281</i>	<i>3.89</i>
2 157 000	ACEF HOLDING 0.750% 21-14/06/2028	EUR	1 897 621	0.11
2 800 000	AROUNDTOWN SA 1.450% 19-09/07/2028	EUR	2 384 866	0.14
5 955 000	BECTON DICKINSON 0.334% 21-13/08/2028	EUR	5 217 245	0.31
8 313 000	DH EUROPE 0.450% 19-18/03/2028	EUR	7 475 948	0.45
4 600 000	GRAND CITY PROPERTIES 0.125% 21-11/01/2028	EUR	3 934 196	0.24
4 600 000	HEIDELCEMENT FIN 1.125% 19-01/12/2027	EUR	4 268 636	0.26
1 000 000	JOHN DEERE BANK 3.300% 24-15/10/2029	EUR	996 072	0.06
4 356 000	JOHN DEERE CASH 1.850% 20-02/04/2028	EUR	4 144 643	0.25
7 550 000	MEDTRONIC GLOBAL 0.375% 20-15/10/2028	EUR	6 654 098	0.40
6 850 000	MEDTRONIC GLOBAL 3.000% 22-15/10/2028	EUR	6 743 337	0.40
3 100 000	MOHAWK CAPITAL 1.750% 20-12/06/2027	EUR	2 934 629	0.18
13 001 000	NOVARTIS FINANCE 0.000% 20-23/09/2028	EUR	11 391 022	0.69
4 019 000	TYCO ELECTRONICS 0.000% 21-16/02/2029	EUR	3 466 788	0.21
3 639 000	WHIRLPOOL EMEA 0.500% 20-20/02/2028	EUR	3 251 180	0.19
	<i>Sweden</i>		<i>54 837 709</i>	<i>3.31</i>
2 362 000	EQT 2.375% 22-06/04/2028	EUR	2 224 278	0.13
3 443 000	ERICSSON LM 1.000% 21-26/05/2029	EUR	2 972 152	0.18
3 610 000	ERICSSON LM 5.375% 23-29/05/2028	EUR	3 776 103	0.23
1 682 000	LANSFORSKR BANK 3.750% 24-17/01/2029	EUR	1 683 891	0.10
3 717 000	SANDVIK AB 0.375% 21-25/11/2028	EUR	3 261 639	0.20
3 557 000	SANDVIK AB 2.125% 22-07/06/2027	EUR	3 424 439	0.21
3 327 000	SKANDINAVISKA ENSKILDA BANK 0.375% 21-21/06/2028	EUR	2 934 646	0.18
3 054 000	SKANDINAVISKA ENSKILDA BANK 0.750% 22-09/08/2027	EUR	2 803 134	0.17
2 954 000	SKANDINAVISKA ENSKILDA BANK 3.750% 23-07/02/2028	EUR	2 968 085	0.18
2 781 000	SKANDINAVISKA ENSKILDA BANK 3.875% 23-09/05/2028	EUR	2 825 259	0.17
3 420 000	SKANDINAVISKA ENSKILDA BANK 4.125% 23-29/06/2027	EUR	3 491 892	0.21
1 414 000	SKANDINAVISKA ENSKILDA BANK 4.375% 23-06/11/2028	EUR	1 453 371	0.09
1 657 000	SVENSKA HANDELSBANKEN 0.010% 20-02/12/2027	EUR	1 477 374	0.09
3 114 000	SVENSKA HANDELSBANKEN 0.050% 21-06/09/2026	EUR	2 723 611	0.16
3 414 000	SVENSKA HANDELSBANKEN 1.375% 22-23/02/2029	EUR	3 115 059	0.19
3 225 000	SVENSKA HANDELSBANKEN 3.375% 23-17/02/2028	EUR	3 226 871	0.19
2 254 000	SVENSKA HANDELSBANKEN 3.750% 22-01/11/2027	EUR	2 279 084	0.14
2 437 000	SWEDBANK AB 0.200% 21-12/01/2028	EUR	2 162 423	0.13
3 414 000	SWEDBANK AB 4.125% 23-13/11/2028	EUR	3 501 701	0.21
2 476 000	SWEDBANK AB 4.250% 23-11/07/2028	EUR	2 532 697	0.15
	<i>Denmark</i>		<i>36 614 616</i>	<i>2.21</i>
3 414 000	H LUNDBECK A/S 0.875% 20-14/10/2027	EUR	3 101 868	0.19
1 554 000	JYSKE BANK A/S 5.500% 22-16/11/2027	EUR	1 610 945	0.10
7 000 000	NOVO NORDISK A/S 3.125% 24-21/01/2029	EUR	6 980 373	0.42
4 415 000	NOVO NORDISK FIN 0.125% 21-04/06/2028	EUR	3 927 399	0.24
3 373 000	NOVO NORDISK FIN 1.125% 22-30/09/2027	EUR	3 161 070	0.19
1 946 000	NYKREDIT 0.375% 21-17/01/2028	EUR	1 726 849	0.10
1 524 000	NYKREDIT 1.375% 22-12/07/2027	EUR	1 429 885	0.09

BNP Paribas Easy € Corp Bond SRI PAB 3-5Y

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 478 000	NYKREDIT 3.875% 24-05/07/2027	EUR	1 483 279	0.09
826 000	NYKREDIT 3.875% 24-09/07/2029	EUR	825 389	0.05
2 562 000	NYKREDIT 4.000% 23-17/07/2028	EUR	2 574 554	0.15
2 362 000	NYKREDIT 4.625% 23-19/01/2029	EUR	2 439 632	0.15
3 517 000	PANDORA A/S 4.500% 23-10/04/2028	EUR	3 598 344	0.22
3 687 000	TDC NET AS 5.056% 22-31/05/2028	EUR	3 755 029	0.22
	<i>Ireland</i>		<i>32 867 046</i>	<i>1.96</i>
3 276 000	CRH SMW FINANCE 4.000% 23-11/07/2027	EUR	3 316 418	0.20
2 000 000	DELL BANK INTERNATIONAL 3.625% 24-24/06/2029	EUR	1 989 128	0.12
3 014 000	DELL BANK INTERNATIONAL 4.500% 22-18/10/2027	EUR	3 084 866	0.18
5 257 000	DXC CAPITAL FUND 0.450% 21-15/09/2027	EUR	4 731 622	0.28
3 724 000	FRESENIUS FIN IR 0.500% 21-01/10/2028	EUR	3 287 222	0.20
2 968 000	HAMMERSON IRLAND 1.750% 21-03/06/2027	EUR	2 751 465	0.16
4 355 000	SECURITAS TREASURY 4.375% 23-06/03/2029	EUR	4 445 641	0.27
4 815 000	SMURFIT KAPPA 1.500% 19-15/09/2027	EUR	4 514 404	0.27
4 784 000	VODAFONE INT FIN 3.250% 22-02/03/2029	EUR	4 746 280	0.28
	<i>Italy</i>		<i>24 339 536</i>	<i>1.46</i>
1 697 000	ASSICURAZIONI 3.212% 24-15/01/2029	EUR	1 672 349	0.10
1 532 000	BANCO BPM SPA 4.625% 23-29/11/2027	EUR	1 568 539	0.09
4 092 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	3 680 348	0.22
2 307 000	INTESA SANPAOLO 4.375% 23-29/08/2027	EUR	2 350 937	0.14
3 375 000	INTESA SANPAOLO 4.750% 22-06/09/2027	EUR	3 469 534	0.21
1 414 000	MEDIOBANCA SPA 1.000% 20-08/09/2027	EUR	1 300 189	0.08
800 000	PIRELLI & C SPA 3.875% 24-02/07/2029	EUR	798 194	0.05
3 879 000	PIRELLI & C SPA 4.250% 23-18/01/2028	EUR	3 918 391	0.23
5 500 000	TERNA RETE 3.625% 23-21/04/2029	EUR	5 495 295	0.33
100 000	TERNA SPA 0.375% 21-23/06/2029	EUR	85 760	0.01
	<i>Finland</i>		<i>24 233 627</i>	<i>1.45</i>
2 572 000	KOJAMO OYJ 0.875% 21-28/05/2029	EUR	2 185 874	0.13
3 473 000	NOKIA OYJ 3.125% 20-15/05/2028	EUR	3 401 120	0.20
3 371 000	NORDEA BANK ABP 0.500% 21-02/11/2028	EUR	2 966 575	0.18
2 500 000	NORDEA BANK ABP 2.500% 22-23/05/2029	EUR	2 383 487	0.14
800 000	NORDEA BANK ABP 3.375% 24-11/06/2029	EUR	798 398	0.05
3 254 000	NORDEA BANK ABP 4.125% 23-05/05/2028	EUR	3 315 167	0.20
3 124 000	OP CORPORATE BANK 0.100% 20-16/11/2027	EUR	2 807 392	0.17
1 814 000	OP CORPORATE BANK 0.375% 21-08/12/2028	EUR	1 572 900	0.09
1 570 000	OP CORPORATE BANK 0.375% 21-16/06/2028	EUR	1 387 314	0.08
1 384 000	OP CORPORATE BANK 0.625% 22-27/07/2027	EUR	1 266 659	0.08
2 103 000	OP CORPORATE BANK 4.000% 23-13/06/2028	EUR	2 148 741	0.13
	<i>Japan</i>		<i>20 309 211</i>	<i>1.22</i>
2 468 000	MIZUHO FINANCIAL 3.490% 22-05/09/2027	EUR	2 466 402	0.15
1 833 000	MIZUHO FINANCIAL 4.157% 23-20/05/2028	EUR	1 870 669	0.11
5 160 000	NISSAN MOTOR CO 3.201% 20-17/09/2028	EUR	4 969 310	0.30
6 008 000	NTT FINANCE 0.399% 21-13/12/2028	EUR	5 277 824	0.32
1 311 000	SUMITOMO MITSUI 0.303% 20-28/10/2027	EUR	1 180 679	0.07
4 924 000	TAKEDA PHARMACEUTICAL 0.750% 20-09/07/2027	EUR	4 544 327	0.27
	<i>Canada</i>		<i>19 534 182</i>	<i>1.17</i>
2 699 000	BANK NOVA SCOTIA 0.250% 21-01/11/2028	EUR	2 339 772	0.14
3 137 000	BANK NOVA SCOTIA 3.500% 24-17/04/2029	EUR	3 113 647	0.19
2 550 000	BANK OF MONTREAL 2.750% 22-15/06/2027	EUR	2 488 052	0.15
1 232 000	NATIONAL BANK OF CANADA 3.750% 23-25/01/2028	EUR	1 234 517	0.07
1 300 000	NATIONAL BANK OF CANADA 3.750% 24-02/05/2029	EUR	1 295 785	0.08
4 000 000	ROYAL BANK OF CANADA 2.125% 22-26/04/2029	EUR	3 752 139	0.22
2 262 000	ROYAL BANK OF CANADA 4.125% 23-05/07/2028	EUR	2 309 885	0.14
3 095 000	TORONTO DOMINION BANK 2.551% 22-03/08/2027	EUR	3 000 385	0.18
	<i>Norway</i>		<i>11 634 957</i>	<i>0.70</i>
1 357 000	SPAREBANK 1 OEST 0.125% 21-03/03/2028	EUR	1 200 010	0.07
1 315 000	SPAREBANK 1 OEST 3.625% 24-30/05/2029	EUR	1 317 123	0.08
1 461 000	SPAREBANK 1 SMN 0.010% 21-18/02/2028	EUR	1 291 010	0.08

BNP Paribas Easy € Corp Bond SRI PAB 3-5Y

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 400 000	SPAREBANK 1 SMN 3.500% 24-23/05/2029	EUR	1 394 542	0.08
1 600 000	SPAREBANK 1 SR 3.625% 24-12/03/2029	EUR	1 603 501	0.10
3 137 000	SPAREBANK 1 SR 3.750% 23-23/11/2027	EUR	3 157 066	0.19
1 607 000	SPAREBANK 1 SR 4.875% 23-24/08/2028	EUR	1 671 705	0.10
	<i>Austria</i>		<i>9 776 087</i>	<i>0.58</i>
3 600 000	A1 TOWERS HOLDING 5.250% 23-13/07/2028	EUR	3 749 554	0.22
1 400 000	BAWAG PSK 0.375% 19-03/09/2027	EUR	1 254 352	0.08
1 900 000	ERSTE GROUP 0.125% 21-17/05/2028	EUR	1 684 585	0.10
1 700 000	RAIFFEISEN BANK INTERNATIONAL 0.050% 21-01/09/2027	EUR	1 504 398	0.09
1 500 000	RAIFFEISEN BANK INTERNATIONAL 5.750% 22-27/01/2028	EUR	1 583 198	0.09
	<i>Belgium</i>		<i>9 665 578</i>	<i>0.58</i>
2 100 000	COFINIMMO 1.000% 22-24/01/2028	EUR	1 890 811	0.11
5 300 000	SOLVAY SA 3.875% 24-03/04/2028	EUR	5 297 393	0.32
2 900 000	VGP NV 1.500% 21-08/04/2029	EUR	2 477 374	0.15
	<i>Switzerland</i>		<i>6 261 644</i>	<i>0.37</i>
1 500 000	RAIFFEISEN SCHWE 4.840% 23-03/11/2028	EUR	1 563 725	0.09
1 800 000	RAIFFEISEN SCHWE 5.230% 22-01/11/2027	EUR	1 872 274	0.11
3 189 000	UBS GROUP AG 0.250% 21-24/02/2028	EUR	2 825 645	0.17
	<i>Australia</i>		<i>6 036 565</i>	<i>0.36</i>
4 000 000	CIMIC FINANCE LT 1.500% 21-28/05/2029	EUR	3 485 204	0.21
2 668 000	NATIONAL AUSTRALIA BANK 2.125% 22-24/05/2028	EUR	2 551 361	0.15
	<i>Mexico</i>		<i>4 338 341</i>	<i>0.26</i>
4 700 000	AMERICA MOVIL SA 0.750% 19-26/06/2027	EUR	4 338 341	0.26
	<i>Romania</i>		<i>2 097 033</i>	<i>0.13</i>
2 162 000	NE PROPERTY 3.375% 20-14/07/2027	EUR	2 097 033	0.13
	Floating rate bonds		413 924 633	24.81
	<i>France</i>		<i>69 467 197</i>	<i>4.16</i>
3 700 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 22-16/06/2032 FRN	EUR	3 648 585	0.22
3 100 000	BNP PARIBAS 20-01/09/2028 FRN	EUR	2 796 159	0.17
3 500 000	BNP PARIBAS 20-17/04/2029 FRN	EUR	3 164 364	0.19
3 300 000	BNP PARIBAS 21-19/01/2030 FRN	EUR	2 830 024	0.17
3 100 000	BNP PARIBAS 21-31/08/2033 FRN	EUR	2 691 660	0.16
4 700 000	BNP PARIBAS 22-25/07/2028 FRN	EUR	4 553 543	0.27
3 100 000	BNP PARIBAS 23-13/01/2029 FRN	EUR	3 153 544	0.19
3 000 000	BNP PARIBAS 23-23/02/2029 FRN	EUR	3 018 857	0.18
2 900 000	BPCE 22-02/02/2034 FRN	EUR	2 588 294	0.15
2 500 000	BPCE 22-02/03/2029 FRN	EUR	2 304 438	0.14
1 600 000	BPCE 23-01/06/2033 FRN	EUR	1 676 982	0.10
3 200 000	BPCE 23-02/03/2030 FRN	EUR	3 285 426	0.20
3 200 000	CREDIT AGRICOLE SA 21-21/09/2029 FRN	EUR	2 784 304	0.17
3 000 000	CREDIT AGRICOLE SA 23-11/07/2029 FRN	EUR	3 040 148	0.18
2 800 000	CREDIT AGRICOLE SA 23-28/08/2033 FRN	EUR	2 916 129	0.17
2 200 000	CREDIT MUTUEL ARKEA 20-11/06/2029 FRN	EUR	1 985 734	0.12
5 300 000	ORANGE 20-15/10/2169 FRN	EUR	4 717 762	0.28
3 400 000	ORANGE 21-31/12/2061 FRN	EUR	2 927 502	0.18
3 000 000	SOCIETE GENERALE 20-22/09/2028 FRN	EUR	2 720 685	0.16
3 100 000	SOCIETE GENERALE 21-12/06/2029 FRN	EUR	2 703 538	0.16
1 600 000	SOCIETE GENERALE 22-06/09/2032 FRN	EUR	1 636 398	0.10
3 200 000	SOCIETE GENERALE 23-28/09/2029 FRN	EUR	3 283 592	0.20
4 800 000	URW 23-03/10/2171 FRN	EUR	5 039 529	0.30
	<i>Spain</i>		<i>59 031 311</i>	<i>3.55</i>
1 400 000	ABANCA CORP 22-14/09/2028 FRN	EUR	1 452 261	0.09
1 700 000	ABANCA CORP 23-02/04/2030 FRN	EUR	1 817 866	0.11
2 900 000	BANCO BILBAO VIZCAYA ARGENTARIA 22-14/01/2029 FRN	EUR	2 629 552	0.16
2 500 000	BANCO BILBAO VIZCAYA ARGENTARIA 23-15/09/2033 FRN	EUR	2 607 978	0.16
1 500 000	BANCO SABADELL 21-16/06/2028 FRN	EUR	1 379 129	0.08
2 200 000	BANCO SABADELL 22-10/11/2028 FRN	EUR	2 293 299	0.14

BNP Paribas Easy € Corp Bond SRI PAB 3-5Y

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
2 400 000	BANCO SABADELL 23-07/02/2029 FRN	EUR	2 492 538	0.15
2 200 000	BANCO SABADELL 23-07/06/2029 FRN	EUR	2 296 689	0.14
2 600 000	BANCO SABADELL 23-08/09/2029 FRN	EUR	2 739 030	0.16
2 100 000	BANCO SABADELL 24-15/01/2030 FRN	EUR	2 118 294	0.13
3 000 000	BANCO SANTANDER 21-24/06/2029 FRN	EUR	2 658 808	0.16
4 400 000	BANCO SANTANDER 23-23/08/2033 FRN	EUR	4 585 822	0.27
3 200 000	BANCO SANTANDER 24-09/01/2030 FRN	EUR	3 175 455	0.19
4 000 000	BANCO SANTANDER 24-22/04/2034 FRN	EUR	4 064 277	0.24
2 400 000	BANKINTER SA 21-23/12/2032 FRN	EUR	2 176 468	0.13
1 900 000	BANKINTER SA 23-03/05/2030 FRN	EUR	1 950 378	0.12
3 200 000	CAIXABANK 21-09/02/2029 FRN	EUR	2 846 171	0.17
2 400 000	CAIXABANK 22-23/02/2033 FRN	EUR	2 525 958	0.15
3 200 000	CAIXABANK 23-19/07/2029 FRN	EUR	3 330 932	0.20
3 100 000	CAIXABANK 23-30/05/2034 FRN	EUR	3 279 809	0.20
1 600 000	IBERCAJA 24-30/07/2028 FRN	EUR	1 615 341	0.10
3 300 000	RED ELECTRICA FI 23-07/08/2171 FRN	EUR	3 338 232	0.20
1 600 000	UNICAJA ES 23-21/02/2029 FRN	EUR	1 657 024	0.10
	<i>United Kingdom</i>		<i>42 082 649</i>	<i>2.54</i>
4 329 000	BARCLAYS BANK PLC 21-09/08/2029 FRN	EUR	3 790 170	0.23
3 177 000	HSBC HOLDINGS 21-24/09/2029 FRN	EUR	2 791 595	0.17
3 917 000	HSBC HOLDINGS 22-16/11/2032 FRN	EUR	4 152 652	0.25
3 000 000	HSBC HOLDINGS 24-20/05/2029 FRN	EUR	2 994 194	0.18
2 711 000	LLOYDS BANKING GROUP PLC 23-11/01/2029 FRN	EUR	2 778 692	0.17
1 300 000	LLOYDS BANKING GROUP PLC 24-05/04/2034 FRN	EUR	1 289 680	0.08
1 314 000	NATIONWIDE BLDG 24-16/04/2034 FRN	EUR	1 310 904	0.08
2 835 000	NATWEST GROUP 21-14/09/2029 FRN	EUR	2 489 390	0.15
2 339 000	NATWEST GROUP 21-14/09/2032 FRN	EUR	2 103 673	0.13
3 700 000	NATWEST GROUP 21-26/02/2030 FRN	EUR	3 213 804	0.19
2 822 000	NATWEST GROUP 22-06/09/2028 FRN	EUR	2 848 880	0.17
2 700 000	NATWEST GROUP 23-16/02/2029 FRN	EUR	2 780 575	0.17
2 235 000	NATWEST GROUP 23-28/02/2034 FRN	EUR	2 334 529	0.14
2 600 000	SANTANDER UK GRP 21-13/09/2029 FRN	EUR	2 267 708	0.14
2 030 000	SANTANDER UK GRP 22-25/08/2028 FRN	EUR	2 006 633	0.12
1 547 000	STANDARD CHARTERED 21-17/11/2029 FRN	EUR	1 356 034	0.08
1 538 000	VIRGIN MONEY 23-29/10/2028 FRN	EUR	1 573 536	0.09
	<i>United States of America</i>		<i>39 415 890</i>	<i>2.36</i>
3 168 000	BANK OF AMERICA CORPORATION 19-08/08/2029 FRN	EUR	2 810 430	0.17
4 652 000	BANK OF AMERICA CORPORATION 20-31/03/2029 FRN	EUR	4 644 622	0.28
3 127 000	BANK OF AMERICA CORPORATION 21-24/08/2028 FRN	EUR	2 841 974	0.17
3 327 000	CITIGROUP INC 22-22/09/2028 FRN	EUR	3 336 441	0.20
7 708 000	JPMORGAN CHASE 22-23/03/2030 FRN	EUR	7 133 592	0.43
5 257 000	MORGAN STANLEY 20-26/10/2029 FRN	EUR	4 591 367	0.27
3 114 000	MORGAN STANLEY 22-25/10/2028 FRN	EUR	3 225 386	0.19
6 016 000	MORGAN STANLEY 23-02/03/2029 FRN	EUR	6 202 481	0.37
4 627 000	MORGAN STANLEY 24-21/03/2030 FRN	EUR	4 629 597	0.28
	<i>The Netherlands</i>		<i>38 739 588</i>	<i>2.32</i>
3 100 000	ABN AMRO BANK NV 22-22/02/2033 FRN	EUR	3 162 469	0.19
1 400 000	ATHORA NL 22-31/08/2032 FRN	EUR	1 381 316	0.08
2 300 000	COOPERATIEVE RAB 22-30/11/2032 FRN	EUR	2 281 382	0.14
4 300 000	COOPERATIEVE RAB 23-25/04/2029 FRN	EUR	4 389 598	0.26
3 500 000	ING GROEP NV 20-18/02/2029 FRN	EUR	3 080 099	0.18
4 400 000	ING GROEP NV 21-01/02/2030 FRN	EUR	3 748 425	0.22
1 600 000	ING GROEP NV 21-09/06/2032 FRN	EUR	1 452 263	0.09
3 100 000	ING GROEP NV 21-16/11/2032 FRN	EUR	2 789 907	0.17
4 600 000	ING GROEP NV 21-29/09/2028 FRN	EUR	4 137 515	0.25
3 100 000	ING GROEP NV 22-24/08/2033 FRN	EUR	3 075 340	0.18
5 000 000	ING GROEP NV 23-23/05/2029 FRN	EUR	5 118 536	0.31
4 100 000	ING GROEP NV 24-12/08/2029 FRN	EUR	4 122 738	0.25

BNP Paribas Easy € Corp Bond SRI PAB 3-5Y

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Italy</i>		<i>31 064 747</i>	<i>1.84</i>
1 570 000	BANCA POPOLARE DI SONDRIO 23-26/09/2028 FRN	EUR	1 641 429	0.10
1 300 000	BANCA POPOLARE DI SONDRIO 24-04/06/2030 FRN	EUR	1 293 473	0.08
2 148 000	BANCO BPM SPA 23-14/06/2028 FRN	EUR	2 254 133	0.13
2 648 000	BANCO BPM SPA 24-17/01/2030 FRN	EUR	2 706 521	0.16
1 650 000	BPER BANCA 24-20/02/2030 FRN	EUR	1 661 915	0.10
1 432 000	CREDITO EMILIANO 23-26/03/2030 FRN	EUR	1 487 828	0.09
1 624 000	ICCREA BANCA SPA 24-05/02/2030 FRN	EUR	1 627 915	0.10
1 514 000	MEDIOBANCA SPA 21-02/11/2028 FRN	EUR	1 374 037	0.08
1 505 000	MEDIOBANCA SPA 22-07/02/2029 FRN	EUR	1 545 869	0.09
1 743 000	MEDIOBANCA SPA 22-17/07/2029 FRN	EUR	1 559 232	0.09
1 670 000	MEDIOBANCA SPA 23-01/02/2030 FRN	EUR	1 702 709	0.10
399 000	MEDIOBANCA SPA 24-04/07/2030 FRN	EUR	394 465	0.02
3 233 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	2 879 978	0.17
2 480 000	UNICREDIT SPA 23-14/02/2030 FRN	EUR	2 565 058	0.15
3 315 000	UNICREDIT SPA 23-16/02/2029 FRN	EUR	3 363 117	0.20
2 910 000	UNICREDIT SPA 23-17/01/2029 FRN	EUR	3 007 068	0.18
	<i>Germany</i>		<i>28 439 195</i>	<i>1.71</i>
3 800 000	ALLIANZ SE 22-07/09/2038 FRN	EUR	3 845 345	0.23
2 700 000	COMMERZBANK AG 23-18/01/2030 FRN	EUR	2 807 679	0.17
1 700 000	COMMERZBANK AG 23-25/03/2029 FRN	EUR	1 768 870	0.11
4 200 000	DEUTSCHE BANK AG 22-24/06/2032 FRN	EUR	4 095 996	0.25
1 700 000	DEUTSCHE BANK AG 23-11/01/2029 FRN	EUR	1 768 421	0.11
3 400 000	DEUTSCHE BANK AG 24-04/04/2030 FRN	EUR	3 382 158	0.20
3 300 000	DEUTSCHE BANK AG 24-15/01/2030 FRN	EUR	3 296 438	0.20
1 900 000	DEUTSCHE BOERSE 20-16/06/2047 FRN	EUR	1 748 949	0.10
1 600 000	DEUTSCHE BOERSE 22-23/06/2048 FRN	EUR	1 470 193	0.09
4 400 000	INFINEON TECH 19-01/04/2168 FRN	EUR	4 255 146	0.25
	<i>Norway</i>		<i>15 908 320</i>	<i>0.96</i>
3 332 000	DNB BANK ASA 21-23/02/2029 FRN	EUR	2 943 941	0.18
2 309 000	DNB BANK ASA 22-28/02/2033 FRN	EUR	2 338 877	0.14
2 755 000	DNB BANK ASA 23-01/11/2029 FRN	EUR	2 855 264	0.17
1 514 000	DNB BANK ASA 23-13/09/2033 FRN	EUR	1 557 179	0.09
2 740 000	DNB BANK ASA 23-14/03/2029 FRN	EUR	2 779 087	0.17
3 354 000	DNB BANK ASA 23-19/07/2028 FRN	EUR	3 433 972	0.21
	<i>Austria</i>		<i>15 484 662</i>	<i>0.92</i>
2 600 000	ERSTE GROUP 20-16/11/2028 FRN	EUR	2 322 342	0.14
1 500 000	ERSTE GROUP 21-15/11/2032 FRN	EUR	1 341 350	0.08
1 500 000	ERSTE GROUP 22-07/06/2033 FRN	EUR	1 476 888	0.09
1 000 000	ERSTE GROUP 23-30/05/2030 FRN	EUR	1 026 914	0.06
1 500 000	RAIFFEISEN BANK INTERNATIONAL 20-18/06/2032 FRN	EUR	1 368 942	0.08
1 700 000	RAIFFEISEN BANK INTERNATIONAL 21-17/06/2033 FRN	EUR	1 417 498	0.08
1 400 000	RAIFFEISEN BANK INTERNATIONAL 22-20/12/2032 FRN	EUR	1 459 536	0.09
1 600 000	RAIFFEISEN BANK INTERNATIONAL 23-15/09/2028 FRN	EUR	1 662 111	0.10
1 900 000	RAIFFEISEN BANK INTERNATIONAL 24-21/08/2029 FRN	EUR	1 892 363	0.11
1 500 000	RAIFFEISEN BANK INTERNATIONAL 24-31/05/2030 FRN	EUR	1 516 718	0.09
	<i>Switzerland</i>		<i>14 110 249</i>	<i>0.86</i>
4 225 000	UBS GROUP AG 20-05/11/2028 FRN	EUR	3 770 023	0.23
9 155 000	UBS GROUP AG 22-01/03/2029 FRN	EUR	10 340 226	0.63
	<i>Sweden</i>		<i>12 848 845</i>	<i>0.77</i>
1 630 000	SKANDINAVISKA ENSKILDA BANK 23-17/08/2033 FRN	EUR	1 674 313	0.10
1 211 000	SVENSKA HANDELSBANKEN 22-01/06/2033 FRN	EUR	1 167 354	0.07
1 989 000	SWEDBANK AB 22-23/08/2032 FRN	EUR	1 952 556	0.12
4 137 000	TELIA CO AB 22-21/12/2082 FRN	EUR	4 139 204	0.25
4 192 000	TELIA CO AB 22-30/06/2083 FRN	EUR	3 915 418	0.23

BNP Paribas Easy € Corp Bond SRI PAB 3-5Y

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Denmark</i>				
1 730 000	DANSKE BANK A/S 21-09/06/2029 FRN	EUR	1 538 788	0.09
1 597 000	DANSKE BANK A/S 23-09/11/2028 FRN	EUR	1 629 830	0.10
2 289 000	DANSKE BANK A/S 24-14/05/2034 FRN	EUR	2 313 135	0.14
1 595 000	JYSKE BANK A/S 23-10/11/2029 FRN	EUR	1 646 355	0.10
1 620 000	JYSKE BANK A/S 23-26/10/2028 FRN	EUR	1 669 288	0.10
1 500 000	NYKREDIT 22-29/12/2032 FRN	EUR	1 547 831	0.09
1 511 000	SYDBANK A/S 23-06/09/2028 FRN	EUR	1 564 234	0.09
<i>Ireland</i>				
2 438 000	AIB GROUP PLC 22-16/02/2029 FRN	EUR	2 593 379	0.16
2 256 000	AIB GROUP PLC 23-23/07/2029 FRN	EUR	2 322 721	0.14
1 357 000	BANK OF IRELAND 22-01/03/2033 FRN	EUR	1 455 046	0.09
2 324 000	BANK OF IRELAND 23-13/11/2029 FRN	EUR	2 397 987	0.14
2 204 000	BANK OF IRELAND 23-16/07/2028 FRN	EUR	2 274 727	0.14
497 000	BANK OF IRELAND 24-10/08/2034 FRN	EUR	496 336	0.03
<i>Belgium</i>				
1 800 000	ARGENTA SPBNK 22-08/02/2029 FRN	EUR	1 632 150	0.10
2 500 000	KBC GROUP NV 21-14/01/2029 FRN	EUR	2 203 593	0.13
2 700 000	KBC GROUP NV 23-19/04/2030 FRN	EUR	2 767 099	0.17
1 500 000	KBC GROUP NV 23-25/04/2033 FRN	EUR	1 522 470	0.09
1 500 000	KBC GROUP NV 23-28/11/2029 FRN	EUR	1 526 610	0.09
<i>Australia</i>				
3 140 000	AUST & NZ BANK 23-03/02/2033 FRN	EUR	3 224 703	0.19
<i>Czech Republic</i>				
1 600 000	CESKA SPORITELNA 21-13/09/2028 FRN	EUR	1 413 993	0.08
1 400 000	CESKA SPORITELNA 24-15/01/2030 FRN	EUR	1 419 752	0.08
<i>Japan</i>				
2 911 000	MIZUHO FINANCIAL 21-06/09/2029 FRN	EUR	2 555 416	0.15
<i>Hong Kong</i>				
2 299 000	AIA GROUP 21-09/09/2033 FRN	EUR	1 989 147	0.12
<i>Hungary</i>				
1 884 000	OTP BANK 24-31/01/2029 FRN	EUR	1 889 819	0.11
<i>Finland</i>				
1 684 000	NORDEA BANK ABP 23-23/02/2034 FRN	EUR	1 737 571	0.10
Total securities portfolio			1 652 964 954	98.96

BNP Paribas Easy € High Yield SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			292 880 071	97.13
Bonds			197 072 878	65.38
<i>France</i>			<i>62 300 433</i>	<i>20.67</i>
500 000	AIR FRANCE-KLM 3.875% 21-01/07/2026	EUR	494 838	0.16
1 300 000	AIR FRANCE-KLM 4.625% 24-23/05/2029	EUR	1 281 075	0.42
700 000	AIR FRANCE-KLM 7.250% 23-31/05/2026	EUR	734 925	0.24
1 000 000	AIR FRANCE-KLM 8.125% 23-31/05/2028	EUR	1 106 363	0.37
1 500 000	AUCHAN SA 2.875% 20-29/01/2026	EUR	1 436 545	0.48
1 200 000	AUCHAN SA 3.250% 20-23/07/2027	EUR	1 102 471	0.37
500 000	CEETRUS SA 2.750% 19-26/11/2026	EUR	475 192	0.16
1 250 000	CHROME BIDCO SAS 3.500% 21-31/05/2028	EUR	1 032 316	0.34
942 000	CHROME HOLDCO 5.000% 21-31/05/2029	EUR	620 049	0.21
900 000	COMPANIE PLASTIC 4.875% 24-13/03/2029	EUR	889 010	0.29
780 000	CROWN EUROPEAN 2.875% 18-01/02/2026	EUR	764 688	0.25
1 000 000	CROWN EUROPEAN 4.750% 23-15/03/2029	EUR	1 011 442	0.34
830 000	CROWN EUROPEAN 5.000% 23-15/05/2028	EUR	850 977	0.28
550 000	DERICHEBOURG 2.250% 21-15/07/2028	EUR	499 557	0.17
1 000 000	ELIOR PARTICIPAT 3.750% 21-15/07/2026	EUR	967 549	0.32
900 000	ELIS SA 1.625% 19-03/04/2028	EUR	820 768	0.27
600 000	ELIS SA 2.875% 18-15/02/2026	EUR	589 465	0.20
600 000	ELIS SA 4.125% 22-24/05/2027	EUR	599 550	0.20
1 000 000	ELO SACA 4.875% 22-08/12/2028	EUR	939 470	0.31
1 200 000	ELO SACA 5.875% 24-17/04/2028	EUR	1 179 350	0.39
1 400 000	ELO SACA 6.000% 23-22/03/2029	EUR	1 372 556	0.46
1 100 000	EUTELSAT SA 1.500% 20-13/10/2028	EUR	885 091	0.29
1 000 000	EUTELSAT SA 2.250% 19-13/07/2027	EUR	877 820	0.29
1 026 000	EUTELSAT SA 9.750% 24-13/04/2029	EUR	1 068 782	0.35
1 500 000	FAURECIA 2.375% 19-15/06/2027	EUR	1 406 734	0.47
750 000	FAURECIA 2.375% 21-15/06/2029	EUR	673 264	0.22
2 040 000	FAURECIA 2.750% 21-15/02/2027	EUR	1 946 564	0.65
1 150 000	FAURECIA 3.125% 19-15/06/2026	EUR	1 122 688	0.37
1 230 000	FAURECIA 3.750% 20-15/06/2028	EUR	1 183 911	0.39
386 000	FAURECIA 7.250% 22-15/06/2026	EUR	400 991	0.13
944 000	FNAC DARTY SA 6.000% 24-01/04/2029	EUR	959 273	0.32
950 000	FORVIA SE 5.125% 24-15/06/2029	EUR	950 866	0.32
1 250 000	FORVIA SE 5.500% 24-15/06/2031	EUR	1 259 699	0.42
1 450 000	GETLINK SE 3.500% 20-30/10/2025	EUR	1 435 461	0.48
1 200 000	ILIAD 1.875% 21-11/02/2028	EUR	1 088 311	0.36
1 100 000	ILIAD 2.375% 20-17/06/2026	EUR	1 059 237	0.35
1 300 000	ILIAD 5.375% 22-14/06/2027	EUR	1 321 723	0.44
1 100 000	ILIAD 5.375% 23-15/02/2029	EUR	1 117 330	0.37
1 000 000	ILIAD 5.375% 24-02/05/2031	EUR	1 007 016	0.33
900 000	ILIAD 5.625% 23-15/02/2030	EUR	922 018	0.31
500 000	LOXAM SAS 2.875% 19-15/04/2026	EUR	486 356	0.16
730 000	LOXAM SAS 3.750% 19-15/07/2026	EUR	720 503	0.24
500 000	LOXAM SAS 4.500% 22-15/02/2027	EUR	496 329	0.16
698 000	LOXAM SAS 6.375% 23-15/05/2028	EUR	717 374	0.24
1 000 000	LOXAM SAS 6.375% 23-31/05/2029	EUR	1 030 057	0.34
1 100 000	NEXANS SA 4.125% 24-29/05/2029	EUR	1 087 757	0.36
700 000	NEXANS SA 4.250% 24-11/03/2030	EUR	692 623	0.23
500 000	NEXANS SA 5.500% 23-05/04/2028	EUR	519 310	0.17
1 187 000	RENAULT 1.000% 17-28/11/2025	EUR	1 136 096	0.38
1 000 000	RENAULT 1.125% 19-04/10/2027	EUR	906 783	0.30
1 000 000	RENAULT 1.250% 19-24/06/2025	EUR	972 102	0.32
1 500 000	RENAULT 2.000% 18-28/09/2026	EUR	1 429 482	0.47
1 700 000	RENAULT 2.375% 20-25/05/2026	EUR	1 644 419	0.55
1 000 000	RENAULT 2.500% 21-01/04/2028	EUR	941 323	0.31
1 000 000	RENAULT 2.500% 21-02/06/2027	EUR	952 550	0.32
620 000	REXEL SA 2.125% 21-15/06/2028	EUR	570 898	0.19

BNP Paribas Easy € High Yield SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 150 000	REXEL SA 2.125% 21-15/12/2028	EUR	1 048 382	0.35
700 000	REXEL SA 5.250% 23-15/09/2030	EUR	716 162	0.24
550 000	SECHE ENVIRONNEM 2.250% 21-15/11/2028	EUR	503 254	0.17
1 200 000	VALEO SA 1.000% 21-03/08/2028	EUR	1 050 286	0.35
200 000	VALEO SA 1.500% 18-18/06/2025	EUR	194 595	0.06
1 000 000	VALEO SA 1.625% 16-18/03/2026	EUR	962 758	0.32
1 400 000	VALEO SA 5.375% 22-28/05/2027	EUR	1 442 212	0.48
1 500 000	VALEO SE 4.500% 24-11/04/2030	EUR	1 470 148	0.49
1 100 000	VALEO SE 5.875% 23-12/04/2029	EUR	1 153 739	0.38
	<i>Italy</i>		<i>37 762 313</i>	<i>12.53</i>
600 000	AMPLIFON SPA 1.125% 20-13/02/2027	EUR	558 138	0.19
1 700 000	ATLANTIA 1.875% 17-13/07/2027	EUR	1 581 779	0.52
1 900 000	ATLANTIA SPA 1.875% 21-12/02/2028	EUR	1 741 693	0.58
500 000	AZZURRA AEROP 2.625% 20-30/05/2027	EUR	472 164	0.16
750 000	BANCA IFIS SPA 5.500% 24-27/02/2029	EUR	756 417	0.25
500 000	BANCA IFIS SPA 6.125% 23-19/01/2027	EUR	517 145	0.17
450 000	BANCA IFIS SPA 6.875% 23-13/09/2028	EUR	475 376	0.16
700 000	BANCO BPM SPA 3.375% 22-19/01/2032	EUR	672 439	0.22
500 000	BFF BANK 4.750% 24-20/03/2029	EUR	478 778	0.16
600 000	DOBANK SPA 3.375% 21-31/07/2026	EUR	566 158	0.19
450 000	DOBANK SPA 5.000% 20-04/08/2025	EUR	447 086	0.15
500 000	ILLIMITY BANK 5.750% 24-31/05/2027	EUR	501 854	0.17
560 000	ILLIMITY BANK 6.625% 22-09/12/2025	EUR	567 167	0.19
1 310 000	INFRASTRUTTURE W 1.625% 20-21/10/2028	EUR	1 205 701	0.40
947 000	INFRASTRUTTURE W 1.750% 21-19/04/2031	EUR	838 918	0.28
1 780 000	INFRASTRUTTURE W 1.875% 20-08/07/2026	EUR	1 716 452	0.57
700 000	INTERNATIONAL DESIGN GRP 10.000% 23-15/11/2028	EUR	744 383	0.25
1 050 000	INTESA SANPAOLO 2.375% 20-22/12/2030	EUR	913 791	0.30
955 000	INTESA SANPAOLO 2.925% 20-14/10/2030	EUR	874 325	0.29
1 800 000	INTESA SANPAOLO 3.928% 14-15/09/2026	EUR	1 793 811	0.59
1 400 000	MUNDYS SPA 4.750% 24-24/01/2029	EUR	1 410 460	0.47
1 595 000	NEXI 1.625% 21-30/04/2026	EUR	1 520 993	0.50
1 985 000	NEXI 2.125% 21-30/04/2029	EUR	1 794 515	0.60
500 000	SALINI IMPREGILO 3.625% 20-28/01/2027	EUR	484 830	0.16
363 000	TELECOM ITALIA 1.625% 21-18/01/2029	EUR	314 831	0.10
537 000	TELECOM ITALIA 1.625% 24-18/01/2029	EUR	469 357	0.16
550 000	TELECOM ITALIA 2.375% 17-12/10/2027	EUR	512 701	0.17
910 000	TELECOM ITALIA 2.375% 24-12/10/2027	EUR	849 048	0.28
136 000	TELECOM ITALIA 2.875% 18-28/01/2026	EUR	132 502	0.04
404 000	TELECOM ITALIA 2.875% 24-28/01/2026	EUR	394 866	0.13
1 000 000	TELECOM ITALIA 3.000% 16-30/09/2025	EUR	982 726	0.33
400 000	TELECOM ITALIA 3.625% 16-25/05/2026	EUR	393 235	0.13
500 000	TELECOM ITALIA 3.625% 24-25/05/2026	EUR	492 692	0.16
300 000	TELECOM ITALIA 5.250% 05-17/03/2055	EUR	276 000	0.09
537 000	TELECOM ITALIA 6.875% 23-15/02/2028	EUR	566 431	0.19
563 000	TELECOM ITALIA 6.875% 24-15/02/2028	EUR	599 773	0.20
614 000	TELECOM ITALIA 7.875% 23-31/07/2028	EUR	669 338	0.22
886 000	TELECOM ITALIA 7.875% 24-31/07/2028	EUR	977 369	0.32
1 950 000	UNIPOL GRUPPO 3.250% 20-23/09/2030	EUR	1 933 760	0.64
810 000	UNIPOL GRUPPO 3.500% 17-29/11/2027	EUR	807 745	0.27
868 000	UNIPOLSAI ASSICU 3.875% 18-01/03/2028	EUR	859 334	0.28
1 400 000	UNIPOLSAI ASSICU 4.900% 24-23/05/2034	EUR	1 377 728	0.46
550 000	WEBUILD SPA 3.875% 22-28/07/2026	EUR	541 574	0.18
1 174 000	WEBUILD SPA 5.375% 24-20/06/2029	EUR	1 170 675	0.39
761 000	WEBUILD SPA 7.000% 23-27/09/2028	EUR	806 255	0.27
	<i>United States of America</i>		<i>22 665 914</i>	<i>7.49</i>
600 000	ARDAGH METAL PAC 2.000% 21-01/09/2028	EUR	521 935	0.17
1 100 000	ARDAGH METAL PAC 3.000% 21-01/09/2029	EUR	888 250	0.29
1 170 000	AVANTOR FUNDING 2.625% 20-01/11/2025	EUR	1 143 260	0.38
650 000	AVANTOR FUNDING 3.875% 20-15/07/2028	EUR	632 873	0.21

BNP Paribas Easy € High Yield SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
600 000	BELDEN INC 3.375% 17-15/07/2027	EUR	580 997	0.19
850 000	BELDEN INC 3.375% 21-15/07/2031	EUR	777 211	0.26
490 000	BELDEN INC 3.875% 18-15/03/2028	EUR	474 407	0.16
1 500 000	CATALENT PHARMA 2.375% 20-01/03/2028	EUR	1 436 588	0.48
780 000	CHEMOURS CO 4.000% 18-15/05/2026	EUR	754 001	0.25
1 273 000	COTY INC 3.875% 21-15/04/2026	EUR	1 265 594	0.42
866 000	COTY INC 4.500% 24-15/05/2027	EUR	872 034	0.29
850 000	COTY INC 5.750% 23-15/09/2028	EUR	884 186	0.29
530 000	ENCORE CAPITAL 4.875% 20-15/10/2025	EUR	526 301	0.17
481 000	GRAPHIC PACKAGIN 2.625% 21-01/02/2029	EUR	445 919	0.15
950 000	IQVIA INC 1.750% 21-15/03/2026	EUR	912 016	0.30
1 350 000	IQVIA INC 2.250% 19-15/01/2028	EUR	1 255 180	0.42
1 197 000	IQVIA INC 2.875% 20-15/06/2028	EUR	1 127 524	0.37
1 590 000	IQVIA INCORPORATED 2.250% 21-15/03/2029	EUR	1 439 301	0.48
400 000	KRONOS INTL INC 9.500% 24-15/03/2029	EUR	433 795	0.14
850 000	MPT OP PTNR/FINL 0.993% 21-15/10/2026	EUR	675 861	0.22
2 250 000	ORGANON FIN 1 2.875% 21-30/04/2028	EUR	2 114 599	0.70
800 000	PRIMO WATER CORP 3.875% 20-31/10/2028	EUR	753 862	0.25
710 000	QUINTILES IMS 2.875% 17-15/09/2025	EUR	698 423	0.23
900 000	SILGAN HOLDINGS 2.250% 20-01/06/2028	EUR	821 922	0.27
980 000	WMG ACQUISITION 2.250% 21-15/08/2031	EUR	853 139	0.28
400 000	WMG ACQUISITION 2.750% 20-15/07/2028	EUR	376 736	0.12
	<i>The Netherlands</i>		<i>14 286 804</i>	<i>4.74</i>
750 000	CITYCON TREASURY 1.250% 16-08/09/2026	EUR	686 322	0.23
780 000	CITYCON TREASURY 1.625% 21-12/03/2028	EUR	666 316	0.22
650 000	CONSTELLIUM NV 4.250% 17-15/02/2026	EUR	645 740	0.21
560 000	CONSTELLIUM SE 3.125% 21-15/07/2029	EUR	522 113	0.17
910 000	DARLING GBL FIN 3.625% 18-15/05/2026	EUR	898 442	0.30
1 200 000	ENERGIZER G 3.500% 21-30/06/2029	EUR	1 100 100	0.36
700 000	GOODYEAR EUROPE 2.750% 21-15/08/2028	EUR	631 750	0.21
933 000	OI EUROPEAN GRP 5.250% 24-01/06/2029	EUR	935 605	0.31
1 008 000	OI EUROPEAN GRP 6.250% 23-15/05/2028	EUR	1 042 280	0.35
1 255 671	SELECTA GROUP BV 8.000% 20-01/04/2026	EUR	1 213 976	0.40
1 050 000	TRIVIUM PACK FIN 3.750% 19-15/08/2026	EUR	1 026 807	0.34
500 000	UPC HOLDING BV 3.875% 17-15/06/2029	EUR	475 341	0.16
1 470 000	VZ SECURED FINANCE 3.500% 22-15/01/2032	EUR	1 284 097	0.43
1 250 000	VZ VENDOR 2.875% 20-15/01/2029	EUR	1 078 599	0.36
850 000	ZIGGO 2.875% 19-15/01/2030	EUR	743 860	0.25
1 588 000	ZIGGO 3.375% 20-28/02/2030	EUR	1 335 456	0.44
	<i>United Kingdom</i>		<i>11 815 254</i>	<i>3.91</i>
1 100 000	AVIS BUDGET FINA 7.000% 24-28/02/2029	EUR	1 081 807	0.36
1 100 000	AVIS BUDGET FINA 7.250% 23-31/07/2030	EUR	1 083 055	0.36
1 000 000	EC FINANCE 3.000% 21-15/10/2026	EUR	967 906	0.32
400 000	INTL PERSONAL FI 10.750% 24-14/12/2029	EUR	417 801	0.14
900 000	KENNEDY WILSON E 3.250% 15-12/11/2025	EUR	854 854	0.28
1 391 000	NOMAD FOODS BOND 2.500% 21-24/06/2028	EUR	1 280 240	0.42
550 000	SIG 5.250% 21-30/11/2026	EUR	503 777	0.17
700 000	SYNTHOMER PLC 7.375% 24-02/05/2029	EUR	730 218	0.24
450 000	TITAN GLOBAL FIN 2.750% 20-09/07/2027	EUR	442 016	0.15
800 000	VICTORIA PLC 3.625% 21-24/08/2026	EUR	688 883	0.23
500 000	VICTORIA PLC 3.750% 21-15/03/2028	EUR	381 405	0.13
800 000	VIRGIN MEDIA FIN 3.750% 20-15/07/2030	EUR	677 697	0.22
1 970 000	VMED O2 UK FIN 3.250% 20-31/01/2031	EUR	1 733 600	0.57
1 000 000	VMED O2 UK FIN 5.625% 24-15/04/2032	EUR	971 995	0.32
	<i>Germany</i>		<i>10 682 209</i>	<i>3.57</i>
1 500 000	ADLER GROUP SA 1.875% 21-14/01/2026	EUR	486 885	0.16
1 900 000	ADLER GROUP SA 2.250% 21-14/01/2029	EUR	617 386	0.20
1 200 000	ADLER GROUP SA 2.250% 21-27/04/2027	EUR	387 437	0.13
800 000	ADLER GROUP SA 2.750% 20-13/11/2026	EUR	260 457	0.09
700 000	ADO PROPERTIES 3.250% 20-05/08/2025	EUR	227 673	0.08

BNP Paribas Easy € High Yield SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
600 000	ALDER PROPERTIES SA 1.500% 17-26/07/2024	EUR	618 750	0.21
500 000	ALSTRIA OFFICE 0.500% 19-26/09/2025	EUR	468 342	0.16
700 000	ALSTRIA OFFICE 1.500% 17-15/11/2027	EUR	606 338	0.20
800 000	ALSTRIA OFFICE 1.500% 20-23/06/2026	EUR	738 842	0.25
900 000	CECONOMY AG 1.750% 21-24/06/2026	EUR	865 008	0.29
1 740 000	COMMERZBANK AG 4.000% 16-23/03/2026	EUR	1 737 578	0.58
1 090 000	COMMERZBANK AG 4.000% 17-30/03/2027	EUR	1 097 392	0.36
800 000	DIC ASSET AG 2.250% 21-22/09/2026	EUR	319 658	0.11
550 000	HAPAG-LLOYD AG 2.500% 21-15/04/2028	EUR	519 909	0.17
400 000	HORNBAACH BAUMRKT 3.250% 19-25/10/2026	EUR	390 205	0.13
550 000	PEACH PROPERTY 4.375% 20-15/11/2025	EUR	473 450	0.16
1 164 833	TELE COLUMBUS AG 10.000% 18-01/01/2029	EUR	866 899	0.29
	<i>Luxembourg</i>		<i>8 555 066</i>	<i>2.83</i>
450 000	DANA FIN LUX SAR 3.000% 21-15/07/2029	EUR	405 774	0.13
900 000	DANA FIN LUX SAR 8.500% 23-15/07/2031	EUR	976 761	0.32
1 290 000	GARFUNKELUX HOLD 6.750% 20-01/11/2025	EUR	855 715	0.28
1 200 000	MATTERHORN TELE 3.125% 19-15/09/2026	EUR	1 166 778	0.39
450 000	MATTERHORN TELE 4.000% 17-15/11/2027	EUR	441 412	0.15
1 350 000	MOTION FINCO 7.375% 23-15/06/2030	EUR	1 404 525	0.47
673 000	OLIVETTI FINANCE 7.750% 03-24/01/2033	EUR	779 821	0.26
650 000	SAMSONITE FINCO 3.500% 18-15/05/2026	EUR	639 377	0.21
200 000	SIG COMBIBLOC PU 2.125% 20-18/06/2025	EUR	195 817	0.06
620 000	TELECOM ITALIA 7.750% 24-24/01/2033	EUR	729 696	0.24
1 000 000	TELENET FINANCE LUX 3.500% 17-01/03/2028	EUR	959 390	0.32
	<i>Japan</i>		<i>7 585 255</i>	<i>2.52</i>
800 000	SOFTBANK GROUP CORP 2.875% 21-06/01/2027	EUR	757 469	0.25
1 250 000	SOFTBANK GROUP CORP 3.125% 17-19/09/2025	EUR	1 221 977	0.41
1 000 000	SOFTBANK GROUP CORP 3.375% 21-06/07/2029	EUR	920 000	0.31
780 000	SOFTBANK GROUP CORP 3.875% 21-06/07/2032	EUR	697 926	0.23
1 050 000	SOFTBANK GROUP CORP 4.000% 17-19/09/2029	EUR	988 958	0.33
1 100 000	SOFTBANK GROUP CORP 4.750% 15-30/07/2025	EUR	1 099 408	0.36
1 920 000	SOFTBANK GROUP CORP 5.000% 18-15/04/2028	EUR	1 899 517	0.63
	<i>Sweden</i>		<i>7 185 449</i>	<i>2.39</i>
650 000	DOMETIC GROUP AB 2.000% 21-29/09/2028	EUR	587 057	0.19
400 000	DOMETIC GROUP AB 3.000% 19-08/05/2026	EUR	389 167	0.13
1 650 000	INTRUM AB 3.000% 19-15/09/2027	EUR	1 068 866	0.35
1 400 000	INTRUM AB 3.500% 19-15/07/2026	EUR	924 400	0.31
1 350 000	INTRUM AB 4.875% 20-15/08/2025	EUR	1 017 145	0.34
870 000	INTRUM AB 9.250% 22-15/03/2028	EUR	575 958	0.19
975 000	VOLVO CAR AB 2.500% 20-07/10/2027	EUR	924 003	0.31
900 000	VOLVO CAR AB 4.250% 22-31/05/2028	EUR	898 507	0.30
800 000	VOLVO CAR AB 4.750% 24-08/05/2030	EUR	800 346	0.27
	<i>Spain</i>		<i>6 350 310</i>	<i>2.11</i>
450 000	AEDAS HOMES OPCO 4.000% 21-15/08/2026	EUR	444 148	0.15
500 000	ALMIRALL SA 2.125% 21-30/09/2026	EUR	477 939	0.16
800 000	BANCO SABADELL 2.500% 21-15/04/2031	EUR	768 000	0.25
700 000	BANCO SABADELL 5.625% 16-06/05/2026	EUR	721 592	0.24
650 000	EDREAMS ODIGEO S 5.500% 22-15/07/2027	EUR	648 397	0.22
2 590 000	GRIFOLS ESCROW 3.875% 21-15/10/2028	EUR	2 123 293	0.70
1 304 000	GRIFOLS SA 2.250% 19-15/11/2027	EUR	1 166 941	0.39
	<i>Ireland</i>		<i>2 955 495</i>	<i>0.99</i>
650 000	ARDAGH PKG FIN 2.125% 19-15/08/2026	EUR	538 364	0.18
1 550 000	ARDAGH PKG FIN 2.125% 20-15/08/2026	EUR	1 284 061	0.43
670 000	JAMES HARDIE INDUSTRIES 3.625% 18-01/10/2026	EUR	659 272	0.22
500 000	MOTION BONDCO 4.500% 19-15/11/2027	EUR	473 798	0.16
	<i>Finland</i>		<i>1 419 996</i>	<i>0.47</i>
700 000	HUHTAMAKI OYJ 4.250% 22-09/06/2027	EUR	699 160	0.23
700 000	HUHTAMAKI OYJ 5.125% 23-24/11/2028	EUR	720 836	0.24

BNP Paribas Easy € High Yield SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Austria</i>		<i>1 098 465</i>	<i>0.36</i>
1 050 000	AMS-OSRAM AG 10.500% 23-30/03/2029	EUR	1 098 465	0.36
	<i>Belgium</i>		<i>985 293</i>	<i>0.33</i>
1 000 000	ONTEX GROUP 3.500% 21-15/07/2026	EUR	985 293	0.33
	<i>Greece</i>		<i>751 641</i>	<i>0.25</i>
700 000	NATIONAL BANK GREECE 7.250% 22-22/11/2027	EUR	751 641	0.25
	<i>Cayman Islands</i>		<i>672 981</i>	<i>0.22</i>
710 000	UPCB FINANCE VII 3.625% 17-15/06/2029	EUR	672 981	0.22
	Floating rate bonds		95 807 193	31.75
	<i>Italy</i>		<i>21 728 736</i>	<i>7.22</i>
450 000	BANCA POPOLARE DI SONDRIO 21-25/02/2032 FRN	EUR	436 502	0.14
600 000	BANCA POPOLARE DI SONDRIO 24-13/03/2034 FRN	EUR	602 558	0.20
500 000	BANCO BPM SPA 20-14/01/2031 FRN	EUR	485 601	0.16
842 000	BANCO BPM SPA 20-14/09/2030 FRN	EUR	841 250	0.28
500 000	BANCO BPM SPA 21-29/06/2031 FRN	EUR	478 762	0.16
1 100 000	BANCO BPM SPA 24-18/06/2034 FRN	EUR	1 094 644	0.36
600 000	BPER BANCA 20-30/11/2030 FRN	EUR	589 566	0.20
1 080 000	BPER BANCA 22-01/02/2028 FRN	EUR	1 136 179	0.38
500 000	BPER BANCA 22-20/01/2033 FRN	EUR	565 859	0.19
1 100 000	BPER BANCA 22-25/07/2032 FRN	EUR	1 071 651	0.36
1 050 000	BPER BANCA 23-11/09/2029 FRN	EUR	1 105 183	0.37
750 000	CREDITO EMILIANO 23-30/05/2029 FRN	EUR	788 256	0.26
375 000	ICCREA BANCA SPA 21-18/01/2032 FRN	EUR	367 885	0.12
1 755 000	INTESA SANPAOLO 23-20/02/2034 FRN	EUR	1 843 435	0.61
500 000	MEDIOBANCA SPA 20-23/11/2030 FRN	EUR	480 113	0.16
300 000	MEDIOBANCA SPA 23-08/02/2033 FRN	EUR	319 769	0.11
600 000	MEDIOBANCA SPA 24-22/04/2034 FRN	EUR	609 198	0.20
900 000	MONTE DEI PASCHI 24-15/03/2029 FRN	EUR	901 648	0.30
1 700 000	TERNA RETE 22-09/02/2171 FRN	EUR	1 568 175	0.52
1 709 000	TERNA RETE 24-11/04/2173 FRN	EUR	1 688 065	0.56
2 020 000	UNICREDIT SPA 20-15/01/2032 FRN	EUR	1 923 844	0.64
2 000 000	UNICREDIT SPA 24-16/04/2034 FRN	EUR	2 030 280	0.67
800 000	UNIPOLSAI ASSICU 20-31/12/2060 FRN	EUR	800 313	0.27
	<i>Greece</i>		<i>20 195 965</i>	<i>6.68</i>
1 000 000	ALPHA BANK 21-23/03/2028 FRN	EUR	947 708	0.31
850 000	ALPHA BANK 22-16/06/2027 FRN	EUR	898 194	0.30
1 000 000	ALPHA BANK 23-27/06/2029 FRN	EUR	1 079 915	0.36
900 000	ALPHA BANK 24-12/05/2030 FRN	EUR	901 769	0.30
1 000 000	ALPHA BANK AE 21-11/06/2031 FRN	EUR	991 368	0.33
900 000	EUROBANK 21-05/05/2027 FRN	EUR	859 331	0.28
900 000	EUROBANK 21-14/03/2028 FRN	EUR	851 547	0.28
850 000	EUROBANK 23-26/01/2029 FRN	EUR	923 267	0.31
950 000	EUROBANK 23-28/11/2029 FRN	EUR	1 000 105	0.33
1 200 000	EUROBANK 24-30/04/2031 FRN	EUR	1 204 347	0.40
410 000	EUROBANK ERGASIA 22-06/12/2032 FRN	EUR	467 104	0.15
700 000	EUROBANK ERGASIA 24-25/04/2034 FRN	EUR	713 573	0.24
800 000	NATIONAL BANK GREECE 20-08/10/2026 FRN	EUR	781 768	0.26
850 000	NATIONAL BANK GREECE 23-03/01/2034 FRN	EUR	937 032	0.31
1 072 000	NATIONAL BANK GREECE 24-28/06/2035 FRN	EUR	1 081 651	0.36
1 250 000	NATIONAL BANK GREECE 24-29/01/2029 FRN	EUR	1 249 035	0.41
700 000	PIRAEUS 24-17/04/2034 FRN	EUR	725 824	0.24
1 000 000	PIRAEUS BANK 21-03/11/2027 FRN	EUR	982 773	0.33
600 000	PIRAEUS BANK 22-28/01/2027 FRN	EUR	638 769	0.21
1 000 000	PIRAEUS BANK 23-05/12/2029 FRN	EUR	1 069 986	0.35
853 000	PIRAEUS BANK 23-13/07/2028 FRN	EUR	912 629	0.30
981 000	PIRAEUS BANK 24-16/04/2030 FRN	EUR	978 270	0.32

BNP Paribas Easy € High Yield SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>The Netherlands</i>			<i>13 525 885</i>	<i>4.48</i>
2 200 000	ABERTIS FINANCE 20-31/12/2060 FRN	EUR	2 139 788	0.71
1 300 000	ABERTIS FINANCE 21-31/12/2061 FRN	EUR	1 217 968	0.40
680 000	KONINKLIJKE KPN 22-21/12/2170 FRN	EUR	710 673	0.24
560 000	KONINKLIJKE KPN 24-18/09/2172 FRN	EUR	565 892	0.19
1 000 000	TELEFONICA EUROPE 18-31/12/2049 FRN	EUR	986 740	0.33
500 000	TELEFONICA EUROPE 19-31/12/2059 FRN	EUR	472 678	0.16
600 000	TELEFONICA EUROPE 20-31/12/2060 FRN	EUR	568 723	0.19
1 200 000	TELEFONICA EUROPE 21-31/12/2061 FRN	EUR	1 069 270	0.35
900 000	TELEFONICA EUROPE 21-31/12/2061 FRN	EUR	840 623	0.28
900 000	TELEFONICA EUROPE 22-23/11/2171 FRN	EUR	976 500	0.32
1 300 000	TELEFONICA EUROPE 23-03/05/2171 FRN	EUR	1 361 750	0.45
900 000	TELEFONICA EUROPE 23-07/09/2172 FRN	EUR	977 040	0.32
1 600 000	TELEFONICA EUROPE 24-15/04/2172 FRN	EUR	1 638 240	0.54
<i>Spain</i>			<i>10 219 181</i>	<i>3.38</i>
800 000	BANCO DE CREDITO SOCIAL COOPERATIVO 21-09/03/2028 FRN	EUR	744 587	0.25
1 100 000	BANCO DE CREDITO SOCIAL COOPERATIVO 21-27/11/2031 FRN	EUR	1 076 272	0.36
700 000	BANCO DE CREDITO SOCIAL COOPERATIVO 22-22/09/2026 FRN	EUR	732 533	0.24
1 100 000	BANCO DE CREDITO SOCIAL COOPERATIVO 23-14/09/2029 FRN	EUR	1 218 338	0.40
1 000 000	BANCO SABADELL 23-16/08/2033 FRN	EUR	1 038 823	0.34
1 000 000	BANCO SABADELL 24-27/06/2034 FRN	EUR	1 005 519	0.33
900 000	IBERCAJA 20-23/07/2030 FRN	EUR	876 309	0.29
700 000	INIT INNOVATION IN TRAFFIC 23/09/2033 FRN	EUR	776 057	0.26
800 000	UNICAJA ES 22-15/11/2027 FRN	EUR	848 645	0.28
600 000	UNICAJA ES 22-19/07/2032 FRN	EUR	561 841	0.19
800 000	UNICAJA ES 23-11/09/2028 FRN	EUR	843 495	0.28
500 000	UNICAJA ES 24-22/06/2034 FRN	EUR	496 762	0.16
<i>United Kingdom</i>			<i>8 138 324</i>	<i>2.69</i>
950 000	BRITISH TELECOMM 20-18/08/2080 FRN	EUR	921 429	0.31
1 300 000	BRITISH TELECOMM 24-03/10/2054 FRN	EUR	1 304 875	0.43
900 000	VODAFONE GROUP 18-03/10/2078 FRN	EUR	885 558	0.29
1 950 000	VODAFONE GROUP 20-27/08/2080 FRN	EUR	1 759 875	0.58
1 790 000	VODAFONE GROUP 20-27/08/2080 FRN	EUR	1 720 333	0.57
1 440 000	VODAFONE GROUP 23-30/08/2084 FRN	EUR	1 546 254	0.51
<i>Germany</i>			<i>7 216 265</i>	<i>2.40</i>
900 000	BERTELSMANN SE 15-23/04/2075 FRN	EUR	874 007	0.29
1 300 000	COMMERZBANK AG 20-05/12/2030 FRN	EUR	1 287 793	0.43
1 000 000	COMMERZBANK AG 21-29/12/2031 FRN	EUR	923 442	0.31
1 000 000	COMMERZBANK AG 22-06/12/2032 FRN	EUR	1 055 312	0.35
700 000	COMMERZBANK AG 23-05/10/2033 FRN	EUR	752 410	0.25
1 500 000	COMMERZBANK AG 24-16/10/2034 FRN	EUR	1 494 997	0.50
900 000	EVONIK 21-02/09/2081 FRN	EUR	828 304	0.27
<i>Ireland</i>			<i>2 932 462</i>	<i>0.97</i>
1 900 000	AIB GROUP PLC 20-30/05/2031 FRN	EUR	1 841 227	0.61
1 100 000	AIB GROUP PLC 24-20/05/2035 FRN	EUR	1 091 235	0.36
<i>Portugal</i>			<i>2 194 558</i>	<i>0.73</i>
500 000	BANCO COMMERCIAL PORTUGUES 21-17/05/2032 FRN	EUR	483 309	0.16
700 000	NOVO BANCO 23-01/12/2033 FRN	EUR	810 588	0.27
900 000	NOVO BANCO 24-08/03/2028 FRN	EUR	900 661	0.30
<i>Sweden</i>			<i>2 107 502</i>	<i>0.70</i>
550 000	BALDER 21-02/06/2081 FRN	EUR	515 347	0.17
1 800 000	CASTELLUM AB 21-02/03/2170 FRN	EUR	1 592 155	0.53
<i>Cyprus</i>			<i>1 889 451</i>	<i>0.62</i>
450 000	BANK OF CYPRUS 21-23/10/2031 FRN	EUR	455 784	0.15
450 000	BANK OF CYPRUS 21-24/06/2027 FRN	EUR	431 951	0.14
470 000	BANK OF CYPRUS 23-25/07/2028 FRN	EUR	504 724	0.17
500 000	BANK OF CYPRUS 24-02/05/2029 FRN	EUR	496 992	0.16

BNP Paribas Easy € High Yield SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Luxembourg</i>		<i>1 728 373</i>	<i>0.57</i>
600 000	EUROFINS SCIENTIFIC 17-31/12/2049 FRN	EUR	569 654	0.19
1 150 000	EUROFINS SCIENTIFIC 23-24/07/2171 FRN	EUR	1 158 719	0.38
	<i>Japan</i>		<i>1 330 733</i>	<i>0.44</i>
1 691 000	RAKUTEN GROUP 21-22/04/2170 FRN	EUR	1 330 733	0.44
	<i>France</i>		<i>1 318 564</i>	<i>0.44</i>
1 300 000	ALSTOM S 24-29/08/2172 FRN	EUR	1 318 564	0.44
	<i>Belgium</i>		<i>925 848</i>	<i>0.31</i>
900 000	ELIA GROUP SA/NV 23-15/06/2171 FRN	EUR	925 848	0.31
	<i>Finland</i>		<i>355 346</i>	<i>0.12</i>
550 000	CITYCON OYJ 21-31/12/2061 FRN	EUR	355 346	0.12
	Other transferable securities		801 735	0.27
	Bonds		801 735	0.27
	<i>United States of America</i>		<i>801 735</i>	<i>0.27</i>
821 000	LEVI STRAUSS 3.375% 17-15/03/2027	EUR	801 735	0.27
	Total securities portfolio		293 681 806	97.40

BNP Paribas Easy ECPI Circular Economy Leaders

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			961 897 994	99.93
Shares			961 897 994	99.93
<i>United States of America</i>			<i>557 306 065</i>	<i>57.90</i>
178 315	3M CO	USD	17 002 109	1.77
32 319	ADOBE INCORPORATED	USD	16 752 505	1.74
131 546	ADVANCED MICRO DEVICES	USD	19 909 565	2.07
152 951	ALBEMARLE CORP	USD	13 631 798	1.42
66 387	CATERPILLAR INC	USD	20 633 086	2.14
382 984	CISCO SYSTEMS INC	USD	16 977 439	1.76
238 282	COLGATE-PALMOLIVE COMPANY	USD	21 574 887	2.24
49 881	DEERE & CO	USD	17 389 352	1.81
96 921	ECOLAB INC	USD	21 522 928	2.24
1 682 324	FORD MOTOR CO	USD	19 684 015	2.05
304 140	GENERAL MILLS INC	USD	17 951 851	1.87
409 486	INTEL CORPORATION	USD	11 832 779	1.23
116 281	INTERNATIONAL BUSINESS MACHINES CORP	USD	18 764 450	1.95
342 198	JOHNSON CONTROLS INTERNATIONAL	USD	21 223 141	2.20
155 266	KIMBERLY-CLARK CORP	USD	20 021 237	2.08
88 070	LOWES COMPANIES INC	USD	18 116 083	1.88
315 849	NEXTERA ENERGY	USD	20 867 989	2.17
183 509	NIKE INCORPORATED - B	USD	12 905 130	1.34
352 393	NVIDIA CORPORATION	USD	40 620 137	4.21
180 858	ORACLE CORPORATION	USD	23 827 525	2.47
115 259	PEPSICO INCORPORATED	USD	17 737 035	1.84
116 043	REPUBLIC SERVICES INC	USD	21 042 031	2.19
44 579	SOLVENTUM CORP	USD	2 199 522	0.23
136 821	TARGET CORP	USD	18 898 979	1.96
116 937	TEXAS INSTRUMENTS INCORPORATED	USD	21 224 870	2.21
319 249	THE COCA-COLA COMPANY	USD	18 959 831	1.97
202 877	TJX COMPANIES INCORPORATED	USD	20 841 388	2.17
78 324	TRANE TECHNOLOGIES PLC	USD	24 038 361	2.49
106 281	WASTE MANAGEMENT INCORPORATED	USD	21 156 042	2.20
<i>France</i>			<i>109 874 878</i>	<i>11.42</i>
99 334	ESSILORLUXOTTICA	EUR	19 986 001	2.08
48 575	KERING	EUR	16 442 638	1.71
41 504	LOREAL	EUR	17 018 715	1.77
26 309	LVMH MOET HENNESSY LOUIS VUITTON	EUR	18 774 102	1.95
119 932	PERNOD RICARD SA	EUR	15 195 384	1.58
100 125	SCHNEIDER ELECTRIC SE	EUR	22 458 038	2.33
<i>Japan</i>			<i>76 230 256</i>	<i>7.91</i>
1 242 000	DENSO CORPORATION	JPY	17 995 855	1.87
1 235 300	HITACHI LIMITED	JPY	25 802 039	2.67
472 800	SHIN-ETSU CHEMICAL CO LTD	JPY	17 107 293	1.78
193 700	SONY CORP	JPY	15 325 069	1.59
<i>United Kingdom</i>			<i>55 451 967</i>	<i>5.77</i>
539 840	DIAGEO PLC	GBP	15 851 055	1.65
47 147	LINDE PLC	USD	19 303 546	2.01
472 908	RELX PLC	GBP	20 297 366	2.11
<i>The Netherlands</i>			<i>43 188 424</i>	<i>4.48</i>
27 161	ASML HOLDING NV	EUR	26 188 636	2.71
188 259	HEINEKEN NV	EUR	16 999 788	1.77
<i>Sweden</i>			<i>21 131 943</i>	<i>2.20</i>
1 204 054	ATLAS COPCO AB - A	SEK	21 131 943	2.20
<i>Ireland</i>			<i>19 712 049</i>	<i>2.05</i>
283 461	CRH PLC	GBP	19 712 049	2.05

BNP Paribas Easy ECPI Circular Economy Leaders

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Switzerland</i>		<i>18 298 443</i>	<i>1.90</i>
68 516	SIKA AG - REG	CHF	18 298 443	1.90
	<i>Finland</i>		<i>16 503 078</i>	<i>1.71</i>
505 919	UPM-KYMMENE OYJ	EUR	16 503 078	1.71
	<i>Germany</i>		<i>16 289 936</i>	<i>1.69</i>
184 317	BAYERISCHE MOTOREN WERKE AG	EUR	16 289 936	1.69
	<i>Australia</i>		<i>14 172 478</i>	<i>1.47</i>
1 062 307	FORTESCUE METALS GROUP LIMITED	AUD	14 172 478	1.47
	<i>Portugal</i>		<i>13 738 477</i>	<i>1.43</i>
3 926 401	EDP - ENERGIAS DE PORTUGAL SA	EUR	13 738 477	1.43
Total securities portfolio			961 897 994	99.93

BNP Paribas Easy ECPI Global ESG Blue Economy

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			241 061 148	99.86
Shares			241 061 148	99.86
<i>United States of America</i>			<i>67 965 859</i>	<i>28.16</i>
36 919	AMERICAN WATER WORKS CO INC	USD	4 449 226	1.84
32 272	APPLIED MATERIALS INCORPORATED	USD	7 106 013	2.94
107 822	DARLING INGREDIENTS INC	USD	3 697 185	1.53
24 538	ECOLAB INC	USD	5 449 073	2.26
44 285	ENPHASE ENERGY INC	USD	4 120 044	1.71
127 211	ESSENTIAL UTILITIES INC	USD	4 430 872	1.84
30 423	FIRST SOLAR INC	USD	6 399 972	2.65
26 796	HILTON WORLDWIDE HOLDINGS INC	USD	5 455 458	2.26
63 047	INGERSOLL RAND INCORPORATION	USD	5 343 774	2.21
32 711	OWENS CORNING	USD	5 302 127	2.20
29 379	REPUBLIC SERVICES INC	USD	5 327 282	2.21
26 908	WASTE MANAGEMENT INCORPORATED	USD	5 356 242	2.22
43 687	XYLEM INC	USD	5 528 591	2.29
<i>Japan</i>			<i>20 978 012</i>	<i>8.70</i>
299 800	KAWASAKI KISEN KAISHA LTD	JPY	4 069 171	1.69
250 600	MARUHA NICHIRO CORP	JPY	4 588 958	1.90
140 400	MITSUI OSK LINES LTD	JPY	3 923 669	1.63
144 900	NIPPON YUSEN KK	JPY	3 935 122	1.63
891 400	NISSUI CORP	JPY	4 461 092	1.85
<i>United Kingdom</i>			<i>18 200 925</i>	<i>7.54</i>
68 971	PENTAIR PLC	USD	4 933 993	2.04
119 729	RELX PLC	GBP	5 138 808	2.13
39 000	SPIRAX-SARCO ENGINEERING PLC	GBP	3 900 690	1.62
364 770	UNITED UTILITIES GROUP PLC	GBP	4 227 434	1.75
<i>Hong Kong</i>			<i>16 541 386</i>	<i>6.85</i>
930 000	CK HUTCHISON HOLDINGS LTD	HKD	4 156 747	1.72
331 000	ORIENT OVERSEAS INTERNATIONAL LTD	HKD	5 011 915	2.08
2 910 000	SITC INTERNATIONAL HOLDINGS	HKD	7 372 724	3.05
<i>Germany</i>			<i>15 679 845</i>	<i>6.50</i>
25 372	ADIDAS AG	EUR	5 657 956	2.34
27 652	HAPAG-LLOYD AG	EUR	4 792 092	1.99
45 755	SYMRISE AG	EUR	5 229 797	2.17
<i>Switzerland</i>			<i>13 963 891</i>	<i>5.79</i>
1 232	GIVAUDAN - REG	CHF	5 449 686	2.26
14 109	KUEHNE & NAGEL INTERNATIONAL AG - REG	CHF	3 785 645	1.57
56 923	SGS SA-REG	CHF	4 728 560	1.96
<i>Spain</i>			<i>13 957 383</i>	<i>5.79</i>
267 633	EDP RENOVAVEIS SA	EUR	3 492 611	1.45
382 120	IBERDROLA SA	EUR	4 629 384	1.92
761 303	MELIA HOTELS INTERNATIONAL	EUR	5 835 388	2.42
<i>Norway</i>			<i>12 998 557</i>	<i>5.38</i>
1 174 790	LEROY SEAFOOD GROUP ASA	NOK	4 453 526	1.84
275 795	MOWI ASA	NOK	4 294 683	1.78
86 304	SALMAR ASA	NOK	4 250 348	1.76
<i>France</i>			<i>12 874 915</i>	<i>5.33</i>
189 516	BUREAU VERITAS SA	EUR	4 900 884	2.03
277 376	ENGIE	EUR	3 698 809	1.53
153 124	VEOLIA ENVIRONNEMENT	EUR	4 275 222	1.77
<i>Italy</i>			<i>10 445 083</i>	<i>4.32</i>
109 144	PRYSMIAN SPA	EUR	6 310 706	2.61
572 787	TERNA SPA	EUR	4 134 377	1.71

BNP Paribas Easy ECPI Global ESG Blue Economy

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Denmark</i>		<i>7 911 226</i>	<i>3.27</i>
2 531	AP MOELLER MAERSK A/S B	DKK	4 108 342	1.70
5 062	SVITZER GROUP A/S	DKK	176 178	0.07
167 727	VESTAS WIND SYSTEMS A/S	DKK	3 626 706	1.50
	<i>Sweden</i>		<i>5 483 454</i>	<i>2.27</i>
134 103	ALFA LAVAL AB	SEK	5 483 454	2.27
	<i>The Netherlands</i>		<i>5 382 946</i>	<i>2.23</i>
91 005	ARCADIS NV	EUR	5 382 946	2.23
	<i>Canada</i>		<i>5 359 026</i>	<i>2.22</i>
147 509	GFL ENVIRONMENTAL INC-SUB VT	CAD	5 359 026	2.22
	<i>Australia</i>		<i>4 831 198</i>	<i>2.00</i>
533 593	BRAMBLES LTD	AUD	4 831 198	2.00
	<i>Faeroe Islands</i>		<i>4 282 662</i>	<i>1.77</i>
90 169	BAKKAFROST P/F	NOK	4 282 662	1.77
	<i>British Virgin Islands</i>		<i>4 204 780</i>	<i>1.74</i>
273 451	NOMAD FOODS LTD	USD	4 204 780	1.74
Total securities portfolio			241 061 148	99.86

BNP Paribas Easy ECPI Global ESG Hydrogen Economy

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			59 547 311	99.97
Shares			59 547 311	99.97
<i>United States of America</i>			<i>13 288 528</i>	<i>22.31</i>
51 375	AVANGRID INC	USD	1 703 153	2.86
132 494	BLOOM ENERGY CORP- A	USD	1 513 158	2.54
55 868	CHEMOURS CO/THE - W/I	USD	1 176 525	1.98
7 112	CUMMINS INCORPORATED	USD	1 837 673	3.09
1 393 928	FUELCELL ENERGY INC	USD	830 829	1.39
27 632	NEXTERA ENERGY	USD	1 825 633	3.06
24 112	ORMAT TECHNOLOGIES INC	USD	1 613 091	2.71
17 934	PACCAR INC	USD	1 722 534	2.89
490 306	PLUG POWER INC	USD	1 065 932	1.79
<i>Germany</i>			<i>8 064 591</i>	<i>13.52</i>
16 125	BAYERISCHE MOTOREN WERKE AG	EUR	1 425 128	2.39
108 468	ENCAVIS AG	EUR	1 833 109	3.08
150 195	NORDEX SE	EUR	1 718 231	2.88
127 031	SIEMENS ENERGY AG	EUR	3 088 123	5.17
<i>Spain</i>			<i>5 838 061</i>	<i>9.81</i>
12 057	ACCIONA SA	EUR	1 329 887	2.23
83 086	ATLANTICA SUSTAINABLE INFRAS	USD	1 701 645	2.86
92 480	EDP RENOVAVEIS SA	EUR	1 206 864	2.03
132 040	IBERDROLA SA	EUR	1 599 665	2.69
<i>France</i>			<i>5 608 122</i>	<i>9.42</i>
9 655	AIR LIQUIDE SA	EUR	1 557 158	2.61
95 846	ENGIE	EUR	1 278 106	2.15
79 538	FORVIA	EUR	879 293	1.48
18 402	NEXANS SA	EUR	1 893 565	3.18
<i>Japan</i>			<i>5 569 250</i>	<i>9.35</i>
493 200	HINO MOTORS LTD	JPY	1 195 798	2.01
190 800	JTEKT CORP	JPY	1 238 970	2.08
271 500	MITSUBISHI CHEMICAL HOLDINGS	JPY	1 406 463	2.36
62 600	TAIYO NIPPON SANSO CORP	JPY	1 728 019	2.90
<i>Canada</i>			<i>4 055 467</i>	<i>6.81</i>
488 402	BALLARD POWER SYSTEMS INC	CAD	1 029 056	1.73
69 281	BORALEX INC -A	CAD	1 583 039	2.66
89 999	NORTHLAND POWER INC	CAD	1 443 372	2.42
<i>United Kingdom</i>			<i>3 181 836</i>	<i>5.35</i>
80 777	JOHNSON MATTHEY PLC	GBP	1 492 924	2.51
4 125	LINDE PLC	USD	1 688 912	2.84
<i>Belgium</i>			<i>3 004 368</i>	<i>5.04</i>
60 880	SOLVAY SA	EUR	2 001 125	3.36
71 507	UMICORE	EUR	1 003 243	1.68
<i>Italy</i>			<i>2 790 930</i>	<i>4.69</i>
226 275	ENEL SPA	EUR	1 469 430	2.47
56 378	ERG S.P.A.	EUR	1 321 500	2.22
<i>Norway</i>			<i>1 586 054</i>	<i>2.66</i>
58 840	CAVENDISH HYDROGEN ASA	NOK	141 796	0.24
2 942 011	NEL ASA	NOK	1 444 258	2.42
<i>Switzerland</i>			<i>1 527 501</i>	<i>2.56</i>
190 582	GARRETT MOTION INC	USD	1 527 501	2.56
<i>Austria</i>			<i>1 392 722</i>	<i>2.34</i>
18 910	VERBUND AG	EUR	1 392 722	2.34
<i>Denmark</i>			<i>1 253 207</i>	<i>2.10</i>
57 958	VESTAS WIND SYSTEMS A/S	DKK	1 253 207	2.10

BNP Paribas Easy ECPI Global ESG Hydrogen Economy

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Portugal</i>		<i>1 201 907</i>	<i>2.02</i>
343 500	EDP - ENERGIAS DE PORTUGAL SA	EUR	1 201 907	2.02
	<i>Sweden</i>		<i>1 184 767</i>	<i>1.99</i>
230 101	SSAB SVENSKT STAL AB-SER A	SEK	1 184 767	1.99
Total securities portfolio			59 547 311	99.97

BNP Paribas Easy ECPI Global ESG Med Tech

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			43 677 437	99.92
Shares			43 677 437	99.92
<i>United States of America</i>			<i>22 404 934</i>	<i>51.24</i>
8 557	ABBOTT LABORATORIES	USD	829 632	1.90
6 003	ABBVIE INCORPORATED	USD	960 704	2.20
7 468	AGILENT TECHNOLOGIES INC	USD	903 267	2.07
3 180	AMGEN INCORPORATED	USD	927 073	2.12
4 126	BECTON DICKINSON AND CO	USD	899 732	2.06
3 929	BIOGEN INC	USD	849 844	1.94
16 263	BOSTON SCIENTIFIC CORPORATION	USD	1 168 569	2.68
59 659	CERTARA INC	USD	770 961	1.76
4 328	DANAHER CORP	USD	1 008 958	2.31
7 799	DEXCOM INC	USD	825 053	1.89
12 798	GE HEALTHCARE TECHNOLOGY	USD	930 460	2.13
1 821	IDEXX LABORATORIES INCORPORATED	USD	827 797	1.89
2 680	INTUITIVE SURGICAL INCORPORATED	USD	1 112 384	2.54
4 558	IQVIA HOLDINGS INC	USD	899 224	2.06
11 151	MEDTRONIC PLC	USD	818 937	1.87
825	METTLER - TOLEDO INTERNATIONAL	USD	1 075 822	2.46
9 201	MODERNA INCORPORATED	USD	1 019 472	2.33
1 045	REGENERON PHARMACEUTICALS	USD	1 024 797	2.34
5 606	RESMED INC	USD	1 001 260	2.29
3 115	STRYKER CORP	USD	988 923	2.26
1 791	THERMO FISHER SCIENTIFIC INC	USD	924 118	2.11
4 671	VEEVA SYSTEMS INCORPORATED - A	USD	797 611	1.82
2 249	VERTEX PHARMACEUTICALS INCORPORATED	USD	983 579	2.25
3 165	WATERS CORPORATION	USD	856 757	1.96
<i>Switzerland</i>			<i>3 784 855</i>	<i>8.67</i>
12 276	ALCON INC	CHF	1 022 564	2.34
2 249	LONZA GROUP AG - REG	CHF	1 145 226	2.63
2 989	SONOVA HOLDING AG - REG	CHF	861 582	1.97
6 537	STRAUMANN HOLDING AG-REG	CHF	755 483	1.73
<i>Denmark</i>			<i>2 546 800</i>	<i>5.82</i>
8 316	COLOPLAST - B	DKK	932 915	2.13
3 200	GENMAB A/S	DKK	748 781	1.71
21 405	WILLIAM DEMANT HOLDING	DKK	865 104	1.98
<i>China</i>			<i>2 319 509</i>	<i>5.31</i>
72 600	BEIGENE LTD	HKD	747 899	1.71
420 000	GENSCRIPT BIOTECH CORP	HKD	417 611	0.96
184 000	INNOVENT BIOLOGICS INC	HKD	809 217	1.85
250 000	WUXI BIOLOGICS CAYMAN INC	HKD	344 782	0.79
<i>Australia</i>			<i>1 974 573</i>	<i>4.52</i>
5 043	COCHLEAR LTD	AUD	1 043 764	2.39
5 060	CSL LTD	AUD	930 809	2.13
<i>United Kingdom</i>			<i>1 688 761</i>	<i>3.86</i>
309 980	CONVATEC GROUP PLC	GBP	858 446	1.96
71 791	SMITH & NEPHEW PLC	GBP	830 315	1.90
<i>Japan</i>			<i>1 616 203</i>	<i>3.70</i>
50 200	SYSMEX CORP	JPY	754 448	1.73
56 000	TERUMO CORP	JPY	861 755	1.97
<i>France</i>			<i>1 385 905</i>	<i>3.17</i>
8 976	BIOMERIEUX	EUR	796 620	1.82
3 844	SARTORIUS STEDIM BIOTECH	EUR	589 285	1.35
<i>New Zealand</i>			<i>1 123 573</i>	<i>2.58</i>
65 698	FISHER + PAYKEL HEALTHCARE	NZD	1 123 573	2.58

BNP Paribas Easy ECPI Global ESG Med Tech

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>The Netherlands</i>		<i>959 358</i>	<i>2.19</i>
40 668	KONINKLIJKE PHILIPS NV	EUR	959 358	2.19
	<i>Sweden</i>		<i>878 161</i>	<i>2.01</i>
35 145	SWEDISH ORPHAN BIOVITRUM AB	SEK	878 161	2.01
	<i>Spain</i>		<i>786 542</i>	<i>1.80</i>
100 069	GRIFOLS SA	EUR	786 542	1.80
	<i>Hong Kong</i>		<i>777 301</i>	<i>1.78</i>
2 078 000	ALIBABA HEALTH INFORMATION	HKD	777 301	1.78
	<i>Luxembourg</i>		<i>725 249</i>	<i>1.66</i>
15 580	EUROFINS SCIENTIFIC	EUR	725 249	1.66
	<i>Germany</i>		<i>705 713</i>	<i>1.61</i>
9 412	BIONTECH SE-ADR	USD	705 713	1.61
Total securities portfolio			43 677 437	99.92

BNP Paribas Easy Energy & Metals Enhanced Roll

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			479 855 862	94.43
Shares			479 855 862	94.43
<i>United States of America</i>			<i>479 855 862</i>	<i>94.43</i>
22 845	ADOBE INCORPORATED	USD	12 691 311	2.50
53 304	ADVANCED MICRO DEVICES	USD	8 646 442	1.70
73 131	AIRBNB INCORPORATED - A	USD	11 088 854	2.18
62 657	ALPHABET INCORPORATED	USD	11 412 973	2.25
38 815	ALPHABET INCORPORATED - C	USD	7 119 447	1.40
50 592	APPLE INCORPORATED	USD	10 655 687	2.10
41 742	APPLIED MATERIALS INCORPORATED	USD	9 850 695	1.94
56 239	ARISTA NETWORKS INCORPORATED	USD	19 710 645	3.88
20 943	AUTODESK INCORPORATED	USD	5 182 345	1.02
3 000	AUTOZONE INCORPORATED	USD	8 892 300	1.75
67 000	BIOMARIN PHARMACEUTICAL INC	USD	5 516 110	1.09
39 000	CADENCE DESIGN SYS INCORPORATED	USD	12 002 250	2.36
71 000	CENTENE CORPORATION	USD	4 707 300	0.93
18 623	COSTCO WHOLESALE CORPORATION	USD	15 829 364	3.12
168 000	DEXCOM INC	USD	19 047 840	3.75
310 000	FORTINET INCORPORATED	USD	18 683 700	3.68
24 158	GOLDMAN SACHS GROUP INCORPORATED	USD	10 927 147	2.15
16 339	INSULET CORPORATION	USD	3 297 210	0.65
61 239	INTUITIVE SURGICAL INCORPORATED	USD	27 242 169	5.36
63 750	MARSH & MCLENNAN COS	USD	13 433 400	2.64
29 375	MCDONALDS CORP	USD	7 485 925	1.47
26 803	MICROSOFT CORPORATION	USD	11 979 601	2.36
13 983	NETFLIX INCORPORATED	USD	9 436 847	1.86
108 225	NIKE INCORPORATED - B	USD	8 156 918	1.61
229 042	NVIDIA CORPORATION	USD	28 295 849	5.56
1 500	NVR INCORPORATED	USD	11 382 840	2.24
5 000	OREILLY AUTOMOTIVE INC	USD	5 280 300	1.04
574 414	PAYPAL HOLDINGS INCORPORATED - W/I	USD	33 333 243	6.55
62 218	PEPSICO INCORPORATED	USD	10 261 615	2.02
42 000	QORVO INCORPORATED	USD	4 873 680	0.96
82 920	QUALCOMM INCORPORATED	USD	16 516 006	3.25
41 028	REGENERON PHARMACEUTICALS	USD	43 121 658	8.48
27 739	SERVICENOW INCORPORATED	USD	21 821 439	4.29
8 271	SYNOPSIS INCORPORATED	USD	4 921 741	0.97
85 108	TEXAS INSTRUMENTS INCORPORATED	USD	16 556 059	3.26
19 375	UNION PACIFIC CORPORATION	USD	4 383 788	0.86
34 371	VERISIGN INCORPORATED	USD	6 111 164	1.20
Shares/Units in investment funds			17 950 296	3.53
<i>Luxembourg</i>			<i>17 950 296</i>	<i>3.53</i>
102 379.88	BNP PARIBAS INSTICASH USD 1D LVNAV - I CAP	USD	17 950 296	3.53
Total securities portfolio			497 806 158	97.96

BNP Paribas Easy ESG Dividend Europe

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			15 144 530	96.01
Shares			15 144 530	96.01
<i>Germany</i>			<i>8 490 860</i>	<i>53.81</i>
2 817	ADIDAS AG	EUR	628 191	3.98
12 703	BASF SE	EUR	573 985	3.64
45 177	COMMERZBANK AG	EUR	640 836	4.06
13 912	COVESTRO AG	EUR	762 378	4.83
15 209	DEUTSCHE POST AG - REG	EUR	574 748	3.64
25 610	FRESENIUS SE & CO KGAA	EUR	714 007	4.53
19 648	INFINEON TECHNOLOGIES AG	EUR	674 025	4.27
9 581	MERCEDES BENZ GROUP AG	EUR	618 645	3.92
1 518	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	708 906	4.49
3 613	SAP SE	EUR	684 736	4.34
7 054	SIEMENS AG - REG	EUR	1 225 421	7.77
12 732	SIEMENS HEALTHINEERS AG	EUR	684 982	4.34
<i>The Netherlands</i>			<i>5 286 104</i>	<i>33.52</i>
81 916	ABN AMRO GROUP NV - CVA	EUR	1 257 411	7.98
9 968	AKZO NOBEL N.V.	EUR	565 983	3.59
791	ASML HOLDING NV	EUR	762 682	4.83
78 788	ING GROEP NV	EUR	1 257 614	7.98
24 638	KONINKLIJKE AHOLD DELHAIZE	EUR	679 762	4.31
22 930	PROSUS NV	EUR	762 652	4.83
<i>Finland</i>			<i>1 367 566</i>	<i>8.68</i>
123 038	NORDEA BANK ABP	EUR	1 367 566	8.68
Shares/Units in investment funds			58 966	0.37
<i>France</i>			<i>58 966</i>	<i>0.37</i>
2.45	BNP PARIBAS MOIS ISR - I CAP	EUR	58 966	0.37
Total securities portfolio			15 203 496	96.38

BNP Paribas Easy ESG Eurozone Biodiversity Leaders PAB

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			51 311 798	99.79
Shares			51 311 798	99.79
<i>France</i>			<i>18 163 130</i>	<i>35.29</i>
17 199	AIR LIQUIDE SA	EUR	2 773 854	5.38
1 101	ALTEN	EUR	112 853	0.22
27 054	AXA SA	EUR	827 041	1.61
3 715	AYVENS SA	EUR	20 117	0.04
20 654	BNP PARIBAS	EUR	1 229 533	2.39
4 430	BUREAU VERITAS SA	EUR	114 560	0.22
23 853	CREDIT AGRICOLE SA	EUR	303 887	0.59
22 099	DASSAULT SYSTEMES SE	EUR	780 095	1.52
18 239	ESSILORLUXOTTICA	EUR	3 669 686	7.13
18 892	GETLINK SE	EUR	291 881	0.57
10 470	KLEPIERRE	EUR	261 541	0.51
1 702	LA FRANCAISE DES JEUX SAEM	EUR	54 124	0.11
15 809	LEGRAND SA	EUR	1 464 546	2.85
4 505	LOREAL	EUR	1 847 275	3.59
4 541	LVMH MOET HENNESSY LOUIS VUITTON	EUR	3 240 457	6.29
7 041	PERNOD RICARD SA	EUR	892 095	1.73
799	TELEPERFORMANCE	EUR	78 574	0.15
1 339	UBISOFT ENTERTAINMENT	EUR	27 369	0.05
9 338	VALLOUREC SA	EUR	136 755	0.27
3 645	WORLDLINE SA - W/I	EUR	36 887	0.07
<i>Germany</i>			<i>15 787 294</i>	<i>30.70</i>
1 961	AURUBIS AG	EUR	143 643	0.28
14 696	BAYERISCHE MOTOREN WERKE AG	EUR	1 298 832	2.53
5 753	BEIERSDORF AG	EUR	785 572	1.53
2 760	DEUTSCHE BOERSE AG	EUR	527 436	1.03
61 183	DEUTSCHE LUFTHANSA - REG	EUR	349 355	0.68
60 578	DEUTSCHE POST AG - REG	EUR	2 289 243	4.45
47 412	DEUTSCHE TELEKOM AG - REG	EUR	1 113 234	2.17
6 283	EVONIK INDUSTRIES AG	EUR	119 691	0.23
5 933	K&S AG - REG	EUR	74 607	0.15
1 899	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	886 833	1.72
33 153	SAP SE	EUR	6 283 156	12.21
15 808	SIEMENS HEALTHINEERS AG	EUR	850 470	1.65
6 232	TEAMVIEWER AG	EUR	65 280	0.13
35 247	VONOVIA SE	EUR	935 808	1.82
630	WACKER CHEMIE AG	EUR	64 134	0.12
<i>The Netherlands</i>			<i>7 065 979</i>	<i>13.75</i>
1 184	EURONEXT NV - W/I	EUR	102 416	0.20
5 862	FERRARI NV	EUR	2 231 663	4.34
29 153	FERROVIAL SE	EUR	1 057 088	2.06
11 449	HEINEKEN NV	EUR	1 033 845	2.01
66 727	ING GROEP NV	EUR	1 065 096	2.07
12 389	QIAGEN N.V.	EUR	477 596	0.93
1 658	RANDSTAD HOLDING NV	EUR	70 183	0.14
6 726	UNIBAIL-RODAMCO-WESTFIELD	EUR	494 496	0.96
3 447	WOLTERS KLUWER	EUR	533 596	1.04
<i>Spain</i>			<i>4 138 553</i>	<i>8.05</i>
1 409	ACCIONA SA	EUR	155 413	0.30
167 618	BANCO DE SABADELL SA	EUR	301 796	0.59
22 668	BANKINTER SA	EUR	172 866	0.34
34 395	CELLNEX TELECOM SAU	EUR	1 044 576	2.03
18 252	EDP RENOVAVEIS SA	EUR	238 189	0.46
39 987	INDUSTRIA DE DISENO TEXTIL	EUR	1 853 797	3.61
22 789	RED ELECTRICA FI CORPORACION SA	EUR	371 916	0.72

BNP Paribas Easy ESG Eurozone Biodiversity Leaders PAB

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Italy</i>		<i>2 333 540</i>	<i>4.54</i>
15 081	ASSICURAZIONI GENERALI	EUR	351 236	0.68
5 641	BREMBO N.V.	EUR	57 843	0.11
7 709	MEDIOBANCA SPA	EUR	105 536	0.21
76 701	TERNA SPA	EUR	553 628	1.08
36 564	UNICREDIT SPA	EUR	1 265 297	2.46
	<i>United Kingdom</i>		<i>1 149 610</i>	<i>2.24</i>
26 760	RELX PLC	EUR	1 149 610	2.24
	<i>Austria</i>		<i>843 743</i>	<i>1.64</i>
2 886	BAWAG GROUP AG	EUR	170 563	0.33
6 365	VERBUND AG	EUR	468 782	0.91
6 602	WIENERBERGER AG	EUR	204 398	0.40
	<i>Ireland</i>		<i>759 408</i>	<i>1.48</i>
26 769	BANK OF IRELAND GROUP PLC	EUR	261 480	0.51
6 582	KERRY GROUP PLC - A	EUR	497 928	0.97
	<i>Finland</i>		<i>560 235</i>	<i>1.10</i>
15 558	KESKO OYJ - B	EUR	254 996	0.50
6 785	MANDATUM OYJ	EUR	28 348	0.06
6 905	SAMPO OYJ - A	EUR	276 891	0.54
	<i>Luxembourg</i>		<i>510 306</i>	<i>1.00</i>
1 832	EUROFINS SCIENTIFIC	EUR	85 280	0.17
5 451	SES	EUR	25 881	0.05
27 815	TENARIS SA	EUR	399 145	0.78
Total securities portfolio			51 311 798	99.79

BNP Paribas Easy ESG Growth Europe

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			61 766 908	87.61
Shares			61 766 908	87.61
<i>France</i>			<i>40 248 479</i>	<i>57.07</i>
87 006	AMUNDI SA	EUR	5 242 112	7.43
88 192	AXA SA	EUR	2 696 029	3.82
38 521	COMPAGNIE DE SAINT GOBAIN	EUR	2 797 395	3.97
444 588	CREDIT AGRICOLE SA	EUR	5 664 052	8.02
45 909	DANONE	EUR	2 620 486	3.72
85 356	MICHELIN (CGDE)	EUR	3 082 205	4.37
567 537	ORANGE	EUR	5 308 741	7.53
96 990	SCOR SE	EUR	2 294 783	3.25
250 414	SOCIETE GENERALE SA	EUR	5 489 076	7.79
95 759	VEOLIA ENVIRONNEMENT	EUR	2 673 591	3.79
24 192	VINCI SA	EUR	2 380 009	3.38
<i>Germany</i>			<i>13 501 249</i>	<i>19.16</i>
11 606	ALLIANZ SE - REG	EUR	3 011 757	4.27
60 002	BASF SE	EUR	2 711 190	3.85
201 741	COMMERZBANK AG	EUR	2 861 696	4.06
63 576	DEUTSCHE POST AG - REG	EUR	2 402 537	3.41
16 246	MERCK KGAA	EUR	2 514 069	3.57
<i>The Netherlands</i>			<i>8 017 180</i>	<i>11.38</i>
196 826	ABN AMRO GROUP NV - CVA	EUR	3 021 279	4.29
169 173	ING GROEP NV	EUR	2 700 339	3.83
124 286	STELLANTIS NV	EUR	2 295 562	3.26
Shares/Units in investment funds			72 086	0.10
<i>France</i>			<i>72 086</i>	<i>0.10</i>
3.00	BNP PARIBAS MOIS ISR - I CAP	EUR	72 086	0.10
Total securities portfolio			61 838 994	87.71

BNP Paribas Easy ESG Low Vol Europe

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			35 939 415	94.83
Shares			35 939 415	94.83
<i>France</i>			<i>28 233 827</i>	<i>74.50</i>
117 935	AXA SA	EUR	3 605 273	9.51
29 438	BNP PARIBAS	EUR	1 752 444	4.62
56 684	BOUYGUES SA	EUR	1 698 819	4.48
49 811	COMPAGNIE DE SAINT GOBAIN	EUR	3 617 276	9.55
135 769	CREDIT AGRICOLE SA	EUR	1 729 697	4.56
30 644	DANONE	EUR	1 749 160	4.62
48 253	MICHELIN (CGDE)	EUR	1 742 416	4.60
380 397	ORANGE	EUR	3 558 234	9.39
37 029	RENAULT SA	EUR	1 771 467	4.67
19 961	SANOFI AVENTIS	EUR	1 795 292	4.74
124 973	VEOLIA ENVIRONNEMENT	EUR	3 489 246	9.21
17 529	VINCI SA	EUR	1 724 503	4.55
<i>Germany</i>			<i>3 109 459</i>	<i>8.20</i>
6 657	AURUBIS AG	EUR	487 625	1.29
27 338	COVESTRO AG	EUR	1 498 122	3.95
735	GERRESHEIMER AG	EUR	73 721	0.19
5 155	KION GROUP AG	EUR	201 509	0.53
7 499	SCOUT24 AG	EUR	533 929	1.41
2 806	VOLKSWAGEN AG	EUR	314 553	0.83
<i>Sweden</i>			<i>2 410 986</i>	<i>6.36</i>
38 052	SANDVIK AB	SEK	712 092	1.88
678 243	TELIA CO AB	SEK	1 698 894	4.48
<i>The Netherlands</i>			<i>1 632 866</i>	<i>4.31</i>
49 094	PROSUS NV	EUR	1 632 866	4.31
<i>Finland</i>			<i>552 277</i>	<i>1.46</i>
33 696	KESKO OYJ - B	EUR	552 277	1.46
Shares/Units in investment funds			63 508	0.17
<i>France</i>			<i>63 508</i>	<i>0.17</i>
2.64	BNP PARIBAS MOIS ISR - I CAP	EUR	63 508	0.17
Total securities portfolio			36 002 923	95.00

BNP Paribas Easy ESG Low Vol US

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			9 617 034	84.59
Shares			9 617 034	84.59
<i>Germany</i>			<i>3 640 991</i>	<i>32.02</i>
3 167	ALLIANZ SE - REG	EUR	821 837	7.23
6 573	BASF SE	EUR	297 001	2.61
8 174	COVESTRO AG	EUR	447 935	3.94
7 559	DEUTSCHE POST AG - REG	EUR	285 655	2.51
14 126	DEUTSCHE TELEKOM AG - REG	EUR	331 678	2.92
12 036	INFINEON TECHNOLOGIES AG	EUR	412 895	3.63
2 869	MERCEDES BENZ GROUP AG	EUR	185 251	1.63
2 514	SIEMENS AG - REG	EUR	436 732	3.84
7 844	SIEMENS HEALTHINEERS AG	EUR	422 007	3.71
<i>The Netherlands</i>			<i>2 659 592</i>	<i>23.40</i>
348	ADYEN NV	EUR	387 394	3.41
1 023	ASML HOLDING NV	EUR	986 376	8.68
15 949	ING GROEP NV	EUR	254 578	2.24
13 434	JDE PEETS NV	EUR	249 872	2.20
13 657	KONINKLIJKE AHOLD DELHAIZE	EUR	376 797	3.31
12 164	PROSUS NV	EUR	404 575	3.56
<i>France</i>			<i>2 225 183</i>	<i>19.57</i>
5 812	BOUYGUES SA	EUR	174 186	1.53
6 162	COMPAGNIE DE SAINT GOBAIN	EUR	447 484	3.94
36 974	CREDIT AGRICOLE SA	EUR	471 049	4.14
2 940	DANONE	EUR	167 815	1.48
5 011	SANOFI AVENTIS	EUR	450 689	3.96
12 303	SOCIETE GENERALE SA	EUR	269 682	2.37
2 483	VINCI SA	EUR	244 278	2.15
<i>Finland</i>			<i>1 091 268</i>	<i>9.60</i>
78 461	NOKIA OYJ	EUR	279 203	2.46
36 859	NORDEA BANK ABP	EUR	409 688	3.60
5 387	SAMPO OYJ - A	EUR	216 019	1.90
5 713	UPM-KYMMENE OYJ	EUR	186 358	1.64
Shares/Units in investment funds			669 183	5.89
<i>France</i>			<i>669 183</i>	<i>5.89</i>
282.51	BNP PARIBAS CASH INVEST - PRIVILEGE CAP	EUR	669 183	5.89
Total securities portfolio			10 286 217	90.48

BNP Paribas Easy ESG Momentum Europe

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			2 495 494	87.71
Shares			2 495 494	87.71
<i>Germany</i>			<i>1 454 619</i>	<i>51.13</i>
419	ALLIANZ SE - REG	EUR	108 731	3.82
441	CARL ZEISS MEDITEC AG - BR	EUR	28 952	1.02
7 524	COMMERZBANK AG	EUR	106 728	3.75
4 092	COVESTRO AG	EUR	224 241	7.89
2 788	DEUTSCHE POST AG - REG	EUR	105 359	3.70
4 454	DEUTSCHE TELEKOM AG - REG	EUR	104 580	3.68
7 380	FRESENIUS SE & CO KGAA	EUR	205 754	7.23
2 882	INFINEON TECHNOLOGIES AG	EUR	98 867	3.47
1 439	MERCEDES BENZ GROUP AG	EUR	92 916	3.27
556	SAP SE	EUR	105 373	3.70
998	SIEMENS AG - REG	EUR	173 373	6.09
1 854	SIEMENS HEALTHINEERS AG	EUR	99 745	3.51
<i>Finland</i>			<i>565 841</i>	<i>19.88</i>
2 181	ELISA OYJ	EUR	93 434	3.28
5 712	FORTUM OYJ	EUR	77 969	2.74
8 451	NORDEA BANK ABP	EUR	93 933	3.30
6 985	STORA ENSO OYJ - R	EUR	89 094	3.13
7 921	VALMET OYJ	EUR	211 411	7.43
<i>The Netherlands</i>			<i>475 034</i>	<i>16.70</i>
6 069	ING GROEP NV	EUR	96 873	3.40
3 442	KONINKLIJKE AHOLD DELHAIZE	EUR	94 965	3.34
28 469	KONINKLIJKE KPN NV	EUR	101 919	3.58
3 050	PROSUS NV	EUR	101 443	3.57
1 886	RANDSTAD HOLDING NV	EUR	79 834	2.81
Shares/Units in investment funds			168 201	5.91
<i>France</i>			<i>168 201</i>	<i>5.91</i>
7.00	BNP PARIBAS MOIS ISR - I CAP	EUR	168 201	5.91
Total securities portfolio			2 663 695	93.62

BNP Paribas Easy ESG Quality Europe

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			83 603 678	90.57
Shares			83 603 678	90.57
<i>France</i>			<i>55 850 935</i>	<i>60.50</i>
210 000	AXA SA	EUR	6 419 700	6.95
86 634	BNP PARIBAS	EUR	5 157 322	5.59
92 911	BOUYGUES SA	EUR	2 784 543	3.02
102 671	COMPAGNIE DE SAINT GOBAIN	EUR	7 455 968	8.07
234 483	CREDIT AGRICOLE SA	EUR	2 987 313	3.24
59 000	DANONE	EUR	3 367 720	3.65
133 559	MICHELIN (CGDE)	EUR	4 822 815	5.22
661 552	ORANGE	EUR	6 188 157	6.70
74 635	RENAULT SA	EUR	3 570 538	3.87
44 000	SANOFI AVENTIS	EUR	3 957 360	4.29
110 175	SCOR SE	EUR	2 606 741	2.82
117 000	VEOLIA ENVIRONNEMENT	EUR	3 266 640	3.54
33 199	VINCI SA	EUR	3 266 118	3.54
<i>Sweden</i>			<i>9 673 234</i>	<i>10.49</i>
115 952	ASSA ABLOY AB - B	SEK	3 060 724	3.32
130 616	EPIROC AB - A	SEK	2 433 946	2.64
1 668 192	TELIA CO AB	SEK	4 178 564	4.53
<i>Germany</i>			<i>7 629 983</i>	<i>8.26</i>
19 348	CARL ZEISS MEDITEC AG - BR	EUR	1 270 196	1.38
41 138	FRESENIUS MEDICAL CARE AG	EUR	1 471 095	1.59
18 768	SIEMENS AG - REG	EUR	3 260 377	3.53
18 003	TALANX AG	EUR	1 342 124	1.45
2 553	VOLKSWAGEN AG	EUR	286 191	0.31
<i>The Netherlands</i>			<i>6 689 781</i>	<i>7.25</i>
108 947	KONINKLIJKE AHOLD DELHAIZE	EUR	3 005 848	3.26
13 964	NN GROUP NV - W/I	EUR	606 736	0.66
3 723	OCI NV	EUR	84 847	0.09
70 691	RANDSTAD HOLDING NV	EUR	2 992 350	3.24
<i>Finland</i>			<i>3 038 411</i>	<i>3.29</i>
185 382	KESKO OYJ - B	EUR	3 038 411	3.29
<i>Portugal</i>			<i>382 739</i>	<i>0.41</i>
20 972	JERONIMO MARTINS	EUR	382 739	0.41
<i>Austria</i>			<i>263 650</i>	<i>0.29</i>
10 454	VOESTALPINE AG	EUR	263 650	0.29
<i>Belgium</i>			<i>74 945</i>	<i>0.08</i>
857	ELIA SYSTEM OPERATOR SA/NV	EUR	74 945	0.08
Shares/Units in investment funds			7 031 497	7.62
<i>France</i>			<i>7 031 497</i>	<i>7.62</i>
292.63	BNP PARIBAS MOIS ISR - I CAP	EUR	7 031 497	7.62
Total securities portfolio			90 635 175	98.19

BNP Paribas Easy ESG Value Europe

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			59 094 342	88.95
Shares			59 094 342	88.95
<i>France</i>			<i>35 582 768</i>	<i>53.57</i>
178 771	AXA SA	EUR	5 465 030	8.23
40 000	BNP PARIBAS	EUR	2 381 200	3.58
44 981	COMPAGNIE DE SAINT GOBAIN	EUR	3 266 520	4.92
195 000	CREDIT AGRICOLE SA	EUR	2 484 300	3.74
50 123	DANONE	EUR	2 861 021	4.31
165 664	MICHELIN (CGDE)	EUR	5 982 128	9.01
30 000	SANOFI AVENTIS	EUR	2 698 200	4.06
215 279	SOCIETE GENERALE SA	EUR	4 718 916	7.10
113 487	VEOLIA ENVIRONNEMENT	EUR	3 168 557	4.77
25 990	VINCI SA	EUR	2 556 896	3.85
<i>Sweden</i>			<i>19 955 083</i>	<i>30.03</i>
170 041	ATLAS COPCO AB - A	SEK	2 984 332	4.49
160 000	EPIROC AB - A	SEK	2 981 498	4.49
210 762	SKANDINAVISKA ENSKILDA BANK - A	SEK	2 906 102	4.37
141 344	SKF AB - B	SEK	2 650 044	3.99
300 000	TELE2 AB - B	SEK	2 820 264	4.24
1 209 384	TELIA CO AB	SEK	3 029 320	4.56
108 163	VOLVO AB - B	SEK	2 583 523	3.89
<i>Germany</i>			<i>2 660 644</i>	<i>4.00</i>
95 432	FRESENIUS SE & CO KGAA	EUR	2 660 644	4.00
<i>The Netherlands</i>			<i>895 847</i>	<i>1.35</i>
32 470	KONINKLIJKE AHOLD DELHAIZE	EUR	895 847	1.35
Shares/Units in investment funds			18 742	0.03
<i>France</i>			<i>18 742</i>	<i>0.03</i>
0.78	BNP PARIBAS MOIS ISR - I CAP	EUR	18 742	0.03
Total securities portfolio			59 113 084	88.98

BNP Paribas Easy FTSE EPRA Nareit Developed Europe ex UK Green CTB

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			78 701 814	99.75
Shares			78 701 814	99.75
<i>France</i>			<i>21 358 309</i>	<i>27.09</i>
88 276	ARGAN	EUR	6 426 493	8.15
98 935	COVIVIO	EUR	4 390 735	5.57
51 691	GECINA SA	EUR	4 442 841	5.63
552	ICADE	EUR	12 663	0.02
246	KLEPIERRE	EUR	6 145	0.01
588 522	MERCIALYS	EUR	6 079 432	7.71
<i>Sweden</i>			<i>17 308 641</i>	<i>21.93</i>
18 446	ATRIUM LJUNGBERG AB - B	SEK	333 978	0.42
700 620	CASTELLUM AB	SEK	7 987 685	10.12
1 206	CIBUS NORDIC REAL ESTATE AB	SEK	16 767	0.02
9 065	FASTIGHETS AB BALDER-B	SEK	58 000	0.07
721 415	HUFVUDSTADEN AB - A	SEK	7 976 880	10.11
32 689	SAMHALLSBYGGNADSBOLAGET I NO	SEK	15 532	0.02
207 343	WALLENSTAM AB	SEK	919 799	1.17
<i>Switzerland</i>			<i>12 329 598</i>	<i>15.63</i>
28 003	MOBIMO HOLDING AG - REG	CHF	7 400 201	9.38
36 684	PSP SWISS PROPERTY AG - REG	CHF	4 391 948	5.57
6 075	SWISS PRIME SITE - REG	CHF	537 449	0.68
<i>Germany</i>			<i>10 175 581</i>	<i>12.90</i>
281 155	DEUTSCHE WOHNEN AG - BR	EUR	5 049 544	6.40
485	LEG IMMOBILIEN SE	EUR	36 986	0.05
191 678	VONOVIA SE	EUR	5 089 051	6.45
<i>Spain</i>			<i>7 310 680</i>	<i>9.26</i>
1 325 546	INMOBILIARIA COL SOCIMI	EUR	7 197 715	9.12
10 862	MERLIN PROPERTIES SOCIMI SA	EUR	112 965	0.14
<i>Finland</i>			<i>6 052 373</i>	<i>7.67</i>
629 472	KOJAMO OYJ	EUR	6 052 373	7.67
<i>Belgium</i>			<i>3 854 122</i>	<i>4.88</i>
11 669	HOME INVEST BELGIUM	EUR	200 473	0.25
144 413	WAREHOUSES DE PAUW SCA	EUR	3 653 649	4.63
<i>Luxembourg</i>			<i>294 905</i>	<i>0.37</i>
27 306	GRAND CITY PROPERTIES	EUR	294 905	0.37
<i>Norway</i>			<i>10 287</i>	<i>0.01</i>
1 073	ENTRA ASA	NOK	10 287	0.01
<i>Guernsey Island</i>			<i>7 318</i>	<i>0.01</i>
203	SHURGARD SELF STORAGE LIMITED	EUR	7 318	0.01
Total securities portfolio			78 701 814	99.75

BNP Paribas Easy FTSE EPRA Nareit Global Developed Green CTB

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			25 319 210	98.98
Shares			25 319 210	98.98
<i>United States of America</i>			<i>14 677 724</i>	<i>57.38</i>
298	ACADIA REALTY TRUST	USD	4 983	0.02
456	AGREE REALTY CORP	USD	26 354	0.10
711	ALEXANDER & BALDWIN INC	USD	11 251	0.04
4 034	ALEXANDRIA REAL ESTATE EQUITIES	USD	440 267	1.72
932	AMERICAN ASSETS TRUST INC	USD	19 462	0.08
1 936	AMERICAN HOMES 4 RENT - A	USD	67 126	0.26
3 860	AMERICOLD REALTY TRUST	USD	91 985	0.36
4 645	APARTMENT INVT & MGMT CO -A	USD	35 929	0.14
4 150	APPLE HOSPITALITY REIT INC	USD	56 301	0.22
840	ARMADA HOFFLER PROPERTIES IN	USD	8 692	0.03
4 478	AVALONBAY COMMUNITIES INC	USD	864 430	3.38
4 089	BOSTON PROPERTIES INC	USD	234 867	0.92
2 178	BRANDYWINE REALTY TRUST	USD	9 104	0.04
336	BRIXMOR PROPERTY GROUP INC	USD	7 239	0.03
1 004	BROADSTONE NET LEASE INC	USD	14 867	0.06
2 666	CAMDEN PROPERTY TRUST	USD	271 413	1.06
559	CARETRUST REIT INC	USD	13 092	0.05
181	CENTERSPACE	USD	11 422	0.04
148	COMMUNITY HEALTHCARE TRUST I	USD	3 230	0.01
1 173	CORPORATE DEFENSE OFFICE PROPERTIES	USD	27 395	0.11
3 368	COUSINS PROPERTIES INC	USD	72 749	0.28
4 175	CUBESMART	USD	175 960	0.69
4 686	DIAMONDROCK HOSPITALITY CO	USD	36 946	0.14
10 302	DIGITAL REALTY TRUST INC	USD	1 461 552	5.72
4 752	DOUGLAS EMMETT INC	USD	59 015	0.23
2 034	EASTERLY GOVERNMENT PROPERTI	USD	23 476	0.09
862	EASTGROUP PROPERTIES INC	USD	136 810	0.53
1 927	ELME COMMUNITIES	USD	28 642	0.11
4 283	EMPIRE STATE REALTY TRUST-A	USD	37 485	0.15
708	EPR PROPERTIES	USD	27 732	0.11
2 759	EQUINIX INC	USD	1 947 710	7.62
2 983	EQUITY LIFESTYLE PROPERTIES	USD	181 276	0.71
10 257	EQUITY RESIDENTIAL	USD	663 606	2.59
1 291	ESSENTIAL PROPERTIES REALTY	USD	33 379	0.13
1 612	ESSEX PROPERTY TRUST INC	USD	409 411	1.60
1 529	EXTRA SPACE STORAGE INC	USD	221 714	0.87
1 112	FEDERAL REALTY INVS TRUST	USD	104 762	0.41
1 097	FIRST INDUSTRIAL REALTY TR	USD	48 629	0.19
1 930	FOUR CORNERS PROPERTY TRUST	USD	44 426	0.17
6 976	GAMING AND LEISURE PROPE - W/I	USD	294 271	1.15
1 518	GETTY REALTY CORP	USD	37 761	0.15
715	GLOBAL NET LEASE INC	USD	4 903	0.02
1 204	HEALTHCARE REALTY TRUST INC	USD	18 514	0.07
5 384	HEALTHPEAK PROPERTIES INC	USD	98 462	0.38
1 454	HIGHWOODS PROPERTIES INC	USD	35 639	0.14
17 827	HOST HOTELS & RESORTS INC	USD	299 071	1.17
5 144	HUDSON PACIFIC PROPERTIES IN	USD	23 086	0.09
2 269	INDEPENDENCE REALTY TRUST IN	USD	39 674	0.16
525	INNOVATIVE INDUSTRIAL PROPER	USD	53 502	0.21
212	INVENTRUST PROPERTIES CORP	USD	4 898	0.02
4 974	INVITATION HOMES INC	USD	166 566	0.65
2 788	JBG SMITH PROPERTIES	USD	39 619	0.15
3 011	KENNEDY-WILSON HOLDINGS INC	USD	27 308	0.11
4 274	KILROY REALTY CORP	USD	124 302	0.49
2 242	KIMCO REALTY CORP	USD	40 708	0.16
1 044	KITE REALTY GROUP TRUST	USD	21 801	0.09

BNP Paribas Easy FTSE EPRA Nareit Global Developed Green CTB

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
519	LTC PROPERTIES INC	USD	16 707	0.07
785	LXP INDUSTRIAL TRUST	USD	6 680	0.03
327	MACERICH CO / THE	USD	4 711	0.02
3 580	MEDICAL PROPERTIES TRUST INC	USD	14 397	0.06
2 333	MID-AMERICA APARTMENT COMM	USD	310 435	1.21
363	NATIONAL HEALTH INVESTORS INC	USD	22 940	0.09
1 749	NATIONAL RETAIL PROPERTIES	USD	69 519	0.27
440	NATIONAL STORAGE AFFILIATES	USD	16 923	0.07
243	NETSTREIT CORP	USD	3 650	0.01
447	NEXPOINT RESIDENTIAL	USD	16 479	0.06
2 560	OMEGA HEALTHCARE INVESTORS INC	USD	81 810	0.32
7 193	PARAMOUNT GROUP INC	USD	31 074	0.12
5 088	PARK HOTELS & RESORTS INC	USD	71 116	0.28
3 637	PEBBLEBROOK HOTEL TRUST	USD	46 661	0.18
180	PHILLIPS EDISON & COMPANY IN	USD	5 494	0.02
1 278	PIEDMONT OFFICE REALTY TRU-A	USD	8 645	0.03
13 135	PROLOGIS INC	USD	1 376 432	5.38
2 194	PUBLIC STORAGE	USD	588 853	2.30
1 648	REALTY INCOME CORP	USD	81 220	0.32
1 046	REGENCY CENTERS CORP	USD	60 706	0.24
1 513	RETAIL OPPORTUNITY INVESTMENT	USD	17 548	0.07
3 615	REXFORD INDUSTRIAL REALTY IN	USD	150 402	0.59
3 547	RLJ LODGING TRUST	USD	31 871	0.12
1 867	RYMAN HOSPITALITY PROPERTIES	USD	173 957	0.68
216	SABRA HEALTH CARE REIT INC	USD	3 104	0.01
716	SAFEHOLD INC	USD	12 887	0.05
1 093	SERVICE PROPERTIES TRUST	USD	5 242	0.02
1 298	SIMON PROPERTY GROUP INC	USD	183 845	0.72
267	SITE CENTERS REGISTERED	USD	3 612	0.01
1 465	SL GREEN REALTY CORP	USD	77 423	0.30
209	STAG INDUSTRIAL INC	USD	7 032	0.03
1 832	SUMMIT HOTEL PROPERTIES INC	USD	10 239	0.04
697	SUN COMMUNITIES INC	USD	78 262	0.31
6 432	SUNSTONE HOTEL INVESTORS INC	USD	62 775	0.25
408	TANGER FACTORY OUTLET CENTERS	USD	10 320	0.04
1 405	TERRENO REALTY CORP	USD	77 581	0.30
7 778	UDR INC	USD	298 637	1.17
560	URBAN EDGE PROPERTIES	USD	9 651	0.04
5 967	VENTAS INC	USD	285 392	1.12
2 358	VERIS RESIDENTIAL INC	USD	33 002	0.13
10 001	VICI PROPERTIES INC	USD	267 253	1.04
5 649	VORNADO REALTY TRUST	USD	138 570	0.54
5 533	WELLTOWER INC	USD	538 198	2.10
1 150	WP CAREY INC	USD	59 069	0.23
3 188	XENIA HOTELS & RESORTS INC	USD	42 626	0.17
	<i>Japan</i>		<i>2 407 188</i>	<i>9.42</i>
7	ACTIVIA PROPERTIES INC	JPY	14 820	0.06
9	ADVANCE LOGISTICS INVESTMENT	JPY	6 270	0.02
41	ADVANCE RESIDENCE INVESTMENT	JPY	77 885	0.30
100	AEON MALL CO LTD	JPY	1 099	0.00
3	AEON REIT INVESTMENT CORP	JPY	2 318	0.01
21	COMFORIA RESIDENTIAL REIT IN	JPY	38 735	0.15
8	CRE LOGISTICS REIT INC	JPY	6 654	0.03
28	DAIWA HOUSE REIT INVESTMENT	JPY	39 921	0.16
20	DAIWA OFFICE INVESTMENT CORP	JPY	32 877	0.13
55	DAIWA SECURITIES LIVING INVESTMENT	JPY	33 497	0.13
1	FRONTIER REAL ESTATE INVEST	JPY	2 549	0.01
3	FUKUOKA REIT CORP	JPY	2 742	0.01
43	GLOBAL ONE REIT	JPY	25 416	0.10
100	GLP J - REIT	JPY	76 159	0.30
5	HANKYU HANSHIN REIT INC	JPY	3 825	0.01

BNP Paribas Easy FTSE EPRA Nareit Global Developed Green CTB

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
4	HEALTHCARE & MEDICAL INVESTM	JPY	2 991	0.01
900	HEIWA REAL ESTATE CO LTD	JPY	20 464	0.08
23	HEIWA REAL ESTATE REIT INC	JPY	17 637	0.07
2	HOSHINO RESORTS REIT INC	JPY	6 044	0.02
6 100	HULIC CO LTD	JPY	50 402	0.20
2	HULIC REIT INC	JPY	1 694	0.01
49	ICHIGO OFFICE REIT INVESTMEN	JPY	23 477	0.09
27	INDUSTRIAL & INFRASTRUCTURE	JPY	19 827	0.08
110	INVINCIBLE INVESTMENT CORP	JPY	41 601	0.16
43	JAPAN EXCELLENT INC	JPY	29 606	0.12
62	JAPAN HOTEL REIT INVESTMENT	JPY	27 943	0.11
13	JAPAN LOGISTICS FUND INC	JPY	20 058	0.08
22	JAPAN PRIME REALTY INVESTMENT	JPY	41 345	0.16
10	JAPAN REAL ESTATE INVESTMENT	JPY	29 466	0.12
33	JAPAN RETAIL FUND INVESTMENT	JPY	17 323	0.07
44	KDX REALTY INVESTMENT CORP	JPY	39 942	0.16
46	LASALLE LOGIPORT REIT	JPY	39 382	0.15
5	MIRAI CORP	JPY	1 301	0.01
10 000	MITSUBISHI ESTATE CO LTD	JPY	146 170	0.57
9	MITSUBISHI ESTATE LOGISTICS	JPY	19 890	0.08
39 900	mitsui fudosan co ltd	JPY	339 864	1.33
16	mitsui fudosan logistics par	JPY	40 232	0.16
82	MORI HILLS REIT INVESTMENT C	JPY	62 593	0.24
25	MORI TRUST SOGO REIT INC	JPY	10 064	0.04
14	NIPPON ACCOMMODATIONS FUND	JPY	51 890	0.20
47	NIPPON BUILDING FUND INC	JPY	153 485	0.60
62	NIPPON PROLOGIS REIT INC	JPY	90 266	0.35
12	NIPPON REIT INVESTMENT CORP	JPY	22 970	0.09
1 800	NOMURA REAL ESTATE HOLDINGS	JPY	42 087	0.16
70	NOMURA REAL ESTATE MASTER FUND	JPY	57 940	0.23
4	NTT UD REIT INVESTMENT CORP	JPY	2 698	0.01
6	ONE REIT INC	JPY	8 916	0.03
68	ORIX JREIT INC	JPY	62 793	0.25
12	SAMTY RESIDENTIAL INVESTMENT	JPY	7 336	0.03
5	SANKEI REAL ESTATE INC	JPY	2 465	0.01
159	SEKISUI HOUSE REIT INC	JPY	72 951	0.29
17	SOSILA LOGISTICS REIT INC	JPY	11 606	0.05
22	STAR ASIA INVESTMENT CORPORA	JPY	7 618	0.03
7	STARTS PROCEED INVESTMENT CO	JPY	8 121	0.03
9 500	SUMITOMO REALTY & DEVELOPMENT	JPY	260 145	1.02
9	TAKARA LEBEN REAL ESTATE INV	JPY	5 199	0.02
4 200	TOKYO TATEMONO CO LTD	JPY	61 854	0.24
40	TOKYU REIT INC	JPY	36 241	0.14
32	UNITED URBAN INVESTMENT CORP	JPY	26 524	0.10
	<i>United Kingdom</i>		<i>1 426 305</i>	<i>5.60</i>
12 649	ABRDN EUROPEAN LOGISTICS INC	GBP	8 951	0.03
46 895	ASSURA PLC	GBP	22 312	0.09
4 832	BIG YELLOW GROUP PLC	GBP	66 908	0.26
25 004	BRITISH LAND CO PLC	GBP	121 385	0.47
4 159	CLS HOLDINGS PLC	GBP	4 439	0.02
3 032	CUSTODIAN REIT PLC	GBP	2 682	0.01
4 007	DERWENT LONDON PLC	GBP	106 809	0.42
15 546	EMPIRIC STUDENT PROPERTY PLC	GBP	16 722	0.07
11 678	GRAINGER PLC	GBP	33 539	0.13
10 797	GREAT PORTLAND ESTATES PLC	GBP	42 724	0.17
88 738	HAMMERSON PLC	GBP	28 991	0.11
4 021	HELICAL PLC	GBP	11 738	0.05
33 905	HOME REIT PLC	GBP	0	0.00
8 513	IMPACT HEALTHCARE REIT PLC	GBP	8 645	0.03
16 368	LAND SECURITIES GROUP PLC	GBP	119 596	0.47
4 162	LIFE SCIENCE REIT PLC	GBP	1 649	0.01

BNP Paribas Easy FTSE EPRA Nareit Global Developed Green CTB

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Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
38 514	LONDONMETRIC PROPERTY PLC	GBP	87 853	0.34
1 594	NEWRIVER REIT PLC	GBP	1 466	0.01
17 935	PRIMARY HEALTH PROPERTIES	GBP	19 408	0.08
23 455	PRS REIT PLC/THE	GBP	20 776	0.08
4 706	RESIDENTIAL SECURE INCOME PL	GBP	2 681	0.01
4 933	SAFESTORE HOLDINGS PLC	GBP	44 771	0.18
35 757	SEGRO PLC	GBP	378 804	1.48
31 516	SHAFTESBURY CAPITAL PLC	GBP	51 743	0.20
35 520	SUPERMARKET INCOME REIT PLC	GBP	30 373	0.12
19 047	TARGET HEALTHCARE REIT PLC	GBP	17 635	0.07
7 497	TRIPLE POINT SOCIAL HOUSING	GBP	5 040	0.02
24 544	TRITAX BIG BOX REIT PLC	GBP	44 899	0.18
6 004	TRITAX EUROBOX PLC	GBP	4 355	0.02
7 232	UNITE GROUP PLC	GBP	76 086	0.30
12 858	URBAN LOGISTICS REIT PLC	GBP	17 835	0.07
5 825	WAREHOUSE REIT PLC	GBP	5 572	0.02
2 843	WORKSPACE GROUP PLC	GBP	19 918	0.08
	<i>Singapore</i>		<i>1 357 913</i>	<i>5.32</i>
16 358	AIMS APAC REIT	SGD	14 077	0.06
86 300	CAPITALAND ASCENDAS REAL ESTATE INV TRT	SGD	152 102	0.59
26 830	CAPITALAND ASCOTT TRUST	SGD	16 163	0.06
58 500	CAPITALAND INVESTMENT LTD/SI	SGD	107 133	0.42
200 700	CAPITALAND MALL TRUST	SGD	273 588	1.07
27 212	CDL HOSPITALITY TRUSTS	SGD	17 798	0.07
14 200	CITY DEVELOPMENTS LTD	SGD	50 445	0.20
1 700	CROMWELL REIT EUR	EUR	2 380	0.01
28 100	DIGITAL CORE REIT MANAGEMENT	USD	14 945	0.06
185 945	ESR-REIT	SGD	34 565	0.14
22 700	FAR EAST HOSPITALITY TRUST	SGD	9 690	0.04
24 000	FORTUNE REIT	HKD	10 784	0.04
66 900	FRASERS CENTREPOINT TRUST	SGD	98 105	0.38
42 900	FRASERS LOGISTICS & INDUSTRI	SGD	28 059	0.11
38 800	KEPPEL DC REIT	SGD	48 083	0.19
92 300	KEPPEL REIT	SGD	53 061	0.21
94 976	LENDLEASE GLOBAL COMMERCIAL	SGD	36 617	0.14
84 136	MAPLETREE COMMERCIAL TRUST	SGD	70 668	0.28
46 800	MAPLETREE INDUSTRIAL TRUST	SGD	67 985	0.27
38 869	MAPLETREE LOGISTICS TRUST	SGD	34 520	0.13
123 300	OUE COMMERCIAL REAL ESTATE I	SGD	22 071	0.09
38 800	PARAGON REIT	SGD	22 839	0.09
6 500	PARKWAYLIFE REAL ESTATE	SGD	15 663	0.06
43 700	STARHILL GLOBAL REIT	SGD	14 592	0.06
124 100	SUNTEC REIT	SGD	89 711	0.35
14 600	UOL GROUP LTD	SGD	52 269	0.20
	<i>Hong Kong</i>		<i>863 117</i>	<i>3.38</i>
80 000	CHAMPION REIT	HKD	15 010	0.06
15 000	HONGKONG LAND HOLDINGS LTD	USD	45 206	0.18
20 000	HYSAN DEVELOPMENT CO	HKD	26 818	0.10
69 640	LINK REIT	HKD	252 590	0.99
40 000	PROSPERITY REIT	HKD	6 597	0.03
72 000	SINO LAND CO	HKD	69 267	0.27
36 000	SUN HUNG KAI PROPERTIES	HKD	290 621	1.14
34 000	SUNLIGHT REAL ESTATE INVEST	HKD	6 948	0.03
19 400	SWIRE PROPERTIES LTD	HKD	28 842	0.11
49 000	WHARF REAL ESTATE INVESTMENT	HKD	121 218	0.47
	<i>Australia</i>		<i>809 044</i>	<i>3.15</i>
7 695	ABACUS GROUP	AUD	5 538	0.02
10 168	ABACUS STORAGE KING	AUD	7 318	0.03
2 427	ARENA REIT	AUD	5 853	0.02
5 033	BWP TRUST	AUD	10 851	0.04

BNP Paribas Easy FTSE EPRA Nareit Global Developed Green CTB

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
5 355	CENTURIA INDUSTRIAL REIT	AUD	10 044	0.04
10 907	CENTURIA OFFICE REIT	AUD	7 510	0.03
2 726	CHARTER HALL LONG WALE REIT	AUD	5 521	0.02
8 177	CHARTER HALL RETAIL REIT	AUD	16 560	0.06
2 485	CHARTER HALL SOCIAL INFRASTR	AUD	3 670	0.01
1 320	DEXUS INDUSTRIA REIT	AUD	2 320	0.01
7 426	DEXUS/AU	AUD	29 985	0.12
21 105	GPT GROUP	AUD	52 605	0.21
3 748	GROWTHPOINT PROPERTIES AUSTR	AUD	5 068	0.02
27 663	HOMECO DAILY NEEDS REIT	AUD	19 996	0.08
1 850	HOTEL PROPERTY INVESTMENTS	AUD	3 666	0.01
12 409	INGENIA COMMUNITIES GROUP	AUD	36 961	0.14
3 439	LIFESTYLE COMMUNITIES LTD	AUD	26 637	0.10
91 413	MIRVAC GROUP	AUD	106 519	0.42
21 000	NATIONAL STORAGE REIT	AUD	30 097	0.12
19 787	REGION RE LTD	AUD	25 893	0.10
93 527	SCENTRE GROUP	AUD	181 832	0.71
37 744	STOCKLAND	AUD	98 076	0.38
99 335	VICINITY CENTRES	AUD	114 513	0.45
1 487	WAYPOINT REIT	AUD	2 011	0.01
	<i>Sweden</i>		<i>692 369</i>	<i>2.70</i>
1 839	ATRIUM LJUNGBERG AB - B	SEK	33 296	0.13
8 567	CASTELLUM AB	SEK	97 671	0.38
449	CATENA AB	SEK	20 887	0.08
701	CIBUS NORDIC REAL ESTATE AB	SEK	9 746	0.04
11 981	COREM PROPERTY GROUP - B	SEK	9 231	0.04
1 643	DIOS FASTIGHETER AB	SEK	12 529	0.05
11 098	FABEGE AB	SEK	82 771	0.32
14 706	FASTIGHETS AB BALDER-B	SEK	94 092	0.37
51	FASTIGHETS BOLAGET EMILSHUS - B	SEK	164	0.00
5 195	HUFVUDSTADEN AB - A	SEK	57 443	0.22
415	NP3 FASTIGHETER AB	SEK	9 397	0.04
2 383	NYFOSA AB	SEK	21 562	0.08
1 185	PANDOX AB - W/I	SEK	19 733	0.08
2 549	PLATZER FASTIGHETER HOLD - B	SEK	20 370	0.08
4 376	SAGAX AB - B	SEK	104 561	0.41
25 916	SAMHALLSBYGGNADSBOLAGET I NO	SEK	12 314	0.05
8 927	WALLENSTAM AB	SEK	39 601	0.15
5 449	WIHLBORGS FASTIGHETER AB	SEK	47 001	0.18
	<i>Germany</i>		<i>617 446</i>	<i>2.41</i>
456	DEUTSCHE EUROSHOP AG	EUR	10 078	0.04
1 177	DEUTSCHE WOHNEN AG - BR	EUR	21 139	0.08
1 329	HAMBORNER REIT AG	EUR	8 665	0.03
1 408	LEG IMMOBILIEN SE	EUR	107 374	0.42
13 184	SIRIUS REAL ESTATE LTD	GBP	14 586	0.06
3 075	TAG IMMOBILIEN AG	EUR	42 035	0.16
15 577	VONOVIA SE	EUR	413 569	1.62
	<i>Switzerland</i>		<i>548 028</i>	<i>2.14</i>
476	ALLREAL HOLDING AG - REG	CHF	76 018	0.30
177	INTERSHOP HOLDING AG	CHF	21 724	0.08
200	MOBIMO HOLDING AG - REG	CHF	52 853	0.21
362	PEACH PROPERTY GROUP AG	CHF	2 759	0.01
1 328	PSP SWISS PROPERTY AG - REG	CHF	158 993	0.62
2 664	SWISS PRIME SITE - REG	CHF	235 681	0.92
	<i>Canada</i>		<i>470 260</i>	<i>1.83</i>
3 371	ALLIED PROPERTIES REAL ESTAT	CAD	35 191	0.14
695	BOARDWALK REAL ESTATE INVESTMENT TRUST	CAD	33 401	0.13
3 749	CAN APARTMENT PROP REAL ESTATE	CAD	113 629	0.44
3 682	CHOICE PROPERTIES REIT	CAD	32 237	0.13

BNP Paribas Easy FTSE EPRA Nareit Global Developed Green CTB

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 402	CROMBIE REAL ESTATE INVESTME	CAD	12 189	0.05
1 024	DREAM INDUSTRIAL REAL ESTATE	CAD	8 847	0.03
4 065	FIRST CAPITAL REAL ESTATE IN	CAD	40 746	0.16
3 490	H&R REAL ESTATE INV-REIT UTS	CAD	21 299	0.08
4 154	INTERRENT REAL ESTATE INVEST	CAD	33 735	0.13
2 256	KILLAM APARTMENT REAL ESTATE	CAD	26 213	0.10
1 074	NORTHWEST HEALTHCARE PROPERT	CAD	3 413	0.01
1 427	PRIMARIS REIT	CAD	12 912	0.05
5 543	RIOCAN REAL ESTATE INVEST TRUST	CAD	63 535	0.25
2 195	SMART REAL ESTATE INVESTMENT	CAD	32 913	0.13
	<i>France</i>		<i>421 178</i>	<i>1.64</i>
263	ARGAN	EUR	19 146	0.07
1 504	CARMILA	EUR	23 523	0.09
1 130	COVIVIO	EUR	50 149	0.20
1 631	GECINA SA	EUR	140 184	0.55
674	ICADE	EUR	15 462	0.06
5 463	KLEPIERRE	EUR	136 466	0.53
3 509	MERCIALYS	EUR	36 248	0.14
	<i>Belgium</i>		<i>211 539</i>	<i>0.83</i>
892	AEDIFICA	EUR	50 532	0.20
108	ASCENCIO	EUR	4 871	0.02
403	COFINIMMO	EUR	22 709	0.09
294	HOME INVEST BELGIUM	EUR	5 051	0.02
241	MONTEA	EUR	19 063	0.07
183	RETAIL ESTATES	EUR	11 346	0.04
88	VGP	EUR	9 152	0.04
2 419	WAREHOUSES DE PAUW SCA	EUR	61 201	0.24
922	XIOR STUDENT HOUSING NV	EUR	27 614	0.11
	<i>The Netherlands</i>		<i>202 604</i>	<i>0.80</i>
1 506	EUROCOMMERCIAL PROPERTIES NV	EUR	33 885	0.13
355	NSI NV	EUR	6 823	0.03
1 865	UNIBAIL-RODAMCO-WESTFIELD	EUR	137 115	0.54
514	VASTNED RETAIL NV	EUR	11 925	0.05
971	WERELDHAVE NV	EUR	12 856	0.05
	<i>Spain</i>		<i>175 185</i>	<i>0.68</i>
13 269	INMOBILIARIA COL SOCIMI	EUR	72 051	0.28
1 670	LAR ESPANA REAL ESTATE SOCIM	EUR	11 406	0.04
8 820	MERLIN PROPERTIES SOCIMI SA	EUR	91 728	0.36
	<i>New Zealand</i>		<i>110 847</i>	<i>0.43</i>
19 124	ARGOSY PROPERTY LTD	NZD	11 090	0.04
26 995	GOODMAN PROPERTY TRUST	NZD	30 850	0.12
35 961	KIWI PROPERTY GROUP LTD	NZD	16 970	0.07
41 526	PRECINCT PROPERTIES NEW ZEALAND	NZD	26 325	0.10
15 526	STRIDE PROPERTY GROUP	NZD	10 505	0.04
14 762	VITAL HEALTHCARE PROPERTY TR	NZD	15 107	0.06
	<i>Israel</i>		<i>110 291</i>	<i>0.43</i>
5 323	AMOT INVESTMENTS LTD	ILS	20 119	0.08
1 264	AZRIELI GROUP LTD	ILS	69 187	0.27
340	MELISRON	ILS	20 985	0.08
	<i>Finland</i>		<i>57 327</i>	<i>0.23</i>
1 668	CITYCON OYJ	EUR	6 589	0.03
5 277	KOJAMO OYJ	EUR	50 738	0.20
	<i>Luxembourg</i>		<i>55 175</i>	<i>0.21</i>
16 038	AROUNDTOWN SA	EUR	31 523	0.12
2 190	GRAND CITY PROPERTIES	EUR	23 652	0.09
	<i>Austria</i>		<i>31 889</i>	<i>0.12</i>
1 030	CA IMMOBILIEN ANLAGEN AG	EUR	31 889	0.12

BNP Paribas Easy FTSE EPRA Nareit Global Developed Green CTB

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Guernsey Island</i>		27 742	0.11
5 042	ABRDN PROPERTY INCOME TRUST	GBP	3 069	0.01
5 374	SCHRODER REAL ESTATE INVESTMENT	GBP	2 827	0.01
606	SHURGARD SELF STORAGE LIMITED	EUR	21 846	0.09
	<i>Norway</i>		22 337	0.09
2 330	ENTRA ASA	NOK	22 337	0.09
	<i>South Korea</i>		15 023	0.05
2 291	JR REIT XXVII	KRW	6 181	0.02
2 709	SK REITS CO LTD	KRW	8 842	0.03
	<i>Ireland</i>		8 679	0.03
9 579	IRISH RESIDENTIAL PROPERTIES	EUR	8 679	0.03
	Shares/Units in investment funds		15 653	0.06
	<i>Guernsey Island</i>		15 653	0.06
10 697.00	F&C COMMERCIAL PROPERTY TRUST	GBP	9 992	0.04
7 090.00	PICTON PROPERTY INCOME LTD	GBP	5 661	0.02
	Total securities portfolio		25 334 863	99.04

BNP Paribas Easy FTSE EPRA/NAREIT Developed Europe

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			35 688 661	99.18
Shares			35 688 661	99.18
<i>United Kingdom</i>			<i>11 539 632</i>	<i>32.06</i>
73 640	ABRDN EUROPEAN LOGISTICS INC	GBP	52 113	0.14
28 534	AEW UK REIT PLC	GBP	28 707	0.08
545 637	ASSURA PLC	GBP	259 610	0.72
34 795	BIG YELLOW GROUP PLC	GBP	481 799	1.34
171 961	BRITISH LAND CO PLC	GBP	834 807	2.32
27 432	CLS HOLDINGS PLC	GBP	29 281	0.08
74 597	CUSTODIAN REIT PLC	GBP	65 988	0.18
20 858	DERWENT LONDON PLC	GBP	555 984	1.55
108 752	EMPIRIC STUDENT PROPERTY PLC	GBP	116 980	0.33
136 490	GRAINGER PLC	GBP	391 995	1.09
64 510	GREAT PORTLAND ESTATES PLC	GBP	255 270	0.71
818 579	HAMMERSON PLC	GBP	267 437	0.74
21 994	HELICAL PLC	GBP	64 204	0.18
261 189	HOME REIT PLC	GBP	0	0.00
60 588	IMPACT HEALTHCARE REIT PLC	GBP	61 528	0.17
127 346	LAND SECURITIES GROUP PLC	GBP	930 481	2.59
62 393	LIFE SCIENCE REIT PLC	GBP	24 726	0.07
366 495	LONDONMETRIC PROPERTY PLC	GBP	835 999	2.32
57 676	NEWRIVER REIT PLC	GBP	53 060	0.15
243 369	PRIMARY HEALTH PROPERTIES	GBP	263 362	0.73
95 699	PRS REIT PLC/THE	GBP	84 767	0.24
274 937	REGIONAL REIT LTD	GBP	50 587	0.14
36 848	RESIDENTIAL SECURE INCOME PL	GBP	20 991	0.06
39 716	SAFESTORE HOLDINGS PLC	GBP	360 458	1.00
248 059	SEGRO PLC	GBP	2 627 901	7.30
276 105	SHAFTESBURY CAPITAL PLC	GBP	453 309	1.26
229 217	SUPERMARKET INCOME REIT PLC	GBP	196 004	0.54
115 629	TARGET HEALTHCARE REIT PLC	GBP	107 058	0.30
66 392	TRIPLE POINT SOCIAL HOUSING	GBP	44 635	0.12
457 119	TRITAX BIG BOX REIT PLC	GBP	836 223	2.32
150 001	TRITAX EUROBOX PLC	GBP	108 805	0.30
67 244	UNITE GROUP PLC	GBP	707 456	1.97
86 170	URBAN LOGISTICS REIT PLC	GBP	119 521	0.33
72 738	WAREHOUSE REIT PLC	GBP	69 577	0.19
25 551	WORKSPACE GROUP PLC	GBP	179 009	0.50
<i>Sweden</i>			<i>5 605 076</i>	<i>15.58</i>
8 293	ATRIUM LJUNGBERG AB - B	SEK	150 151	0.42
79 166	CASTELLUM AB	SEK	902 562	2.51
6 800	CATENA AB	SEK	316 335	0.88
10 455	CIBUS NORDIC REAL ESTATE AB	SEK	145 357	0.40
94 993	COREM PROPERTY GROUP - B	SEK	73 191	0.20
16 407	DIOS FASTIGHETER AB	SEK	125 112	0.35
46 512	FABEGE AB	SEK	346 893	0.96
117 628	FASTIGHETS AB BALDER-B	SEK	752 612	2.09
9 857	FASTPARTNER AB	SEK	61 226	0.17
19 826	HUFVUDSTADEN AB - A	SEK	219 221	0.61
4 699	NP3 FASTIGHETER AB	SEK	106 400	0.30
33 687	NYFOSA AB	SEK	304 815	0.85
16 362	PANDOX AB - W/I	SEK	272 460	0.76
9 967	PLATZER FASTIGHETER HOLD - B	SEK	79 648	0.22
39 759	SAGAX AB - B	SEK	950 012	2.64
214 352	SAMHALLSBYGGNADSBOLAGET I NO	SEK	101 850	0.28
61 554	WALLENSTAM AB	SEK	273 061	0.76
49 176	WIHLBORGS FASTIGHETER AB	SEK	424 170	1.18

BNP Paribas Easy FTSE EPRA/NAREIT Developed Europe

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Germany</i>			<i>5 460 895</i>	<i>15.20</i>
3 349	DEUTSCHE EUROSHOP AG	EUR	74 013	0.21
9 179	DEUTSCHE WOHNEN AG - BR	EUR	164 855	0.46
13 215	HAMBORNER REIT AG	EUR	86 162	0.24
13 757	LEG IMMOBILIEN SE	EUR	1 049 109	2.92
247 818	SIRIUS REAL ESTATE LTD	GBP	274 168	0.76
28 079	TAG IMMOBILIEN AG	EUR	383 840	1.07
129 143	VONOVIA SE	EUR	3 428 748	9.54
<i>Switzerland</i>			<i>3 180 937</i>	<i>8.83</i>
2 703	ALLREAL HOLDING AG - REG	CHF	431 672	1.20
1 023	INTERSHOP HOLDING AG	CHF	125 558	0.35
1 318	MOBIMO HOLDING AG - REG	CHF	348 301	0.97
2 579	PEACH PROPERTY GROUP AG	CHF	19 656	0.05
8 369	PSP SWISS PROPERTY AG - REG	CHF	1 001 968	2.78
14 172	SWISS PRIME SITE - REG	CHF	1 253 782	3.48
<i>France</i>			<i>2 880 792</i>	<i>8.01</i>
2 269	ARGAN	EUR	165 183	0.46
10 490	CARMILA	EUR	164 064	0.46
10 235	COVIVIO	EUR	454 229	1.26
9 593	GECINA SA	EUR	824 518	2.29
6 064	ICADE	EUR	139 108	0.39
38 169	KLEPIERRE	EUR	953 462	2.65
17 447	MERCIALYS	EUR	180 228	0.50
<i>Belgium</i>			<i>2 641 373</i>	<i>7.33</i>
8 833	AEDIFICA	EUR	500 389	1.39
962	ASCENCIO	EUR	43 386	0.12
6 854	CARE PROPERTY INVEST	EUR	90 473	0.25
6 821	COFINIMMO	EUR	384 363	1.07
1 854	HOME INVEST BELGIUM	EUR	31 852	0.09
3 316	MONTEA	EUR	262 296	0.73
2 281	RETAIL ESTATES	EUR	141 422	0.39
1 882	VGP	EUR	195 728	0.54
31 760	WAREHOUSES DE PAUW SCA	EUR	803 528	2.23
6 275	XIOR STUDENT HOUSING NV	EUR	187 936	0.52
<i>The Netherlands</i>			<i>1 831 300</i>	<i>5.08</i>
7 858	EUROCOMMERCIAL PROPERTIES NV	EUR	176 805	0.49
3 432	NSI NV	EUR	65 963	0.18
19 134	UNIBAIL-RODAMCO-WESTFIELD	EUR	1 406 732	3.91
3 156	VASTNED RETAIL NV	EUR	73 219	0.20
8 201	WERELDHAVE NV	EUR	108 581	0.30
<i>Spain</i>			<i>1 039 352</i>	<i>2.89</i>
58 934	INMOBILIARIA COL SOCIMI	EUR	320 012	0.89
10 944	LAR ESPANA REAL ESTATE SOCIM	EUR	74 748	0.21
61 980	MERLIN PROPERTIES SOCIMI SA	EUR	644 592	1.79
<i>Luxembourg</i>			<i>448 635</i>	<i>1.25</i>
126 475	AROUNDTOWN SA	EUR	248 587	0.69
18 523	GRAND CITY PROPERTIES	EUR	200 048	0.56
<i>Finland</i>			<i>344 816</i>	<i>0.96</i>
15 991	CITYCON OYJ	EUR	63 164	0.18
29 293	KOJAMO OYJ	EUR	281 652	0.78
<i>Guernsey Island</i>			<i>295 685</i>	<i>0.82</i>
71 013	ABRDN PROPERTY INCOME TRUST	GBP	43 218	0.12
91 368	SCHRODER REAL ESTATE INVESTMENT	GBP	48 063	0.13
5 670	SHURGARD SELF STORAGE LIMITED	EUR	204 404	0.57
<i>Austria</i>			<i>196 844</i>	<i>0.55</i>
6 358	CA IMMOBILIEN ANLAGEN AG	EUR	196 844	0.55

BNP Paribas Easy FTSE EPRA/NAREIT Developed Europe

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Norway</i>		<i>126 690</i>	<i>0.35</i>
13 215	ENTRA ASA	NOK	126 690	0.35
	<i>Ireland</i>		<i>74 256</i>	<i>0.21</i>
81 960	IRISH RESIDENTIAL PROPERTIES	EUR	74 256	0.21
	<i>Italy</i>		<i>22 378</i>	<i>0.06</i>
12 980	IMMOBILIARE GRANDE DISTRIBUZ	EUR	22 378	0.06
Shares/Units in investment funds			174 450	0.48
	<i>Guernsey Island</i>		<i>174 450</i>	<i>0.48</i>
100 388.00	F&C COMMERCIAL PROPERTY TRUST	GBP	93 775	0.26
101 035.00	PICTON PROPERTY INCOME LTD	GBP	80 675	0.22
Total securities portfolio			35 863 111	99.66

BNP Paribas Easy FTSE EPRA/NAREIT Eurozone Capped

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			245 656 369	99.84
Shares			245 656 369	99.84
<i>Germany</i>			<i>60 028 734</i>	<i>24.39</i>
75 680	DEUTSCHE EUROSHOP AG	EUR	1 672 528	0.68
206 347	DEUTSCHE WOHNEN AG - BR	EUR	3 705 992	1.51
298 696	HAMBORNER REIT AG	EUR	1 947 498	0.79
257 150	LEG IMMOBILIEN SE	EUR	19 610 259	7.97
634 456	TAG IMMOBILIEN AG	EUR	8 673 014	3.52
919 753	VONOVIA SE	EUR	24 419 443	9.92
<i>France</i>			<i>55 418 021</i>	<i>22.52</i>
51 267	ARGAN	EUR	3 732 238	1.52
237 285	CARMILA	EUR	3 711 137	1.51
221 661	COVIVIO	EUR	9 837 315	4.00
162 632	GECINA SA	EUR	13 978 220	5.68
136 446	ICADE	EUR	3 130 071	1.27
680 128	KLEPIERRE	EUR	16 989 597	6.90
391 040	MERCIALYS	EUR	4 039 443	1.64
<i>Belgium</i>			<i>50 144 445</i>	<i>20.38</i>
176 305	AEDIFICA	EUR	9 987 678	4.06
21 551	ASCENCIO	EUR	971 950	0.40
154 859	CARE PROPERTY INVEST	EUR	2 044 139	0.83
154 112	COFINIMMO	EUR	8 684 211	3.53
44 975	HOME INVEST BELGIUM	EUR	772 671	0.31
74 923	MONTEA	EUR	5 926 409	2.41
51 535	RETAIL ESTATES	EUR	3 195 170	1.30
42 208	VGP	EUR	4 389 632	1.78
392 331	WAREHOUSES DE PAUW SCA	EUR	9 925 974	4.03
141 790	XIOR STUDENT HOUSING NV	EUR	4 246 611	1.73
<i>The Netherlands</i>			<i>32 219 093</i>	<i>13.09</i>
178 677	EUROCOMMERCIAL PROPERTIES NV	EUR	4 020 233	1.63
75 936	NSI NV	EUR	1 459 490	0.59
308 048	UNIBAIL-RODAMCO-WESTFIELD	EUR	22 647 689	9.20
71 854	VASTNED RETAIL NV	EUR	1 667 013	0.68
183 132	WERELDHAVE NV	EUR	2 424 668	0.99
<i>Spain</i>			<i>18 666 359</i>	<i>7.59</i>
1 331 635	INMOBILIARIA COL SOCIMI	EUR	7 230 778	2.94
248 446	LAR ESPANA REAL ESTATE SOCIM	EUR	1 696 886	0.69
936 413	MERLIN PROPERTIES SOCIMI SA	EUR	9 738 695	3.96
<i>Luxembourg</i>			<i>10 108 453</i>	<i>4.11</i>
2 862 447	AROUNDTOWN SA	EUR	5 626 140	2.29
415 029	GRAND CITY PROPERTIES	EUR	4 482 313	1.82
<i>Finland</i>			<i>7 856 910</i>	<i>3.20</i>
377 403	CITYCON OYJ	EUR	1 490 742	0.61
662 108	KOJAMO OYJ	EUR	6 366 168	2.59
<i>Guernsey Island</i>			<i>4 632 173</i>	<i>1.88</i>
128 493	SHURGARD SELF STORAGE LIMITED	EUR	4 632 173	1.88
<i>Austria</i>			<i>4 415 360</i>	<i>1.79</i>
142 615	CA IMMOBILIEN ANLAGEN AG	EUR	4 415 360	1.79
<i>Ireland</i>			<i>1 687 015</i>	<i>0.69</i>
1 862 048	IRISH RESIDENTIAL PROPERTIES	EUR	1 687 015	0.69
<i>Italy</i>			<i>479 806</i>	<i>0.20</i>
278 310	IMMOBILIARE GRANDE DISTRIBUZ	EUR	479 806	0.20
Total securities portfolio			245 656 369	99.84

BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			908 768 187	98.24
Bonds			874 456 745	94.51
<i>Indonesia</i>			<i>43 584 682</i>	<i>4.70</i>
2 000 000	INDONESIA GOVERNMENT 2.150% 21-28/07/2031	USD	1 645 625	0.18
1 800 000	INDONESIA GOVERNMENT 3.050% 21-12/03/2051	USD	1 220 063	0.13
655 000	INDONESIA GOVERNMENT 3.200% 21-23/09/2061	USD	421 042	0.05
1 000 000	INDONESIA GOVERNMENT 3.550% 22-31/03/2032	USD	896 360	0.10
1 576 000	INDONESIA GOVERNMENT 3.850% 17-18/07/2027	USD	1 515 915	0.16
2 100 000	INDONESIA GOVERNMENT 4.100% 18-24/04/2028	USD	2 016 566	0.22
2 000 000	INDONESIA GOVERNMENT 4.125% 15-15/01/2025	USD	1 981 250	0.21
1 900 000	INDONESIA GOVERNMENT 4.200% 20-15/10/2050	USD	1 569 172	0.17
700 000	INDONESIA GOVERNMENT 4.350% 16-08/01/2027	USD	686 219	0.07
1 000 000	INDONESIA GOVERNMENT 4.350% 17-11/01/2048	USD	854 690	0.09
500 000	INDONESIA GOVERNMENT 4.450% 20-15/04/2070	USD	410 469	0.04
1 700 000	INDONESIA GOVERNMENT 4.625% 13-15/04/2043	USD	1 540 812	0.17
1 000 000	INDONESIA GOVERNMENT 4.650% 22-20/09/2032	USD	963 438	0.10
1 700 000	INDONESIA GOVERNMENT 4.750% 15-08/01/2026	USD	1 686 188	0.18
900 000	INDONESIA GOVERNMENT 4.750% 17-18/07/2047	USD	824 724	0.09
2 600 000	INDONESIA GOVERNMENT 4.750% 18-11/02/2029	USD	2 559 263	0.28
300 000	INDONESIA GOVERNMENT 4.850% 23-11/01/2033	USD	293 156	0.03
1 540 000	INDONESIA GOVERNMENT 5.250% 12-17/01/2042	USD	1 509 369	0.16
1 400 000	INDONESIA GOVERNMENT 5.250% 16-08/01/2047	USD	1 368 500	0.15
800 000	INDONESIA GOVERNMENT 5.950% 15-08/01/2046	USD	846 000	0.09
1 400 000	INDONESIA GOVERNMENT 6.625% 07-17/02/2037	USD	1 562 313	0.17
670 000	INDONESIA GOVERNMENT 6.750% 14-15/01/2044	USD	774 478	0.08
1 050 000	INDONESIA GOVERNMENT 7.750% 17/01/2038	USD	1 291 172	0.14
1 500 000	PERTAMINA 6.000% 12-03/05/2042	USD	1 506 094	0.16
600 000	PERTAMINA 6.450% 14-30/05/2044	USD	630 938	0.07
600 000	PERTAMINA 6.500% 18-07/11/2048	USD	637 494	0.07
700 000	PT PERTAMINA 1.400% 21-09/02/2026	USD	654 281	0.07
1 600 000	PT PERTAMINA 2.300% 21-09/02/2031	USD	1 328 500	0.14
500 000	PT PERTAMINA 4.150% 20-25/02/2060	USD	369 531	0.04
800 000	PT PERTAMINA 4.700% 19-30/07/2049	USD	671 752	0.07
500 000	SBSN INDO III 1.500% 21-09/06/2026	USD	464 808	0.05
2 000 000	SBSN INDO III 3.550% 21-09/06/2051	USD	1 452 720	0.16
1 962 000	SBSN INDO III 4.150% 17-29/03/2027	USD	1 912 950	0.21
2 000 000	SBSN INDO III 4.400% 22-06/06/2027	USD	1 957 980	0.21
1 600 000	SBSN INDO III 4.700% 22-06/06/2032	USD	1 544 500	0.17
1 200 000	SBSN INDO III 5.100% 24-02/07/2029	USD	1 194 600	0.13
800 000	SBSN INDO III 5.600% 23-15/11/2033	USD	821 750	0.09
<i>Poland</i>			<i>40 222 726</i>	<i>4.37</i>
2 800 000	BANK GOSPODARSTW 5.375% 23-22/05/2033	USD	2 773 120	0.30
1 400 000	BANK GOSPODARSTW 6.250% 23-31/10/2028	USD	1 447 754	0.16
3 600 000	REPUBLIC OF POLAND 3.250% 16-06/04/2026	USD	3 501 539	0.38
3 400 000	REPUBLIC OF POLAND 4.625% 24-18/03/2029	USD	3 368 448	0.36
5 100 000	REPUBLIC OF POLAND 4.875% 23-04/10/2033	USD	4 973 468	0.54
6 000 000	REPUBLIC OF POLAND 5.125% 24-18/09/2034	USD	5 903 399	0.65
3 200 000	REPUBLIC OF POLAND 5.500% 22-16/11/2027	USD	3 266 304	0.35
5 300 000	REPUBLIC OF POLAND 5.500% 23-04/04/2053	USD	5 187 533	0.56
6 900 000	REPUBLIC OF POLAND 5.500% 24-18/03/2054	USD	6 693 551	0.73
3 000 000	REPUBLIC OF POLAND 5.750% 22-16/11/2032	USD	3 107 610	0.34
<i>Saudi Arabia</i>			<i>39 676 284</i>	<i>4.30</i>
3 300 000	SAUDI INT BOND 2.250% 21-02/02/2033	USD	2 637 938	0.29
4 300 000	SAUDI INT BOND 3.250% 16-26/10/2026	USD	4 125 312	0.45
3 401 000	SAUDI INT BOND 3.250% 20-22/10/2030	USD	3 059 837	0.33
400 000	SAUDI INT BOND 3.250% 21-17/11/2051	USD	262 625	0.03
2 000 000	SAUDI INT BOND 3.450% 21-02/02/2061	USD	1 305 000	0.14
4 045 000	SAUDI INT BOND 3.625% 17-04/03/2028	USD	3 852 862	0.42

BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
2 200 000	SAUDI INT BOND 3.750% 20-21/01/2055	USD	1 553 750	0.17
2 508 000	SAUDI INT BOND 4.000% 18-17/04/2025	USD	2 478 218	0.27
3 300 000	SAUDI INT BOND 4.375% 19-16/04/2029	USD	3 214 406	0.35
3 325 000	SAUDI INT BOND 4.500% 16-26/10/2046	USD	2 818 977	0.30
2 300 000	SAUDI INT BOND 4.625% 17-04/10/2047	USD	1 963 625	0.21
2 400 000	SAUDI INT BOND 4.750% 23-18/01/2028	USD	2 373 000	0.26
2 700 000	SAUDI INT BOND 4.875% 23-18/07/2033	USD	2 635 875	0.28
2 061 000	SAUDI INT BOND 5.000% 18-17/04/2049	USD	1 849 103	0.20
1 500 000	SAUDI INT BOND 5.000% 23-18/01/2053	USD	1 320 000	0.14
1 000 000	SAUDI INT BOND 5.000% 24-16/01/2034	USD	982 500	0.11
1 500 000	SAUDI INT BOND 5.250% 19-16/01/2050	USD	1 392 656	0.15
1 900 000	SAUDI INT BOND 5.750% 24-16/01/2054	USD	1 850 600	0.20
	<i>Hungary</i>		<i>37 738 915</i>	<i>4.08</i>
1 200 000	HUNGARIAN DEVELOPMENT 6.500% 23-29/06/2028	USD	1 220 625	0.13
4 800 000	HUNGARY 5.500% 24-26/03/2036	USD	4 613 999	0.50
2 100 000	MAGYAR EXPORT-IM 6.125% 23-04/12/2027	USD	2 107 219	0.23
1 800 000	MVM ENERGETIKA 7.500% 23-09/06/2028	USD	1 871 438	0.20
4 400 000	REPUBLIC OF HUNGARY 2.125% 21-22/09/2031	USD	3 480 399	0.38
3 730 000	REPUBLIC OF HUNGARY 3.125% 21-21/09/2051	USD	2 368 550	0.26
3 800 000	REPUBLIC OF HUNGARY 5.250% 22-16/06/2029	USD	3 728 749	0.40
2 600 000	REPUBLIC OF HUNGARY 5.500% 22-16/06/2034	USD	2 524 438	0.27
4 600 000	REPUBLIC OF HUNGARY 6.125% 23-22/05/2028	USD	4 686 249	0.51
4 000 000	REPUBLIC OF HUNGARY 6.250% 23-22/09/2032	USD	4 115 999	0.44
2 500 000	REPUBLIC OF HUNGARY 6.750% 23-25/09/2052	USD	2 680 938	0.29
3 800 000	REPUBLIC OF HUNGARY 7.625% 11-29/03/2041	USD	4 340 312	0.47
	<i>Romania</i>		<i>35 803 472</i>	<i>3.86</i>
2 540 000	ROMANIA 3.000% 20-14/02/2031	USD	2 108 200	0.23
2 850 000	ROMANIA 3.000% 22-27/02/2027	USD	2 650 500	0.29
2 600 000	ROMANIA 3.625% 22-27/03/2032	USD	2 199 438	0.24
3 912 000	ROMANIA 4.000% 20-14/02/2051	USD	2 701 725	0.29
3 600 000	ROMANIA 5.125% 18-15/06/2048	USD	3 003 750	0.32
2 100 000	ROMANIA 5.250% 22-25/11/2027	USD	2 062 200	0.22
4 300 000	ROMANIA 5.875% 24-30/01/2029	USD	4 271 780	0.46
2 000 000	ROMANIA 6.000% 22-25/05/2034	USD	1 964 375	0.21
1 000 000	ROMANIA 6.125% 14-22/01/2044	USD	950 625	0.10
4 000 000	ROMANIA 6.375% 24-30/01/2034	USD	4 016 799	0.43
3 300 000	ROMANIA 6.625% 23-17/02/2028	USD	3 370 268	0.36
3 400 000	ROMANIA 7.125% 23-17/01/2033	USD	3 582 749	0.39
2 700 000	ROMANIA 7.625% 23-17/01/2053	USD	2 921 063	0.32
	<i>United Arab Emirates</i>		<i>35 784 982</i>	<i>3.83</i>
600 000	ABU DHABI GOVERNMENT 1.625% 21-02/06/2028	USD	531 000	0.06
900 000	ABU DHABI GOVERNMENT 1.700% 20-02/03/2031	USD	741 951	0.08
1 400 000	ABU DHABI GOVERNMENT 1.875% 21-15/09/2031	USD	1 155 000	0.12
2 300 000	ABU DHABI GOVERNMENT 2.500% 19-30/09/2029	USD	2 058 500	0.22
2 000 000	ABU DHABI GOVERNMENT 2.500% 20-16/04/2025	USD	1 953 125	0.21
900 000	ABU DHABI GOVERNMENT 2.700% 20-02/09/2070	USD	513 000	0.06
2 000 000	ABU DHABI GOVERNMENT 3.125% 16-03/05/2026	USD	1 926 875	0.21
2 581 000	ABU DHABI GOVERNMENT 3.125% 17-11/10/2027	USD	2 439 045	0.26
2 800 000	ABU DHABI GOVERNMENT 3.125% 19-30/09/2049	USD	1 953 875	0.21
2 400 000	ABU DHABI GOVERNMENT 3.125% 20-16/04/2030	USD	2 196 750	0.24
2 000 000	ABU DHABI GOVERNMENT 3.875% 20-16/04/2050	USD	1 595 000	0.17
1 475 000	ABU DHABI GOVERNMENT 4.125% 17-11/10/2047	USD	1 242 227	0.13
1 300 000	ABU DHABI GOVERNMENT 5.000% 24-30/04/2034	USD	1 314 625	0.14
1 200 000	ABU DHABI GOVERNMENT 5.500% 24-30/04/2054	USD	1 219 500	0.13
400 000	DAE FUNDING LLC 3.375% 21-20/03/2028	USD	367 000	0.04
1 000 000	DAE SUKUK DIFC 3.750% 20-15/02/2026	USD	964 375	0.10
1 000 000	DP WORLD LTD 5.625% 18-25/09/2048	USD	951 250	0.10
1 000 000	DP WORLD LTD 6.850% 07-02/07/2037	USD	1 087 500	0.12
500 000	DP WORLD PLC 4.700% 19-30/09/2049	USD	415 313	0.04
1 400 000	DUBAI GOVERNMENT INTERNATIONAL 3.900% 20-09/09/2050	USD	1 028 125	0.11

BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
700 000	FIN DEPT SHARJAH 3.625% 21-10/03/2033	USD	586 469	0.06
1 000 000	FIN DEPT SHARJAH 4.000% 20-28/07/2050	USD	650 313	0.07
1 000 000	FIN DEPT SHARJAH 6.500% 23-23/11/2032	USD	1 033 750	0.11
1 700 000	MDGH - GMTN RSC 3.450% 21-07/06/2051	USD	1 213 375	0.13
1 200 000	MDGH - GMTN RSC 4.375% 23-22/11/2033	USD	1 131 000	0.12
1 100 000	MDGH - GMTN RSC 5.500% 22-28/04/2033	USD	1 129 219	0.12
500 000	MDGH GMTN RSC 3.375% 22-28/03/2032	USD	448 125	0.05
580 000	UAE INTERNATIONAL BOND 2.875% 21-19/10/2041	USD	423 944	0.05
1 000 000	UAE INTERNATIONAL BOND 3.250% 21-19/10/2061	USD	674 688	0.07
500 000	UAE INTERNATIONAL BOND 4.050% 22-07/07/2032	USD	475 313	0.05
1 600 000	UAE INTERNATIONAL BOND 4.917% 23-25/09/2033	USD	1 613 500	0.17
800 000	UAE INTERNATIONAL BOND 4.951% 22-07/07/2052	USD	751 250	0.08
	<i>Brazil</i>		35 103 458	3.81
800 000	BRAZIL-GLOBAL BOND 10.125% 97-15/05/2027	USD	901 600	0.10
2 100 000	REPUBLIC OF BRAZIL 2.875% 20-06/06/2025	USD	2 035 950	0.22
1 800 000	REPUBLIC OF BRAZIL 3.750% 21-12/09/2031	USD	1 533 600	0.17
1 275 000	REPUBLIC OF BRAZIL 3.875% 20-12/06/2030	USD	1 125 188	0.12
2 200 000	REPUBLIC OF BRAZIL 4.250% 13-07/01/2025	USD	2 174 700	0.24
2 500 000	REPUBLIC OF BRAZIL 4.500% 19-30/05/2029	USD	2 348 750	0.25
2 400 000	REPUBLIC OF BRAZIL 4.625% 17-13/01/2028	USD	2 322 000	0.25
3 600 000	REPUBLIC OF BRAZIL 4.750% 19-14/01/2050	USD	2 566 800	0.28
3 100 000	REPUBLIC OF BRAZIL 5.000% 14-27/01/2045	USD	2 373 050	0.26
1 610 000	REPUBLIC OF BRAZIL 5.625% 09-07/01/2041	USD	1 411 970	0.15
2 100 000	REPUBLIC OF BRAZIL 5.625% 16-21/02/2047	USD	1 735 650	0.19
2 000 000	REPUBLIC OF BRAZIL 6.000% 16-07/04/2026	USD	2 010 000	0.22
1 600 000	REPUBLIC OF BRAZIL 6.000% 23-20/10/2033	USD	1 537 600	0.17
2 000 000	REPUBLIC OF BRAZIL 6.125% 24-15/03/2034	USD	1 922 000	0.21
500 000	REPUBLIC OF BRAZIL 6.125% 24-22/01/2032	USD	486 500	0.05
2 625 000	REPUBLIC OF BRAZIL 6.250% 23-18/03/2031	USD	2 604 000	0.28
1 752 000	REPUBLIC OF BRAZIL 6.125% 06-20/01/2037	USD	1 830 840	0.20
1 800 000	REPUBLIC OF BRAZIL 7.125% 24-13/05/2054	USD	1 737 900	0.19
1 260 000	REPUBLIC OF BRAZIL 8.250% 04-20/01/2034	USD	1 431 360	0.15
1 000 000	REPUBLIC OF BRAZIL 8.750% 05-04/02/2025	USD	1 014 000	0.11
	<i>Qatar</i>		34 360 537	3.73
800 000	QATAR PETROLEUM 1.375% 21-12/09/2026	USD	736 000	0.08
2 100 000	QATAR PETROLEUM 2.250% 21-12/07/2031	USD	1 753 500	0.19
1 700 000	QATAR PETROLEUM 3.125% 21-12/07/2041	USD	1 262 250	0.14
1 976 000	QATAR PETROLEUM 3.300% 21-12/07/2051	USD	1 380 730	0.15
2 700 000	STATE OF QATAR 3.250% 16-02/06/2026	USD	2 610 563	0.28
1 200 000	STATE OF QATAR 3.400% 20-16/04/2025	USD	1 180 500	0.13
2 295 000	STATE OF QATAR 3.750% 20-16/04/2030	USD	2 185 988	0.24
3 850 000	STATE OF QATAR 4.000% 19-14/03/2029	USD	3 732 093	0.40
3 700 000	STATE OF QATAR 4.400% 20-16/04/2050	USD	3 244 438	0.35
2 500 000	STATE OF QATAR 4.500% 18-23/04/2028	USD	2 473 438	0.27
1 600 000	STATE OF QATAR 4.625% 16-02/06/2046	USD	1 466 000	0.16
4 511 000	STATE OF QATAR 4.817% 19-14/03/2049	USD	4 219 194	0.46
4 600 000	STATE OF QATAR 5.103% 18-23/04/2048	USD	4 479 249	0.48
600 000	STATE OF QATAR 5.750% 11-20/01/2042	USD	636 750	0.07
1 550 000	STATE OF QATAR 6.400% 09-20/01/2040	USD	1 738 906	0.19
1 000 000	STATE OF QATAR 9.750% 00-15/06/2030	USD	1 260 938	0.14
	<i>Oman</i>		33 770 202	3.66
1 500 000	EDO SUKUK LTD 5.875% 23-21/09/2033	USD	1 521 563	0.16
2 700 000	OMAN INTRNL BOND 4.750% 16-15/06/2026	USD	2 646 844	0.29
1 500 000	OMAN INTRNL BOND 4.875% 19-01/02/2025	USD	1 486 406	0.16
2 000 000	OMAN INTRNL BOND 5.375% 17-08/03/2027	USD	1 983 125	0.21
3 700 000	OMAN INTRNL BOND 5.625% 18-17/01/2028	USD	3 695 374	0.40
2 600 000	OMAN INTRNL BOND 6.000% 19-01/08/2029	USD	2 639 000	0.29
2 600 000	OMAN INTRNL BOND 6.250% 21-25/01/2031	USD	2 676 375	0.29
2 200 000	OMAN INTRNL BOND 6.500% 17-08/03/2047	USD	2 194 500	0.24
4 000 000	OMAN INTRNL BOND 6.750% 18-17/01/2048	USD	4 073 749	0.44

BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
2 300 000	OMAN INTRNL BOND 6.750% 20-28/10/2027	USD	2 369 000	0.26
1 200 000	OMAN INTRNL BOND 7.000% 21-25/01/2051	USD	1 263 000	0.14
1 700 000	OMAN INTRNL BOND 7.375% 20-28/10/2032	USD	1 876 375	0.20
2 200 000	OMAN SOV SUKUK 4.875% 21-15/06/2030	USD	2 125 750	0.23
1 750 000	OMAN SOV SUKUK 5.932% 18-31/10/2025	USD	1 760 391	0.19
1 500 000	OQ SAOC 5.125% 21-06/05/2028	USD	1 458 750	0.16
	<i>Philippines</i>		<i>33 591 037</i>	<i>3.62</i>
1 500 000	PHILIPPINES GOVERNMENT 1.648% 20-10/06/2031	USD	1 192 969	0.13
1 335 000	PHILIPPINES GOVERNMENT 1.950% 21-06/01/2032	USD	1 069 252	0.12
1 613 000	PHILIPPINES GOVERNMENT 10.625% 00-16/03/2025	USD	1 669 455	0.18
300 000	PHILIPPINES GOVERNMENT 2.457% 20-05/05/2030	USD	258 938	0.03
2 200 000	PHILIPPINES GOVERNMENT 2.650% 20-10/12/2045	USD	1 441 688	0.16
1 300 000	PHILIPPINES GOVERNMENT 2.950% 20-05/05/2045	USD	899 844	0.10
2 200 000	PHILIPPINES GOVERNMENT 3.000% 18-01/02/2028	USD	2 047 375	0.22
1 700 000	PHILIPPINES GOVERNMENT 3.200% 21-06/07/2046	USD	1 216 563	0.13
1 550 000	PHILIPPINES GOVERNMENT 3.556% 22-29/09/2032	USD	1 380 953	0.15
2 900 000	PHILIPPINES GOVERNMENT 3.700% 16-01/03/2041	USD	2 349 319	0.25
2 400 000	PHILIPPINES GOVERNMENT 3.700% 17-02/02/2042	USD	1 938 750	0.21
1 600 000	PHILIPPINES GOVERNMENT 3.750% 19-14/01/2029	USD	1 505 544	0.16
1 750 000	PHILIPPINES GOVERNMENT 4.200% 22-29/03/2047	USD	1 457 969	0.16
1 000 000	PHILIPPINES GOVERNMENT 4.625% 23-17/07/2028	USD	983 750	0.11
1 500 000	PHILIPPINES GOVERNMENT 5.000% 23-17/07/2033	USD	1 480 313	0.16
500 000	PHILIPPINES GOVERNMENT 5.170% 22-13/10/2027	USD	500 000	0.05
300 000	PHILIPPINES GOVERNMENT 5.500% 23-17/01/2048	USD	303 469	0.03
1 000 000	PHILIPPINES GOVERNMENT 5.609% 22-13/04/2033	USD	1 028 125	0.11
1 000 000	PHILIPPINES GOVERNMENT 5.950% 22-13/10/2047	USD	1 063 750	0.11
2 580 000	PHILIPPINES GOVERNMENT 6.375% 09-23/10/2034	USD	2 823 488	0.31
3 000 000	PHILIPPINES GOVERNMENT 9.500% 05-02/02/2030	USD	3 615 937	0.39
500 000	REPUBLIC OF PHILIPPINES 5.600% 24-14/05/2049	USD	505 680	0.05
300 000	REPUBLIC OF PHILIPPINES 6.375% 07-15/01/2032	USD	321 375	0.03
1 700 000	REPUBLIC OF PHILIPPINES 7.750% 06-14/01/2031	USD	1 940 656	0.21
600 000	ROP SUKUK TRUST 5.045% 23-06/06/2029	USD	595 875	0.06
	<i>Chile</i>		<i>33 206 993</i>	<i>3.59</i>
2 800 000	CHILE 2.550% 21-27/07/2033	USD	2 270 800	0.25
950 000	CHILE 2.750% 22-31/01/2027	USD	893 297	0.10
2 500 000	CHILE 3.100% 21-07/05/2041	USD	1 830 550	0.20
2 812 000	CHILE 3.100% 21-22/01/2061	USD	1 740 804	0.19
2 200 000	CHILE 3.125% 16-21/01/2026	USD	2 114 780	0.23
2 400 000	CHILE 3.240% 18-02/02/2028	USD	2 255 250	0.24
2 850 000	CHILE 3.500% 19-25/01/2050	USD	2 052 000	0.22
2 200 000	CHILE 3.500% 21-15/04/2053	USD	1 555 400	0.17
2 227 000	CHILE 4.340% 22-07/03/2042	USD	1 922 413	0.21
1 578 878	CHILE 4.950% 23-05/01/2036	USD	1 513 355	0.16
1 476 355	CHILE 5.330% 23-05/01/2054	USD	1 395 155	0.15
1 350 000	CODELCO INC 3.000% 19-30/09/2029	USD	1 191 375	0.13
1 600 000	CODELCO INC 3.625% 17-01/08/2027	USD	1 513 000	0.16
1 800 000	CODELCO INC 3.700% 19-30/01/2050	USD	1 227 375	0.13
1 200 000	CODELCO INC 3.750% 20-15/01/2031	USD	1 071 000	0.12
1 400 000	CODELCO INC 4.250% 12-17/07/2042	USD	1 097 250	0.12
500 000	CODELCO INC 4.375% 19-05/02/2049	USD	384 688	0.04
1 870 000	CODELCO INC 4.500% 17-01/08/2047	USD	1 474 963	0.16
1 200 000	CODELCO INC 5.125% 23-02/02/2033	USD	1 137 750	0.12
1 200 000	CODELCO INC 5.950% 23-08/01/2034	USD	1 194 600	0.13
600 000	CODELCO INC 6.300% 23-08/09/2053	USD	591 563	0.06
1 600 000	CODELCO INC 6.440% 24-26/01/2036	USD	1 645 000	0.18
800 000	EMPRESA METRO 3.650% 20-07/05/2030	USD	727 750	0.08
500 000	EMPRESA METRO 4.700% 20-07/05/2050	USD	406 875	0.04

BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Dominican Republic</i>			<i>32 265 942</i>	<i>3.48</i>
2 600 000	DOMINICAN REPUBLIC 4.500% 20-30/01/2030	USD	2 369 250	0.26
4 110 000	DOMINICAN REPUBLIC 4.875% 20-23/09/2032	USD	3 686 155	0.40
2 300 000	DOMINICAN REPUBLIC 5.300% 21-21/01/2041	USD	1 952 844	0.21
1 500 000	DOMINICAN REPUBLIC 5.500% 15-27/01/2025	USD	1 499 531	0.16
2 100 000	DOMINICAN REPUBLIC 5.500% 22-22/02/2029	USD	2 027 813	0.22
4 200 000	DOMINICAN REPUBLIC 5.875% 20-30/01/2060	USD	3 572 624	0.39
2 300 000	DOMINICAN REPUBLIC 5.950% 17-25/01/2027	USD	2 286 200	0.25
1 600 000	DOMINICAN REPUBLIC 6.000% 18-19/07/2028	USD	1 585 600	0.17
2 300 000	DOMINICAN REPUBLIC 6.000% 22-22/02/2033	USD	2 224 531	0.24
1 700 000	DOMINICAN REPUBLIC 6.400% 19-05/06/2049	USD	1 593 219	0.17
1 300 000	DOMINICAN REPUBLIC 6.500% 18-15/02/2048	USD	1 233 375	0.13
500 000	DOMINICAN REPUBLIC 6.600% 24-01/06/2036	USD	498 250	0.05
2 300 000	DOMINICAN REPUBLIC 6.850% 15-27/01/2045	USD	2 257 450	0.24
2 120 000	DOMINICAN REPUBLIC 6.875% 16-29/01/2026	USD	2 143 850	0.23
1 200 000	DOMINICAN REPUBLIC 7.050% 23-03/02/2031	USD	1 235 250	0.13
2 000 000	DOMINICAN REPUBLIC 7.450% 14-30/04/2044	USD	2 100 000	0.23
<i>Turkey</i>			<i>31 505 757</i>	<i>3.40</i>
3 500 000	HAZINE MUSTESARL 5.125% 21-22/06/2026	USD	3 414 687	0.37
357 000	HAZINE MUSTESARL 7.250% 22-24/02/2027	USD	361 574	0.04
1 000 000	HAZINE MUSTESARL 8.509% 23-14/01/2029	USD	1 057 188	0.11
2 300 000	REPUBLIC OF TURKEY 4.750% 21-26/01/2026	USD	2 239 625	0.24
1 500 000	REPUBLIC OF TURKEY 4.875% 13-16/04/2043	USD	1 061 719	0.11
2 169 000	REPUBLIC OF TURKEY 5.125% 18-17/02/2028	USD	2 061 228	0.22
1 300 000	REPUBLIC OF TURKEY 5.750% 17-11/05/2047	USD	998 969	0.11
800 000	REPUBLIC OF TURKEY 5.875% 21-26/06/2031	USD	736 500	0.08
1 300 000	REPUBLIC OF TURKEY 5.950% 20-15/01/2031	USD	1 207 375	0.13
1 800 000	REPUBLIC OF TURKEY 6.000% 11-14/01/2041	USD	1 494 000	0.16
2 000 000	REPUBLIC OF TURKEY 6.000% 17-25/03/2027	USD	1 970 625	0.21
1 525 000	REPUBLIC OF TURKEY 6.375% 20-14/10/2025	USD	1 521 664	0.16
1 200 000	REPUBLIC OF TURKEY 6.500% 21-20/09/2033	USD	1 127 625	0.12
749 000	REPUBLIC OF TURKEY 6.625% 14-17/02/2045	USD	646 247	0.07
2 190 000	REPUBLIC OF TURKEY 6.875% 06-17/03/2036	USD	2 071 603	0.22
2 190 000	REPUBLIC OF TURKEY 7.375% 05-05/02/2025	USD	2 199 581	0.24
1 500 000	REPUBLIC OF TURKEY 7.625% 19-26/04/2029	USD	1 530 938	0.17
800 000	REPUBLIC OF TURKEY 7.625% 24-15/05/2034	USD	805 750	0.09
1 500 000	REPUBLIC OF TURKEY 9.125% 23-13/07/2030	USD	1 635 000	0.18
1 500 000	REPUBLIC OF TURKEY 9.375% 23-14/03/2029	USD	1 631 250	0.18
1 550 000	REPUBLIC OF TURKEY 9.375% 23-19/01/2033	USD	1 732 609	0.19
<i>Uruguay</i>			<i>30 208 482</i>	<i>3.27</i>
1 300 000	URUGUAY 4.125% 12-20/11/2045	USD	1 130 594	0.12
3 125 000	URUGUAY 4.375% 15-27/10/2027	USD	3 092 188	0.33
4 130 714	URUGUAY 4.375% 19-23/01/2031	USD	4 019 184	0.43
5 100 000	URUGUAY 4.975% 18-20/04/2055	USD	4 656 937	0.50
8 099 350	URUGUAY 5.100% 14-18/06/2050	USD	7 643 761	0.84
4 500 000	URUGUAY 5.750% 22-28/10/2034	USD	4 688 999	0.51
2 300 000	URUGUAY 7.625% 06-21/03/2036	USD	2 731 969	0.30
1 900 000	URUGUAY 7.875% 03-15/01/2033	USD	2 244 850	0.24
<i>Colombia</i>			<i>30 064 400</i>	<i>3.25</i>
2 200 000	REPUBLIC OF COLOMBIA 3.000% 20-30/01/2030	USD	1 798 500	0.19
3 000 000	REPUBLIC OF COLOMBIA 3.125% 20-15/04/2031	USD	2 364 000	0.26
2 200 000	REPUBLIC OF COLOMBIA 3.250% 21-22/04/2032	USD	1 687 400	0.18
2 300 000	REPUBLIC OF COLOMBIA 3.875% 17-25/04/2027	USD	2 162 000	0.23
1 300 000	REPUBLIC OF COLOMBIA 3.875% 21-15/02/2061	USD	719 550	0.08
400 000	REPUBLIC OF COLOMBIA 4.125% 20-15/05/2051	USD	240 200	0.03
1 800 000	REPUBLIC OF COLOMBIA 4.500% 15-28/01/2026	USD	1 759 500	0.19
4 500 000	REPUBLIC OF COLOMBIA 5.000% 15-15/06/2045	USD	3 161 250	0.34
4 300 000	REPUBLIC OF COLOMBIA 5.200% 19-15/05/2049	USD	3 031 500	0.33
1 600 000	REPUBLIC OF COLOMBIA 5.625% 14-26/02/2044	USD	1 225 600	0.13

The accompanying notes form an integral part of these financial statements

BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
4 000 000	REPUBLIC OF COLOMBIA 6.125% 09-18/01/2041	USD	3 362 000	0.36
1 300 000	REPUBLIC OF COLOMBIA 7.375% 06-18/09/2037	USD	1 261 650	0.14
2 000 000	REPUBLIC OF COLOMBIA 7.500% 23-02/02/2034	USD	2 001 000	0.22
1 700 000	REPUBLIC OF COLOMBIA 8.000% 22-20/04/2033	USD	1 762 050	0.19
2 000 000	REPUBLIC OF COLOMBIA 8.000% 23-14/11/2035	USD	2 054 000	0.22
1 400 000	REPUBLIC OF COLOMBIA 8.750% 23-14/11/2053	USD	1 474 200	0.16
	<i>Bahrain</i>		<i>29 924 580</i>	<i>3.20</i>
2 500 000	BAHRAIN 4.250% 21-25/01/2028	USD	2 347 656	0.25
1 500 000	BAHRAIN 5.250% 21-25/01/2033	USD	1 336 875	0.14
1 346 000	BAHRAIN 5.450% 20-16/09/2032	USD	1 234 955	0.13
1 700 000	BAHRAIN 5.625% 21-18/05/2034	USD	1 523 625	0.16
1 650 000	BAHRAIN 6.000% 14-19/09/2044	USD	1 354 547	0.15
550 000	BAHRAIN 6.250% 21-25/01/2051	USD	455 125	0.05
1 675 000	BAHRAIN 6.750% 17-20/09/2029	USD	1 699 078	0.18
4 500 000	BAHRAIN 7.000% 15-26/01/2026	USD	4 549 218	0.49
1 200 000	BAHRAIN 7.000% 16-12/10/2028	USD	1 236 750	0.13
1 600 000	BAHRAIN 7.375% 20-14/05/2030	USD	1 666 500	0.18
1 100 000	BAHRAIN 7.500% 17-20/09/2047	USD	1 049 813	0.11
2 500 000	BAHRAIN 7.750% 23-18/04/2035	USD	2 596 875	0.28
1 800 000	CBB INTERNATIONAL SUKUK 3.875% 21-18/05/2029	USD	1 639 125	0.18
1 200 000	CBB INTERNATIONAL SUKUK 3.950% 20-16/09/2027	USD	1 130 625	0.12
2 500 000	CBB INTERNATIONAL SUKUK 5.625% 19-30/09/2031	USD	2 349 219	0.25
1 500 000	CBB INTL SUK WLL 6.000% 24-12/02/2031	USD	1 512 656	0.16
2 200 000	OIL & GAS HOLDINGNG 7.500% 17-25/10/2027	USD	2 241 938	0.24
	<i>Mexico</i>		<i>29 884 554</i>	<i>3.24</i>
1 000 000	MEXICO CITY ARPT 5.500% 17-31/07/2047	USD	828 438	0.09
3 100 000	UNITED MEXICAN 2.659% 20-24/05/2031	USD	2 549 750	0.28
1 900 000	UNITED MEXICAN 3.750% 18-11/01/2028	USD	1 796 688	0.19
1 400 000	UNITED MEXICAN 3.750% 21-19/04/2071	USD	840 700	0.09
1 600 000	UNITED MEXICAN 3.771% 20-24/05/2061	USD	984 000	0.11
1 400 000	UNITED MEXICAN 4.125% 16-21/01/2026	USD	1 370 688	0.15
2 700 000	UNITED MEXICAN 4.280% 21-14/08/2041	USD	2 096 550	0.23
2 717 000	UNITED MEXICAN 4.500% 19-22/04/2029	USD	2 598 980	0.28
1 300 000	UNITED MEXICAN 4.500% 19-31/01/2050	USD	977 844	0.11
1 000 000	UNITED MEXICAN 4.600% 15-23/01/2046	USD	772 000	0.08
2 600 000	UNITED MEXICAN 4.750% 12-08/03/2044	USD	2 083 900	0.23
1 200 000	UNITED MEXICAN 4.750% 20-27/04/2032	USD	1 109 250	0.12
2 200 000	UNITED MEXICAN 4.875% 22-19/05/2033	USD	2 028 400	0.22
1 625 000	UNITED MEXICAN 5.000% 20-27/04/2051	USD	1 302 031	0.14
1 000 000	UNITED MEXICAN 5.400% 23-09/02/2028	USD	996 563	0.11
1 300 000	UNITED MEXICAN 5.550% 14-21/01/2045	USD	1 172 844	0.13
1 030 000	UNITED MEXICAN 5.750% 10-12/10/2110	USD	852 003	0.09
3 150 000	UNITED MEXICAN 6.000% 24-07/05/2036	USD	3 068 100	0.33
1 700 000	UNITED MEXICAN 6.338% 23-04/05/2053	USD	1 599 700	0.17
900 000	UNITED MEXICAN 6.400% 24-07/05/2054	USD	856 125	0.09
	<i>Panama</i>		<i>28 636 416</i>	<i>3.11</i>
3 400 000	PANAMA 2.252% 20-29/09/2032	USD	2 446 300	0.26
2 800 000	PANAMA 3.160% 19-23/01/2030	USD	2 361 800	0.26
1 475 000	PANAMA 3.298% 22-19/01/2033	USD	1 147 550	0.12
1 200 000	PANAMA 3.750% 15-16/03/2025	USD	1 180 500	0.13
4 500 000	PANAMA 3.870% 19-23/07/2060	USD	2 563 594	0.28
2 300 000	PANAMA 3.875% 16-17/03/2028	USD	2 124 050	0.23
2 000 000	PANAMA 4.300% 13-29/04/2053	USD	1 282 000	0.14
1 600 000	PANAMA 4.500% 17-15/05/2047	USD	1 107 000	0.12
2 500 000	PANAMA 4.500% 18-16/04/2050	USD	1 684 375	0.18
3 000 000	PANAMA 4.500% 20-01/04/2056	USD	1 944 000	0.21
2 500 000	PANAMA 6.400% 22-14/02/2035	USD	2 370 000	0.26
2 930 000	PANAMA 6.700% 06-26/01/2036	USD	2 855 834	0.31

BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 700 000	PANAMA 6.853% 23-28/03/2054	USD	1 560 600	0.17
2 000 000	PANAMA 8.000% 24-01/03/2038	USD	2 108 000	0.23
1 700 000	PANAMA 9.375% 99-01/04/2029	USD	1 900 813	0.21
	<i>Peru</i>		<i>24 560 249</i>	<i>2.66</i>
1 550 000	REPUBLIC OF PERU 1.862% 20-01/12/2032	USD	1 174 125	0.13
900 000	REPUBLIC OF PERU 2.392% 20-23/01/2026	USD	857 813	0.09
2 900 000	REPUBLIC OF PERU 2.780% 20-01/12/2060	USD	1 626 719	0.18
4 375 000	REPUBLIC OF PERU 2.783% 20-23/01/2031	USD	3 747 187	0.41
1 600 000	REPUBLIC OF PERU 2.844% 19-20/06/2030	USD	1 401 500	0.15
2 657 000	REPUBLIC OF PERU 3.000% 21-15/01/2034	USD	2 162 964	0.23
995 000	REPUBLIC OF PERU 3.230% 20-28/07/2121	USD	559 688	0.06
1 500 000	REPUBLIC OF PERU 3.300% 21-11/03/2041	USD	1 113 281	0.12
2 100 000	REPUBLIC OF PERU 3.550% 21-10/03/2051	USD	1 487 063	0.16
1 100 000	REPUBLIC OF PERU 3.600% 21-15/01/2072	USD	707 094	0.08
700 000	REPUBLIC OF PERU 4.125% 15-25/08/2027	USD	677 469	0.07
3 200 000	REPUBLIC OF PERU 5.625% 10-18/11/2050	USD	3 120 000	0.34
1 100 000	REPUBLIC OF PERU 6.550% 07-14/03/2037	USD	1 180 438	0.13
1 200 000	REPUBLIC OF PERU 7.350% 05-21/07/2025	USD	1 223 625	0.13
2 890 000	REPUBLIC OF PERU 8.750% 03-21/11/2033	USD	3 521 283	0.38
	<i>South Africa</i>		<i>23 633 910</i>	<i>2.56</i>
2 792 000	REPUBLIC OF SOUTH AFRICA 4.300% 16-12/10/2028	USD	2 561 660	0.28
2 400 000	REPUBLIC OF SOUTH AFRICA 4.850% 17-27/09/2027	USD	2 298 000	0.25
2 800 000	REPUBLIC OF SOUTH AFRICA 4.850% 19-30/09/2029	USD	2 558 500	0.28
1 300 000	REPUBLIC OF SOUTH AFRICA 5.000% 16-12/10/2046	USD	911 625	0.10
1 300 000	REPUBLIC OF SOUTH AFRICA 5.375% 14-24/07/2044	USD	976 625	0.11
2 300 000	REPUBLIC OF SOUTH AFRICA 5.650% 17-27/09/2047	USD	1 733 625	0.19
4 300 000	REPUBLIC OF SOUTH AFRICA 5.750% 19-30/09/2049	USD	3 235 750	0.35
3 000 000	REPUBLIC OF SOUTH AFRICA 5.875% 13-16/09/2025	USD	2 985 000	0.32
1 700 000	REPUBLIC OF SOUTH AFRICA 5.875% 18-22/06/2030	USD	1 612 875	0.17
2 700 000	REPUBLIC OF SOUTH AFRICA 5.875% 22-20/04/2032	USD	2 500 875	0.27
2 500 000	REPUBLIC OF SOUTH AFRICA 7.300% 22-20/04/2052	USD	2 259 375	0.24
	<i>Egypt</i>		<i>18 923 875</i>	<i>2.05</i>
1 500 000	ARAB REPUBLIC OF EGYPT 3.875% 21-16/02/2026	USD	1 387 500	0.15
1 000 000	ARAB REPUBLIC OF EGYPT 5.250% 20-06/10/2025	USD	964 063	0.10
1 200 000	ARAB REPUBLIC OF EGYPT 5.800% 21-30/09/2027	USD	1 078 500	0.12
1 500 000	ARAB REPUBLIC OF EGYPT 5.875% 15-11/06/2025	USD	1 465 781	0.16
1 300 000	ARAB REPUBLIC OF EGYPT 5.875% 21-16/02/2031	USD	1 007 500	0.11
600 000	ARAB REPUBLIC OF EGYPT 6.588% 18-21/02/2028	USD	542 250	0.06
700 000	ARAB REPUBLIC OF EGYPT 6.875% 10-30/04/2040	USD	484 531	0.05
600 000	ARAB REPUBLIC OF EGYPT 7.053% 19-15/01/2032	USD	479 438	0.05
900 000	ARAB REPUBLIC OF EGYPT 7.300% 21-30/09/2033	USD	709 031	0.08
1 700 000	ARAB REPUBLIC OF EGYPT 7.500% 17-31/01/2027	USD	1 632 531	0.18
1 450 000	ARAB REPUBLIC OF EGYPT 7.500% 21-16/02/2061	USD	969 234	0.10
1 900 000	ARAB REPUBLIC OF EGYPT 7.600% 19-01/03/2029	USD	1 723 656	0.19
1 750 000	ARAB REPUBLIC OF EGYPT 7.625% 20-29/05/2032	USD	1 427 891	0.15
1 300 000	ARAB REPUBLIC OF EGYPT 7.903% 18-21/02/2048	USD	912 438	0.10
1 900 000	ARAB REPUBLIC OF EGYPT 8.500% 17-31/01/2047	USD	1 406 000	0.15
1 600 000	ARAB REPUBLIC OF EGYPT 8.700% 19-01/03/2049	USD	1 192 000	0.13
2 025 000	ARAB REPUBLIC OF EGYPT 8.875% 20-29/05/2050	USD	1 541 531	0.17
	<i>Cayman Islands</i>		<i>17 959 970</i>	<i>1.94</i>
800 000	DP WORLD CRESCEN 3.750% 19-30/01/2030	USD	739 000	0.08
500 000	DP WORLD CRESCEN 3.875% 19-18/07/2029	USD	468 125	0.05
1 000 000	DP WORLD CRESCEN 4.848% 18-26/09/2028	USD	979 063	0.11
2 000 000	GACI FIRST INVESTMENT 4.750% 23-14/02/2030	USD	1 945 000	0.21
1 400 000	GACI FIRST INVESTMENT 4.875% 23-14/02/2035	USD	1 324 750	0.14
1 100 000	GACI FIRST INVESTMENT 5.125% 23-14/02/2053	USD	953 563	0.10
2 200 000	GACI FIRST INVESTMENT 5.250% 24-29/01/2034	USD	2 161 500	0.23
500 000	KSA SUKUK LIMITED 2.250% 21-17/05/2031	USD	420 156	0.05
2 500 000	KSA SUKUK LIMITED 2.969% 19-29/10/2029	USD	2 264 063	0.24

BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
2 300 000	KSA SUKUK LIMITED 3.628% 17-20/04/2027	USD	2 214 469	0.24
800 000	NOGAHOLDING 6.625% 23-25/05/2033	USD	832 750	0.09
2 000 000	SHARJAH SUKUK 4.226% 18-14/03/2028	USD	1 901 250	0.21
1 300 000	SHARJAH SUKUK 6.092% 23-19/03/2034	USD	1 324 781	0.14
400 000	SUCI SECOND INVESTMENT COMPANY 6.250% 23-25/10/2033	USD	431 500	0.05
<i>Costa Rica</i>			<i>16 266 771</i>	<i>1.76</i>
900 000	COSTA RICA 4.375% 13-30/04/2025	USD	887 850	0.10
1 397 000	COSTA RICA 5.625% 13-30/04/2043	USD	1 245 513	0.13
2 500 000	COSTA RICA 6.125% 19-19/02/2031	USD	2 508 594	0.27
3 000 000	COSTA RICA 6.550% 23-03/04/2034	USD	3 068 438	0.33
2 600 000	COSTA RICA 7.000% 14-04/04/2044	USD	2 644 688	0.29
2 700 000	COSTA RICA 7.158% 15-12/03/2045	USD	2 786 063	0.30
3 000 000	COSTA RICA 7.300% 23-13/11/2054	USD	3 125 625	0.34
<i>Ghana</i>			<i>10 455 032</i>	<i>1.11</i>
1 100 000	REPUBLIC OF GHANA 0.000% 21-07/04/2025	USD	467 500	0.05
1 700 000	REPUBLIC OF GHANA 10.750% 15-14/10/2030	USD	1 146 438	0.12
3 000 000	REPUBLIC OF GHANA 6.375% 20-11/02/2027	USD	1 518 750	0.16
1 800 000	REPUBLIC OF GHANA 7.625% 18-16/05/2029	USD	910 125	0.10
1 500 000	REPUBLIC OF GHANA 7.750% 21-07/04/2029	USD	760 313	0.08
1 300 000	REPUBLIC OF GHANA 7.875% 19-26/03/2027	USD	656 500	0.07
1 300 000	REPUBLIC OF GHANA 7.875% 20-11/02/2035	USD	664 219	0.07
2 166 000	REPUBLIC OF GHANA 8.125% 19-26/03/2032	USD	1 107 368	0.12
1 900 000	REPUBLIC OF GHANA 8.625% 21-07/04/2034	USD	969 950	0.10
1 350 000	REPUBLIC OF GHANA 8.627% 18-16/06/2049	USD	675 000	0.07
800 000	REPUBLIC OF GHANA 8.750% 20-11/03/2061	USD	408 400	0.04
900 000	REPUBLIC OF GHANA 8.875% 21-07/05/2042	USD	456 469	0.05
1 400 000	REPUBLIC OF GHANA 8.950% 19-26/03/2051	USD	714 000	0.08
<i>Jordan</i>			<i>9 474 273</i>	<i>1.03</i>
500 000	JORDAN 4.950% 20-07/07/2025	USD	486 719	0.05
1 525 000	JORDAN 5.750% 16-31/01/2027	USD	1 448 273	0.16
1 800 000	JORDAN 5.850% 20-07/07/2030	USD	1 611 000	0.17
1 400 000	JORDAN 6.125% 15-29/01/2026	USD	1 356 250	0.15
1 800 000	JORDAN 7.375% 17-10/10/2047	USD	1 533 375	0.17
2 000 000	JORDAN 7.500% 23-13/01/2029	USD	1 950 000	0.21
1 100 000	JORDAN 7.750% 22-15/01/2028	USD	1 088 656	0.12
<i>Paraguay</i>			<i>9 186 020</i>	<i>1.00</i>
3 842 000	PARAGUAY 4.950% 20-28/04/2031	USD	3 665 507	0.40
3 400 000	PARAGUAY 5.400% 19-30/03/2050	USD	2 938 875	0.32
1 300 000	PARAGUAY 5.850% 23-21/08/2033	USD	1 282 450	0.14
1 300 000	PARAGUAY 6.000% 24-09/02/2036	USD	1 299 188	0.14
<i>Morocco</i>			<i>8 675 563</i>	<i>0.94</i>
700 000	MOROCCO KINGDOM 2.375% 20-15/12/2027	USD	622 300	0.07
3 300 000	MOROCCO KINGDOM 3.000% 20-15/12/2032	USD	2 653 406	0.29
2 200 000	MOROCCO KINGDOM 4.000% 20-15/12/2050	USD	1 509 063	0.16
1 570 000	MOROCCO KINGDOM 5.500% 12-11/12/2042	USD	1 384 544	0.15
2 500 000	MOROCCO KINGDOM 5.950% 23-08/03/2028	USD	2 506 250	0.27
<i>Ukraine</i>			<i>8 524 618</i>	<i>0.93</i>
3 400 000	UKRAINE GOVERNMENT 6.876% 21-21/05/2031	USD	969 000	0.10
4 198 000	UKRAINE GOVERNMENT 7.253% 20-15/03/2035	USD	1 194 331	0.13
5 000 000	UKRAINE GOVERNMENT 7.375% 17-25/09/2034	USD	1 425 000	0.15
2 000 000	UKRAINE GOVERNMENT 7.750% 15-01/09/2025	USD	631 000	0.07
2 100 000	UKRAINE GOVERNMENT 7.750% 15-01/09/2026	USD	646 800	0.07
3 500 000	UKRAINE GOVERNMENT 7.750% 15-01/09/2027	USD	1 064 000	0.12
2 379 000	UKRAINE GOVERNMENT 7.750% 15-01/09/2028	USD	720 837	0.08
2 400 000	UKRAINE GOVERNMENT 7.750% 15-01/09/2029	USD	726 000	0.08
1 100 000	UKRAINE GOVERNMENT 8.994% 18-01/02/2026	USD	356 400	0.04
2 500 000	UKRAINE GOVERNMENT 9.750% 18-01/11/2030	USD	791 250	0.09

BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Kazakhstan</i>		<i>8 381 123</i>	<i>0.90</i>
400 000	KAZAKH DEVELOPME 5.500% 24-15/04/2027	USD	398 000	0.04
3 600 000	KAZAKHSTAN 5.125% 15-21/07/2025	USD	3 598 874	0.39
3 800 000	KAZAKHSTAN 6.500% 15-21/07/2045	USD	4 384 249	0.47
	<i>Malaysia</i>		<i>8 271 285</i>	<i>0.90</i>
2 300 000	MALAYSIA SOVEREIGN 3.043% 15-22/04/2025	USD	2 256 093	0.24
1 400 000	MALAYSIA SOVEREIGN 4.236% 15-22/04/2045	USD	1 257 813	0.14
2 100 000	MY SUKUK GLOBAL 3.179% 16-27/04/2026	USD	2 031 094	0.22
1 050 000	MY SUKUK GLOBAL 4.080% 16-27/04/2046	USD	912 516	0.10
1 500 000	MY WAKALA SUKUK 2.070% 21-28/04/2031	USD	1 265 625	0.14
770 000	MY WAKALA SUKUK 3.075% 21-28/04/2051	USD	548 144	0.06
	<i>El Salvador</i>		<i>7 868 986</i>	<i>0.85</i>
734 000	EL SALVADOR REPUBLIC 6.375% 14-18/01/2027	USD	651 058	0.07
1 914 000	EL SALVADOR REPUBLIC 7.125% 19-20/01/2050	USD	1 212 399	0.13
800 000	EL SALVADOR REPUBLIC 7.625% 11-01/02/2041	USD	538 400	0.06
1 560 000	EL SALVADOR REPUBLIC 7.650% 05-15/06/2035	USD	1 122 713	0.12
700 000	EL SALVADOR REPUBLIC 8.250% 02-10/04/2032	USD	546 700	0.06
903 000	EL SALVADOR REPUBLIC 8.625% 17-28/02/2029	USD	796 446	0.09
1 900 000	EL SALVADOR REPUBLIC 9.250% 24-17/04/2030	USD	1 676 864	0.18
1 700 000	EL SALVADOR REPUBLIC 9.500% 20-15/07/2052	USD	1 324 406	0.14
	<i>Jamaica</i>		<i>7 743 820</i>	<i>0.83</i>
1 900 000	JAMAICA GOVERNMENT 6.750% 15-28/04/2028	USD	1 946 313	0.21
2 975 000	JAMAICA GOVERNMENT 7.875% 15-28/07/2045	USD	3 457 507	0.37
2 000 000	JAMAICA GOVERNMENT 8.000% 07-15/03/2039	USD	2 340 000	0.25
	<i>Guatemala</i>		<i>6 980 001</i>	<i>0.76</i>
1 900 000	REPUBLIC OF GUATEMALA 3.700% 21-07/10/2033	USD	1 544 938	0.17
800 000	REPUBLIC OF GUATEMALA 4.500% 16-03/05/2026	USD	778 000	0.08
700 000	REPUBLIC OF GUATEMALA 4.650% 21-07/10/2041	USD	548 188	0.06
1 400 000	REPUBLIC OF GUATEMALA 4.875% 13-13/02/2028	USD	1 343 563	0.15
1 300 000	REPUBLIC OF GUATEMALA 4.900% 19-01/06/2030	USD	1 230 531	0.13
1 700 000	REPUBLIC OF GUATEMALA 6.125% 19-01/06/2050	USD	1 534 781	0.17
	<i>Sri Lanka</i>		<i>6 946 933</i>	<i>0.75</i>
1 000 000	REPUBLIC OF SRI LANKA 6.125% 15-03/06/2025	USD	586 360	0.06
1 550 000	REPUBLIC OF SRI LANKA 6.200% 17-11/05/2027	USD	908 203	0.10
1 300 000	REPUBLIC OF SRI LANKA 6.750% 18-18/04/2028	USD	762 938	0.08
1 100 000	REPUBLIC OF SRI LANKA 6.825% 16-18/07/2026	USD	645 219	0.07
1 500 000	REPUBLIC OF SRI LANKA 6.850% 15-03/11/2025	USD	884 531	0.10
1 200 000	REPUBLIC OF SRI LANKA 6.850% 19-31/12/2049	USD	681 132	0.07
2 693 000	REPUBLIC OF SRI LANKA 7.550% 19-28/03/2030	USD	1 539 050	0.17
1 600 000	REPUBLIC OF SRI LANKA 7.850% 19-14/03/2029	USD	939 500	0.10
	<i>Kuwait</i>		<i>6 632 624</i>	<i>0.73</i>
6 900 000	KUWAIT INTERNATIONAL BOND 3.500% 17-20/03/2027	USD	6 632 624	0.73
	<i>Kenya</i>		<i>6 205 144</i>	<i>0.67</i>
1 100 000	REPUBLIC OF KENYA 6.300% 21-23/01/2034	USD	821 219	0.09
856 000	REPUBLIC OF KENYA 7.000% 19-22/05/2027	USD	814 270	0.09
1 151 000	REPUBLIC OF KENYA 7.250% 18-28/02/2028	USD	1 044 892	0.11
1 108 000	REPUBLIC OF KENYA 8.000% 19-22/05/2032	USD	957 312	0.10
1 100 000	REPUBLIC OF KENYA 8.250% 18-28/02/2048	USD	852 951	0.09
1 800 000	REPUBLIC OF KENYA 9.750% 24-16/02/2031	USD	1 714 500	0.19
	<i>China</i>		<i>5 758 351</i>	<i>0.62</i>
2 400 000	CHINA (PEOPLES) 0.550% 20-21/10/2025	USD	2 264 208	0.24
2 700 000	CHINA (PEOPLES) 1.200% 20-21/10/2030	USD	2 235 938	0.24
1 300 000	CHINA (PEOPLES) 3.500% 18-19/10/2028	USD	1 258 205	0.14

BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Uzbekistan</i>				
1 000 000	REPUBLIC OF UZBEKISTAN 3.700% 20-25/11/2030	USD	4 773 625	0.51
1 000 000	REPUBLIC OF UZBEKISTAN 3.900% 21-19/10/2031	USD	822 500	0.09
1 200 000	REPUBLIC OF UZBEKISTAN 5.375% 19-20/02/2029	USD	813 750	0.09
800 000	UZBEK INTERNATIONAL BOND 6.900% 24-28/02/2032	USD	1 120 500	0.12
1 200 000	UZBEK INTERNATIONAL BOND 7.850% 23-12/10/2028	USD	779 000	0.08
1 200 000	UZBEK INTERNATIONAL BOND 7.850% 23-12/10/2028	USD	1 237 875	0.13
<i>Ivory Coast</i>				
1 100 000	IVORY COAST - PDI 6.125% 17-15/06/2033	USD	4 546 125	0.49
800 000	IVORY COAST - PDI 6.375% 15-03/03/2028	USD	969 375	0.10
1 400 000	IVORY COAST - PDI 7.625% 24-30/01/2033	USD	773 000	0.08
1 500 000	IVORY COAST - PDI 8.250% 24-30/01/2037	USD	1 356 250	0.15
1 500 000	IVORY COAST - PDI 8.250% 24-30/01/2037	USD	1 447 500	0.16
<i>Serbia</i>				
1 200 000	SERBIA REPUBLIC 2.125% 20-01/12/2030	USD	4 518 701	0.49
428 000	SERBIA REPUBLIC 6.000% 24-12/06/2034	USD	956 250	0.10
1 000 000	SERBIA REPUBLIC 6.250% 23-26/05/2028	USD	421 045	0.05
2 100 000	SERBIA REPUBLIC 6.500% 23-26/09/2033	USD	1 011 875	0.11
2 100 000	SERBIA REPUBLIC 6.500% 23-26/09/2033	USD	2 129 531	0.23
<i>Trinidad & Tobago</i>				
2 500 000	TRINIDAD & TOBAGO 4.500% 16-04/08/2026	USD	4 518 375	0.49
1 200 000	TRINIDAD & TOBAGO 4.500% 20-26/06/2030	USD	2 431 250	0.26
1 000 000	TRINIDAD & TOBAGO 5.950% 23-14/01/2031	USD	1 100 250	0.12
1 000 000	TRINIDAD & TOBAGO 5.950% 23-14/01/2031	USD	986 875	0.11
<i>The Netherlands</i>				
1 100 000	MDC-GMTN B.V. 3.750% 17-19/04/2029	USD	3 905 914	0.42
1 305 000	MDC-GMTN B.V. 4.500% 18-07/11/2028	USD	1 040 188	0.11
600 000	MDGH - GMTN BV 2.500% 20-21/05/2026	USD	1 274 822	0.14
1 289 000	MDGH - GMTN BV 3.950% 20-21/05/2050	USD	568 566	0.06
1 289 000	MDGH - GMTN BV 3.950% 20-21/05/2050	USD	1 022 338	0.11
<i>Mongolia</i>				
2 000 000	MONGOLIA 4.450% 21-07/07/2031	USD	3 338 504	0.36
1 700 000	MONGOLIA 5.125% 20-07/04/2026	USD	1 687 910	0.18
1 700 000	MONGOLIA 5.125% 20-07/04/2026	USD	1 650 594	0.18
<i>Senegal</i>				
1 800 000	REPUBLIC OF SENEGAL 6.250% 17-23/05/2033	USD	2 672 000	0.29
1 625 000	REPUBLIC OF SENEGAL 6.750% 18-13/03/2048	USD	1 505 250	0.16
1 625 000	REPUBLIC OF SENEGAL 6.750% 18-13/03/2048	USD	1 166 750	0.13
<i>Latvia</i>				
2 500 000	REPUBLIC OF LATVIA 5.125% 24-30/07/2034	USD	2 465 225	0.27
2 500 000	REPUBLIC OF LATVIA 5.125% 24-30/07/2034	USD	2 465 225	0.27
<i>Gabon</i>				
2 362 000	REPUBLIC OF GABON 6.625% 20-06/02/2031	USD	1 783 310	0.19
2 362 000	REPUBLIC OF GABON 6.625% 20-06/02/2031	USD	1 783 310	0.19
<i>Montenegro</i>				
1 700 000	MONTENEGRO REPUBLIC 7.250% 24-12/03/2031	USD	1 706 375	0.18
1 700 000	MONTENEGRO REPUBLIC 7.250% 24-12/03/2031	USD	1 706 375	0.18
<i>Azerbaijan</i>				
1 825 000	REPUBLIC OF AZERBAIJAN 3.500% 17-01/09/2032	USD	1 556 953	0.17
1 825 000	REPUBLIC OF AZERBAIJAN 3.500% 17-01/09/2032	USD	1 556 953	0.17
<i>Armenia</i>				
1 800 000	ARMENIA 3.600% 21-02/02/2031	USD	1 466 438	0.16
1 800 000	ARMENIA 3.600% 21-02/02/2031	USD	1 466 438	0.16
<i>Tunisia</i>				
1 400 000	BQ CENT TUNISIE 5.750% 15-30/01/2025	USD	1 330 000	0.14
1 400 000	BQ CENT TUNISIE 5.750% 15-30/01/2025	USD	1 330 000	0.14
<i>Georgia</i>				
1 400 000	REPUBLIC OF GEORGIA 2.750% 21-22/04/2026	USD	1 278 813	0.14
1 400 000	REPUBLIC OF GEORGIA 2.750% 21-22/04/2026	USD	1 278 813	0.14
<i>Bolivia</i>				
1 800 000	BOLIVIA GOVERNMENT 4.500% 17-20/03/2028	USD	1 227 000	0.13
400 000	BOLIVIA GOVERNMENT 7.500% 22-02/03/2030	USD	999 000	0.11
400 000	BOLIVIA GOVERNMENT 7.500% 22-02/03/2030	USD	228 000	0.02
<i>Honduras</i>				
1 200 000	HONDURAS GOVERNMENT 6.250% 17-19/01/2027	USD	1 138 125	0.12
1 200 000	HONDURAS GOVERNMENT 6.250% 17-19/01/2027	USD	1 138 125	0.12
<i>Namibia</i>				
1 100 000	REPUBLIC OF NAMIBIA 5.250% 15-29/10/2025	USD	1 081 781	0.12
1 100 000	REPUBLIC OF NAMIBIA 5.250% 15-29/10/2025	USD	1 081 781	0.12
<i>Argentina</i>				
1 813 389	ARGENTINA 1.000% 20-09/07/2029	USD	1 036 465	0.11
1 813 389	ARGENTINA 1.000% 20-09/07/2029	USD	1 036 465	0.11

BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Barbados</i>		<i>946 563</i>	<i>0.10</i>
1 000 000	BARBADOS 6.500% 19-01/10/2029	USD	946 563	0.10
	<i>Zambia</i>		<i>620 892</i>	<i>0.07</i>
1 270 367	ZAMBIA REPUBLIC OF 0.500% 24-31/12/2053	USD	620 892	0.07
	<i>Rwanda</i>		<i>561 094</i>	<i>0.06</i>
700 000	REPUBLIC OF RWANDA 5.500% 21-09/08/2031	USD	561 094	0.06
	<i>Lebanon</i>		<i>202 500</i>	<i>0.01</i>
500 000	LEBANESE REPUBLIC 7.050% 15-02/11/2035	USD	33 750	0.00
500 000	REPUBLIC OF LEBANON 6.650% 15-03/11/2028	USD	33 750	0.00
1 500 000	REPUBLIC OF LEBANON 6.650% 15-26/02/2030	USD	101 250	0.01
500 000	REPUBLIC OF LEBANON 6.750% 12-29/11/2027	USD	33 750	0.00
	Floating rate bonds		34 311 442	3.73
	<i>Argentina</i>		<i>19 006 226</i>	<i>2.08</i>
7 790 259	ARGENTINA 20-09/01/2038 SR FRN	USD	3 575 728	0.39
11 000 000	ARGENTINA 20-09/07/2030 SR FRN	USD	6 170 999	0.68
13 800 000	ARGENTINA 20-09/07/2035 SR FRN	USD	5 795 999	0.63
7 500 000	ARGENTINA 20-09/07/2041 SR FRN	USD	2 940 000	0.32
1 200 000	ARGENTINA 20-09/07/2046 SR FRN	USD	523 500	0.06
	<i>Ecuador</i>		<i>12 114 769</i>	<i>1.30</i>
5 480 000	REPUBLIC OF ECUADOR 20-31/07/2030 SR FRN	USD	3 467 812	0.37
1 637 624	REPUBLIC OF ECUADOR 20-31/07/2030 SR FRN	USD	782 989	0.08
11 780 000	REPUBLIC OF ECUADOR 20-31/07/2035 SR FRN	USD	5 871 593	0.63
4 400 000	REPUBLIC OF ECUADOR 20-31/07/2040 SR FRN	USD	1 992 375	0.22
	<i>Zambia</i>		<i>1 345 167</i>	<i>0.15</i>
1 599 721	ZAMBIA REPUBLIC OF 24-30/06/2033 SR FRN	USD	1 345 167	0.15
	<i>Cayman Islands</i>		<i>1 039 136</i>	<i>0.11</i>
1 046 000	DP WORLD SALAA 20-31/12/2060 FRN	USD	1 039 136	0.11
	<i>Hong Kong</i>		<i>806 144</i>	<i>0.09</i>
800 000	CH LIFE INS OVER 23-15/08/2033 FRN	USD	806 144	0.09
	Other transferable securities		81 000	0.01
	Bonds		81 000	0.01
	<i>Lebanon</i>		<i>81 000</i>	<i>0.01</i>
500 000	LEBANESE REPUBLIC 6.850% 17-23/03/2027 DFLT	USD	33 750	0.00
700 000	REPUBLIC OF LEBANON 6.600% 11-27/11/2026 DFLT	USD	47 250	0.01
	Total securities portfolio		908 849 187	98.25

BNP Paribas Easy JPM ESG EMU Government Bond IG

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			2 440 680 523	98.89
Bonds			2 440 680 523	98.89
<i>France</i>			<i>609 280 813</i>	<i>24.67</i>
26 759 575	FRANCE O.A.T. 0.000% 19-25/11/2029	EUR	22 807 186	0.92
30 230 358	FRANCE O.A.T. 0.000% 21-25/11/2031	EUR	24 132 895	0.98
11 482 000	FRANCE O.A.T. 0.000% 22-25/02/2025	EUR	11 227 100	0.45
31 973 703	FRANCE O.A.T. 0.250% 16-25/11/2026	EUR	29 905 004	1.21
36 575 870	FRANCE O.A.T. 0.500% 15-25/05/2025	EUR	35 654 157	1.44
25 289 165	FRANCE O.A.T. 0.500% 19-25/05/2029	EUR	22 428 960	0.91
15 778 857	FRANCE O.A.T. 0.500% 20-25/05/2040	EUR	10 046 398	0.41
5 877 256	FRANCE O.A.T. 0.500% 21-25/05/2072	EUR	2 059 978	0.08
14 194 228	FRANCE O.A.T. 0.500% 21-25/06/2044	EUR	8 042 450	0.33
36 626 572	FRANCE O.A.T. 0.750% 18-25/11/2028	EUR	33 275 241	1.35
10 749 915	FRANCE O.A.T. 0.750% 20-25/05/2052	EUR	5 380 332	0.22
10 797 634	FRANCE O.A.T. 0.750% 21-25/05/2053	EUR	5 268 166	0.21
19 219 000	FRANCE O.A.T. 0.750% 22-25/02/2028	EUR	17 742 981	0.72
55 005 710	FRANCE O.A.T. 1.000% 15-25/11/2025	EUR	53 350 037	2.16
35 840 913	FRANCE O.A.T. 1.000% 17-25/05/2027	EUR	33 837 405	1.37
21 003 787	FRANCE O.A.T. 1.250% 16-25/05/2036	EUR	16 685 408	0.68
28 294 473	FRANCE O.A.T. 1.250% 18-25/05/2034	EUR	23 538 172	0.95
35 141 638	FRANCE O.A.T. 1.500% 15-25/05/2031	EUR	31 789 126	1.29
10 952 721	FRANCE O.A.T. 1.500% 19-25/05/2050	EUR	7 051 362	0.29
6 916 638	FRANCE O.A.T. 1.750% 16-25/05/2066	EUR	4 250 966	0.17
20 021 609	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	16 051 324	0.65
12 793 563	FRANCE O.A.T. 2.000% 17-25/05/2048	EUR	9 476 192	0.38
24 617 411	FRANCE O.A.T. 2.500% 14-25/05/2030	EUR	23 923 200	0.97
25 761 753	FRANCE O.A.T. 2.500% 23-24/09/2026	EUR	25 421 698	1.03
32 688 415	FRANCE O.A.T. 3.000% 23-25/05/2033	EUR	32 181 745	1.30
7 249 000	FRANCE O.A.T. 3.000% 24-25/06/2049	EUR	6 502 353	0.26
11 312 434	FRANCE O.A.T. 4.000% 05-25/04/2055	EUR	11 892 762	0.48
8 076 550	FRANCE O.A.T. 4.000% 10-25/04/2060	EUR	8 562 758	0.35
18 043 479	FRANCE O.A.T. 4.500% 09-25/04/2041	EUR	20 206 892	0.82
27 219 463	FRANCE O.A.T. 4.750% 04-25/04/2035	EUR	30 719 886	1.24
23 361 943	FRANCE O.A.T. 5.500% 98-25/04/2029	EUR	25 868 679	1.05
<i>Germany</i>			<i>515 187 343</i>	<i>20.87</i>
31 838 899	BUNDESREPUBLIK DEUTSCHLAND 0.000% 16-15/08/2026	EUR	30 081 391	1.22
23 694 058	BUNDESREPUBLIK DEUTSCHLAND 0.000% 19-15/08/2029	EUR	20 973 980	0.85
8 320 709	BUNDESREPUBLIK DEUTSCHLAND 0.000% 19-15/08/2050	EUR	4 211 111	0.17
27 990 268	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/02/2030	EUR	24 494 284	0.99
22 823 322	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/02/2031	EUR	19 527 634	0.79
31 497 390	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2031	EUR	26 649 942	1.08
17 660 505	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2050	EUR	8 955 642	0.36
11 241 731	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2052	EUR	5 415 142	0.22
28 678 007	BUNDESREPUBLIK DEUTSCHLAND 0.250% 17-15/02/2027	EUR	26 991 740	1.09
24 654 359	BUNDESREPUBLIK DEUTSCHLAND 0.250% 19-15/02/2029	EUR	22 349 176	0.91
23 075 284	BUNDESREPUBLIK DEUTSCHLAND 0.500% 15-15/02/2025	EUR	22 680 697	0.92
31 047 277	BUNDESREPUBLIK DEUTSCHLAND 0.500% 17-15/08/2027	EUR	29 172 021	1.18
18 825 554	BUNDESREPUBLIK DEUTSCHLAND 1.250% 17-15/08/2048	EUR	14 090 927	0.57
6 463 314	BUNDESREPUBLIK DEUTSCHLAND 1.800% 22-15/08/2053	EUR	5 328 356	0.22
27 175 045	BUNDESREPUBLIK DEUTSCHLAND 120 0.000% 20-10/10/2025	EUR	26 183 155	1.06
33 301 158	BUNDESREPUBLIK DEUTSCHLAND 120 1.300% 22-15/10/2027	EUR	32 035 714	1.30
28 420 036	BUNDESREPUBLIK DEUTSCHLAND 182 0.000% 20-10/10/2025	EUR	27 365 653	1.11
25 249 548	BUNDESREPUBLIK DEUTSCHLAND 188 2.400% 23-19/10/2028	EUR	25 148 549	1.02
19 823 000	BUNDESREPUBLIK DEUTSCHLAND 2.200% 24-15/02/2034	EUR	19 337 337	0.78
12 747 731	BUNDESREPUBLIK DEUTSCHLAND 2.300% 23-15/02/2033	EUR	12 606 232	0.51
14 726 147	BUNDESREPUBLIK DEUTSCHLAND 2.300% 23-15/02/2033	EUR	14 568 578	0.59
11 529 861	BUNDESREPUBLIK DEUTSCHLAND 2.500% 12-04/07/2044	EUR	11 159 753	0.45
11 963 800	BUNDESREPUBLIK DEUTSCHLAND 2.500% 14-15/08/2046	EUR	11 565 405	0.47
21 964 674	BUNDESREPUBLIK DEUTSCHLAND 4.000% 05-04/01/2037	EUR	25 189 088	1.02

BNP Paribas Easy JPM ESG EMU Government Bond IG

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
16 681 551	BUNDESREPUBLIK DEUTSCHLAND 4.750% 03-04/07/2034	EUR	19 961 144	0.81
18 642 874	BUNDESREPUBLIK DEUTSCHLAND 4.750% 08-04/07/2040	EUR	23 614 929	0.96
5 747 000	DEUTSCHLAND REPUBLIC 2.500% 24-15/08/2054	EUR	5 529 763	0.22
	<i>Italy</i>		<i>461 441 741</i>	<i>18.68</i>
20 792 000	ITALY BTPS 0.000% 21-01/08/2026	EUR	19 388 540	0.79
9 715 000	ITALY BTPS 0.350% 19-01/02/2025	EUR	9 538 187	0.39
32 637 000	ITALY BTPS 0.500% 21-15/07/2028	EUR	29 066 512	1.18
22 749 000	ITALY BTPS 0.600% 21-01/08/2031	EUR	18 365 268	0.74
26 882 000	ITALY BTPS 0.950% 20-15/09/2027	EUR	24 916 926	1.01
21 093 000	ITALY BTPS 1.250% 16-01/12/2026	EUR	20 072 099	0.81
39 270 000	ITALY BTPS 1.500% 15-01/06/2025	EUR	38 555 285	1.56
12 498 000	ITALY BTPS 1.500% 21-30/04/2045	EUR	7 645 027	0.31
19 876 000	ITALY BTPS 1.650% 15-01/03/2032	EUR	17 111 248	0.69
24 721 000	ITALY BTPS 1.700% 20-01/09/2051	EUR	14 442 008	0.59
5 397 000	ITALY BTPS 2.150% 21-01/03/2072	EUR	3 144 292	0.13
9 182 000	ITALY BTPS 2.700% 16-01/03/2047	EUR	6 948 938	0.28
11 615 000	ITALY BTPS 3.250% 15-01/09/2046	EUR	9 710 140	0.39
31 358 000	ITALY BTPS 3.500% 14-01/03/2030	EUR	31 238 840	1.27
15 364 000	ITALY BTPS 4.000% 05-01/02/2037	EUR	15 173 486	0.61
18 390 000	ITALY BTPS 4.000% 22-30/04/2035	EUR	18 312 762	0.74
10 025 000	ITALY BTPS 4.200% 23-01/03/2034	EUR	10 186 403	0.41
20 657 000	ITALY BTPS 4.500% 10-01/03/2026	EUR	21 012 300	0.85
17 220 000	ITALY BTPS 5.000% 03-01/08/2034	EUR	18 618 264	0.75
15 060 000	ITALY BTPS 5.000% 07-01/08/2039	EUR	16 124 742	0.65
14 476 000	ITALY BTPS 5.000% 09-01/09/2040	EUR	15 492 215	0.63
29 022 542	ITALY BTPS 5.250% 98-01/11/2029	EUR	31 437 218	1.27
21 526 000	ITALY BTPS 5.750% 02-01/02/2033	EUR	24 382 500	0.99
16 528 000	ITALY BTPS 6.000% 00-01/05/2031	EUR	18 832 003	0.76
19 790 980	ITALY BTPS 6.500% 97-01/11/2027	EUR	21 726 538	0.88
	<i>Spain</i>		<i>360 248 118</i>	<i>14.61</i>
14 931 000	SPANISH GOVERNMENT 0.000% 20-31/01/2025	EUR	14 639 142	0.59
19 245 000	SPANISH GOVERNMENT 0.100% 21-30/04/2031	EUR	15 723 165	0.64
12 961 000	SPANISH GOVERNMENT 1.000% 20-31/10/2050	EUR	6 888 772	0.28
10 866 000	SPANISH GOVERNMENT 1.000% 21-30/07/2042	EUR	6 962 933	0.28
16 681 000	SPANISH GOVERNMENT 1.200% 20-31/10/2040	EUR	11 521 567	0.47
19 515 000	SPANISH GOVERNMENT 1.250% 20-31/10/2030	EUR	17 465 925	0.71
20 266 000	SPANISH GOVERNMENT 1.300% 16-31/10/2026	EUR	19 471 573	0.79
3 087 000	SPANISH GOVERNMENT 1.450% 21-31/10/2071	EUR	1 469 721	0.06
4 503 000	SPANISH GOVERNMENT 1.600% 15-30/04/2025	EUR	4 436 806	0.18
18 897 000	SPANISH GOVERNMENT 1.850% 19-30/07/2035	EUR	16 139 928	0.65
16 591 000	SPANISH GOVERNMENT 1.950% 15-30/07/2030	EUR	15 578 949	0.63
18 881 000	SPANISH GOVERNMENT 2.150% 15-31/10/2025	EUR	18 614 778	0.75
25 555 000	SPANISH GOVERNMENT 2.350% 17-30/07/2033	EUR	23 674 152	0.96
19 688 000	SPANISH GOVERNMENT 2.550% 22-31/10/2032	EUR	18 707 538	0.76
16 196 000	SPANISH GOVERNMENT 2.700% 18-31/10/2048	EUR	13 206 218	0.54
16 816 000	SPANISH GOVERNMENT 2.800% 23-31/05/2026	EUR	16 705 014	0.68
7 098 000	SPANISH GOVERNMENT 3.450% 16-30/07/2066	EUR	6 302 314	0.26
15 650 000	SPANISH GOVERNMENT 4.900% 07-30/07/2040	EUR	17 803 440	0.72
38 111 000	SPANISH GOVERNMENT 5.150% 13-31/10/2028	EUR	41 361 867	1.68
17 244 000	SPANISH GOVERNMENT 5.750% 01-30/07/2032	EUR	20 332 400	0.82
21 577 000	SPANISH GOVERNMENT 5.900% 11-30/07/2026	EUR	22 759 420	0.92
27 061 875	SPANISH GOVERNMENT 6.000% 98-31/01/2029	EUR	30 482 496	1.24
	<i>Belgium</i>		<i>129 535 395</i>	<i>5.25</i>
23 168 810	BELGIUM GOVERNMENT 0.350% 22-22/06/2032	EUR	18 859 411	0.76
7 269 905	BELGIUM GOVERNMENT 0.650% 21-22/06/2071	EUR	2 949 401	0.12
11 365 288	BELGIUM GOVERNMENT 0.800% 15-22/06/2025	EUR	11 085 702	0.45
24 610 169	BELGIUM GOVERNMENT 0.800% 17-22/06/2027	EUR	23 185 240	0.94
17 799 626	BELGIUM GOVERNMENT 0.900% 19-22/06/2029	EUR	16 231 479	0.66
14 490 400	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	10 175 159	0.41
10 023 788	BELGIUM GOVERNMENT 2.250% 17-22/06/2057	EUR	7 484 763	0.30

BNP Paribas Easy JPM ESG EMU Government Bond IG

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
14 213 403	BELGIUM GOVERNMENT 4.250% 10-28/03/2041	EUR	15 705 811	0.64
3 778 823	BELGIUM GOVERNMENT 4.500% 11-28/03/2026	EUR	3 871 027	0.16
17 175 734	BELGIUM GOVERNMENT 5.000% 04-28/03/2035	EUR	19 987 402	0.81
	<i>The Netherlands</i>		<i>124 536 775</i>	<i>5.06</i>
11 011 201	NETHERLANDS GOVERNMENT 0.000% 20-15/01/2027	EUR	10 274 552	0.42
10 635 592	NETHERLANDS GOVERNMENT 0.000% 20-15/01/2052	EUR	4 952 995	0.20
14 094 995	NETHERLANDS GOVERNMENT 0.000% 20-15/07/2030	EUR	12 014 574	0.49
13 926 146	NETHERLANDS GOVERNMENT 0.000% 21-15/01/2029	EUR	12 338 565	0.50
12 925 562	NETHERLANDS GOVERNMENT 0.250% 15-15/07/2025	EUR	12 548 136	0.51
13 613 147	NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040	EUR	9 546 900	0.39
17 908 225	NETHERLANDS GOVERNMENT 0.750% 17-15/07/2027	EUR	16 898 201	0.68
7 844 833	NETHERLANDS GOVERNMENT 2.000% 22-15/01/2054	EUR	6 454 729	0.26
18 255 423	NETHERLANDS GOVERNMENT 2.500% 12-15/01/2033	EUR	17 930 476	0.73
7 509 953	NETHERLANDS GOVERNMENT 3.750% 10-15/01/2042	EUR	8 332 293	0.34
11 888 838	NETHERLANDS GOVERNMENT 4.000% 05-15/01/2037	EUR	13 245 354	0.54
	<i>Austria</i>		<i>99 198 786</i>	<i>4.01</i>
5 444 000	REPUBLIC OF AUSTRIA 0.000% 20-20/10/2040	EUR	3 231 014	0.13
15 375 000	REPUBLIC OF AUSTRIA 0.000% 21-20/02/2031	EUR	12 673 613	0.51
13 828 000	REPUBLIC OF AUSTRIA 0.000% 22-20/10/2028	EUR	12 235 014	0.50
4 490 000	REPUBLIC OF AUSTRIA 0.850% 20-30/06/2120	EUR	1 927 108	0.08
8 958 000	REPUBLIC OF AUSTRIA 1.200% 15-20/10/2025	EUR	8 725 988	0.35
11 434 000	REPUBLIC OF AUSTRIA 1.850% 22-23/05/2049	EUR	8 679 549	0.35
5 203 000	REPUBLIC OF AUSTRIA 2.100% 17-20/09/2117	EUR	3 756 046	0.15
7 697 000	REPUBLIC OF AUSTRIA 2.400% 13-23/05/2034	EUR	7 280 592	0.29
6 606 600	REPUBLIC OF AUSTRIA 3.450% 23-20/10/2030	EUR	6 807 441	0.28
8 581 000	REPUBLIC OF AUSTRIA 4.150% 07-15/03/2037	EUR	9 430 519	0.38
9 769 000	REPUBLIC OF AUSTRIA 4.850% 09-15/03/2026	EUR	10 037 648	0.41
13 176 940	REPUBLIC OF AUSTRIA 6.250% 97-15/07/2027	EUR	14 414 254	0.58
	<i>Portugal</i>		<i>50 291 159</i>	<i>2.05</i>
9 170 435	PORTUGUESE OTS 0.475% 20-18/10/2030	EUR	7 925 090	0.32
5 831 968	PORTUGUESE OTS 0.700% 20-15/10/2027	EUR	5 449 391	0.22
8 169 060	PORTUGUESE OTS 0.900% 20-12/10/2035	EUR	6 330 205	0.26
4 386 651	PORTUGUESE OTS 1.000% 21-12/04/2052	EUR	2 351 683	0.10
9 245 878	PORTUGUESE OTS 2.125% 18-17/10/2028	EUR	9 009 183	0.37
9 817 316	PORTUGUESE OTS 2.875% 15-15/10/2025	EUR	9 783 938	0.40
5 724 432	PORTUGUESE OTS 4.100% 06-15/04/2037	EUR	6 136 018	0.25
3 116 187	PORTUGUESE OTS 4.100% 15-15/02/2045	EUR	3 305 651	0.13
	<i>Ireland</i>		<i>46 548 558</i>	<i>1.89</i>
6 331 687	IRISH GOVERNMENT 0.200% 20-15/05/2027	EUR	5 884 037	0.24
12 224 452	IRISH GOVERNMENT 0.400% 20-15/05/2035	EUR	9 327 257	0.38
8 935 499	IRISH GOVERNMENT 1.000% 16-15/05/2026	EUR	8 621 863	0.35
6 232 140	IRISH GOVERNMENT 1.100% 19-15/05/2029	EUR	5 772 831	0.23
4 498 203	IRISH GOVERNMENT 1.500% 19-15/05/2050	EUR	3 146 943	0.13
5 615 673	IRISH GOVERNMENT 2.000% 15-18/02/2045	EUR	4 611 029	0.19
9 369 171	IRISH GOVERNMENT 2.400% 14-15/05/2030	EUR	9 184 598	0.37
	<i>Finland</i>		<i>44 411 835</i>	<i>1.80</i>
7 626 000	FINNISH GOVERNMENT 0.000% 21-15/09/2026	EUR	7 145 562	0.29
7 924 000	FINNISH GOVERNMENT 0.125% 20-15/04/2036	EUR	5 583 250	0.23
10 583 000	FINNISH GOVERNMENT 0.500% 19-15/09/2029	EUR	9 382 888	0.38
8 538 000	FINNISH GOVERNMENT 1.375% 17-15/04/2047	EUR	6 009 898	0.24
4 445 000	FINNISH GOVERNMENT 2.625% 12-04/07/2042	EUR	4 063 175	0.16
9 411 000	FINNISH GOVERNMENT 2.750% 12-04/07/2028	EUR	9 385 590	0.38
2 822 000	FINNISH GOVERNMENT 4.000% 09-04/07/2025	EUR	2 841 472	0.12
Total securities portfolio			2 440 680 523	98.89

BNP Paribas Easy JPM ESG EMU Government Bond IG 1-3Y

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			151 065 443	98.75
Bonds			151 065 443	98.75
<i>France</i>			<i>39 058 650</i>	<i>25.57</i>
4 825 669	FRANCE O.A.T. 0.000% 20-25/02/2026	EUR	4 583 420	3.00
4 669 460	FRANCE O.A.T. 0.000% 21-25/02/2027	EUR	4 310 379	2.82
4 187 204	FRANCE O.A.T. 0.250% 16-25/11/2026	EUR	3 916 292	2.56
5 408 160	FRANCE O.A.T. 0.500% 16-25/05/2026	EUR	5 150 732	3.38
4 010 836	FRANCE O.A.T. 1.000% 15-25/11/2025	EUR	3 890 110	2.54
4 400 000	FRANCE O.A.T. 1.000% 17-25/05/2027	EUR	4 154 040	2.72
5 050 340	FRANCE O.A.T. 2.500% 23-24/09/2026	EUR	4 983 676	3.27
4 681 795	FRANCE O.A.T. 3.500% 10-25/04/2026	EUR	4 710 822	3.08
3 247 466	FRANCE O.A.T. 6.000% 94-25/10/2025	EUR	3 359 179	2.20
<i>Germany</i>			<i>32 602 142</i>	<i>21.31</i>
3 335 158	BUNDESREPUBLIK DEUTSCHLAND 0.000% 16-15/08/2026	EUR	3 151 058	2.06
3 101 933	BUNDESREPUBLIK DEUTSCHLAND 0.250% 17-15/02/2027	EUR	2 919 539	1.91
3 451 771	BUNDESREPUBLIK DEUTSCHLAND 0.500% 16-15/02/2026	EUR	3 324 401	2.17
3 101 933	BUNDESREPUBLIK DEUTSCHLAND 1.000% 15-15/08/2025	EUR	3 030 588	1.98
1 011 209	BUNDESREPUBLIK DEUTSCHLAND 120 0.000% 20-10/10/2025	EUR	974 300	0.64
3 276 852	BUNDESREPUBLIK DEUTSCHLAND 182 0.000% 20-10/10/2025	EUR	3 155 281	2.06
3 335 158	BUNDESREPUBLIK DEUTSCHLAND 183 0.000% 21-10/04/2026	EUR	3 175 404	2.08
2 858 707	BUNDESREPUBLIK DEUTSCHLAND 184 0.000% 21-09/10/2026	EUR	2 690 615	1.76
2 625 482	BUNDESREPUBLIK DEUTSCHLAND 185 0.000% 22-16/04/2027	EUR	2 444 323	1.60
2 265 643	BUNDESREPUBLIK DEUTSCHLAND 2.500% 24-19/03/2026	EUR	2 250 690	1.47
1 193 064	BUNDESREPUBLIK DEUTSCHLAND 2.900% 24-18/06/2026	EUR	1 194 734	0.78
2 265 643	BUNDESREPUBLIK DEUTSCHLAND 3.100% 23-12/12/2025	EUR	2 268 589	1.48
2 022 418	BUNDESREPUBLIK DEUTSCHLAND 3.100% 23-18/09/2025	EUR	2 022 620	1.32
<i>Italy</i>			<i>29 417 880</i>	<i>19.21</i>
1 926 000	ITALY BTPS 0.000% 21-01/04/2026	EUR	1 815 448	1.19
1 623 000	ITALY BTPS 0.000% 21-01/08/2026	EUR	1 513 448	0.99
1 813 000	ITALY BTPS 0.500% 20-01/02/2026	EUR	1 731 596	1.13
1 749 000	ITALY BTPS 0.850% 19-15/01/2027	EUR	1 643 186	1.07
1 417 000	ITALY BTPS 1.100% 22-01/04/2027	EUR	1 332 972	0.87
1 415 000	ITALY BTPS 1.200% 22-15/08/2025	EUR	1 378 776	0.90
1 799 000	ITALY BTPS 1.250% 16-01/12/2026	EUR	1 711 928	1.12
2 006 000	ITALY BTPS 1.600% 16-01/06/2026	EUR	1 940 203	1.27
1 802 000	ITALY BTPS 2.000% 15-01/12/2025	EUR	1 766 861	1.15
1 552 000	ITALY BTPS 2.100% 19-15/07/2026	EUR	1 513 200	0.99
1 750 000	ITALY BTPS 2.200% 17-01/06/2027	EUR	1 694 000	1.11
1 704 000	ITALY BTPS 2.500% 18-15/11/2025	EUR	1 683 211	1.10
1 598 000	ITALY BTPS 2.950% 24-15/02/2027	EUR	1 579 783	1.03
1 601 000	ITALY BTPS 3.500% 22-15/01/2026	EUR	1 601 480	1.05
1 467 000	ITALY BTPS 3.800% 23-15/04/2026	EUR	1 476 095	0.96
1 704 000	ITALY BTPS 3.850% 23-15/09/2026	EUR	1 719 847	1.12
2 035 000	ITALY BTPS 4.500% 10-01/03/2026	EUR	2 070 002	1.35
1 146 764	ITALY BTPS 7.250% 97-01/11/2026	EUR	1 245 844	0.81
<i>Spain</i>			<i>24 405 748</i>	<i>15.94</i>
2 258 000	SPANISH GOVERNMENT 0.000% 20-31/01/2026	EUR	2 149 164	1.40
2 412 000	SPANISH GOVERNMENT 0.000% 21-31/01/2027	EUR	2 229 653	1.46
3 033 000	SPANISH GOVERNMENT 1.300% 16-31/10/2026	EUR	2 914 106	1.90
2 748 000	SPANISH GOVERNMENT 1.500% 17-30/04/2027	EUR	2 633 958	1.72
2 429 000	SPANISH GOVERNMENT 1.950% 16-30/04/2026	EUR	2 378 234	1.55
2 857 000	SPANISH GOVERNMENT 2.150% 15-31/10/2025	EUR	2 816 716	1.84
1 490 000	SPANISH GOVERNMENT 2.500% 24-31/05/2027	EUR	1 466 309	0.96
2 495 000	SPANISH GOVERNMENT 2.800% 23-31/05/2026	EUR	2 478 533	1.62
2 557 000	SPANISH GOVERNMENT 4.650% 10-30/07/2025	EUR	2 590 266	1.69
2 606 000	SPANISH GOVERNMENT 5.900% 11-30/07/2026	EUR	2 748 809	1.80

BNP Paribas Easy JPM ESG EMU Government Bond IG 1-3Y

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>The Netherlands</i>				
1 878 051	NETHERLANDS GOVERNMENT 0.000% 20-15/01/2027	EUR	7 727 918	5.06
1 581 618	NETHERLANDS GOVERNMENT 0.000% 22-15/01/2026	EUR	1 752 409	1.15
2 373 529	NETHERLANDS GOVERNMENT 0.250% 15-15/07/2025	EUR	1 512 185	0.99
2 261 451	NETHERLANDS GOVERNMENT 0.500% 16-15/07/2026	EUR	2 304 317	1.51
			2 159 007	1.41
<i>Austria</i>				
1 760 000	REPUBLIC OF AUSTRIA 0.500% 17-20/04/2027	EUR	6 794 528	4.44
1 883 000	REPUBLIC OF AUSTRIA 0.750% 16-20/10/2026	EUR	1 644 720	1.08
1 561 000	REPUBLIC OF AUSTRIA 1.200% 15-20/10/2025	EUR	1 790 168	1.17
580 000	REPUBLIC OF AUSTRIA 2.000% 22-15/07/2026	EUR	1 520 570	0.99
1 237 000	REPUBLIC OF AUSTRIA 4.850% 09-15/03/2026	EUR	568 052	0.37
			1 271 018	0.83
<i>Portugal</i>				
1 442 579	PORTUGUESE OTS 2.875% 15-15/10/2025	EUR	3 552 143	2.32
1 168 009	PORTUGUESE OTS 2.875% 16-21/07/2026	EUR	1 437 674	0.94
917 146	PORTUGUESE OTS 4.125% 17-14/04/2027	EUR	1 166 140	0.76
			948 329	0.62
<i>Belgium</i>				
1 776 442	BELGIUM GOVERNMENT 1.000% 16-22/06/2026	EUR	2 997 644	1.96
1 258 011	BELGIUM GOVERNMENT 4.500% 11-28/03/2026	EUR	1 708 938	1.12
			1 288 706	0.84
<i>Finland</i>				
476 000	FINNISH GOVERNMENT 0.000% 21-15/09/2026	EUR	2 315 298	1.51
822 000	FINNISH GOVERNMENT 0.500% 16-15/04/2026	EUR	446 012	0.29
606 000	FINNISH GOVERNMENT 0.875% 15-15/09/2025	EUR	785 996	0.51
515 000	FINNISH GOVERNMENT 1.375% 22-15/04/2027	EUR	589 456	0.39
			493 834	0.32
<i>Ireland</i>				
920 000	IRISH GOVERNMENT 0.200% 20-15/05/2027	EUR	2 193 492	1.43
1 387 227	IRISH GOVERNMENT 1.000% 16-15/05/2026	EUR	854 956	0.56
			1 338 536	0.87
Total securities portfolio			151 065 443	98.75

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

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			2 207 990 380	98.99
Bonds			2 207 990 380	98.99
<i>France</i>			<i>600 571 814</i>	<i>26.93</i>
91 650 000	FRANCE O.A.T. 0.500% 19-25/05/2029	EUR	81 284 385	3.64
98 615 198	FRANCE O.A.T. 0.750% 17-25/05/2028	EUR	90 568 197	4.07
92 213 859	FRANCE O.A.T. 0.750% 18-25/11/2028	EUR	83 776 291	3.76
77 304 869	FRANCE O.A.T. 0.750% 22-25/02/2028	EUR	71 367 855	3.20
37 886 000	FRANCE O.A.T. 2.500% 24-24/09/2027	EUR	37 257 092	1.67
90 532 734	FRANCE O.A.T. 2.750% 12-25/10/2027	EUR	89 708 885	4.02
79 213 021	FRANCE O.A.T. 2.750% 23-25/02/2029	EUR	78 246 622	3.51
61 738 000	FRANCE O.A.T. 5.500% 98-25/04/2029	EUR	68 362 487	3.06
<i>Germany</i>			<i>518 338 599</i>	<i>23.24</i>
38 567 394	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/11/2027	EUR	35 447 292	1.59
47 330 771	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/11/2028	EUR	42 592 961	1.91
42 080 685	BUNDESREPUBLIK DEUTSCHLAND 0.250% 18-15/08/2028	EUR	38 503 827	1.73
43 834 047	BUNDESREPUBLIK DEUTSCHLAND 0.250% 19-15/02/2029	EUR	39 735 564	1.78
49 084 133	BUNDESREPUBLIK DEUTSCHLAND 0.500% 17-15/08/2027	EUR	46 119 452	2.07
42 080 685	BUNDESREPUBLIK DEUTSCHLAND 0.500% 18-15/02/2028	EUR	39 214 990	1.76
15 773 689	BUNDESREPUBLIK DEUTSCHLAND 120 1.300% 22-15/10/2027	EUR	15 174 288	0.68
54 354 218	BUNDESREPUBLIK DEUTSCHLAND 186 1.300% 22-15/10/2027	EUR	52 261 581	2.34
43 834 047	BUNDESREPUBLIK DEUTSCHLAND 187 2.200% 23-13/04/2028	EUR	43 329 955	1.94
51 709 176	BUNDESREPUBLIK DEUTSCHLAND 188 2.400% 23-19/10/2028	EUR	51 502 340	2.31
36 810 000	BUNDESREPUBLIK DEUTSCHLAND 189 2.100% 24-12/04/2029	EUR	36 198 954	1.62
7 020 000	BUNDESREPUBLIK DEUTSCHLAND 2.100% 24-12/04/2029	EUR	6 904 872	0.31
19 727 406	BUNDESREPUBLIK DEUTSCHLAND 4.750% 98-04/07/2028	EUR	21 414 099	0.96
25 416 123	BUNDESREPUBLIK DEUTSCHLAND 5.625% 98-04/01/2028	EUR	28 021 276	1.26
19 727 406	BUNDESREPUBLIK DEUTSCHLAND 6.500% 97-04/07/2027	EUR	21 917 148	0.98
<i>Italy</i>			<i>345 760 438</i>	<i>15.50</i>
26 312 000	ITALY BTPS 0.250% 21-15/03/2028	EUR	23 441 361	1.05
22 023 000	ITALY BTPS 0.450% 21-15/02/2029	EUR	19 197 449	0.86
22 495 000	ITALY BTPS 0.500% 21-15/07/2028	EUR	20 034 047	0.90
29 356 000	ITALY BTPS 0.950% 20-15/09/2027	EUR	27 210 076	1.22
30 745 000	ITALY BTPS 2.000% 18-01/02/2028	EUR	29 309 209	1.31
26 175 000	ITALY BTPS 2.050% 17-01/08/2027	EUR	25 169 880	1.13
24 274 000	ITALY BTPS 2.650% 22-01/12/2027	EUR	23 701 134	1.06
30 509 000	ITALY BTPS 2.800% 18-01/12/2028	EUR	29 712 715	1.33
24 956 000	ITALY BTPS 3.400% 22-01/04/2028	EUR	24 931 044	1.12
24 006 000	ITALY BTPS 3.800% 23-01/08/2028	EUR	24 301 274	1.09
21 546 000	ITALY BTPS 4.100% 23-01/02/2029	EUR	22 084 650	0.99
34 879 000	ITALY BTPS 4.750% 13-01/09/2028	EUR	36 605 511	1.64
36 493 066	ITALY BTPS 6.500% 97-01/11/2027	EUR	40 062 088	1.80
<i>Spain</i>			<i>333 810 712</i>	<i>14.96</i>
44 279 000	SPANISH GOVERNMENT 0.000% 21-31/01/2028	EUR	39 780 254	1.78
35 895 000	SPANISH GOVERNMENT 0.800% 20-30/07/2027	EUR	33 551 057	1.50
43 601 000	SPANISH GOVERNMENT 1.400% 18-30/04/2028	EUR	41 085 222	1.84
38 720 000	SPANISH GOVERNMENT 1.400% 18-30/07/2028	EUR	36 358 080	1.63
39 116 000	SPANISH GOVERNMENT 1.450% 17-31/10/2027	EUR	37 195 404	1.67
35 940 000	SPANISH GOVERNMENT 1.450% 19-30/04/2029	EUR	33 438 576	1.50
30 440 000	SPANISH GOVERNMENT 3.500% 23-31/05/2029	EUR	31 051 844	1.39
31 833 000	SPANISH GOVERNMENT 5.150% 13-31/10/2028	EUR	34 548 355	1.55
41 550 000	SPANISH GOVERNMENT 6.000% 98-31/01/2029	EUR	46 801 920	2.10
<i>The Netherlands</i>			<i>111 290 248</i>	<i>4.99</i>
28 895 000	NETHERLANDS GOVERNMENT 0.000% 21-15/01/2029	EUR	25 600 970	1.15
31 044 697	NETHERLANDS GOVERNMENT 0.750% 17-15/07/2027	EUR	29 293 776	1.31
33 896 075	NETHERLANDS GOVERNMENT 0.750% 18-15/07/2028	EUR	31 421 662	1.41
22 838 445	NETHERLANDS GOVERNMENT 5.500% 98-15/01/2028	EUR	24 973 840	1.12

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

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Belgium</i>		<i>100 592 771</i>	<i>4.51</i>
17 257 900	BELGIUM GOVERNMENT 0.000% 20-22/10/2027	EUR	15 728 850	0.71
26 076 436	BELGIUM GOVERNMENT 0.800% 17-22/06/2027	EUR	24 565 450	1.10
27 090 588	BELGIUM GOVERNMENT 0.800% 18-22/06/2028	EUR	25 058 794	1.12
32 241 242	BELGIUM GOVERNMENT 5.500% 98-28/03/2028	EUR	35 239 677	1.58
	<i>Austria</i>		<i>88 621 330</i>	<i>3.98</i>
19 988 000	REPUBLIC OF AUSTRIA 0.000% 22-20/10/2028	EUR	17 685 382	0.79
26 451 000	REPUBLIC OF AUSTRIA 0.500% 19-20/02/2029	EUR	23 760 933	1.07
23 280 000	REPUBLIC OF AUSTRIA 0.750% 18-20/02/2028	EUR	21 578 232	0.97
7 460 000	REPUBLIC OF AUSTRIA 2.900% 23-23/05/2029	EUR	7 479 396	0.34
16 562 197	REPUBLIC OF AUSTRIA 6.250% 97-15/07/2027	EUR	18 117 387	0.81
	<i>Finland</i>		<i>42 667 759</i>	<i>1.91</i>
11 856 000	FINNISH GOVERNMENT 0.500% 17-15/09/2027	EUR	11 015 410	0.49
13 359 000	FINNISH GOVERNMENT 0.500% 18-15/09/2028	EUR	12 116 613	0.54
9 297 000	FINNISH GOVERNMENT 2.750% 12-04/07/2028	EUR	9 271 898	0.42
10 270 000	FINNISH GOVERNMENT 2.875% 23-15/04/2029	EUR	10 263 838	0.46
	<i>Portugal</i>		<i>35 878 422</i>	<i>1.60</i>
12 292 804	PORTUGUESE OTS 0.700% 20-15/10/2027	EUR	11 486 396	0.51
25 032 867	PORTUGUESE OTS 2.125% 18-17/10/2028	EUR	24 392 026	1.09
	<i>Ireland</i>		<i>30 458 287</i>	<i>1.37</i>
14 820 072	IRISH GOVERNMENT 0.900% 18-15/05/2028	EUR	13 840 465	0.62
17 940 000	IRISH GOVERNMENT 1.100% 19-15/05/2029	EUR	16 617 822	0.75
Total securities portfolio			2 207 990 380	98.99

BNP Paribas Easy JPM ESG EMU Government Bond IG 10Y+

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			48 982 386	98.54
Bonds			48 982 386	98.54
<i>France</i>			<i>11 225 015</i>	<i>22.57</i>
701 000	FRANCE O.A.T. 0.500% 20-25/05/2040	EUR	446 327	0.90
335 000	FRANCE O.A.T. 0.500% 21-25/05/2072	EUR	117 418	0.24
631 000	FRANCE O.A.T. 0.500% 21-25/06/2044	EUR	357 525	0.72
848 000	FRANCE O.A.T. 0.750% 20-25/05/2052	EUR	424 424	0.85
787 000	FRANCE O.A.T. 0.750% 21-25/05/2053	EUR	383 977	0.77
1 185 000	FRANCE O.A.T. 1.250% 16-25/05/2036	EUR	941 364	1.88
624 000	FRANCE O.A.T. 1.250% 22-25/05/2038	EUR	472 618	0.95
833 000	FRANCE O.A.T. 1.500% 19-25/05/2050	EUR	536 285	1.08
425 000	FRANCE O.A.T. 1.750% 16-25/05/2066	EUR	261 205	0.53
996 000	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	798 493	1.61
772 000	FRANCE O.A.T. 2.000% 17-25/05/2048	EUR	571 820	1.15
475 000	FRANCE O.A.T. 2.500% 22-25/05/2043	EUR	403 228	0.81
652 000	FRANCE O.A.T. 3.000% 23-25/05/2054	EUR	567 696	1.14
226 000	FRANCE O.A.T. 3.000% 24-25/06/2049	EUR	202 722	0.41
795 000	FRANCE O.A.T. 3.250% 13-25/05/2045	EUR	753 978	1.52
298 000	FRANCE O.A.T. 3.250% 24-25/05/2055	EUR	271 150	0.55
505 000	FRANCE O.A.T. 4.000% 05-25/04/2055	EUR	530 907	1.07
666 000	FRANCE O.A.T. 4.000% 06-25/10/2038	EUR	705 627	1.42
539 000	FRANCE O.A.T. 4.000% 10-25/04/2060	EUR	571 448	1.15
969 000	FRANCE O.A.T. 4.500% 09-25/04/2041	EUR	1 085 182	2.17
728 000	FRANCE O.A.T. 4.750% 04-25/04/2035	EUR	821 621	1.65
<i>Germany</i>			<i>9 618 223</i>	<i>19.35</i>
1 146 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 19-15/08/2050	EUR	579 991	1.17
670 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/05/2035	EUR	509 870	1.03
731 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/05/2036	EUR	540 355	1.09
348 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2050	EUR	176 471	0.36
891 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2052	EUR	429 195	0.86
670 000	BUNDESREPUBLIK DEUTSCHLAND 1.000% 22-15/05/2038	EUR	542 700	1.09
1 060 000	BUNDESREPUBLIK DEUTSCHLAND 1.250% 17-15/08/2048	EUR	793 410	1.60
823 000	BUNDESREPUBLIK DEUTSCHLAND 1.800% 22-15/08/2053	EUR	678 481	1.36
204 000	BUNDESREPUBLIK DEUTSCHLAND 1.800% 23-15/08/2053	EUR	168 463	0.34
889 000	BUNDESREPUBLIK DEUTSCHLAND 2.500% 12-04/07/2044	EUR	860 463	1.72
915 000	BUNDESREPUBLIK DEUTSCHLAND 2.500% 14-15/08/2046	EUR	884 531	1.77
437 000	BUNDESREPUBLIK DEUTSCHLAND 3.250% 10-04/07/2042	EUR	470 343	0.95
670 000	BUNDESREPUBLIK DEUTSCHLAND 4.000% 05-04/01/2037	EUR	768 356	1.55
416 000	BUNDESREPUBLIK DEUTSCHLAND 4.250% 07-04/07/2039	EUR	496 163	1.00
564 000	BUNDESREPUBLIK DEUTSCHLAND 4.750% 03-04/07/2034	EUR	674 882	1.36
480 000	BUNDESREPUBLIK DEUTSCHLAND 4.750% 08-04/07/2040	EUR	608 016	1.22
381 000	DEUTSCHLAND REPUBLIC 2.500% 24-15/08/2054	EUR	366 598	0.74
71 000	DEUTSCHLAND REPUBLIC 2.600% 24-15/05/2041	EUR	69 935	0.14
<i>Italy</i>			<i>9 199 783</i>	<i>18.49</i>
362 000	ITALY BTPS 0.950% 21-01/03/2037	EUR	248 441	0.50
338 000	ITALY BTPS 1.450% 20-01/03/2036	EUR	255 224	0.51
339 000	ITALY BTPS 1.500% 21-30/04/2045	EUR	207 366	0.42
386 000	ITALY BTPS 1.700% 20-01/09/2051	EUR	225 501	0.45
386 000	ITALY BTPS 1.800% 20-01/03/2041	EUR	270 316	0.54
168 000	ITALY BTPS 2.150% 21-01/03/2072	EUR	97 877	0.20
200 000	ITALY BTPS 2.150% 22-01/09/2052	EUR	127 380	0.26
355 000	ITALY BTPS 2.250% 16-01/09/2036	EUR	291 597	0.59
375 000	ITALY BTPS 2.450% 20-01/09/2050	EUR	260 775	0.52
389 000	ITALY BTPS 2.700% 16-01/03/2047	EUR	294 395	0.59
211 000	ITALY BTPS 2.800% 16-01/03/2067	EUR	148 228	0.30
333 000	ITALY BTPS 2.950% 18-01/09/2038	EUR	286 613	0.58
312 000	ITALY BTPS 3.100% 19-01/03/2040	EUR	268 320	0.54
393 000	ITALY BTPS 3.250% 15-01/09/2046	EUR	328 548	0.66

BNP Paribas Easy JPM ESG EMU Government Bond IG 10Y+

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
291 000	ITALY BTPS 3.250% 22-01/03/2038	EUR	260 503	0.52
424 000	ITALY BTPS 3.350% 19-01/03/2035	EUR	397 754	0.80
382 000	ITALY BTPS 3.450% 17-01/03/2048	EUR	326 954	0.66
343 000	ITALY BTPS 3.850% 19-01/09/2049	EUR	310 415	0.62
259 000	ITALY BTPS 3.850% 24-01/07/2034	EUR	255 164	0.51
705 000	ITALY BTPS 4.000% 05-01/02/2037	EUR	696 258	1.40
324 000	ITALY BTPS 4.000% 22-30/04/2035	EUR	322 639	0.65
198 000	ITALY BTPS 4.050% 24-30/10/2037	EUR	194 575	0.39
266 000	ITALY BTPS 4.150% 24-01/10/2039	EUR	259 696	0.52
248 000	ITALY BTPS 4.450% 23-01/09/2043	EUR	247 380	0.50
318 000	ITALY BTPS 4.500% 23-01/10/2053	EUR	315 011	0.63
450 000	ITALY BTPS 4.750% 13-01/09/2044	EUR	468 180	0.94
589 000	ITALY BTPS 5.000% 03-01/08/2034	EUR	636 827	1.28
584 000	ITALY BTPS 5.000% 07-01/08/2039	EUR	625 289	1.26
535 000	ITALY BTPS 5.000% 09-01/09/2040	EUR	572 557	1.15
	<i>Spain</i>		6 395 083	12.88
367 000	SPANISH GOVERNMENT 0.850% 21-30/07/2037	EUR	262 772	0.53
572 000	SPANISH GOVERNMENT 1.000% 20-31/10/2050	EUR	304 018	0.61
380 000	SPANISH GOVERNMENT 1.000% 21-30/07/2042	EUR	243 504	0.49
501 000	SPANISH GOVERNMENT 1.200% 20-31/10/2040	EUR	346 041	0.70
196 000	SPANISH GOVERNMENT 1.450% 21-31/10/2071	EUR	93 316	0.19
552 000	SPANISH GOVERNMENT 1.850% 19-30/07/2035	EUR	471 463	0.95
506 000	SPANISH GOVERNMENT 1.900% 22-31/10/2052	EUR	332 189	0.67
470 000	SPANISH GOVERNMENT 2.700% 18-31/10/2048	EUR	383 238	0.77
502 000	SPANISH GOVERNMENT 2.900% 16-31/10/2046	EUR	430 766	0.87
392 000	SPANISH GOVERNMENT 3.450% 16-30/07/2066	EUR	348 057	0.70
347 000	SPANISH GOVERNMENT 3.450% 22-30/07/2043	EUR	328 227	0.66
424 000	SPANISH GOVERNMENT 3.900% 23-30/07/2039	EUR	432 819	0.87
151 000	SPANISH GOVERNMENT 4.000% 24-31/10/2054	EUR	150 592	0.30
558 000	SPANISH GOVERNMENT 4.200% 05-31/01/2037	EUR	594 995	1.20
539 000	SPANISH GOVERNMENT 4.700% 09-30/07/2041	EUR	602 333	1.21
519 000	SPANISH GOVERNMENT 4.900% 07-30/07/2040	EUR	590 414	1.19
406 000	SPANISH GOVERNMENT 5.150% 13-31/10/2044	EUR	480 339	0.97
	<i>Belgium</i>		3 969 226	8.00
179 000	BELGIAN GOVERNMENT 3.500% 24-22/06/2055	EUR	174 185	0.35
224 000	BELGIAN GOVERNMENT 0.400% 20-22/06/2040	EUR	142 173	0.29
176 000	BELGIAN GOVERNMENT 0.650% 21-22/06/2071	EUR	71 403	0.14
267 000	BELGIAN GOVERNMENT 1.400% 22-22/06/2053	EUR	163 618	0.33
182 000	BELGIAN GOVERNMENT 1.450% 17-22/06/2037	EUR	147 202	0.30
282 000	BELGIAN GOVERNMENT 1.600% 16-22/06/2047	EUR	198 020	0.40
285 000	BELGIAN GOVERNMENT 1.700% 19-22/06/2050	EUR	196 308	0.39
228 000	BELGIAN GOVERNMENT 1.900% 15-22/06/2038	EUR	192 113	0.39
220 000	BELGIAN GOVERNMENT 2.150% 16-22/06/2066	EUR	158 070	0.32
188 000	BELGIAN GOVERNMENT 2.250% 17-22/06/2057	EUR	140 380	0.28
189 000	BELGIAN GOVERNMENT 2.750% 22-22/04/2039	EUR	175 902	0.35
271 000	BELGIAN GOVERNMENT 2.850% 24-22/10/2034	EUR	264 198	0.53
244 000	BELGIAN GOVERNMENT 3.000% 14-22/06/2034	EUR	241 743	0.49
274 000	BELGIAN GOVERNMENT 3.300% 23-22/06/2054	EUR	258 053	0.52
108 000	BELGIAN GOVERNMENT 3.450% 23-22/06/2043	EUR	107 600	0.22
249 000	BELGIAN GOVERNMENT 3.750% 13-22/06/2045	EUR	258 512	0.52
439 000	BELGIAN GOVERNMENT 4.250% 10-28/03/2041	EUR	485 095	0.98
511 000	BELGIAN GOVERNMENT 5.000% 04-28/03/2035	EUR	594 651	1.20
	<i>The Netherlands</i>		3 370 279	6.77
507 000	NETHERLANDS GOVERNMENT 0.000% 20-15/01/2052	EUR	236 110	0.47
398 000	NETHERLANDS GOVERNMENT 0.000% 21-15/01/2038	EUR	268 809	0.54
492 000	NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040	EUR	345 040	0.69
385 000	NETHERLANDS GOVERNMENT 2.000% 22-15/01/2054	EUR	316 778	0.64
252 000	NETHERLANDS GOVERNMENT 2.500% 24-15/07/2034	EUR	245 045	0.49
579 000	NETHERLANDS GOVERNMENT 2.750% 14-15/01/2047	EUR	563 946	1.13

BNP Paribas Easy JPM ESG EMU Government Bond IG 10Y+

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
224 000	NETHERLANDS GOVERNMENT 3.250% 23-15/01/2044	EUR	233 878	0.47
532 000	NETHERLANDS GOVERNMENT 3.750% 10-15/01/2042	EUR	590 254	1.19
512 000	NETHERLANDS GOVERNMENT 4.000% 05-15/01/2037	EUR	570 419	1.15
	<i>Austria</i>		<i>2 155 026</i>	<i>4.35</i>
174 000	REPUBLIC OF AUSTRIA 0.000% 20-20/10/2040	EUR	103 269	0.21
231 000	REPUBLIC OF AUSTRIA 0.250% 21-20/10/2036	EUR	163 225	0.33
150 000	REPUBLIC OF AUSTRIA 0.700% 21-20/04/2071	EUR	64 560	0.13
270 000	REPUBLIC OF AUSTRIA 0.750% 20-20/03/2051	EUR	151 173	0.30
148 000	REPUBLIC OF AUSTRIA 0.850% 20-30/06/2120	EUR	63 522	0.13
75 000	REPUBLIC OF AUSTRIA 1.500% 16-02/11/2086	EUR	43 185	0.09
289 000	REPUBLIC OF AUSTRIA 1.500% 16-20/02/2047	EUR	207 675	0.42
204 000	REPUBLIC OF AUSTRIA 1.850% 22-23/05/2049	EUR	154 856	0.31
169 000	REPUBLIC OF AUSTRIA 2.100% 17-20/09/2117	EUR	122 001	0.25
240 000	REPUBLIC OF AUSTRIA 3.150% 12-20/06/2044	EUR	235 056	0.47
126 000	REPUBLIC OF AUSTRIA 3.150% 23-20/10/2053	EUR	122 081	0.25
113 000	REPUBLIC OF AUSTRIA 3.200% 24-15/07/2039	EUR	112 186	0.23
123 000	REPUBLIC OF AUSTRIA 3.800% 12-26/01/2062	EUR	136 370	0.27
433 000	REPUBLIC OF AUSTRIA 4.150% 07-15/03/2037	EUR	475 867	0.96
	<i>Portugal</i>		<i>1 083 167</i>	<i>2.17</i>
180 000	PORTUGUESE OTS 0.900% 20-12/10/2035	EUR	139 482	0.28
159 000	PORTUGUESE OTS 1.000% 21-12/04/2052	EUR	85 240	0.17
125 000	PORTUGUESE OTS 1.150% 22-11/04/2042	EUR	85 688	0.17
141 000	PORTUGUESE OTS 2.875% 24-20/10/2034	EUR	136 516	0.27
111 000	PORTUGUESE OTS 3.500% 23-18/06/2038	EUR	111 155	0.22
75 000	PORTUGUESE OTS 3.625% 24-12/06/2054	EUR	72 398	0.15
262 000	PORTUGUESE OTS 4.100% 06-15/04/2037	EUR	280 838	0.56
162 000	PORTUGUESE OTS 4.100% 15-15/02/2045	EUR	171 850	0.35
	<i>Ireland</i>		<i>1 057 872</i>	<i>2.13</i>
151 000	IRISH GOVERNMENT 0.400% 20-15/05/2035	EUR	115 213	0.23
128 000	IRISH GOVERNMENT 0.550% 21-22/04/2041	EUR	84 710	0.17
259 000	IRISH GOVERNMENT 1.500% 19-15/05/2050	EUR	181 196	0.36
216 000	IRISH GOVERNMENT 1.700% 17-15/05/2037	EUR	184 658	0.37
313 000	IRISH GOVERNMENT 2.000% 15-18/02/2045	EUR	257 004	0.52
116 000	IRISH GOVERNMENT 2.600% 24-18/10/2034	EUR	112 543	0.23
126 000	IRISH GOVERNMENT 3.000% 23-18/10/2043	EUR	122 548	0.25
	<i>Finland</i>		<i>908 712</i>	<i>1.83</i>
145 000	FINNISH GOVERNMENT 0.125% 20-15/04/2036	EUR	102 167	0.21
132 000	FINNISH GOVERNMENT 0.125% 21-15/04/2052	EUR	59 096	0.12
112 000	FINNISH GOVERNMENT 0.250% 20-15/09/2040	EUR	70 034	0.14
132 000	FINNISH GOVERNMENT 0.500% 22-15/04/2043	EUR	81 391	0.16
168 000	FINNISH GOVERNMENT 1.375% 17-15/04/2047	EUR	118 255	0.24
160 000	FINNISH GOVERNMENT 2.625% 12-04/07/2042	EUR	146 256	0.29
111 000	FINNISH GOVERNMENT 2.750% 23-15/04/2038	EUR	104 862	0.21
101 000	FINNISH GOVERNMENT 2.950% 24-15/04/2055	EUR	94 688	0.19
133 000	FINNISH GOVERNMENT 3.000% 24-15/09/2034	EUR	131 963	0.27
Total securities portfolio			48 982 386	98.54

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

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			261 684 257	99.14
Bonds			261 684 257	99.14
<i>France</i>			<i>68 157 782</i>	<i>25.84</i>
300 000	ACTION LOGEMENT 0.375% 21-05/10/2031	EUR	242 515	0.09
300 000	ACTION LOGEMENT 0.500% 19-30/10/2034	EUR	220 124	0.08
300 000	ACTION LOGEMENT 0.750% 21-19/07/2041	EUR	183 320	0.07
400 000	ACTION LOGEMENT 1.375% 22-13/04/2032	EUR	343 546	0.13
200 000	ACTION LOGEMENT 3.125% 22-28/09/2037	EUR	185 389	0.07
400 000	ACTION LOGEMENT 3.625% 23-25/05/2043	EUR	378 388	0.14
200 000	ACTION LOGEMENT 4.125% 23-03/10/2038	EUR	205 002	0.08
400 000	AGENCE FRANCAISE 0.000% 20-25/03/2025	EUR	389 461	0.15
700 000	AGENCE FRANCAISE 0.000% 20-28/10/2027	EUR	627 333	0.24
500 000	AGENCE FRANCAISE 0.010% 21-25/11/2028	EUR	432 303	0.16
600 000	AGENCE FRANCAISE 0.125% 21-29/09/2031	EUR	475 463	0.18
900 000	AGENCE FRANCAISE 1.625% 22-25/05/2032	EUR	789 454	0.30
500 000	AGENCE FRANCAISE 2.875% 23-21/01/2030	EUR	488 706	0.19
300 000	ALD SA 4.000% 22-05/07/2027	EUR	302 883	0.11
300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.100% 20-08/10/2027	EUR	268 603	0.10
400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.250% 21-29/06/2028	EUR	351 042	0.13
300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.000% 22-21/11/2029	EUR	304 849	0.12
300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.125% 23-18/09/2030	EUR	308 362	0.12
300 000	BPIFRANCE 0.000% 21-25/05/2028	EUR	265 304	0.10
200 000	BPIFRANCE 2.125% 22-29/11/2027	EUR	192 699	0.07
300 000	BPIFRANCE 3.125% 23-25/05/2033	EUR	294 443	0.11
200 000	BPIFRANCE 3.500% 23-27/09/2027	EUR	201 376	0.08
1 000 000	CAISSE AMORTISSEMENT DE LA DETTE 0.000% 20-25/02/2028	EUR	892 453	0.34
1 500 000	CAISSE AMORTISSEMENT DE LA DETTE 0.000% 20-25/11/2030	EUR	1 229 606	0.47
1 500 000	CAISSE AMORTISSEMENT DE LA DETTE 0.000% 21-25/05/2029	EUR	1 287 401	0.49
700 000	CAISSE AMORTISSEMENT DE LA DETTE 0.000% 21-25/05/2031	EUR	564 226	0.21
1 200 000	CAISSE AMORTISSEMENT DE LA DETTE 0.000% 21-25/11/2026	EUR	1 111 138	0.42
1 500 000	CAISSE AMORTISSEMENT DE LA DETTE 0.125% 21-15/09/2031	EUR	1 208 681	0.46
1 900 000	CAISSE AMORTISSEMENT DE LA DETTE 0.450% 22-19/01/2032	EUR	1 554 115	0.59
500 000	CAISSE AMORTISSEMENT DE LA DETTE 0.600% 22-25/11/2029	EUR	437 142	0.17
1 600 000	CAISSE AMORTISSEMENT DE LA DETTE 1.500% 22-25/05/2032	EUR	1 411 002	0.53
1 000 000	CAISSE AMORTISSEMENT DE LA DETTE 1.750% 22-25/11/2027	EUR	954 344	0.36
1 500 000	CAISSE AMORTISSEMENT DE LA DETTE 2.750% 22-25/11/2032	EUR	1 445 736	0.55
100 000	CAISSE AMORTISSEMENT DE LA DETTE 2.750% 24-25/02/2029	EUR	98 150	0.04
1 600 000	CAISSE AMORTISSEMENT DE LA DETTE 2.875% 22-25/05/2027	EUR	1 585 684	0.60
1 600 000	CAISSE AMORTISSEMENT DE LA DETTE 3.000% 23-25/05/2028	EUR	1 589 021	0.60
900 000	CAISSE AMORTISSEMENT DE LA DETTE 3.000% 23-25/11/2031	EUR	887 778	0.34
2 000 000	CAISSE AMORTISSEMENT DE LA DETTE 3.125% 23-01/03/2030	EUR	1 997 427	0.76
300 000	CAISSE DES DEPOT 0.010% 20-15/09/2025	EUR	287 726	0.11
500 000	CAISSE DES DEPOT 0.010% 21-01/06/2026	EUR	469 164	0.18
300 000	CAISSE DES DEPOT 3.000% 23-25/05/2028	EUR	297 781	0.11
300 000	CAISSE DES DEPOT 3.375% 23-25/11/2030	EUR	301 786	0.11
300 000	CAISSE NATIONALE REASSURANCE MUTUELLE 0.750% 21-07/07/2028	EUR	264 209	0.10
300 000	COUNCIL OF EUROPE 0.000% 19-10/04/2026	EUR	283 856	0.11
651 000	COUNCIL OF EUROPE 0.000% 20-09/04/2027	EUR	599 567	0.23
403 000	COUNCIL OF EUROPE 0.000% 21-15/04/2028	EUR	360 845	0.14
200 000	COUNCIL OF EUROPE 0.375% 18-27/03/2025	EUR	195 504	0.07
590 000	COUNCIL OF EUROPE 1.000% 22-13/04/2029	EUR	540 754	0.20
200 000	COUNCIL OF EUROPE 2.750% 24-16/04/2031	EUR	197 545	0.07
600 000	COUNCIL OF EUROPE 2.875% 23-13/04/2030	EUR	598 537	0.23
300 000	COVIVIO 1.125% 19-17/09/2031	EUR	247 372	0.09
400 000	CREDIT AGRICOLE SA 0.125% 20-09/12/2027	EUR	355 026	0.13
200 000	CREDIT AGRICOLE SA 0.375% 19-21/10/2025	EUR	191 736	0.07
200 000	CREDIT MUTUEL ARKEA 0.375% 19-03/10/2028	EUR	175 161	0.07
400 000	CREDIT MUTUEL ARKEA 0.875% 21-11/03/2033	EUR	312 281	0.12
200 000	CREDIT MUTUEL ARKEA 3.875% 23-22/05/2028	EUR	202 108	0.08

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

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
300 000	FONCIERE DES REGIONES 1.875% 16-20/05/2026	EUR	289 568	0.11
7 373 328	FRANCE O.A.T. 0.500% 21-25/06/2044	EUR	4 177 762	1.58
11 603 770	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	9 303 221	3.53
2 644 000	FRANCE O.A.T. 3.000% 24-25/06/2049	EUR	2 371 766	0.90
400 000	GECINA 0.875% 21-30/06/2036	EUR	279 133	0.11
300 000	GECINA 0.875% 22-25/01/2033	EUR	236 186	0.09
200 000	GECINA 1.000% 16-30/01/2029	EUR	178 690	0.07
300 000	GECINA 1.375% 17-26/01/2028	EUR	277 791	0.11
400 000	GECINA 1.375% 17-30/06/2027	EUR	375 409	0.14
100 000	GECINA 1.500% 15-20/01/2025	EUR	98 780	0.04
200 000	GECINA 1.625% 18-14/03/2030	EUR	178 393	0.07
400 000	GECINA 1.625% 19-29/05/2034	EUR	329 739	0.12
400 000	GECINA 2.000% 17-30/06/2032	EUR	353 154	0.13
300 000	ICADE 0.625% 21-18/01/2031	EUR	237 998	0.09
300 000	ICADE 1.000% 22-19/01/2030	EUR	254 770	0.10
300 000	ICADE 1.375% 20-17/09/2030	EUR	251 877	0.10
200 000	ICADE 1.500% 17-13/09/2027	EUR	186 573	0.07
200 000	LA BANQUE POSTALE 0.750% 21-23/06/2031	EUR	161 974	0.06
300 000	LA BANQUE POSTALE 1.375% 19-24/04/2029	EUR	267 841	0.10
200 000	LA POSTE SA 1.450% 18-30/11/2028	EUR	183 720	0.07
500 000	LA POSTE SA 3.125% 22-14/09/2028	EUR	484 887	0.18
300 000	NERVAL SAS 2.875% 22-14/04/2032	EUR	275 103	0.10
200 000	ORANGE 0.125% 20-16/09/2029	EUR	169 678	0.06
200 000	ORANGE 2.375% 22-18/05/2032	EUR	185 281	0.07
300 000	PRAEMIA HEALTHCARE 5.500% 23-19/09/2028	EUR	310 819	0.12
200 000	PSA BANQUE FRANCE 3.875% 23-19/01/2026	EUR	200 478	0.08
100 000	R.A.T.P. 0.350% 19-20/06/2029	EUR	86 706	0.03
200 000	R.A.T.P. 0.875% 17-25/05/2027	EUR	186 767	0.07
100 000	RCI BANQUE 4.750% 22-06/07/2027	EUR	102 794	0.04
300 000	ROUTE RESEAU DE TRANSPORT DELECTRICITE 0.750% 22-12/01/2034	EUR	233 889	0.09
400 000	SFIL SA 0.000% 20-23/11/2028	EUR	347 118	0.13
500 000	SNCF RESEAU 0.750% 19-25/05/2036	EUR	360 788	0.14
300 000	SNCF RESEAU 0.875% 19-22/01/2029	EUR	269 222	0.10
300 000	SNCF RESEAU 1.000% 16-09/11/2031	EUR	253 367	0.10
300 000	SNCF RESEAU 1.875% 17-30/03/2034	EUR	259 436	0.10
400 000	SNCF RESEAU 2.250% 17-20/12/2047	EUR	292 737	0.11
300 000	SOCIETE GENERALE 4.125% 23-21/11/2028	EUR	305 627	0.12
900 000	SOCIETE PARIS 0.000% 20-25/11/2030	EUR	731 715	0.28
500 000	SOCIETE PARIS 0.300% 21-02/09/2036	EUR	337 789	0.13
500 000	SOCIETE PARIS 0.300% 21-25/11/2031	EUR	401 223	0.15
900 000	SOCIETE PARIS 0.700% 20-15/10/2060	EUR	338 370	0.13
2 200 000	SOCIETE PARIS 0.875% 21-10/05/2046	EUR	1 244 644	0.47
1 000 000	SOCIETE PARIS 1.000% 20-18/02/2070	EUR	390 998	0.15
400 000	SOCIETE PARIS 1.000% 21-26/11/2051	EUR	207 926	0.08
600 000	SOCIETE PARIS 1.125% 18-22/10/2028	EUR	549 703	0.21
500 000	SOCIETE PARIS 1.625% 22-08/04/2042	EUR	358 147	0.14
800 000	SOCIETE PARIS 1.700% 19-25/05/2050	EUR	516 126	0.20
400 000	SOCIETE PARIS 3.500% 23-25/05/2043	EUR	379 102	0.14
900 000	UNEDIC 0.000% 20-19/11/2030	EUR	737 416	0.28
1 000 000	UNEDIC 0.000% 20-25/11/2028	EUR	871 996	0.33
800 000	UNEDIC 0.010% 21-25/05/2031	EUR	645 666	0.24
600 000	UNEDIC 0.010% 21-25/11/2031	EUR	475 672	0.18
1 200 000	UNEDIC 0.100% 20-25/11/2026	EUR	1 112 790	0.42
800 000	UNEDIC 0.100% 21-25/05/2034	EUR	586 870	0.22
900 000	UNEDIC 0.250% 20-16/07/2035	EUR	646 377	0.24
1 100 000	UNEDIC 0.250% 20-25/11/2029	EUR	944 169	0.36
400 000	UNEDIC 0.500% 21-25/05/2036	EUR	287 599	0.11
300 000	UNEDIC 1.750% 22-25/11/2032	EUR	268 244	0.10
225 000	UNIBAIL-RODAMCO 1.000% 15-14/03/2025	EUR	220 771	0.08

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

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Germany</i>		<i>45 456 880</i>	<i>17.23</i>
200 000	ADIDAS AG 0.000% 20-05/10/2028	EUR	175 272	0.07
400 000	AMPRION GMBH 3.450% 22-22/09/2027	EUR	397 840	0.15
800 000	AMPRION GMBH 3.971% 22-22/09/2032	EUR	813 658	0.31
4 069 485	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/08/2030	EUR	3 525 856	1.34
3 717 881	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2031	EUR	3 145 700	1.19
4 544 089	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2050	EUR	2 304 375	0.87
2 685 000	BUNDESREPUBLIK DEUTSCHLAND 1.800% 23-15/08/2053	EUR	2 217 181	0.84
3 511 067	BUNDESREPUBLIK DEUTSCHLAND 120 0.000% 20-10/10/2025	EUR	3 382 786	1.28
3 718 442	BUNDESREPUBLIK DEUTSCHLAND 120 1.300% 22-15/10/2027	EUR	3 577 121	1.36
1 653 000	BUNDESREPUBLIK DEUTSCHLAND 2.100% 24-12/04/2029	EUR	1 625 918	0.62
3 408 526	BUNDESREPUBLIK DEUTSCHLAND 2.300% 23-15/02/2033	EUR	3 372 101	1.28
295 000	DAIMLER AG 0.750% 20-10/09/2030	EUR	253 537	0.10
380 000	DAIMLER AG 0.750% 21-11/03/2033	EUR	303 737	0.12
300 000	EUROGRID GMBH 1.113% 20-15/05/2032	EUR	247 258	0.09
400 000	EUROGRID GMBH 3.279% 22-05/09/2031	EUR	389 661	0.15
300 000	EUROGRID GMBH 3.598% 24-01/02/2029	EUR	299 024	0.11
400 000	EUROGRID GMBH 3.915% 24-01/02/2034	EUR	399 634	0.15
2 214 000	KFW 0.000% 20-15/09/2028	EUR	1 963 884	0.74
1 474 000	KFW 0.000% 21-15/06/2029	EUR	1 280 471	0.49
1 429 000	KFW 0.000% 21-15/09/2031	EUR	1 166 095	0.44
1 521 000	KFW 0.010% 19-05/05/2027	EUR	1 400 635	0.53
758 000	KFW 0.250% 17-30/06/2025	EUR	735 721	0.28
479 000	KFW 0.500% 18-28/09/2026	EUR	453 967	0.17
1 777 000	KFW 1.375% 22-07/06/2032	EUR	1 591 068	0.60
1 465 000	KFW 2.000% 22-15/11/2029	EUR	1 402 146	0.53
1 062 000	KFW 2.750% 23-14/02/2033	EUR	1 048 792	0.40
1 100 000	KFW 2.750% 23-15/05/2030	EUR	1 093 570	0.41
500 000	KFW 2.875% 24-31/03/2032	EUR	499 706	0.19
700 000	KFW 3.250% 23-24/03/2031	EUR	716 178	0.27
400 000	LEG IMMOBILIEN SE 0.750% 21-30/06/2031	EUR	319 552	0.12
300 000	MUNCHEN HYPOBANK 0.375% 21-09/03/2029	EUR	253 292	0.10
910 000	RENTENBANK 0.000% 20-22/09/2027	EUR	827 598	0.31
455 000	RENTENBANK 0.000% 21-30/06/2031	EUR	371 718	0.14
500 000	RENTENBANK 1.900% 22-12/07/2032	EUR	463 275	0.18
500 000	RENTENBANK 3.250% 23-26/09/2033	EUR	512 435	0.19
200 000	VOLKSWAGEN LEASING 3.625% 24-11/10/2026	EUR	199 896	0.08
300 000	VOLKSWAGEN LEASING 3.875% 24-11/10/2028	EUR	301 293	0.11
220 000	VOLKSWAGEN LEASING 4.000% 24-11/04/2031	EUR	221 498	0.08
200 000	VOLKSWAGEN LEASING 4.500% 23-25/03/2026	EUR	202 465	0.08
150 000	VOLKSWAGEN LEASING 4.625% 23-25/03/2029	EUR	155 059	0.06
80 000	VOLKSWAGEN LEASING 4.750% 23-25/09/2031	EUR	84 070	0.03
400 000	VONOVIA SE 0.625% 21-24/03/2031	EUR	320 811	0.12
300 000	VONOVIA SE 1.375% 22-28/01/2026	EUR	288 772	0.11
300 000	VONOVIA SE 1.875% 22-28/06/2028	EUR	278 786	0.11
400 000	VONOVIA SE 2.375% 22-25/03/2032	EUR	355 828	0.13
300 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	308 323	0.12
200 000	VONOVIA SE 5.000% 22-23/11/2030	EUR	209 317	0.08
	<i>Belgium</i>		<i>34 548 103</i>	<i>13.08</i>
300 000	BELFIUS BANK SA 0.375% 21-08/06/2027	EUR	273 349	0.10
3 817 057	BELGIUM GOVERNMENT 1.250% 18-22/04/2033	EUR	3 305 786	1.25
2 215 827	BELGIUM GOVERNMENT 2.750% 22-22/04/2039	EUR	2 062 193	0.78
200 000	COFINIMMO 1.000% 22-24/01/2028	EUR	180 540	0.07
200 000	ELIA TRANSMISSION BELGIUM 3.625% 23-18/01/2033	EUR	200 115	0.08
300 000	ELIA TRANSMISSION BELGIUM 3.750% 24-16/01/2036	EUR	296 528	0.11
1 857 000	EUROPEAN UNION 0.000% 20-04/07/2035	EUR	1 322 685	0.50
2 310 000	EUROPEAN UNION 0.000% 20-04/10/2030	EUR	1 927 904	0.73
1 706 000	EUROPEAN UNION 0.000% 20-04/11/2025	EUR	1 635 943	0.62
2 420 000	EUROPEAN UNION 0.000% 21-02/06/2028	EUR	2 161 572	0.82
1 550 000	EUROPEAN UNION 0.000% 21-04/03/2026	EUR	1 473 833	0.56

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

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Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 994 000	EUROPEAN UNION 0.000% 21-04/07/2029	EUR	1 726 185	0.65
1 694 000	EUROPEAN UNION 0.100% 20-04/10/2040	EUR	1 025 892	0.39
2 465 000	EUROPEAN UNION 0.200% 21-04/06/2036	EUR	1 750 244	0.66
2 485 000	EUROPEAN UNION 0.300% 20-04/11/2050	EUR	1 198 429	0.45
4 200 000	EUROPEAN UNION 0.400% 21-04/02/2037	EUR	2 987 072	1.13
1 210 000	EUROPEAN UNION 0.450% 21-02/05/2046	EUR	679 407	0.26
1 452 000	EUROPEAN UNION 0.750% 21-04/01/2047	EUR	873 066	0.33
1 593 000	EUROPEAN UNION 1.250% 22-04/02/2043	EUR	1 121 174	0.42
3 000 000	EUROPEAN UNION 2.625% 22-04/02/2048	EUR	2 593 110	0.98
2 021 593	EUROPEAN UNION 2.750% 22-04/02/2033	EUR	1 975 960	0.75
1 581 000	EUROPEAN UNION 2.750% 22-04/12/2037	EUR	1 499 694	0.57
1 000 000	EUROPEAN UNION 3.250% 24-04/02/2050	EUR	959 858	0.36
400 000	KBC GROUP NV 3.000% 22-25/08/2030	EUR	384 051	0.15
300 000	KBC GROUP NV 4.375% 23-06/12/2031	EUR	312 612	0.12
200 000	VGP NV 1.500% 21-08/04/2029	EUR	171 279	0.06
300 000	VGP NV 1.625% 22-17/01/2027	EUR	277 989	0.11
200 000	VGP NV 2.250% 22-17/01/2030	EUR	171 633	0.07
	<i>The Netherlands</i>		28 133 875	10.68
250 000	ABN AMRO BANK NV 0.500% 19-15/04/2026	EUR	237 775	0.09
500 000	ABN AMRO BANK NV 0.500% 21-23/09/2029	EUR	425 138	0.16
210 000	ABN AMRO BANK NV 0.875% 18-22/04/2025	EUR	205 453	0.08
200 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	194 118	0.07
200 000	ABN AMRO BANK NV 3.000% 22-01/06/2032	EUR	190 307	0.07
100 000	ABN AMRO BANK NV 4.000% 23-16/01/2028	EUR	101 244	0.04
400 000	ABN AMRO BANK NV 4.250% 22-21/02/2030	EUR	410 339	0.16
300 000	ACHMEA BV 3.625% 22-29/11/2025	EUR	299 247	0.11
200 000	AHOLD DELHAIZE 0.250% 19-26/06/2025	EUR	193 538	0.07
200 000	AHOLD DELHAIZE 3.375% 24-11/03/2031	EUR	199 422	0.08
173 000	AHOLD DELHAIZE 3.500% 23-04/04/2028	EUR	174 271	0.07
300 000	ALLIANDER 0.375% 20-10/06/2030	EUR	254 014	0.10
300 000	ALLIANDER 3.250% 23-13/06/2028	EUR	299 957	0.11
350 000	ASML HOLDING NV 2.250% 22-17/05/2032	EUR	331 146	0.13
300 000	ASR NEDERLAND NV 3.625% 23-12/12/2028	EUR	300 431	0.11
100 000	COMPASS GROUP 3.000% 22-08/03/2030	EUR	97 935	0.04
200 000	COOPERATIEVE RAB 0.250% 19-30/10/2026	EUR	185 751	0.07
350 000	CTP BV 0.750% 21-18/02/2027	EUR	322 412	0.12
200 000	CTP NV 0.625% 21-27/09/2026	EUR	186 257	0.07
300 000	CTP NV 0.875% 22-20/01/2026	EUR	285 997	0.11
200 000	CTP NV 1.250% 21-21/06/2029	EUR	173 822	0.07
300 000	CTP NV 1.500% 21-27/09/2031	EUR	246 237	0.09
200 000	CTP NV 4.750% 24-05/02/2030	EUR	203 089	0.08
230 000	DIGITAL DUTCH 0.625% 20-15/07/2025	EUR	222 519	0.08
400 000	DIGITAL DUTCH 1.000% 20-15/01/2032	EUR	320 903	0.12
330 000	DIGITAL DUTCH 1.500% 20-15/03/2030	EUR	289 043	0.11
480 000	DIGITAL INTREPID 0.625% 21-15/07/2031	EUR	378 667	0.14
700 000	ING GROEP NV 2.500% 18-15/11/2030	EUR	656 222	0.25
510 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	475 062	0.18
460 000	LEASEPLAN CORP 0.250% 21-23/02/2026	EUR	435 642	0.17
200 000	LEASEPLAN CORP 3.500% 20-09/04/2025	EUR	199 676	0.08
290 000	MERCEDES-BENZ FINANCE 3.500% 23-30/05/2026	EUR	291 093	0.11
270 000	MERCEDES-BENZ FINANCE 3.700% 23-30/05/2031	EUR	274 798	0.10
300 000	MONDELEZ INTERNATIONAL 0.250% 21-09/09/2029	EUR	256 492	0.10
100 000	MONDELEZ INTERNATIONAL 0.625% 21-09/09/2032	EUR	79 874	0.03
200 000	NEDER FINANCIER 0.125% 20-03/04/2027	EUR	184 946	0.07
200 000	NEDER FINANCIER 3.000% 22-25/10/2027	EUR	200 390	0.08
6 481 659	NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040	EUR	4 545 680	1.73
2 948 000	NETHERLANDS GOVERNMENT 3.250% 23-15/01/2044	EUR	3 078 014	1.17
400 000	NIBC BANK NV 0.250% 21-09/09/2026	EUR	370 414	0.14
400 000	NN BANK NV 0.500% 21-21/09/2028	EUR	353 155	0.13
100 000	ROYAL SCHIPHOL 0.875% 20-08/09/2032	EUR	81 816	0.03
190 000	ROYAL SCHIPHOL 1.500% 18-05/11/2030	EUR	168 662	0.06

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Quantity	Denomination	Quotation currency	Market value	% of net assets
200 000	ROYAL SCHIPHOL 2.000% 20-06/04/2029	EUR	188 032	0.07
300 000	STELLANTIS NV 4.375% 23-14/03/2030	EUR	308 782	0.12
270 000	SWISSCOM FINANCE 0.375% 20-14/11/2028	EUR	238 442	0.09
139 000	TENNET HOLDING BV 0.125% 20-30/11/2032	EUR	107 710	0.04
259 000	TENNET HOLDING BV 0.125% 21-09/12/2027	EUR	232 636	0.09
370 000	TENNET HOLDING BV 0.500% 20-30/11/2040	EUR	236 356	0.09
200 000	TENNET HOLDING BV 0.500% 21-09/06/2031	EUR	166 419	0.06
270 000	TENNET HOLDING BV 0.750% 17-26/06/2025	EUR	262 710	0.10
199 000	TENNET HOLDING BV 0.875% 19-03/06/2030	EUR	173 640	0.07
398 000	TENNET HOLDING BV 0.875% 21-16/06/2035	EUR	304 820	0.12
150 000	TENNET HOLDING BV 1.000% 16-13/06/2026	EUR	143 375	0.05
159 000	TENNET HOLDING BV 1.125% 21-09/06/2041	EUR	110 080	0.04
282 000	TENNET HOLDING BV 1.250% 16-24/10/2033	EUR	234 581	0.09
182 000	TENNET HOLDING BV 1.375% 17-26/06/2029	EUR	166 329	0.06
190 000	TENNET HOLDING BV 1.375% 18-05/06/2028	EUR	177 103	0.07
199 000	TENNET HOLDING BV 1.500% 19-03/06/2039	EUR	153 401	0.06
498 000	TENNET HOLDING BV 1.625% 22-17/11/2026	EUR	478 545	0.18
200 000	TENNET HOLDING BV 1.750% 15-04/06/2027	EUR	191 587	0.07
199 000	TENNET HOLDING BV 1.875% 16-13/06/2036	EUR	167 768	0.06
300 000	TENNET HOLDING BV 2.000% 18-05/06/2034	EUR	263 143	0.10
398 000	TENNET HOLDING BV 2.125% 22-17/11/2029	EUR	374 908	0.14
200 000	TENNET HOLDING BV 2.375% 22-17/05/2033	EUR	183 688	0.07
300 000	TENNET HOLDING BV 2.750% 22-17/05/2042	EUR	262 947	0.10
259 000	TENNET HOLDING BV 3.875% 22-28/10/2028	EUR	264 291	0.10
199 000	TENNET HOLDING BV 4.250% 22-28/04/2032	EUR	208 450	0.08
286 000	TENNET HOLDING BV 4.750% 22-28/10/2042	EUR	312 731	0.12
300 000	VESTEDA FINANCE 0.750% 21-18/10/2031	EUR	242 140	0.09
250 000	VESTEDA FINANCE 1.500% 19-24/05/2027	EUR	235 552	0.09
400 000	VOLKSBANK NV 0.250% 21-22/06/2026	EUR	373 807	0.14
300 000	VOLKSBANK NV 0.375% 21-03/03/2028	EUR	265 393	0.10
100 000	VOLKSBANK NV 4.625% 23-23/11/2027	EUR	102 160	0.04
300 000	VOLKSBANK NV 4.875% 23-07/03/2030	EUR	312 952	0.12
500 000	VOLKSWAGEN INTERNATIONAL FINANCE 0.875% 20-22/09/2028	EUR	445 416	0.17
300 000	VOLKSWAGEN INTERNATIONAL FINANCE 1.250% 20-23/09/2032	EUR	246 350	0.09
200 000	VOLKSWAGEN INTERNATIONAL FINANCE 3.125% 22-28/03/2025	EUR	199 128	0.08
300 000	VOLKSWAGEN INTERNATIONAL FINANCE 3.750% 22-28/09/2027	EUR	301 135	0.11
300 000	VOLKSWAGEN INTERNATIONAL FINANCE 3.875% 23-29/03/2026	EUR	301 169	0.11
200 000	VOLKSWAGEN INTERNATIONAL FINANCE 4.125% 22-15/11/2025	EUR	201 324	0.08
200 000	VOLKSWAGEN INTERNATIONAL FINANCE 4.250% 22-15/02/2028	EUR	203 845	0.08
200 000	VOLKSWAGEN INTERNATIONAL FINANCE 4.375% 22-15/05/2030	EUR	205 758	0.08
200 000	VOLKSWAGEN INTERNATIONAL FINANCE 4.250% 23-29/03/2029	EUR	204 304	0.08
	<i>Italy</i>		<i>16 825 664</i>	<i>6.39</i>
400 000	ASSICURAZIONI 1.713% 21-30/06/2032	EUR	332 270	0.13
500 000	ASSICURAZIONI 2.124% 19-01/10/2030	EUR	444 695	0.17
300 000	ASSICURAZIONI 2.429% 20-14/07/2031	EUR	264 258	0.10
300 000	ASSICURAZIONI 3.547% 24-15/01/2034	EUR	291 509	0.11
300 000	BANCO BPM SPA 0.875% 21-15/07/2026	EUR	284 262	0.11
400 000	BANCO BPM SPA 4.625% 23-29/11/2027	EUR	409 881	0.16
200 000	FERROVIE DEL 0.375% 21-25/03/2028	EUR	176 372	0.07
240 000	FERROVIE DEL 1.125% 19-09/07/2026	EUR	226 738	0.09
200 000	FERROVIE DEL 3.750% 22-14/04/2027	EUR	200 581	0.08
150 000	FERROVIE DEL 4.125% 23-23/05/2029	EUR	153 464	0.06
100 000	FERROVIE DEL 4.500% 23-23/05/2033	EUR	104 266	0.04
350 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	315 069	0.12
200 000	INTESA SANPAOLO 4.000% 23-19/05/2026	EUR	201 121	0.08
250 000	INTESA SANPAOLO 4.750% 22-06/09/2027	EUR	257 240	0.10
500 000	INTESA SANPAOLO 4.875% 23-19/05/2030	EUR	527 369	0.20
300 000	INTESA SANPAOLO 5.250% 22-13/01/2030	EUR	321 748	0.12
150 000	INTESA SANPAOLO 5.625% 23-08/03/2033	EUR	164 463	0.06
4 462 000	ITALY BTPS 1.500% 21-30/04/2045	EUR	2 729 562	1.03
4 264 000	ITALY BTPS 4.000% 22-30/04/2035	EUR	4 245 929	1.61

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Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
3 718 000	ITALY BTPS 4.000% 23-30/10/2031	EUR	3 780 771	1.43
300 000	MEDIOBANCA SPA 1.000% 20-08/09/2027	EUR	276 181	0.10
500 000	TERNA SPA 0.375% 21-23/06/2029	EUR	429 766	0.16
500 000	TERNA SPA 0.750% 20-24/07/2032	EUR	400 584	0.15
300 000	TERNA SPA 1.000% 19-10/04/2026	EUR	287 565	0.11
	<i>Luxembourg</i>		<i>15 363 395</i>	<i>5.81</i>
300 000	AXA LEM 0.375% 21-15/11/2026	EUR	276 080	0.10
280 000	CPI PROPERTY GROUP 1.625% 19-23/04/2027	EUR	251 248	0.10
310 000	CPI PROPERTY GROUP 2.750% 20-12/05/2026	EUR	290 411	0.11
659 000	DUCHY OF LUXEMBOURG 0.000% 20-14/09/2032	EUR	521 164	0.20
533 000	EIB 0.000% 20-15/05/2028	EUR	476 789	0.18
592 000	EIB 0.000% 21-15/11/2027	EUR	537 494	0.20
892 000	EIB 0.010% 20-15/11/2035	EUR	630 143	0.24
635 000	EIB 0.010% 21-15/05/2041	EUR	372 041	0.14
400 000	EIB 0.010% 21-15/11/2030	EUR	333 089	0.13
736 000	EIB 0.050% 22-15/11/2029	EUR	632 815	0.24
700 000	EIB 0.375% 18-15/05/2026	EUR	666 169	0.25
1 108 000	EIB 0.500% 16-13/11/2037	EUR	787 579	0.30
683 000	EIB 1.000% 19-14/11/2042	EUR	471 603	0.18
343 000	EIB 1.125% 18-15/11/2032	EUR	296 864	0.11
800 000	EIB 1.250% 14-13/11/2026	EUR	769 784	0.29
636 000	EIB 1.500% 17-15/11/2047	EUR	456 030	0.17
1 966 000	EIB 1.500% 22-15/06/2032	EUR	1 764 920	0.67
1 488 000	EIB 2.250% 22-15/03/2030	EUR	1 437 179	0.54
1 800 000	EIB 2.750% 23-28/07/2028	EUR	1 789 022	0.68
1 500 000	EUROPEAN INVESTMENT BANK 2.750% 24-16/01/2034	EUR	1 462 922	0.55
150 000	PROLOGIS INTERNATIONAL II 0.750% 21-23/03/2033	EUR	113 576	0.04
250 000	PROLOGIS INTERNATIONAL II 1.625% 20-17/06/2032	EUR	209 921	0.08
200 000	PROLOGIS INTERNATIONAL II 3.125% 22-01/06/2031	EUR	189 324	0.07
300 000	SEGRO CAPITAL 0.500% 21-22/09/2031	EUR	239 383	0.09
300 000	SEGRO CAPITAL 1.250% 22-23/03/2026	EUR	288 205	0.11
110 000	SEGRO CAPITAL 1.875% 22-23/03/2030	EUR	99 640	0.04
	<i>Spain</i>		<i>10 803 983</i>	<i>4.06</i>
200 000	ACCIONA FILIALES 0.375% 21-07/10/2027	EUR	179 453	0.07
300 000	ACCIONA FILIALES 1.375% 22-26/01/2032	EUR	244 978	0.09
400 000	ACCIONA FILIALES 3.750% 23-25/04/2030	EUR	388 636	0.15
200 000	ACS SERVICIOS CO 1.875% 18-20/04/2026	EUR	193 297	0.07
300 000	ADIF ALTA VELOCI 0.550% 20-30/04/2030	EUR	254 168	0.10
200 000	ADIF ALTA VELOCI 0.550% 21-31/10/2031	EUR	161 181	0.06
200 000	ADIF ALTA VELOCI 0.950% 19-30/04/2027	EUR	187 021	0.07
200 000	ADIF ALTA VELOCI 1.250% 18-04/05/2026	EUR	192 130	0.07
200 000	ADIF ALTA VELOCI 3.500% 22-30/07/2029	EUR	199 893	0.08
200 000	ADIF ALTA VELOCI 3.900% 23-30/04/2033	EUR	203 441	0.08
200 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.750% 20-04/06/2025	EUR	194 841	0.07
400 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.000% 19-21/06/2026	EUR	380 667	0.14
200 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.375% 18-14/05/2025	EUR	196 089	0.07
400 000	BANCO SANTANDER 0.300% 19-04/10/2026	EUR	372 827	0.14
500 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	467 173	0.18
500 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	454 330	0.17
300 000	CAIXABANK 3.750% 22-07/09/2029	EUR	304 814	0.12
210 000	INSTIT CRDT OFCL 0.000% 20-30/04/2026	EUR	197 944	0.07
200 000	INSTIT CRDT OFCL 0.000% 21-30/04/2025	EUR	194 158	0.07
242 000	INSTIT CRDT OFCL 0.000% 21-30/04/2027	EUR	221 100	0.08
200 000	INSTIT CRDT OFCL 1.300% 22-31/10/2026	EUR	191 432	0.07
200 000	INSTIT CRDT OFCL 2.650% 22-31/01/2028	EUR	196 173	0.07
271 000	INSTIT CRDT OFCL 3.050% 23-31/10/2027	EUR	270 369	0.10
222 000	INSTIT CRDT OFCL 3.250% 23-31/10/2028	EUR	223 172	0.08
300 000	RED ELECTRICA FI 0.375% 20-24/07/2028	EUR	269 140	0.10
300 000	RED ELECTRICA FI 0.500% 21-24/05/2033	EUR	238 732	0.09
4 451 000	SPANISH GOVERNMENT 1.000% 21-30/07/2042	EUR	2 852 413	1.08

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

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Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
500 000	TELEFONICA EMIS 2.592% 22-25/05/2031	EUR	471 609	0.18
400 000	TELEFONICA EMIS 3.698% 24-24/01/2032	EUR	398 847	0.15
300 000	TELEFONICA EMIS 4.055% 24-24/01/2036	EUR	299 383	0.11
200 000	TELEFONICA EMIS 4.183% 23-21/11/2033	EUR	204 572	0.08
	<i>United States of America</i>		<i>9 972 530</i>	<i>3.75</i>
100 000	APPLE INC 0.000% 19-15/11/2025	EUR	95 599	0.04
300 000	APPLE INC 0.500% 19-15/11/2031	EUR	250 541	0.09
400 000	BANK OF AMERICA CORPORATION 4.134% 23-12/06/2028	EUR	408 508	0.15
490 000	DIGITAL EURO FIN 2.500% 19-16/01/2026	EUR	478 951	0.18
200 000	ELI LILLY & CO 0.500% 21-14/09/2033	EUR	158 384	0.06
150 000	EQUINIX INC 0.250% 21-15/03/2027	EUR	137 372	0.05
300 000	EQUINIX INC 1.000% 21-15/03/2033	EUR	238 847	0.09
200 000	FEDEX CORP 0.450% 21-04/05/2029	EUR	173 389	0.07
1 200 000	INT BANK RECON & DEV 0.000% 20-15/01/2027	EUR	1 112 894	0.42
1 067 000	INT BANK RECON & DEV 0.000% 20-21/02/2030	EUR	906 397	0.34
1 200 000	INT BANK RECON & DEV 0.010% 20-24/04/2028	EUR	1 074 819	0.41
700 000	INT BANK RECON & DEV 0.100% 20-17/09/2035	EUR	502 623	0.19
833 000	INT BANK RECON & DEV 0.125% 20-03/01/2051	EUR	378 499	0.14
800 000	INT BANK RECON & DEV 0.200% 21-21/01/2061	EUR	298 556	0.11
330 000	INT BANK RECON & DEV 0.250% 19-10/01/2050	EUR	162 422	0.06
700 000	INT BANK RECON & DEV 0.250% 19-21/05/2029	EUR	615 960	0.23
380 000	INT BANK RECON & DEV 0.625% 18-22/11/2027	EUR	352 147	0.13
800 000	INT BANK RECON & DEV 0.700% 21-22/10/2046	EUR	483 008	0.18
438 000	INT BANK RECON & DEV 1.200% 18-08/08/2034	EUR	368 793	0.14
1 270 000	INT BANK RECON & DEV 2.900% 23-19/01/2033	EUR	1 262 547	0.48
300 000	PROLOGIS EURO 0.375% 20-06/02/2028	EUR	267 452	0.10
300 000	PROLOGIS EURO 1.500% 22-08/02/2034	EUR	244 822	0.09
	<i>Austria</i>		<i>4 810 556</i>	<i>1.82</i>
300 000	ERSTE GROUP 0.125% 21-17/05/2028	EUR	266 489	0.10
600 000	OESTER KONTROLLBK 0.000% 19-08/10/2026	EUR	559 939	0.21
200 000	RAIFFEISEN BANK INTERNATIONAL 0.375% 19-25/09/2026	EUR	185 525	0.07
2 685 000	REPUBLIC OF AUSTRIA 1.850% 22-23/05/2049	EUR	2 038 065	0.77
1 756 000	REPUBLIC OF AUSTRIA 2.900% 23-23/05/2029	EUR	1 760 538	0.67
	<i>Ireland</i>		<i>4 680 781</i>	<i>1.77</i>
2 828 735	IRISH GOVERNMENT 1.350% 18-18/03/2031	EUR	2 582 041	0.98
1 660 000	IRISH GOVERNMENT 3.000% 23-18/10/2043	EUR	1 614 434	0.61
380 000	SMURFIT KAPPA 0.500% 21-22/09/2029	EUR	324 756	0.12
200 000	SMURFIT KAPPA 1.000% 21-22/09/2033	EUR	159 550	0.06
	<i>Finland</i>		<i>3 131 149</i>	<i>1.18</i>
200 000	NORDEA BANK ABP 0.375% 19-28/05/2026	EUR	189 273	0.07
300 000	NORDEA BANK ABP 0.500% 21-19/03/2031	EUR	248 195	0.09
300 000	NORDEA BANK ABP 1.125% 22-16/02/2027	EUR	282 507	0.11
180 000	NORDIC INVESTMENT BANK 0.000% 19-25/09/2026	EUR	168 409	0.06
944 000	NORDIC INVESTMENT BANK 0.000% 20-30/04/2027	EUR	868 889	0.33
130 000	NORDIC INVESTMENT BANK 0.500% 18-03/11/2025	EUR	125 410	0.05
300 000	NORDIC INVST BNK 2.625% 24-24/01/2031	EUR	295 108	0.11
200 000	STORA ENSO OYJ 0.625% 20-02/12/2030	EUR	163 768	0.06
200 000	STORA ENSO OYJ 4.000% 23-01/06/2026	EUR	200 773	0.08
250 000	STORA ENSO OYJ 4.250% 23-01/09/2029	EUR	254 650	0.10
100 000	UPM-KYMMENE OYJ 0.125% 20-19/11/2028	EUR	87 205	0.03
300 000	UPM-KYMMENE OYJ 0.500% 21-22/03/2031	EUR	246 962	0.09
	<i>Sweden</i>		<i>2 983 590</i>	<i>1.15</i>
300 000	AUTOLIV INC 4.250% 23-15/03/2028	EUR	303 937	0.12
330 000	SBAB BANK AB 0.125% 21-27/08/2026	EUR	307 323	0.12
300 000	SBAB BANK AB 0.500% 20-13/05/2025	EUR	291 669	0.11
275 000	SBAB BANK AB 0.500% 22-08/02/2027	EUR	254 904	0.10
400 000	SBAB BANK AB 1.875% 22-10/12/2025	EUR	390 682	0.15
400 000	SKANDINAVISKA ENSKILDA BANK 0.750% 22-09/08/2027	EUR	367 557	0.14
300 000	SKANDINAVISKA ENSKILDA BANK 4.000% 22-09/11/2026	EUR	302 132	0.11

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

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
300 000	SKANDINAVISKA ENSKILDA BANK 4.125% 23-29/06/2027	EUR	306 522	0.12
170 000	SVENSKA HANDELSBANKEN 0.010% 20-02/12/2027	EUR	151 772	0.06
300 000	SWEDBANK AB 4.250% 23-11/07/2028	EUR	307 092	0.12
	<i>Chile</i>		<i>2 490 762</i>	<i>0.94</i>
520 000	CHILE 0.100% 21-26/01/2027	EUR	475 800	0.18
350 000	CHILE 0.555% 21-21/01/2029	EUR	307 781	0.12
800 000	CHILE 0.830% 19-02/07/2031	EUR	665 000	0.25
670 000	CHILE 1.250% 20-29/01/2040	EUR	463 556	0.18
490 000	CHILE 1.250% 21-22/01/2051	EUR	275 625	0.10
400 000	CHILE 1.300% 21-26/07/2036	EUR	303 000	0.11
	<i>Norway</i>		<i>2 468 127</i>	<i>0.93</i>
350 000	SPAREBANK 1 OEST 0.125% 21-03/03/2028	EUR	310 061	0.12
250 000	SPAREBANK 1 OEST 1.750% 22-27/04/2027	EUR	238 235	0.09
300 000	SPAREBANK 1 SMN 0.010% 21-18/02/2028	EUR	265 575	0.10
300 000	SPAREBANK 1 SMN 0.125% 19-11/09/2026	EUR	278 373	0.11
350 000	SPAREBANK 1 SR 0.250% 21-09/11/2026	EUR	324 808	0.12
300 000	SPAREBANK 1 SR 2.875% 22-20/09/2025	EUR	297 042	0.11
450 000	SPAREBANK 1 SR 3.750% 23-23/11/2027	EUR	453 383	0.17
300 000	STATNETT SF 3.500% 23-08/06/2033	EUR	300 650	0.11
	<i>United Kingdom</i>		<i>1 892 188</i>	<i>0.72</i>
300 000	BRAMBLES FINANCE 4.250% 23-22/03/2031	EUR	308 173	0.12
200 000	COMPASS GROUP 3.250% 24-06/02/2031	EUR	197 155	0.07
300 000	DS SMITH PLC 4.375% 23-27/07/2027	EUR	306 183	0.12
400 000	DS SMITH PLC 4.500% 23-27/07/2030	EUR	413 922	0.16
300 000	MOTABILITY OPS 0.125% 21-20/07/2028	EUR	261 997	0.10
200 000	UBS AG LONDON 0.010% 21-29/06/2026	EUR	187 391	0.07
230 000	VODAFONE GROUP 0.900% 19-24/11/2026	EUR	217 367	0.08
	<i>Switzerland</i>		<i>1 689 721</i>	<i>0.64</i>
940 000	EUROFIMA 0.100% 20-20/05/2030	EUR	795 962	0.30
1 200 000	EUROFIMA 0.150% 19-10/10/2034	EUR	893 759	0.34
	<i>Japan</i>		<i>1 612 647</i>	<i>0.61</i>
200 000	EAST JAPAN RAIL 3.976% 23-05/09/2032	EUR	206 913	0.08
200 000	EAST JAPAN RAIL 4.110% 23-22/02/2043	EUR	200 938	0.08
200 000	EAST JAPAN RAIL 4.389% 23-05/09/2043	EUR	208 053	0.08
275 000	MITSUBISHI UFJ FINANCIAL 0.848% 19-19/07/2029	EUR	244 884	0.09
420 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	399 769	0.15
400 000	NTT FINANCE 0.399% 21-13/12/2028	EUR	352 090	0.13
	<i>Hungary</i>		<i>1 219 159</i>	<i>0.46</i>
300 000	HUNGARY 4.000% 24-25/07/2029	EUR	297 660	0.11
1 212 000	REPUBLIC OF HUNGARY 1.750% 20-05/06/2035	EUR	921 499	0.35
	<i>Mexico</i>		<i>1 217 550</i>	<i>0.47</i>
300 000	UNITED MEXICAN 1.350% 20-18/09/2027	EUR	278 344	0.11
710 000	UNITED MEXICAN 2.250% 21-12/08/2036	EUR	542 706	0.21
400 000	UNITED MEXICAN 4.490% 24-25/05/2032	EUR	396 500	0.15
	<i>Canada</i>		<i>915 358</i>	<i>0.35</i>
500 000	CPPIB CAPITAL 0.250% 20-06/04/2027	EUR	462 368	0.18
500 000	CPPIB CAPITAL 0.875% 19-06/02/2029	EUR	452 990	0.17
	<i>Hong Kong</i>		<i>638 908</i>	<i>0.24</i>
400 000	HONG KONG 0.000% 21-24/11/2026	EUR	368 908	0.14
400 000	HONG KONG 1.000% 21-24/11/2041	EUR	270 000	0.10
	<i>Philippines</i>		<i>548 566</i>	<i>0.21</i>
300 000	ASIAN DEV BANK 0.000% 19-24/10/2029	EUR	257 786	0.10
300 000	ASIAN DEV BANK 0.350% 18-16/07/2025	EUR	290 780	0.11
	<i>Australia</i>		<i>478 780</i>	<i>0.18</i>
500 000	NATIONAL AUSTRALIA BANK 2.125% 22-24/05/2028	EUR	478 780	0.18

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

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Romania</i>		388 722	0.15
400 000	NE PROPERTY 3.375% 20-14/07/2027	EUR	388 722	0.15
	<i>Liechtenstein</i>		371 737	0.14
460 000	SWISS LIFE FINANCE 1 0.500% 21-15/09/2031	EUR	371 737	0.14
	<i>Cyprus</i>		361 670	0.14
342 000	REPUBLIC OF CYPRUS 4.125% 23-13/04/2033	EUR	361 670	0.14
	<i>Czech Republic</i>		314 584	0.12
300 000	CESKE DRAHY 5.625% 22-12/10/2027	EUR	314 584	0.12
	<i>Denmark</i>		207 490	0.08
200 000	JYSKE BANK A/S 5.500% 22-16/11/2027	EUR	207 490	0.08
Total securities portfolio			261 684 257	99.14

BNP Paribas Easy Low Carbon 100 Europe PAB

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			1 469 970 555	99.76
Shares			1 469 970 555	99.76
<i>United Kingdom</i>			<i>361 623 514</i>	<i>24.54</i>
125 560	ANTOFAGASTA PLC	GBP	3 124 746	0.21
104 478	ASSOCIATED BRITISH FOODS PLC	GBP	3 048 636	0.21
705 169	ASTRAZENECA PLC	GBP	102 766 623	6.97
557 703	AVIVA PLC	GBP	3 135 003	0.21
33 823	BERKELEY GROUP HOLDINGS/THE	GBP	1 830 276	0.12
52 799	CRODA INTERNATIONAL PLC	GBP	2 458 577	0.17
2 640 330	DIAGEO PLC	GBP	77 526 703	5.26
1 818 870	GSK PLC	GBP	32 811 956	2.23
185 558	HALMA PLC	GBP	5 922 273	0.40
2 730 948	HSBC HOLDINGS PLC	GBP	22 028 606	1.50
80 857	INTERCONTINENTAL HOTELS GROU	GBP	7 940 265	0.54
2 471 222	LEGAL & GENERAL GROUP PLC	GBP	6 616 352	0.45
281 135	LONDON STOCK EXCHANGE GROUP	GBP	31 169 063	2.12
2 211 982	NATWEST GROUP PLC	GBP	8 134 646	0.55
351 560	SEGRO PLC	GBP	3 724 376	0.25
121 436	SEVERN TRENT PLC	GBP	3 408 830	0.23
31 509	SPIRAX-SARCO ENGINEERING PLC	GBP	3 151 457	0.21
1 179 492	TAYLOR WIMPEY PLC	GBP	1 977 529	0.13
329 985	UNILEVER PLC	EUR	16 921 631	1.15
11 958 257	VODAFONE GROUP PLC	GBP	9 839 099	0.67
103 987	WHITBREAD PLC	GBP	3 648 774	0.25
1 221 692	WPP PLC	GBP	10 438 093	0.71
<i>France</i>			<i>341 564 131</i>	<i>23.18</i>
86 174	ACCOR SA	EUR	3 300 464	0.22
331 286	ALSTOM	EUR	5 201 190	0.35
314 160	AXA SA	EUR	9 603 871	0.65
191 931	BNP PARIBAS	EUR	11 425 652	0.78
62 149	CAPGEMINI SE	EUR	11 541 069	0.78
142 372	DANONE	EUR	8 126 594	0.55
115 706	EDENRED	EUR	4 559 973	0.31
25 644	EIFFAGE SA	EUR	2 199 229	0.15
269 843	GETLINK SE	EUR	4 169 074	0.28
9 185	HERMES INTERNATIONAL	EUR	19 655 900	1.33
27 102	KERING	EUR	9 174 027	0.62
123 617	LEGRAND SA	EUR	11 451 879	0.78
76 192	LOREAL	EUR	31 242 530	2.12
77 326	LVMH MOET HENNESSY LOUIS VUITTON	EUR	55 179 834	3.74
158 614	NEOEN SA	EUR	5 973 403	0.41
1 018 325	ORANGE	EUR	9 525 412	0.65
253 402	PUBLICIS GROUPE	EUR	25 183 091	1.71
100 742	RENAULT SA	EUR	4 819 497	0.33
518 639	SANOFI AVENTIS	EUR	46 646 392	3.17
236 239	SCHNEIDER ELECTRIC SE	EUR	52 988 408	3.60
280 280	SOCIETE GENERALE SA	EUR	6 143 738	0.42
41 106	SODEXO SA	EUR	3 452 904	0.23
<i>Switzerland</i>			<i>222 585 174</i>	<i>15.10</i>
2 875	GIVAUDAN - REG	CHF	12 717 408	0.86
45 279	JULIUS BAER GROUP LTD	CHF	2 360 216	0.16
27 558	KUEHNE & NAGEL INTERNATIONAL AG - REG	CHF	7 394 203	0.50
62 810	LOGITECH INTERNATIONAL - REG	CHF	5 668 911	0.38
209 985	NESTLE SA - REG	CHF	19 998 779	1.36
1 044 873	NOVARTIS AG - REG	CHF	104 340 830	7.08
268 499	SIG GROUP AG	CHF	4 586 271	0.31
54 074	SIKA AG - REG	CHF	14 441 444	0.98

BNP Paribas Easy Low Carbon 100 Europe PAB

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
141 680	STADLER RAIL AG	CHF	3 758 812	0.26
359 490	UBS GROUP AG - REG	CHF	9 873 330	0.67
75 269	ZURICH INSURANCE GROUP AG	CHF	37 444 970	2.54
	<i>The Netherlands</i>		<i>174 573 619</i>	<i>11.86</i>
21 235	ASM INTERNATIONAL NV	EUR	15 115 073	1.03
152 474	ASML HOLDING NV	EUR	147 015 430	9.99
377 162	KONINKLIJKE PHILIPS NV	EUR	8 897 252	0.60
152 183	SIGNIFY NV	EUR	3 545 864	0.24
	<i>Sweden</i>		<i>89 053 338</i>	<i>6.03</i>
300 609	EPIROC AB - A	SEK	5 601 657	0.38
1 698 410	ERICSSON LM - B	SEK	9 846 289	0.67
1 536 974	ESSITY AKTIEBOLAG - B	SEK	36 751 960	2.49
133 516	SKANSKA AB - B	SEK	2 244 480	0.15
164 772	SVENSKA CELLULOSA AB SCA - B	SEK	2 272 692	0.15
3 635 627	SVENSKA HANDELSBANKEN - A	SEK	32 336 260	2.19
	<i>Germany</i>		<i>71 619 627</i>	<i>4.86</i>
168 841	BAYERISCHE MOTOREN WERKE AG	EUR	14 922 168	1.01
213 887	DEUTSCHE POST AG - REG	EUR	8 082 790	0.55
369 671	INFINEON TECHNOLOGIES AG	EUR	12 681 564	0.86
29 631	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	13 837 677	0.94
350 053	NORDEX SE	EUR	4 004 606	0.27
132 855	SIEMENS HEALTHINEERS AG	EUR	7 147 599	0.49
43 631	SYMRISE AG	EUR	4 987 023	0.34
224 339	VONOVIA SE	EUR	5 956 200	0.40
	<i>Spain</i>		<i>61 464 452</i>	<i>4.17</i>
4 560 913	BANCO SANTANDER SA	EUR	19 751 034	1.34
210 232	CORP ACCIONA ENERGIAS RENOVA	EUR	4 042 761	0.27
330 420	EDP RENOVAVEIS SA	EUR	4 311 981	0.29
285 611	INDUSTRIA DE DISENO TEXTIL	EUR	13 240 926	0.90
267 556	RED ELECTRICA FI CORPORACION SA	EUR	4 366 514	0.30
416 467	SOLARIA ENERGIA Y MEDIO AMBI	EUR	4 818 523	0.33
2 760 786	TELEFONICA SA	EUR	10 932 713	0.74
	<i>Denmark</i>		<i>44 118 484</i>	<i>3.00</i>
73 227	COLOPLAST - B	DKK	8 214 833	0.56
76 942	DSV A/S	DKK	11 008 738	0.75
175 159	NOVOZYMES A/S - B	DKK	10 008 146	0.68
2 283	ROCKWOOL A/S-A SHS	DKK	852 591	0.06
13 958	ROCKWOOL INTERNATIONAL A/S - B	DKK	5 289 383	0.36
404 427	VESTAS WIND SYSTEMS A/S	DKK	8 744 793	0.59
	<i>Norway</i>		<i>31 559 928</i>	<i>2.14</i>
1 717 435	DNB BANK ASA	NOK	31 559 928	2.14
	<i>Finland</i>		<i>21 421 617</i>	<i>1.46</i>
184 543	KONE OYJ - B	EUR	8 505 587	0.58
2 970 780	NOKIA OYJ	EUR	10 571 521	0.72
183 811	STORA ENSO OYJ - R	EUR	2 344 509	0.16
	<i>Belgium</i>		<i>20 348 542</i>	<i>1.38</i>
42 945	ELIA SYSTEM OPERATOR SA/NV	EUR	3 755 540	0.25
147 351	KBC GROEP NV	EUR	9 710 431	0.66
49 622	UCB SA	EUR	6 882 571	0.47
	<i>Ireland</i>		<i>16 499 366</i>	<i>1.12</i>
1 337 491	AIB GROUP PLC	EUR	6 601 856	0.45
502 572	BANK OF IRELAND GROUP PLC	EUR	4 909 123	0.33
62 747	KINGSPAN GROUP PLC	EUR	4 988 387	0.34

BNP Paribas Easy Low Carbon 100 Europe PAB

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Italy</i>		<i>13 538 763</i>	<i>0.92</i>
226 395	ASSICURAZIONI GENERALI	EUR	5 272 740	0.36
181 730	ERG S.P.A.	EUR	4 259 751	0.29
555 039	TERNA SPA	EUR	4 006 272	0.27
Total securities portfolio			1 469 970 555	99.76

BNP Paribas Easy Low Carbon 100 Eurozone PAB

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			20 790 045	99.89
Shares			20 790 045	99.89
<i>France</i>			<i>7 672 962</i>	<i>36.86</i>
1 947	ACCOR SA	EUR	74 570	0.36
5 836	ALSTOM	EUR	91 625	0.44
1 372	AMUNDI SA	EUR	82 663	0.40
137	ARKEMA	EUR	11 118	0.05
18 955	AXA SA	EUR	579 454	2.78
922	BNP PARIBAS	EUR	54 887	0.26
260	CAPGEMINI SE	EUR	48 282	0.23
411	COVIVIO	EUR	18 240	0.09
499	DANONE	EUR	28 483	0.14
1 367	EIFFAGE SA	EUR	117 234	0.56
1 251	ELIS SA - W/I	EUR	25 295	0.12
2 074	ESSILORLUXOTTICA	EUR	417 289	2.00
2 016	FORVIA	EUR	22 287	0.11
433	GECINA SA	EUR	37 216	0.18
4 782	GETLINK SE	EUR	73 882	0.35
440	HERMES INTERNATIONAL	EUR	941 600	4.52
326	IPSEN	EUR	37 327	0.18
493	IPSOS	EUR	29 038	0.14
560	KERING	EUR	189 560	0.91
2 007	KLEPIERRE	EUR	50 135	0.24
5 309	LEGRAND SA	EUR	491 826	2.36
2 111	LOREAL	EUR	865 616	4.16
383	LVMH MOET HENNESSY LOUIS VUITTON	EUR	273 309	1.31
2 252	NEOEN SA	EUR	84 810	0.41
39 153	ORANGE	EUR	366 237	1.76
6 420	PUBLICIS GROUPE	EUR	638 020	3.07
1 941	RENAULT SA	EUR	92 857	0.45
283	REXEL SA	EUR	6 837	0.03
8 509	SANOFI AVENTIS	EUR	765 299	3.68
4 505	SCHNEIDER ELECTRIC SE	EUR	1 010 471	4.86
181	SEB SA	EUR	17 304	0.08
1 782	SOCIETE GENERALE SA	EUR	39 061	0.19
517	SODEXO SA	EUR	43 428	0.21
58	SOPRA STERIA GROUP	EUR	10 504	0.05
3 743	VALEO SA	EUR	37 198	0.18
<i>The Netherlands</i>			<i>3 457 456</i>	<i>16.63</i>
699	ARCADIS NV	EUR	41 346	0.20
780	ASM INTERNATIONAL NV	EUR	555 204	2.67
2 346	ASML HOLDING NV	EUR	2 262 012	10.88
807	EURONEXT NV - W/I	EUR	69 806	0.34
3 548	HEINEKEN NV	EUR	320 384	1.54
6 205	KONINKLIJKE PHILIPS NV	EUR	146 376	0.70
2 675	SIGNIFY NV	EUR	62 328	0.30
<i>Germany</i>			<i>3 450 598</i>	<i>16.60</i>
4 795	BAYERISCHE MOTOREN WERKE AG	EUR	423 782	2.04
1 073	DEUTSCHE POST AG - REG	EUR	40 549	0.19
460	EVONIK INDUSTRIES AG	EUR	8 763	0.04
1 089	FRESENIUS SE & CO KGAA	EUR	30 361	0.15
1 045	FUCHS PETROLUB SE-PREF	EUR	44 601	0.21
844	GEA GROUP AG	EUR	32 832	0.16
208	GERRESHEIMER AG	EUR	20 862	0.10
2 484	HANNOVER RUECK SE	EUR	587 963	2.83
1 641	INFINEON TECHNOLOGIES AG	EUR	56 295	0.27
514	KION GROUP AG	EUR	20 092	0.10
474	KNORR-BREMSE AG	EUR	33 796	0.16

BNP Paribas Easy Low Carbon 100 Eurozone PAB

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
359	LANXESS AG	EUR	8 250	0.04
27	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	12 609	0.06
6 243	NORDEX SE	EUR	71 420	0.34
7 432	SAP SE	EUR	1 408 512	6.78
2 186	SIEMENS HEALTHINEERS AG	EUR	117 607	0.57
3 070	SYMRISE AG	EUR	350 901	1.69
164	TALANX AG	EUR	12 226	0.06
6 372	VONOVIA SE	EUR	169 177	0.81
	<i>Italy</i>		<i>1 878 272</i>	<i>9.02</i>
195	ASSICURAZIONI GENERALI	EUR	4 542	0.02
2 913	AZIMUT HOLDING SPA	EUR	64 144	0.31
6 949	BANCA POPOLARE DI SONDRIO	EUR	46 419	0.22
3 235	ERG S.P.A.	EUR	75 828	0.36
3 667	MONCLER SPA	EUR	209 239	1.01
10 871	TERNA SPA	EUR	78 467	0.38
40 446	UNICREDIT SPA	EUR	1 399 633	6.72
	<i>Spain</i>		<i>1 612 650</i>	<i>7.73</i>
120	ACCIONA SA	EUR	13 236	0.06
9 174	BANCO BILBAO VIZCAYA ARGENTARIA	EUR	85 795	0.41
138 864	BANCO DE SABADELL SA	EUR	250 025	1.20
27 469	BANCO SANTANDER SA	EUR	118 955	0.57
13 760	CELLNEX TELECOM SAU	EUR	417 891	2.01
439	CONSTRUC Y AUX DE FERROCARR	EUR	15 409	0.07
3 724	CORP ACCIONA ENERGIAS RENOVA	EUR	71 613	0.34
5 875	EDP RENOVAVEIS SA	EUR	76 669	0.37
4 737	GRIFOLS SA	EUR	37 233	0.18
6 596	INDUSTRIA DE DISENO TEXTIL	EUR	305 791	1.47
4 745	RED ELECTRICA FI CORPORACION SA	EUR	77 438	0.37
7 423	SOLARIA ENERGIA Y MEDIO AMBI	EUR	85 884	0.41
14 321	TELEFONICA SA	EUR	56 711	0.27
	<i>United Kingdom</i>		<i>1 091 135</i>	<i>5.24</i>
21 278	UNILEVER PLC	EUR	1 091 135	5.24
	<i>Belgium</i>		<i>1 019 708</i>	<i>4.89</i>
13 555	ANHEUSER - BUSCH INBEV SA/NV	EUR	733 597	3.52
354	COFINIMMO	EUR	19 948	0.10
758	ELIA SYSTEM OPERATOR SA/NV	EUR	66 287	0.32
1 022	KBC GROEP NV	EUR	67 350	0.32
904	UCB SA	EUR	125 385	0.60
509	UMICORE	EUR	7 141	0.03
	<i>Finland</i>		<i>321 401</i>	<i>1.55</i>
2 424	HUHTAMAKI OYJ	EUR	90 803	0.44
1 213	KONE OYJ - B	EUR	55 907	0.27
383	KONECRANES OYJ	EUR	20 280	0.10
17 206	NOKIA OYJ	EUR	61 228	0.29
4 351	STORA ENSO OYJ - R	EUR	55 497	0.27
1 412	VALMET OYJ	EUR	37 686	0.18
	<i>Ireland</i>		<i>263 324</i>	<i>1.26</i>
15 505	AIB GROUP PLC	EUR	76 533	0.37
6 681	BANK OF IRELAND GROUP PLC	EUR	65 260	0.31
316	KERRY GROUP PLC - A	EUR	23 905	0.11
1 228	KINGSPAN GROUP PLC	EUR	97 626	0.47
	<i>Portugal</i>		<i>22 539</i>	<i>0.11</i>
1 235	JERONIMO MARTINS	EUR	22 539	0.11
Total securities portfolio			20 790 045	99.89

BNP Paribas Easy Low Carbon 300 World PAB

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			47 014 673	99.74
Shares			47 014 673	99.74
<i>United States of America</i>			<i>18 530 647</i>	<i>39.25</i>
3 710	ABBVIE INCORPORATED	USD	593 737	1.25
3 565	ADVANCED MICRO DEVICES	USD	539 565	1.14
1 120	AFLAC INC	USD	93 331	0.20
573	AGILENT TECHNOLOGIES INC	USD	69 305	0.15
701	ALLSTATE CORPORATION	USD	104 429	0.22
1 065	AMERICAN TOWER CORP - A	USD	193 156	0.41
269	AMERIPRISE FINANCIAL INCORPORATED	USD	107 221	0.23
3 773	AMPHENOL CORPORATION - A	USD	237 170	0.50
594	APPLIED MATERIALS INCORPORATED	USD	130 794	0.28
334	BIOGEN INC	USD	72 244	0.15
3 001	BOSTON SCIENTIFIC CORPORATION	USD	215 635	0.46
3 952	CHIPOTLE MEXICAN GRILL INCORPORATED	USD	231 017	0.49
3 823	CISCO SYSTEMS INC	USD	169 471	0.36
3 916	COLGATE-PALMOLIVE COMPANY	USD	354 568	0.75
471	DEERE & CO	USD	164 198	0.35
657	DIGITAL REALTY TRUST INC	USD	93 209	0.20
342	ECOLAB INC	USD	75 947	0.16
526	ELEVANCE HEALTH	USD	265 937	0.56
1 732	ELI LILLY & CO	USD	1 463 137	3.09
1 613	EMERSON ELECTRIC	USD	165 792	0.35
853	ENPHASE ENERGY INC	USD	79 359	0.17
610	FIRST SOLAR INC	USD	128 323	0.27
1 732	GENERAL MILLS INC	USD	102 231	0.22
2 509	GENERAL MOTORS FINANCE	USD	108 764	0.23
2 776	GILEAD SCIENCES	USD	177 711	0.38
773	HILTON WORLDWIDE HOLDINGS INC	USD	157 377	0.33
1 779	HOME DEPOT INCORPORATED	USD	571 405	1.21
4 517	INTEL CORPORATION	USD	130 526	0.28
390	IQVIA HOLDINGS INC	USD	76 941	0.16
1 714	JOHNSON CONTROLS INTERNATIONAL	USD	106 302	0.23
1 569	KIMBERLY-CLARK CORP	USD	202 319	0.43
432	KLA TENCOR CORPORATION	USD	332 343	0.71
195	LAM RESEARCH CORPORATION	USD	193 745	0.41
853	LOWES COMPANIES INC	USD	175 463	0.37
780	MARRIOTT INTERNATIONAL - A	USD	175 956	0.37
3 385	MARVELL TECHNOLOGY INC	USD	220 771	0.47
5 249	MERCK COMPANY INCORPORATED	USD	606 322	1.28
462	METLIFE INC	USD	30 257	0.06
48 763	NVIDIA CORPORATION	USD	5 620 882	11.91
1 632	ON SEMICONDUCTOR CORPORATION	USD	104 384	0.22
1 449	OTIS WORLDWIDE CORPORATION	USD	130 143	0.28
79	PARKER HANNIFIN CORP	USD	37 284	0.08
2 117	PAYCHEX INC	USD	234 189	0.50
1 559	PEPSICO INCORPORATED	USD	239 912	0.51
2 306	PROLOGIS INC	USD	241 649	0.51
1 102	QUALCOMM INCORPORATED	USD	204 802	0.43
415	SHERWIN-WILLIAMS COMPANY	USD	115 557	0.25
75	SYSCO CORP	USD	4 996	0.01
590	TARGET CORP	USD	81 496	0.17
586	The CIGNA CORP	USD	180 746	0.38
780	THERMO FISHER SCIENTIFIC INC	USD	402 463	0.85
390	TRANE TECHNOLOGIES PLC	USD	119 695	0.25
2 223	UNITEDHEALTH GROUP INCORPORATED	USD	1 056 295	2.23
594	VERTEX PHARMACEUTICALS INCORPORATED	USD	259 780	0.55
701	WABTEC CORP	USD	103 376	0.22

BNP Paribas Easy Low Carbon 300 World PAB

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
2 966	WALMART INCORPORATED	USD	187 383	0.40
913	YUM BRANDS INC	USD	112 840	0.24
1 093	ZOETIS INCORPORATED	USD	176 797	0.38
	<i>Japan</i>		<i>7 921 381</i>	<i>16.85</i>
4 900	ADVANTEST CORP	JPY	182 611	0.39
2 200	AEON CO LIMITED	JPY	43 885	0.09
600	AGC INCORPORATED	JPY	18 118	0.04
1 100	AJINOMOTO CO INCORPORATED	JPY	35 992	0.08
1 100	ASAHI GROUP HOLDINGS LTD	JPY	36 209	0.08
4 000	ASTELLAS PHARMA INC	JPY	36 891	0.08
600	BROTHER INDUSTRIES LTD	JPY	9 853	0.02
2 000	CANON INCORPORATED	JPY	50 510	0.11
3 900	CENTRAL JAPAN RAILWAY CO	JPY	78 565	0.17
2 300	CHIBA BANK LTD - THE	JPY	19 104	0.04
1 500	CHUGAI PHARMACEUTICAL COMPANY LIMITED	JPY	49 733	0.11
3 900	CONCORDIA FINANCIAL GROUP LT	JPY	21 405	0.05
900	DAI-ICHI LIFE HOLDINGS INC	JPY	22 437	0.05
4 100	DAIICHI SANKYO CO LTD	JPY	131 370	0.28
100	DAITO TRUST CONSTRUCTION CO LTD	JPY	9 620	0.02
1 500	DAIWA HOUSE INDUSTRY CO LTD	JPY	35 472	0.08
13 100	DAIWA SECURITIES GROUP INC	JPY	93 234	0.20
2 800	DENTSU INC	JPY	65 825	0.14
4 300	EAST JAPAN RAILWAY CO	JPY	66 457	0.14
1 500	EBARA CORP	JPY	22 130	0.05
600	EISAI CO LTD	JPY	22 942	0.05
3 200	FANUC CORP	JPY	81 837	0.17
3 600	FUJIFILM HOLDINGS CORP	JPY	78 556	0.17
5 900	FUJITSU LTD	JPY	86 138	0.18
3 500	FUKUOKA FINANCIAL GROUP INC	JPY	87 296	0.19
700	HANKYU HANSHIN HOLDINGS INC	JPY	17 354	0.04
11 700	HONDA MOTOR CO LTD	JPY	116 727	0.25
1 300	HULIC CO LTD	JPY	10 741	0.02
500	IBIDEN CO LTD	JPY	18 991	0.04
2 500	ISETAN MITSUKOSHI HOLDINGS	JPY	43 793	0.09
3 900	JAPAN EXCHANGE GROUP INC	JPY	84 876	0.18
5 100	JAPAN POST BANK CO LTD	JPY	44 950	0.10
2 000	KIKKOMAN CORP	JPY	21 618	0.05
2 400	KINTETSU GROUP HOLDINGS CO	JPY	48 751	0.10
5 200	KIRIN HOLDINGS CO LTD	JPY	62 526	0.13
2 800	KUBOTA CORP	JPY	36 543	0.08
6 200	KYOCERA CORP	JPY	66 585	0.14
500	KYOWA HAKKO KIRIN CO LTD	JPY	7 968	0.02
100	MINEBEA MITSUMI INC	JPY	1 911	0.00
2 300	MITSUBISHI ESTATE CO LTD	JPY	33 619	0.07
13 100	MITSUBISHI UFJ FINANCIAL GROUP	JPY	131 379	0.28
5 500	MIYOSHI FUDOSAN CO LTD	JPY	46 848	0.10
4 500	MIZUHO FINANCIAL	JPY	87 650	0.19
2 300	MS&AD INSURANCE GROUP HOLDINGS	JPY	47 694	0.10
86 900	MURATA MANUFACTURING CO LTD	JPY	1 674 471	3.54
800	NEC CORP	JPY	61 461	0.13
300	NIPPON EXPRESS HOLDINGS INC	JPY	12 903	0.03
233 500	NIPPON TELEGRAPH & TELEPHONE	JPY	205 597	0.44
7 100	NISSAN MOTOR CO LTD	JPY	22 482	0.05
2 000	NISSIN FOODS HOLDINGS CO LTD	JPY	47 355	0.10
200	NITTO DENKO CORP	JPY	14 745	0.03
25 800	NOMURA HOLDINGS INC	JPY	137 978	0.29
4 800	NOMURA RESEARCH INSTITUTE LTD	JPY	125 873	0.27
27 800	NTT DATA CORP	JPY	380 876	0.81
2 200	OMRON CORP	JPY	70 555	0.15
4 200	ORIENTAL LAND CO LTD	JPY	109 189	0.23
4 100	PANASONIC CORP	JPY	31 320	0.07

BNP Paribas Easy Low Carbon 300 World PAB

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
6 300	RECRUIT HOLDINGS CO LTD	JPY	314 522	0.67
4 900	RENESAS ELECTRONICS CORP	JPY	85 522	0.18
7 300	RESONA HOLDINGS INC	JPY	45 074	0.10
5 400	ROHM CO LTD	JPY	67 343	0.14
2 600	SBI HOLDINGS INC	JPY	61 335	0.13
300	SCREEN HOLDINGS CO LTD	JPY	25 232	0.05
1 000	SECOM CO LTD	JPY	55 086	0.12
800	SEIKO EPSON CORP	JPY	11 596	0.02
900	SEKISUI CHEMICAL CO LTD	JPY	11 621	0.02
1 400	SEKISUI HOUSE LTD	JPY	28 934	0.06
4 400	SG HOLDINGS CO LTD	JPY	37 836	0.08
1 100	SHIMADZU CORP	JPY	25 681	0.05
4 600	SHIN-ETSU CHEMICAL CO LTD	JPY	166 442	0.35
1 400	SHISEIDO CO LTD	JPY	37 257	0.08
3 100	SOMPO HOLDINGS INC	JPY	61 766	0.13
1 000	SONY CORP	JPY	79 118	0.17
900	SUMCO CORP	JPY	12 088	0.03
1 500	SUMITOMO METAL MINING CO LTD	JPY	42 442	0.09
1 900	SUMITOMO MITSUI FINANCIAL GR	JPY	118 198	0.25
13 000	SUMITOMO MITSUI TRUST HOLDINGS	JPY	276 737	0.59
900	SUMITOMO REALTY & DEVELOPMENT	JPY	24 645	0.05
3 000	SUZUKI MOTOR CORP	JPY	32 210	0.07
1 000	SYSMEX CORP	JPY	15 029	0.03
700	T&D HOLDINGS INC	JPY	11 403	0.02
3 400	TAKEDA PHARMACEUTICAL CO LTD	JPY	82 278	0.17
1 600	TDK CORP	JPY	91 554	0.19
800	TIS INC	JPY	14 469	0.03
6 300	TOKIO MARINE HOLDINGS INC	JPY	219 438	0.47
1 600	TOKYO ELECTRON LTD	JPY	323 895	0.69
5 900	UNICHARM CORP	JPY	176 827	0.38
4 800	WEST JAPAN RAILWAY CO	JPY	83 387	0.18
2 700	YAKULT HONSHA CO LTD	JPY	45 049	0.10
1 200	YAMATO HOLDINGS CO LTD	JPY	12 310	0.03
600	YOKOGAWA ELECTRIC CORP	JPY	13 538	0.03
	<i>Spain</i>		<i>6 046 246</i>	<i>12.81</i>
7 111	BANCO BILBAO VIZCAYA ARGENTARIA	EUR	66 502	0.14
159 863	BANCO DE SABADELL SA	EUR	287 833	0.61
19 728	BANCO SANTANDER SA	EUR	85 432	0.18
19 367	CELLNEX TELECOM SAU	EUR	588 176	1.25
4 639	CORP ACCIONA ENERGIAS RENOVA	EUR	89 208	0.19
7 318	EDP RENOVAVEIS SA	EUR	95 500	0.20
98 042	INDUSTRIA DE DISENO TEXTIL	EUR	4 545 226	9.63
5 910	RED ELECTRICA FI CORPORACION SA	EUR	96 451	0.20
9 246	SOLARIA ENERGIA Y MEDIO AMBI	EUR	106 976	0.23
21 450	TELEFONICA SA	EUR	84 942	0.18
	<i>United Kingdom</i>		<i>3 077 138</i>	<i>6.55</i>
2 033	ANTOFAGASTA PLC	GBP	50 594	0.11
676	ASSOCIATED BRITISH FOODS PLC	GBP	19 725	0.04
3 100	ASTRAZENECA PLC	GBP	451 773	0.96
1 630	AVIVA PLC	GBP	9 163	0.02
772	BERKELEY GROUP HOLDINGS/THE	GBP	41 776	0.09
26 147	BT GROUP PLC	GBP	43 283	0.09
164	CRODA INTERNATIONAL PLC	GBP	7 637	0.02
18 282	DIAGEO PLC	GBP	536 805	1.14
8 613	GSK PLC	GBP	155 376	0.33
1 296	HALMA PLC	GBP	41 363	0.09
11 628	HSBC HOLDINGS PLC	GBP	93 795	0.20
504	INTERCONTINENTAL HOTELS GROU	GBP	49 493	0.11
1 045	INTERMEDIATE CAPITAL GROUP	GBP	26 894	0.06
17 309	LEGAL & GENERAL GROUP PLC	GBP	46 342	0.10

BNP Paribas Easy Low Carbon 300 World PAB

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
450	LINDE PLC	USD	184 245	0.39
231 455	LLOYDS BANKING GROUP PLC	GBP	149 435	0.32
2 050	LONDON STOCK EXCHANGE GROUP	GBP	227 281	0.48
18 569	NATWEST GROUP PLC	GBP	68 288	0.14
3 935	PEARSON PLC	GBP	45 985	0.10
6 022	RECKITT BENCKISER GROUP PLC	GBP	304 136	0.65
2 623	SEGRO PLC	GBP	27 788	0.06
1 093	SEVERN TRENT PLC	GBP	30 682	0.07
274	SPIRAX-SARCO ENGINEERING PLC	GBP	27 405	0.06
11 899	TAYLOR WIMPEY PLC	GBP	19 950	0.04
3 413	UNILEVER PLC	EUR	175 019	0.37
2 776	UNITED UTILITIES GROUP PLC	GBP	32 172	0.07
92 911	VODAFONE GROUP PLC	GBP	76 446	0.16
685	WHITBREAD PLC	GBP	24 036	0.05
12 904	WPP PLC	GBP	110 251	0.23
	<i>France</i>		<i>2 906 537</i>	<i>6.16</i>
538	ACCOR SA	EUR	20 605	0.04
7 270	ALSTOM	EUR	114 139	0.24
1 631	AXA SA	EUR	49 860	0.11
829	BNP PARIBAS	EUR	49 350	0.10
2 179	BUREAU VERITAS SA	EUR	56 349	0.12
550	CAPGEMINI SE	EUR	102 135	0.22
982	DANONE	EUR	56 053	0.12
4 843	EDENRED	EUR	190 863	0.40
192	EIFFAGE SA	EUR	16 466	0.03
5 957	GETLINK SE	EUR	92 036	0.20
86	HERMES INTERNATIONAL	EUR	184 040	0.39
230	KERING	EUR	77 855	0.17
884	LEGRAND SA	EUR	81 894	0.17
623	LOREAL	EUR	255 461	0.54
588	LVMH MOET HENNESSY LOUIS VUITTON	EUR	419 597	0.89
712	MICHELIN (CGDE)	EUR	25 710	0.05
3 681	NEOEN SA	EUR	138 626	0.29
7 912	ORANGE	EUR	74 009	0.16
2 508	PUBLICIS GROUPE	EUR	249 245	0.53
601	RENAULT SA	EUR	28 752	0.06
2 280	SANOFI AVENTIS	EUR	205 063	0.44
1 614	SCHNEIDER ELECTRIC SE	EUR	362 020	0.77
1 692	SOCIETE GENERALE SA	EUR	37 089	0.08
230	SODEXO SA	EUR	19 320	0.04
	<i>Switzerland</i>		<i>1 980 305</i>	<i>4.20</i>
2 340	CHUBB LTD	USD	556 928	1.18
137	GEBERIT AG - REG	CHF	75 510	0.16
11	GIVAUDAN - REG	CHF	48 658	0.10
414	JULIUS BAER GROUP LTD	CHF	21 580	0.05
182	KUEHNE & NAGEL INTERNATIONAL AG - REG	CHF	48 833	0.10
495	LOGITECH INTERNATIONAL - REG	CHF	44 676	0.09
1 432	NESTLE SA - REG	CHF	136 382	0.29
4 594	NOVARTIS AG - REG	CHF	458 756	0.97
175	SCHINDLER HOLDING - PART CERT	CHF	41 031	0.09
2 133	SIG GROUP AG	CHF	36 434	0.08
477	SIKA AG - REG	CHF	127 392	0.27
114	SONOVA HOLDING AG - REG	CHF	32 861	0.07
3 203	STADLER RAIL AG	CHF	84 977	0.18
592	SWISS RE AG	CHF	68 541	0.15
103	SWISSCOM AG - REG	CHF	54 064	0.11
1 319	UBS GROUP AG - REG	CHF	36 226	0.08
216	ZURICH INSURANCE GROUP AG	CHF	107 456	0.23

BNP Paribas Easy Low Carbon 300 World PAB

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>The Netherlands</i>			<i>1 270 810</i>	<i>2.68</i>
201	ASM INTERNATIONAL NV	EUR	143 072	0.30
898	ASML HOLDING NV	EUR	865 851	1.83
839	EURONEXT NV - W/I	EUR	72 574	0.15
619	HEINEKEN NV	EUR	55 896	0.12
1 627	KONINKLIJKE PHILIPS NV	EUR	38 381	0.08
3 331	SIGNIFY NV	EUR	77 612	0.16
237	UNIBAIL-RODAMCO-WESTFIELD	EUR	17 424	0.04
<i>Australia</i>			<i>928 289</i>	<i>1.97</i>
8 816	ANZ BANKING GROUP	AUD	155 137	0.33
6 349	BRAMBLES LTD	AUD	57 484	0.12
1 920	MACQUARIE GROUP LTD	AUD	244 893	0.52
11 159	NATIONAL AUSTRALIA BANK LTD	AUD	251 926	0.53
2 584	ORICA LTD	AUD	28 774	0.06
10 798	QBE INSURANCE GROUP LTD	AUD	117 010	0.25
9 456	TRANSURBAN GROUP	AUD	73 065	0.16
<i>Norway</i>			<i>801 642</i>	<i>1.69</i>
43 624	DNB BANK ASA	NOK	801 642	1.69
<i>Germany</i>			<i>723 615</i>	<i>1.55</i>
799	BAYERISCHE MOTOREN WERKE AG	EUR	70 616	0.15
190	CONTINENTAL AG	EUR	10 051	0.02
2 088	DEUTSCHE POST AG - REG	EUR	78 906	0.17
952	FRESENIUS SE & CO KGAA	EUR	26 542	0.06
4 285	INFINEON TECHNOLOGIES AG	EUR	146 997	0.31
111	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	51 837	0.11
7 776	NORDEX SE	EUR	88 957	0.19
834	SAP SE	EUR	158 060	0.34
583	SIEMENS HEALTHINEERS AG	EUR	31 365	0.07
156	SYMRISE AG	EUR	17 831	0.04
1 599	VONOVIA SE	EUR	42 453	0.09
<i>Sweden</i>			<i>686 488</i>	<i>1.46</i>
2 711	ASSA ABLOY AB - B	SEK	71 561	0.15
2 078	EPIROC AB - A	SEK	38 722	0.08
12 075	ERICSSON LM - B	SEK	70 003	0.15
3 864	ESSITY AKTIEBOLAG - B	SEK	92 396	0.20
3 426	HENNES & MAURITZ AB - B	SEK	50 605	0.11
943	SKANSKA AB - B	SEK	15 852	0.03
2 622	SVENSKA CELLULOOSA AB SCA - B	SEK	36 165	0.08
34 987	SVENSKA HANDELSBANKEN - A	SEK	311 184	0.66
<i>Italy</i>			<i>386 987</i>	<i>0.82</i>
695	ASSICURAZIONI GENERALI	EUR	16 187	0.03
4 029	ERG S.P.A.	EUR	94 440	0.20
765	MONCLER SPA	EUR	43 651	0.09
12 224	TERNA SPA	EUR	88 233	0.19
4 175	UNICREDIT SPA	EUR	144 476	0.31
<i>Denmark</i>			<i>374 402</i>	<i>0.80</i>
308	COLOPLAST - B	DKK	34 552	0.07
518	DSV A/S	DKK	74 115	0.16
756	NOVOZYMES A/S - B	DKK	43 196	0.09
70	ROCKWOOL A/S-A SHS	DKK	26 142	0.06
310	ROCKWOOL INTERNATIONAL A/S - B	DKK	117 474	0.25
3 650	VESTAS WIND SYSTEMS A/S	DKK	78 923	0.17
<i>Belgium</i>			<i>322 553</i>	<i>0.69</i>
2 548	ANHEUSER - BUSCH INBEV SA/NV	EUR	137 898	0.29
944	ELIA SYSTEM OPERATOR SA/NV	EUR	82 553	0.18
1 080	KBC GROEP NV	EUR	71 172	0.15
223	UCB SA	EUR	30 930	0.07

BNP Paribas Easy Low Carbon 300 World PAB

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Ireland</i>		<i>310 531</i>	<i>0.67</i>
492	ACCENTURE PLC - A	USD	139 284	0.30
8 551	AIB GROUP PLC	EUR	42 208	0.09
4 103	BANK OF IRELAND GROUP PLC	EUR	40 078	0.09
1 119	KINGSPAN GROUP PLC	EUR	88 961	0.19
	<i>Hong Kong</i>		<i>244 617</i>	<i>0.52</i>
18 400	AIA GROUP LTD	HKD	116 545	0.25
29 000	MTR CORP	HKD	85 431	0.18
4 000	TECHTRONIC INDUSTRIES CO LTD	HKD	42 641	0.09
	<i>Finland</i>		<i>199 439</i>	<i>0.42</i>
686	ELISA OYJ	EUR	29 388	0.06
1 237	KONE OYJ - B	EUR	57 013	0.12
21 120	NOKIA OYJ	EUR	75 156	0.16
2 970	STORA ENSO OYJ - R	EUR	37 882	0.08
	<i>New Zealand</i>		<i>121 916</i>	<i>0.26</i>
1 092	FISHER + PAYKEL HEALTHCARE	NZD	18 675	0.04
28 869	MERIDIAN ENERGY LTD	NZD	103 241	0.22
	<i>Singapore</i>		<i>62 857</i>	<i>0.13</i>
33 200	SINGAPORE TELECOMMUNICATIONS	SGD	62 857	0.13
	<i>Canada</i>		<i>37 733</i>	<i>0.08</i>
1 519	MANULIFE FINANCIAL CORP	CAD	37 733	0.08
	<i>Portugal</i>		<i>26 098</i>	<i>0.06</i>
1 430	JERONIMO MARTINS	EUR	26 098	0.06
	<i>Malta</i>		<i>16 637</i>	<i>0.04</i>
2 239	ETAIN PLC	GBP	16 637	0.04
	<i>Macao</i>		<i>15 565</i>	<i>0.03</i>
8 000	SANDS CHINA LTD	HKD	15 565	0.03
	<i>Thailand</i>		<i>11 897</i>	<i>0.03</i>
38 400	THAI BEVERAGE PCL	SGD	11 897	0.03
	<i>China</i>		<i>10 343</i>	<i>0.02</i>
7 500	WUXI BIOLOGICS CAYMAN INC	HKD	10 343	0.02
Total securities portfolio			47 014 673	99.74

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

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			169 486 762	97.10
Bonds			168 643 173	96.62
<i>United States of America</i>			<i>41 622 456</i>	<i>23.84</i>
900 000	AMERICAN HONDA F 5.125% 23-07/07/2028	USD	904 026	0.52
500 000	AMERICAN HONDA F 5.250% 23-07/07/2026	USD	500 811	0.29
250 000	AUST & NZ BK NY 5.088% 22-08/12/2025	USD	249 855	0.14
770 000	CATERPILLAR FINANCIAL LIMITED 0.800% 20-13/11/2025	USD	725 933	0.42
1 000 000	CATERPILLAR FINANCIAL LIMITED 3.400% 22-13/05/2025	USD	983 655	0.56
150 000	CATERPILLAR FINL 4.350% 23-15/05/2026	USD	147 952	0.08
250 000	CRED SUIS NY 1.250% 21-07/08/2026	USD	229 929	0.13
1 000 000	DAIMLER TRUCKS 2.000% 21-14/12/2026	USD	924 352	0.53
800 000	GENERAL MOTORS FINANCE 5.400% 23-06/04/2026	USD	797 795	0.46
1 200 000	GENERAL MOTORS FINANCE 5.400% 24-08/05/2027	USD	1 198 828	0.69
400 000	GENERAL MOTORS FINANCE 6.050% 22-10/10/2025	USD	401 673	0.23
800 000	HYUNDAI CAP AMER 5.250% 24-08/01/2027	USD	796 426	0.46
1 000 000	HYUNDAI CAP AMER 5.500% 23-30/03/2026	USD	999 044	0.57
1 000 000	IBM CORPORATION 0.300% 20-11/02/2028	EUR	961 325	0.55
1 300 000	IBM CORPORATION 0.650% 20-11/02/2032	EUR	1 125 698	0.64
2 400 000	IBM CORPORATION 3.300% 19-15/05/2026	USD	2 318 955	1.34
2 950 000	IBM CORPORATION 3.500% 19-15/05/2029	USD	2 758 687	1.59
995 000	JOHN DEERE CAPITAL 4.800% 23-09/01/2026	USD	989 090	0.57
1 300 000	JOHN DEERE CAPITAL 4.950% 23-14/07/2028	USD	1 301 467	0.75
800 000	MERCEDES-BNZ FINANCE 4.800% 23-30/03/2026	USD	793 028	0.45
1 100 000	MERCEDES-BNZ FINANCE 4.800% 23-30/03/2028	USD	1 090 833	0.62
850 000	MET LIFE GLOB 2.950% 20-09/04/2030	USD	756 066	0.43
850 000	MET LIFE GLOB 5.150% 23-28/03/2033	USD	839 589	0.48
900 000	NEW YORK LIFE GLOBAL 4.550% 23-28/01/2033	USD	855 381	0.49
700 000	NEW YORK LIFE GLOBAL 4.850% 23-09/01/2028	USD	695 462	0.40
270 000	NEXTERA ENERGY 4.450% 22-20/06/2025	USD	267 177	0.15
600 000	NEXTERA ENERGY 4.950% 24-29/01/2026	USD	596 385	0.34
1 500 000	NEXTERA ENERGY 5.749% 23-01/09/2025	USD	1 503 398	0.86
1 499 000	PACIFIC GAS&ELEC 3.150% 20-01/01/2026	USD	1 443 987	0.83
1 700 000	PACIFIC GAS&ELEC 4.500% 20-01/07/2040	USD	1 400 314	0.80
1 050 000	PROCTER & GAMBLE 1.200% 20-29/10/2030	USD	854 405	0.49
1 260 000	PROCTER & GAMBLE 3.000% 20-25/03/2030	USD	1 158 875	0.66
1 250 000	THE COCA-COLA COMPANY 1.450% 20-01/06/2027	USD	1 140 712	0.65
1 270 000	THE COCA-COLA COMPANY 1.650% 20-01/06/2030	USD	1 065 247	0.61
828 000	TOYOTA MTR CRED 1.800% 20-13/02/2025	USD	809 720	0.46
1 600 000	TOYOTA MTR CRED 3.050% 22-22/03/2027	USD	1 520 317	0.87
930 000	UNITEDHEALTH GROUP 2.000% 20-15/05/2030	USD	790 430	0.45
320 000	UNITEDHEALTH GROUP 2.875% 19-15/08/2029	USD	290 037	0.17
600 000	UNITEDHEALTH GROUP 3.850% 18-15/06/2028	USD	577 010	0.33
700 000	VOLKSWAGEN GRP 3.350% 20-13/05/2025	USD	686 358	0.39
1 200 000	VOLKSWAGEN GRP 4.750% 18-13/11/2028	USD	1 173 447	0.67
2 250 000	WALT DISNEY CO 2.650% 20-13/01/2031	USD	1 965 549	1.13
1 050 000	WALT DISNEY CO 3.350% 20-24/03/2025	USD	1 033 228	0.59
<i>Canada</i>			<i>24 388 569</i>	<i>13.96</i>
620 000	BANK NOVA SCOTIA 4.750% 23-02/02/2026	USD	613 463	0.35
1 100 000	BANK NOVA SCOTIA 4.850% 23-01/02/2030	USD	1 081 460	0.62
400 000	BANK NOVA SCOTIA 5.450% 23-12/06/2025	USD	399 190	0.23
300 000	BANK OF MONTREAL 1.250% 21-15/09/2026	USD	274 748	0.16
760 000	BANK OF MONTREAL 1.850% 20-01/05/2025	USD	737 254	0.42
1 150 000	BANK OF MONTREAL 5.300% 23-05/06/2026	USD	1 149 047	0.66
950 000	CDP FINANCIAL 0.875% 20-10/06/2025	USD	911 664	0.52
1 600 000	CDP FINANCIAL 1.125% 22-06/04/2027	EUR	1 620 462	0.93
1 450 000	CDP FINANCIAL 1.750% 22-01/02/2027	USD	1 342 620	0.77
1 400 000	CDP FINANCIAL 3.000% 24-11/04/2029	EUR	1 492 163	0.85
800 000	CDP FINANCIAL 4.500% 23-13/02/2026	USD	792 301	0.45
1 400 000	OMERS FINANCE TR 4.000% 23-20/04/2028	USD	1 358 408	0.78

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

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
900 000	ONTARIO TEACHERS 0.100% 21-19/05/2028	EUR	854 480	0.49
1 550 000	ONTARIO TEACHERS 0.875% 21-21/09/2026	USD	1 420 639	0.81
1 000 000	ONTARIO TEACHERS 3.000% 22-13/04/2027	USD	952 264	0.55
750 000	ONTARIO TEACHERS 4.250% 23-25/04/2028	USD	736 141	0.42
1 400 000	ROYAL BANK OF CANADA 1.200% 21-27/04/2026	USD	1 300 324	0.74
1 450 000	ROYAL BANK OF CANADA 5.000% 23-01/02/2033	USD	1 428 783	0.82
1 200 000	TORONTO DOMINION BANK 1.250% 21-10/09/2026	USD	1 099 693	0.63
1 400 000	TORONTO DOMINION BANK 1.952% 22-08/04/2030	EUR	1 359 580	0.78
500 000	TORONTO DOMINION BANK 2.875% 22-05/04/2027	GBP	593 481	0.34
1 100 000	TORONTO DOMINION BANK 3.631% 22-13/12/2029	EUR	1 173 514	0.67
1 800 000	TORONTO DOMINION BANK 4.456% 22-08/06/2032	USD	1 696 890	0.97
	<i>France</i>		<i>22 262 700</i>	<i>12.75</i>
1 400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.010% 21-11/05/2026	EUR	1 403 740	0.80
500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.750% 19-08/06/2026	EUR	507 145	0.29
1 200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.125% 22-14/09/2027	EUR	1 265 848	0.73
1 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.935% 23-26/01/2026	USD	991 736	0.57
1 200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 5.896% 23-13/07/2026	USD	1 208 884	0.69
1 600 000	BNP PARIBAS 0.625% 20-03/12/2032	EUR	1 314 283	0.75
800 000	BNP PARIBAS 1.250% 21-13/07/2031	GBP	775 332	0.44
1 300 000	BNP PARIBAS 2.100% 22-07/04/2032	EUR	1 225 891	0.70
700 000	BNP PARIBAS 3.375% 19-23/01/2026	GBP	858 093	0.49
1 200 000	BPCE 0.250% 20-15/01/2026	EUR	1 219 363	0.70
1 250 000	BPCE 1.000% 21-20/01/2026	USD	1 167 207	0.67
750 000	BPCE 2.700% 19-01/10/2029	USD	659 422	0.38
1 400 000	BPCE 4.000% 22-29/11/2032	EUR	1 522 817	0.87
300 000	CREDIT AGRICOLE SA 1.000% 22-18/09/2025	EUR	311 491	0.18
1 300 000	CREDIT AGRICOLE SA 1.750% 19-05/03/2029	EUR	1 272 200	0.73
1 200 000	CREDIT AGRICOLE SA 2.811% 21-11/01/2041	USD	809 840	0.46
1 300 000	CREDIT AGRICOLE SA 3.875% 23-20/04/2031	EUR	1 407 532	0.81
700 000	CREDIT AGRICOLE SA 4.875% 23-23/10/2029	GBP	878 730	0.50
850 000	CREDIT AGRICOLE SA 5.589% 23-05/07/2026	USD	853 743	0.49
1 000 000	SOCIETE GENERALE 0.750% 20-25/01/2027	EUR	990 436	0.57
900 000	SOCIETE GENERALE 1.125% 18-23/01/2025	EUR	949 656	0.54
400 000	SOCIETE GENERALE 3.000% 20-22/01/2030	USD	344 086	0.20
300 000	SOCIETE GENERALE 4.250% 23-28/09/2026	EUR	325 225	0.19
	<i>Spain</i>		<i>11 182 136</i>	<i>6.43</i>
900 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.500% 20-14/01/2027	EUR	892 087	0.51
1 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.750% 22-26/11/2025	EUR	1 043 488	0.60
400 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.375% 22-20/09/2027	EUR	427 942	0.25
400 000	BANCO SANTANDER 1.375% 20-05/01/2026	EUR	414 515	0.24
1 100 000	BANCO SANTANDER 3.750% 23-16/01/2026	EUR	1 180 428	0.68
1 600 000	BANCO SANTANDER 4.875% 23-18/10/2031	EUR	1 811 609	1.04
1 400 000	BANCO SANTANDER 5.294% 22-18/08/2027	USD	1 389 541	0.80
1 800 000	BANCO SANTANDER 6.921% 23-08/08/2033	USD	1 881 176	1.08
900 000	CAIXABANK 1.375% 19-19/06/2026	EUR	922 942	0.53
1 100 000	CAIXABANK 4.250% 23-06/09/2030	EUR	1 218 408	0.70
	<i>United Kingdom</i>		<i>10 550 633</i>	<i>6.05</i>
1 900 000	HSBC HOLDINGS 4.950% 20-31/03/2030	USD	1 867 594	1.07
1 000 000	HSBC HOLDINGS 6.500% 22-15/09/2037	USD	1 019 346	0.58
1 000 000	NATIONWIDE BUILDING SOCIETY 4.500% 23-01/11/2026	EUR	1 093 479	0.63
950 000	NATWEST MARKETS 0.125% 21-18/06/2026	EUR	953 070	0.55
1 400 000	UBS AG LONDON 0.010% 21-31/03/2026	EUR	1 410 913	0.81
700 000	UBS AG LONDON 1.250% 23-01/06/2026	USD	648 538	0.37
1 200 000	UBS AG LONDON 5.650% 23-11/09/2028	USD	1 220 855	0.70
600 000	VODAFONE GROUP 4.250% 19-17/09/2050	USD	469 660	0.27
1 200 000	VODAFONE GROUP 4.875% 19-19/06/2049	USD	1 037 665	0.59
900 000	VODAFONE GROUP 5.250% 18-30/05/2048	USD	829 513	0.48

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

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Japan</i>		<i>9 458 115</i>	<i>5.41</i>
1 300 000	MITSUBISHI UFJ FINANCIAL 3.195% 19-18/07/2029	USD	1 185 631	0.68
1 300 000	MITSUBISHI UFJ FINANCIAL 3.741% 19-07/03/2029	USD	1 227 470	0.70
800 000	NOMURA HOLDINGS 1.851% 20-16/07/2025	USD	768 508	0.44
1 350 000	NOMURA HOLDINGS 3.103% 20-16/01/2030	USD	1 190 782	0.68
1 800 000	SUMITOMO MITSUI 1.902% 21-17/09/2028	USD	1 576 918	0.90
2 000 000	SUMITOMO MITSUI 3.040% 19-16/07/2029	USD	1 804 429	1.03
850 000	SUMITOMO TR & BK 5.200% 24-07/03/2027	USD	850 465	0.49
850 000	SUMITOMO TR & BK 5.650% 23-09/03/2026	USD	853 912	0.49
	<i>Australia</i>		<i>8 429 964</i>	<i>4.82</i>
1 300 000	AUST & NZ BANK 6.742% 22-08/12/2032	USD	1 385 529	0.79
1 200 000	COM BK AUSTRALIA 2.688% 21-11/03/2031	USD	994 461	0.57
1 100 000	COM BK AUSTRALIA 3.784% 22-14/03/2032	USD	964 781	0.55
900 000	MACQUARIE BANK LIMITED 6.798% 23-18/01/2033	USD	945 776	0.54
1 050 000	NATIONAL AUSTRALIA BANK 1.887% 22-12/01/2027	USD	972 137	0.56
1 250 000	NATIONAL AUSTRALIA BANK 2.332% 20-21/08/2030	USD	1 033 520	0.59
1 150 000	WESTPAC BANKING 1.150% 21-03/06/2026	USD	1 068 412	0.61
1 050 000	WESTPAC BANKING 5.457% 22-18/11/2027	USD	1 065 348	0.61
	<i>The Netherlands</i>		<i>7 382 681</i>	<i>4.23</i>
1 200 000	ABN AMRO BANK NV 0.600% 20-15/01/2027	EUR	1 192 183	0.68
200 000	ABN AMRO BANK NV 3.750% 23-20/04/2025	EUR	214 291	0.12
1 200 000	ABN AMRO BANK NV 4.375% 23-20/10/2028	EUR	1 318 470	0.76
200 000	ABN AMRO BANK NV 5.250% 23-26/05/2026	GBP	253 252	0.15
1 100 000	COOPERATIEVE RAB 4.000% 23-10/01/2030	EUR	1 203 784	0.69
200 000	DAIMLER INTERNATIONAL FINANCE 0.625% 19-06/05/2027	EUR	199 647	0.11
1 200 000	SIEMENS FINANCE 1.200% 21-11/03/2026	USD	1 124 469	0.64
1 550 000	SIEMENS FINANCE 2.150% 21-11/03/2031	USD	1 305 277	0.75
600 000	VOLKSWAGEN INTERNATIONAL FINANCE 0.875% 20-22/09/2028	EUR	571 308	0.33
	<i>Italy</i>		<i>6 252 397</i>	<i>3.58</i>
1 000 000	ENI SPA 4.250% 23-19/05/2033	EUR	1 096 192	0.63
500 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	481 870	0.28
550 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	580 873	0.33
1 200 000	INTESA SANPAOLO 5.125% 23-29/08/2031	EUR	1 376 713	0.79
1 000 000	INTESA SANPAOLO 7.200% 23-28/11/2033	USD	1 068 292	0.61
1 500 000	INTESA SANPAOLO 7.800% 23-28/11/2053	USD	1 648 457	0.94
	<i>Cayman Islands</i>		<i>5 692 754</i>	<i>3.26</i>
1 100 000	DIB SUKUK LIMITED 2.950% 20-16/01/2026	USD	1 057 396	0.61
850 000	DIB SUKUK LIMITED 5.243% 24-04/03/2029	USD	845 471	0.48
700 000	DP WORLD CRESCEN 4.848% 18-26/09/2028	USD	685 786	0.39
850 000	QNB FINANCE LTD 4.875% 24-30/01/2029	USD	838 192	0.48
1 100 000	SAUDI ELEC SUKUK 4.632% 23-11/04/2033	USD	1 059 443	0.61
1 250 000	SAUDI ELEC SUKUK 5.684% 23-11/04/2053	USD	1 206 466	0.69
	<i>China</i>		<i>4 275 798</i>	<i>2.45</i>
800 000	ICBC/HONG KONG 1.625% 21-28/10/2026	USD	739 661	0.42
800 000	ICBC/HONG KONG 2.950% 22-01/06/2025	USD	782 168	0.45
1 950 000	TENCENT HOLD 2.390% 20-03/06/2030	USD	1 674 287	0.96
1 650 000	TENCENT HOLD 3.240% 20-03/06/2050	USD	1 079 682	0.62
	<i>Finland</i>		<i>4 025 801</i>	<i>2.31</i>
1 020 000	NORDEA BANK ABP 0.500% 20-14/05/2027	EUR	1 012 711	0.58
1 200 000	NORDEA BANK ABP 1.500% 21-30/09/2026	USD	1 100 967	0.63
900 000	NORDEA BANK ABP 5.375% 22-22/09/2027	USD	904 609	0.52
950 000	OP CORPORATE BANK 2.875% 22-15/12/2025	EUR	1 007 514	0.58
	<i>Germany</i>		<i>2 764 973</i>	<i>1.58</i>
1 000 000	COMMERZBANK AG 1.000% 19-04/03/2026	EUR	1 029 339	0.59
488 000	DAIMLER AG 2.000% 20-22/08/2026	EUR	507 315	0.29
1 156 000	DAIMLER AG 2.625% 20-07/04/2025	EUR	1 228 319	0.70

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

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Luxembourg</i>		<i>2 575 880</i>	<i>1.48</i>
1 300 000	GREENSAIF PIPELI 6.510% 23-23/02/2042	USD	1 356 440	0.78
1 200 000	TMS ISSUER SARL 5.780% 23-23/08/2032	USD	1 219 440	0.70
	<i>India</i>		<i>1 975 505</i>	<i>1.13</i>
1 050 000	RELIANCE INDUSTR 2.875% 22-12/01/2032	USD	889 402	0.51
1 550 000	RELIANCE INDUSTR 3.625% 22-12/01/2052	USD	1 086 103	0.62
	<i>Sweden</i>		<i>1 874 071</i>	<i>1.08</i>
1 000 000	SVENSKA HANDELSBANKEN 3.750% 23-05/05/2026	EUR	1 076 036	0.62
800 000	SWEDBANK AB 5.337% 22-20/09/2027	USD	798 035	0.46
	<i>South Korea</i>		<i>1 722 146</i>	<i>0.99</i>
900 000	SK HYNIX INCORPORATED 5.500% 24-16/01/2029	USD	899 219	0.52
800 000	SK HYNIX INCORPORATED 6.375% 23-17/01/2028	USD	822 927	0.47
	<i>New Zealand</i>		<i>1 267 172</i>	<i>0.73</i>
300 000	BANK NEW ZEALAND 2.285% 22-27/01/2027	USD	278 617	0.16
1 000 000	BANK NEW ZEALAND 4.846% 23-07/02/2028	USD	988 555	0.57
	<i>Switzerland</i>		<i>939 422</i>	<i>0.54</i>
1 150 000	UBS GROUP AG 0.625% 21-18/01/2033	EUR	939 422	0.54
	Floating rate bonds		843 589	0.48
	<i>Australia</i>		<i>843 589</i>	<i>0.48</i>
900 000	MACQUARIE GROUP 21-12/01/2027 FRN	USD	843 589	0.48
Total securities portfolio			169 486 762	97.10

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

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			86 604 988	99.75
Shares			86 604 988	99.75
<i>China</i>			<i>81 312 245</i>	<i>93.65</i>
23 800	37 INTERACTIVE ENTERTAINMENT	CNH	42 542	0.05
127 500	AAC TECHNOLOGIES HOLDINGS INC	HKD	501 350	0.58
905 500	AGRICULTURAL BANK OF CHINA - A	CNH	540 759	0.62
4 905 000	AGRICULTURAL BANK OF CHINA - H	HKD	2 098 351	2.42
9 000	AIMA TECHNOLOGY GROUP CO L - A	CNH	33 691	0.04
125 300	AIR CHINA LTD - A	CNH	126 659	0.15
43 100	ANHUI CONCH CEMENT CO LTD - A	CNH	139 262	0.16
219 000	ANHUI CONCH CEMENT CO LTD - H	HKD	521 735	0.60
359 326	BAIDU INC - A	HKD	3 923 518	4.52
13 800	BEIJING ORIENTAL YUHONG - A	CNH	23 325	0.03
40 840	BILIBILI INCORPORATED - Z	HKD	663 804	0.76
15 900	BYD CO LTD - A	CNH	545 004	0.63
153 000	BYD COMPANY LIMITED - H	HKD	4 546 446	5.24
43 700	CHINA JUSHI CO LTD - A	CNH	66 141	0.08
71 800	CHINA LITERATURE LTD	HKD	231 289	0.27
558 000	CHINA MENGNIU DAIRY CO	HKD	1 000 587	1.15
219 400	CHINA MERCHANTS BANK - A	CNH	1 027 459	1.18
692 000	CHINA MERCHANTS BANK - H	HKD	3 142 063	3.62
98 000	CHINA MERCHANTS SHEKOU IND - A	CNH	117 990	0.14
804 000	CHINA NATIONAL BUILDING MATERIAL CO - H	HKD	288 341	0.33
78 487	CHINA RAILWAY SIGNAL & COM - A	CNH	64 503	0.07
1 124 000	CHINA RUYI HOLDINGS LTD	HKD	302 328	0.35
120 400	CHINA SOUTHERN AIRLINES CO - A	CNH	97 134	0.11
297 600	CHINA THREE GORGES RENEWAB - A	CNH	177 725	0.20
184 900	CMOC GROUP LTD - A	CNH	215 270	0.25
663 000	CMOC GROUP LTD - H	HKD	606 323	0.70
10 220	CNGR ADVANCED MATERIAL CO - A	CNH	43 381	0.05
46 780	CONTEMPORARY AMPEREX TECHN - A	CNH	1 153 543	1.33
140 900	FOXCONN INDUSTRIAL INTERNE - A	CNH	528 798	0.61
17 580	GANFENG LITHIUM CO LTD - A	CNH	68 988	0.08
72 680	GANFENG LITHIUM CO LTD - H	HKD	141 684	0.16
1 070 000	GEELY AUTOMOBILE HOLDINGS LTD	HKD	1 204 662	1.39
55 100	GEM CO LTD - A	CNH	48 075	0.06
37 700	GOLDWIND SCIENCE AND TECHNOLOGY - A	CNH	34 701	0.04
26 700	GREAT WALL MOTOR CO LIMITED - A	CNH	92 525	0.11
411 000	GREAT WALL MOTOR COMPANY - H	HKD	633 813	0.73
5 100	GUANGZHOU KINGMED DIAGNOST - A	CNH	18 994	0.02
112 000	HAITIAN INTERNATIONAL HOLDINGS	HKD	318 466	0.37
4 100	HANGZHOU TIGERMED CONSULTI - A	CNH	27 293	0.03
17 900	HENGDIAN GROUP DMEGC - A	CNH	30 574	0.04
79 100	HUATAI SECURITIES CO LTD - A	CNH	134 238	0.15
226 600	HUATAI SECURITIES CO LTD - H	HKD	250 474	0.29
15 800	IEIT SYSTEMS CO LTD - A	CNH	78 710	0.09
669 200	IND & COMM BANK OF CHINA - A	CNH	522 468	0.60
11 540 000	IND & COMM BANK OF CHINA - H	HKD	6 858 298	7.90
221 000	INDUSTRIAL BANK CO LTD - A	CNH	533 368	0.61
67 000	INNER MONGOLIA YILI INDUS - A	CNH	237 135	0.27
216 000	INNOVENT BIOLOGICS INC	HKD	1 018 109	1.17
35 400	JINDUICHENG MOLYBDENUM CO - A	CNH	50 476	0.06
20 500	JOINCARE PHARMACEUTICAL GR - A	CNH	31 364	0.04
46 587	KANZHUN LTD - ADR	USD	876 301	1.01
116 269	KE HOLDINGS INC-ADR	USD	1 645 206	1.89
510 000	KINGDEE INTERNATIONAL SFTWR	HKD	478 161	0.55
413 300	KUAISHOU TECHNOLOGY	HKD	2 443 035	2.81
23 500	KUANG-CHI TECHNOLOGIES CO - A	CNH	55 846	0.06
1 430 000	LENOVO GROUP LTD	HKD	2 018 414	2.32

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

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
219 200	LI AUTO INC - A	HKD	1 973 733	2.27
76 900	LINGYI ITECH GUANGDONG CO - A	CNH	74 995	0.09
6 700	LIVZON PHARMACEUTICAL GROU - A	CNH	34 148	0.04
360 000	LONGFOR GROUP HOLDINGS LTD	HKD	494 299	0.57
608 570	MEITUAN-CLASS B	HKD	8 659 985	9.97
67 000	MINISO GROUP HOLDING LTD	HKD	321 380	0.37
342 900	NETEASE INC	HKD	6 548 438	7.54
15 500	NINESTAR CORP - A	CNH	56 091	0.06
240 568	NIO INC - ADR	USD	1 000 763	1.15
357 000	NONGFU SPRING CO LTD - H	HKD	1 694 139	1.95
80 300	ORIENT SECURITIES CO LTD - A	CNH	83 591	0.10
83 400	POP MART INTERNATIONAL GROUP	HKD	408 592	0.47
51 600	S F HOLDING CO LTD - A	CNH	252 246	0.29
4 600	SANGFOR TECHNOLOGIES INCORPORATION - A	CNH	31 837	0.04
10 100	SHANGHAI M&G STATIONERY IN - A	CNH	43 273	0.05
30 400	SHANGHAI PHARMACEUTICALS - A	CNH	79 572	0.09
119 600	SHANGHAI PHARMACEUTICALS - H	HKD	179 842	0.21
23 375	SHANGHAI PUTAILAI NEW ENER - A	CNH	45 240	0.05
42 800	SHANGHAI YUYUAN TOURIST MA - A	CNH	30 191	0.03
14 300	SHENZHEN INOVANCE TECHNOLO - A	CNH	100 481	0.12
12 900	SHENZHEN MINDRAY BIO-MEDICAL - A	CNH	514 016	0.59
18 300	SINOMA SCIENCE&TECHNOLOGY - A	CNH	32 335	0.04
21 640	SUNGROW POWER SUPPLY CO LT - A	CNH	183 860	0.21
126 400	SUNNY OPTICAL TECH	HKD	781 155	0.90
20 300	SUNWODA ELECTRONIC CO LTD - A	CNH	42 180	0.05
8 672	SUPCON TECHNOLOGY CO LTD - A	CNH	44 781	0.05
192 600	TENCENT HOLDINGS LTD	HKD	9 186 678	10.59
16 100	TIANQI LITHIUM CORP - A	CNH	65 959	0.08
221 200	TONGCHENG TRAVEL HOLDINGS LT	HKD	440 280	0.51
65 889	VIPSHOP HOLDINGS LTD - ADR	USD	857 875	0.99
838 000	WANT WANT CHINA HOLDINGS LTD	HKD	506 616	0.58
26 000	WESTERN MINING CO - A	CNH	63 924	0.07
13 100	WILL SEMICONDUCTOR CO LTD - A	CNH	178 302	0.21
27 500	WUXI APPTEC CO LTD - A	CNH	147 617	0.17
61 100	WUXI APPTEC CO LTD - H	HKD	228 516	0.26
679 500	WUXI BIOLOGICS CAYMAN INC	HKD	1 004 356	1.16
15 600	XIAMEN TUNGSTEN CO LTD - A	CNH	36 859	0.04
868 000	XINYI SOLAR HOLDINGS LTD	HKD	436 923	0.50
218 500	XPENG INC - CLASS A SHARES	HKD	826 992	0.95
216 000	YADEA GROUP HOLDINGS LTD	HKD	273 063	0.31
17 400	YIHAI KERRY ARAWANA HOLDING - A	CNH	65 183	0.08
36 700	YONYOU NETWORK TECHNOLOGY - A	CNH	50 268	0.06
55 900	YUNNAN CHIHONG ZINC & GERM - A	CNH	40 887	0.05
49	ZEEKR INTELLIGENT TECHNO-ADR	USD	923	0.00
274 000	ZHEJIANG EXPRESSWAY CO - H	HKD	184 950	0.21
88 700	ZHEJIANG LEAPMOTOR TECHNOLOG	HKD	304 475	0.35
75 800	ZOOMLION HEAVY INDUSTRY S - A	CNH	79 737	0.09
	<i>Hong Kong</i>		<i>2 887 561</i>	<i>3.33</i>
998 000	ALIBABA HEALTH INFORMATION	HKD	400 099	0.46
702 000	BEIJING ENTERPRISES WATER GR	HKD	215 795	0.25
676 000	BOSIDENG INTERNATIONAL HOLDINGS LTD	HKD	421 666	0.49
222 000	CHINA MERCHANTS PORT HOLDING	HKD	330 409	0.38
354 200	CHOW TAI FOOK JEWELLERY GROUP	HKD	383 352	0.44
210 000	HANSOH PHARMACEUTICAL GROUP	HKD	438 967	0.51
23 500	ORIENT OVERSEAS INTERNATIONAL LTD	HKD	381 362	0.44
121 500	SINOTRUK HONG KONG LTD	HKD	315 911	0.36
	<i>United States of America</i>		<i>2 143 380</i>	<i>2.47</i>
69 500	YUM CHINA HOLDINGS INC	USD	2 143 380	2.47

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

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Singapore</i>		<i>261 802</i>	<i>0.30</i>
36 500	BOC AVIATION LTD	HKD	261 802	0.30
Total securities portfolio			86 604 988	99.75

BNP Paribas Easy MSCI Emerging ESG Filtered Min TE

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			645 568 791	99.49
Shares			645 568 791	99.49
<i>China</i>			<i>149 318 281</i>	<i>23.04</i>
56 100	360 SECURITY TECHNOLOGY IN-A	CNH	59 014	0.01
29 900	37 INTERACTIVE ENTERTAINMENT	CNH	53 445	0.01
79 000	AAC TECHNOLOGIES HOLDINGS INC	HKD	310 640	0.05
5 752	ADVANCED MICRO-FABRICATION - A	CNH	111 293	0.02
540 300	AGRICULTURAL BANK OF CHINA - A	CNH	322 664	0.05
2 749 000	AGRICULTURAL BANK OF CHINA - H	HKD	1 176 018	0.18
52 600	AIER EYE HOSPITAL GROUP CO - A	CNH	74 352	0.01
13 000	AIMA TECHNOLOGY GROUP CO L - A	CNH	48 664	0.01
62 400	AIR CHINA LTD - A	CNH	63 077	0.01
1 345 200	ALIBABA GROUP HOLDING LTD	HKD	12 146 987	1.86
99 500	ALUMINUM CORP OF CHINA LTD - A	CNH	103 986	0.02
486 000	ALUMINUM CORP OF CHINA LTD - H	HKD	331 784	0.05
149 500	ANHUI CONCH CEMENT CO LTD - H	HKD	356 161	0.05
32 300	ANHUI JIANGHUAI AUTO GROUP - A	CNH	70 079	0.01
4 800	ANJOY FOODS GROUP CO LTD - A	CNH	48 856	0.01
6 100	ANKER INNOVATIONS TECHNOLO - A	CNH	59 498	0.01
124 000	ANTA SPORTS PRODUCTS LTD	HKD	1 191 175	0.18
7 560	AUTOHOME INC-ADR	USD	207 522	0.03
73 700	BAIC BLUEPARK NEW ENERGY - A	CNH	81 566	0.01
204 950	BAIDU INC - A	HKD	2 237 870	0.34
256 500	BANK OF BEIJING CO LTD - A	CNH	205 177	0.03
56 100	BANK OF CHANGSHA CO LTD - A	CNH	62 856	0.01
172 200	BANK OF CHINA LTD - A	CNH	108 969	0.02
7 402 000	BANK OF CHINA LTD - H	HKD	3 650 080	0.56
252 000	BANK OF COMMUNICATIONS CO - A	CNH	257 840	0.04
990 000	BANK OF COMMUNICATIONS CO - H	HKD	777 299	0.12
41 900	BANK OF HANGZHOU CO LTD - A	CNH	74 895	0.01
170 300	BANK OF JIANGSU CO LTD - A	CNH	173 313	0.03
34 800	BANK OF NINGBO CO LTD - A	CNH	105 151	0.02
142 300	BANK OF SHANGHAI CO LTD - A	CNH	141 504	0.02
59 700	BANK OF SUZHOU CO LTD - A	CNH	61 329	0.01
277 400	BAOSHAN IRON + STEEL CO - A	CNH	252 672	0.04
64 200	BEIGENE LTD	HKD	708 818	0.11
51 500	BEIJING ENLIGHT MEDIA CO L - A	CNH	59 324	0.01
3 228	BEIJING KINGSOFT OFFICE SO - A	CNH	100 587	0.02
1 686	BEIJING ROBOROCK TECHNOLOGY - A	CNH	90 664	0.01
10 300	BEIJING TONGRENTANG CO - A	CNH	53 907	0.01
217 600	BEIQI FOTON MOTOR CO LTD - A	CNH	67 061	0.01
21 980	BILIBILI INCORPORATED - Z	HKD	357 258	0.06
344 000	BOE TECHNOLOGY GROUP CO LT - A	CNH	192 713	0.03
7 200	BYD CO LTD - A	CNH	246 794	0.04
97 500	BYD COMPANY LIMITED - H	HKD	2 897 245	0.45
80 000	BYD ELECTRONIC INTERNATIONAL CO LTD	HKD	399 620	0.06
29 900	BY-HEALTH CO LTD - A	CNH	55 493	0.01
60 600	CAITONG SECURITIES CO LTD - A	CNH	54 866	0.01
154 100	CGN POWER CO LTD - A	CNH	97 726	0.02
1 135 000	CGN POWER CO LTD - H	HKD	500 089	0.08
4 200	CHANGCHUN HIGH-TECH INDUSTRY - A	CNH	52 793	0.01
85 200	CHANGJIANG SECURITIES CO L - A	CNH	56 366	0.01
4 500	CHANGZHOU XINGYU AUTOMOTIV - A	CNH	69 058	0.01
46 300	CHINA BAOAN GROUP - A	CNH	54 539	0.01
1 124 000	CHINA CITIC BANK CORP LTD - H	HKD	721 268	0.11
370 000	CHINA COMMUNICATIONS SERVI - H	HKD	199 515	0.03
65 900	CHINA CONSTRUCTION BANK - A	CNH	66 795	0.01
8 532 000	CHINA CONSTRUCTION BANK - H	HKD	6 305 496	0.96
977 000	CHINA EVERBRIGHT BANK CO - H	HKD	304 084	0.05

BNP Paribas Easy MSCI Emerging ESG Filtered Min TE

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
420 000	CHINA FEIHE LTD	HKD	194 200	0.03
609 500	CHINA GALAXY SECURITIES CO - H	HKD	319 293	0.05
226 000	CHINA INTERNATIONAL CAPITA - H	HKD	251 548	0.04
37 900	CHINA JUSHI CO LTD - A	CNH	57 363	0.01
753 000	CHINA LIFE INSURANCE CO - H	HKD	1 064 772	0.16
45 800	CHINA LITERATURE LTD	HKD	147 535	0.02
285 000	CHINA MENGNIU DAIRY CO	HKD	511 052	0.08
69 200	CHINA MERCHANTS BANK - A	CNH	324 066	0.05
383 500	CHINA MERCHANTS BANK - H	HKD	1 741 302	0.27
74 900	CHINA MERCHANTS EXPRESSWAY - A	CNH	121 673	0.02
60 300	CHINA MERCHANTS SECURITIES - A	CNH	114 888	0.02
43 000	CHINA MERCHANTS SHEKOU IND - A	CNH	51 771	0.01
118 400	CHINA MINSHENG BANKING - A	CNH	61 464	0.01
820 000	CHINA MINSHENG BANKING - H	HKD	283 576	0.04
490 000	CHINA NATIONAL BUILDING MATERIAL CO - H	HKD	175 730	0.03
12 600	CHINA NATIONAL MEDICINES - A	CNH	53 138	0.01
182 800	CHINA NATIONAL NUCLEAR POW - A	CNH	266 908	0.04
13 500	CHINA NATIONAL SOFTWARE - A	CNH	55 325	0.01
216 000	CHINA OILFIELD SERVICES - H	HKD	207 495	0.03
16 000	CHINA PACIFIC INSURANCE GR - A	CNH	61 056	0.01
287 200	CHINA PACIFIC INSURANCE GR - H	HKD	701 132	0.11
139 700	CHINA PETROLEUM & CHEMICAL - A	CNH	120 932	0.02
2 454 000	CHINA PETROLEUM & CHEMICAL - H	HKD	1 590 441	0.25
69 200	CHINA RAILWAY GROUP LTD - A	CNH	61 799	0.01
583 000	CHINA RAILWAY GROUP LTD - H	HKD	321 839	0.05
90 874	CHINA RAILWAY SIGNAL & COM - A	CNH	74 683	0.01
83 600	CHINA RESOURCES MIXC LIFESTY	HKD	276 796	0.04
249 500	CHINA RESOURCES PHARMACEUTIC	HKD	185 030	0.03
11 310	CHINA RESOURCES SANJIU MED - A	CNH	65 962	0.01
688 000	CHINA RUYI HOLDINGS LTD	HKD	185 055	0.03
148 000	CHINA SHIPPING DEVELOPMENT - H	HKD	192 217	0.03
73 300	CHINA SOUTHERN AIRLINES CO - A	CNH	59 135	0.01
272 800	CHINA THREE GORGES RENEWAB - A	CNH	162 914	0.03
24 400	CHINA TOURISM GROUP DUTY F - H	HKD	149 542	0.02
4 864 000	CHINA TOWER CORP LTD - H	HKD	629 227	0.10
194 100	CHINA UNITED NETWORK - A	CNH	124 955	0.02
268 100	CHINA VANKE CO LTD - H	HKD	159 677	0.02
177 100	CHINA YANGTZE POWER CO LTD - A	CNH	701 529	0.11
253 500	CHINA ZHESHANG BANK CO LTD - A	CNH	95 833	0.01
80 000	CHONGQING CHANGAN AUTOMOB - A	CNH	147 162	0.02
139 500	CHONGQING RURAL COMMERCIAL - A	CNH	95 919	0.01
15 600	CHONGQING ZHIFEI BIOLOGICAL - A	CNH	59 893	0.01
45 600	CITIC SECURITIES CO - A	CNH	113 862	0.02
201 500	CITIC SECURITIES CO LTD - H	HKD	296 801	0.05
80 600	CMOC GROUP LTD - A	CNH	93 839	0.01
609 000	CMOC GROUP LTD - H	HKD	556 940	0.09
12 600	CNGR ADVANCED MATERIAL CO - A	CNH	53 484	0.01
26 700	CONTEMPORARY AMPEREX TECHN - A	CNH	658 392	0.10
163 300	COSCO SHIPPING DEVELOPMENT - A	CNH	57 708	0.01
29 900	COSCO SHIPPING ENERGY TRAN - A	CNH	63 930	0.01
39 400	COSCO SHIPPING HOLDINGS CO - A	CNH	83 594	0.01
345 000	COSCO SHIPPING HOLDINGS CO - H	HKD	603 618	0.09
641 000	COUNTRY GARDEN HOLDINGS CO	HKD	39 819	0.01
30 100	CSC FINANCIAL CO LTD - A	CNH	79 323	0.01
19 720	CSPC INNOVATION PHARMACEUT - A	CNH	68 148	0.01
6 100	EMPYREAN TECHNOLOGY CO LTD - A	CNH	64 377	0.01
77 800	ENN ENERGY HOLDINGS LTD	HKD	641 240	0.10
37 300	ENN NATURAL GAS CO LTD - A	CNH	106 268	0.02
6 300	EOPOLINK TECHNOLOGY INC L - A	CNH	91 081	0.01
17 200	EVE ENERGY CO LTD - A	CNH	94 048	0.01
27 500	EVERBRIGHT SECURITIE CO - A	CNH	55 069	0.01

BNP Paribas Easy MSCI Emerging ESG Filtered Min TE

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
78 100	FIRST CAPITAL SECURITIES C - A	CNH	54 450	0.01
65 000	FLAT GLASS GROUP CO LTD - H	HKD	95 742	0.01
103 200	FOCUS MEDIA INFORMATION TE - A	CNH	85 661	0.01
25 000	FOSHAN HAITIAN FLAVOURING - A	CNH	118 035	0.02
331 000	FOSUN INTERNATIONAL LTD	HKD	178 061	0.03
77 600	FOUNDER SECURITIES CO LTD - A	CNH	82 162	0.01
80 500	FOXCONN INDUSTRIAL INTERNE - A	CNH	302 117	0.05
13 000	FUYAO GLASS INDUSTRY GROUP - A	CNH	85 292	0.01
73 200	FUYAO GLASS INDUSTRY GROUP - H	HKD	425 188	0.07
58 800	GANFENG LITHIUM CO LTD - H	HKD	114 626	0.02
656 000	GEELY AUTOMOBILE HOLDINGS LTD	HKD	738 559	0.11
123 200	GEM CO LTD - A	CNH	107 493	0.02
126 000	GENSCRIPT BIOTECH CORP	HKD	134 272	0.02
195 000	GF SECURITIES CO LTD - H	HKD	161 596	0.02
31 800	GIANT BIOGENE HOLDING CO LTD	HKD	186 749	0.03
5 700	GIGADEVICE SEMICONDUCTO - A	CNH	74 654	0.01
59 700	GOLDWIND SCIENCE AND TECHNOLOGY - A	CNH	54 951	0.01
20 200	GOLDWIND SCIENCE AND TECHNOLOGY - A	CNH	97 060	0.01
29 700	GOTION HIGH-TECH CO LTD - A	CNH	77 903	0.01
247 000	GREAT WALL MOTOR COMPANY - H	HKD	380 904	0.06
54 300	GUANGZHOU AUTOMOBILE GROUP - A	CNH	57 566	0.01
562 000	GUANGZHOU AUTOMOBILE GROUP - H	HKD	198 673	0.03
14 600	GUANGZHOU BAIYUNSHAN PHAR - A	CNH	58 653	0.01
83 400	GUANGZHOU YUEXIU CAPITAL H - A	CNH	56 660	0.01
70 000	GUOSEN SECURITIES CO LTD - A	CNH	83 319	0.01
50 700	GUOTAI JUNAN SECURITIES CO - A	CNH	94 097	0.01
65 400	GUOYUAN SECURITIES CO LTD - A	CNH	54 285	0.01
169 000	HAILILAO INTERNATIONAL HOLDING	HKD	303 911	0.05
279 400	HAIER SMART HOME COMPANY LIMITED - H	HKD	934 027	0.14
131 200	HAINAN AIRPORT INFRASTRUCTURE - A	CNH	56 428	0.01
84 000	HAITIAN INTERNATIONAL HOLDINGS	HKD	238 850	0.04
471 200	HAITONG SECURITIES CO LTD - H	HKD	219 081	0.03
22 960	HANGZHOU FIRST APPLIED MAT - A	CNH	46 229	0.01
16 100	HANGZHOU OXYGEN PLANT GROU - A	CNH	49 066	0.01
17 800	HANGZHOU ROBAM APPLIANCES - A	CNH	53 882	0.01
17 300	HEBEI YANGYUAN ZHIHUI BEVE - A	CNH	50 401	0.01
43 900	HENAN SHENHUO COAL & POWER - A	CNH	121 644	0.02
29 200	HENAN SHUANGHUI INVESTMENT - A	CNH	95 069	0.01
62 000	HENGAN INTERNATIONAL GROUP CO LTD	HKD	189 000	0.03
34 300	HENGDIAN GROUP DMEGC - A	CNH	58 585	0.01
59 700	HENGYI PETROCHEMICAL CO - A	CNH	57 976	0.01
42 777	HORIZON CONSTRUCTION DEVELOP	HKD	8 219	0.00
68 000	HUA HONG SEMICONDUCTOR LTD	HKD	192 048	0.03
14 000	HUADONG MEDICINE CO LTD - A	CNH	53 328	0.01
224 800	HUATAI SECURITIES CO LTD - H	HKD	248 485	0.04
153 700	HUAXIA BANK CO LTD - A	CNH	134 736	0.02
20 782	HUAZHU GROUP LTD - ADR	USD	692 456	0.11
14 300	HUBEI JUMPCAN PHARMACEUT - A	CNH	62 110	0.01
21 600	HUMANWELL HEALTHCARE GROUP - A	CNH	50 799	0.01
22 300	HUNDSUN TECHNOLOGIES INC - A	CNH	53 942	0.01
49 400	HYGEIA HEALTHCARE HOLDINGS C	HKD	178 114	0.03
12 800	IEIT SYSTEMS CO LTD - A	CNH	63 765	0.01
16 500	IFLYTEK CO LTD - A	CNH	97 068	0.01
2 680	IMEIK TECHNOLOGY DEVELOPMENT - A	CNH	63 175	0.01
344 400	IND & COMM BANK OF CHINA - A	CNH	268 885	0.04
5 852 000	IND & COMM BANK OF CHINA - H	HKD	3 477 882	0.54
113 800	INDUSTRIAL BANK CO LTD - A	CNH	274 648	0.04
85 200	INDUSTRIAL SECURITIES CO - A	CNH	59 050	0.01
39 800	INNER MONGOLIA YILI INDUS - A	CNH	140 865	0.02
114 000	INNOVENT BIOLOGICS INC	HKD	537 335	0.08
11 100	ISOFTSTONE INFORMATION TEC - A	CNH	53 533	0.01

BNP Paribas Easy MSCI Emerging ESG Filtered Min TE

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
34 200	JA SOLAR TECHNOLOGY CO LTD - A	CNH	52 465	0.01
114 650	JD HEALTH INTERNATIONAL INC	HKD	312 051	0.05
244 100	JD LOGISTICS INC	HKD	262 002	0.04
210 250	JD.COM INC - CL A	HKD	2 781 819	0.43
62 200	JIANGSU EASTERN SHENGHONG - A	CNH	67 901	0.01
186 000	JIANGSU EXPRESS CO LTD - H	HKD	198 450	0.03
39 400	JIANGSU HENGRUI PHARMACEUT - A	CNH	207 555	0.03
19 400	JIANGSU NHWA PHARMACEUTICA - A	CNH	63 083	0.01
41 300	JIANGSU PHOENIX PUBLISH - A	CNH	62 000	0.01
7 200	JIANGSU YANGHE DISTILLERY - A	CNH	79 625	0.01
7 300	JIANGSU YANGNONG CHEMICAL - A	CNH	56 444	0.01
34 500	JIANGSU ZHONGTIAN TECHNOLO - A	CNH	74 899	0.01
71 500	JIANGXI COPPER CO LTD - A	CNH	231 908	0.04
184 000	JIANGXI COPPER CO LTD - H	HKD	367 179	0.06
70 600	JINDUICHENG MOLYBDENUM CO - A	CNH	100 666	0.02
63 441	JINKO SOLAR CO LTD - A	CNH	61 696	0.01
25 097	KANZHUN LTD - ADR	USD	472 075	0.07
61 137	KE HOLDINGS INC-ADR	USD	865 089	0.13
284 000	KINGDEE INTERNATIONAL SFTWR	HKD	266 270	0.04
42 100	KINGNET NETWORK CO LTD - A	CNH	55 070	0.01
94 400	KINGSOFT CORP LTD	HKD	272 654	0.04
215 100	KUAISHOU TECHNOLOGY	HKD	1 271 466	0.20
32 500	KUANG-CHI TECHNOLOGIES CO - A	CNH	77 235	0.01
6 800	KWEICHOW MOUTAI CO LTD - A	CNH	1 366 731	0.21
764 000	LENOVO GROUP LTD	HKD	1 078 369	0.17
118 500	LI AUTO INC - A	HKD	1 067 005	0.16
214 000	LI NING CO LTD	HKD	463 226	0.07
98 800	LINGYI ITECH GUANGDONG CO - A	CNH	96 353	0.01
11 500	LIVZON PHARMACEUTICAL GROU - A	CNH	58 612	0.01
184 000	LONGFOR GROUP HOLDINGS LTD	HKD	252 642	0.04
41 900	LONGI GREEN ENERGY TECHNOL - A	CNH	80 462	0.01
45 400	LUXSHARE PRECISION INDUSTRY - A	CNH	244 449	0.04
52 900	MEIHUA HOLDINGS GROUP CO - A	CNH	72 603	0.01
445 500	MEITUAN-CLASS B	HKD	6 339 490	0.97
26 700	MIDEA GROUP CO LTD - A	CNH	235 885	0.04
42 800	MINISO GROUP HOLDING LTD	HKD	205 300	0.03
9 129	MONTAGE TECHNOLOGY CO LTD - A	CNH	71 473	0.01
65 900	NARI TECHNOLOGY CO LTD-A	CNH	225 299	0.03
4 200	NAURA TECHNOLOGY GROUP CO - A	CNH	184 026	0.03
173 300	NETEASE INC	HKD	3 309 549	0.51
44 800	NEW HOPE LIUHE CO LTD - A	CNH	56 086	0.01
139 200	NEW ORIENTAL EDUCATION & TEC	HKD	1 064 403	0.16
16 500	NINESTAR CORP - A	CNH	59 710	0.01
131 168	NIO INC - ADR	USD	545 659	0.08
197 400	NONGFU SPRING CO LTD - H	HKD	936 759	0.14
102 800	OFFSHORE OIL ENGINEERING - A	CNH	83 216	0.01
6 500	OPPEIN HOME GROUP INC - A	CNH	47 685	0.01
56 400	ORIENT SECURITIES CO LTD - A	CNH	58 711	0.01
18 500	PEOPLE.CN CO LTD - A	CNH	50 654	0.01
1 390 000	PEOPLES INSURANCE CO GROU - H	HKD	477 136	0.07
692 000	PICC PROPERTY & CASUALTY - H	HKD	859 746	0.13
93 000	PING AN BANK CO LTD - A	CNH	129 294	0.02
18 400	PING AN INSURANCE GROUP CO - A	CNH	104 238	0.02
631 500	PING AN INSURANCE GROUP CO - H	HKD	2 863 315	0.44
43 600	POLY DEVELOPMENTS AND HOLDING - A	CNH	52 314	0.01
58 000	POP MART INTERNATIONAL GROUP	HKD	284 153	0.04
112 600	POSTAL SAVINGS BANK OF CHI - A	CNH	78 194	0.01
874 000	POSTAL SAVINGS BANK OF CHI-H	HKD	512 707	0.08
13 712	QIFU TECHNOLOGY INC	USD	270 538	0.04
74 800	RONGSHENG PETROCHEMICAL CO - A	CNH	98 971	0.02
26 400	S F HOLDING CO LTD - A	CNH	129 056	0.02

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Quantity	Denomination	Quotation currency	Market value	% of net assets
52 300	SAILUN GROUP CO LTD - A	CNH	100 290	0.02
64 900	SANY HEAVY INDUSTRY CO LTD - A	CNH	146 675	0.02
87 500	SDIC CAPITAL CO LTD - A	CNH	67 715	0.01
12 500	SERES GROUP CO L - A	CNH	156 010	0.02
20 300	SHANDONG LINGLONG TYRE CO - A	CNH	51 078	0.01
491 300	SHANDONG NANSHAN ALUMINUM - A	CNH	256 390	0.04
242 000	SHANDONG WEIGAO GP MEDICAL - H	HKD	115 306	0.02
2 802	SHANGHAI BOCHU ELECTRONIC - A	CNH	70 829	0.01
170 500	SHANGHAI ELECTRIC GRP CO L - A	CNH	86 408	0.01
13 100	SHANGHAI INTERNATIONAL AIR - A	CNH	57 867	0.01
11 400	SHANGHAI M&G STATIONERY IN - A	CNH	48 843	0.01
136 900	SHANGHAI PHARMACEUTICALS - H	HKD	205 856	0.03
175 700	SHANGHAI PUDONG DEVEL BANK - A	CNH	198 062	0.03
27 100	SHANGHAI PUTAILAI NEW ENER - A	CNH	52 449	0.01
115 900	SHANGHAI RURAL COMMERCIAL - A	CNH	106 680	0.02
5 859	SHANGHAI UNITED IMAGING HE - A	CNH	88 036	0.01
24 000	SHANGHAI ZHANGJIANG HIGH - A	CNH	60 749	0.01
7 500	SHANXI XINGHUACUN FEN WINE - A	CNH	216 633	0.03
26 300	SHENGYI TECHNOLOGY CO LTD - A	CNH	75 865	0.01
189 600	SHENWAN HONGYUAN GROUP CO - A	CNH	111 929	0.02
14 500	SHENZHEN INOVANCE TECHNOLO - A	CNH	101 886	0.02
7 100	SHENZHEN MINDRAY BIO-MEDICAL - A	CNH	282 908	0.04
7 900	SHENZHEN NEW INDUSTRIES BI - A	CNH	72 975	0.01
16 600	SHENZHEN SALUBRIS PHARM - A	CNH	60 549	0.01
8 542	SHENZHEN TRANSSION HOLDING - A	CNH	89 552	0.01
80 500	SHENZHOU INTERNATIONAL GROUP	HKD	788 254	0.12
77 200	SICHUAN CHUANTOU ENERGY CO - A	CNH	198 266	0.03
16 600	SICHUAN KELUN PHARMACEUTIC - A	CNH	68 962	0.01
11 000	SIEYUAN ELECTRIC CO LTD - A	CNH	100 797	0.02
56 100	SINOLINK SECURITIES CO LTD - A	CNH	58 015	0.01
39 700	SINOMA INTERNATIONAL ENGIN - A	CNH	65 579	0.01
29 000	SINOMA SCIENCE&TECHNOLOGY - A	CNH	51 241	0.01
19 600	SINOMINE RESOURCE GROUP CO - A	CNH	71 948	0.01
137 200	SINOPHARM GROUP CO - H	HKD	364 640	0.06
71 000	SOOCHOW SECURITIES CO LTD - A	CNH	57 377	0.01
111 000	SOUTHWEST SECURITIES CO LT - A	CNH	54 430	0.01
7 700	SPRING AIRLINES CO LTD - A	CNH	59 410	0.01
16 520	SUNGROW POWER SUPPLY CO LT - A	CNH	140 359	0.02
62 400	SUNNY OPTICAL TECH	HKD	385 633	0.06
31 100	SUNWODA ELECTRONIC CO LTD - A	CNH	64 621	0.01
10 526	SUPCON TECHNOLOGY CO LTD - A	CNH	54 354	0.01
3 300	SUZHOU MAXWELL TECHNOLOGIE - A	CNH	54 005	0.01
5 980	SUZHOU TFC OPTICAL COMMUNI - A	CNH	72 424	0.01
40 462	TAL EDUCATION GROUP - ADR	USD	431 730	0.07
216 700	TCL TECHNOLOGY GROUP CORP-A	CNH	128 225	0.02
45 400	TCL ZHONGHUAN RENEWABLE EN - A	CNH	53 790	0.01
569 900	TENCENT HOLDINGS LTD	HKD	27 183 221	4.18
70 820	TENCENT MUSIC ENTERTAINMENT - ADR	USD	995 021	0.15
17 500	TIANQI LITHIUM CORP - A	CNH	71 694	0.01
194 000	TINGYI (CAYMAN ISLAND) HOLDING CO	HKD	233 821	0.04
137 600	TONGCHENG TRAVEL HOLDINGS LT	HKD	273 881	0.04
30 400	TONGWEI CO LTD - A	CNH	79 572	0.01
313 000	TOPSPORTS INTERNATIONAL HOLD	HKD	166 374	0.03
121 000	TRAVELSKY TECHNOLOGY LTD	HKD	141 962	0.02
50 300	TRIP.COM GROUP LTD	HKD	2 413 395	0.37
76 000	TSINGTAO BREWERY CO LTD - H	HKD	507 159	0.08
23 700	UNISPLENDOR CORP LTD-A	CNH	72 553	0.01
30 300	UNIVERSAL SCIENTIFIC INDUS - A	CNH	66 611	0.01
40 892	VIPSHOP HOLDINGS LTD - ADR	USD	532 414	0.08
36 200	WANDA FILM HOLDING CO LTD - A	CNH	59 946	0.01
22 900	WANHUA CHEMICAL GROUP CO - A	CNH	253 628	0.04

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Quantity	Denomination	Quotation currency	Market value	% of net assets
446 000	WANT WANT CHINA HOLDINGS LTD	HKD	269 631	0.04
40 500	WEICHAI POWER CO LTD - A	CNH	90 089	0.01
218 000	WEICHAI POWER CO LTD - H	HKD	417 157	0.06
45 100	WENS FOODSTUFFS GROUP CO L - A	CNH	122 436	0.02
76 900	WESTERN MINING CO - A	CNH	189 069	0.03
10 700	WILL SEMICONDUCTOR CO LTD - A	CNH	145 636	0.02
94 900	WUCHAN ZHONGDA GROUP CO L - A	CNH	56 414	0.01
21 600	WULIANGYE YIBIN CO LTD - A	CNH	378 816	0.06
20 500	WUS PRINTED CIRCUIT KUNSHA - A	CNH	102 489	0.02
46 500	WUXI APTEC CO LTD - H	HKD	173 912	0.03
343 500	WUXI BIOLOGICS CAYMAN INC	HKD	507 721	0.08
46 900	XIAMEN TUNGSTEN CO LTD - A	CNH	110 813	0.02
1 376 000	XIAOMI CORP-CLASS B	HKD	2 904 479	0.45
486 000	XINYI SOLAR HOLDINGS LTD	HKD	244 637	0.04
114 100	XPENG INC - CLASS A SHARES	HKD	431 853	0.07
146 000	YADEA GROUP HOLDINGS LTD	HKD	184 571	0.03
12 600	YEALINK NETWORK TECHNOLOGY - A	CNH	63 459	0.01
14 200	YIFENG PHARMACY CHAIN CO L - A	CNH	47 749	0.01
12 500	YUNNAN BAIYAO GROUP CO LTD - A	CNH	87 576	0.01
197 500	YUNNAN CHIHONG ZINC & GERM - A	CNH	144 456	0.02
11 700	YUNNAN ENERGY NEW MATERIAL - A	CNH	50 721	0.01
81 300	YUNNAN TIN CO LTD - A	CNH	172 493	0.03
35 800	YUTONG BUS CO LTD - A	CNH	126 512	0.02
29	ZEEKR INTELLIGENT TECHNO-ADR	USD	546	0.00
3 800	ZHANGZHOU PIENZHEHUANG PHARMACEUTICAL - A	CNH	107 830	0.02
116 600	ZHEJIANG CENTURY HUATONG - A	CNH	54 780	0.01
21 900	ZHEJIANG CHINT ELECTRICS-A	CNH	57 174	0.01
8 300	ZHEJIANG DINGLI MACHINERY - A	CNH	68 689	0.01
266 000	ZHEJIANG EXPRESSWAY CO - H	HKD	179 550	0.03
25 800	ZHEJIANG HUAYOU COBALT CO - A	CNH	78 204	0.01
15 000	ZHEJIANG JINGSHENG MECHANICAL & ELECTRICAL - A	CNH	59 028	0.01
54 100	ZHEJIANG LEPMOTOR TECHNOLOG	HKD	185 705	0.03
23 800	ZHEJIANG NHU CO LTD - A	CNH	62 590	0.01
9 000	ZHEJIANG SUPOR CO LTD - A	CNH	61 760	0.01
26 400	ZHEJIANG WEIMING ENVIRONMENTAL - A	CNH	74 418	0.01
25 700	ZHEJIANG WEIXING NEW BUILD - A	CNH	54 281	0.01
8 920	ZHONGJI INNOLIGHT CO LTD - A	CNH	168 459	0.03
101 500	ZHONGSHENG GROUP HOLDINGS	HKD	148 465	0.02
74 000	ZHONGTAI SECURITIES CO LTD - A	CNH	57 470	0.01
113 600	ZOOMLION HEAVY INDUSTRY S - A	CNH	119 500	0.02
116 400	ZTE CORP - H	HKD	257 626	0.04
40 508	ZTO EXPRESS CAYMAN INC-ADR	USD	840 541	0.13
	<i>Taiwan</i>		<i>128 397 101</i>	<i>19.77</i>
49 000	ACCTON TECHNOLOGY CORP	TWD	838 279	0.13
273 000	ACER INC	TWD	394 250	0.06
51 000	ADVANTECH CO LTD	TWD	581 663	0.09
14 000	AIRTAC INTERNATIONAL GROUP	TWD	426 368	0.07
310 000	ASE TECHNOLOGY HOLDING CO LTD	TWD	1 610 130	0.25
201 000	ASIA CEMENT CORP	TWD	271 685	0.04
66 000	ASUSTEK COMPUTER INC	TWD	1 013 148	0.16
601 000	AU OPTRONICS CORP	TWD	329 757	0.05
62 000	CATCHER TECHNOLOGY CO LTD	TWD	443 383	0.07
879 000	CATHAY FINANCIAL HOLDING CO	TWD	1 598 602	0.25
139 000	CHAILEASE HOLDING CO LTD	TWD	657 692	0.10
392 000	CHANG HWA COMMERCIAL BANK	TWD	222 937	0.03
220 000	CHENG SHIN RUBBER INDUSTRY CO	TWD	335 342	0.05
219 000	CHINA AIRLINES LTD	TWD	159 990	0.02
1 541 000	CHINA DEVELOPMENT FINANCIAL	TWD	717 264	0.11
1 248 000	CHINA STEEL CORP	TWD	888 640	0.14
346 000	CHUNGHWA TELECOM CO LTD	TWD	1 338 503	0.21
445 000	COMPAL ELECTRONICS	TWD	475 980	0.07

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Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 602 000	CTBC FINANCIAL HOLDING CO LTD	TWD	1 869 080	0.29
174 000	DELTA ELECTRONICS INDUSTRIAL CO	TWD	2 078 358	0.32
80 000	E INK HOLDINGS INC	TWD	621 427	0.10
1 202 000	E.SUN FINANCIAL HOLDING CO	TWD	1 057 816	0.16
19 000	ECLAT TEXTILE COMPANY LTD	TWD	309 819	0.05
7 000	EMEMORY TECHNOLOGY INC	TWD	554 537	0.09
240 000	EVA AIRWAYS CORP	TWD	282 231	0.04
95 000	EVERGREEN MARINE CORP LTD	TWD	565 172	0.09
305 000	FAR EASTERN TEXTILE LTD	TWD	331 404	0.05
188 000	FAR EASTONE TELECOMM CO LTD	TWD	487 364	0.08
48 000	FENG TAY ENTERPRISE CO LTD	TWD	229 336	0.04
936 000	FIRST FINANCIAL HOLDING CO	TWD	810 740	0.12
321 000	FORMOSA CHEMICALS & FIBRE	TWD	498 695	0.08
141 000	FORMOSA PETROCHEMICAL CORP	TWD	281 639	0.04
353 000	FORMOSA PLASTICS CORP	TWD	625 665	0.10
733 000	FUBON FINANCIAL HOLDING CO	TWD	1 791 747	0.28
54 000	GIGABYTE TECHNOLOGY CO LTD	TWD	508 516	0.08
9 000	GLOBAL UNICHIP CORP	TWD	445 263	0.07
26 000	GLOBALWAFERS CO LTD	TWD	431 978	0.07
1 094 000	HON HAI PRECISION INDUSTRY	TWD	7 216 565	1.10
28 000	HOTAI MOTOR COMPANY LTD	TWD	536 844	0.08
777 000	HUA NAN FINANCIAL HOLDINGS	TWD	632 302	0.10
776 000	INNOLUX CORP	TWD	343 252	0.05
277 000	INVENTEC CORP	TWD	476 446	0.07
9 000	LARGAN PRECISION CO LTD	TWD	761 525	0.12
195 000	LITE-ON TECHNOLOGY CORP	TWD	637 147	0.10
134 000	MEDIATEK INC	TWD	5 782 721	0.89
1 021 000	MEGA FINANCIAL HOLDING COMPANY	TWD	1 271 471	0.20
69 000	MICRO-STAR INTERNATIONAL CO	TWD	378 589	0.06
441 000	NAN YA PLASTICS CORP	TWD	670 170	0.10
125 000	NANYA TECHNOLOGY CORPORATION	TWD	268 561	0.04
20 000	NIEN MADE ENTERPRISE CO LTD	TWD	240 433	0.04
57 000	NOVATEK MICROELECTRONICS CORP	TWD	1 064 748	0.16
214 000	PEGATRON CORP	TWD	689 334	0.11
22 000	PHARMAESSENTIA CORP	TWD	379 761	0.06
258 000	POU CHEN	TWD	278 347	0.04
49 000	PRESIDENT CHAIN STORE CORP	TWD	413 098	0.06
246 000	QUANTA COMPUTER INC	TWD	2 365 860	0.36
50 000	REALTEK SEMICONDUCTOR CORP	TWD	841 515	0.13
134 000	RUENTEX DEVELOPMENT CO LTD	TWD	180 090	0.03
973 000	SHIN KONG FINANCIAL HOLDING	TWD	295 126	0.05
32 000	SILERGY CORP	TWD	455 713	0.07
1 051 000	SINOPAC FINANCIAL HOLDINGS	TWD	822 879	0.13
880 000	TAISHIN FINANCIAL HOLDING	TWD	511 321	0.08
597 000	TAIWAN BUSINESS BANK	TWD	334 923	0.05
838 000	TAIWAN COOPERATIVE FINANCIAL	TWD	671 609	0.10
141 000	TAIWAN HIGH SPEED RAIL CORP	TWD	132 127	0.02
188 000	TAIWAN MOBILE CO LTD	TWD	620 070	0.10
2 122 000	TAIWAN SEMICONDUCTOR MANUFACTURING COMPANY LTD	TWD	63 186 154	9.73
335 000	THE SHANGHAI COMMERCIAL & SA	TWD	475 526	0.07
449 000	UNI PRESIDENT ENTERPRISES CO	TWD	1 125 217	0.17
132 000	UNIMICRON TECHNOLOGY CORP	TWD	732 396	0.11
1 028 000	UNITED MICROELECTRONICS CORP	TWD	1 765 012	0.27
88 000	VANGUARD INTERNATIONAL SEMI	TWD	351 279	0.05
7 000	VOLTRONIC POWER TECHNOLOGY	TWD	415 363	0.06
271 000	WALSIN LIHWA CORP	TWD	296 549	0.05
51 000	WAN HAI LINES LTD	TWD	139 285	0.02
250 000	WISTRON CORP	TWD	816 856	0.13
9 000	WIWYNN CORP	TWD	733 783	0.11
198 000	WPG HOLDINGS LIMITED	TWD	548 076	0.08
35 000	YAGEO CORPORATION	TWD	787 572	0.12

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Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
148 000	YANG MING MARINE TRANSPORT	TWD	340 330	0.05
1 048 000	YUANTA FINANCIAL HOLDING CO	TWD	1 035 354	0.16
73 000	ZHEN DING TECHNOLOGY HOLDING	TWD	291 402	0.04
	<i>India</i>		<i>122 831 056</i>	<i>18.91</i>
31 825	ADANI GREEN ENERGY LTD	INR	682 699	0.11
74 821	AMBUJA CEMENTS LTD	INR	601 394	0.09
19 952	APL APOLLO TUBES LTD	INR	372 134	0.06
10 928	APOLLO HOSPITALS ENTERPRISE	INR	810 641	0.12
205 573	ASHOK LEYLAND LTD	INR	596 325	0.09
37 210	ASIAN PAINTS LTD	INR	1 301 675	0.20
17 618	ASTRAL POLY TECHNIK LTD	INR	503 012	0.08
35 618	AU SMALL FINANCE BANK LTD	INR	287 058	0.04
31 555	AUROBINDO PHARMA LTD	INR	456 973	0.07
16 661	AVENUE SUPERMARTS LTD	INR	942 467	0.15
206 178	AXIS BANK LTD	INR	3 128 367	0.48
8 238	BAJAJ AUTO LTD	INR	938 685	0.14
25 092	BAJAJ FINANCE LTD	INR	2 141 129	0.33
41 981	BAJAJ FINSERV LTD	INR	799 546	0.12
9 497	BALKRISHNA INDUSTRIES LTD	INR	367 751	0.06
90 744	BANDHAN BANK LTD	INR	221 758	0.03
131 085	BANK OF BARODA	INR	432 928	0.07
33 073	BHARAT FORGE LTD	INR	662 491	0.10
132 517	BHARAT HEAVY ELECTRICALS	INR	478 102	0.07
178 718	BHARAT PETROLEUM CORPORATION LTD	INR	651 433	0.10
209 987	BHARTI AIRTEL LTD	INR	3 636 417	0.56
11 369	BRITANNIA INDUSTRIES LTD	INR	746 533	0.12
269 152	CANARA BANK	INR	385 616	0.06
64 195	CG POWER AND INDUSTRIAL SOLUTIONS LTD	INR	542 506	0.08
45 070	CHOLAMANDALAM INVESTMENT AND	INR	769 386	0.12
53 885	CIPLA LTD	INR	956 893	0.15
18 444	COLGATE PALMOLIVE (INDIA)	INR	628 860	0.10
17 231	CUMMINS INDIA LTD	INR	819 701	0.13
65 171	DABUR INDIA LTD	INR	469 474	0.07
12 507	DIVIS LABORATORIES LTD	INR	689 406	0.11
91 156	DLF LTD	INR	901 585	0.14
12 343	DR. REDDYS LABORATORIES	INR	947 675	0.15
15 052	EICHER MOTORS LTD	INR	843 499	0.13
312 351	GAIL INDIA LTD	INR	822 385	0.13
305 545	GMR AIRPORTS INFRASTRUCTURE LTD	INR	353 848	0.05
45 844	GODREJ CONSUMER PRODUCTS LTD	INR	756 402	0.12
14 666	GODREJ PROPERTIES LTD	INR	564 198	0.09
34 576	GRASIM INDUSTRIES LTD	INR	1 107 282	0.17
30 037	HAVELLS INDIA LTD	INR	656 446	0.10
90 882	HCL TECHNOLOGIES LTD	INR	1 590 782	0.25
10 965	HDFC ASSET MANAGEMENT CO LTD	INR	525 097	0.08
247 432	HDFC BANK LIMITED	INR	4 996 265	0.77
99 962	HDFC LIFE INSURANCE CO LTD	INR	713 325	0.11
13 256	HERO MOTOCORP LTD	INR	886 982	0.14
150 609	HINDALCO INDUSTRIES LTD	INR	1 252 644	0.19
97 620	HINDUSTAN PETROLEUM CORP	INR	388 783	0.06
74 491	HINDUSTAN UNILEVER LTD	INR	2 209 204	0.34
465 216	ICICI BANK LTD	INR	6 692 527	1.02
24 633	ICICI LOMBARD GENERAL INSURA	INR	528 640	0.08
42 087	ICICI PRUDENTIAL LIFE INSURA	INR	305 706	0.05
413 379	IDFC FIRST BANK LTD	INR	407 294	0.06
112 961	INDIAN HOTELS CO LTD	INR	846 725	0.13
355 343	INDIAN OIL CORPORATION LTD	INR	705 807	0.11
41 675	INDIAN RAILWAY CATERING & TO	INR	494 403	0.08
33 012	INDUSIND BANK LTD	INR	579 776	0.09
8 695	INFO EDGE INDIA LTD	INR	707 576	0.11
290 411	INFOSYS LTD	INR	5 456 471	0.84

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Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
18 186	INTERGLOBE AVIATION LTD	INR	922 140	0.14
270 393	JIO FINANCIAL SERVICES LTD	INR	1 161 340	0.18
41 103	JUBILANT FOODWORKS LTD	INR	277 635	0.04
98 192	KOTAK MAHINDRA BANK LTD	INR	2 122 513	0.33
27 309	LUPIN LTD	INR	530 984	0.08
33 581	MACROTECH DEVELOPERS LTD	INR	605 495	0.09
88 049	MAHINDRA & MAHINDRA LTD	INR	3 026 901	0.47
57 749	MARICO LTD	INR	424 526	0.07
80 013	MAX HEALTHCARE INSTITUTE LTD	INR	902 584	0.14
8 906	MPHASIS LTD	INR	262 366	0.04
343	MRF LTD	INR	532 508	0.08
34 544	NESTLE INDIA LTD	INR	1 057 043	0.16
375 559	NHPC LTD	INR	453 531	0.07
716	PAGE INDUSTRIES LTD	INR	335 723	0.05
10 862	PERSISTENT SYSTEMS LTD	INR	552 488	0.09
9 011	PI INDUSTRIES LTD	INR	410 500	0.06
19 370	PIDILITE INDUSTRIES LTD	INR	733 789	0.11
6 020	POLYCAB INDIA LTD	INR	486 545	0.07
158 585	POWER FINANCE CORPORATION	INR	922 555	0.14
464 480	POWER GRID CORP OF INDIA LTD	INR	1 843 438	0.28
297 701	PUNJAB NATIONAL BANK	INR	440 049	0.07
269 934	RELIANCE INDUSTRIES LTD	INR	10 134 725	1.55
139 574	RURAL ELECTRIFICATION CORP	INR	879 415	0.14
328 780	SAMVARDHANA MOTHERSON INTERNATIONAL LTD	INR	750 354	0.12
33 802	SBI CARDS & PAYMENT SERVICES	INR	293 724	0.05
1 054	SHREE CEMENT LTD	INR	352 276	0.05
30 472	SHRIRAM TRANSPORT FINANCE	INR	1 063 939	0.16
10 455	SIEMENS LTD	INR	965 979	0.15
46 406	SONA BLW PRECISION FORGINGS	INR	356 723	0.05
19 954	SRF LTD	INR	582 928	0.09
169 028	STATE BANK OF INDIA	INR	1 720 837	0.27
95 069	SUN PHARMACEUTICAL INDUSTRIES	INR	1 733 901	0.27
6 631	SUPREME INDUSTRIES LTD	INR	473 615	0.07
1 022 660	SUZLON ENERGY LTD	INR	648 272	0.10
14 414	TATA COMMUNICATIONS LTD	INR	320 552	0.05
81 355	TATA CONSULTANCY SERVICES LTD	INR	3 808 990	0.59
66 041	TATA CONSUMER PRODUCTS LTD	INR	869 155	0.13
3 949	TATA ELXSI LTD	INR	331 567	0.05
163 304	TATA MOTORS LTD	INR	1 938 302	0.30
48 172	TATA MOTORS LTD	INR	384 509	0.06
804 318	TATA STEEL LTD	INR	1 678 422	0.26
52 952	TECH MAHINDRA LTD	INR	908 288	0.14
5 485	THERMAX LTD	INR	351 974	0.05
36 203	TITAN CO LTD	INR	1 477 946	0.23
14 113	TORRENT PHARMACEUTICALS LTD	INR	472 416	0.07
19 318	TRENT LTD	INR	1 269 492	0.20
10 631	TUBE INVESTMENTS OF INDIA	INR	543 008	0.08
29 280	TVS MOTOR CO LTD	INR	830 374	0.13
11 880	ULTRATECH CEMENT LTD	INR	1 662 295	0.26
196 807	UNION BANK OF INDIA	INR	322 609	0.05
39 818	UNITED SPIRITS LTD	INR	609 536	0.09
52 577	UPL LTD	INR	359 929	0.06
49 021	VARUN BEVERAGES LTD	INR	957 934	0.15
135 445	VEDANTA LTD	INR	737 425	0.11
138 410	WIPRO LTD	INR	854 569	0.13
1 405 170	YES BANK LTD	INR	399 202	0.06
631 366	ZOMATO LTD	INR	1 518 534	0.23
	<i>South Korea</i>		<i>74 960 949</i>	<i>11.52</i>
3 794	ALTEOGEN INC	KRW	773 133	0.12
2 652	AMOREPACIFIC CORP	KRW	322 324	0.05
13 612	CELLTRION INC	KRW	1 723 626	0.27

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Quantity	Denomination	Quotation currency	Market value	% of net assets
1 981	CELLTRION PHARM INC	KRW	127 797	0.02
876	CJ CHEILJEDANG CORP	KRW	245 331	0.04
2 446	COSMOAM&T CO LTD	KRW	256 239	0.04
6 400	COWAY CO LTD	KRW	298 496	0.05
4 887	DONGBU INSURANCE CO LTD	KRW	406 510	0.06
6 984	DOOSAN BOBCAT INC	KRW	260 283	0.04
47 018	DOOSAN HEAVY INDUSTRIES	KRW	686 569	0.11
4 723	ECOPRO BM CO LTD	KRW	627 903	0.10
9 595	ECOPRO CO LTD	KRW	628 049	0.10
27 045	HANA FINANCIAL GROUP	KRW	1 192 613	0.18
3 184	HANJIN KAL CORP	KRW	149 427	0.02
9 394	HANKOOK TIRE CO LTD	KRW	308 470	0.05
758	HANMI PHARM CO LTD	KRW	148 957	0.02
10 801	HANWHA SOLUTIONS CORP	KRW	216 569	0.03
4 658	HD KOREA SHIPBUILDING AND OFFSHORE ENGINEERING CO	KRW	537 370	0.08
11 412	HLB INC	KRW	485 000	0.07
22 664	HMM CO LTD	KRW	323 207	0.05
1 961	HYBE CO LTD	KRW	288 487	0.04
2 308	HYUNDAI ELECTRIC & ENERGY SY	KRW	519 782	0.08
9 346	HYUNDAI ENGINEERING & CONST	KRW	217 609	0.03
2 066	HYUNDAI GLOVIS CO LTD	KRW	328 699	0.05
6 440	HYUNDAI MOBIS CO LTD	KRW	1 176 651	0.18
6 463	HYUNDAI ROBOTICS CO LTD	KRW	349 795	0.05
40 961	INDUSTRIAL BANK OF KOREA	KRW	417 198	0.06
14 259	INI STEEL CO	KRW	300 925	0.05
29 460	KAKAO CORP	KRW	869 996	0.13
15 523	KAKAOBANK CORP	KRW	228 926	0.04
33 998	KB FINANCIAL GROUP INC	KRW	1 938 862	0.30
5 441	KOREA INVESTMENT HOLDINGS CO	KRW	276 695	0.04
999	KOREA ZINC CO LTD	KRW	373 763	0.06
19 372	KOREAN AIR LINES CO LTD	KRW	327 206	0.05
3 028	KRAFTON INC	KRW	619 239	0.10
6 150	KT CORP	KRW	167 098	0.03
1 967	KUMHO PETROCHEMICAL CO LTD	KRW	209 347	0.03
2 521	L&F CO LTD	KRW	247 796	0.04
4 413	LG CHEM LIMITED	KRW	1 107 658	0.17
905	LG CHEM LIMITED - PREF	KRW	158 449	0.02
10 223	LG CORP	KRW	598 601	0.09
28 730	LG DISPLAY CO LTD	KRW	239 399	0.04
10 574	LG ELECTRONICS INC	KRW	851 912	0.13
4 483	LG ENERGY SOLUTION	KRW	1 063 349	0.16
873	LG HOUSEHOLD & HEALTH CARE	KRW	219 122	0.03
1 456	LG INNOTEK CO LTD	KRW	287 709	0.04
22 531	LG UPLUS CORP	KRW	160 737	0.02
2 158	LOTTE CHEMICAL CORP	KRW	179 820	0.03
10 578	MERITZ FINANCE HOLDINGS CO	KRW	607 860	0.09
31 570	MIRAE ASSET SECURITIES CO LTD	KRW	167 884	0.03
11 681	NAVER CORP	KRW	1 416 316	0.22
1 322	NCSOFT CORP	KRW	172 777	0.03
3 047	NETMARBLE CORP	KRW	118 870	0.02
26 295	NH INVESTMENT & SECURITIES C	KRW	242 414	0.04
5 933	POSCO DX CO LTD	KRW	165 296	0.03
3 140	POSCO FUTURE M CO LTD	KRW	589 677	0.09
6 511	POSCO HOLDINGS INC	KRW	1 717 031	0.26
5 649	POSCO INTERNATIONAL CORP	KRW	268 394	0.04
1 782	SAMSUNG BIOLOGICS CO LTD	KRW	941 165	0.15
8 755	SAMSUNG C&T CORP	KRW	903 167	0.14
5 859	SAMSUNG ELECTRO-MECHANICS CO	KRW	672 519	0.10
409 966	SAMSUNG ELECTRONICS COMPANY LIMITED	KRW	24 273 323	3.73
74 913	SAMSUNG ELECTRONICS COMPANY LIMITED - PREF	KRW	3 461 291	0.53
17 226	SAMSUNG ENGINEERING CO LTD	KRW	302 222	0.05

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3 101	SAMSUNG FIRE & MARINE INS	KRW	876 345	0.14
7 730	SAMSUNG LIFE INSURANCE CO	KRW	496 989	0.08
4 967	SAMSUNG SDI CO LTD	KRW	1 277 383	0.20
4 280	SAMSUNG SDS CO LTD	KRW	461 736	0.07
3 377	SK BIOPHARMACEUTICALS CO LTD	KRW	190 133	0.03
2 505	SK BIOSCIENCE CO LTD	KRW	95 723	0.01
4 118	SK HOLDINGS CO LTD	KRW	473 577	0.07
48 108	SK HYNIX INC	KRW	8 265 559	1.26
3 337	SK IE TECHNOLOGY CO LTD	KRW	106 910	0.02
6 220	SK INNOVATION CO LTD	KRW	524 622	0.08
10 931	SK SQUARE CO LTD	KRW	794 116	0.12
6 642	SK TELECOM	KRW	248 502	0.04
2 323	SKC CO LTD	KRW	284 532	0.04
7 524	S-OIL CORP	KRW	363 491	0.06
64 178	WOORI FINANCIAL GROUP INC	KRW	684 907	0.11
6 015	YUHAN CORP	KRW	353 515	0.05
	<i>Brazil</i>		25 233 546	3.93
444 161	AMBEV SA	BRL	912 404	0.14
63 088	ATACADA0 DISTRIBUICAO COMERC	BRL	102 451	0.02
507 708	B3 SA-BRASIL BOLSA BALCAO	BRL	935 999	0.14
116 343	BANCO BRADESCO SA	BRL	234 386	0.04
484 242	BANCO BRADESCO SA - PREF	BRL	1 079 305	0.17
170 970	BANCO DO BRASIL S.A.	BRL	822 158	0.13
71 194	BB SEGURIDADE PARTICIPACOES	BRL	422 082	0.07
59 767	BRF SA	BRL	243 935	0.04
109 282	CCR SA	BRL	229 014	0.04
114 219	CENTRAIS ELETRICAS BRASILIER	BRL	737 206	0.11
27 750	CENTRAIS ELETRICAS BRAS-PR B	BRL	200 340	0.03
192 081	CIA ENERGETICA MINAS GER - PREF	BRL	342 012	0.05
150 177	CIA PARANAENSE DE ENERGI-PFB	BRL	251 448	0.04
35 883	CIA SANEAMENTO BASICO DE SP	BRL	484 326	0.07
104 946	CIA SIDERURGICA NACIONAL SA	BRL	243 923	0.04
131 030	COSAN SA INDUSTRIA COMERCIO	BRL	319 412	0.05
36 637	CPFL ENERGIA SA	BRL	215 887	0.03
31 730	ENERGISA SA - UNITS	BRL	260 607	0.04
29 793	ENGIE BRASIL ENERGIA SA	BRL	237 564	0.04
116 442	EQUATORIAL ENERGIA SA - ORD	BRL	643 380	0.10
156 718	GERDAU SA - PREF	BRL	518 592	0.08
428 677	HAPVIDA PARTICIPACOES E INVE	BRL	295 590	0.05
37 614	HYPERA SA	BRL	194 354	0.03
437 477	ITAU UNIBANCO HOLDING S - PREF	BRL	2 552 675	0.39
561 493	ITAUSA INVESTIMENTOS ITAU SA - PREF	BRL	992 698	0.15
84 544	KLABIN SA - UNIT	BRL	326 339	0.05
89 504	LOCALIZA RENT A CAR SA RTS	BRL	676 789	0.10
103 131	LOJAS RENNER SA	BRL	231 721	0.04
84 109	NATURA &CO HOLDING SA	BRL	235 318	0.04
317 682	PETROLEO BRASILEIRO PETROBRAS	BRL	2 309 512	0.36
450 043	PETROLEO BRASILEIRO PETROBRAS - PREF	BRL	3 082 974	0.48
92 849	PRI0 SA	BRL	731 502	0.11
134 227	RAIA DROGASIL SA	BRL	620 578	0.10
52 216	REDE DOR SAO LUIZ SA	BRL	255 702	0.04
121 020	RUMO SA	BRL	451 448	0.07
124 363	SENDAS DISTRIBUIDORA SA	BRL	231 512	0.04
80 842	SUZANO PAPEL E CELULOSE SA	BRL	829 754	0.13
47 692	TELEFONICA BRASIL S.A.	BRL	389 304	0.06
103 972	TIM SA	BRL	297 254	0.05
54 705	TOTVS SA	BRL	299 702	0.05
95 320	ULTRAPAR PARTICIPACOES SA	BRL	370 680	0.06
112 074	VIBRA ENERGIA SA	BRL	421 709	0.06

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Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Saudi Arabia</i>		<i>23 302 437</i>	<i>3.59</i>
40 016	ADES HOLDING CO	SAR	214 609	0.03
15 830	ADVANCED PETROCHEMICALS CO	SAR	162 664	0.03
173 251	AL RAJHI BANK	SAR	3 763 741	0.58
116 758	ALINMA BANK	SAR	967 907	0.15
23 646	ALMARAI CO	SAR	357 377	0.06
85 560	ARAB NATIONAL BANK	SAR	462 058	0.07
3 023	ARABIAN INTERNET & COMMUNICA	SAR	235 614	0.04
55 768	BANK ALBILAD	SAR	484 606	0.07
49 755	BANK AL-JAZIRA	SAR	218 830	0.03
8 099	CO FOR COOPERATIVE INSURANCE	SAR	312 166	0.05
4 092	DALLAH HEALTHCARE CO	SAR	173 428	0.03
9 197	DR SULAIMAN AL HABIB MEDICAL	SAR	707 504	0.11
2 714	ELM CO	SAR	620 124	0.10
42 835	ETIHAD ETISALAT CO	SAR	609 714	0.09
58 582	JARIR MARKETING CO	SAR	198 002	0.03
44 350	MOBILE TELECOMMUNICATIONS CO	SAR	138 550	0.02
9 755	MOUWASAT MEDICAL SERVICES CO	SAR	315 149	0.05
3 870	NAHDI MEDICAL CO	SAR	135 961	0.02
134 801	RIYAD BANK	SAR	936 025	0.14
24 652	SABIC AGRI-NUTRIENTS CO	SAR	741 221	0.11
36 335	SAHARA INTERNATIONAL PETROCH	SAR	282 810	0.04
121 478	SAUDI ARABIAN MINING CO	SAR	1 393 982	0.21
247 654	SAUDI ARABIAN OIL CO	SAR	1 828 570	0.28
93 082	SAUDI AWWAL BANK	SAR	958 963	0.15
81 739	SAUDI BASIC INDUSTRIES CORP	SAR	1 601 412	0.25
81 856	SAUDI ELECTRICITY CO	SAR	359 142	0.06
56 641	SAUDI INVESTMENT BANK/THE	SAR	193 857	0.03
179 921	SAUDI TELECOM CO	SAR	1 798 455	0.28
26 687	SAVOLA	SAR	332 558	0.05
257 942	THE SAUDI NATIONAL BANK	SAR	2 523 333	0.39
28 058	YANBU NATIONAL PETROCHEMICAL	SAR	274 105	0.04
	<i>South Africa</i>		<i>18 007 885</i>	<i>2.75</i>
63 132	ABSA GROUP LTD	ZAR	547 824	0.08
6 479	ANGLO AMERICAN PLATINUM LTD	ZAR	213 502	0.03
37 247	ASPEN PHARMACARE HOLDINGS LTD	ZAR	475 909	0.07
31 803	BID CORP LTD	ZAR	739 986	0.11
32 937	BIDVEST GROUP LTD	ZAR	513 067	0.08
7 664	CAPITEC BANK HOLDINGS LTD	ZAR	1 103 432	0.17
19 680	CLICKS GROUP LTD	ZAR	371 139	0.06
37 547	DISCOVERY LTD	ZAR	276 955	0.04
432 990	FIRSTRAND LTD	ZAR	1 823 491	0.28
85 268	GOLD FIELDS LTD	ZAR	1 276 779	0.20
57 772	HARMONY GOLD MINING CO LTD	ZAR	531 686	0.08
80 226	IMPALA PLATINUM HOLDINGS LTD	ZAR	398 802	0.06
8 796	KUMBA IRON ORE LTD	ZAR	211 774	0.03
148 498	MTN GROUP LTD	ZAR	690 768	0.11
15 726	NASPERS LTD - N SHS	ZAR	3 072 186	0.47
39 189	NEDBANK GROUP LTD	ZAR	550 299	0.08
35 953	NORTHAM PLATINUM HOLDINGS LT	ZAR	250 647	0.04
336 934	OLD MUTUAL LTD	ZAR	228 621	0.04
86 481	OUTSURANCE GROUP LTD	ZAR	219 849	0.03
218 816	PEPKOR HOLDINGS LTD	ZAR	224 448	0.03
37 765	REMGRO LTD	ZAR	281 459	0.04
167 105	SANLAM LTD	ZAR	740 533	0.11
47 839	SASOL LTD	ZAR	361 805	0.06
47 323	SHOPRITE HOLDINGS LTD	ZAR	736 098	0.11
278 589	SIBANYE STILLWATER LTD	ZAR	300 864	0.05

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Quantity	Denomination	Quotation currency	Market value	% of net assets
113 431	STANDARD BANK GROUP LTD	ZAR	1 309 551	0.20
49 093	VODACOM GROUP LTD	ZAR	262 161	0.04
86 970	WOOLWORTHS HOLDINGS LTD	ZAR	294 250	0.05
	<i>Mexico</i>		<i>13 953 775</i>	<i>2.16</i>
323 087	ALFA S.A.B.-A	MXN	188 882	0.03
1 659 046	AMERICA MOVIL SAB DE CV	MXN	1 412 671	0.22
51 832	ARCA CONTINENTAL SAB DE CV	MXN	508 556	0.08
76 771	BANCO DEL BAJIO SA	MXN	233 057	0.04
1 376 879	CEMEX SAB - CPO	MXN	881 752	0.14
52 302	COCA-COLA FEMSA SAB DE CV	MXN	448 696	0.07
267 137	FIBRA UNO ADMINISTRACION SA	MXN	328 416	0.05
172 586	FOMENTO ECONOMICO MEXICA-UBD	MXN	1 857 765	0.29
18 281	GRUMA S.A.B. - B	MXN	333 708	0.05
18 844	GRUPO AEROPORTUARIO DE SURESTE - B	MXN	567 624	0.09
27 065	GRUPO AEROPORTUARIO DEL CENT	MXN	229 658	0.04
36 760	GRUPO AEROPORTUARIO DEL PACIFIC - B	MXN	575 319	0.09
129 634	GRUPO BIMBO SAB - SERIES A	MXN	458 050	0.07
226 554	GRUPO FINANCIERO BANORTE - O	MXN	1 766 295	0.27
304 926	GRUPO MEXICO SAB DE CV-SER B	MXN	1 641 072	0.25
20 546	INDUSTRIAS PENOLES SAB DE CV	MXN	267 142	0.04
150 144	KIMBERLY-CLARK DE MEXICO - A	MXN	259 882	0.04
98 539	ORBIA ADVANCE CORP SAB DE CV	MXN	137 579	0.02
83 442	PROLOGIS PROPERTY MEXICO SA	MXN	272 794	0.04
465 465	WALMART DE MEXICO SAB DE CV	MXN	1 584 857	0.24
	<i>Thailand</i>		<i>10 246 526</i>	<i>1.58</i>
110 100	ADVANCED INFO SERVICE - FOR RG	THB	630 043	0.10
12 700	AIRPORTS OF THAILAND PCL	THB	19 986	0.00
376 900	AIRPORTS OF THAILAND PCL-FOR	THB	593 119	0.09
541 200	ASSET WORLD CORP PCL	THB	51 322	0.01
958 300	ASSET WORLD CORP PCL-FOREIGN	THB	90 875	0.01
1 087 400	BANGKOK DUSIT MED SERVICE - F	THB	792 641	0.12
237 800	BANGKOK EXPRESSWAY & METRO P	THB	49 572	0.01
663 000	BANGKOK EXPRESSWAY AND M-FOR	THB	138 210	0.02
56 700	BUMRUNGRAD HOSPITAL-FOREIGN	THB	381 631	0.06
203 700	CENTRAL PATTANA PUB CO-FOREI	THB	306 681	0.05
241 600	CENTRAL RETAIL CORP-FOREIGN	THB	202 444	0.03
281 900	CHAROEN POKPHAND FOOD-FORGN	THB	175 911	0.03
33 400	CP ALL PCL	THB	50 058	0.01
506 000	CP ALL PCL FOREIGN	THB	758 362	0.12
69 000	CP AXTRA PCL	THB	51 236	0.01
231 300	CP AXTRA PCL-FOREIGN	THB	171 754	0.03
307 500	DELTA ELECTRONICS THAI-FORGN	THB	697 578	0.11
124 900	ENERGY ABSOLUTE PCL-FOREIGN	THB	38 119	0.01
321 800	GULF ENERGY DEVELOPM-FOREIGN	THB	355 144	0.05
607 400	HOME PRODUCT CENTER PCL-FOR	THB	153 929	0.02
167 700	INDORAMA VENTURES-FOREIGN	THB	89 111	0.01
93 900	INTOUCH HOLDINGS PCL - F	THB	182 951	0.03
35 700	KASIKORN BANK PCL-FOREIGN	THB	122 089	0.02
388 600	KRUNG THAI BANK PUB CO-FOREI	THB	181 077	0.03
66 900	KRUNGTHAI CARD PCL-FOREIGN	THB	74 288	0.01
63 200	MINOR INTERNATIONAL PCL	THB	51 666	0.01
328 100	MINOR INTERNATIONAL PCL-FOR	THB	268 220	0.04
12 600	PTT EXPLORATION & PROD PUBLIC CO	THB	52 189	0.01
170 200	PTT EXPLORATION & PROD-FOR	THB	704 963	0.11
68 300	PTT GLOBAL CHEMICAL PCL	THB	56 765	0.01
238 600	PTT GLOBAL CHEMICAL PCL - FOR	THB	198 305	0.03
352 100	PTT OIL & RETAIL BUS-FOREIGN	THB	153 515	0.02
1 061 600	PTT PCL/FOREIGN	THB	940 173	0.14
70 200	SCB X PCL-FOREIGN	THB	197 032	0.03
100 100	SCG PACKAGING PCL-FOREIGN	THB	92 060	0.01

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Quantity	Denomination	Quotation currency	Market value	% of net assets
67 700	SIAM CEMENT PUB CO - FOR REG	THB	415 083	0.06
36 800	THAI OIL PCL	THB	53 148	0.01
221 800	THAI OIL PCL - FRGN	THB	320 332	0.05
3 068 400	TMB BANK PLC FOREIGN	THB	142 979	0.02
1 014 800	TRUE CORP PCL/NEW	THB	241 965	0.04
	<i>Indonesia</i>		<i>10 067 322</i>	<i>1.55</i>
700 100	AMMAN MINERAL INTERNASIONAL	IDR	470 296	0.07
1 298 500	ANEKA TAMBANG TBK PT	IDR	99 122	0.02
4 921 800	BANK CENTRAL ASIA TBK PT	IDR	2 983 137	0.46
3 595 700	BANK MANDIRI PERSERO TBK PT	IDR	1 350 446	0.21
1 488 500	BANK NEGARA INDONESIA PERSER	IDR	423 598	0.07
6 113 300	BANK RAKYAT INDONESIA PERSER	IDR	1 717 324	0.26
2 569 404	BARITO PACIFIC TBK PT	IDR	155 341	0.02
745 200	CHANDRA ASRI PACIFIC TBK PT	IDR	419 815	0.06
79 093 700	GOTO GOJEK TOKOPEDIA TBK PT	IDR	241 507	0.04
294 200	INDAH KIAT PULP + PAPER PT	IDR	159 901	0.02
317 700	INDOFOOD CBP SUKSES MAKMUR T	IDR	199 836	0.03
488 700	INDOFOOD SUKSES MAKMUR TBK P	IDR	181 304	0.03
2 014 500	KALBE FARMA TBK PT	IDR	187 610	0.03
1 149 800	MERDEKA COPPER GOLD TBK PT	IDR	167 116	0.03
1 917 000	SUMBER ALFARIA TRIJAYA TBK	IDR	321 939	0.05
4 571 300	TELKOM INDONESIA PERSERO TBK	IDR	873 781	0.13
624 900	UNILEVER INDONESIA TBK PT	IDR	115 249	0.02
	<i>Malaysia</i>		<i>10 046 935</i>	<i>1.56</i>
231 100	AMMB HOLDINGS BHD	MYR	210 157	0.03
266 000	AXIATA GROUP BERHAD	MYR	147 166	0.02
382 300	CELCOMDIGI.COM BHD	MYR	298 221	0.05
660 900	CIMB GROUP HOLDINGS BHD	MYR	952 645	0.15
282 600	GAMUDA BHD	MYR	394 171	0.06
206 900	GENTING BHD	MYR	206 570	0.03
300 300	GENTING MALAYSIA BHD	MYR	162 324	0.03
47 700	HONG LEONG BANK BERHAD	MYR	194 136	0.03
230 500	IHH HEALTHCARE BHD	MYR	307 821	0.05
315 800	INARI AMERTRON BHD	MYR	247 685	0.04
251 200	IOI CORP BHD	MYR	197 019	0.03
52 600	KUALA LUMPUR KEPONG BHD	MYR	230 135	0.04
530 000	MALAYAN BANKING BHD	MYR	1 118 978	0.17
120 300	MALAYSIA AIRPORTS HOLDINGS BHD	MYR	252 457	0.04
170 500	MAXIS BHD	MYR	127 581	0.02
170 700	MISC BHD	MYR	308 290	0.05
379 600	MR DIY GROUP M BHD	MYR	156 104	0.02
5 900	NESTLE (MALAYSIA) BERHAD	MYR	151 955	0.02
279 200	PETRONAS CHEMICALS GROUP BHD	MYR	373 449	0.06
51 200	PETRONAS DAGANGAN BHD	MYR	189 279	0.03
103 900	PETRONAS GAS BHD	MYR	392 473	0.06
63 600	PPB GROUP BERHAD	MYR	192 788	0.03
497 600	PRESS METAL ALUMINIUM HOLDIN	MYR	607 560	0.09
1 267 100	PUBLIC BANK BERHAD	MYR	1 079 750	0.17
135 800	QL RESOURCES BHD	MYR	187 687	0.03
63 907	RHB CAPITAL BHD	MYR	74 643	0.01
476 200	SIME DARBY BERHAD	MYR	264 470	0.04
209 300	SIME DARBY PLANTATION BHD	MYR	187 227	0.03
183 900	TELEKOM MALAYSIA BHD	MYR	263 521	0.04
373 500	YTL CORP BHD	MYR	273 147	0.04
291 200	YTL POWER INTERNATIONAL BHD	MYR	297 526	0.05
	<i>United Arab Emirates</i>		<i>8 856 713</i>	<i>1.39</i>
287 626	ABU DHABI COMMERCIAL BANK	AED	628 030	0.10
357 931	ABU DHABI NATIONAL OIL CO FO	AED	330 352	0.05
13 707	ACWA POWER CO	SAR	1 294 128	0.20
409 136	ALDAR PROPERTIES PJSC	AED	697 300	0.11

BNP Paribas Easy MSCI Emerging ESG Filtered Min TE

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
274 557	AMERICANA RESTAURANTS INTERN	AED	238 452	0.04
312 671	DUBAI ISLAMIC BANK	AED	488 627	0.08
632 797	EMAAR PROPERTIES PJSC	AED	1 412 720	0.22
197 087	EMIRATES NBD PJSC	AED	885 359	0.14
303 869	EMIRATES TELECOM GROUP CO	AED	1 331 956	0.21
394 821	FIRST ABU DHABI BANK PJSC	AED	1 339 356	0.21
377 036	MULTIPLY GROUP	AED	210 433	0.03
	<i>Hong Kong</i>		<i>7 892 443</i>	<i>1.23</i>
60 000	AKESO INC	HKD	290 109	0.04
610 000	ALIBABA HEALTH INFORMATION	HKD	244 549	0.04
73 500	BEIJING ENTERPRISES HOLDINGS	HKD	246 650	0.04
556 000	BEIJING ENTERPRISES WATER GR	HKD	170 914	0.03
492 000	BOSIDENG INTERNATIONAL HOLDINGS LTD	HKD	306 893	0.05
340 000	BRILLIANCE CHINA AUTOMOTIVE	HKD	357 532	0.06
306 800	CHINA GAS HOLDINGS LTD	HKD	275 072	0.04
150 000	CHINA MERCHANTS PORT HOLDING	HKD	223 249	0.03
379 500	CHINA OVERSEAS LAND & INVEST	HKD	658 147	0.10
155 500	CHINA RESOURCES BEER HOLDING	HKD	522 820	0.08
104 400	CHINA RESOURCES GAS GROUP LTD	HKD	365 721	0.06
304 500	CHINA RESOURCES LAND LTD	HKD	1 035 486	0.16
272 000	CHOW TAI FOOK JEWELLERY GROUP	HKD	294 387	0.05
650 000	CITIC LTD	HKD	591 105	0.09
812 000	CSPC PHARMACEUTICAL GROUP LTD	HKD	646 903	0.10
239 000	FAR EAST HORIZON LTD	HKD	155 509	0.02
128 000	HANSOH PHARMACEUTICAL GROUP	HKD	267 561	0.04
428 000	KUNLUN ENERGY CO LTD	HKD	444 039	0.07
14 000	ORIENT OVERSEAS INTERNATIONAL LTD	HKD	227 194	0.04
986 000	SINO BIOPHARMACEUTICAL	HKD	337 195	0.05
89 000	SINOTRUK HONG KONG LTD	HKD	231 408	0.04
	<i>Poland</i>		<i>6 883 508</i>	<i>1.06</i>
51 457	ALLEGRO.EU SA	PLN	482 562	0.07
17 389	BANK PEKAO SA	PLN	726 694	0.11
1 406	BUDIMEX	PLN	243 773	0.04
5 357	CD PROJEKT SA	PLN	185 160	0.03
4 693	DINO POLSKA SA	PLN	474 196	0.07
18 238	KGHM POLSKA MIEDZ SA	PLN	682 100	0.11
105	LPP SA	PLN	446 374	0.07
1 376	MBANK SA	PLN	218 035	0.03
58 297	PKN ORLEN	PLN	981 608	0.15
80 518	PKO BANK POLSKI SA	PLN	1 260 228	0.19
58 958	POWSZECHNY ZAKLAD UBEZPIECZE	PLN	755 883	0.12
3 171	SANTANDER BANK POLSKA SA	PLN	426 895	0.07
	<i>Turkey</i>		<i>5 425 070</i>	<i>0.83</i>
302 602	AKBANK T.A.S.	TRY	591 201	0.09
43 286	BIM BIRLESIK MAGAZALAR AS	TRY	719 595	0.11
8 660	COCA-COLA ICECEK AS	TRY	218 194	0.03
132 415	EREGLI DEMIR VE CELIK FABRIK	TRY	215 081	0.03
7 821	FORD OTOMOTIV SANAYI AS	TRY	268 147	0.04
102 203	HACI OMER SABANCI HOLDING	TRY	300 840	0.05
73 976	KOC HOLDING AS	TRY	511 774	0.08
18 607	PEGASUS HAVA TASIMACILIGI AS	TRY	129 350	0.02
113 930	SASA POLYESTER SANAYI	TRY	152 493	0.02
12 834	TOFAS TURK OTOMOBIL FABRIKASI	TRY	133 102	0.02
100 012	TUPRAS-TURKIYE PETROL RAFINE	TRY	504 887	0.08
49 100	TURK HAVA YOLLARI AO	TRY	462 416	0.07
112 915	TURK SISE VE CAM FABRIKALARI	TRY	172 902	0.03
111 905	TURKCELL ILETISIM HIZMET AS	TRY	343 393	0.05
786 947	TURKIYE IS BANKASI - C	TRY	380 469	0.06
311 566	YAPI VE KREDI BANKASI	TRY	321 226	0.05

BNP Paribas Easy MSCI Emerging ESG Filtered Min TE

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Qatar</i>		<i>4 999 236</i>	<i>0.77</i>
287 014	BARWA REAL ESTATE CO	QAR	216 383	0.03
249 798	COMMERCIAL BANK OF QATAR QSC	QAR	294 255	0.05
193 075	INDUSTRIES QATAR	QAR	678 757	0.10
487 470	MASRAF AL RAYAN	QAR	312 350	0.05
107 079	OOREDOO QSC	QAR	299 973	0.05
76 738	QATAR FUEL QSC	QAR	313 822	0.05
323 904	QATAR GAS TRANSPORT(NAKILAT)	QAR	416 511	0.06
166 677	QATAR ISLAMIC BANK	QAR	851 465	0.13
402 659	QATAR NATIONAL BANK	QAR	1 615 720	0.25
	<i>Kuwait</i>		<i>4 914 978</i>	<i>0.75</i>
102 977	BOUBYAN BANK K.S.C	KWD	189 985	0.03
157 351	GULF BANK	KWD	146 176	0.02
964 638	KUWAIT FINANCE HOUSE	KWD	2 232 464	0.34
79 340	MABANEE CO KPSC	KWD	214 909	0.03
164 059	MOBILE TELECOMMUNICATIONS CIE KSC	KWD	237 970	0.04
673 892	NATIONAL BANK OF KUWAIT	KWD	1 893 474	0.29
	<i>Philippines</i>		<i>3 657 442</i>	<i>0.55</i>
22 100	AYALA CORPORATION	PHP	219 458	0.03
608 200	AYALA LAND INC	PHP	295 751	0.05
175 190	BANK OF PHILIPPINE ISLANDS	PHP	356 006	0.05
221 190	BDO UNIBANK INC	PHP	483 826	0.07
113 060	INTERNATIONAL CONTAINER TERM SVCS INC	PHP	674 783	0.10
204 500	JG SUMMIT HOLDINGS INC	PHP	90 894	0.01
46 540	JOLLIBEE FOODS CORP	PHP	179 461	0.03
214 070	METROPOLITAN BANK & TRUST	PHP	246 727	0.04
7 715	PLDT INC	PHP	189 160	0.03
26 160	SM INVESTMENTS CORP	PHP	370 692	0.06
858 100	SM PRIME HOLDINGS INC	PHP	414 343	0.06
71 860	UNIVERSAL ROBINA CORP	PHP	136 341	0.02
	<i>Chile</i>		<i>3 128 694</i>	<i>0.48</i>
4 316 030	BANCO DE CHILE	CLP	480 151	0.07
7 634	BANCO DE CREDITO E INVERSION	CLP	214 157	0.03
5 505 859	BANCO SANTANDER CHILE	CLP	257 816	0.04
134 149	CENCOSUD SA	CLP	252 260	0.04
1 781 299	CIA SUD AMERICANA DE VAPORES	CLP	112 774	0.02
123 863	EMPRESAS CMPC SA	CLP	232 262	0.04
43 175	EMPRESAS COPEC SA	CLP	331 614	0.05
2 051 405	ENEL AMERICAS SA	CLP	190 379	0.03
87 852	FALABELLA SA	CLP	269 999	0.04
16 363 771	LATAM AIRLINES GROUP SA	CLP	222 593	0.03
14 017	SOC QUIMICA Y MINERA CHILE - B	CLP	564 689	0.09
	<i>Greece</i>		<i>3 121 689</i>	<i>0.48</i>
150 862	ALPHA BANK A.E.	EUR	246 329	0.04
222 244	EUROBANK ERGASIAS SERVICES A	EUR	481 382	0.07
14 152	HELLENIC TELECOMMUN ORGANIZA	EUR	203 850	0.03
12 038	JUMBO SA	EUR	346 798	0.05
10 056	METLEN ENERGY AND METALS SA	EUR	375 704	0.06
9 043	MOTOR OIL (HELLAS) SA	EUR	227 177	0.04
75 259	NATIONAL BANK OF GREECE	EUR	627 848	0.10
16 934	OPAP SA	EUR	265 702	0.04
95 031	PIRAEUS FINANCIAL HOLDINGS S	EUR	346 899	0.05
	<i>Cayman Islands</i>		<i>1 667 271</i>	<i>0.25</i>
149 585	ABU DHABI ISLAMIC BANK	AED	471 601	0.07
128 135	BANCO BTG PACTUAL SA - UNIT	BRL	713 063	0.11
51 001	BANQUE SAUDI FRANSI	SAR	482 607	0.07

BNP Paribas Easy MSCI Emerging ESG Filtered Min TE

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Hungary</i>		<i>1 425 958</i>	<i>0.22</i>
36 776	MOL HUNGARIAN OIL AND GAS PL	HUF	287 233	0.04
18 207	OTP BANK PLC	HUF	905 443	0.14
8 973	RICHTER GEDEON NYRT	HUF	233 282	0.04
	<i>United States of America</i>		<i>1 378 539</i>	<i>0.21</i>
6 564	LEGEND BIOTECH CORP - ADR	USD	290 720	0.04
35 273	YUM CHINA HOLDINGS INC	USD	1 087 819	0.17
	<i>Peru</i>		<i>1 345 654</i>	<i>0.21</i>
18 503	CIA DE MINAS BUENAVENTUR - ADR	USD	313 626	0.05
6 397	CREDICORP LTD	USD	1 032 028	0.16
	<i>United Kingdom</i>		<i>1 069 079</i>	<i>0.16</i>
42 459	ANGLOGOLD ASHANTI PLC	ZAR	1 069 079	0.16
	<i>Colombia</i>		<i>822 747</i>	<i>0.13</i>
23 816	BANCOLOMBIA SA	COP	202 865	0.03
45 747	BANCOLOMBIA SA -PREF	COP	376 207	0.06
55 485	INTERCONEXION ELECTRICA SA	COP	243 675	0.04
	<i>Switzerland</i>		<i>645 161</i>	<i>0.10</i>
6 336	ABB INDIA LTD	INR	645 161	0.10
	<i>Isle of Man</i>		<i>387 506</i>	<i>0.06</i>
53 862	NEPI ROCKCASTLE N.V.	ZAR	387 506	0.06
	<i>Egypt</i>		<i>383 067</i>	<i>0.06</i>
231 024	COMMERCIAL INTERNATIONAL BANK	EGP	372 293	0.06
26 269	EFG-HERMES HOLDING SAE	EGP	10 774	0.00
	<i>Luxembourg</i>		<i>325 223</i>	<i>0.05</i>
12 924	REINET INVESTMENTS SCA	ZAR	325 223	0.05
	<i>Czech Republic</i>		<i>304 802</i>	<i>0.05</i>
5 939	KOMERCNI BANKA AS	CZK	198 866	0.03
24 223	MONETA MONEY BANK AS	CZK	105 936	0.02
	<i>Singapore</i>		<i>211 594</i>	<i>0.03</i>
29 500	BOC AVIATION LTD	HKD	211 594	0.03
	<i>Australia</i>		<i>181 684</i>	<i>0.03</i>
476 000	MMG LTD	HKD	181 684	0.03
	<i>The Netherlands</i>		<i>174 920</i>	<i>0.03</i>
8 900	LUZHOU LAOJIAO CO LTD - A	CNH	174 920	0.03
	Other transferable securities		9 596	0.00
	Warrants, Rights		9 596	0.00
904	LOCALIZA RENT A CAR SA RTS 06/08/2024	BRL	1 465	0.00
184 000	MMG LTD RTS 05/07/2024	HKD	8 131	0.00
	Shares/Units in investment funds		2	0.00
	<i>Luxembourg</i>		<i>2</i>	<i>0.00</i>
0.01	BNP PARIBAS INSTICASH USD 1D LVNAV - I CAP	USD	2	0.00
	Total securities portfolio		645 578 389	99.49

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

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			478 121 355	95.96
Shares			478 121 355	95.96
<i>United States of America</i>			<i>340 658 237</i>	<i>68.35</i>
61 465	ADOBE INCORPORATED	USD	34 146 266	6.86
78 019	ADVANCED MICRO DEVICES	USD	12 655 462	2.54
86 076	APPLE INCORPORATED	USD	18 129 327	3.64
53 929	APPLIED MATERIALS INCORPORATED	USD	12 726 705	2.55
43 535	ARISTA NETWORKS INCORPORATED	USD	15 258 147	3.06
98 850	BATH & BODY WORKS INC	USD	3 860 093	0.77
31 000	CADENCE DESIGN SYS INCORPORATED	USD	9 540 250	1.91
153 000	CBRE GROUP INCORPORATED - A	USD	13 633 830	2.74
59 847	CF INDUSTRIES HOLDINGS INC	USD	4 435 860	0.89
93 000	CROWDSTRIKE HOLDINGS INCORPORATED - A	USD	35 636 670	7.16
92 971	CSX CORPORATION	USD	3 109 880	0.62
39 944	DRAFTKINGS INC - A	USD	1 524 662	0.31
164 000	DYNATRACE INC	USD	7 337 360	1.47
25 000	ECOLAB INC	USD	5 950 000	1.19
12 384	ELI LILLY & CO	USD	11 212 226	2.25
248 303	EMERSON ELECTRIC	USD	27 353 058	5.49
20 727	FEDEX CORP	USD	6 214 784	1.25
245 000	FORTINET INCORPORATED	USD	14 766 150	2.96
27 000	GARTNER INCORPORATED	USD	12 124 620	2.43
31 938	HP INCORPORATED	USD	1 118 469	0.22
9 040	JACK HENRY & ASSOCIATES INC	USD	1 500 821	0.30
29 169	METLIFE INC	USD	2 047 372	0.41
30 577	MICROSOFT CORPORATION	USD	13 666 390	2.74
2 000	NVR INCORPORATED	USD	15 177 120	3.05
99 000	OKTA INC	USD	9 267 390	1.86
24 312	QORVO INCORPORATED	USD	2 821 164	0.57
5 298	S&P GLOBAL INCORPORATED	USD	2 362 908	0.47
41 805	SHERWIN-WILLIAMS COMPANY	USD	12 475 866	2.50
151 465	STARBUCKS CORPORATION	USD	11 791 550	2.37
20 800	The CIGNA CORP	USD	6 875 856	1.38
15 760	TRAVELERS COS INC/THE	USD	3 204 638	0.64
5 861	UNITED PARCEL SERVICE - B	USD	802 078	0.16
6 000	UNITEDHEALTH GROUP INCORPORATED	USD	3 055 560	0.61
5 404	WW GRAINGER INCORPORATED	USD	4 875 705	0.98
<i>France</i>			<i>121 087 264</i>	<i>24.32</i>
347 549	BNP PARIBAS	EUR	22 174 070	4.45
1	EUROAPI SASU	EUR	3	0.00
1	FORVIA	EUR	12	0.00
920 000	MICHELIN (CGDE)	EUR	35 604 821	7.16
4 100 000	ORANGE	EUR	41 103 113	8.26
55 574	RENAULT SA	EUR	2 849 419	0.57
823 906	SOCIETE GENERALE SA	EUR	19 355 826	3.88
<i>Bermuda</i>			<i>14 788 658</i>	<i>2.97</i>
146 582	ARCH CAPITAL GROUP LTD	USD	14 788 658	2.97
<i>United Kingdom</i>			<i>1 587 176</i>	<i>0.32</i>
3 617	LINDE PLC	USD	1 587 176	0.32
<i>The Netherlands</i>			<i>20</i>	<i>0.00</i>
1	STELLANTIS NV	EUR	20	0.00
Shares/Units in investment funds			12 029 848	2.41
<i>Luxembourg</i>			<i>12 029 848</i>	<i>2.41</i>
68 612.49	BNP PARIBAS INSTICASH USD 1D LVNAV -I CAP	USD	12 029 848	2.41
Total securities portfolio			490 151 203	98.37

BNP Paribas Easy MSCI EMU ESG Filtered Min TE

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			439 422 514	99.73
Shares			439 422 514	99.73
<i>France</i>			<i>136 518 187</i>	<i>30.98</i>
27 919	ACCOR SA	EUR	1 069 298	0.24
5 198	ADP	EUR	590 493	0.13
53 575	AIR LIQUIDE SA	EUR	8 640 575	1.96
33 537	ALSTOM	EUR	526 531	0.12
11 971	AMUNDI SA	EUR	721 253	0.16
177 868	AXA SA	EUR	5 437 425	1.23
7 185	BIOMERIEUX	EUR	637 669	0.14
92 894	BNP PARIBAS	EUR	5 529 980	1.26
29 809	BOUYGUES SA	EUR	893 376	0.20
46 434	BUREAU VERITAS SA	EUR	1 200 783	0.27
15 588	CAPGEMINI SE	EUR	2 894 692	0.66
69 588	CARREFOUR SA	EUR	918 562	0.21
45 306	COMPAGNIE DE SAINT GOBAIN	EUR	3 290 122	0.75
10 099	COVIVIO	EUR	448 194	0.10
120 923	CREDIT AGRICOLE SA	EUR	1 540 559	0.35
67 265	DANONE	EUR	3 839 486	0.87
66 580	DASSAULT SYSTEMES SE	EUR	2 350 274	0.53
27 077	EDENRED	EUR	1 067 105	0.24
11 870	EIFFAGE SA	EUR	1 017 971	0.23
187 352	ENGIE	EUR	2 498 339	0.57
28 406	ESSILORLUXOTTICA	EUR	5 715 287	1.30
8 968	EURAZEO SA	EUR	666 771	0.15
9 301	GECINA SA	EUR	799 421	0.18
51 964	GETLINK SE	EUR	802 844	0.18
2 944	HERMES INTERNATIONAL	EUR	6 300 159	1.43
6 993	KERING	EUR	2 367 131	0.54
34 253	KLEPIERRE	EUR	855 640	0.19
20 532	LA FRANCAISE DES JEUX SAEM	EUR	652 918	0.15
29 215	LEGRAND SA	EUR	2 706 478	0.61
21 938	LOREAL	EUR	8 995 676	2.04
24 034	LVMH MOET HENNESSY LOUIS VUITTON	EUR	17 150 661	3.89
77 778	MICHELIN (CGDE)	EUR	2 808 564	0.64
252 674	ORANGE	EUR	2 363 513	0.54
20 114	PERNOD RICARD SA	EUR	2 548 444	0.58
24 793	PUBLICIS GROUPE	EUR	2 463 928	0.56
3 143	REMY COINTREAU	EUR	244 840	0.06
32 040	REXEL SA	EUR	774 086	0.18
49 902	SCHNEIDER ELECTRIC SE	EUR	11 193 018	2.54
71 728	SOCIETE GENERALE SA	EUR	1 572 278	0.36
12 087	SODEXO SA	EUR	1 015 308	0.23
197 000	TOTAL SA	EUR	12 279 009	2.79
80 879	VEOLIA ENVIRONNEMENT	EUR	2 258 142	0.51
49 516	VINCI SA	EUR	4 871 384	1.11
<i>Germany</i>			<i>103 965 727</i>	<i>23.61</i>
14 784	ADIDAS AG	EUR	3 296 832	0.75
37 121	ALLIANZ SE - REG	EUR	9 632 899	2.19
93 459	BAYER AG - REG	EUR	2 465 448	0.56
33 769	BAYERISCHE MOTOREN WERKE AG	EUR	2 984 504	0.68
7 535	BAYERISCHE MOTOREN WERKE-PRF	EUR	621 261	0.14
12 915	BECHTLE AG	EUR	567 485	0.13
14 194	BEIERSDORF AG	EUR	1 938 191	0.44
6 282	CARL ZEISS MEDITEC AG - BR	EUR	412 413	0.09
101 644	COMMERZBANK AG	EUR	1 441 820	0.33
16 948	CONTINENTAL AG	EUR	896 549	0.20
20 602	COVESTRO AG	EUR	1 128 990	0.26
55 768	DAIMLER TRUCK HOLDING AG	EUR	2 072 897	0.47

BNP Paribas Easy MSCI EMU ESG Filtered Min TE

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
185 164	DEUTSCHE BANK AG - REG	EUR	2 760 425	0.63
19 145	DEUTSCHE BOERSE AG	EUR	3 658 610	0.83
100 010	DEUTSCHE LUFTHANSA - REG	EUR	571 057	0.13
246 481	E.ON SE	EUR	3 020 625	0.69
46 344	EVONIK INDUSTRIES AG	EUR	882 853	0.20
27 682	GEA GROUP AG	EUR	1 076 830	0.24
7 529	HANNOVER RUECK SE	EUR	1 782 114	0.40
16 630	HEIDELBERGCEMENT AG	EUR	1 610 117	0.37
16 689	HENKEL AG & CO KGAA	EUR	1 225 807	0.28
15 753	HENKEL AG & CO KGAA VORZUG	EUR	1 310 965	0.30
120 257	INFINEON TECHNOLOGIES AG	EUR	4 125 416	0.94
11 053	KNORR-BREMSE AG	EUR	788 079	0.18
7 481	LEG IMMOBILIEN SE	EUR	570 501	0.13
80 743	MERCEDES BENZ GROUP AG	EUR	5 213 576	1.18
13 787	MERCK KGAA	EUR	2 133 538	0.48
7 090	MTU AERO ENGINES AG	EUR	1 693 092	0.38
13 251	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	6 188 217	1.40
7 569	NEMETSCHKE AG	EUR	695 213	0.16
11 834	PUMA SE	EUR	507 324	0.12
93 207	SAP SE	EUR	17 664 590	4.01
2 869	SARTORIUS AG - VORZUG	EUR	628 311	0.14
68 025	SIEMENS AG - REG	EUR	11 817 302	2.68
32 979	SIEMENS HEALTHINEERS AG	EUR	1 774 270	0.40
14 473	SYMRISE AG	EUR	1 654 264	0.38
11 551	TALANX AG	EUR	861 127	0.20
67 766	VONOVIA SE	EUR	1 799 187	0.41
22 523	ZALANDO SE	EUR	493 028	0.11
	<i>The Netherlands</i>		<i>80 334 388</i>	<i>18.24</i>
47 222	ABN AMRO GROUP NV - CVA	EUR	724 858	0.16
1 960	ADYEN NV	EUR	2 181 872	0.50
160 016	AEGON LTD	EUR	922 972	0.21
22 108	AERCAP HOLDINGS NV	USD	1 922 524	0.44
19 558	AKZO NOBEL N.V.	EUR	1 110 503	0.25
5 843	ARGENX SE	EUR	2 387 450	0.54
4 487	ASM INTERNATIONAL NV	EUR	3 193 847	0.72
34 631	ASML HOLDING NV	EUR	33 391 209	7.59
19 282	ASR NEDERLAND NV	EUR	858 242	0.19
8 099	BE SEMICONDUCTOR INDUSTRIES	EUR	1 264 659	0.29
11 635	EURONEXT NV - W/I	EUR	1 006 428	0.23
62 480	FERROVIAL SE	EUR	2 265 525	0.51
16 459	HEINEKEN HOLDING NV	EUR	1 212 205	0.28
28 848	HEINEKEN NV	EUR	2 604 974	0.59
6 771	IMCD GROUP NV - W/I	EUR	875 490	0.20
293 468	ING GROEP NV	EUR	4 684 336	1.06
97 957	KONINKLIJKE AHOLD DELHAIZE	EUR	2 702 634	0.61
561 222	KONINKLIJKE KPN NV	EUR	2 009 175	0.46
29 397	NN GROUP NV - W/I	EUR	1 277 300	0.29
14 767	OCI NV	EUR	336 540	0.08
125 006	PROSUS NV	EUR	4 157 700	0.94
33 420	QIAGEN N.V.	EUR	1 288 341	0.29
16 360	RANDSTAD HOLDING NV	EUR	692 519	0.16
14 064	UNIBAIL-RODAMCO-WESTFIELD	EUR	1 033 985	0.23
81 934	UNIVERSAL MUSIC GROUP NV	EUR	2 276 127	0.52
25 536	WOLTERS KLUWER	EUR	3 952 973	0.90
	<i>Spain</i>		<i>37 943 119</i>	<i>8.59</i>
3 737	ACCIONA SA	EUR	412 191	0.09
27 551	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS	EUR	1 109 754	0.25
9 434	AENA SA	EUR	1 773 592	0.40
44 881	AMADEUS IT GROUP SA	EUR	2 788 905	0.63
534 407	BANCO BILBAO VIZCAYA ARGENTARIA	EUR	4 997 774	1.13

BNP Paribas Easy MSCI EMU ESG Filtered Min TE

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
508 281	BANCO DE SABADELL SA	EUR	915 160	0.21
1 413 744	BANCO SANTANDER SA	EUR	6 122 218	1.39
373 742	CAIXABANK	EUR	1 847 407	0.42
49 554	CELLNEX TELECOM SAU	EUR	1 504 955	0.34
48 608	EDP RENOVAVEIS SA	EUR	634 334	0.14
49 948	ENDESA SA	EUR	875 838	0.20
564 687	IBERDROLA SA	EUR	6 841 182	1.55
106 628	INDUSTRIA DE DISENO TEXTIL	EUR	4 943 274	1.12
72 295	RED ELECTRICA FI CORPORACION SA	EUR	1 179 854	0.27
135 506	REPSOL SA	EUR	1 996 681	0.45
	<i>Italy</i>		<i>32 848 175</i>	<i>7.46</i>
17 553	AMPLIFON SPA	EUR	583 462	0.13
131 534	ASSICURAZIONI GENERALI	EUR	3 063 427	0.70
146 327	BANCO BPM SPA	EUR	880 011	0.20
87 992	DAVIDE CAMPARI-MILANO NV	EUR	776 441	0.18
794 737	ENEL SPA	EUR	5 161 022	1.17
230 616	ENI SPA	EUR	3 310 262	0.75
63 956	FINECOBANK SPA	EUR	890 268	0.20
1 437 309	INTESA SANPAOLO	EUR	4 988 900	1.13
77 639	MEDIOBANCA SPA	EUR	1 062 878	0.24
23 660	MONCLER SPA	EUR	1 350 040	0.31
79 197	NEXI SPA	EUR	450 948	0.10
85 474	POSTE ITALIANE SPA	EUR	1 016 713	0.23
31 064	PRYSMIAN SPA	EUR	1 796 120	0.41
310 927	SNAM SPA	EUR	1 284 439	0.29
199 022	TERNA SPA	EUR	1 436 541	0.33
138 613	UNICREDIT SPA	EUR	4 796 703	1.09
	<i>Finland</i>		<i>16 283 236</i>	<i>3.70</i>
25 003	ELISA OYJ	EUR	1 071 129	0.24
38 148	KESKO OYJ - B	EUR	625 246	0.14
35 724	KONE OYJ - B	EUR	1 646 519	0.37
78 679	METSO OUTOTEC OYJ	EUR	777 663	0.18
43 353	NESTE OYJ	EUR	720 744	0.16
526 374	NOKIA OYJ	EUR	1 873 102	0.43
303 527	NORDEA BANK ABP	EUR	3 373 703	0.77
16 364	ORION OYJ - B	EUR	652 269	0.15
50 022	SAMPO OYJ - A	EUR	2 005 882	0.46
65 351	STORA ENSO OYJ - R	EUR	833 552	0.19
52 741	UPM-KYMMENE OYJ	EUR	1 720 411	0.39
54 612	WARTSILA OYJ ABP	EUR	983 016	0.22
	<i>Belgium</i>		<i>13 055 165</i>	<i>2.96</i>
21 530	AGEAS	EUR	918 900	0.21
86 784	ANHEUSER - BUSCH INBEV SA/NV	EUR	4 696 750	1.07
3 865	DIETEREN SA/NV	EUR	765 657	0.17
5 159	ELIA SYSTEM OPERATOR SA/NV	EUR	451 155	0.10
24 837	KBC GROEP NV	EUR	1 636 758	0.37
68	LOTUS BAKERIES	EUR	654 840	0.15
9 536	SYENQO SA	EUR	796 924	0.18
14 030	UCB SA	EUR	1 945 961	0.44
27 320	UMICORE	EUR	383 300	0.09
31 815	WAREHOUSES DE PAUW SCA	EUR	804 920	0.18
	<i>Ireland</i>		<i>5 812 530</i>	<i>1.32</i>
190 374	AIB GROUP PLC	EUR	939 686	0.21
111 299	BANK OF IRELAND GROUP PLC	EUR	1 087 169	0.25
18 463	KERRY GROUP PLC - A	EUR	1 396 726	0.32
15 722	KINGSPAN GROUP PLC	EUR	1 249 899	0.28
27 381	SMURFIT KAPPA GROUP PLC	EUR	1 139 050	0.26

BNP Paribas Easy MSCI EMU ESG Filtered Min TE

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Switzerland</i>		<i>4 324 895</i>	<i>0.98</i>
17 535	DSM-FIRMENICH AG	EUR	1 851 696	0.42
67 088	STMICROELECTRONICS NV	EUR	2 473 199	0.56
	<i>Austria</i>		<i>3 438 691</i>	<i>0.78</i>
34 630	ERSTE GROUP BANK AG	EUR	1 532 031	0.35
19 573	OMV AG	EUR	795 838	0.18
8 215	VERBUND AG	EUR	605 035	0.14
20 055	VOESTALPINE AG	EUR	505 787	0.11
	<i>Portugal</i>		<i>1 826 316</i>	<i>0.42</i>
57 942	GALP ENERGIA SGPS SA	EUR	1 142 616	0.26
37 463	JERONIMO MARTINS	EUR	683 700	0.16
	<i>United Kingdom</i>		<i>1 766 218</i>	<i>0.40</i>
25 977	COCA-COLA EUROPACIFIC PARTNER	USD	1 766 218	0.40
	<i>Luxembourg</i>		<i>853 727</i>	<i>0.19</i>
18 340	EUROFINS SCIENTIFIC	EUR	853 727	0.19
	<i>Poland</i>		<i>452 140</i>	<i>0.10</i>
27 469	INPOST SA	EUR	452 140	0.10
	Other transferable securities		0	0.00
	Warrants, Rights		0	0.00
17 553	AMPLIFON SPA RTS 09/07/2024	EUR	0	0.00
	Total securities portfolio		439 422 514	99.73

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

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			153 576 556	99.16
Shares			153 576 556	99.16
<i>France</i>			<i>43 077 474</i>	<i>27.82</i>
193 487	AXA SA	EUR	5 914 898	3.82
16 738	BIOMERIEUX	EUR	1 485 498	0.96
126 296	CARREFOUR SA	EUR	1 667 107	1.08
270 945	CREDIT AGRICOLE SA	EUR	3 451 839	2.23
18 906	EURAZEO SA	EUR	1 405 661	0.91
2 047	HERMES INTERNATIONAL	EUR	4 380 580	2.83
11 658	IPSEN	EUR	1 334 841	0.86
6 540	KERING	EUR	2 213 790	1.43
13 938	LOREAL	EUR	5 715 277	3.69
106 975	MICHELIN (CGDE)	EUR	3 862 867	2.49
20 357	PUBLICIS GROUPE	EUR	2 023 079	1.31
76 881	REXEL SA	EUR	1 857 445	1.20
34 617	SCHNEIDER ELECTRIC SE	EUR	7 764 592	5.01
<i>Germany</i>			<i>29 097 606</i>	<i>18.78</i>
11 217	ADIDAS AG	EUR	2 501 391	1.62
15 994	CARL ZEISS MEDITEC AG - BR	EUR	1 050 006	0.68
19 516	DEUTSCHE BOERSE AG	EUR	3 729 508	2.41
92 899	GEA GROUP AG	EUR	3 613 771	2.33
33 608	HENKEL AG & CO KGAA	EUR	2 468 508	1.59
32 762	HENKEL AG & CO KGAA VORZUG	EUR	2 726 454	1.76
17 284	LEG IMMOBILIEN SE	EUR	1 318 078	0.85
14 406	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	6 727 602	4.34
23 473	PUMA SE	EUR	1 006 288	0.65
57 901	SIEMENS HEALTHINEERS AG	EUR	3 115 074	2.01
38 416	ZALANDO SE	EUR	840 926	0.54
<i>The Netherlands</i>			<i>24 895 288</i>	<i>16.08</i>
38 798	AKZO NOBEL N.V.	EUR	2 202 950	1.42
3 161	ARGENX SE	EUR	1 291 585	0.83
9 377	ASML HOLDING NV	EUR	9 041 302	5.84
90 493	KONINKLIJKE AHOLD DELHAIZE	EUR	2 496 702	1.61
362 154	KONINKLIJKE KPN NV	EUR	1 296 511	0.84
69 651	PROSUS NV	EUR	2 316 592	1.50
73 386	QIAGEN N.V.	EUR	2 829 030	1.83
22 097	WOLTERS KLUWER	EUR	3 420 616	2.21
<i>Italy</i>			<i>18 576 572</i>	<i>11.99</i>
27 525	AMPLIFON SPA	EUR	914 931	0.59
202 896	ASSICURAZIONI GENERALI	EUR	4 725 448	3.05
122 428	FINECOBANK SPA	EUR	1 704 198	1.10
199 774	MEDIOBANCA SPA	EUR	2 734 906	1.77
27 717	MONCLER SPA	EUR	1 581 532	1.02
239 474	POSTE ITALIANE SPA	EUR	2 848 543	1.84
34 072	RECORDATI SPA	EUR	1 659 306	1.07
333 570	TERNA SPA	EUR	2 407 708	1.55
<i>Finland</i>			<i>11 903 938</i>	<i>7.69</i>
44 376	ELISA OYJ	EUR	1 901 068	1.23
90 792	KESKO OYJ - B	EUR	1 488 081	0.96
40 882	KONE OYJ - B	EUR	1 884 251	1.22
134 999	METSO OUTOTEC OYJ	EUR	1 334 330	0.86
22 854	ORION OYJ - B	EUR	910 960	0.59
30 770	SAMPO OYJ - A	EUR	1 233 877	0.80
120 385	STORA ENSO OYJ - R	EUR	1 535 511	0.99
89 770	WARTSILA OYJ ABP	EUR	1 615 860	1.04

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

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Spain</i>		<i>10 040 448</i>	<i>6.48</i>
12 410	ACCIONA SA	EUR	1 368 823	0.88
46 927	AMADEUS IT GROUP SA	EUR	2 916 044	1.88
29 869	CELLNEX TELECOM SAU	EUR	907 122	0.59
148 732	EDP RENOVAVEIS SA	EUR	1 940 953	1.25
178 156	RED ELECTRICA FI CORPORACION SA	EUR	2 907 506	1.88
	<i>Belgium</i>		<i>7 206 874</i>	<i>4.66</i>
26 852	AGEAS	EUR	1 146 043	0.74
13 624	ELIA SYSTEM OPERATOR SA/NV	EUR	1 191 419	0.77
41 308	KBC GROEP NV	EUR	2 722 197	1.76
15 481	UCB SA	EUR	2 147 215	1.39
	<i>United Kingdom</i>		<i>2 653 168</i>	<i>1.71</i>
39 022	COCA-COLA EUROPACIFIC PARTNER	USD	2 653 168	1.71
	<i>Ireland</i>		<i>2 061 992</i>	<i>1.33</i>
27 257	KERRY GROUP PLC - A	EUR	2 061 992	1.33
	<i>Switzerland</i>		<i>1 661 827</i>	<i>1.07</i>
15 737	DSM-FIRMENICH AG	EUR	1 661 827	1.07
	<i>Luxembourg</i>		<i>1 359 074</i>	<i>0.88</i>
29 196	EUROFINS SCIENTIFIC	EUR	1 359 074	0.88
	<i>Austria</i>		<i>1 042 295</i>	<i>0.67</i>
14 152	VERBUND AG	EUR	1 042 295	0.67
	Other transferable securities		1	0.00
	Warrants, Rights		1	0.00
27 806	AMPLIFON SPA RTS 09/07/2024	EUR	1	0.00
	Total securities portfolio		153 576 557	99.16

BNP Paribas Easy MSCI Europe ESG Filtered Min TE

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			975 092 365	99.23
Shares			975 092 365	99.23
<i>United Kingdom</i>			<i>190 706 244</i>	<i>19.43</i>
110 409	3I GROUP PLC	GBP	3 992 617	0.41
33 612	ADMIRAL GROUP PLC	GBP	1 036 686	0.11
129 648	ANGLO AMERICAN PLC	GBP	3 825 904	0.39
58 076	ANTOFAGASTA PLC	GBP	1 445 307	0.15
44 669	ASHTHEAD GROUP PLC	GBP	2 782 823	0.28
48 013	ASSOCIATED BRITISH FOODS PLC	GBP	1 401 004	0.14
156 449	ASTRAZENECA PLC	GBP	22 799 832	2.33
137 552	AUTO TRADER GROUP PLC	GBP	1 299 837	0.13
384 013	AVIVA PLC	GBP	2 158 644	0.22
1 479 944	BARCLAYS BANK PLC	GBP	3 646 403	0.37
141 447	BARRATT DEVELOPMENTS PLC	GBP	787 772	0.08
19 312	BERKELEY GROUP HOLDINGS/THE	GBP	1 045 037	0.11
902 592	BT GROUP PLC	GBP	1 494 118	0.15
55 618	BUNZL PLC	GBP	1 974 526	0.20
52 209	BURBERRY GROUP PLC	GBP	540 533	0.06
689 077	CENTRICA PLC	GBP	1 096 379	0.11
39 368	COCA-COLA EUROPACIFIC PARTNER	USD	2 676 693	0.27
207 102	COMPASS GROUP PLC	GBP	5 276 173	0.54
16 509	CRODA INTERNATIONAL PLC	GBP	768 739	0.08
252 912	DIAGEO PLC	GBP	7 426 130	0.76
39 737	ENDEAVOUR MINING PLC	GBP	790 194	0.08
467 529	GSK PLC	GBP	8 434 105	0.86
52 738	HALMA PLC	GBP	1 683 187	0.17
39 449	HIKMA PHARMACEUTICALS PLC	GBP	879 850	0.09
1 881 491	HSBC HOLDINGS PLC	GBP	15 176 643	1.54
207 058	INFORMA PLC	GBP	2 089 995	0.21
20 755	INTERCONTINENTAL HOTELS GROU	GBP	2 038 169	0.21
25 406	INTERTEK GROUP PLC	GBP	1 436 532	0.15
284 747	JD SPORTS FASHION PLC	GBP	401 336	0.04
288 836	KINGFISHER PLC	GBP	847 584	0.09
94 295	LAND SECURITIES GROUP PLC	GBP	688 987	0.07
715 173	LEGAL & GENERAL GROUP PLC	GBP	1 914 776	0.19
6 630 798	LLOYDS BANKING GROUP PLC	GBP	4 281 062	0.44
52 365	LONDON STOCK EXCHANGE GROUP	GBP	5 805 638	0.59
428 002	M&G PLC	GBP	1 029 810	0.10
472 753	NATIONAL GRID PLC	GBP	4 921 293	0.50
666 769	NATWEST GROUP PLC	GBP	2 452 068	0.25
15 674	NEXT PLC	GBP	1 670 464	0.17
122 516	PEARSON PLC	GBP	1 431 726	0.15
125 779	PHOENIX GROUP HOLDINGS PLC	GBP	773 648	0.08
273 636	PRUDENTIAL PLC	GBP	2 318 572	0.24
89 444	RECKITT BENCKISER GROUP PLC	GBP	4 517 299	0.46
217 504	RELX PLC	GBP	9 335 343	0.95
293 387	RENTOKIL INITIAL PLC	GBP	1 595 920	0.16
123 254	RIO TINTO PLC	GBP	7 560 819	0.77
156 006	SAGE GROUP PLC/THE	GBP	2 002 861	0.20
327 516	SAINSBURY (J) PLC	GBP	985 040	0.10
146 209	SEGRO PLC	GBP	1 548 917	0.16
48 626	SEVERN TRENT PLC	GBP	1 364 981	0.14
142 982	SMITH & NEPHEW PLC	GBP	1 653 691	0.17
94 265	SMITHS GROUP PLC	GBP	1 895 640	0.19
10 128	SPIRAX-SARCO ENGINEERING PLC	GBP	1 012 979	0.10
140 298	SSE PLC	GBP	2 961 176	0.30
230 023	STANDARD CHARTERED PLC	GBP	1 942 519	0.20
528 857	TAYLOR WIMPEY PLC	GBP	886 678	0.09
990 613	TESCO PLC	GBP	3 575 250	0.36

BNP Paribas Easy MSCI Europe ESG Filtered Min TE

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
281 331	UNILEVER PLC	GBP	14 417 446	1.47
3 215 307	VODAFONE GROUP PLC	GBP	2 645 513	0.27
29 999	WHITBREAD PLC	GBP	1 052 628	0.11
141 708	WPP PLC	GBP	1 210 748	0.12
	<i>France</i>		<i>155 016 382</i>	<i>15.76</i>
29 858	ACCOR SA	EUR	1 143 561	0.12
6 664	ADP	EUR	757 030	0.08
62 304	AIR LIQUIDE SA	EUR	10 048 389	1.02
33 090	ALSTOM	EUR	519 513	0.05
10 420	AMUNDI SA	EUR	627 805	0.06
206 103	AXA SA	EUR	6 300 569	0.64
9 118	BIOMERIEUX	EUR	809 223	0.08
103 674	BNP PARIBAS	EUR	6 171 713	0.63
39 440	BOUYGUES SA	EUR	1 182 017	0.12
56 700	BUREAU VERITAS SA	EUR	1 466 262	0.15
17 509	CAPGEMINI SE	EUR	3 251 421	0.33
106 134	CARREFOUR SA	EUR	1 400 969	0.14
49 311	COMPAGNIE DE SAINT GOBAIN	EUR	3 580 965	0.36
8 217	COVIVIO	EUR	364 670	0.04
138 476	CREDIT AGRICOLE SA	EUR	1 764 184	0.18
92 914	DANONE	EUR	5 303 531	0.54
77 191	DASSAULT SYSTEMES SE	EUR	2 724 842	0.28
32 819	EDENRED	EUR	1 293 397	0.13
16 081	EIFFAGE SA	EUR	1 379 107	0.14
226 708	ENGIE	EUR	3 023 151	0.31
33 211	ESSILORLUXOTTICA	EUR	6 682 053	0.68
10 392	EURAZEO SA	EUR	772 645	0.08
8 964	GECINA SA	EUR	770 456	0.08
71 557	GETLINK SE	EUR	1 105 556	0.11
3 330	HERMES INTERNATIONAL	EUR	7 126 200	0.73
7 782	KERING	EUR	2 634 207	0.27
38 121	KLEPIERRE	EUR	952 263	0.10
28 003	LA FRANCAISE DES JEUX SAEM	EUR	890 495	0.09
33 284	LEGRAND SA	EUR	3 083 430	0.31
26 800	LOREAL	EUR	10 989 340	1.12
27 321	LVMH MOET HENNESSY LOUIS VUITTON	EUR	19 496 266	1.98
91 075	MICHELIN (CGDE)	EUR	3 288 718	0.33
350 781	ORANGE	EUR	3 281 205	0.33
25 999	PERNOD RICARD SA	EUR	3 294 073	0.34
28 606	PUBLICIS GROUPE	EUR	2 842 864	0.29
4 528	REMY COINTREAU	EUR	352 731	0.04
32 945	REXEL SA	EUR	795 951	0.08
56 157	SCHNEIDER ELECTRIC SE	EUR	12 596 015	1.28
77 832	SOCIETE GENERALE SA	EUR	1 706 077	0.17
15 721	SODEXO SA	EUR	1 320 564	0.13
246 017	TOTAL SA	EUR	15 334 240	1.56
92 719	VEOLIA ENVIRONNEMENT	EUR	2 588 714	0.26
	<i>Switzerland</i>		<i>134 529 324</i>	<i>13.69</i>
188 711	ABB LTD - REG	SEK	9 776 394	0.99
31 513	ADECCO GROUP AG - REG	CHF	975 772	0.10
57 457	ALCON INC	CHF	4 786 045	0.49
20 434	AVOLTA AG - REG	CHF	740 508	0.08
10 367	BALOISE HOLDING AG - REG	CHF	1 702 985	0.17
12 633	BANQUE CANTONALE VAUDOIS-REG	CHF	1 250 773	0.13
946	BARRY CALLEBAUT AG - REG	CHF	1 438 081	0.15
72	CHOCOLADEFABRIKEN LINDT - PC	CHF	784 258	0.08
27	CHOCOLADEFABRIKEN LINDT - REG	CHF	2 910 129	0.30
68 135	CLARIANT AG - REG	CHF	1 000 393	0.10
45 224	COCA-COLA HBC AG-DI	GBP	1 439 103	0.15
55 276	COMPANIE FINANCIERE RICHEMONT - REG	CHF	8 049 903	0.82

BNP Paribas Easy MSCI Europe ESG Filtered Min TE

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
19 775	DSM-FIRMENICH AG	EUR	2 088 240	0.21
4 990	GEBERIT AG - REG	CHF	2 750 316	0.28
1 097	GIVAUDAN - REG	CHF	4 852 521	0.49
10 412	HELVETIA HOLDING AG-REG	CHF	1 313 595	0.13
68 861	HOLCIM LTD - REG	CHF	5 693 072	0.58
28 090	JULIUS BAER GROUP LTD	CHF	1 464 221	0.15
7 674	KUEHNE & NAGEL INTERNATIONAL AG - REG	CHF	2 059 043	0.21
19 336	LOGITECH INTERNATIONAL - REG	CHF	1 745 169	0.18
8 083	LONZA GROUP AG - REG	CHF	4 115 989	0.42
213 984	NOVARTIS AG - REG	CHF	21 368 403	2.18
2 566	PARTNERS GROUP HOLDING AG	CHF	3 074 777	0.31
27 546	SGS SA-REG	CHF	2 288 230	0.23
65 010	SIG GROUP AG	CHF	1 110 445	0.11
17 241	SIKA AG - REG	CHF	4 604 522	0.47
7 467	SONOVA HOLDING AG - REG	CHF	2 152 369	0.22
72 394	STMICROELECTRONICS NV	EUR	2 668 805	0.27
14 801	STRAUMANN HOLDING AG-REG	CHF	1 710 556	0.17
4 653	SWISS LIFE HOLDING AG - REG	CHF	3 191 705	0.32
23 212	SWISS PRIME SITE - REG	CHF	2 053 541	0.21
39 493	SWISS RE AG	CHF	4 572 420	0.47
6 804	SWISSCOM AG - REG	CHF	3 571 385	0.36
10 376	TEMENOS GROUP AG - REG	CHF	667 994	0.07
337 621	UBS GROUP AG - REG	CHF	9 272 702	0.94
3 576	VAT GROUP AG	CHF	1 891 506	0.19
18 882	ZURICH INSURANCE GROUP AG	CHF	9 393 454	0.96
	<i>The Netherlands</i>		<i>116 913 914</i>	<i>11.90</i>
47 894	ABN AMRO GROUP NV - CVA	EUR	735 173	0.07
2 153	ADYEN NV	EUR	2 396 720	0.24
167 408	AEGON LTD	EUR	965 609	0.10
25 135	AERCAP HOLDINGS NV	USD	2 185 754	0.22
23 130	AKZO NOBEL N.V.	EUR	1 313 321	0.13
7 402	ARGENX SE	EUR	3 024 457	0.31
4 804	ASM INTERNATIONAL NV	EUR	3 419 487	0.35
38 932	ASML HOLDING NV	EUR	37 538 233	3.83
23 590	ASR NEDERLAND NV	EUR	1 049 991	0.11
8 647	BE SEMICONDUCTOR INDUSTRIES	EUR	1 350 229	0.14
12 579	EURONEXT NV - W/I	EUR	1 088 084	0.11
75 125	FERROVIAL SE	EUR	2 724 033	0.28
28 225	HEINEKEN HOLDING NV	EUR	2 078 771	0.21
38 961	HEINEKEN NV	EUR	3 518 178	0.36
7 027	IMCD GROUP NV - W/I	EUR	908 591	0.09
325 452	ING GROEP NV	EUR	5 194 865	0.53
134 973	KONINKLIJKE AHOLD DELHAIZE	EUR	3 723 905	0.38
772 190	KONINKLIJKE KPN NV	EUR	2 764 440	0.28
35 758	NN GROUP NV - W/I	EUR	1 553 685	0.16
18 816	OCI NV	EUR	428 817	0.04
140 076	PROSUS NV	EUR	4 658 928	0.47
46 694	QIAGEN N.V.	EUR	1 800 054	0.18
21 444	RANDSTAD HOLDING NV	EUR	907 725	0.09
691 908	SHELL PLC	GBP	23 127 525	2.36
12 935	UNIBAIL-RODAMCO-WESTFIELD	EUR	950 981	0.10
96 634	UNIVERSAL MUSIC GROUP NV	EUR	2 684 493	0.27
31 149	WOLTERS KLUWER	EUR	4 821 865	0.49
	<i>Germany</i>		<i>112 685 533</i>	<i>11.45</i>
16 594	ADIDAS AG	EUR	3 700 462	0.38
43 663	ALLIANZ SE - REG	EUR	11 330 549	1.15
36 505	BAYERISCHE MOTOREN WERKE AG	EUR	3 226 312	0.33
12 772	BAYERISCHE MOTOREN WERKE-PRF	EUR	1 053 051	0.11
23 771	BEIERSDORF AG	EUR	3 245 930	0.33
6 081	CARL ZEISS MEDITEC AG - BR	EUR	399 218	0.04

BNP Paribas Easy MSCI Europe ESG Filtered Min TE

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
112 182	COMMERZBANK AG	EUR	1 591 302	0.16
20 395	CONTINENTAL AG	EUR	1 078 896	0.11
23 484	COVESTRO AG	EUR	1 286 923	0.13
63 577	DAIMLER TRUCK HOLDING AG	EUR	2 363 157	0.24
203 721	DEUTSCHE BANK AG - REG	EUR	3 037 073	0.31
23 299	DEUTSCHE BOERSE AG	EUR	4 452 439	0.45
111 011	DEUTSCHE LUFTHANSA - REG	EUR	633 873	0.06
305 951	E.ON SE	EUR	3 749 430	0.38
56 899	EVONIK INDUSTRIES AG	EUR	1 083 926	0.11
34 060	GEA GROUP AG	EUR	1 324 934	0.13
9 329	HANNOVER RUECK SE	EUR	2 208 174	0.22
19 407	HEIDELBERGCEMENT AG	EUR	1 878 986	0.19
30 562	HENKEL AG & CO KGAA	EUR	2 244 779	0.23
18 003	HENKEL AG & CO KGAA VORZUG	EUR	1 498 210	0.15
132 538	INFINEON TECHNOLOGIES AG	EUR	4 546 716	0.46
12 568	KNORR-BREMSE AG	EUR	896 098	0.09
7 886	LEG IMMOBILIEN SE	EUR	601 386	0.06
16 843	MERCK KGAA	EUR	2 606 454	0.27
8 937	MTU AERO ENGINES AG	EUR	2 134 156	0.22
15 525	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	7 250 175	0.74
7 724	NEMETSCHKE AG	EUR	709 449	0.07
13 366	PUMA SE	EUR	573 000	0.06
106 412	SAP SE	EUR	20 167 202	2.05
3 172	SARTORIUS AG - VORZUG	EUR	694 668	0.07
77 292	SIEMENS AG - REG	EUR	13 427 166	1.37
39 446	SIEMENS HEALTHINEERS AG	EUR	2 122 195	0.22
17 529	SYMRISE AG	EUR	2 003 565	0.20
14 796	TALANX AG	EUR	1 103 042	0.11
74 020	VONOVIA SE	EUR	1 965 231	0.20
22 723	ZALANDO SE	EUR	497 406	0.05
	<i>Denmark</i>		<i>63 099 766</i>	<i>6.42</i>
708	AP MOELLER MAERSK A/S A	DKK	1 122 174	0.11
211	AP MOELLER MAERSK A/S B	DKK	342 497	0.03
17 437	CARLSBERG AS - B	DKK	1 953 799	0.20
16 811	COLOPLAST - B	DKK	1 885 910	0.19
18 829	DSV A/S	DKK	2 694 023	0.27
8 408	GENMAB A/S	DKK	1 967 423	0.20
321 638	NOVO NORDISK A/S - B	DKK	43 371 282	4.42
43 092	NOVOZYMES A/S - B	DKK	2 462 169	0.25
21 109	ORSTED A/S	DKK	1 049 017	0.11
9 893	PANDORA A/S	DKK	1 394 249	0.14
1 236	ROCKWOOL INTERNATIONAL A/S - B	DKK	468 382	0.05
76 686	TRYG A/S	DKK	1 565 094	0.16
102 637	VESTAS WIND SYSTEMS A/S	DKK	2 219 286	0.23
14 956	WILLIAM DEMANT HOLDING	DKK	604 461	0.06
	<i>Sweden</i>		<i>49 378 196</i>	<i>5.03</i>
34 541	ALFA LAVAL AB	SEK	1 412 377	0.14
116 869	ASSA ABLOY AB - B	SEK	3 084 930	0.31
249 954	ATLAS COPCO AB - A	SEK	4 386 858	0.45
192 441	ATLAS COPCO AB - B	SEK	2 901 875	0.30
38 805	BEIJER REF AB	SEK	558 997	0.06
36 575	BOLIDEN AB	SEK	1 092 739	0.11
70 736	EPIROC AB - A	SEK	1 318 120	0.13
47 657	EPIROC AB-B	SEK	813 738	0.08
31 981	EQT AB	SEK	882 507	0.09
325 030	ERICSSON LM - B	SEK	1 884 315	0.19
88 740	ESSITY AKTIEBOLAG - B	SEK	2 121 942	0.22
20 261	EVOLUTION GAMING GROUP	SEK	1 970 762	0.20
62 895	HENNES & MAURITZ AB - B	SEK	929 017	0.09
15 832	HOLMEN AB-B	SEK	581 948	0.06

BNP Paribas Easy MSCI Europe ESG Filtered Min TE

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
39 179	HUSQVARNA AB - B	SEK	293 204	0.03
27 623	INDUTRADE AB	SEK	661 005	0.07
18 672	INVESTMENT AB LATOUR-B	SEK	470 831	0.05
213 019	INVESTOR AB - B	SEK	5 446 530	0.55
147 311	NIBE INDUSTRIER AB - B	SEK	583 274	0.06
15 232	SAGAX AB - B	SEK	363 958	0.04
125 766	SANDVIK AB	SEK	2 353 542	0.24
183 637	SKANDINAVISKA ENSKILDA BANK - A	SEK	2 532 087	0.26
45 148	SKF AB - B	SEK	846 475	0.09
73 281	SVENSKA CELLULOZA AB SCA - B	SEK	1 010 761	0.10
168 594	SVENSKA HANDELSBANKEN - A	SEK	1 499 521	0.15
94 352	SWEDBANK AB - A	SEK	1 813 055	0.18
111 394	TELE2 AB - B	SEK	1 047 202	0.11
511 867	TELIA CO AB	SEK	1 282 148	0.13
15 346	VOLVO AB - A	SEK	373 712	0.04
189 069	VOLVO AB - B	SEK	4 516 001	0.46
119 356	VOLVO CAR AB - B	SEK	344 765	0.04
	<i>Spain</i>		<i>43 840 415</i>	<i>4.44</i>
4 521	ACCIONA SA	EUR	498 666	0.05
36 670	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS	EUR	1 477 068	0.15
52 614	AMADEUS IT GROUP SA	EUR	3 269 434	0.33
600 670	BANCO BILBAO VIZCAYA ARGENTARIA	EUR	5 617 466	0.57
572 852	BANCO DE SABADELL SA	EUR	1 031 420	0.10
1 591 887	BANCO SANTANDER SA	EUR	6 893 667	0.70
443 778	CAIXABANK	EUR	2 193 595	0.22
55 466	CELLNEX TELECOM SAU	EUR	1 684 502	0.17
62 863	EDP RENOVAVEIS SA	EUR	820 362	0.08
76 609	ENDESA SA	EUR	1 343 339	0.14
694 582	IBERDROLA SA	EUR	8 414 861	0.86
125 766	INDUSTRIA DE DISENO TEXTIL	EUR	5 830 512	0.59
110 937	RED ELECTRICA FI CORPORACION SA	EUR	1 810 492	0.18
200 545	REPSOL SA	EUR	2 955 031	0.30
	<i>Italy</i>		<i>35 928 647</i>	<i>3.66</i>
22 065	AMPLIFON SPA	EUR	733 441	0.07
169 899	ASSICURAZIONI GENERALI	EUR	3 956 948	0.40
156 781	BANCO BPM SPA	EUR	942 881	0.10
139 445	DAVIDE CAMPARI-MILANO NV	EUR	1 230 463	0.13
969 212	ENEL SPA	EUR	6 294 063	0.64
73 489	FINECOBANK SPA	EUR	1 022 967	0.10
1 646 792	INTESA SANPAOLO	EUR	5 716 015	0.58
93 057	MEDIOBANCA SPA	EUR	1 273 950	0.13
26 910	MONCLER SPA	EUR	1 535 485	0.16
78 668	NEXI SPA	EUR	447 936	0.05
116 675	POSTE ITALIANE SPA	EUR	1 387 849	0.14
35 837	PRYSMIAN SPA	EUR	2 072 095	0.21
456 808	SNAM SPA	EUR	1 887 074	0.19
271 365	TERNA SPA	EUR	1 958 713	0.20
158 034	UNICREDIT SPA	EUR	5 468 767	0.56
	<i>Finland</i>		<i>19 875 248</i>	<i>2.04</i>
36 221	ELISA OYJ	EUR	1 551 708	0.16
55 408	KESKO OYJ - B	EUR	908 137	0.09
43 141	KONE OYJ - B	EUR	1 988 369	0.20
76 941	METSO OUTOTEC OYJ	EUR	760 485	0.08
57 868	NESTE OYJ	EUR	962 056	0.10
621 621	NOKIA OYJ	EUR	2 212 038	0.23
356 615	NORDEA BANK ABP	EUR	3 963 776	0.40
23 653	ORION OYJ - B	EUR	942 809	0.10
65 611	SAMPO OYJ - A	EUR	2 631 001	0.27

BNP Paribas Easy MSCI Europe ESG Filtered Min TE

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
66 245	STORA ENSO OYJ - R	EUR	844 955	0.09
62 462	UPM-KYMMENE OYJ	EUR	2 037 510	0.21
59 578	WARTSILA OYJ ABP	EUR	1 072 404	0.11
	<i>Belgium</i>		<i>16 447 341</i>	<i>1.67</i>
28 311	AGEAS	EUR	1 208 313	0.12
112 894	ANHEUSER - BUSCH INBEV SA/NV	EUR	6 109 823	0.62
4 553	DIETEREN SA/NV	EUR	901 949	0.09
6 072	ELIA SYSTEM OPERATOR SA/NV	EUR	530 996	0.05
29 380	KBC GROEP NV	EUR	1 936 142	0.20
98	LOTUS BAKERIES	EUR	943 740	0.10
11 112	SYENQO SA	EUR	928 630	0.09
18 089	UCB SA	EUR	2 508 944	0.26
37 339	UMICORE	EUR	523 866	0.05
33 792	WAREHOUSES DE PAUW SCA	EUR	854 938	0.09
	<i>Norway</i>		<i>14 702 278</i>	<i>1.50</i>
78 596	AKER BP ASA	NOK	1 874 761	0.19
117 620	DNB BANK ASA	NOK	2 161 409	0.22
132 359	EQUINOR ASA	NOK	3 525 436	0.36
54 112	GJENSIDIGE FORSIKRING ASA	NOK	904 751	0.09
74 697	MOWI ASA	NOK	1 163 182	0.12
190 025	NORSK HYDRO ASA	NOK	1 107 362	0.11
188 547	ORKLA ASA	NOK	1 433 331	0.15
137 427	TELENOR ASA	NOK	1 465 615	0.15
39 563	YARA INTERNATIONAL ASA	NOK	1 066 431	0.11
	<i>Ireland</i>		<i>11 152 094</i>	<i>1.14</i>
227 045	AIB GROUP PLC	EUR	1 120 694	0.11
123 985	BANK OF IRELAND GROUP PLC	EUR	1 211 085	0.12
17 653	DCC PLC	GBP	1 153 478	0.12
18 148	FLUTTER ENTERTAINMENT PLC-DI	GBP	3 096 194	0.32
27 391	KERRY GROUP PLC - A	EUR	2 072 129	0.21
15 702	KINGSPAN GROUP PLC	EUR	1 248 309	0.13
30 053	SMURFIT KAPPA GROUP PLC	EUR	1 250 205	0.13
	<i>Austria</i>		<i>4 416 960</i>	<i>0.45</i>
38 891	ERSTE GROUP BANK AG	EUR	1 720 538	0.18
31 254	OMV AG	EUR	1 270 788	0.13
10 704	VERBUND AG	EUR	788 350	0.08
25 269	VOESTALPINE AG	EUR	637 284	0.06
	<i>Portugal</i>		<i>2 793 837</i>	<i>0.29</i>
88 903	GALP ENERGIA SGPS SA	EUR	1 753 167	0.18
57 023	JERONIMO MARTINS	EUR	1 040 670	0.11
	<i>Luxembourg</i>		<i>1 028 708</i>	<i>0.10</i>
22 099	EUROFINS SCIENTIFIC	EUR	1 028 708	0.10
	<i>South Africa</i>		<i>1 012 900</i>	<i>0.10</i>
56 555	MONDI PLC	GBP	1 012 900	0.10
	<i>United States of America</i>		<i>598 475</i>	<i>0.06</i>
139 477	SCHROEDERS PLC	GBP	598 475	0.06
	<i>Malta</i>		<i>498 145</i>	<i>0.05</i>
67 040	ETAIN PLC	GBP	498 145	0.05
	<i>Poland</i>		<i>467 958</i>	<i>0.05</i>
28 430	INPOST SA	EUR	467 958	0.05
	<i>United Arab Emirates</i>		<i>0</i>	<i>0.00</i>
3 891	NMC HEALTH PLC	GBP	0	0.00
	Other transferable securities		0	0.00
	Warrants, Rights		0	0.00
22 065	AMPLIFON SPA RTS 09/07/2024	EUR	0	0.00
	Total securities portfolio		975 092 365	99.23

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

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			259 366 428	99.70
Shares			259 366 428	99.70
<i>United Kingdom</i>			<i>87 929 748</i>	<i>33.78</i>
258 641	A.G. BARR PLC	GBP	1 830 331	0.70
52 672	AB DYNAMICS PLC	GBP	1 273 546	0.49
17 035	AFRICAN MINERALS LTD	GBP	0	0.00
972 148	AIRTEL AFRICA PLC	GBP	1 377 071	0.53
739 256	BRITISH LAND CO PLC	GBP	3 588 816	1.38
166 917	BYTES TECHNOLOGY GROUP PLC	GBP	1 091 649	0.42
1 301 902	CONVATEC GROUP PLC	GBP	3 605 432	1.39
68 517	CVS GROUP PLC	GBP	814 591	0.31
119 353	DERWENT LONDON PLC	GBP	3 181 433	1.22
107 691	DIPLOMA PLC	GBP	5 268 646	2.03
494 269	DIRECT LINE INSURANCE GROUP PLC	GBP	1 170 599	0.45
268 583	DOMINOS PIZZA GROUP PLC	GBP	971 885	0.37
404 403	DR. MARTENS PLC	GBP	356 300	0.14
42 401	EASYJET PLC	GBP	228 896	0.09
376 897	FIRSTGROUP PLC	GBP	703 695	0.27
87 952	FORTERRA PLC	GBP	164 939	0.06
207 274	GB GROUP PLC	GBP	830 710	0.32
467 700	GREAT PORTLAND ESTATES PLC	GBP	1 850 721	0.71
104 163	HALFORDS GROUP PLC	GBP	172 489	0.07
694 417	HELIOS TOWERS PLC	GBP	953 354	0.37
118 060	HILL & SMITH PLC	GBP	2 737 583	1.05
235 158	HOLLYWOOD BOWL GROUP PLC	GBP	848 716	0.33
425 461	HOWDEN JOINERY GROUP PLC	GBP	4 408 415	1.69
166 932	INTERMEDIATE CAPITAL GROUP	GBP	4 296 109	1.65
2 290 709	IP GROUP PLC	GBP	1 123 943	0.43
2 426 942	ITV PLC	GBP	2 304 285	0.89
1 315 979	JUPITER FUND MANAGEMENT	GBP	1 193 593	0.46
775 529	JUST GROUP PLC	GBP	964 095	0.37
99 726	KAINOS GROUP PLC	GBP	1 244 443	0.48
3 277	KELLER GROUP PLC	GBP	47 463	0.02
1 567 460	LONDONMETRIC PROPERTY PLC	GBP	3 575 476	1.37
340 590	MARSHALLS PLC	GBP	1 175 002	0.45
273 644	ME GROUP INTERNATIONAL PLC	GBP	552 549	0.21
389 166	MOONPIG GROUP PLC	GBP	874 860	0.34
359 458	MORGAN ADVANCED MATERIALS PL	GBP	1 310 049	0.50
404 266	NCC GROUP PLC	GBP	727 617	0.28
220 589	OCADO GROUP PLC	GBP	751 644	0.29
588 835	OXFORD NANOPORE TECHNOLOGIES	GBP	655 612	0.25
94 395	RATHBONES GROUP PLC	GBP	1 870 420	0.72
198 841	REDROW PLC	GBP	1 564 274	0.60
468 961	RIGHTMOVE PLC	GBP	2 970 243	1.14
295 946	RS GROUP PLC	GBP	2 446 873	0.94
272 731	RWS HOLDINGS PLC	GBP	604 103	0.23
488 549	SPIRE HEALTHCARE GROUP PLC	GBP	1 354 119	0.52
876 959	SPIRENT COMMUNICATIONS	GBP	1 892 829	0.73
414 122	TATE & LYLE PLC	GBP	2 920 858	1.12
37 358	TELECOM PLUS PLC	GBP	777 254	0.30
152 471	TRAINLINE PLC	GBP	565 393	0.22
271 022	TRUSTPILOT GROUP PLC	GBP	687 265	0.26
155 054	VESUVIUS PLC	GBP	843 987	0.32
294 115	VOLUTION GROUP PLC	GBP	1 564 497	0.60
224 922	WATCHES OF SWITZERLAND GROUP	GBP	1 098 280	0.42
155 708	WEIR GROUP PLC/THE	GBP	3 643 624	1.40
187 739	WH SMITH PLC	GBP	2 506 582	0.96
481 271	ZIGUP PLC	GBP	2 392 590	0.92

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

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Switzerland</i>				
32 812	CEMBRA MONEY BANK AG	CHF	32 451 273	12.47
7 918	DOCMORRIS AG	CHF	2 613 240	1.00
70 475	GALENICA AG	CHF	439 866	0.17
759	IMPLENIA AG - REG	CHF	5 382 312	2.06
1 642	INFICON HOLDINGS AG - REG	CHF	25 338	0.01
32 313	LEONTEQ AG	CHF	2 329 030	0.90
833	METALL ZUG AG-SHS B-REG	CHF	748 227	0.29
16 112	MOBIMO HOLDING AG - REG	CHF	1 068 226	0.41
264 352	OC OERLIKON CORP AG - REG	CHF	4 257 831	1.64
44 009	PSP SWISS PROPERTY AG - REG	CHF	1 330 750	0.51
4 097	SIEGFRIED HOLDING AG - REG	CHF	5 268 923	2.02
10 223	TECAN GROUP AG-REG	CHF	3 969 162	1.53
32 674	VONTOBEL HOLDING AG - REG	CHF	3 193 062	1.23
			1 825 306	0.70
<i>Sweden</i>				
269 366	ACADEMEDIA AB	SEK	27 807 210	10.69
150 845	ADDTECH AB-B	SEK	1 226 980	0.47
125 640	ATRIUM LJUNGBERG AB - B	SEK	3 500 667	1.35
75 315	BOOZT AB	SEK	2 274 804	0.87
50 947	BUFAB HOLDING AB	SEK	840 077	0.32
275 592	CASTELLUM AB	SEK	1 755 090	0.67
92 429	COOR SERVICE MANAGEMENT - WI	SEK	3 141 992	1.21
310 644	DIOS FASTIGHETER AB	SEK	381 280	0.15
185 732	DOMETIC GROUP AB	SEK	2 368 832	0.91
266 157	FORTNOX AB	SEK	1 101 301	0.42
160 410	KINNEVIK AB - B	SEK	1 500 328	0.58
85 343	MUNTERS GROUP AB	SEK	1 228 868	0.47
184 706	PLATZER FASTIGHETER HOLD - B	SEK	1 502 338	0.58
156 257	RVRC HOLDING AB	SEK	1 476 021	0.57
43 436	SDIPTTECH AB - B	SEK	629 158	0.24
303 034	SINCH AB	SEK	1 236 108	0.48
121 770	SKISTAR AB	SEK	686 165	0.26
9 086	SSAB AB - B	SEK	1 592 129	0.61
53 851	THULE GROUP AB/THE	SEK	46 078	0.02
			1 318 994	0.51
<i>Norway</i>				
209 416	ENTRA ASA	NOK	16 501 073	6.34
177 210	GRIEG SEAFOOD ASA	NOK	2 007 634	0.77
1 938 505	NEL ASA	NOK	974 449	0.37
101 417	NORDIC SEMICONDUCTOR ASA	NOK	951 628	0.37
326 238	NYKODE THERAPEUTICS ASA	NOK	1 267 324	0.49
70 668	PROTECTOR FORSIKRING ASA	NOK	437 119	0.17
151 327	SPAREBANK 1 OESTLANDET	NOK	1 588 428	0.61
298 390	SPAREBANK 1 SR BANK ASA	NOK	1 800 037	0.69
425 000	STOREBRAND ASA	NOK	3 414 953	1.31
			4 059 501	1.56
<i>France</i>				
195 714	COFACE SA - W/I	EUR	14 695 909	5.65
64 091	COMPAGNIE DES ALPES	EUR	2 546 239	0.98
5 878	ESKER SA	EUR	869 074	0.33
79 629	JC DECAUX SA	EUR	1 032 765	0.40
19 491	KAUFMAN ET BROAD SA	EUR	1 462 785	0.56
36 679	MERSEN	EUR	498 970	0.19
87 876	NEOEN SA	EUR	1 168 226	0.45
88 265	OVH GROUPE SAS	EUR	3 309 410	1.27
102 508	QUADIENT SA	EUR	514 585	0.20
11 340	SOCIETE BIC SA	EUR	1 787 740	0.69
43 171	UBISOFT ENTERTAINMENT	EUR	623 700	0.24
			882 415	0.34

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

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Germany</i>		<i>13 244 362</i>	<i>5.10</i>
71 854	ABOUT YOU HOLDING SE	EUR	229 574	0.09
67 558	AIXTRON SE	EUR	1 238 676	0.48
274 287	BORUSSIA DORTMUND GMBH & CO	EUR	968 233	0.37
39 205	CANCOM SE	EUR	1 264 753	0.49
205 495	DEUTSCHE PFANDBRIEFBANK AG	EUR	1 038 777	0.40
122 509	ENCAVIS AG	EUR	2 070 402	0.80
79 299	JENOPTIK AG	EUR	2 142 659	0.82
8 974	KION GROUP AG	EUR	350 794	0.13
157 802	METRO AG	EUR	668 291	0.26
14 628	SMA SOLAR TECHNOLOGY AG	EUR	385 594	0.15
104 701	TEAMVIEWER AG	EUR	1 096 743	0.42
38 245	VOSSLOH AG	EUR	1 789 866	0.69
	<i>Finland</i>		<i>11 474 394</i>	<i>4.42</i>
42 629	FINNAIR OYJ	EUR	111 880	0.04
7 485	KEMIRA OYJ	EUR	170 359	0.07
26 345	KEMPOWER OYJ	EUR	590 655	0.23
66 092	KONECRANES OYJ	EUR	3 499 571	1.35
125 313	MARIMEKKO OYJ	EUR	1 786 963	0.69
77 581	NOKIAN RENKAAT OYJ	EUR	596 598	0.23
13 916	QT GROUP OYJ	EUR	1 079 186	0.41
143 034	TOKMANNI GROUP CORP	EUR	1 873 745	0.72
66 146	VALMET OYJ	EUR	1 765 437	0.68
	<i>Austria</i>		<i>8 601 213</i>	<i>3.31</i>
70 188	BAWAG GROUP AG	EUR	4 148 111	1.59
131 625	OESTERREICHISCHE POST AG	EUR	3 942 169	1.52
16 503	WIENERBERGER AG	EUR	510 933	0.20
	<i>Spain</i>		<i>8 467 733</i>	<i>3.26</i>
40 035	CONSTRUCC Y AUX DE FERROCARR	EUR	1 405 229	0.54
28 994	EDREAMS ODIGEO SL	EUR	188 461	0.07
47 503	GREENERGY RENOVABLES	EUR	1 600 851	0.62
671 363	INMOBILIARIA COL SOCIMI	EUR	3 645 501	1.40
2 037	LETS GOWEX SA	EUR	0	0.00
140 682	SOLARIA ENERGIA Y MEDIO AMBI	EUR	1 627 691	0.63
	<i>The Netherlands</i>		<i>8 145 392</i>	<i>3.14</i>
63 800	ARCADIS NV	EUR	3 773 770	1.45
55 021	BASIC-FIT NV	EUR	1 107 023	0.43
814 586	POSTNL NV	EUR	1 032 895	0.40
12 730	REDCARE PHARMACY NV	EUR	1 451 220	0.56
147 959	TOMTOM NV	EUR	780 484	0.30
	<i>Denmark</i>		<i>6 981 283</i>	<i>2.67</i>
9 221	FLSMIDTH & CO A/S	DKK	428 070	0.16
21 376	NTG NORDIC TRANSPORT GROUP A	DKK	871 384	0.33
17 625	RINGKJOEBING LANDBOBANK A/S	DKK	2 755 734	1.06
59 329	TOPDANMARK A/S	DKK	2 926 095	1.12
	<i>Belgium</i>		<i>6 145 889</i>	<i>2.37</i>
106 937	BARCO N.V.	EUR	1 107 867	0.43
28 461	COLRUYT SA	EUR	1 268 791	0.49
150 803	FAGRON	EUR	2 747 631	1.06
125 968	ONTEX GROUP NV - W/I	EUR	1 021 600	0.39
	<i>Italy</i>		<i>4 822 990</i>	<i>1.86</i>
105 453	BANCA IFIS S.P.A.	EUR	2 048 952	0.79
255 812	ILLIMITY BANK SPA	EUR	1 219 712	0.47
758 948	WEBUILD SPA	EUR	1 554 326	0.60
	<i>Ireland</i>		<i>3 611 289</i>	<i>1.38</i>
1 510 768	CAIRN HOMES PLC	EUR	2 402 121	0.92
498 626	UNIPHAR PLC	EUR	1 209 168	0.46

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

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Portugal</i>		<i>3 141 181</i>	<i>1.21</i>
173 760	CORTICEIRA AMORIM SA	EUR	1 565 578	0.60
376 039	CTT-CORREIOS DE PORTUGAL	EUR	1 575 603	0.61
	<i>South Africa</i>		<i>2 862 109</i>	<i>1.10</i>
423 128	INVESTEC PLC	GBP	2 862 109	1.10
	<i>Luxembourg</i>		<i>2 483 380</i>	<i>0.95</i>
481 595	B&M EUROPEAN VALUE RETAIL SA	GBP	2 483 380	0.95
	Other transferable securities		0	0.00
	Warrants, Rights		0	0.00
2 940	ATLANTIA DIRITTO 31/12/2049 RTS	EUR	0	0.00
	Total securities portfolio		259 366 428	99.70

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

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			477 975 526	99.30
Shares			477 975 526	99.30
<i>United Kingdom</i>			<i>80 574 595</i>	<i>16.73</i>
150 409	3I GROUP PLC	GBP	5 439 099	1.13
46 357	ADMIRAL GROUP PLC	GBP	1 429 776	0.30
129 761	ASSOCIATED BRITISH FOODS PLC	GBP	3 786 386	0.79
591 585	BARRATT DEVELOPMENTS PLC	GBP	3 294 762	0.68
90 651	BERKELEY GROUP HOLDINGS/THE	GBP	4 905 429	1.02
169 017	BURBERRY GROUP PLC	GBP	1 749 875	0.36
106 475	COCA-COLA EUROPACIFIC PARTNER	USD	7 239 406	1.50
47 850	CRODA INTERNATIONAL PLC	GBP	2 228 128	0.46
131 311	HIKMA PHARMACEUTICALS PLC	GBP	2 928 691	0.61
358 312	INFORMA PLC	GBP	3 616 718	0.75
46 606	INTERTEK GROUP PLC	GBP	2 635 244	0.55
429 159	KINGFISHER PLC	GBP	1 259 359	0.26
520 571	LAND SECURITIES GROUP PLC	GBP	3 803 665	0.79
1 520 056	LEGAL & GENERAL GROUP PLC	GBP	4 069 738	0.85
857 111	M&G PLC	GBP	2 062 283	0.43
371 262	PHOENIX GROUP HOLDINGS PLC	GBP	2 283 578	0.47
195 045	RELX PLC	GBP	8 371 395	1.74
424 737	SEGRO PLC	GBP	4 499 602	0.93
166 939	SEVERN TRENT PLC	GBP	4 686 145	0.97
2 351 046	TAYLOR WIMPEY PLC	GBP	3 941 749	0.82
420 225	UNITED UTILITIES GROUP PLC	GBP	4 870 120	1.01
41 992	WHITBREAD PLC	GBP	1 473 447	0.31
<i>Switzerland</i>			<i>78 776 404</i>	<i>16.38</i>
252 340	ABB LTD - REG	CHF	13 080 123	2.72
79 406	ALCON INC	CHF	6 614 350	1.37
24 213	BANQUE CANTONALE VAUDOIS-REG	CHF	2 397 289	0.50
129 462	COCA-COLA HBC AG-DI	GBP	4 119 697	0.86
28 510	DSM-FIRMENICH AG	EUR	3 010 656	0.63
1 511	GIVAUDAN - REG	CHF	6 683 827	1.39
39 245	JULIUS BAER GROUP LTD	CHF	2 045 687	0.43
15 584	KUEHNE & NAGEL INTERNATIONAL AG - REG	CHF	4 181 409	0.87
36 881	SGS SA-REG	CHF	3 063 683	0.64
186 802	SIG GROUP AG	CHF	3 190 793	0.66
22 562	SIKA AG - REG	CHF	6 025 592	1.25
13 737	SONOVA HOLDING AG - REG	CHF	3 959 702	0.82
24 945	STRAUMANN HOLDING AG-REG	CHF	2 882 902	0.60
54 264	SWISS RE AG	CHF	6 282 577	1.31
22 590	ZURICH INSURANCE GROUP AG	CHF	11 238 117	2.33
<i>France</i>			<i>73 350 823</i>	<i>15.23</i>
262 804	AXA SA	EUR	8 033 918	1.67
32 033	BIOMERIEUX	EUR	2 842 929	0.59
296 582	CARREFOUR SA	EUR	3 914 882	0.81
342 998	CREDIT AGRICOLE SA	EUR	4 369 795	0.91
19 556	EURAZEO SA	EUR	1 453 989	0.30
3 468	HERMES INTERNATIONAL	EUR	7 421 520	1.54
34 054	IPSEN	EUR	3 899 183	0.81
9 760	KERING	EUR	3 303 760	0.69
29 102	LOREAL	EUR	11 933 275	2.48
178 174	MICHELIN (CGDE)	EUR	6 433 863	1.34
25 388	PUBLICIS GROUPE	EUR	2 523 059	0.52
123 310	REXEL SA	EUR	2 979 170	0.62
63 493	SCHNEIDER ELECTRIC SE	EUR	14 241 480	2.95

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

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>The Netherlands</i>				
72 452	AKZO NOBEL N.V.	EUR	52 994 898	10.99
4 840	ARGENX SE	EUR	4 113 825	0.85
23 780	ASML HOLDING NV	EUR	1 977 624	0.41
266 705	KONINKLIJKE AHOLD DELHAIZE	EUR	22 928 675	4.75
813 835	KONINKLIJKE KPN NV	EUR	7 358 391	1.53
117 854	PROSUS NV	EUR	2 913 529	0.61
128 365	QIAGEN N.V.	EUR	3 919 824	0.81
31 231	WOLTERS KLUWER	EUR	4 948 471	1.03
4 834 559				1.00
<i>Germany</i>				
15 211	ADIDAS AG	EUR	39 562 272	8.21
18 613	CARL ZEISS MEDITEC AG - BR	EUR	3 392 053	0.70
23 097	DEUTSCHE BOERSE AG	EUR	1 221 943	0.25
137 805	GEA GROUP AG	EUR	4 413 837	0.92
80 658	HENKEL AG & CO KGAA	EUR	5 360 615	1.11
43 801	HENKEL AG & CO KGAA VORZUG	EUR	5 924 330	1.23
20 648	LEG IMMOBILIEN SE	EUR	3 645 119	0.76
16 863	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	1 574 616	0.33
25 227	PUMA SE	EUR	7 875 021	1.64
78 759	SIEMENS HEALTHINEERS AG	EUR	1 081 481	0.22
38 192	ZALANDO SE	EUR	4 237 234	0.88
836 023				0.17
<i>Italy</i>				
60 304	AMPLIFON SPA	EUR	32 356 759	6.72
267 633	ASSICURAZIONI GENERALI	EUR	2 004 505	0.42
138 801	FINECOBANK SPA	EUR	6 233 173	1.29
273 927	MEDIOBANCA SPA	EUR	1 932 110	0.40
49 490	MONCLER SPA	EUR	3 750 061	0.78
351 531	POSTE ITALIANE SPA	EUR	2 823 899	0.59
99 230	RECORDATI SPA	EUR	4 181 461	0.87
914 249	TERNA SPA	EUR	4 832 501	1.00
6 599 049				1.37
<i>Finland</i>				
71 805	ELISA OYJ	EUR	22 359 627	4.66
178 636	KESKO OYJ - B	EUR	3 076 126	0.64
80 003	KONE OYJ - B	EUR	2 927 844	0.61
228 232	METSO OUTOTEC OYJ	EUR	3 687 338	0.77
78 117	ORION OYJ - B	EUR	2 255 845	0.47
53 815	SAMPO OYJ - A	EUR	3 113 744	0.65
194 561	STORA ENSO OYJ - R	EUR	2 157 982	0.45
147 729	WARTSILA OYJ ABP	EUR	2 481 626	0.52
2 659 122				0.55
<i>Sweden</i>				
120 084	BOLIDEN AB	SEK	20 381 332	4.24
188 499	ESSITY AKTIEBOLAG - B	SEK	3 587 708	0.75
237 164	SVENSKA CELLULOSA AB SCA - B	SEK	4 507 368	0.94
316 098	SVENSKA HANDELSBANKEN - A	SEK	3 271 192	0.68
57 940	SWEDISH ORPHAN BIOVITRUM AB	SEK	2 811 462	0.58
243 288	TELE2 AB - B	SEK	1 447 734	0.30
985 588	TELIA CO AB	SEK	2 287 122	0.48
2 468 746				0.51
<i>Spain</i>				
23 319	ACCIONA SA	EUR	17 136 923	3.57
53 846	AMADEUS IT GROUP SA	EUR	2 572 086	0.53
34 096	CELLNEX TELECOM SAU	EUR	3 345 990	0.70
297 988	EDP RENOVAVEIS SA	EUR	1 035 496	0.22
385 699	RED ELECTRICA FI CORPORACION SA	EUR	3 888 743	0.81
6 294 608				1.31
<i>Denmark</i>				
37 197	COLOPLAST - B	DKK	16 794 561	3.50
7 546	GENMAB A/S	DKK	4 172 875	0.87
64 640	NOVOZYMES A/S - B	DKK	1 765 720	0.37
3 693 368				0.77

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

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
19 357	PANDORA A/S	DKK	2 728 038	0.57
117 560	VESTAS WIND SYSTEMS A/S	DKK	2 541 961	0.53
46 828	WILLIAM DEMANT HOLDING	DKK	1 892 599	0.39
	<i>Belgium</i>		<i>13 652 129</i>	<i>2.83</i>
46 657	AGEAS	EUR	1 991 321	0.41
28 151	ELIA SYSTEM OPERATOR SA/NV	EUR	2 461 805	0.51
53 489	KBC GROEP NV	EUR	3 524 925	0.73
40 909	UCB SA	EUR	5 674 078	1.18
	<i>Norway</i>		<i>13 396 922</i>	<i>2.78</i>
195 118	DNB BANK ASA	NOK	3 585 527	0.74
90 001	GJENSIDIGE FORSIKRING ASA	NOK	1 504 815	0.31
151 828	MOWI ASA	NOK	2 364 267	0.49
548 999	ORKLA ASA	NOK	4 173 480	0.87
165 859	TELENOR ASA	NOK	1 768 833	0.37
	<i>Ireland</i>		<i>5 167 122</i>	<i>1.07</i>
68 303	KERRY GROUP PLC - A	EUR	5 167 122	1.07
	<i>South Africa</i>		<i>3 515 143</i>	<i>0.73</i>
196 267	MONDI PLC	GBP	3 515 143	0.73
	<i>Luxembourg</i>		<i>2 966 725</i>	<i>0.62</i>
63 732	EUROFINS SCIENTIFIC	EUR	2 966 725	0.62
	<i>Austria</i>		<i>2 580 475</i>	<i>0.54</i>
35 037	VERBUND AG	EUR	2 580 475	0.54
	<i>United States of America</i>		<i>2 408 816</i>	<i>0.50</i>
561 384	SCHROEDERS PLC	GBP	2 408 816	0.50
	<i>United Arab Emirates</i>		<i>0</i>	<i>0.00</i>
50 407	NMC HEALTH PLC	GBP	0	0.00
	Other transferable securities		1	0.00
	Warrants, Rights		1	0.00
70 529	AMPLIFON SPA RTS 09/07/2024	EUR	1	0.00
	Total securities portfolio		477 975 527	99.30

BNP Paribas Easy MSCI Japan ESG Filtered Min TE

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			1 838 826 072	98.97
Shares			1 838 826 072	98.97
<i>Japan</i>			<i>1 838 826 072</i>	<i>98.97</i>
455 600	ADVANTEST CORP	JPY	16 979 125	0.91
422 300	AEON CO LIMITED	JPY	8 423 871	0.45
166 700	AGC INCORPORATED	JPY	5 033 826	0.27
285 000	AJINOMOTO CO INCORPORATED	JPY	9 325 227	0.50
170 300	ANA HOLDINGS INCORPORATED	JPY	2 933 300	0.16
294 000	ASAHI GROUP HOLDINGS LTD	JPY	9 677 689	0.52
987 100	ASAHI KASEI CORP	JPY	5 900 212	0.32
405 200	ASICS CORPORATION	JPY	5 784 149	0.31
1 089 800	ASTELLAS PHARMA INC	JPY	10 050 841	0.54
405 800	BANDAI NAMCO HOLDINGS INC	JPY	7 390 948	0.40
394 100	BRIDGESTONE CORPORATION	JPY	14 451 715	0.78
204 300	BROTHER INDUSTRIES LTD	JPY	3 354 800	0.18
257 300	CAPCOM CO LTD	JPY	4 526 585	0.24
462 800	CENTRAL JAPAN RAILWAY CO	JPY	9 323 019	0.50
387 200	CHUGAI PHARMACEUTICAL COMPANY LIMITED	JPY	12 837 665	0.69
741 900	CONCORDIA FINANCIAL GROUP LT	JPY	4 071 803	0.22
155 300	DAI NIPPON PRINTING CO LTD	JPY	4 875 147	0.26
269 800	DAIFUKU CO LTD	JPY	4 710 499	0.25
994 200	DAIICHI SANKYO CO LTD	JPY	31 855 607	1.71
149 400	DAIKIN INDUSTRIES LTD	JPY	19 385 412	1.04
43 500	DAITO TRUST CONSTRUCTION CO LTD	JPY	4 184 689	0.23
394 800	DAIWA HOUSE INDUSTRY CO LTD	JPY	9 336 333	0.50
1 104 300	DAIWA SECURITIES GROUP INC	JPY	7 859 413	0.42
55 300	DISCO CORP	JPY	19 579 343	1.05
543 800	EAST JAPAN RAILWAY CO	JPY	8 404 529	0.45
147 900	EISAI CO LTD	JPY	5 655 146	0.30
1 742 670	ENEOS HOLDINGS INC	JPY	8 355 434	0.45
568 200	FANUC CORP	JPY	14 531 143	0.78
97 900	FAST RETAILING CO LTD	JPY	23 032 395	1.24
97 900	FUJI ELECTRIC HOLDINGS CO LTD	JPY	5 197 053	0.28
729 600	FUJIFILM HOLDINGS CORP	JPY	15 920 697	0.86
1 017 800	FUJITSU LTD	JPY	14 859 497	0.80
177 100	HANKYU HANSHIN HOLDINGS INC	JPY	4 390 475	0.24
121 600	HITACHI CONSTRUCTION MACHINE	JPY	3 038 559	0.16
2 570 000	HITACHI LIMITED	JPY	53 680 270	2.90
2 707 000	HONDA MOTOR CO LTD	JPY	27 006 926	1.45
99 000	HOSHIZAKI CORP	JPY	2 929 774	0.16
198 100	HOYA CORP	JPY	21 493 178	1.16
424 100	HULIC CO LTD	JPY	3 504 202	0.19
96 300	IBIDEN CO LTD	JPY	3 657 576	0.20
555 200	INPEX CORP	JPY	7 622 653	0.41
501 200	ISUZU MOTORS LTD	JPY	6 195 166	0.33
670 800	ITOCHU CORP	JPY	30 559 230	1.64
163 800	JAPAN AIRLINES CO LTD	JPY	2 411 846	0.13
322 600	JAPAN EXCHANGE GROUP INC	JPY	7 020 785	0.38
171 400	JAPAN POST INSURANCE CO LTD	JPY	3 102 866	0.17
1 277	JAPAN REAL ESTATE INVESTMENT	JPY	3 762 817	0.20
383 000	JFE HOLDINGS INC	JPY	5 144 013	0.28
314 100	KAJIMA CORP	JPY	5 067 637	0.27
273 200	KAO CORP	JPY	10 338 395	0.56
852 800	KDDI CORP	JPY	21 042 781	1.13
88 700	KEISEI ELECTRIC RAILWAY CO	JPY	2 663 032	0.14
480 400	KIKKOMAN CORP	JPY	5 192 672	0.28
148 300	KINTETSU GROUP HOLDINGS CO	JPY	3 012 422	0.16
500 700	KIRIN HOLDINGS CO LTD	JPY	6 020 539	0.32
559 200	KOMATSU LTD	JPY	15 150 797	0.82

BNP Paribas Easy MSCI Japan ESG Filtered Min TE

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
70 800	KONAMI HOLDINGS CORP	JPY	4 755 545	0.26
714 700	KUBOTA CORP	JPY	9 327 489	0.50
951 200	KYOCERA CORP	JPY	10 215 368	0.55
231 500	KYOWA HAKKO KIRIN CO LTD	JPY	3 689 327	0.20
830 000	MARUBENI CORP	JPY	14 325 062	0.77
244 200	MATSUMOTOKIYOSHI HOLDINGS CO	JPY	3 272 021	0.18
446 500	MAZDA MOTOR CORP	JPY	4 029 856	0.22
87 600	MCDONALDS HOLDINGS CO JAPAN	JPY	3 221 453	0.17
165 500	MELJI HOLDINGS CO LTD	JPY	3 330 127	0.18
300 600	MINEBEA MITSUMI INC	JPY	5 745 170	0.31
987 900	MITSUBISHI CHEMICAL HOLDINGS	JPY	5 117 661	0.28
1 818 200	MITSUBISHI CORP	JPY	33 199 752	1.79
1 120 100	MITSUBISHI ELECTRIC CORP	JPY	16 681 139	0.90
666 000	MITSUBISHI ESTATE CO LTD	JPY	9 734 939	0.52
1 866 300	MITSUBISHI HEAVY INDUSTRIES	JPY	18 651 991	1.00
5 991 900	MITSUBISHI UFJ FINANCIAL GROUP	JPY	60 092 185	3.24
1 407 600	mitsui & co ltd	JPY	29 809 147	1.60
142 900	mitsui chemicals inc	JPY	3 680 219	0.20
1 568 100	mitsui fudosan co ltd	JPY	13 356 915	0.72
208 900	mitsui osk lines ltd	JPY	5 837 995	0.31
1 374 752	mizuho financial	JPY	26 777 098	1.44
204 200	monotaro co ltd	JPY	2 239 782	0.12
739 548	ms&ad insurance group holdings	JPY	15 335 603	0.83
1 113 600	MURATA MANUFACTURING CO LTD	JPY	21 457 904	1.15
152 900	NEC CORP	JPY	11 746 755	0.63
245 700	NIDEC CORP	JPY	10 239 774	0.55
577 400	NINTENDO CO LTD	JPY	28 655 369	1.54
63 700	NIPPON EXPRESS HOLDINGS INC	JPY	2 739 738	0.15
664 200	NIPPON PAINT HOLDINGS CO LTD	JPY	4 037 556	0.22
513 216	NIPPON STEEL & SUMITOMO METAL CORP	JPY	10 124 306	0.54
17 563 300	NIPPON TELEGRAPH & TELEPHONE	JPY	15 464 517	0.83
263 100	NIPPON YUSEN KK	JPY	7 145 140	0.38
109 200	NISSAN CHEMICAL INDUSTRIES	JPY	3 228 462	0.17
141 400	NISSIN FOODS HOLDINGS CO LTD	JPY	3 347 965	0.18
51 600	NITORI HOLDINGS CO LTD	JPY	5 085 124	0.27
99 000	NITTO DENKO CORP	JPY	7 298 594	0.39
2 010 600	NOMURA HOLDINGS INC	JPY	10 752 639	0.58
105 700	NOMURA REAL ESTATE HOLDINGS	JPY	2 471 418	0.13
251 351	NOMURA RESEARCH INSTITUTE LTD	JPY	6 591 338	0.35
437 300	NTT DATA CORP	JPY	5 991 255	0.32
524 000	OBAYASHI CORP	JPY	5 811 358	0.31
147 000	OMRON CORP	JPY	4 714 356	0.25
266 000	ONO PHARMACEUTICAL CO LTD	JPY	3 388 998	0.18
37 100	ORACLE CORP JAPAN	JPY	2 388 666	0.13
623 100	ORIENTAL LAND CO LTD	JPY	16 198 995	0.87
741 330	ORIX CORP	JPY	15 273 655	0.82
256 000	OSAKA GAS CO LTD	JPY	5 261 015	0.28
229 400	OTSUKA CORP	JPY	4 112 926	0.22
254 600	OTSUKA HOLDINGS CO LTD	JPY	9 997 825	0.54
245 900	PAN PACIFIC INTERNATIONAL HOLDING LTD	JPY	5 368 669	0.29
1 346 800	PANASONIC CORP	JPY	10 288 388	0.55
972 900	RAKUTEN INC	JPY	4 683 305	0.25
803 400	RECRUIT HOLDINGS CO LTD	JPY	40 109 023	2.17
887 100	RENASAS ELECTRONICS CORP	JPY	15 482 933	0.83
1 260 400	RESONA HOLDINGS INC	JPY	7 782 382	0.42
463 000	RICOH CO LTD	JPY	3 694 027	0.20
362 900	ROHM CO LTD	JPY	4 525 680	0.24
171 700	SCSK CORP	JPY	3 199 923	0.17
149 100	SECOM CO LTD	JPY	8 213 392	0.44
257 300	SEIKO EPSON CORP	JPY	3 729 619	0.20
363 800	SEKISUI CHEMICAL CO LTD	JPY	4 697 279	0.25

BNP Paribas Easy MSCI Japan ESG Filtered Min TE

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
422 000	SEKISUI HOUSE LTD	JPY	8 721 411	0.47
1 307 800	SEVEN & I HOLDINGS CO LTD	JPY	14 868 113	0.80
281 700	SG HOLDINGS CO LTD	JPY	2 422 367	0.13
214 800	SHIMADZU CORP	JPY	5 014 858	0.27
999 300	SHIN-ETSU CHEMICAL CO LTD	JPY	36 157 610	1.96
165 900	SHIONOGI COMPANY LIMITED	JPY	6 040 279	0.33
245 200	SHISEIDO CO LTD	JPY	6 525 328	0.35
1 714 900	SOFTBANK CORP	JPY	19 541 113	1.05
555 800	SOFTBANK GROUP CORP	JPY	33 495 969	1.81
539 400	SOMPO HOLDINGS INC	JPY	10 747 220	0.58
677 900	SONY CORP	JPY	53 633 786	2.90
433 000	SUBARU CORPORATION	JPY	8 564 475	0.46
373 800	SUMCO CORP	JPY	5 020 449	0.27
630 400	SUMITOMO CORP	JPY	14 688 468	0.79
177 400	SUMITOMO METAL MINING CO LTD	JPY	5 019 424	0.27
689 300	SUMITOMO MITSUI FINANCIAL GR	JPY	42 880 913	2.32
434 228	SUMITOMO MITSUI TRUST HOLDINGS	JPY	9 243 626	0.50
185 100	SUMITOMO REALTY & DEVELOPMENT	JPY	5 068 727	0.27
113 000	SUNTORY BEVERAGE AND FOOD LTD	JPY	3 740 630	0.20
346 800	SYSMEX CORP	JPY	5 212 007	0.28
311 300	T&D HOLDINGS INC	JPY	5 071 215	0.27
112 500	TAISEI CORP	JPY	3 883 300	0.21
913 400	TAKEDA PHARMACEUTICAL CO LTD	JPY	22 103 638	1.19
255 800	TDK CORP	JPY	14 637 135	0.79
808 600	TERUMO CORP	JPY	12 443 124	0.67
197 000	TIS INC	JPY	3 562 877	0.19
1 033 700	TOKIO MARINE HOLDINGS INC	JPY	36 005 263	1.95
262 400	TOKYO ELECTRON LTD	JPY	53 118 733	2.87
226 000	TOKYO GAS CO LTD	JPY	4 529 132	0.24
358 300	TOKYU CORP	JPY	3 682 722	0.20
160 100	TOPPAN PRINTING CO LTD	JPY	4 116 684	0.22
1 156 000	TORAY INDUSTRIES INC	JPY	5 106 063	0.27
127 400	TOTO LTD	JPY	2 806 615	0.15
5 689 750	TOYOTA MOTOR CORP	JPY	108 579 424	5.85
96 100	TREND MICRO INC	JPY	3 640 504	0.20
262 600	UNICHARM CORP	JPY	7 870 306	0.42
297 396	WEST JAPAN RAILWAY CO	JPY	5 166 428	0.28
1 976 800	YAHOO JAPAN CORP	JPY	4 459 222	0.24
689 300	YAMAHA MOTOR CO LTD	JPY	5 953 350	0.32
256 000	YAMATO HOLDINGS CO LTD	JPY	2 626 053	0.14
177 000	YASKAWA ELECTRIC CORP	JPY	5 931 084	0.32
190 700	YOKOGAWA ELECTRIC CORP	JPY	4 302 875	0.23
131 900	ZOZO INC	JPY	3 081 717	0.17
Total securities portfolio			1 838 826 072	98.97

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

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			196 396 359	98.82
Shares			196 396 359	98.82
<i>Japan</i>			<i>196 396 359</i>	<i>98.82</i>
132 700	AJINOMOTO CO INCORPORATED	JPY	4 341 957	2.18
178 900	ANA HOLDINGS INCORPORATED	JPY	3 081 429	1.55
97 700	BRIDGESTONE CORPORATION	JPY	3 582 676	1.80
44 700	BROTHER INDUSTRIES LTD	JPY	734 017	0.37
36 700	DAIKIN INDUSTRIES LTD	JPY	4 762 012	2.40
673 400	DAIWA SECURITIES GROUP INC	JPY	4 792 655	2.41
275 500	FANUC CORP	JPY	7 045 635	3.55
223 600	FUJITSU LTD	JPY	3 264 476	1.64
256 100	HANKYU HANSHIN HOLDINGS INC	JPY	6 348 959	3.19
89 100	HOYA CORP	JPY	9 667 047	4.87
60 700	IBIDEN CO LTD	JPY	2 305 451	1.16
70 400	KAO CORP	JPY	2 664 067	1.34
300 800	KDDI CORP	JPY	7 422 219	3.73
262 400	KUBOTA CORP	JPY	3 424 560	1.72
242 000	MATSUMOTOKIYOSHI HOLDINGS CO	JPY	3 242 543	1.63
615 100	MITSUBISHI ESTATE CO LTD	JPY	8 990 932	4.53
10 500	NEC CORP	JPY	806 677	0.41
42 900	NIPPON PAINT HOLDINGS CO LTD	JPY	260 782	0.13
62 100	NISSAN CHEMICAL INDUSTRIES	JPY	1 835 966	0.92
50 300	NITTO DENKO CORP	JPY	3 708 276	1.87
113 900	NOMURA RESEARCH INSTITUTE LTD	JPY	2 986 873	1.50
148 000	OMRON CORP	JPY	4 746 427	2.39
153 100	ORIENTAL LAND CO LTD	JPY	3 980 206	2.00
183 000	PAN PACIFIC INTERNATIONAL HOLDING LTD	JPY	3 995 390	2.01
913 700	RAKUTEN INC	JPY	4 398 330	2.21
324 800	RENESAS ELECTRONICS CORP	JPY	5 668 872	2.85
50 900	ROHM CO LTD	JPY	634 768	0.32
41 500	SECOM CO LTD	JPY	2 286 088	1.15
19 900	SEIKO EPSON CORP	JPY	288 455	0.15
358 300	SG HOLDINGS CO LTD	JPY	3 081 059	1.55
122 000	SHIMADZU CORP	JPY	2 848 290	1.43
113 900	SHISEIDO CO LTD	JPY	3 031 137	1.53
858 700	SOFTBANK CORP	JPY	9 784 799	4.93
234 000	SOMPO HOLDINGS INC	JPY	4 662 309	2.35
128 800	SONY CORP	JPY	10 190 339	5.14
12 400	SUMITOMO METAL MINING CO LTD	JPY	350 850	0.18
133 600	SUMITOMO MITSUI FINANCIAL GR	JPY	8 311 171	4.18
524 000	SYSMEX CORP	JPY	7 875 120	3.96
70 300	T&D HOLDINGS INC	JPY	1 145 218	0.58
85 800	TDK CORP	JPY	4 909 563	2.47
58 300	TIS INC	JPY	1 054 394	0.53
175 400	TOKIO MARINE HOLDINGS INC	JPY	6 109 435	3.07
559 400	TOKYU CORP	JPY	5 749 693	2.89
217 800	UNICHARM CORP	JPY	6 527 619	3.28
979 800	YAHOO JAPAN CORP	JPY	2 210 212	1.11
167 400	YAMATO HOLDINGS CO LTD	JPY	1 717 192	0.86
90 200	YOKOGAWA ELECTRIC CORP	JPY	2 035 235	1.02
151 300	ZOZO INC	JPY	3 534 979	1.78
Total securities portfolio			196 396 359	98.82

BNP Paribas Easy MSCI North America ESG Filtered Min TE

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			296 458 096	99.76
Shares			296 458 096	99.76
<i>United States of America</i>			<i>269 983 236</i>	<i>90.86</i>
4 567	3M CO	USD	435 458	0.15
3 410	ADOBE INCORPORATED	USD	1 767 568	0.59
11 360	ADVANCED MICRO DEVICES	USD	1 719 343	0.58
1 790	AECOM	USD	147 208	0.05
3 031	AGILENT TECHNOLOGIES INC	USD	366 605	0.12
1 721	AIR PRODUCTS AND CHEMICALS INCORPORATED	USD	414 373	0.14
4 782	AKAMAI TECHNOLOGIES INCORPORATED	USD	401 924	0.14
1 148	ALBEMARLE CORP	USD	102 316	0.03
2 156	ALBERTSONS COS INC - CLASS A	USD	39 730	0.01
1 781	ALEXANDRIA REAL ESTATE EQUITIES	USD	194 377	0.07
835	ALIGN TECHNOLOGY INC	USD	188 098	0.06
3 585	ALLY FINANCIAL INC	USD	132 696	0.04
1 632	ALNYLAM PHARMACEUTICALS INC	USD	370 027	0.12
4 913	AMERICAN EXPRESS CO	USD	1 061 446	0.36
3 232	AMERICAN TOWER CORP - A	USD	586 178	0.20
1 203	AMERICAN WATER WORKS CO INC	USD	144 977	0.05
1 166	AMERIPRISE FINANCIAL INCORPORATED	USD	464 757	0.16
2 575	AMERISOURCE BERGEN CORPORATION	USD	541 309	0.18
3 978	AMGEN INCORPORATED	USD	1 159 716	0.39
11 774	AMPHENOL CORPORATION - A	USD	740 111	0.25
4 111	ANALOG DEVICES INC	USD	875 556	0.29
8 146	ANNALY CAPITAL MANAGEMENT IN	USD	144 868	0.05
1 101	ANSYS INC	USD	330 274	0.11
5 172	APOLLO GLOBAL MANAGEMENT INC	USD	569 777	0.19
94 607	APPLE INCORPORATED	USD	18 592 139	6.26
6 870	APPLIED MATERIALS INCORPORATED	USD	1 512 714	0.51
4 673	ARCHER DANIELS MIDLAND CO	USD	263 572	0.09
2 367	ARISTA NETWORKS INCORPORATED	USD	774 048	0.26
821	ASPEN TECHNOLOGY INC	USD	152 158	0.05
968	ASSURANT INC	USD	150 156	0.05
2 382	ATMOS ENERGY CORP	USD	259 259	0.09
2 833	AUTODESK INCORPORATED	USD	654 095	0.22
3 354	AUTOMATIC DATA PROCESSING	USD	746 971	0.25
175	AUTOZONE INCORPORATED	USD	483 991	0.16
818	AVALONBAY COMMUNITIES INC	USD	157 906	0.05
8 095	AVANTOR INC	USD	160 125	0.05
949	AVERY DENNISON CORP	USD	193 608	0.07
1 194	AXON ENTERPRISE INC	USD	327 803	0.11
16 823	BAKER HUGHES CO	USD	552 055	0.19
3 040	BALL CORPORATION	USD	170 246	0.06
51 248	BANK OF AMERICA CORPORATION	USD	1 901 687	0.64
8 288	BANK OF NEW YORK MELLON CORP	USD	463 138	0.16
2 435	BATH & BODY WORKS INC	USD	88 721	0.03
6 130	BAXTER INTERNATIONAL INC	USD	191 321	0.06
2 777	BECTON DICKINSON AND CO	USD	605 563	0.20
4 189	BENTLEY SYSTEMS INC - B	USD	192 927	0.06
2 387	BEST BUY CO INC	USD	187 731	0.06
1 176	BIOGEN INC	USD	254 369	0.09
339	BIO-RAD LABORATORIES-A	USD	86 386	0.03
1 906	BIO-TECHNE CORP	USD	127 422	0.04
1 226	BLACKROCK INC	USD	900 634	0.30
296	BOOKING HOLDINGS INCORPORATED	USD	1 094 102	0.37
950	BOSTON PROPERTIES INC	USD	54 567	0.02
15 790	BRISTOL-MYERS SQUIBB CO	USD	611 858	0.21
3 005	BROADCOM INCORPORATED	USD	4 501 626	1.51
1 855	BROADRIDGE FINANCIAL SOLUTIONS	USD	340 970	0.11

BNP Paribas Easy MSCI North America ESG Filtered Min TE

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
2 186	BROOKFIELD RENEWABLE COR-A	CAD	57 775	0.02
4 901	BROWN & BROWN INC	USD	408 863	0.14
2 839	BROWN-FORMAN CORP - B	USD	114 408	0.04
1 366	BUILDERS FIRSTSOURCE INC	USD	176 411	0.06
1 779	BUNGE GLOBAL SA	USD	177 228	0.06
786	BURLINGTON STORES INC	USD	176 011	0.06
2 951	CADENCE DESIGN SYS INCORPORATED	USD	847 371	0.29
4 293	CAESARS ENTERTAINMENT INC	USD	159 182	0.05
392	CAMDEN PROPERTY TRUST	USD	39 908	0.01
3 173	CAMPBELL SOUP CO	USD	133 789	0.05
3 571	CAPITAL ONE FINANCIAL	USD	461 306	0.16
3 319	CARDINAL HEALTH INCORPORATED	USD	304 478	0.10
567	CARLISLE COS INC	USD	214 373	0.07
2 250	CARMAX INC	USD	153 968	0.05
6 615	CARRIER GLOBAL CORP	USD	389 339	0.13
2 190	CATALENT INC	USD	114 900	0.04
3 551	CATERPILLAR INC	USD	1 103 651	0.37
1 958	CBOE GLOBAL MARKETS INC	USD	310 686	0.10
3 571	CBRE GROUP INCORPORATED - A	USD	296 909	0.10
1 088	CDW CORPORATION	USD	227 234	0.08
1 515	CELANESE CORP SERIES A	USD	190 677	0.06
4 847	CENTENE CORPORATION	USD	299 842	0.10
2 960	CF INDUSTRIES HOLDINGS INC	USD	204 707	0.07
1 938	CHARTER COMMUNICATIONS OPERATION - A	USD	540 597	0.18
2 338	CHENIERE ENERGY INC	USD	381 388	0.13
12 962	CHIPOTLE MEXICAN GRILL INCORPORATED	USD	757 704	0.25
4 160	CHURCH & DWIGHT CO INC	USD	402 434	0.14
1 132	CINTAS CORPORATION	USD	739 626	0.25
29 099	CISCO SYSTEMS INC	USD	1 289 940	0.43
16 672	CITIGROUP INC	USD	987 175	0.33
2 126	CITIZENS FINANCIAL GROUP	USD	71 472	0.02
5 127	CLEVELAND-CLIFFS INC	USD	73 622	0.02
1 509	CLOROX COMPANY	USD	192 147	0.06
2 199	CMS ENERGY CORP	USD	122 143	0.04
5 714	COGNIZANT TECH SOLUTIONS - A	USD	362 540	0.12
8 670	COLGATE-PALMOLIVE COMPANY	USD	785 012	0.26
6 113	CONAGRA BRANDS INCORPORATED	USD	162 101	0.05
5 044	CONFLUENT INC - A	USD	138 978	0.05
3 129	CONSOLIDATED EDISON INCORPORATED	USD	261 064	0.09
1 995	CONSTELLATION BRANDS INC - A	USD	478 912	0.16
11 798	COPART INCORPORATED	USD	596 202	0.20
8 785	CORTEVA INC	USD	442 139	0.15
3 323	COSTCO WHOLESALE CORPORATION	USD	2 635 425	0.89
2 296	CROWN CASTLE INTERNATIONAL CORP	USD	209 302	0.07
541	CROWN HOLDINGS INC	USD	37 551	0.01
13 923	CSX CORPORATION	USD	434 546	0.15
1 282	CUMMINS INCORPORATED	USD	331 257	0.11
9 496	CVS HEALTH CORP	USD	523 288	0.18
5 606	DANAHER CORP	USD	1 306 890	0.44
3 459	DATADOG INC - CLASS A	USD	418 566	0.14
828	DAVITA INC	USD	107 055	0.04
2 004	DAYFORCE INC	USD	92 744	0.03
416	DECKERS OUTDOOR CORPORATION	USD	375 710	0.13
1 797	DEERE & CO	USD	626 464	0.21
2 636	DELL TECHNOLOGIES - C	USD	339 194	0.11
2 174	DELTA AIR LINES INC	USD	96 230	0.03
3 590	DEXCOM INC	USD	379 785	0.13
1 456	DICKS SPORTING GOODS INC	USD	291 879	0.10
2 697	DIGITAL REALTY TRUST INC	USD	382 625	0.13
2 936	DISCOVER FINANCIAL SERVICES	USD	358 347	0.12
3 203	DOCUSIGN INC	USD	159 889	0.05

BNP Paribas Easy MSCI North America ESG Filtered Min TE

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 721	DOLLAR GENERAL CORP	USD	212 333	0.07
1 785	DOLLAR TREE INCORPORATED	USD	177 825	0.06
437	DOMINOS PIZZA INC	USD	210 531	0.07
1 297	DOVER CORP	USD	218 375	0.07
7 225	DOW INC	USD	357 627	0.12
3 118	DR HORTON INC	USD	410 002	0.14
4 245	DUPONT DE NEMOURS INC	USD	318 806	0.11
5 393	DYNATRACE INC	USD	225 130	0.08
535	EASTMAN CHEMICAL CO	USD	48 905	0.02
3 274	EATON CORP PLC	USD	957 838	0.32
5 848	EBAY INC	USD	293 123	0.10
2 550	ECOLAB INC	USD	566 270	0.19
3 462	EDISON INTERNATIONAL	USD	231 963	0.08
6 143	EDWARDS LIFESCIENCES CORPORATION	USD	529 441	0.18
9 207	ELECTRONIC ARTS INCORPORATED	USD	1 196 931	0.40
1 844	ELEVANCE HEALTH	USD	932 297	0.31
5 535	ELI LILLY & CO	USD	4 675 789	1.57
691	EMCOR GROUP INC	USD	235 382	0.08
6 154	EMERSON ELECTRIC	USD	632 540	0.21
1 216	ENPHASE ENERGY INC	USD	113 130	0.04
1 739	ENTEGRIS INCORPORATED	USD	219 697	0.07
736	EQUINIX INC	USD	519 578	0.17
4 943	EQUITABLE HOLDINGS INC	USD	188 450	0.06
2 992	ESSENTIAL UTILITIES INC	USD	104 214	0.04
2 322	ESTEE LAUDER COMPANIES - A	USD	230 521	0.08
1 171	ETSY INC	USD	64 442	0.02
2 538	EXACT SCIENCES CORP	USD	100 052	0.03
6 942	EXELON CORPORATION	USD	224 178	0.08
643	EXPEDITORS INTERNATIONAL WASH INC	USD	74 868	0.03
725	F5 NETWORKS INC	USD	116 507	0.04
417	FACTSET RESEARCH SYSTEMS INC	USD	158 851	0.05
343	FAIR ISAAC CORP	USD	476 427	0.16
5 936	FASTENAL CO	USD	348 046	0.12
1 861	FEDEX CORP	USD	520 646	0.18
5 767	FIDELITY NATL IN	USD	405 506	0.14
6 591	FIFTH THIRD BANCORP	USD	224 405	0.08
865	FIRST SOLAR INC	USD	181 967	0.06
6 396	FISERV INC	USD	889 442	0.30
7 603	FORTINET INCORPORATED	USD	427 556	0.14
3 435	FORTIVE CORP	USD	237 493	0.08
1 255	FORTUNE BRANDS HOME SECURITY	USD	76 044	0.03
15 852	FOX CORP - A	USD	508 359	0.17
18 235	FOX CORP - B	USD	544 796	0.18
4 636	FRANKLIN RESOURCES INC	USD	96 678	0.03
13 462	FREEPORT - MCMORAN INC	USD	610 453	0.21
959	GARTNER INCORPORATED	USD	401 818	0.14
4 218	GE HEALTHCARE TECHNOLOGY	USD	306 663	0.10
2 548	GE VERNOVA INC	USD	407 751	0.14
9 063	GENERAL ELECTRIC CO	USD	1 344 292	0.45
6 093	GENERAL MILLS INC	USD	359 639	0.12
1 882	GENUINE PARTS CO	USD	242 891	0.08
10 134	GILEAD SCIENCES	USD	648 746	0.22
6 302	GODADDY INCORPORATED - A	USD	821 509	0.28
2 515	GOLDMAN SACHS GROUP INCORPORATED	USD	1 061 427	0.36
2 087	GRACO INC	USD	154 381	0.05
17 593	HALLIBURTON COMPANY	USD	554 506	0.19
6 504	HARTFORD FINANCIAL SERVICES GRP	USD	610 135	0.21
1 751	HCA HEALTHCARE INC	USD	524 900	0.18
2 435	HEALTHPEAK PROPERTIES INC	USD	44 531	0.01
1 997	HENRY SCHEIN INC	USD	119 438	0.04
12 794	HEWLETT - PACKARD ENTERPRISE - W/I	USD	252 717	0.09

BNP Paribas Easy MSCI North America ESG Filtered Min TE

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
4 545	HF SINCLAIR CORP	USD	226 200	0.08
4 019	HILTON WORLDWIDE HOLDINGS INC	USD	818 237	0.28
3 701	HOLOGIC INC	USD	256 402	0.09
7 495	HOME DEPOT INCORPORATED	USD	2 407 351	0.81
5 846	HORMEL FOODS CORP	USD	166 312	0.06
12 327	HOST HOTELS & RESORTS INC	USD	206 801	0.07
5 264	HOWMET AEROSPACE INC	USD	381 287	0.13
3 250	HP INCORPORATED	USD	106 195	0.04
522	HUBBELL INC	USD	178 008	0.06
822	HUBSPOT INC	USD	452 351	0.15
897	HUMANA INC	USD	312 726	0.11
804	HUNT (JB) TRANSPRT SVCS INC	USD	120 028	0.04
18 211	HUNTINGTON BANCSHARES INC	USD	223 952	0.08
786	IDEX CORP	USD	147 556	0.05
822	IDEXX LABORATORIES INCORPORATED	USD	373 668	0.13
2 037	ILLINOIS TOOL WORKS	USD	450 373	0.15
1 568	ILLUMINA INCORPORATED	USD	152 711	0.05
2 898	INCYTE CORP	USD	163 916	0.06
5 070	INGERSOLL RAND INCORPORATION	USD	429 726	0.14
760	INSULET CORPORATION	USD	143 101	0.05
29 929	INTEL CORPORATION	USD	864 848	0.29
5 834	INTERCONTINENTAL EXCHANGE INC	USD	745 152	0.25
7 331	INTERNATIONAL BUSINESS MACHINES CORP	USD	1 183 015	0.40
2 702	INTERNATIONAL FLAVORS & FRAGRANCES	USD	240 035	0.08
2 327	INTERNATIONAL PAPER CO	USD	93 688	0.03
25 355	INTERPUBLIC GROUP OF COS INC	USD	688 199	0.23
2 631	INTUIT INC	USD	1 613 361	0.54
3 048	INTUITIVE SURGICAL INCORPORATED	USD	1 265 130	0.43
1 966	IQVIA HOLDINGS INC	USD	387 862	0.13
3 824	IRON MOUNTAIN INC	USD	319 764	0.11
1 315	JABIL INC	USD	133 482	0.04
1 172	JACK HENRY & ASSOCIATES INC	USD	181 549	0.06
1 945	JACOBS SOLUTIONS INC	USD	253 544	0.09
17 013	JOHNSON & JOHNSON	USD	2 320 149	0.78
5 729	JOHNSON CONTROLS INTERNATIONAL	USD	355 313	0.12
20 226	JP MORGAN CHASE AND CO	USD	3 817 038	1.28
4 751	JUNIPER NETWORKS INC	USD	161 625	0.05
3 562	KELLOGG CO	USD	191 702	0.06
11 411	KEURIG DR PEPPER INC	USD	355 612	0.12
11 728	KEYCORP	USD	155 498	0.05
1 528	KEYSIGHT TECHNOLOGIES INCORPORATED - W/I	USD	194 965	0.07
3 753	KIMBERLY-CLARK CORP	USD	483 942	0.16
31 895	KINDER MORGAN INC	USD	591 326	0.20
1 164	KLA TENCOR CORPORATION	USD	895 479	0.30
1 824	KNIGHT-SWIFT TRANSPORTATION	USD	84 958	0.03
11 938	KRAFT HEINZ FOOD	USD	358 892	0.12
7 105	KROGER CORPORATION	USD	331 003	0.11
1 005	LABCORP HOLDINGS INC	USD	190 835	0.06
1 127	LAM RESEARCH CORPORATION	USD	1 119 744	0.38
1 885	LAMB WESTON HOLDINGS INC	USD	147 880	0.05
1 395	LATTICE SEMICONDUCTOR CORPORATION	USD	75 480	0.03
388	LENNOX INTERNATIONAL INC	USD	193 676	0.07
5 323	LKQ CORP	USD	206 563	0.07
4 717	LOWES COMPANIES INC	USD	970 291	0.33
764	LPL FINANCIAL HOLDINGS INC	USD	199 100	0.07
3 029	LYONDELLBASELL INDUSTRIES - A	USD	270 356	0.09
1 118	M & T BANK CORP	USD	157 892	0.05
1 597	MANHATTAN ASSOCIATES INCORPORATED	USD	367 574	0.12
4 633	MARATHON PETROLEUM CORP - W/I	USD	749 926	0.25
362	MARKETAXESS HOLDINGS INC	USD	67 732	0.02
4 905	MARSH & MCLENNAN COS	USD	964 387	0.32

BNP Paribas Easy MSCI North America ESG Filtered Min TE

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
818	MARTIN MARIETTA MATERIALS	USD	413 522	0.14
7 072	MARVELL TECHNOLOGY INC	USD	461 239	0.16
6 339	MASTERCARD INC - A	USD	2 609 296	0.88
2 814	MCCORMICK & CO-NON VTG SHRS	USD	186 261	0.06
5 646	MCDONALDS CORP	USD	1 342 502	0.45
1 344	MCKESSON CORPORATION	USD	732 400	0.25
387	MERCADOLIBRE INC	USD	593 418	0.20
19 470	MERCK COMPANY INCORPORATED	USD	2 249 019	0.76
6 710	METLIFE INC	USD	439 445	0.15
206	METTLER - TOLEDO INTERNATIONAL	USD	268 629	0.09
5 077	MGM RESORTS INTERNATIONAL	USD	210 517	0.07
4 412	MICROCHIP TECHNOLOGY INCORPORATED	USD	376 672	0.13
8 141	MICRON TECHNOLOGY INCORPORATED	USD	999 100	0.34
46 569	MICROSOFT CORPORATION	USD	19 420 586	6.54
680	MOLINA HEALTHCARE INC	USD	188 630	0.06
3 306	MOLSON COORS BREWING CO - B	USD	156 794	0.05
11 789	MONDELEZ INTERNATIONAL INCORPORATED - A	USD	719 825	0.24
1 555	MONGODDB INC	USD	362 666	0.12
454	MONOLITHIC POWER SYSTEMS INC	USD	348 069	0.12
1 562	MOODYS CORP	USD	613 476	0.21
9 286	MORGAN STANLEY	USD	842 087	0.28
1 509	MOTOROLA SOLUTIONS INCORPORATED	USD	543 550	0.18
5 218	NASDAQ OMX GROUP/THE	USD	293 386	0.10
1 608	NETAPP INC	USD	193 245	0.07
1 953	NEUROCRINE BIOSCIENCES INC	USD	250 870	0.08
10 552	NEWMONT MINING	USD	412 234	0.14
14 667	NEXTERA ENERGY	USD	969 042	0.33
714	NORDSON CORP	USD	154 518	0.05
1 844	NORFOLK SOUTHERN CORP	USD	369 385	0.12
1 999	NORTHERN TRUST CORP	USD	156 637	0.05
7 241	NORTONLIFELOCK INC	USD	168 771	0.06
1 889	NUCOR CORP	USD	278 622	0.09
163 159	NVIDIA CORPORATION	USD	18 807 242	6.33
51	NVR INCORPORATED	USD	361 107	0.12
3 188	OKTA INC	USD	278 450	0.09
1 666	OLD DOMINION FREIGHT LINE	USD	274 519	0.09
10 709	OMNICOM GROUP	USD	896 289	0.30
3 074	ON SEMICONDUCTOR CORPORATION	USD	196 616	0.07
7 492	ONEOK INC	USD	570 070	0.19
12 425	ORACLE CORPORATION	USD	1 636 958	0.55
2 515	OTIS WORLDWIDE CORPORATION	USD	225 887	0.08
1 072	OWENS CORNING	USD	173 761	0.06
2 832	PALO ALTO NETWORKS INC	USD	895 802	0.30
22 581	PARAMOUNT GLOBAL - B	USD	218 910	0.07
1 292	PARKER HANNIFIN CORP	USD	609 756	0.21
3 437	PAYCHEX INC	USD	380 211	0.13
856	PAYCOM SOFTWARE INC	USD	114 245	0.04
472	PAYLOCITY HOLDINGS CORP	USD	58 067	0.02
7 621	PAYPAL HOLDINGS INCORPORATED - W/I	USD	412 640	0.14
10 679	PEPSICO INCORPORATED	USD	1 643 375	0.55
1 506	PERKINELMER INC	USD	147 347	0.05
40 182	PFIZER INCORPORATED	USD	1 049 025	0.35
5 248	PHILLIPS 66	USD	691 262	0.23
3 808	PNC FINANCIAL SERVICES GROUP	USD	552 431	0.19
603	POOL CORP	USD	172 913	0.06
1 695	PPG INDUSTRIES INC	USD	199 098	0.07
3 023	PRINCIPAL FINANCIAL GROUP	USD	221 278	0.07
17 624	PROCTER & GAMBLE	USD	2 711 966	0.91
5 460	PROGRESSIVE CORP	USD	1 058 173	0.36
7 282	PROLOGIS INC	USD	763 090	0.26
4 840	PRUDENTIAL FINANCIAL INC	USD	529 228	0.18

BNP Paribas Easy MSCI North America ESG Filtered Min TE

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
2 795	PTC INC	USD	473 774	0.16
4 947	PUBLIC SERVICE ENTERPRISE GP	USD	340 186	0.11
1 138	PUBLIC STORAGE	USD	305 431	0.10
3 274	PULTEGROUP INC	USD	336 335	0.11
3 157	PURE STORAGE INC - A	USD	189 140	0.06
852	QORVO INCORPORATED	USD	92 247	0.03
8 012	QUALCOMM INCORPORATED	USD	1 488 995	0.50
1 656	QUANTA SERVICES INC	USD	392 604	0.13
1 176	QUEST DIAGNOSTICS INC	USD	150 194	0.05
2 310	RAYMOND JAMES FINANCIAL INC	USD	266 423	0.09
925	REGENERON PHARMACEUTICALS	USD	907 117	0.31
6 233	REGIONS FINANCIAL CORP	USD	116 547	0.04
803	RELIANCE STEEL & ALUMINUM	USD	213 983	0.07
754	REPLIGEN CORP	USD	88 686	0.03
3 504	REPUBLIC SERVICES INC	USD	635 379	0.21
1 779	RESMED INC	USD	317 738	0.11
9 617	RIVIAN AUTOMOTIVE INC-A	USD	120 420	0.04
7 942	ROBINHOOD MARKETS INC - A	USD	168 288	0.06
1 371	ROCKWELL AUTOMATION INC	USD	352 143	0.12
1 267	ROPER TECHNOLOGIES INC	USD	666 347	0.22
2 676	ROYAL CARIBBEAN CRUISES LTD	USD	398 073	0.13
3 494	ROYALTY PHARMA PLC - A	USD	85 969	0.03
3 827	S&P GLOBAL INCORPORATED	USD	1 592 575	0.54
7 701	SALESFORCE.COM INC	USD	1 847 378	0.62
3 605	SAMSARA INC-CL A	USD	113 355	0.04
499	SBA COMMUNICATIONS CORP	USD	91 396	0.03
13 498	SCHLUMBERGER LTD	USD	594 202	0.20
11 040	SCHWAB (CHARLES) CORP	USD	759 074	0.26
5 822	SEMPRA ENERGY	USD	413 176	0.14
2 057	SERVICENOW INCORPORATED	USD	1 509 849	0.51
2 338	SHERWIN-WILLIAMS COMPANY	USD	651 019	0.22
994	SKYWORKS SOLUTIONS INCORPORATED	USD	98 848	0.03
630	SNAP - ON INC	USD	153 651	0.05
4 360	SNOWFLAKE INCORPORATED - A	USD	549 561	0.18
2 928	SOLVENTUM CORP	USD	144 467	0.05
1 305	STANLEY BLACK & DECKER INC	USD	97 277	0.03
9 242	STARBUCKS CORPORATION	USD	671 322	0.23
2 194	STATE STREET CORP	USD	151 487	0.05
1 519	STEEL DYNAMICS INC	USD	183 541	0.06
3 231	STRYKER CORP	USD	1 025 750	0.35
4 419	SYNCHRONY FINANCIAL	USD	194 572	0.07
1 583	SYNOPSIS INCORPORATED	USD	878 918	0.30
4 809	SYSCO CORP	USD	320 331	0.11
2 381	T ROWE PRICE GROUP INC	USD	256 173	0.09
5 311	TAKE-TWO INTERACTIVE SOFTWARE	USD	770 522	0.26
4 882	TARGA RESOURCES CORP	USD	586 614	0.20
3 791	TARGET CORP	USD	523 648	0.18
542	TELEDYNE TECHNOLOGIES INC	USD	196 207	0.07
729	TELEFLEX INC	USD	143 066	0.05
1 102	TERADYNE INC	USD	152 475	0.05
18 883	TESLA INCORPORATED	USD	3 486 418	1.17
6 392	TEXAS INSTRUMENTS INCORPORATED	USD	1 160 192	0.39
2 395	The CIGNA CORP	USD	738 713	0.25
32 273	THE COCA-COLA COMPANY	USD	1 916 656	0.64
3 091	THE COOPER COMPANIES	USD	251 779	0.08
1 673	THE HERSHEY COMPANY	USD	286 958	0.10
1 426	THE JM SMUCKER COMPANY	USD	145 081	0.05
1 557	THE MOSAIC COMPANY	USD	41 985	0.01
2 899	THERMO FISHER SCIENTIFIC INC	USD	1 495 822	0.50
3 038	THOMSON REUTERS CORP	CAD	477 715	0.16
11 744	TJX COMPANIES INCORPORATED	USD	1 206 452	0.41

BNP Paribas Easy MSCI North America ESG Filtered Min TE

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
663	TORO CO	USD	57 847	0.02
1 319	TRACTOR SUPPLY COMPANY	USD	332 288	0.11
1 996	TRANE TECHNOLOGIES PLC	USD	612 591	0.21
2 439	TRANSUNION	USD	168 767	0.06
3 107	TRAVELERS COS INC/THE	USD	589 482	0.20
2 417	TRIMBLE INC	USD	126 110	0.04
10 042	TRUIST FINANCIAL CORP	USD	364 014	0.12
6 359	TWILIO INC - A	USD	337 070	0.11
670	TYLER TECHNOLOGIES INC	USD	314 311	0.11
4 810	TYSON FOODS INC - A	USD	256 444	0.09
14 738	UBER TECHNOLOGIES INC	USD	999 447	0.34
10 826	UIPATH INC - CLASS A	USD	128 084	0.04
583	ULTA BEAUTY INC	USD	209 902	0.07
4 389	UNION PACIFIC CORPORATION	USD	926 573	0.31
5 190	UNITED PARCEL SERVICE - B	USD	662 703	0.22
587	UNITED RENTALS INC	USD	354 216	0.12
684	UNITED THERAPEUTICS CORP	USD	203 301	0.07
6 199	UNITEDHEALTH GROUP INCORPORATED	USD	2 945 559	0.99
12 788	US BANCORP	USD	473 696	0.16
3 737	VALERO ENERGY CORP	USD	546 594	0.18
1 475	VEEVA SYSTEMS INCORPORATED - A	USD	251 868	0.08
2 499	VERALTO CORP	USD	222 607	0.07
3 000	VERISIGN INCORPORATED	USD	497 691	0.17
1 205	VERISK ANALYTICS INCORPORATED	USD	303 063	0.10
45 700	VERIZON COMMUNICATIONS INC	USD	1 758 496	0.59
2 271	VERTEX PHARMACEUTICALS INCORPORATED	USD	993 201	0.33
3 888	VERTIV HOLDINGS CO	USD	314 051	0.11
10 230	VICI PROPERTIES INC	USD	273 373	0.09
11 671	VISA INCORPORATED - A	USD	2 858 211	0.96
1 789	VULCAN MATERIALS COMPANY	USD	415 105	0.14
2 158	WABTEC CORP	USD	318 238	0.11
4 714	WALGREENS BOOTS ALLIANCE INC	USD	53 199	0.02
34 128	WALMART INCORPORATED	USD	2 156 106	0.73
18 803	WALT DISNEY COMPANY	USD	1 741 964	0.59
4 131	WASTE MANAGEMENT INCORPORATED	USD	822 307	0.28
682	WATERS CORPORATION	USD	184 616	0.06
342	WATSCO INC	USD	147 822	0.05
4 635	WELLTOWER INC	USD	450 850	0.15
792	WEST PHARMACEUTICAL SERVICES	USD	243 412	0.08
3 037	WESTERN DIGITAL CORPORATION	USD	214 708	0.07
3 451	WESTROCK CO	USD	161 836	0.05
8 356	WEYERHAEUSER CO	USD	221 345	0.07
15 964	WILLIAMS COS INC	USD	633 049	0.21
982	WILLIAMS-SONOMA INC	USD	258 724	0.09
2 527	WORKDAY INC - A	USD	527 116	0.18
439	WP CAREY INC	USD	22 549	0.01
435	WW GRAINGER INCORPORATED	USD	366 200	0.12
2 614	XYLEM INC	USD	330 802	0.11
3 298	YUM BRANDS INC	USD	407 607	0.14
430	ZEBRA TECHNOLOGIES CORP - A	USD	123 947	0.04
3 230	ZIMMER BIOMET HOLDINGS INC	USD	327 084	0.11
3 443	ZOETIS INCORPORATED	USD	556 920	0.19
1 874	ZSCALER INC	USD	336 052	0.11
	<i>Canada</i>		<i>19 544 247</i>	<i>6.57</i>
7 293	AGNICO EAGLE MINES LTD	CAD	444 975	0.15
7 840	ALIMENTATION COUCHE-TARD INC	CAD	410 403	0.14
10 843	ALTAGAS LTD	CAD	228 534	0.08
6 162	BANK OF MONTREAL	CAD	482 481	0.16
10 089	BANK OF NOVA SCOTIA	CAD	430 514	0.14
9 739	BCE INC	CAD	294 252	0.10
4 299	BROOKFIELD ASSET MGMT-A	CAD	152 666	0.05

BNP Paribas Easy MSCI North America ESG Filtered Min TE

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
11 808	BROOKFIELD CORP	CAD	458 133	0.15
5 772	CAMECO CORP	CAD	264 917	0.09
9 046	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	401 243	0.14
4 135	CANADIAN NATIONAL RAILWAY CO	CAD	455 807	0.15
8 186	CANADIAN PACIFIC KANSAS CITY	CAD	601 384	0.20
3 410	CGI INCORPORATED	CAD	317 504	0.11
277	CONSTELLATION SOFTWARE INC	CAD	744 537	0.25
4 363	DESCARTES SYSTEMS GRP/THE	CAD	394 337	0.13
4 262	DOLLARAMA INCORPORATED	CAD	363 006	0.12
4 716	ELEMENT FLEET MANAGEMENT COR	CAD	80 039	0.03
18 017	ENBRIDGE INC	CAD	597 925	0.20
5 931	FIRST QUANTUM MINERALS LTD	CAD	72 674	0.02
1 223	FIRSTSERVICE CORP	CAD	173 624	0.06
1 030	FORTIS INC	CAD	37 343	0.01
975	GEORGE WESTON LTD	CAD	130 831	0.04
2 387	GILDAN ACTIVEWEAR INCORPORATED	CAD	84 458	0.03
5 551	GREAT-WEST LIFECO INC	CAD	151 062	0.05
4 141	HYDRO ONE LTD	CAD	112 522	0.04
12 075	IMPERIAL OIL LTD	CAD	768 031	0.26
623	INDUSTRIAL ALLIANCE INSURANC	CAD	36 495	0.01
2 768	INTACT FINANCIAL CORP	CAD	430 351	0.14
13 707	IVANHOE MINES LTD - A	CAD	164 964	0.06
7 738	KEYERA CORP	CAD	199 920	0.07
21 339	KINROSS GOLD CORP	CAD	165 730	0.06
2 975	LOBLAW COMPANIES LTD	CAD	321 934	0.11
1 027	LULULEMON ATHLETICA INCORPORATED	USD	286 228	0.10
14 145	LUNDIN MINING CORP	CAD	146 895	0.05
1 312	MAGNA INTERNATIONAL INC	CAD	51 297	0.02
17 914	MANULIFE FINANCIAL CORP	CAD	444 995	0.15
1 704	METRO INC	CAD	88 061	0.03
3 516	NATIONAL BANK OF CANADA	CAD	260 149	0.09
3 407	NUTRIEN LTD	CAD	161 807	0.05
5 507	OPEN TEXT CORP	CAD	154 258	0.05
4 893	PARKLAND CORP	CAD	127 951	0.04
10 845	PEMBINA PIPELINE CORP	CAD	375 365	0.13
5 140	POWER CORP OF CANADA	CAD	133 253	0.04
2 864	RB GLOBAL INC	CAD	203 764	0.07
3 644	RESTAURANT BRANDS INTERN - W/I	CAD	239 529	0.08
35 698	ROGERS COMMUNICATIONS INC - B	CAD	1 231 679	0.41
10 659	ROYAL BANK OF CANADA	CAD	1 058 596	0.36
5 540	SAPUTO INC	CAD	116 047	0.04
15 056	SHOPIFY INC - A	CAD	928 174	0.31
1 883	STANTEC INC	CAD	147 053	0.05
4 958	SUN LIFE FINANCIAL INC	CAD	226 779	0.08
7 075	TC ENERGY CORP	CAD	250 185	0.08
60 604	TELUS CORP	CAD	855 824	0.29
8 555	TMX GROUP LTD	CAD	222 137	0.07
918	TOROMONT INDUSTRIES LTD	CAD	75 822	0.03
11 246	TORONTO DOMINION BANK	CAD	576 659	0.19
3 655	WASTE CONNECTIONS INC	USD	598 032	0.20
1 076	WEST FRASER TIMBER CO LTD	CAD	77 089	0.03
6 217	WHEATON PRECIOUS METALS CORPORATION	CAD	304 078	0.10
1 583	WSP GLOBAL INC	CAD	229 945	0.08
	<i>United Kingdom</i>		<i>3 511 055</i>	<i>1.18</i>
3 251	AMCOR PLC	USD	29 666	0.01
1 710	AON PLC - A	USD	468 413	0.16
2 194	APTIV PLC	USD	144 158	0.05
1 704	ATLASSIAN CORP - A	USD	281 226	0.09
2 027	FERGUSON PLC	USD	366 250	0.12
3 698	LINDE PLC	USD	1 514 084	0.51

BNP Paribas Easy MSCI North America ESG Filtered Min TE

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
2 425	PENTAIR PLC	USD	173 478	0.06
5 800	THE CARLYLE GROUP INC	USD	217 280	0.07
1 294	WILLIS TOWERS WATSON PLC	USD	316 500	0.11
	<i>Ireland</i>		<i>2 431 355</i>	<i>0.82</i>
5 133	ACCENTURE PLC - A	USD	1 453 141	0.49
804	ALLEGION PLC - W/I	USD	88 633	0.03
6 668	CRH PLC	USD	466 496	0.16
1 776	SEAGATE TECHNOLOGY HOLDINGS	USD	171 129	0.06
1 230	STERIS PLC	USD	251 956	0.08
	<i>The Netherlands</i>		<i>510 938</i>	<i>0.17</i>
2 035	NXP SEMICONDUCTORS NV	USD	510 938	0.17
	<i>Switzerland</i>		<i>322 546</i>	<i>0.11</i>
2 298	TE CONNECTIVITY LTD	USD	322 546	0.11
	<i>France</i>		<i>154 719</i>	<i>0.05</i>
2 924	EVERSOURCE ENERGY	USD	154 719	0.05
	Other transferable securities		31 774	0.01
	Shares		31 774	0.01
	<i>Canada</i>		<i>31 774</i>	<i>0.01</i>
2 250	TELUS CORP	CAD	31 774	0.01
	Total securities portfolio		296 489 870	99.77

BNP Paribas Easy MSCI Pacific ex Japan ESG Filtered Min TE

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			467 204 200	99.15
Shares			467 204 200	99.15
<i>Australia</i>			<i>307 521 125</i>	<i>65.25</i>
103 551	AMPOL LTD	AUD	2 086 764	0.44
908 335	ANZ BANKING GROUP	AUD	15 984 160	3.39
513 514	APA GROUP	AUD	2 556 690	0.54
183 910	ARISTOCRAT LEISURE LTD	AUD	5 702 494	1.21
74 372	ASX LTD	AUD	2 780 608	0.59
823 334	AURIZON HOLDINGS LTD	AUD	1 872 613	0.40
283 251	BLUESCOPE STEEL LTD	AUD	3 605 943	0.77
457 687	BRAMBLES LTD	AUD	4 143 938	0.88
127 813	CARSALES.COM LTD	AUD	2 807 458	0.60
21 268	COCHLEAR LTD	AUD	4 401 898	0.93
464 570	COLES GROUP LTD	AUD	4 929 977	1.05
489 068	COMMONWEALTH BANK OF AUSTRALIA	AUD	38 819 467	8.25
173 413	COMPUTERSHARE LTD	AUD	2 846 273	0.60
140 316	CSL LTD	AUD	25 811 743	5.48
456 553	DEXUS/AU	AUD	1 843 509	0.39
604 918	ENDEAVOUR GROUP LTD/AUSTRALI	AUD	1 903 562	0.40
608 522	FORTESCUE METALS GROUP LIMITED	AUD	8 118 430	1.72
516 988	GOODMAN GROUP	AUD	11 194 749	2.38
845 789	GPT GROUP	AUD	2 108 148	0.45
799 037	INSURANCE AUSTRALIA GROUP	AUD	3 555 038	0.75
824 467	LOTTERY CORP LTD/THE	AUD	2 604 716	0.55
114 042	MACQUARIE GROUP LTD	AUD	14 545 898	3.09
83 948	MINERAL RESOURCES LTD	AUD	2 820 586	0.60
1 511 200	MIRVAC GROUP	AUD	1 760 932	0.37
927 689	NATIONAL AUSTRALIA BANK LTD	AUD	20 943 527	4.44
485 179	NORTHERN STAR RESOURCES LTD	AUD	3 930 289	0.83
290 588	ORICA LTD	AUD	3 235 797	0.69
1 125 423	PILBARA MINERALS LTD	AUD	2 152 947	0.46
314 123	QANTAS AIRWAYS LTD	AUD	1 145 077	0.24
467 062	QBE INSURANCE GROUP LTD	AUD	5 061 197	1.07
70 775	RAMSAY HEALTH CARE LTD	AUD	2 093 084	0.44
22 430	REA GROUP LTD	AUD	2 748 681	0.58
1 124 581	SANTOS LTD	AUD	5 367 828	1.14
1 829 601	SCENTRE GROUP	AUD	3 557 051	0.75
149 038	SEEK LTD	AUD	1 983 706	0.42
77 945	SEVEN GROUP HOLDINGS LTD	AUD	1 830 114	0.39
166 342	SONIC HEALTHCARE LTD	AUD	2 726 068	0.58
2 197 396	SOUTH32 LTD - W/I	AUD	5 011 509	1.06
883 646	STOCKLAND	AUD	2 296 114	0.49
419 612	SUNCORP GROUP LTD	AUD	4 552 246	0.97
1 827 585	TELSTRA GROUP LTD	AUD	4 122 543	0.87
1 060 415	TRANSURBAN GROUP	AUD	8 193 635	1.74
278 277	TREASURY WINE ESTATES LTD	AUD	2 157 132	0.46
1 614 444	VICINITY CENTRES	AUD	1 861 118	0.39
345 721	WESFARMERS LTD	AUD	14 041 684	2.98
1 036 311	WESTPAC BANKING CORP	AUD	17 583 966	3.73
53 770	WISETECH GLOBAL LTD	AUD	3 360 625	0.71
599 332	WOODSIDE ENERGY GROUP LTD	AUD	10 535 366	2.24
390 596	WOOLWORTHS GROUP LTD	AUD	8 224 227	1.75
<i>Hong Kong</i>			<i>65 087 554</i>	<i>13.82</i>
3 329 000	AIA GROUP LTD	HKD	21 085 735	4.47
1 524 500	BOC HONG KONG HOLDINGS LTD	HKD	4 381 689	0.93
854 000	GALAXY ENTERTAINMENT GROUP L	HKD	3 714 996	0.79
307 700	HANG SENG BANK LTD	HKD	3 691 988	0.78
2 051 020	HKT TRUST AND HKT LTD	HKD	2 147 203	0.46
5 227 000	HONG KONG & CHINA GAS	HKD	3 710 548	0.79

BNP Paribas Easy MSCI Pacific ex Japan ESG Filtered Min TE

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
396 800	HONG KONG EXCHANGES & CLEAR	HKD	11 864 735	2.52
1 164 112	MTR CORP	HKD	3 429 342	0.73
2 394 000	SINO LAND CO	HKD	2 303 134	0.49
590 000	SUN HUNG KAI PROPERTIES	HKD	4 762 955	1.01
211 000	SWIRE PACIFIC LTD - A	HKD	1 739 925	0.37
1 517 000	SWIRE PROPERTIES LTD	HKD	2 255 304	0.48
	<i>Singapore</i>		<i>64 552 273</i>	<i>13.71</i>
1 788 800	CAPITALAND ASCENDAS REAL ESTATE INV TRT	SGD	3 152 722	0.67
1 485 448	CAPITALAND INVESTMENT LTD/SI	SGD	2 720 339	0.58
2 483 394	CAPITALAND MALL TRUST	SGD	3 385 281	0.72
621 670	DBS GROUP HOLDINGS LTD	SGD	15 318 120	3.25
708 474	GRAB HOLDINGS LTD - CL A	USD	2 346 707	0.50
612 900	KEPPEL CORP LTD	SGD	2 730 095	0.58
1 190 531	OVERSEA-CHINESE BANKING CORP	SGD	11 827 444	2.51
561 900	SINGAPORE AIRLINES LTD	SGD	2 669 267	0.57
468 200	SINGAPORE EXCHANGE LTD	SGD	3 055 791	0.65
3 071 700	SINGAPORE TELECOMMUNICATIONS	SGD	5 815 611	1.23
432 900	UNITED OVERSEAS BANK LTD	SGD	9 337 526	1.98
1 027 700	WILMAR INTERNATIONAL LTD	SGD	2 193 370	0.47
	<i>New Zealand</i>		<i>13 149 174</i>	<i>2.79</i>
682 755	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	2 961 833	0.63
435 337	MERCURY NZ	NZD	1 624 918	0.34
660 888	MERIDIAN ENERGY LTD	NZD	2 363 468	0.50
996 509	SPARK NEW ZEALAND LTD	NZD	2 356 925	0.50
45 203	XERO LTD	AUD	3 842 030	0.82
	<i>United Kingdom</i>		<i>10 367 119</i>	<i>2.20</i>
139 808	RIO TINTO LTD	AUD	10 367 119	2.20
	<i>Ireland</i>		<i>4 591 472</i>	<i>0.97</i>
155 780	JAMES HARDIE INDUSTRIES - CDI	AUD	4 591 472	0.97
	<i>Macao</i>		<i>1 935 483</i>	<i>0.41</i>
994 800	SANDS CHINA LTD	HKD	1 935 483	0.41
Total securities portfolio			467 204 200	99.15

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

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			1 446 381 057	99.93
Shares			1 446 381 057	99.93
<i>United States of America</i>			<i>1 369 178 092</i>	<i>94.60</i>
59 182	ADOBE INCORPORATED	USD	32 877 968	2.27
93 666	AGILENT TECHNOLOGIES INC	USD	12 141 924	0.84
15 531	ALIGN TECHNOLOGY INC	USD	3 749 649	0.26
60 367	AMERICAN EXPRESS CO	USD	13 977 979	0.97
80 963	AMERICAN TOWER CORP - A	USD	15 737 588	1.09
121 422	AMERICAN WATER WORKS CO INC	USD	15 682 866	1.08
28 698	AMERIPRISE FINANCIAL INCORPORATED	USD	12 259 499	0.85
53 763	AMGEN INCORPORATED	USD	16 798 249	1.16
257 821	ANNALY CAPITAL MANAGEMENT IN	USD	4 914 068	0.34
132 552	AUTODESK INCORPORATED	USD	32 799 992	2.27
68 588	AUTOMATIC DATA PROCESSING	USD	16 371 270	1.13
114 749	AVANTOR INC	USD	2 432 679	0.17
28 856	AVERY DENNISON CORP	USD	6 309 364	0.44
35 094	AXON ENTERPRISE INC	USD	10 326 059	0.71
260 356	BANK OF NEW YORK MELLON CORP	USD	15 592 721	1.08
56 993	BECTON DICKINSON AND CO	USD	13 319 834	0.92
22 465	BIOGEN INC	USD	5 207 836	0.36
21 558	BLACKROCK INC	USD	16 973 045	1.17
104	BOOKING HOLDINGS INCORPORATED	USD	411 996	0.03
43 137	BROADRIDGE FINANCIAL SOLUTIONS	USD	8 497 989	0.59
152 012	CHURCH & DWIGHT CO INC	USD	15 760 604	1.09
36 056	CLOROX COMPANY	USD	4 920 562	0.34
190 069	CROWN CASTLE INTERNATIONAL CORP	USD	18 569 741	1.28
76 476	DANAHER CORP	USD	19 107 529	1.32
11 932	DAVITA INC	USD	1 653 417	0.11
51 983	DAYFORCE INC	USD	2 578 357	0.18
13 553	DECKERS OUTDOOR CORPORATION	USD	13 118 626	0.91
34 645	DISCOVER FINANCIAL SERVICES	USD	4 531 912	0.31
26 289	DOVER CORP	USD	4 743 850	0.33
173 114	EDWARDS LIFESCIENCES CORPORATION	USD	15 990 540	1.10
94 042	ELECTRONIC ARTS INCORPORATED	USD	13 102 872	0.91
18 566	ELEVANCE HEALTH	USD	10 060 173	0.70
16 756	EQUINIX INC	USD	12 677 590	0.88
274 214	EXELON CORPORATION	USD	9 490 547	0.66
56 269	EXPEDITORS INTERNATIONAL WASH INC	USD	7 021 809	0.49
23 755	FACTSET RESEARCH SYSTEMS INC	USD	9 698 454	0.67
78 749	FIDELITY NATL IN	USD	5 934 525	0.41
157 057	FISERV INC	USD	23 407 775	1.62
192 094	FORTIVE CORP	USD	14 234 165	0.98
15 627	FORTUNE BRANDS HOME SECURITY	USD	1 014 817	0.07
45 638	FOX CORP - A	USD	1 568 578	0.11
89 750	FOX CORP - B	USD	2 873 795	0.20
351 852	GENERAL MILLS INC	USD	22 258 158	1.54
168 637	GILEAD SCIENCES	USD	11 570 185	0.80
105 022	GRACO INC	USD	8 326 144	0.58
129 459	HARTFORD FINANCIAL SERVICES GRP	USD	13 015 808	0.90
12 191	HCA HEALTHCARE INC	USD	3 916 724	0.27
54 601	HENRY SCHEIN INC	USD	3 499 924	0.24
66 873	HOLOGIC INC	USD	4 965 320	0.34
53 733	HOME DEPOT INCORPORATED	USD	18 497 048	1.28
18 228	HUNT (JB) TRANSPRT SVCS INC	USD	2 916 480	0.20
418 539	HUNTINGTON BANCSHARES INC	USD	5 516 344	0.38
47 145	IDEX CORP	USD	9 485 574	0.66
26 747	IDEXX LABORATORIES INCORPORATED	USD	13 031 138	0.90
56 021	ILLINOIS TOOL WORKS	USD	13 274 736	0.92
25 938	ILLUMINA INCORPORATED	USD	2 707 408	0.19

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

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
209 614	INGERSOLL RAND INCORPORATION	USD	19 041 336	1.32
12 956	INSULET CORPORATION	USD	2 614 521	0.18
99 966	INTEL CORPORATION	USD	3 095 947	0.21
3 317	INTERNATIONAL FLAVORS & FRAGRANCES	USD	315 812	0.02
174 771	INTERPUBLIC GROUP OF COS INC	USD	5 084 088	0.35
58 985	INTUIT INC	USD	38 765 532	2.67
52 770	IQVIA HOLDINGS INC	USD	11 157 689	0.77
182 670	IRON MOUNTAIN INC	USD	16 370 885	1.13
19 079	KEYSIGHT TECHNOLOGIES INCORPORATED - W/I	USD	2 609 053	0.18
14 540	LABCORP HOLDINGS INC	USD	2 959 035	0.20
36 994	LAM RESEARCH CORPORATION	USD	39 393 061	2.71
10 053	LAMB WESTON HOLDINGS INC	USD	845 256	0.06
90 370	LKQ CORP	USD	3 758 488	0.26
34 943	LOWES COMPANIES INC	USD	7 703 534	0.53
16 006	MARKETAXESS HOLDINGS INC	USD	3 209 683	0.22
150 224	MARSH & MCLENNAN COS	USD	31 655 201	2.19
10 728	METTLER - TOLEDO INTERNATIONAL	USD	14 993 346	1.04
45 476	MOODY'S CORP	USD	19 142 213	1.32
223 066	NASDAQ OMX GROUP/THE	USD	13 441 957	0.93
404 963	NEWMONT MINING	USD	16 955 801	1.17
84 006	NORTHERN TRUST CORP	USD	7 054 824	0.49
760 790	NVIDIA CORPORATION	USD	93 987 998	6.48
42 446	OLD DOMINION FREIGHT LINE	USD	7 495 964	0.52
138 812	PAYCHEX INC	USD	16 457 551	1.14
18 330	PAYLOCITY HOLDINGS CORP	USD	2 416 811	0.17
74 647	PNC FINANCIAL SERVICES GROUP	USD	11 606 116	0.80
23 918	POOL CORP	USD	7 350 719	0.51
79 318	PROGRESSIVE CORP	USD	16 475 142	1.14
123 396	PRUDENTIAL FINANCIAL INC	USD	14 460 777	1.00
12 830	QUANTA SERVICES INC	USD	3 259 975	0.23
31 092	QUEST DIAGNOSTICS INC	USD	4 255 873	0.29
25 604	REPLIGEN CORP	USD	3 227 640	0.22
119 792	RIVIAN AUTOMOTIVE INC-A	USD	1 607 609	0.11
34 122	ROCKWELL AUTOMATION INC	USD	9 393 104	0.65
61 620	S&P GLOBAL INCORPORATED	USD	27 482 520	1.90
66 113	SBA COMMUNICATIONS CORP	USD	12 977 982	0.90
73 454	STATE STREET CORP	USD	5 435 596	0.38
3 907	SYNCHRONY FINANCIAL	USD	184 371	0.01
44 852	TAKE-TWO INTERACTIVE SOFTWARE	USD	6 974 037	0.48
15 626	TELEFLEX INC	USD	3 286 617	0.23
120 511	TESLA INCORPORATED	USD	23 846 717	1.65
364 648	TEXAS INSTRUMENTS INCORPORATED	USD	70 934 975	4.89
108 544	THE COOPER COMPANIES	USD	9 475 891	0.65
13 295	TRACTOR SUPPLY COMPANY	USD	3 589 650	0.25
65 344	TRAVELERS COS INC/THE	USD	13 287 049	0.92
144 893	TRUIST FINANCIAL CORP	USD	5 629 093	0.39
12 531	ULTA BEAUTY INC	USD	4 835 337	0.33
17 553	UNITED RENTALS INC	USD	11 352 052	0.78
38 521	US BANCORP	USD	1 529 284	0.11
39 684	VERALTO CORP	USD	3 788 631	0.26
296 530	VERIZON COMMUNICATIONS INC	USD	12 228 897	0.84
135 907	WALT DISNEY COMPANY	USD	13 494 206	0.93
31 720	WATERS CORPORATION	USD	9 202 606	0.64
23 008	WEST PHARMACEUTICAL SERVICES	USD	7 578 605	0.52
88 850	WORKDAY INC - A	USD	19 863 306	1.37
5 593	WW GRAINGER INCORPORATED	USD	5 046 228	0.35
94 090	XYLEM INC	USD	12 761 427	0.88
95 423	ZIMMER BIOMET HOLDINGS INC	USD	10 356 258	0.72
117 965	ZOETIS INCORPORATED	USD	20 450 412	1.41
	<i>The Netherlands</i>		<i>42 949 455</i>	<i>2.96</i>
159 610	NXP SEMICONDUCTORS NV	USD	42 949 455	2.96

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

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Ireland</i>		<i>16 648 135</i>	<i>1.15</i>
54 568	ALLEGION PLC - W/I	USD	6 447 209	0.45
46 465	STERIS PLC	USD	10 200 926	0.70
	<i>United Kingdom</i>		<i>15 501 930</i>	<i>1.07</i>
58 121	PENTAIR PLC	USD	4 456 137	0.31
42 137	WILLIS TOWERS WATSON PLC	USD	11 045 793	0.76
	<i>Canada</i>		<i>2 103 445</i>	<i>0.15</i>
7 042	LULULEMON ATHLETICA INCORPORATED	USD	2 103 445	0.15
Total securities portfolio			1 446 381 057	99.93

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

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			1 266 292 784	99.71
Shares			1 266 292 784	99.71
<i>United States of America</i>			<i>805 281 717</i>	<i>63.42</i>
19 826	ADOBE INCORPORATED	USD	11 014 135	0.87
54 355	AGILENT TECHNOLOGIES INC	USD	7 046 039	0.55
7 674	ALIGN TECHNOLOGY INC	USD	1 852 734	0.15
35 684	ALLY FINANCIAL INC	USD	1 415 584	0.11
33 859	AMERICAN EXPRESS CO	USD	7 840 051	0.62
21 738	AMERICAN TOWER CORP - A	USD	4 225 432	0.33
62 546	AMERICAN WATER WORKS CO INC	USD	8 078 441	0.64
17 582	AMERIPRISE FINANCIAL INCORPORATED	USD	7 510 855	0.59
14 689	AMERISOURCE BERGEN CORPORATION	USD	3 309 432	0.26
25 485	AMGEN INCORPORATED	USD	7 962 788	0.63
123 578	ANNALY CAPITAL MANAGEMENT IN	USD	2 355 397	0.19
35 831	APPLIED MATERIALS INCORPORATED	USD	8 455 758	0.67
34 328	AUTODESK INCORPORATED	USD	8 494 464	0.67
30 619	AUTOMATIC DATA PROCESSING	USD	7 308 449	0.58
130 856	AVANTOR INC	USD	2 774 147	0.22
26 149	AVERY DENNISON CORP	USD	5 717 479	0.45
13 894	AXON ENTERPRISE INC	USD	4 088 171	0.32
120 293	BANK OF NEW YORK MELLON CORP	USD	7 204 348	0.57
33 034	BECTON DICKINSON AND CO	USD	7 720 376	0.61
13 590	BIOGEN INC	USD	3 150 434	0.25
10 412	BLACKROCK INC	USD	8 197 576	0.65
1 569	BOOKING HOLDINGS INCORPORATED	USD	6 215 594	0.49
25 782	BROADRIDGE FINANCIAL SOLUTIONS	USD	5 079 054	0.40
50 893	BROOKFIELD RENEWABLE COR-A	CAD	1 441 579	0.11
28 717	C.H. ROBINSON WORLDWIDE INC	USD	2 530 542	0.20
75 773	CARRIER GLOBAL CORP	USD	4 779 761	0.38
29 267	CBRE GROUP INCORPORATED - A	USD	2 607 982	0.21
35 179	CENTENE CORPORATION	USD	2 332 368	0.18
82 416	CHURCH & DWIGHT CO INC	USD	8 544 891	0.67
22 687	CLOROX COMPANY	USD	3 096 095	0.24
122 149	CONAGRA BRANDS INCORPORATED	USD	3 471 475	0.27
43 410	CROWN CASTLE INTERNATIONAL CORP	USD	4 241 157	0.33
43 697	DANAHER CORP	USD	10 917 694	0.86
11 639	DAVITA INC	USD	1 612 816	0.13
21 356	DAYFORCE INC	USD	1 059 258	0.08
4 852	DECKERS OUTDOOR CORPORATION	USD	4 696 493	0.37
5 395	DICKS SPORTING GOODS INC	USD	1 159 116	0.09
23 219	DISCOVER FINANCIAL SERVICES	USD	3 037 277	0.24
46 655	DOVER CORP	USD	8 418 895	0.66
1 586	DR HORTON INC	USD	223 515	0.02
21 168	ECOLAB INC	USD	5 037 984	0.40
66 237	EDWARDS LIFESCIENCES CORPORATION	USD	6 118 312	0.48
54 084	ELECTRONIC ARTS INCORPORATED	USD	7 535 524	0.59
15 619	ELEVANCE HEALTH	USD	8 463 311	0.67
2 426	EMCOR GROUP INC	USD	885 684	0.07
5 869	EQUINIX INC	USD	4 440 485	0.35
138 764	EXELON CORPORATION	USD	4 802 622	0.38
42 612	EXPEDITORS INTERNATIONAL WASH INC	USD	5 317 551	0.42
8 541	FACTSET RESEARCH SYSTEMS INC	USD	3 487 034	0.27
47 451	FIDELITY NATL IN	USD	3 575 907	0.28
63 685	FISERV INC	USD	9 491 612	0.75
98 379	FORTIVE CORP	USD	7 289 884	0.57
49 118	FORTUNE BRANDS HOME SECURITY	USD	3 189 723	0.25
65 390	FOX CORP - A	USD	2 247 454	0.18
53 390	FOX CORP - B	USD	1 709 548	0.13
105 410	GENERAL MILLS INC	USD	6 668 237	0.53

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

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
79 721	GILEAD SCIENCES	USD	5 469 658	0.43
66 179	GRACO INC	USD	5 246 671	0.41
103 499	HARTFORD FINANCIAL SERVICES GRP	USD	10 405 789	0.82
12 671	HCA HEALTHCARE INC	USD	4 070 939	0.32
50 050	HENRY SCHEIN INC	USD	3 208 205	0.25
69 511	HOLOGIC INC	USD	5 161 192	0.41
32 735	HOME DEPOT INCORPORATED	USD	11 268 695	0.89
19 012	HUNT (JB) TRANSPRT SVCS INC	USD	3 041 920	0.24
309 221	HUNTINGTON BANCSHARES INC	USD	4 075 533	0.32
29 581	IDEX CORP	USD	5 951 697	0.47
9 158	IDEXX LABORATORIES INCORPORATED	USD	4 461 778	0.35
41 276	ILLINOIS TOOL WORKS	USD	9 780 761	0.77
16 829	ILLUMINA INCORPORATED	USD	1 756 611	0.14
100 808	INGERSOLL RAND INCORPORATION	USD	9 157 399	0.72
8 259	INSULET CORPORATION	USD	1 666 666	0.13
136 562	INTEL CORPORATION	USD	4 229 325	0.33
38 840	INTERNATIONAL FLAVORS & FRAGRANCES	USD	3 697 956	0.29
84 073	INTERPUBLIC GROUP OF COS INC	USD	2 445 684	0.19
20 194	INTUIT INC	USD	13 271 698	1.05
32 335	IQVIA HOLDINGS INC	USD	6 836 912	0.54
96 782	IRON MOUNTAIN INC	USD	8 673 603	0.68
26 279	JOHNSON CONTROLS INTERNATIONAL	USD	1 746 765	0.14
102 432	KELLOGG CO	USD	5 908 278	0.47
141 379	KEURIG DR PEPPER INC	USD	4 722 059	0.37
16 709	KEYCORP	USD	237 435	0.02
37 956	KEYSIGHT TECHNOLOGIES INCORPORATED - W/I	USD	5 190 483	0.41
44 054	KNIGHT-SWIFT TRANSPORTATION	USD	2 199 176	0.17
14 892	LABCORP HOLDINGS INC	USD	3 030 671	0.24
16 962	LAM RESEARCH CORPORATION	USD	18 061 985	1.42
31 544	LAMB WESTON HOLDINGS INC	USD	2 652 220	0.21
4 761	LENNOX INTERNATIONAL INC	USD	2 547 040	0.20
90 959	LKQ CORP	USD	3 782 985	0.30
24 532	LOWES COMPANIES INC	USD	5 408 325	0.43
5 394	MARKETAXESS HOLDINGS INC	USD	1 081 659	0.09
55 958	MARSH & MCLENNAN COS	USD	11 791 469	0.93
24 026	MCCORMICK & CO-NON VTG SHRS	USD	1 704 404	0.13
5 255	METTLER - TOLEDO INTERNATIONAL	USD	7 344 335	0.58
8 149	MOLINA HEALTHCARE INC	USD	2 422 698	0.19
20 551	MOODYS CORP	USD	8 650 532	0.68
79 742	NASDAQ OMX GROUP/THE	USD	4 805 253	0.38
131 911	NEWMONT MINING	USD	5 523 114	0.43
42 301	NORTHERN TRUST CORP	USD	3 552 438	0.28
526 367	NVIDIA CORPORATION	USD	65 027 378	5.12
23 571	OLD DOMINION FREIGHT LINE	USD	4 162 639	0.33
10 435	OWENS CORNING	USD	1 812 768	0.14
50 607	PAYCHEX INC	USD	5 999 966	0.47
5 890	PAYLOCITY HOLDINGS CORP	USD	776 597	0.06
40 846	PNC FINANCIAL SERVICES GROUP	USD	6 350 736	0.50
9 261	POOL CORP	USD	2 846 183	0.22
33 663	PPG INDUSTRIES INC	USD	4 237 835	0.33
41 590	PRINCIPAL FINANCIAL GROUP	USD	3 262 736	0.26
42 615	PROGRESSIVE CORP	USD	8 851 562	0.70
69 864	PRUDENTIAL FINANCIAL INC	USD	8 187 362	0.64
17 287	QUANTA SERVICES INC	USD	4 392 454	0.35
22 191	QUEST DIAGNOSTICS INC	USD	3 037 504	0.24
27 326	RAYMOND JAMES FINANCIAL INC	USD	3 377 767	0.27
184 946	REGIONS FINANCIAL CORP	USD	3 706 318	0.29
10 007	REPLIGEN CORP	USD	1 261 482	0.10
79 075	RIVIAN AUTOMOTIVE INC-A	USD	1 061 187	0.08
19 045	ROCKWELL AUTOMATION INC	USD	5 242 708	0.41
27 508	S&P GLOBAL INCORPORATED	USD	12 268 567	0.97

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

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
11 156	SBA COMMUNICATIONS CORP	USD	2 189 923	0.17
34 257	SOLVENTUM CORP	USD	1 811 510	0.14
42 476	STATE STREET CORP	USD	3 143 224	0.25
9 846	STEEL DYNAMICS INC	USD	1 275 057	0.10
74 034	SYNCHRONY FINANCIAL	USD	3 493 664	0.28
29 270	TAKE-TWO INTERACTIVE SOFTWARE	USD	4 551 192	0.36
9 946	TELEFLEX INC	USD	2 091 942	0.16
67 765	TESLA INCORPORATED	USD	13 409 337	1.06
116 316	TEXAS INSTRUMENTS INCORPORATED	USD	22 626 950	1.78
63 084	THE COOPER COMPANIES	USD	5 507 233	0.43
10 237	TORO CO	USD	957 262	0.08
15 620	TRACTOR SUPPLY COMPANY	USD	4 217 400	0.33
17 157	TRANE TECHNOLOGIES PLC	USD	5 643 452	0.44
38 770	TRAVELERS COS INC/THE	USD	7 883 492	0.62
96 759	TRUIST FINANCIAL CORP	USD	3 759 087	0.30
6 916	ULTA BEAUTY INC	USD	2 668 677	0.21
8 608	UNITED RENTALS INC	USD	5 567 052	0.44
83 642	US BANCORP	USD	3 320 587	0.26
33 423	VERALTO CORP	USD	3 190 894	0.25
189 355	VERIZON COMMUNICATIONS INC	USD	7 809 000	0.61
66 178	WALT DISNEY COMPANY	USD	6 570 814	0.52
15 423	WATERS CORPORATION	USD	4 474 521	0.35
10 970	WEST PHARMACEUTICAL SERVICES	USD	3 613 408	0.28
4 229	WILLIAMS-SONOMA INC	USD	1 194 143	0.09
25 921	WORKDAY INC - A	USD	5 794 899	0.46
5 610	WW GRAINGER INCORPORATED	USD	5 061 566	0.40
47 541	XYLEM INC	USD	6 447 986	0.51
55 427	ZIMMER BIOMET HOLDINGS INC	USD	6 015 492	0.47
42 903	ZOETIS INCORPORATED	USD	7 437 664	0.59
	<i>Japan</i>		<i>101 834 851</i>	<i>8.01</i>
66 300	AJINOMOTO CO INCORPORATED	JPY	2 324 993	0.18
242 400	CONCORDIA FINANCIAL GROUP LT	JPY	1 425 829	0.11
500	DAIKIN INDUSTRIES LTD	JPY	69 533	0.01
517 300	DAIWA SECURITIES GROUP INC	JPY	3 945 836	0.31
90 200	FANUC CORP	JPY	2 472 285	0.19
172 700	FUJITSU LTD	JPY	2 702 262	0.21
90 300	HANKYU HANSHIN HOLDINGS INC	JPY	2 399 243	0.19
36 600	HOYA CORP	JPY	4 255 893	0.34
45 000	IBIDEN CO LTD	JPY	1 831 779	0.14
12 800	KAO CORP	JPY	519 130	0.04
165 500	KDDI CORP	JPY	4 376 707	0.34
117 700	MATSUMOTOKIYOSHI HOLDINGS CO	JPY	1 690 209	0.13
212 300	MITSUBISHI ESTATE CO LTD	JPY	3 325 849	0.26
50 000	NEC CORP	JPY	4 116 934	0.32
19 000	NITTO DENKO CORP	JPY	1 501 243	0.12
110 700	NOMURA RESEARCH INSTITUTE LTD	JPY	3 111 244	0.24
69 300	OMRON CORP	JPY	2 381 945	0.19
97 000	ORIENTAL LAND CO LTD	JPY	2 702 686	0.21
52 700	PAN PACIFIC INTERNATIONAL HOLDING LTD	JPY	1 233 139	0.10
345 000	RAKUTEN INC	JPY	1 779 905	0.14
283 300	RENASAS ELECTRONICS CORP	JPY	5 299 327	0.42
64 100	SECOM CO LTD	JPY	3 784 395	0.30
106 500	SG HOLDINGS CO LTD	JPY	981 513	0.08
5 500	SHISEIDO CO LTD	JPY	156 869	0.01
691 700	SOFTBANK CORP	JPY	8 447 375	0.67
133 100	SOMPO HOLDINGS INC	JPY	2 842 214	0.22
65 600	SONY CORP	JPY	5 562 502	0.44
83 100	SUMITOMO MITSUI FINANCIAL GR	JPY	5 540 517	0.44
123 300	SYSMEX CORP	JPY	1 986 015	0.16
29 200	T&D HOLDINGS INC	JPY	509 811	0.04
60 400	TDK CORP	JPY	3 704 128	0.29

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

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
80 300	TIS INC	JPY	1 556 480	0.12
135 000	TOKIO MARINE HOLDINGS INC	JPY	5 039 631	0.40
185 300	TOKYU CORP	JPY	2 041 226	0.16
77 600	UNICHARM CORP	JPY	2 492 597	0.20
914 900	YAHOO JAPAN CORP	JPY	2 211 890	0.17
9 600	YOKOGAWA ELECTRIC CORP	JPY	232 152	0.02
51 100	ZOZO INC	JPY	1 279 565	0.10
	<i>Canada</i>		<i>65 400 843</i>	<i>5.12</i>
109 422	AGNICO EAGLE MINES LTD	CAD	7 155 290	0.56
80 981	BANK OF NOVA SCOTIA	CAD	3 703 525	0.29
70 269	CGI INCORPORATED	CAD	7 012 165	0.55
87 892	DOLLARAMA INCORPORATED	CAD	8 023 118	0.63
112 981	ELEMENT FLEET MANAGEMENT COR	CAD	2 055 071	0.16
17 188	GILDAN ACTIVEWEAR INCORPORATED	CAD	651 787	0.05
127 926	HYDRO ONE LTD	CAD	3 725 493	0.29
6 302	LULULEMON ATHLETICA INCORPORATED	USD	1 882 407	0.15
87 603	METRO INC	CAD	4 852 075	0.38
37 442	NATIONAL BANK OF CANADA	CAD	2 969 104	0.23
106 300	OPEN TEXT CORP	CAD	3 191 246	0.25
26 905	RB GLOBAL INC	CAD	2 051 542	0.16
55 439	RIOCAN REAL ESTATE INVEST TRUST	CAD	681 051	0.05
69 281	SHOPIFY INC - A	CAD	4 577 488	0.36
38 975	SUN LIFE FINANCIAL INC	CAD	1 910 626	0.15
154 262	TELUS CORP	CAD	2 334 725	0.18
92 886	TORONTO DOMINION BANK	CAD	5 104 635	0.40
22 607	WSP GLOBAL INC	CAD	3 519 495	0.28
	<i>The Netherlands</i>		<i>46 708 754</i>	<i>3.67</i>
6 047	ARGENX SE	EUR	2 648 084	0.21
16 037	ASML HOLDING NV	EUR	16 572 336	1.30
51 539	KONINKLIJKE AHOLD DELHAIZE	EUR	1 523 987	0.12
677 268	KONINKLIJKE KPN NV	EUR	2 598 586	0.20
48 549	NXP SEMICONDUCTORS NV	USD	13 064 049	1.03
84 889	PROSUS NV	EUR	3 025 988	0.24
74 815	QIAGEN N.V.	EUR	3 091 054	0.24
25 223	WOLTERS KLUWER	EUR	4 184 670	0.33
	<i>United Kingdom</i>		<i>41 656 386</i>	<i>3.28</i>
98 210	3I GROUP PLC	GBP	3 806 294	0.30
31 167	ADMIRAL GROUP PLC	GBP	1 030 247	0.08
30 750	BERKELEY GROUP HOLDINGS/THE	GBP	1 783 376	0.14
25 401	BURBERRY GROUP PLC	GBP	281 852	0.02
37 222	COCA-COLA EUROPACIFIC PARTNER	USD	2 712 367	0.21
21 731	CRODA INTERNATIONAL PLC	GBP	1 084 504	0.09
14 186	FERGUSON PLC	USD	2 747 119	0.22
58 900	HIKMA PHARMACEUTICALS PLC	GBP	1 407 931	0.11
224 865	INFORMA PLC	GBP	2 432 588	0.19
4 853	INTERTEK GROUP PLC	GBP	294 092	0.02
146 298	LEGAL & GENERAL GROUP PLC	GBP	419 796	0.03
63 736	PENTAIR PLC	USD	4 886 639	0.38
140 164	RELX PLC	GBP	6 447 525	0.51
214 475	SEGRO PLC	GBP	2 435 141	0.19
78 706	SEVERN TRENT PLC	GBP	2 367 878	0.19
195 481	UNITED UTILITIES GROUP PLC	GBP	2 428 040	0.19
8 629	WHITBREAD PLC	GBP	324 505	0.03
18 183	WILLIS TOWERS WATSON PLC	USD	4 766 492	0.38
	<i>Switzerland</i>		<i>33 616 171</i>	<i>2.66</i>
32 639	ABB LTD - REG	SEK	1 812 224	0.14
44 831	ALCON INC	CHF	4 002 264	0.32
11 378	BANQUE CANTONALE VAUDOIS-REG	CHF	1 207 345	0.10
13 380	DSM-FIRMENICH AG	EUR	1 514 306	0.12

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

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 005	GIVAUDAN - REG	CHF	4 764 533	0.38
14 986	JULIUS BAER GROUP LTD	CHF	837 209	0.07
6 635	KUEHNE & NAGEL INTERNATIONAL AG - REG	CHF	1 907 999	0.15
15 726	SGS SA-REG	CHF	1 400 080	0.11
69 828	SIG GROUP AG	CHF	1 278 322	0.10
2 107	SIKA AG - REG	CHF	603 087	0.05
8 855	SONOVA HOLDING AG - REG	CHF	2 735 601	0.22
17 909	STRAUMANN HOLDING AG-REG	CHF	2 218 253	0.17
21 889	SWISS RE AG	CHF	2 716 098	0.21
12 414	ZURICH INSURANCE GROUP AG	CHF	6 618 850	0.52
	<i>France</i>		<i>32 642 592</i>	<i>2.58</i>
78 503	AXA SA	EUR	2 572 025	0.20
15 648	BIOMERIEUX	EUR	1 488 404	0.12
23 417	CARREFOUR SA	EUR	331 283	0.03
108 059	CREDIT AGRICOLE SA	EUR	1 475 448	0.12
2 518	HERMES INTERNATIONAL	EUR	5 775 146	0.45
15 045	IPSEN	EUR	1 846 253	0.15
3 508	KERING	EUR	1 272 658	0.10
19 414	LOREAL	EUR	8 531 892	0.67
15 116	PUBLICIS GROUPE	EUR	1 610 013	0.13
32 195	SCHNEIDER ELECTRIC SE	EUR	7 739 470	0.61
	<i>Australia</i>		<i>30 861 670</i>	<i>2.43</i>
31 664	ASX LTD	AUD	1 268 790	0.10
218 001	BRAMBLES LTD	AUD	2 115 420	0.17
15 787	COCHLEAR LTD	AUD	3 501 922	0.28
24 221	CSL LTD	AUD	4 775 246	0.38
155 588	GOODMAN GROUP	AUD	3 610 800	0.28
762 366	GPT GROUP	AUD	2 036 555	0.16
93 032	NORTHERN STAR RESOURCES LTD	AUD	807 697	0.06
184 622	PILBARA MINERALS LTD	AUD	378 525	0.03
144 652	QBE INSURANCE GROUP LTD	AUD	1 679 951	0.13
222 249	SUNCORP GROUP LTD	AUD	2 584 111	0.20
671 673	TRANSURBAN GROUP	AUD	5 562 271	0.44
37 925	WISETECH GLOBAL LTD	AUD	2 540 382	0.20
	<i>Italy</i>		<i>19 935 020</i>	<i>1.57</i>
49 811	AMPLIFON SPA	EUR	1 774 515	0.14
151 825	ASSICURAZIONI GENERALI	EUR	3 789 713	0.30
76 960	FINECOBANK SPA	EUR	1 148 148	0.09
172 913	MEDIOBANCA SPA	EUR	2 537 024	0.20
34 465	MONCLER SPA	EUR	2 107 675	0.17
180 343	POSTE ITALIANE SPA	EUR	2 299 097	0.18
41 464	RECORDATI SPA	EUR	2 164 181	0.17
531 893	TERNA SPA	EUR	4 114 667	0.32
	<i>Germany</i>		<i>11 200 248</i>	<i>0.89</i>
1 893	ADIDAS AG	EUR	452 427	0.04
6 568	CARL ZEISS MEDITEC AG - BR	EUR	462 127	0.04
18 987	DEUTSCHE BOERSE AG	EUR	3 888 755	0.31
4 986	HENKEL AG & CO KGAA	EUR	392 498	0.03
15 334	HENKEL AG & CO KGAA VORZUG	EUR	1 367 655	0.11
14 245	LEG IMMOBILIEN SE	EUR	1 164 267	0.09
6 938	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	3 472 519	0.27
	<i>Ireland</i>		<i>10 869 544</i>	<i>0.86</i>
32 130	ALLEGION PLC - W/I	USD	3 796 160	0.30
36 087	JAMES HARDIE INDUSTRIES - CDI	AUD	1 139 947	0.09
15 539	KERRY GROUP PLC - A	EUR	1 259 869	0.10
21 288	STERIS PLC	USD	4 673 568	0.37

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

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Hong Kong</i>		<i>9 652 009</i>	<i>0.75</i>
490 400	AIA GROUP LTD	HKD	3 329 039	0.26
111 900	HANG SENG BANK LTD	HKD	1 438 985	0.11
618 978	MTR CORP	HKD	1 954 271	0.15
1 470 000	SINO LAND CO	HKD	1 515 674	0.12
160 000	SWIRE PACIFIC LTD - A	HKD	1 414 040	0.11
	<i>Denmark</i>		<i>8 910 403</i>	<i>0.70</i>
19 084	COLOPLAST - B	DKK	2 294 512	0.18
5 441	GENMAB A/S	DKK	1 364 512	0.11
26 713	NOVOZYMES A/S - B	DKK	1 635 827	0.13
7 648	PANDORA A/S	DKK	1 155 191	0.09
56 539	VESTAS WIND SYSTEMS A/S	DKK	1 310 240	0.10
26 552	WILLIAM DEMANT HOLDING	DKK	1 150 121	0.09
	<i>Spain</i>		<i>8 259 392</i>	<i>0.65</i>
4 633	ACCIONA SA	EUR	547 686	0.04
36 202	AMADEUS IT GROUP SA	EUR	2 411 001	0.19
23 863	CELLNEX TELECOM SAU	EUR	776 718	0.06
124 825	EDP RENOVAVEIS SA	EUR	1 745 845	0.14
158 833	RED ELECTRICA FI CORPORACION SA	EUR	2 778 142	0.22
	<i>Singapore</i>		<i>7 874 004</i>	<i>0.62</i>
1 465 100	CAPITALAND ASCENDAS REAL ESTATE INV TRT	SGD	2 767 481	0.22
1 034 800	CAPITALAND INVESTMENT LTD/SI	SGD	2 031 026	0.16
2 105 100	CAPITALAND MALL TRUST	SGD	3 075 497	0.24
	<i>Finland</i>		<i>7 672 761</i>	<i>0.61</i>
30 232	ELISA OYJ	EUR	1 388 065	0.11
70 184	KESKO OYJ - B	EUR	1 232 851	0.10
3 741	KONE OYJ - B	EUR	184 794	0.01
43 219	ORION OYJ - B	EUR	1 846 314	0.15
70 287	SAMPO OYJ - A	EUR	3 020 737	0.24
	<i>Belgium</i>		<i>7 385 695</i>	<i>0.58</i>
6 925	AGEAS	EUR	316 765	0.02
11 108	ELIA SYSTEM OPERATOR SA/NV	EUR	1 041 092	0.08
20 963	KBC GROEP NV	EUR	1 480 582	0.12
30 590	UCB SA	EUR	4 547 256	0.36
	<i>Norway</i>		<i>5 814 141</i>	<i>0.46</i>
96 319	DNB BANK ASA	NOK	1 896 973	0.15
35 597	GJENSIDIGE FORSIKRING ASA	NOK	637 885	0.05
103 606	MOWI ASA	NOK	1 729 112	0.14
99 956	ORKLA ASA	NOK	814 384	0.06
64 374	TELENOR ASA	NOK	735 787	0.06
	<i>Sweden</i>		<i>5 303 775</i>	<i>0.43</i>
33 052	ESSITY AKTIEBOLAG - B	SEK	847 043	0.07
73 766	SVENSKA CELLULOSA AB SCA - B	SEK	1 090 453	0.09
133 210	SVENSKA HANDELSBANKEN - A	SEK	1 269 816	0.10
46 074	SWEDISH ORPHAN BIOVITRUM AB	SEK	1 233 843	0.10
38 156	TELE2 AB - B	SEK	384 437	0.03
178 123	TELIA CO AB	SEK	478 183	0.04
	<i>Austria</i>		<i>1 961 204</i>	<i>0.15</i>
24 846	VERBUND AG	EUR	1 961 204	0.15
	<i>Luxembourg</i>		<i>1 817 192</i>	<i>0.14</i>
36 424	EUROFINS SCIENTIFIC	EUR	1 817 192	0.14
	<i>New Zealand</i>		<i>1 634 412</i>	<i>0.13</i>
143 172	MERCURY NZ	NZD	572 740	0.05
276 997	MERIDIAN ENERGY LTD	NZD	1 061 672	0.08
	<i>United Arab Emirates</i>		<i>0</i>	<i>0.00</i>
3 270	NMC HEALTH PLC	GBP	0	0.00

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

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Other transferable securities			1	0.00
Warrants, Rights			1	0.00
47 311	AMPLIFON SPA RTS 09/07/2024	EUR	1	0.00
Total securities portfolio			1 266 292 785	99.71

BNP Paribas Easy Sustainable EUR Corporate Bond

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			51 627 184	97.74
Bonds			39 340 808	74.48
<i>France</i>			<i>9 212 321</i>	<i>17.46</i>
100 000	ALD SA 4.000% 22-05/07/2027	EUR	100 861	0.19
200 000	ALSTOM S 0.125% 21-27/07/2027	EUR	179 574	0.34
100 000	ALTAREA 1.875% 19-17/01/2028	EUR	90 312	0.17
100 000	APRR SA 3.125% 23-24/01/2030	EUR	97 695	0.18
500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.250% 21-29/06/2028	EUR	438 573	0.84
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.000% 22-21/11/2029	EUR	101 501	0.19
200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.125% 23-18/09/2030	EUR	205 261	0.39
100 000	BNP PARIBAS 1.375% 19-28/05/2029	EUR	89 228	0.17
100 000	BNP PARIBAS 2.100% 22-07/04/2032	EUR	88 001	0.17
100 000	BNP PARIBAS 4.095% 24-13/02/2034	EUR	100 640	0.19
200 000	BPCE 4.125% 23-10/07/2028	EUR	203 874	0.39
200 000	CAPGEMINI SE 1.750% 18-18/04/2028	EUR	188 282	0.36
100 000	CAPGEMINI SE 2.375% 20-15/04/2032	EUR	91 945	0.17
100 000	CARMILA SA 5.500% 23-09/10/2028	EUR	104 216	0.20
100 000	CARREFOUR BANQUE 4.079% 23-05/05/2027	EUR	100 621	0.19
100 000	CARREFOUR SA 4.125% 22-12/10/2028	EUR	101 831	0.19
100 000	CARREFOUR SA 4.375% 23-14/11/2031	EUR	102 777	0.19
200 000	COMPAGNIE DE SAINT GOBAIN 3.750% 23-29/11/2026	EUR	200 894	0.38
100 000	COMPAGNIE DE SAINT GOBAIN 3.875% 23-29/11/2030	EUR	100 900	0.19
100 000	CREDIT AGRICOLE SA 0.125% 20-09/12/2027	EUR	88 632	0.17
200 000	CREDIT AGRICOLE SA 4.375% 23-27/11/2033	EUR	206 615	0.39
100 000	CREDIT MUTUEL ARKEA 0.875% 21-11/03/2033	EUR	77 805	0.15
300 000	DANONE 0.395% 20-10/06/2029	EUR	260 741	0.49
100 000	DANONE 3.071% 22-07/09/2032	EUR	97 027	0.18
100 000	DASSAULT SYSTEME 0.125% 19-16/09/2026	EUR	92 660	0.18
100 000	ENGIE 3.500% 22-27/09/2029	EUR	99 578	0.19
100 000	ENGIE 3.625% 24-06/03/2031	EUR	99 106	0.19
100 000	ENGIE 4.000% 23-11/01/2035	EUR	100 098	0.19
100 000	ENGIE 4.250% 23-11/01/2043	EUR	97 903	0.19
34 000	ENGIE 5.950% 11-16/03/2111	EUR	39 675	0.08
194 000	FIRMENICH 1.375% 20-30/10/2026	EUR	184 984	0.35
116 000	FIRMENICH 1.750% 20-30/04/2030	EUR	105 436	0.20
100 000	GECINA 1.625% 19-29/05/2034	EUR	82 088	0.16
200 000	HOLDING DINFRA 1.625% 20-18/09/2029	EUR	177 832	0.34
200 000	JCDECAUX SA 1.625% 22-07/02/2030	EUR	176 101	0.33
100 000	KERING 1.250% 16-10/05/2026	EUR	96 001	0.18
200 000	KERING 3.625% 24-11/03/2036	EUR	195 173	0.37
200 000	KLEPIERRE 1.250% 16-29/09/2031	EUR	167 030	0.32
200 000	LEGRAND SA 0.750% 20-20/05/2030	EUR	171 617	0.32
300 000	LOREAL SA 3.375% 23-23/01/2027	EUR	300 900	0.57
200 000	MICHELIN 0.875% 18-03/09/2025	EUR	193 856	0.37
100 000	MICHELIN 1.750% 18-03/09/2030	EUR	91 166	0.17
300 000	ORANGE 0.125% 20-16/09/2029	EUR	253 920	0.48
400 000	ORANGE 2.375% 22-18/05/2032	EUR	369 401	0.71
200 000	PRAEMIA HEALTHCARE 5.500% 23-19/09/2028	EUR	206 924	0.39
200 000	PSA BANQUE FRANCE 3.875% 23-19/01/2026	EUR	200 325	0.38
127 000	RCI BANQUE 4.875% 22-21/09/2028	EUR	131 276	0.25
114 000	RCI BANQUE 4.875% 23-02/10/2029	EUR	118 111	0.22
138 000	RCI BANQUE 4.875% 23-14/06/2028	EUR	142 350	0.27
300 000	SANOFI 1.375% 18-21/03/2030	EUR	270 627	0.51
100 000	SANOFI 1.500% 15-22/09/2025	EUR	97 509	0.18
100 000	SANOFI 1.500% 20-01/04/2030	EUR	90 701	0.17
100 000	SCHNEIDER ELECTRIC SE 3.000% 24-10/01/2031	EUR	97 912	0.19
200 000	SCHNEIDER ELECTRIC SE 3.250% 24-10/10/2035	EUR	193 232	0.37
100 000	SCHNEIDER ELECTRIC SE 3.500% 23-12/06/2033	EUR	100 112	0.19
100 000	SOCIETE GENERALE 4.125% 23-21/11/2028	EUR	101 767	0.19

BNP Paribas Easy Sustainable EUR Corporate Bond

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	SOCIETE GENERALE 4.250% 23-28/09/2026	EUR	101 178	0.19
100 000	SUEZ 1.250% 20-14/05/2035	EUR	78 858	0.15
200 000	SUEZ 1.750% 15-10/09/2025	EUR	195 523	0.37
100 000	UNIBAIL-RODAMCO 1.875% 18-15/01/2031	EUR	88 023	0.17
200 000	URW 1.375% 21-25/05/2033	EUR	159 385	0.30
200 000	VEOLIA ENVRNMT 0.664% 20-15/01/2031	EUR	165 616	0.31
200 000	VINCI SA 0.500% 21-09/01/2032	EUR	160 561	0.30
	<i>The Netherlands</i>		<i>6 769 168</i>	<i>12.79</i>
101 000	ABN AMRO BANK NV 0.500% 19-15/04/2026	EUR	95 972	0.18
100 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	96 961	0.18
100 000	ABN AMRO BANK NV 4.000% 23-16/01/2028	EUR	101 147	0.19
200 000	ABN AMRO BANK NV 4.250% 22-21/02/2030	EUR	204 876	0.39
176 000	ACHMEA BV 3.625% 22-29/11/2025	EUR	175 408	0.33
130 000	ADECCO INTERNATIONAL FINANCIAL SERVICES 0.125% 21-21/09/2028	EUR	114 258	0.22
158 000	AGCO INTERNATION 0.800% 21-06/10/2028	EUR	138 547	0.26
122 000	AHOLD DELHAIZE 0.375% 21-18/03/2030	EUR	103 199	0.20
200 000	AKZO NOBEL NV 1.500% 22-28/03/2028	EUR	185 051	0.35
100 000	AKZO NOBEL NV 1.625% 20-14/04/2030	EUR	89 955	0.17
200 000	ALLIANZ FINANCE 0.000% 21-22/11/2026	EUR	185 382	0.35
146 000	AMERICAN MEDICAL SYSTEMS EUROPE 1.875% 22-08/03/2034	EUR	123 840	0.23
187 000	ASML HOLDING NV 1.625% 16-28/05/2027	EUR	178 851	0.34
113 000	BMW FINANCE NV 3.250% 23-22/07/2030	EUR	113 197	0.21
147 000	BMW FINANCE NV 3.625% 23-22/05/2035	EUR	147 023	0.28
181 000	COCA-COLA HBC BV 2.750% 22-23/09/2025	EUR	179 035	0.34
114 000	COMPASS GROUP 3.000% 22-08/03/2030	EUR	111 366	0.21
100 000	COOPERATIEVE RAB 0.625% 21-25/02/2033	EUR	77 795	0.15
192 000	CRH FUNDING 1.625% 20-05/05/2030	EUR	172 160	0.33
100 000	CTP NV 1.250% 21-21/06/2029	EUR	86 668	0.16
100 000	CTP NV 1.500% 21-27/09/2031	EUR	81 707	0.15
118 000	DIGITAL DUTCH 1.000% 20-15/01/2032	EUR	94 386	0.18
150 000	DSM NV 0.625% 20-23/06/2032	EUR	120 306	0.23
152 000	EDP FINANCE BV 1.625% 18-26/01/2026	EUR	147 559	0.28
100 000	ENEL FINANCE INTERNATIONAL NV 3.375% 24-23/07/2028	EUR	99 161	0.19
126 000	ENEL FINANCE INTERNATIONAL NV 4.500% 23-20/02/2043	EUR	125 049	0.24
100 000	ESSITY CAPITAL 3.000% 22-21/09/2026	EUR	99 278	0.19
100 000	GLOBAL SWITCH 1.375% 20-07/10/2030	EUR	90 681	0.17
154 000	JDE PEETS NV 0.625% 21-09/02/2028	EUR	137 924	0.26
200 000	KONINKLIJKE KPN 0.875% 21-15/11/2033	EUR	155 318	0.29
100 000	KONINKLIJKE KPN 3.875% 24-16/02/2036	EUR	98 692	0.19
100 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	93 069	0.18
100 000	LINDE FINANCE BV 0.550% 20-19/05/2032	EUR	80 760	0.15
177 000	MERCEDES-BENZ FINANCE 3.700% 23-30/05/2031	EUR	179 585	0.34
199 000	MONDELEZ INTERNATIONAL 0.625% 21-09/09/2032	EUR	158 420	0.30
100 000	RELX FINANCE 3.750% 23-12/06/2031	EUR	101 318	0.19
317 000	ROCHE FINANCE EUROPE 3.204% 23-27/08/2029	EUR	317 226	0.60
284 000	SANDOZ FINANCE 3.970% 23-17/04/2027	EUR	286 743	0.54
100 000	SARTORIUS FINANCE 4.375% 23-14/09/2029	EUR	102 401	0.19
100 000	SARTORIUS FINANCE 4.500% 23-14/09/2032	EUR	102 743	0.19
100 000	SIEMENS ENER FIN 4.000% 23-05/04/2026	EUR	100 015	0.19
100 000	SIEMENS ENER FIN 4.250% 23-05/04/2029	EUR	100 322	0.19
209 000	SIKA CAPITAL BV 0.875% 19-29/04/2027	EUR	195 121	0.37
124 000	STELLANTIS NV 0.750% 21-18/01/2029	EUR	109 104	0.21
110 000	STELLANTIS NV 1.250% 21-20/06/2033	EUR	87 829	0.17
100 000	STELLANTIS NV 2.750% 22-01/04/2032	EUR	91 882	0.17
100 000	STELLANTIS NV 4.250% 23-16/06/2031	EUR	101 740	0.19
200 000	TELEFONICA EUROPE 5.875% 03-14/02/2033	EUR	233 375	0.44
102 000	TOYOTA MOTOR FINANCE 3.500% 23-13/01/2028	EUR	102 232	0.19
115 000	UNILEVER FINANCE 1.750% 22-16/11/2028	EUR	108 278	0.20
198 000	VESTEDA FINANCE 1.500% 19-24/05/2027	EUR	186 253	0.35

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Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>United States of America</i>		<i>5 118 826</i>	<i>9.68</i>
100 000	ABBVIE INCORPORATED 2.125% 16-17/11/2028	EUR	94 856	0.18
214 000	ABBVIE INCORPORATED 2.625% 20-15/11/2028	EUR	207 941	0.39
217 000	AMGEN INC 2.000% 16-25/02/2026	EUR	211 258	0.40
100 000	APPLE INC 0.500% 19-15/11/2031	EUR	83 276	0.16
439 000	BANK OF AMERICA CORPORATION 4.134% 23-12/06/2028	EUR	447 853	0.86
195 000	BAXTER INTERNATIONAL 1.300% 19-15/05/2029	EUR	175 096	0.33
312 000	BMW US CAP LLC 1.000% 15-20/04/2027	EUR	292 583	0.55
153 000	BOSTON SCIENTIFIC 0.625% 19-01/12/2027	EUR	139 165	0.26
100 000	BRISTOL-MYERS 1.750% 15-15/05/2035	EUR	85 445	0.16
175 000	DOVER CORP 1.250% 16-09/11/2026	EUR	166 070	0.31
151 000	DUKE ENERGY CORPORATION 3.100% 22-15/06/2028	EUR	147 331	0.28
122 000	DUKE ENERGY CORPORATION 3.850% 22-15/06/2034	EUR	118 043	0.22
100 000	ELI LILLY & CO 1.375% 21-14/09/2061	EUR	54 207	0.10
100 000	EQUINIX INC 1.000% 21-15/03/2033	EUR	79 361	0.15
114 000	FEDEX CORP 0.950% 21-04/05/2033	EUR	89 869	0.17
185 000	FORD MOTOR CREDIT 4.867% 23-03/08/2027	EUR	189 703	0.36
148 000	FORD MOTOR CREDIT 5.125% 23-20/02/2029	EUR	153 685	0.29
197 000	GOLDMAN SACHS GROUP 0.750% 21-23/03/2032	EUR	158 109	0.30
102 000	GOLDMAN SACHS GROUP 0.875% 21-09/05/2029	EUR	89 634	0.17
140 000	GOLDMAN SACHS GROUP 1.000% 21-18/03/2033	EUR	112 384	0.21
126 000	GOLDMAN SACHS GROUP 1.250% 22-07/02/2029	EUR	113 386	0.21
156 000	IBM CORPORATION 1.750% 19-31/01/2031	EUR	140 307	0.27
148 000	IBM CORPORATION 4.000% 23-06/02/2043	EUR	146 133	0.28
118 000	ILLINOIS TOOL WORKS 3.000% 14-19/05/2034	EUR	111 791	0.21
100 000	INTERNATIONAL FLAVORS 1.800% 18-25/09/2026	EUR	95 751	0.18
200 000	JOHNSON CONTROLS 0.375% 20-15/09/2027	EUR	181 178	0.34
115 000	JOHNSON CONTROLS 4.250% 23-23/05/2035	EUR	117 090	0.22
101 000	MERCK & CO INC 1.375% 16-02/11/2036	EUR	79 011	0.15
110 000	MET LIFE GLOB 3.750% 22-05/12/2030	EUR	111 796	0.21
100 000	MET LIFE GLOB 4.000% 23-05/04/2028	EUR	101 807	0.19
110 000	PFIZER INC 1.000% 17-06/03/2027	EUR	103 715	0.20
103 000	PROCTER & GAMBLE 0.350% 21-05/05/2030	EUR	87 698	0.17
148 000	PROCTER & GAMBLE 1.200% 18-30/10/2028	EUR	136 613	0.26
111 000	PROCTER & GAMBLE 3.250% 23-02/08/2026	EUR	110 939	0.21
149 000	PROLOGIS EURO 4.625% 23-23/05/2033	EUR	154 812	0.29
138 000	TOYOTA MTR CREDIT 3.850% 23-24/07/2030	EUR	140 154	0.27
128 000	VF CORPORATION 0.625% 20-25/02/2032	EUR	90 776	0.17
	<i>Germany</i>		<i>3 958 838</i>	<i>7.50</i>
300 000	ADIDAS AG 0.625% 20-10/09/2035	EUR	221 823	0.42
100 000	BERLIN HYP AG 0.375% 22-25/01/2027	EUR	91 744	0.17
200 000	BERLIN HYP AG 1.125% 17-25/10/2027	EUR	181 378	0.34
193 000	CONTINENTAL AG 3.625% 22-30/11/2027	EUR	193 746	0.37
113 000	CONTINENTAL AG 4.000% 23-01/06/2028	EUR	114 701	0.22
100 000	COVESTRO AG 4.750% 22-15/11/2028	EUR	104 740	0.20
126 000	DAIMLER AG 0.750% 20-10/09/2030	EUR	108 011	0.20
163 000	DAIMLER AG 0.750% 21-11/03/2033	EUR	130 009	0.25
125 000	DEUTSCHE POST AG 3.375% 23-03/07/2033	EUR	125 712	0.24
179 000	DEUTSCHE TELEKOM 0.875% 19-25/03/2026	EUR	171 411	0.32
148 000	DEUTSCHE TELEKOM 1.750% 19-25/03/2031	EUR	135 268	0.26
100 000	DEUTSCHE WOHNEN 1.300% 21-07/04/2041	EUR	64 166	0.12
40 000	E.ON SE 1.625% 22-29/03/2031	EUR	35 574	0.07
174 000	E.ON SE 3.875% 23-12/01/2035	EUR	173 808	0.33
100 000	EUROGRID GMBH 3.279% 22-05/09/2031	EUR	97 204	0.18
200 000	HENKEL AG & CO 2.625% 22-13/09/2027	EUR	196 252	0.37
100 000	INFINEON TECH 1.125% 20-24/06/2026	EUR	95 496	0.18
100 000	INFINEON TECH 1.625% 20-24/06/2029	EUR	91 864	0.17
118 000	INNOGY FINANCE II BV 5.750% 03-14/02/2033	EUR	135 011	0.26
169 000	LANXESS 0.000% 21-08/09/2027	EUR	149 954	0.28
100 000	LANXESS 0.625% 21-01/12/2029	EUR	82 885	0.16

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Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	LEG IMMOBILIEN SE 0.750% 21-30/06/2031	EUR	79 576	0.15
200 000	MERCK FINANCIAL SERVICES 0.375% 19-05/07/2027	EUR	183 202	0.35
200 000	SAP SE 0.375% 20-18/05/2029	EUR	175 191	0.33
200 000	TELFONICA DEUTSC 1.750% 18-05/07/2025	EUR	195 901	0.37
200 000	VONOVIA SE 0.625% 21-24/03/2031	EUR	159 716	0.30
100 000	VONOVIA SE 1.375% 22-28/01/2026	EUR	96 137	0.18
100 000	VONOVIA SE 1.875% 22-28/06/2028	EUR	92 722	0.18
200 000	VONOVIA SE 2.375% 22-25/03/2032	EUR	177 290	0.34
100 000	VONOVIA SE 4.250% 24-10/04/2034	EUR	98 346	0.19
	<i>United Kingdom</i>		<i>3 117 916</i>	<i>5.91</i>
193 000	ANGLO AMERICAN 4.500% 23-15/09/2028	EUR	197 295	0.37
100 000	ASTRAZENECA PLC 3.750% 23-03/03/2032	EUR	102 293	0.19
111 000	COCA-COLA EURO 0.700% 19-12/09/2031	EUR	90 884	0.17
211 000	COCA-COLA EURO 1.125% 19-12/04/2029	EUR	189 210	0.36
233 000	DS SMITH PLC 0.875% 19-12/09/2026	EUR	219 314	0.42
100 000	DS SMITH PLC 4.500% 23-27/07/2030	EUR	103 328	0.20
279 000	EXPERIAN FINANCE 1.375% 17-25/06/2026	EUR	267 321	0.51
143 000	GLAXOSMITHKLINE 1.750% 18-21/05/2030	EUR	130 127	0.25
210 000	GSK CAPITAL BV 3.125% 22-28/11/2032	EUR	203 279	0.38
110 000	INT DIST SERV 5.250% 23-14/09/2028	EUR	112 919	0.21
100 000	LINDE PLC 0.000% 21-30/09/2026	EUR	92 625	0.18
100 000	LINDE PLC 3.400% 24-14/02/2036	EUR	97 177	0.18
100 000	LINDE PLC 3.625% 23-12/06/2034	EUR	100 461	0.19
127 000	MONDI FINANCE PL 1.625% 18-27/04/2026	EUR	122 565	0.23
141 000	NATWEST MARKETS 0.125% 21-12/11/2025	EUR	134 384	0.25
129 000	NATWEST MARKETS 4.250% 23-13/01/2028	EUR	131 700	0.25
100 000	SSE PLC 2.875% 22-01/08/2029	EUR	96 637	0.18
185 000	SWITCH HOLDINGS 2.250% 17-31/05/2027	EUR	178 019	0.34
169 000	UNILEVER NV 1.750% 20-25/03/2030	EUR	155 985	0.30
416 000	VODAFONE GROUP 0.900% 19-24/11/2026	EUR	392 393	0.75
	<i>Luxembourg</i>		<i>2 374 048</i>	<i>4.48</i>
100 000	CNH INDUSTRIAL 1.625% 19-03/07/2029	EUR	90 472	0.17
217 000	DH EUROPE 0.200% 19-18/03/2026	EUR	205 116	0.39
100 000	DH EUROPE 1.800% 19-18/09/2049	EUR	67 048	0.13
124 000	DH EUROPE FINANCE 1.200% 17-30/06/2027	EUR	116 372	0.22
100 000	HIGHLAND HOLDING 0.318% 21-15/12/2026	EUR	92 419	0.17
170 000	JOHN DEERE BANK 2.500% 22-14/09/2026	EUR	166 713	0.32
111 000	NESTLE FINANCE INTERNATIONAL 3.250% 22-15/01/2031	EUR	111 511	0.21
100 000	NESTLE FINANCE INTERNATIONAL 3.250% 24-23/01/2037	EUR	96 934	0.18
150 000	NESTLE FINANCE INTERNATIONAL 3.375% 22-15/11/2034	EUR	150 243	0.28
106 000	NESTLE FINANCE INTERNATIONAL 3.750% 23-14/11/2035	EUR	108 406	0.21
102 000	NOVARTIS FINANCE 0.000% 20-23/09/2028	EUR	89 369	0.17
107 000	NOVARTIS FINANCE 1.375% 18-14/08/2030	EUR	96 264	0.18
100 000	NOVARTIS FINANCE 1.625% 14-09/11/2026	EUR	96 442	0.18
136 000	PROLOGIS INTERNATIONAL II 3.625% 22-07/03/2030	EUR	133 200	0.25
133 000	PROLOGIS INTERNATIONAL II 4.625% 23-21/02/2035	EUR	136 816	0.26
105 000	RICHEMONT INTERNATIONAL 1.125% 20-26/05/2032	EUR	89 215	0.17
122 000	RICHEMONT INTERNATIONAL 1.500% 18-26/03/2030	EUR	110 896	0.21
103 000	SEGRO CAPITAL 1.250% 22-23/03/2026	EUR	98 842	0.19
100 000	TYCO ELECTRONICS 0.000% 21-16/02/2029	EUR	86 260	0.16
127 000	WHIRLPOOL EMEA 0.500% 20-20/02/2028	EUR	113 465	0.21
128 000	WHIRLPOOL FIN 1.100% 17-09/11/2027	EUR	118 045	0.22
	<i>Spain</i>		<i>2 016 178</i>	<i>3.81</i>
200 000	ABERTIS INFRAESTRUCTURAS 3.000% 19-27/03/2031	EUR	190 451	0.36
100 000	ABERTIS INFRAESTRUCTURAS 4.125% 23-31/01/2028	EUR	100 985	0.19
100 000	ACCIONA FILIALES 3.750% 23-25/04/2030	EUR	96 913	0.18
100 000	ARVAL SERVICE 4.000% 22-22/09/2026	EUR	100 250	0.19
100 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.750% 20-04/06/2025	EUR	97 403	0.18
300 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.000% 19-21/06/2026	EUR	285 347	0.54
300 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	280 193	0.53

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Quantity	Denomination	Quotation currency	Market value	% of net assets
300 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	272 278	0.52
100 000	IMMOBILIARIA COL 2.000% 18-17/04/2026	EUR	97 063	0.18
200 000	PROSEGUR CASH 1.375% 17-04/02/2026	EUR	193 003	0.37
265 000	TELEFONICA EMIS 1.957% 19-01/07/2039	EUR	202 873	0.38
100 000	TELEFONICA EMIS 3.698% 24-24/01/2032	EUR	99 419	0.19
	<i>Italy</i>		<i>1 502 427</i>	<i>2.86</i>
100 000	ASSICURAZIONI 3.547% 24-15/01/2034	EUR	96 813	0.18
200 000	ASSICURAZIONI 5.272% 23-12/09/2033	EUR	209 260	0.40
137 000	ERG SPA 0.875% 21-15/09/2031	EUR	109 266	0.21
100 000	INTESA SANPAOLO 1.750% 19-04/07/2029	EUR	91 142	0.17
100 000	INTESA SANPAOLO 5.125% 23-29/08/2031	EUR	107 044	0.20
166 000	MEDIOBANCA SPA 1.000% 20-08/09/2027	EUR	152 639	0.29
370 000	SNAM 3.375% 24-19/02/2028	EUR	366 626	0.70
386 000	TERNA SPA 1.000% 19-10/04/2026	EUR	369 637	0.71
	<i>Sweden</i>		<i>1 114 340</i>	<i>2.11</i>
100 000	ELECTROLUX AB 2.500% 22-18/05/2030	EUR	92 679	0.18
200 000	SKANDINAVISKA ENSKILDA BANK 0.750% 22-09/08/2027	EUR	183 571	0.35
170 000	SKANDINAVISKA ENSKILDA BANK 4.125% 23-29/06/2027	EUR	173 574	0.33
103 000	SKANDINAVISKA ENSKILDA BANK 4.375% 23-06/11/2028	EUR	105 868	0.20
192 000	SVENSKA HANDELSBANKEN 0.010% 20-02/12/2027	EUR	171 186	0.32
100 000	SVENSKA HANDELSBANKEN 2.625% 22-05/09/2029	EUR	96 828	0.18
190 000	VOLVO TREASURY AB 1.625% 22-18/09/2025	EUR	185 355	0.35
107 000	VOLVO TREASURY AB 2.625% 22-20/02/2026	EUR	105 279	0.20
	<i>Finland</i>		<i>828 998</i>	<i>1.57</i>
101 000	CASTELLUM HELSIN 0.875% 21-17/09/2029	EUR	83 264	0.16
100 000	NESTE 3.875% 23-21/05/2031	EUR	100 420	0.19
136 000	NESTE 4.250% 23-16/03/2033	EUR	138 889	0.26
257 000	NORDEA BANK ABP 1.125% 22-16/02/2027	EUR	241 705	0.46
105 000	STORA ENSO OYJ 0.625% 20-02/12/2030	EUR	85 683	0.16
100 000	TEOLLISUUDEN VOI 2.625% 22-31/03/2027	EUR	96 915	0.18
100 000	UPM-KYMMENE OYJ 0.500% 21-22/03/2031	EUR	82 122	0.16
	<i>Australia</i>		<i>737 079</i>	<i>1.39</i>
128 000	CIMIC FINANCE LT 1.500% 21-28/05/2029	EUR	111 527	0.21
108 000	NATIONAL AUSTRALIA BANK 2.125% 22-24/05/2028	EUR	103 278	0.20
209 000	SYDNEY AIRPORT F 4.375% 23-03/05/2033	EUR	215 944	0.41
112 000	TOYOTA FINANCE AUSTRALIA 2.280% 20-21/10/2027	EUR	107 966	0.20
100 000	TRANSURBAN FINANCE 3.000% 20-08/04/2030	EUR	96 062	0.18
100 000	TRANSURBAN FINANCE 4.225% 23-26/04/2033	EUR	102 302	0.19
	<i>Ireland</i>		<i>631 956</i>	<i>1.20</i>
118 000	CCEP FINANCE IRE 1.500% 21-06/05/2041	EUR	84 180	0.16
100 000	CRH SMW FINANCE 4.250% 23-11/07/2035	EUR	101 955	0.19
112 000	HAMMERSON IRLAND 1.750% 21-03/06/2027	EUR	103 829	0.20
143 000	KERRY GROUP FIN 2.375% 15-10/09/2025	EUR	140 837	0.27
104 000	SMURFIT KAPPA 0.500% 21-22/09/2029	EUR	88 673	0.17
114 000	SMURFIT KAPPA AQ 2.875% 18-15/01/2026	EUR	112 482	0.21
	<i>Japan</i>		<i>447 838</i>	<i>0.84</i>
103 000	EAST JAPAN RAIL 4.110% 23-22/02/2043	EUR	102 999	0.19
301 000	NTT FINANCE 0.342% 21-03/03/2030	EUR	253 065	0.48
121 000	TAKEDA PHARMACEUTICAL 2.000% 20-09/07/2040	EUR	91 774	0.17
	<i>Canada</i>		<i>421 838</i>	<i>0.80</i>
203 000	BANK NOVA SCOTIA 0.125% 19-04/09/2026	EUR	188 267	0.36
249 000	ROYAL BANK OF CANADA 2.125% 22-26/04/2029	EUR	233 571	0.44
	<i>Denmark</i>		<i>419 303</i>	<i>0.80</i>
120 000	AP MOLLER 3.750% 24-05/03/2032	EUR	120 060	0.23
100 000	NOVO NORDISK A/S 3.125% 24-21/01/2029	EUR	99 720	0.19
100 000	NOVO NORDISK A/S 3.250% 24-21/01/2031	EUR	99 831	0.19
100 000	NOVO NORDISK A/S 3.375% 24-21/05/2034	EUR	99 692	0.19

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Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Austria</i>		<i>277 939</i>	<i>0.53</i>
300 000	RAIFFEISEN BANK INTERNATIONAL 0.375% 19-25/09/2026	EUR	277 939	0.53
	<i>Norway</i>		<i>196 877</i>	<i>0.38</i>
100 000	SPAREBANK 1 SMN 0.125% 19-11/09/2026	EUR	92 700	0.18
105 000	SPAREBANK 1 SMN 3.125% 22-22/12/2025	EUR	104 177	0.20
	<i>Belgium</i>		<i>99 776</i>	<i>0.19</i>
100 000	ELIA TRANSMISSION BELGIUM 3.625% 23-18/01/2033	EUR	99 776	0.19
	<i>Mexico</i>		<i>95 142</i>	<i>0.18</i>
100 000	AMERICA MOVIL SA 2.125% 16-10/03/2028	EUR	95 142	0.18
	Floating rate bonds		12 286 376	23.26
	<i>France</i>		<i>2 822 556</i>	<i>5.33</i>
100 000	AXA SA 18-28/05/2049 FRN	EUR	95 184	0.18
144 000	AXA SA 21-07/10/2041 FRN	EUR	118 051	0.22
100 000	AXA SA 22-10/03/2043 FRN	EUR	97 214	0.18
131 000	AXA SA 23-11/07/2043 FRN	EUR	138 122	0.26
200 000	BNP PARIBAS 18-20/11/2030 FRN	EUR	194 597	0.37
200 000	BNP PARIBAS 21-19/01/2030 FRN	EUR	171 517	0.32
100 000	BNP PARIBAS 21-30/05/2028 FRN	EUR	91 035	0.17
100 000	BNP PARIBAS 21-31/08/2033 FRN	EUR	86 828	0.16
100 000	BNP PARIBAS 22-25/07/2028 FRN	EUR	96 884	0.18
100 000	BNP PARIBAS 22-31/03/2032 FRN	EUR	95 013	0.18
100 000	BNP PARIBAS 24-10/01/2032 FRN	EUR	99 898	0.19
300 000	BPCE 23-01/06/2033 FRN	EUR	314 434	0.60
100 000	BPCE 24-26/02/2036 FRN	EUR	100 935	0.19
200 000	CREDIT AGRICOLE SA 21-21/09/2029 FRN	EUR	174 019	0.33
200 000	CREDIT AGRICOLE SA 22-12/10/2026 FRN	EUR	200 321	0.38
200 000	CREDIT MUTUEL ARKEA 20-11/06/2029 FRN	EUR	180 521	0.34
400 000	SOCIETE GENERALE 20-22/09/2028 FRN	EUR	362 758	0.69
200 000	SOCIETE GENERALE 23-28/09/2029 FRN	EUR	205 225	0.39
	<i>The Netherlands</i>		<i>1 754 889</i>	<i>3.32</i>
300 000	COOPERATIEVE RAB 20-05/05/2028 FRN	EUR	278 110	0.53
100 000	COOPERATIEVE RAB 22-27/01/2028 FRN	EUR	102 388	0.19
100 000	COOPERATIEVE RAB 22-30/11/2032 FRN	EUR	99 191	0.19
114 000	DEUTSCHE TELEKOM FINANCE 03-24/01/2033 FRN	EUR	146 511	0.28
200 000	IBERDROLA INTERNATIONAL 20-31/12/2060 FRN	EUR	191 649	0.36
100 000	IBERDROLA INTERNATIONAL 20-31/12/2060 FRN	EUR	90 318	0.17
200 000	ING GROEP NV 21-09/06/2032 FRN	EUR	181 533	0.34
200 000	ING GROEP NV 22-24/08/2033 FRN	EUR	198 409	0.38
200 000	ING GROEP NV 24-12/02/2035 FRN	EUR	201 302	0.38
145 000	NN GROUP NV 22-01/03/2043 FRN	EUR	149 107	0.28
108 000	NN GROUP NV 23-03/11/2043 FRN	EUR	116 371	0.22
	<i>Germany</i>		<i>1 422 506</i>	<i>2.72</i>
200 000	ALLIANZ SE 19-25/09/2049 FRN	EUR	172 393	0.33
100 000	ALLIANZ SE 20-08/07/2050 FRN	EUR	88 813	0.17
100 000	COMMERZBANK AG 22-14/09/2027 FRN	EUR	98 050	0.19
200 000	COMMERZBANK AG 23-18/01/2030 FRN	EUR	207 976	0.39
100 000	COMMERZBANK AG 23-25/03/2029 FRN	EUR	104 051	0.20
100 000	DEUTSCHE BANK AG 20-10/06/2026 FRN	EUR	97 721	0.19
400 000	DEUTSCHE BANK AG 22-24/05/2028 FRN	EUR	392 380	0.75
100 000	MERCK 20-09/09/2080 FRN	EUR	94 361	0.18
200 000	MUENCHENER RUECKVERSICHERUNG AG 20-26/05/2041 FRN	EUR	166 761	0.32
	<i>Spain</i>		<i>1 231 611</i>	<i>2.34</i>
200 000	BANCO SABADELL 22-10/11/2028 FRN	EUR	208 482	0.39
100 000	BANCO SABADELL 23-07/06/2029 FRN	EUR	104 395	0.20
500 000	BANCO SANTANDER 21-24/06/2029 FRN	EUR	443 134	0.85
100 000	CAIXABANK 20-18/11/2026 FRN	EUR	95 355	0.18

BNP Paribas Easy Sustainable EUR Corporate Bond

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	CAIXABANK 21-09/02/2029 FRN	EUR	88 943	0.17
200 000	CAIXABANK 21-26/05/2028 FRN	EUR	184 397	0.35
100 000	CAIXABANK 22-14/11/2030 FRN	EUR	106 905	0.20
	<i>Italy</i>		<i>1 017 229</i>	<i>1.93</i>
100 000	ENEL SPA 23-16/07/2171 FRN	EUR	107 776	0.20
251 000	INTESA SANPAOLO 23-08/03/2028 FRN	EUR	258 231	0.49
195 000	MEDIOBANCA SPA 23-13/09/2027 FRN	EUR	199 092	0.38
153 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	136 293	0.26
150 000	UNICREDIT SPA 22-15/11/2027 FRN	EUR	156 555	0.30
154 000	UNICREDIT SPA 23-14/02/2030 FRN	EUR	159 282	0.30
	<i>United States of America</i>		<i>856 051</i>	<i>1.62</i>
259 000	CITIGROUP INC 22-22/09/2028 FRN	EUR	259 735	0.49
138 000	MORGAN STANLEY 17-23/10/2026 FRN	EUR	133 891	0.25
149 000	MORGAN STANLEY 21-29/04/2033 FRN	EUR	121 546	0.23
136 000	MORGAN STANLEY 22-25/10/2028 FRN	EUR	140 865	0.27
194 000	MORGAN STANLEY 23-02/03/2029 FRN	EUR	200 014	0.38
	<i>Denmark</i>		<i>608 535</i>	<i>1.15</i>
202 000	DANSKE BANK A/S 21-09/06/2029 FRN	EUR	179 674	0.34
158 000	JYSKE BANK A/S 23-26/10/2028 FRN	EUR	162 807	0.31
257 000	SYDBANK A/S 23-06/09/2028 FRN	EUR	266 054	0.50
	<i>Ireland</i>		<i>574 800</i>	<i>1.09</i>
100 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	92 417	0.17
100 000	AIB GROUP PLC 22-04/07/2026 FRN	EUR	99 743	0.19
104 000	AIB GROUP PLC 23-23/10/2031 FRN	EUR	111 097	0.21
179 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	168 359	0.32
100 000	BANK OF IRELAND 23-13/11/2029 FRN	EUR	103 184	0.20
	<i>Belgium</i>		<i>492 886</i>	<i>0.92</i>
100 000	KBC GROUP NV 20-10/09/2026 FRN	EUR	95 702	0.18
100 000	KBC GROUP NV 21-07/12/2031 FRN	EUR	92 089	0.17
100 000	KBC GROUP NV 23-19/04/2030 FRN	EUR	102 485	0.19
100 000	KBC GROUP NV 23-28/11/2029 FRN	EUR	101 774	0.19
100 000	KBC GROUP NV 24-17/04/2035 FRN	EUR	100 836	0.19
	<i>Norway</i>		<i>414 052</i>	<i>0.78</i>
191 000	DNB BANK ASA 23-13/09/2033 FRN	EUR	196 447	0.37
218 000	DNB BANK ASA 23-16/02/2027 FRN	EUR	217 605	0.41
	<i>United Kingdom</i>		<i>395 772</i>	<i>0.74</i>
106 000	NATWEST GROUP 21-26/02/2030 FRN	EUR	92 071	0.17
144 000	NATWEST GROUP 23-28/02/2034 FRN	EUR	150 413	0.28
157 000	SSE PLC 22-21/04/2171 FRN	EUR	153 288	0.29
	<i>Sweden</i>		<i>295 463</i>	<i>0.56</i>
115 000	TELIA CO AB 20-11/05/2081 FRN	EUR	108 659	0.21
200 000	TELIA CO AB 22-30/06/2083 FRN	EUR	186 804	0.35
	<i>Australia</i>		<i>230 122</i>	<i>0.44</i>
100 000	AUSNET SERVICES 21-11/03/2081 FRN	EUR	92 913	0.18
147 000	WESTPAC BANKING 21-13/05/2031 FRN	EUR	137 209	0.26
	<i>Hong Kong</i>		<i>86 522</i>	<i>0.16</i>
100 000	AIA GROUP 21-09/09/2033 FRN	EUR	86 522	0.16
	<i>Austria</i>		<i>83 382</i>	<i>0.16</i>
100 000	RAIFFEISEN BANK INTERNATIONAL 21-17/06/2033 FRN	EUR	83 382	0.16
Total securities portfolio			51 627 184	97.74

BNP Paribas Easy Sustainable EUR Government Bond

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			50 991 937	99.01
Bonds			50 991 937	99.01
<i>France</i>			<i>12 805 031</i>	<i>24.89</i>
742 000	FRANCE O.A.T. 0.000% 19-25/03/2025	EUR	723 598	1.41
781 000	FRANCE O.A.T. 0.000% 20-25/02/2026	EUR	741 794	1.44
1 863 000	FRANCE O.A.T. 0.000% 20-25/11/2030	EUR	1 538 279	2.99
688 000	FRANCE O.A.T. 0.000% 21-25/02/2027	EUR	635 093	1.23
878 000	FRANCE O.A.T. 0.000% 22-25/02/2025	EUR	858 508	1.67
1 289 000	FRANCE O.A.T. 0.500% 19-25/05/2029	EUR	1 143 214	2.22
144 000	FRANCE O.A.T. 0.500% 21-25/05/2072	EUR	50 472	0.10
2 459 000	FRANCE O.A.T. 0.500% 21-25/06/2044	EUR	1 393 269	2.71
407 000	FRANCE O.A.T. 0.750% 21-25/05/2053	EUR	198 575	0.39
901 000	FRANCE O.A.T. 0.750% 22-25/02/2028	EUR	831 803	1.62
1 400 000	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	1 122 380	2.18
127 000	FRANCE O.A.T. 2.500% 22-25/05/2043	EUR	107 810	0.21
728 000	FRANCE O.A.T. 2.500% 23-24/09/2026	EUR	718 390	1.39
1 124 000	FRANCE O.A.T. 2.750% 23-25/02/2029	EUR	1 110 287	2.16
1 547 000	FRANCE O.A.T. 3.000% 23-25/05/2033	EUR	1 523 022	2.96
121 000	FRANCE O.A.T. 3.000% 24-25/06/2049	EUR	108 537	0.21
<i>Italy</i>			<i>11 134 937</i>	<i>21.61</i>
318 000	ITALY BTPS 1.100% 22-01/04/2027	EUR	299 143	0.58
551 000	ITALY BTPS 1.200% 22-15/08/2025	EUR	536 894	1.04
1 468 000	ITALY BTPS 1.500% 21-30/04/2045	EUR	897 976	1.74
875 000	ITALY BTPS 1.800% 20-01/03/2041	EUR	612 763	1.19
50 000	ITALY BTPS 2.150% 21-01/03/2072	EUR	29 130	0.06
848 000	ITALY BTPS 2.650% 22-01/12/2027	EUR	827 987	1.61
1 606 000	ITALY BTPS 2.800% 22-15/06/2029	EUR	1 553 323	3.02
920 000	ITALY BTPS 3.500% 22-15/01/2026	EUR	920 276	1.79
1 300 000	ITALY BTPS 3.800% 23-15/04/2026	EUR	1 308 060	2.54
316 000	ITALY BTPS 4.000% 05-01/02/2037	EUR	312 082	0.61
1 691 000	ITALY BTPS 4.000% 22-30/04/2035	EUR	1 683 897	3.26
1 560 000	ITALY BTPS 4.000% 23-30/10/2031	EUR	1 586 364	3.07
100 000	ITALY BTPS 4.050% 24-30/10/2037	EUR	98 270	0.19
204 000	ITALY BTPS 4.400% 22-01/05/2033	EUR	211 528	0.41
255 000	ITALY BTPS 5.000% 09-01/03/2025	EUR	257 244	0.50
<i>Germany</i>			<i>9 692 624</i>	<i>18.80</i>
1 365 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/08/2030	EUR	1 182 636	2.30
970 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2031	EUR	820 717	1.59
581 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2050	EUR	294 625	0.57
754 000	BUNDESREPUBLIK DEUTSCHLAND 1.000% 22-15/05/2038	EUR	610 740	1.19
776 000	BUNDESREPUBLIK DEUTSCHLAND 1.800% 23-15/08/2053	EUR	640 821	1.24
1 963 000	BUNDESREPUBLIK DEUTSCHLAND 120 0.000% 20-10/10/2025	EUR	1 891 350	3.66
2 012 000	BUNDESREPUBLIK DEUTSCHLAND 120 1.300% 22-15/10/2027	EUR	1 935 543	3.75
129 000	BUNDESREPUBLIK DEUTSCHLAND 184 0.000% 21-09/10/2026	EUR	121 415	0.24
1 199 000	BUNDESREPUBLIK DEUTSCHLAND 2.300% 23-15/02/2033	EUR	1 186 171	2.30
498 000	BUNDESREPUBLIK DEUTSCHLAND 2.500% 23-13/03/2025	EUR	495 211	0.96
477 000	BUNDESREPUBLIK DEUTSCHLAND 3.250% 10-04/07/2042	EUR	513 395	1.00
<i>Spain</i>			<i>7 658 024</i>	<i>14.88</i>
921 000	SPANISH GOVERNMENT 0.000% 20-31/01/2026	EUR	876 608	1.70
289 000	SPANISH GOVERNMENT 0.000% 21-31/01/2027	EUR	267 152	0.52
651 000	SPANISH GOVERNMENT 0.000% 21-31/01/2028	EUR	584 858	1.14
468 000	SPANISH GOVERNMENT 0.000% 22-31/05/2025	EUR	453 492	0.88
316 000	SPANISH GOVERNMENT 1.000% 20-31/10/2050	EUR	167 954	0.33
1 033 000	SPANISH GOVERNMENT 1.000% 21-30/07/2042	EUR	661 946	1.29
1 403 000	SPANISH GOVERNMENT 1.250% 20-31/10/2030	EUR	1 255 685	2.44
101 000	SPANISH GOVERNMENT 1.450% 21-31/10/2071	EUR	48 086	0.09
1 162 000	SPANISH GOVERNMENT 1.850% 19-30/07/2035	EUR	992 464	1.93
696 000	SPANISH GOVERNMENT 2.800% 23-31/05/2026	EUR	691 406	1.34

BNP Paribas Easy Sustainable EUR Government Bond

Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
535 000	SPANISH GOVERNMENT 3.150% 23-30/04/2033	EUR	529 383	1.03
754 000	SPANISH GOVERNMENT 3.500% 23-31/05/2029	EUR	769 155	1.49
322 000	SPANISH GOVERNMENT 4.700% 09-30/07/2041	EUR	359 835	0.70
	<i>Belgium</i>		<i>2 730 757</i>	<i>5.30</i>
397 000	BELGIUM GOVERNMENT 0.000% 20-22/10/2027	EUR	361 826	0.70
153 000	BELGIUM GOVERNMENT 0.650% 21-22/06/2071	EUR	62 072	0.12
229 000	BELGIUM GOVERNMENT 0.800% 15-22/06/2025	EUR	223 367	0.43
319 000	BELGIUM GOVERNMENT 1.000% 16-22/06/2026	EUR	306 878	0.60
710 000	BELGIUM GOVERNMENT 1.250% 18-22/04/2033	EUR	614 931	1.19
319 000	BELGIUM GOVERNMENT 1.400% 22-22/06/2053	EUR	195 483	0.38
340 000	BELGIUM GOVERNMENT 2.750% 22-22/04/2039	EUR	316 438	0.61
282 000	BELGIUM GOVERNMENT 3.450% 23-22/06/2043	EUR	280 957	0.55
345 000	BELGIUM GOVERNMENT 4.000% 12-28/03/2032	EUR	368 805	0.72
	<i>The Netherlands</i>		<i>2 325 248</i>	<i>4.51</i>
137 000	NETHERLANDS GOVERNMENT 0.000% 20-15/01/2052	EUR	63 801	0.12
459 000	NETHERLANDS GOVERNMENT 0.000% 20-15/07/2030	EUR	391 252	0.76
397 000	NETHERLANDS GOVERNMENT 0.000% 21-15/01/2029	EUR	351 742	0.68
633 000	NETHERLANDS GOVERNMENT 0.000% 22-15/01/2026	EUR	605 211	1.18
208 000	NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040	EUR	145 870	0.28
134 000	NETHERLANDS GOVERNMENT 2.000% 22-15/01/2054	EUR	110 255	0.21
152 000	NETHERLANDS GOVERNMENT 3.250% 23-15/01/2044	EUR	158 703	0.31
153 000	NETHERLANDS GOVERNMENT 3.750% 10-15/01/2042	EUR	169 754	0.33
295 000	NETHERLANDS GOVERNMENT 4.000% 05-15/01/2037	EUR	328 660	0.64
	<i>Austria</i>		<i>1 890 803</i>	<i>3.67</i>
126 000	REPUBLIC OF AUSTRIA 0.500% 17-20/04/2027	EUR	117 747	0.23
154 000	REPUBLIC OF AUSTRIA 0.700% 21-20/04/2071	EUR	66 282	0.13
411 000	REPUBLIC OF AUSTRIA 1.200% 15-20/10/2025	EUR	400 355	0.78
415 000	REPUBLIC OF AUSTRIA 1.850% 22-23/05/2049	EUR	315 027	0.61
244 000	REPUBLIC OF AUSTRIA 2.900% 23-20/02/2033	EUR	241 853	0.47
490 000	REPUBLIC OF AUSTRIA 2.900% 23-23/05/2029	EUR	491 274	0.95
235 000	REPUBLIC OF AUSTRIA 4.150% 07-15/03/2037	EUR	258 265	0.50
	<i>Portugal</i>		<i>1 060 392</i>	<i>2.06</i>
269 000	PORTUGUESE OTS 0.900% 20-12/10/2035	EUR	208 448	0.40
170 000	PORTUGUESE OTS 1.150% 22-11/04/2042	EUR	116 535	0.23
124 000	PORTUGUESE OTS 1.650% 22-16/07/2032	EUR	111 960	0.22
357 000	PORTUGUESE OTS 1.950% 19-15/06/2029	EUR	342 899	0.67
281 000	PORTUGUESE OTS 2.875% 16-21/07/2026	EUR	280 550	0.54
	<i>Ireland</i>		<i>861 006</i>	<i>1.68</i>
100 000	IRISH GOVERNMENT 0.350% 22-18/10/2032	EUR	81 890	0.16
346 000	IRISH GOVERNMENT 1.350% 18-18/03/2031	EUR	315 829	0.61
103 000	IRISH GOVERNMENT 1.500% 19-15/05/2050	EUR	72 059	0.14
76 000	IRISH GOVERNMENT 1.700% 17-15/05/2037	EUR	64 972	0.13
98 000	IRISH GOVERNMENT 3.000% 23-18/10/2043	EUR	95 315	0.19
228 000	IRISH GOVERNMENT 5.400% 09-13/03/2025	EUR	230 941	0.45
	<i>Finland</i>		<i>833 115</i>	<i>1.61</i>
74 000	FINNISH GOVERNMENT 0.125% 21-15/04/2052	EUR	33 130	0.06
189 000	FINNISH GOVERNMENT 0.500% 16-15/04/2026	EUR	180 722	0.35
351 000	FINNISH GOVERNMENT 0.500% 19-15/09/2029	EUR	311 197	0.60
173 000	FINNISH GOVERNMENT 0.500% 22-15/04/2043	EUR	106 672	0.21
202 000	FINNISH GOVERNMENT 3.000% 23-15/09/2033	EUR	201 394	0.39
	Total securities portfolio		50 991 937	99.01

BNP Paribas Easy USD Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			70 322 794	96.88
Bonds			59 398 542	81.86
<i>United States of America</i>			<i>51 871 687</i>	<i>71.51</i>
50 000	ABBOTT LABORATORIES 1.150% 20-30/01/2028	USD	44 318	0.06
70 000	ABBOTT LABORATORIES 3.750% 16-30/11/2026	USD	68 278	0.09
30 000	ABBOTT LABORATORIES 4.750% 16-30/11/2036	USD	29 106	0.04
10 000	ABBOTT LABORATORIES 4.750% 17-15/04/2043	USD	9 383	0.01
100 000	ABBOTT LABORATORIES 4.900% 16-30/11/2046	USD	94 173	0.13
20 000	ABBOTT LABORATORIES 5.300% 10-27/05/2040	USD	20 140	0.03
100 000	ABBVIE INCORPORATED 2.950% 20-21/11/2026	USD	95 289	0.13
60 000	ABBVIE INCORPORATED 3.200% 16-14/05/2026	USD	57 954	0.08
100 000	ABBVIE INCORPORATED 3.200% 20-21/11/2029	USD	91 783	0.13
110 000	ABBVIE INCORPORATED 4.050% 20-21/11/2039	USD	95 456	0.13
50 000	ABBVIE INCORPORATED 4.250% 18-14/11/2028	USD	48 800	0.07
120 000	ABBVIE INCORPORATED 4.250% 20-21/11/2049	USD	99 866	0.14
20 000	ABBVIE INCORPORATED 4.300% 16-14/05/2036	USD	18 387	0.03
80 000	ABBVIE INCORPORATED 4.400% 13-06/11/2042	USD	70 268	0.10
40 000	ABBVIE INCORPORATED 4.450% 16-14/05/2046	USD	34 703	0.05
50 000	ABBVIE INCORPORATED 4.500% 15-14/05/2035	USD	47 153	0.06
80 000	ABBVIE INCORPORATED 4.550% 20-15/03/2035	USD	75 876	0.10
50 000	ABBVIE INCORPORATED 4.700% 15-14/05/2045	USD	45 163	0.06
30 000	ABBVIE INCORPORATED 4.750% 20-15/03/2045	USD	27 261	0.04
50 000	ABBVIE INCORPORATED 4.800% 24-15/03/2027	USD	49 775	0.07
30 000	ABBVIE INCORPORATED 4.850% 20-15/06/2044	USD	27 782	0.04
50 000	ABBVIE INCORPORATED 4.875% 18-14/11/2048	USD	45 920	0.06
70 000	ABBVIE INCORPORATED 4.950% 24-15/03/2031	USD	69 816	0.10
100 000	ABBVIE INCORPORATED 5.050% 24-15/03/2034	USD	99 691	0.14
30 000	ABBVIE INCORPORATED 5.350% 24-15/03/2044	USD	29 652	0.04
80 000	ABBVIE INCORPORATED 5.400% 24-15/03/2054	USD	79 156	0.11
40 000	ABBVIE INCORPORATED 5.500% 24-15/03/2064	USD	39 475	0.05
58 000	ACE INA HOLDINGS 4.350% 15-03/11/2045	USD	50 089	0.07
50 000	ADOBE INCORPORATED 2.150% 20-01/02/2027	USD	46 620	0.06
50 000	ADOBE INCORPORATED 2.300% 20-01/02/2030	USD	43 804	0.06
10 000	AETNA INC 3.875% 17-15/08/2047	USD	7 252	0.01
50 000	AETNA INC 6.750% 07-15/12/2037	USD	53 414	0.07
50 000	AIR LEASE CORP 1.875% 21-15/08/2026	USD	46 368	0.06
60 000	AIR LEASE CORP 2.100% 21-01/09/2028	USD	52 692	0.07
50 000	AIR LEASE CORP 2.875% 20-15/01/2026	USD	47 970	0.07
30 000	AIR LEASE CORP 2.875% 22-15/01/2032	USD	25 102	0.03
60 000	AIR LEASE CORP 5.100% 24-01/03/2029	USD	59 366	0.08
30 000	AIR LEASE CORP 5.300% 23-01/02/2028	USD	29 935	0.04
30 000	AIR PROD & CHEMICALS 2.050% 20-15/05/2030	USD	25 703	0.04
40 000	AIR PROD & CHEMICALS 2.800% 20-15/05/2050	USD	25 681	0.04
30 000	AIR PROD & CHEMICALS 4.600% 24-08/02/2029	USD	29 691	0.04
50 000	AIR PROD & CHEMICALS 4.750% 24-08/02/2031	USD	49 481	0.07
50 000	AIR PROD & CHEMICALS 4.850% 24-08/02/2034	USD	49 076	0.07
10 000	AIRCASTLE LTD 4.250% 19-15/06/2026	USD	9 748	0.01
10 000	ALBEMARLE CORP 5.050% 22-01/06/2032	USD	9 607	0.01
10 000	ALCOA INC 5.950% 07-01/02/2037	USD	10 267	0.01
80 000	ALEXANDRIA REAL 4.750% 23-15/04/2035	USD	74 219	0.10
30 000	ALLSTATE CORPORATION 1.450% 20-15/12/2030	USD	23 955	0.03
45 000	ALLSTATE CORPORATION 4.200% 16-15/12/2046	USD	36 331	0.05
10 000	ALLSTATE CORPORATION 4.500% 13-15/06/2043	USD	8 553	0.01
37 000	ALLY FINANCIAL INC 8.000% 08-01/11/2031	USD	40 870	0.06
66 000	ALPHABET INCORPORATED 0.450% 20-15/08/2025	USD	62 835	0.09
10 000	ALPHABET INCORPORATED 0.800% 20-15/08/2027	USD	8 911	0.01
50 000	ALPHABET INCORPORATED 1.100% 20-15/08/2030	USD	40 834	0.06
20 000	ALPHABET INCORPORATED 1.900% 20-15/08/2040	USD	13 027	0.02
60 000	ALPHABET INCORPORATED 2.050% 20-15/08/2050	USD	34 069	0.05

BNP Paribas Easy USD Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
60 000	ALPHABET INCORPORATED 2.250% 20-15/08/2060	USD	33 166	0.05
60 000	AMAZON.COM INC 1.000% 21-12/05/2026	USD	55 808	0.08
50 000	AMAZON.COM INC 1.200% 20-03/06/2027	USD	45 150	0.06
50 000	AMAZON.COM INC 1.500% 20-03/06/2030	USD	41 657	0.06
50 000	AMAZON.COM INC 1.650% 21-12/05/2028	USD	44 529	0.06
160 000	AMAZON.COM INC 2.100% 21-12/05/2031	USD	134 814	0.19
90 000	AMAZON.COM INC 2.500% 20-03/06/2050	USD	55 048	0.08
40 000	AMAZON.COM INC 2.700% 20-03/06/2060	USD	23 541	0.03
30 000	AMAZON.COM INC 2.875% 21-12/05/2041	USD	22 026	0.03
80 000	AMAZON.COM INC 3.100% 21-12/05/2051	USD	54 971	0.08
50 000	AMAZON.COM INC 3.150% 18-22/08/2027	USD	47 494	0.07
50 000	AMAZON.COM INC 3.300% 22-13/04/2027	USD	47 954	0.07
50 000	AMAZON.COM INC 3.450% 22-13/04/2029	USD	47 435	0.07
50 000	AMAZON.COM INC 3.600% 22-13/04/2032	USD	45 939	0.06
60 000	AMAZON.COM INC 3.875% 18-22/08/2037	USD	52 982	0.07
70 000	AMAZON.COM INC 3.950% 22-13/04/2052	USD	56 352	0.08
90 000	AMAZON.COM INC 4.050% 18-22/08/2047	USD	74 983	0.10
60 000	AMAZON.COM INC 4.100% 22-13/04/2062	USD	47 977	0.07
69 000	AMAZON.COM INC 4.250% 18-22/08/2057	USD	57 797	0.08
40 000	AMAZON.COM INC 4.650% 22-01/12/2029	USD	39 839	0.05
60 000	AMAZON.COM INC 4.700% 22-01/12/2032	USD	59 469	0.08
30 000	AMAZON.COM INC 4.800% 14-05/12/2034	USD	29 787	0.04
50 000	AMAZON.COM INC 4.950% 14-05/12/2044	USD	48 321	0.07
50 000	AMAZON.COM INC 5.200% 17-03/12/2025	USD	50 085	0.07
50 000	AMER INTL GROUP 4.375% 20-30/06/2050	USD	41 374	0.06
124 000	AMERICAN EXPRESS 2.550% 22-04/03/2027	USD	115 906	0.16
22 000	AMERICAN EXPRESS 3.950% 22-01/08/2025	USD	21 636	0.03
10 000	AMERICAN EXPRESS 4.050% 13-03/12/2042	USD	8 317	0.01
50 000	AMERICAN EXPRESS 4.200% 18-06/11/2025	USD	49 273	0.07
32 000	AMERICAN HOMES 4 4.250% 18-15/02/2028	USD	30 646	0.04
200 000	AMERICAN HONDA F 1.200% 20-08/07/2025	USD	191 632	0.25
20 000	AMERICAN HONDA F 3.500% 18-15/02/2028	USD	19 017	0.03
30 000	AMERICAN HONDA F 4.600% 23-17/04/2030	USD	29 395	0.04
40 000	AMERICAN HONDA F 4.900% 24-10/01/2034	USD	38 812	0.05
30 000	AMERICAN HONDA F 4.900% 24-13/03/2029	USD	29 875	0.04
50 000	AMERICAN HONDA F 4.950% 24-09/01/2026	USD	49 749	0.07
50 000	AMERICAN HONDA F 5.650% 23-15/11/2028	USD	51 226	0.07
50 000	AMERICAN HONDA F 5.800% 23-03/10/2025	USD	50 254	0.07
20 000	AMERICAN INTERNATIONAL 5.125% 23-27/03/2033	USD	19 713	0.03
30 000	AMERICAN INTERNATIONAL GROUP 4.500% 14-16/07/2044	USD	25 934	0.04
50 000	AMERICAN TOWER 1.600% 21-15/04/2026	USD	46 677	0.06
30 000	AMERICAN TOWER 1.875% 20-15/10/2030	USD	24 419	0.03
20 000	AMERICAN TOWER 2.100% 20-15/06/2030	USD	16 753	0.02
20 000	AMERICAN TOWER 2.900% 20-15/01/2030	USD	17 636	0.02
89 000	AMERICAN TOWER 3.100% 20-15/06/2050	USD	57 437	0.08
20 000	AMERICAN TOWER 3.375% 16-15/10/2026	USD	19 109	0.03
60 000	AMERICAN TOWER 3.550% 17-15/07/2027	USD	56 949	0.08
30 000	AMERICAN TOWER 3.600% 17-15/01/2028	USD	28 312	0.04
50 000	AMERICAN TOWER 3.800% 19-15/08/2029	USD	46 476	0.06
40 000	AMERICAN TOWER 4.050% 22-15/03/2032	USD	36 574	0.05
30 000	AMERICAN TOWER 5.200% 24-15/02/2029	USD	29 888	0.04
50 000	AMERICAN TOWER 5.450% 24-15/02/2034	USD	49 578	0.07
20 000	AMERICAN TOWER 5.800% 23-15/11/2028	USD	20 398	0.03
60 000	AMERICAN WATER 2.800% 20-01/05/2030	USD	52 750	0.07
70 000	AMERICAN WATER 3.250% 21-01/06/2051	USD	47 501	0.07
30 000	AMERICAN WATER 4.200% 18-01/09/2048	USD	24 334	0.03
78 000	AMERICAN WATER 6.593% 08-15/10/2037	USD	86 679	0.12
40 000	AMERISOURCEBERGE 2.700% 21-15/03/2031	USD	34 135	0.05
100 000	AMGEN INC 1.650% 21-15/08/2028	USD	87 477	0.12
30 000	AMGEN INC 2.000% 21-15/01/2032	USD	24 157	0.03
30 000	AMGEN INC 2.300% 20-25/02/2031	USD	25 215	0.03

BNP Paribas Easy USD Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	AMGEN INC 2.450% 20-21/02/2030	USD	87 217	0.12
30 000	AMGEN INC 2.770% 21-01/09/2053	USD	17 928	0.02
20 000	AMGEN INC 2.800% 21-15/08/2041	USD	14 043	0.02
100 000	AMGEN INC 3.150% 20-21/02/2040	USD	74 738	0.10
20 000	AMGEN INC 3.350% 22-22/02/2032	USD	17 744	0.02
50 000	AMGEN INC 3.375% 20-21/02/2050	USD	35 124	0.05
20 000	AMGEN INC 4.050% 22-18/08/2029	USD	19 129	0.03
70 000	AMGEN INC 4.200% 22-01/03/2033	USD	64 840	0.09
30 000	AMGEN INC 4.200% 22-22/02/2052	USD	23 705	0.03
50 000	AMGEN INC 4.400% 15-01/05/2045	USD	42 054	0.06
10 000	AMGEN INC 4.400% 22-22/02/2062	USD	7 947	0.01
40 000	AMGEN INC 4.563% 17-15/06/2048	USD	33 822	0.05
70 000	AMGEN INC 4.663% 17-15/06/2051	USD	59 730	0.08
10 000	AMGEN INC 4.875% 22-01/03/2053	USD	8 808	0.01
30 000	AMGEN INC 5.150% 23-02/03/2028	USD	29 997	0.04
20 000	AMGEN INC 5.250% 23-02/03/2030	USD	20 147	0.03
60 000	AMGEN INC 5.250% 23-02/03/2033	USD	59 823	0.08
94 000	AMGEN INC 5.507% 23-02/03/2026	USD	93 998	0.13
65 000	AMGEN INC 5.600% 23-02/03/2043	USD	64 049	0.09
90 000	AMGEN INC 5.650% 23-02/03/2053	USD	88 683	0.12
160 000	AMGEN INC 5.750% 23-02/03/2063	USD	156 868	0.22
40 000	AMPHENOL CORP 2.200% 21-15/09/2031	USD	32 841	0.05
50 000	AMPHENOL CORP 2.800% 19-15/02/2030	USD	44 515	0.06
60 000	ANTHEM INC 3.600% 21-15/03/2051	USD	43 105	0.06
40 000	ANTHEM INC 3.650% 17-01/12/2027	USD	38 227	0.05
20 000	ANTHEM INC 4.100% 22-15/05/2032	USD	18 555	0.03
30 000	ANTHEM INC 4.101% 18-01/03/2028	USD	29 012	0.04
50 000	ANTHEM INC 4.375% 17-01/12/2047	USD	41 502	0.06
10 000	ANTHEM INC 4.550% 22-15/05/2052	USD	8 392	0.01
30 000	AON CORP 2.800% 20-15/05/2030	USD	26 308	0.04
20 000	AON CORP 3.750% 19-02/05/2029	USD	18 772	0.03
10 000	AON CORP/AON GLO 5.350% 23-28/02/2033	USD	9 934	0.01
20 000	APPLE INC 0.550% 20-20/08/2025	USD	18 991	0.03
51 000	APPLE INC 0.700% 21-08/02/2026	USD	47 643	0.07
67 000	APPLE INC 1.200% 21-08/02/2028	USD	59 254	0.08
30 000	APPLE INC 1.250% 20-20/08/2030	USD	24 566	0.03
70 000	APPLE INC 1.400% 21-05/08/2028	USD	61 617	0.08
30 000	APPLE INC 1.650% 20-11/05/2030	USD	25 270	0.03
50 000	APPLE INC 2.050% 19-11/09/2026	USD	47 011	0.06
50 000	APPLE INC 2.200% 19-11/09/2029	USD	44 350	0.06
50 000	APPLE INC 2.375% 21-08/02/2041	USD	34 564	0.05
30 000	APPLE INC 2.400% 20-20/08/2050	USD	18 152	0.03
50 000	APPLE INC 2.450% 16-04/08/2026	USD	47 492	0.07
30 000	APPLE INC 2.550% 20-20/08/2060	USD	18 230	0.03
80 000	APPLE INC 2.650% 20-11/05/2050	USD	51 086	0.07
70 000	APPLE INC 2.650% 21-08/02/2051	USD	44 233	0.06
40 000	APPLE INC 2.700% 21-05/08/2051	USD	25 383	0.03
50 000	APPLE INC 2.800% 21-08/02/2061	USD	30 534	0.04
40 000	APPLE INC 2.950% 19-11/09/2049	USD	27 319	0.04
50 000	APPLE INC 3.000% 17-13/11/2027	USD	47 368	0.07
50 000	APPLE INC 3.000% 17-20/06/2027	USD	47 616	0.07
50 000	APPLE INC 3.250% 16-23/02/2026	USD	48 626	0.07
50 000	APPLE INC 3.250% 22-08/08/2029	USD	46 813	0.06
128 000	APPLE INC 3.350% 17-09/02/2027	USD	123 447	0.17
50 000	APPLE INC 3.350% 22-08/08/2032	USD	45 356	0.06
39 000	APPLE INC 3.450% 15-09/02/2045	USD	30 266	0.04
40 000	APPLE INC 3.750% 17-12/09/2047	USD	31 913	0.04
30 000	APPLE INC 3.750% 17-13/11/2047	USD	23 868	0.03
109 000	APPLE INC 3.850% 13-04/05/2043	USD	91 239	0.13
98 000	APPLE INC 3.850% 16-04/08/2046	USD	79 983	0.11
40 000	APPLE INC 3.950% 22-08/08/2052	USD	32 471	0.04

BNP Paribas Easy USD Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
50 000	APPLE INC 4.250% 17-09/02/2047	USD	43 715	0.06
50 000	APPLE INC 4.300% 23-10/05/2033	USD	49 316	0.07
50 000	APPLE INC 4.375% 15-13/05/2045	USD	44 479	0.06
20 000	APPLE INC 4.450% 14-06/05/2044	USD	18 478	0.03
50 000	APPLE INC 4.500% 16-23/02/2036	USD	48 821	0.07
50 000	APPLE INC 4.650% 16-23/02/2046	USD	46 140	0.06
60 000	APPLE INC 4.850% 23-10/05/2053	USD	58 153	0.08
90 000	APPLIED MATERIAL 3.900% 15-01/10/2025	USD	88 699	0.12
71 000	APPLIED MATERIAL 4.350% 17-01/04/2047	USD	61 985	0.09
10 000	ARCH CAPITAL GRP 5.144% 13-01/11/2043	USD	9 170	0.01
50 000	ARROW ELECTRONIC 5.875% 24-10/04/2034	USD	49 490	0.07
20 000	ARTHUR J GALLAGH 5.450% 24-15/07/2034	USD	19 841	0.03
10 000	ARTHUR J GALLAGH 5.750% 24-15/07/2054	USD	9 711	0.01
30 000	ARTHUR J GALLAGH 6.750% 23-15/02/2054	USD	33 022	0.05
55 000	AT&T INC 1.650% 20-01/02/2028	USD	48 846	0.07
50 000	AT&T INC 1.700% 21-25/03/2026	USD	46 935	0.06
150 000	AT&T INC 2.250% 20-01/02/2032	USD	121 733	0.17
50 000	AT&T INC 2.550% 21-01/12/2033	USD	39 743	0.05
81 000	AT&T INC 2.750% 20-01/06/2031	USD	69 372	0.10
60 000	AT&T INC 3.500% 20-01/06/2041	USD	45 901	0.06
160 000	AT&T INC 3.500% 21-15/09/2053	USD	108 597	0.15
200 000	AT&T INC 3.550% 21-15/09/2055	USD	134 759	0.19
160 000	AT&T INC 3.650% 20-01/06/2051	USD	112 988	0.16
210 000	AT&T INC 3.650% 21-15/09/2059	USD	140 945	0.19
100 000	AT&T INC 3.800% 21-01/12/2057	USD	69 827	0.10
39 000	AT&T INC 4.100% 18-15/02/2028	USD	37 645	0.05
89 000	AT&T INC 4.250% 17-01/03/2027	USD	86 950	0.12
98 000	AT&T INC 4.300% 13-15/12/2042	USD	81 519	0.11
40 000	AT&T INC 4.300% 18-15/02/2030	USD	38 322	0.05
30 000	AT&T INC 4.350% 13-15/06/2045	USD	24 844	0.03
100 000	AT&T INC 4.350% 19-01/03/2029	USD	96 926	0.13
30 000	AT&T INC 4.500% 15-15/05/2035	USD	27 623	0.04
113 000	AT&T INC 4.500% 16-09/03/2048	USD	93 175	0.13
50 000	AT&T INC 4.750% 15-15/05/2046	USD	43 283	0.06
120 000	AT&T INC 5.400% 23-15/02/2034	USD	120 004	0.17
50 000	AT&T INC 5.539% 23-20/02/2026	USD	50 004	0.07
20 000	AT&T INC 5.650% 16-15/02/2047	USD	19 951	0.03
50 000	AUTOMATIC DATA 3.375% 15-15/09/2025	USD	48 935	0.07
108 000	AUTOZONE INC 3.750% 17-01/06/2027	USD	103 854	0.14
30 000	AUTOZONE INC 6.550% 23-01/11/2033	USD	32 211	0.04
30 000	AVALONBAY COMMUN 2.450% 20-15/01/2031	USD	25 507	0.04
50 000	AVERY DENNISON 2.250% 21-15/02/2032	USD	40 517	0.06
14 000	AXA EQUITABLE HO 5.000% 19-20/04/2048	USD	12 555	0.02
40 000	BANK OF AMERICA CORPORATION 5.000% 14-21/01/2044	USD	37 720	0.05
50 000	BANK OF AMERICA CORPORATION 3.500% 16-19/04/2026	USD	48 491	0.07
50 000	BANK OF AMERICA CORPORATION 4.875% 14-01/04/2044	USD	45 999	0.06
50 000	BANK OF NY MELLO 1.050% 21-15/10/2026	USD	45 653	0.06
50 000	BANK OF NY MELLO 2.050% 22-26/01/2027	USD	46 539	0.06
30 000	BANK OF NY MELLO 3.000% 16-30/10/2028	USD	27 530	0.04
100 000	BAXALTA INC 4.000% 16-23/06/2025	USD	98 529	0.14
130 000	BAXALTA INC 5.250% 16-23/06/2045	USD	122 189	0.17
50 000	BAXTER INTERNATIONAL 1.730% 21-01/04/2031	USD	39 664	0.05
50 000	BAXTER INTERNATIONAL 2.272% 22-01/12/2028	USD	44 048	0.06
80 000	BAXTER INTERNATIONAL 2.539% 22-01/02/2032	USD	65 621	0.09
80 000	BECTON DICKINSON 1.957% 21-11/02/2031	USD	65 559	0.09
55 000	BECTON DICKINSON 3.700% 17-06/06/2027	USD	52 934	0.07
10 000	BECTON DICKINSON 4.298% 22-22/08/2032	USD	9 373	0.01
50 000	BECTON DICKINSON 4.669% 17-06/06/2047	USD	43 606	0.06
30 000	BECTON DICKINSON 4.685% 14-15/12/2044	USD	26 402	0.04
30 000	BECTON DICKINSON 5.110% 24-08/02/2034	USD	29 513	0.04
50 000	BERRY GLOBAL INC 1.570% 21-15/01/2026	USD	46 988	0.06

BNP Paribas Easy USD Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
10 000	BERRY GLOBAL INC 5.650% 24-15/01/2034	USD	9 805	0.01
60 000	BIOGEN INC 3.250% 22-15/02/2051	USD	39 835	0.05
45 000	BIOGEN INC 4.050% 15-15/09/2025	USD	44 213	0.06
50 000	BIOGEN INC 5.200% 15-15/09/2045	USD	45 683	0.06
20 000	BLACKROCK INC 4.750% 23-25/05/2033	USD	19 599	0.03
50 000	BORGWARNER INC 2.650% 20-01/07/2027	USD	46 385	0.06
45 000	BOSTON PROPERTIES LP 2.750% 16-01/10/2026	USD	41 982	0.06
40 000	BOSTON PROPERTIES LP 3.650% 16-01/02/2026	USD	38 602	0.05
86 000	BOSTON PROPERTIES LP 4.500% 18-01/12/2028	USD	81 013	0.11
70 000	BOSTON PROPERTIES LP 6.500% 23-15/01/2034	USD	71 311	0.10
20 000	BOSTON SCIENTIFIC 2.650% 20-01/06/2030	USD	17 568	0.02
20 000	BOSTON SCIENTIFIC 4.700% 19-01/03/2049	USD	17 811	0.02
50 000	BRDCOM CRP / FIN 3.500% 18-15/01/2028	USD	47 300	0.07
85 000	BRDCOM CRP / FIN 3.875% 18-15/01/2027	USD	82 278	0.11
50 000	BRISTOL-MYERS 0.750% 20-13/11/2025	USD	47 071	0.06
50 000	BRISTOL-MYERS 1.125% 20-13/11/2027	USD	44 131	0.06
70 000	BRISTOL-MYERS 1.450% 20-13/11/2030	USD	56 762	0.08
10 000	BRISTOL-MYERS 2.350% 20-13/11/2040	USD	6 620	0.01
80 000	BRISTOL-MYERS 3.400% 20-26/07/2029	USD	74 540	0.10
30 000	BRISTOL-MYERS 3.550% 22-15/03/2042	USD	23 313	0.03
140 000	BRISTOL-MYERS 3.700% 22-15/03/2052	USD	102 617	0.14
47 000	BRISTOL-MYERS 3.900% 20-20/02/2028	USD	45 389	0.06
20 000	BRISTOL-MYERS 3.900% 22-15/03/2062	USD	14 373	0.02
50 000	BRISTOL-MYERS 4.125% 20-15/06/2039	USD	43 376	0.06
20 000	BRISTOL-MYERS 4.250% 20-26/10/2049	USD	16 284	0.02
30 000	BRISTOL-MYERS 4.350% 20-15/11/2047	USD	24 968	0.03
40 000	BRISTOL-MYERS 4.550% 20-20/02/2048	USD	34 313	0.05
50 000	BRISTOL-MYERS 4.900% 24-22/02/2027	USD	49 872	0.07
30 000	BRISTOL-MYERS 4.900% 24-22/02/2029	USD	29 938	0.04
50 000	BRISTOL-MYERS 5.000% 20-15/08/2045	USD	46 339	0.06
30 000	BRISTOL-MYERS 5.100% 24-22/02/2031	USD	30 105	0.04
60 000	BRISTOL-MYERS 5.200% 24-22/02/2034	USD	59 887	0.08
90 000	BRISTOL-MYERS 5.550% 24-22/02/2054	USD	88 706	0.12
80 000	BRISTOL-MYERS 5.650% 24-22/02/2064	USD	78 169	0.11
30 000	BRISTOL-MYERS 5.900% 23-15/11/2033	USD	31 484	0.04
60 000	BRISTOL-MYERS 6.250% 23-15/11/2053	USD	64 450	0.09
70 000	BRIXMOR OPERATING PARTNERSHIP 4.125% 19-15/05/2029	USD	66 107	0.09
50 000	BROADCOM INC 2.450% 21-15/02/2031	USD	42 101	0.06
50 000	BROADCOM INC 2.600% 21-15/02/2033	USD	40 481	0.06
70 000	BROADCOM INC 3.187% 21-15/11/2036	USD	55 364	0.08
50 000	BROADCOM INC 3.459% 20-15/09/2026	USD	48 109	0.07
30 000	BROADCOM INC 4.000% 22-15/04/2029	USD	28 579	0.04
20 000	BROADCOM INC 4.110% 20-15/09/2028	USD	19 292	0.03
40 000	BROADCOM INC 4.150% 20-15/11/2030	USD	37 788	0.05
20 000	BROADCOM INC 4.300% 20-15/11/2032	USD	18 692	0.03
30 000	BROADCOM INC 4.750% 20-15/04/2029	USD	29 589	0.04
50 000	BROADCOM INC 4.926% 22-15/05/2037	USD	47 011	0.06
80 000	BROADCOM INCORPORATED 3.137% 21-15/11/2035	USD	64 050	0.09
50 000	BROADCOM INCORPORATED 3.419% 21-15/04/2033	USD	43 093	0.06
80 000	BROADCOM INCORPORATED 3.469% 21-15/04/2034	USD	68 179	0.09
100 000	BROADCOM INCORPORATED 3.500% 21-15/02/2041	USD	76 620	0.11
65 000	BROADCOM INCORPORATED 3.750% 21-15/02/2051	USD	48 282	0.07
50 000	BROADRIDGE FINANCIAL SOLUTIONS 2.900% 19-01/12/2029	USD	44 553	0.06
20 000	BROWN & BROWN 4.950% 22-17/03/2052	USD	17 008	0.02
50 000	BUNGE LTD FIN CP 1.630% 20-17/08/2025	USD	47 836	0.07
25 000	CAMDEN PROP TRST 3.150% 19-01/07/2029	USD	22 771	0.03
18 000	CAMPBELL SOUP CO 3.125% 20-24/04/2050	USD	11 702	0.02
20 000	CAMPBELL SOUP CO 4.800% 18-15/03/2048	USD	17 449	0.02
50 000	CAMPBELL SOUP CO 5.200% 24-19/03/2027	USD	50 072	0.07
20 000	CAMPBELL SOUP CO 5.200% 24-21/03/2029	USD	20 027	0.03
30 000	CAMPBELL SOUP CO 5.400% 24-21/03/2034	USD	29 819	0.04

BNP Paribas Easy USD Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
30 000	CAPITAL ONE FINANCIAL 3.800% 18-31/01/2028	USD	28 514	0.04
30 000	CARDINAL HEALTH 5.450% 24-15/02/2034	USD	29 886	0.04
30 000	CARLISLE COS INC 2.200% 21-01/03/2032	USD	24 148	0.03
30 000	CARRIER GLOBAL 2.493% 20-15/02/2027	USD	28 090	0.04
30 000	CARRIER GLOBAL 2.722% 20-15/02/2030	USD	26 496	0.04
64 000	CARRIER GLOBAL 3.377% 20-05/04/2040	USD	49 561	0.07
70 000	CARRIER GLOBAL 3.577% 20-05/04/2050	USD	50 836	0.07
20 000	CARRIER GLOBAL 6.200% 24-15/03/2054	USD	21 457	0.03
50 000	CBRE SERVICES INCORPORATED 5.950% 23-15/08/2034	USD	50 602	0.07
50 000	CBS CORP 4.850% 12-01/07/2042	USD	36 318	0.05
20 000	CBS CORP 4.900% 14-15/08/2044	USD	13 873	0.02
50 000	CDW LLC/CDW FIN 2.670% 21-01/12/2026	USD	46 776	0.06
50 000	CDW LLC/CDW FIN 4.250% 19-01/04/2028	USD	47 704	0.07
20 000	CENTENE CORP 2.500% 21-01/03/2031	USD	16 425	0.02
20 000	CENTENE CORP 2.625% 21-01/08/2031	USD	16 366	0.02
40 000	CENTENE CORP 3.000% 20-15/10/2030	USD	34 218	0.05
50 000	CENTENE CORP 3.375% 20-15/02/2030	USD	44 367	0.06
50 000	CENTENE CORP 4.250% 20-15/12/2027	USD	47 740	0.07
40 000	CENTENE CORP 4.625% 20-15/12/2029	USD	37 809	0.05
10 000	CENTERPOINT ENERGY HOUSTON ELECTRIC 4.450% 22-01/10/2032	USD	9 462	0.01
30 000	CENTERPOINT ENERGY HOUSTON ELECTRIC 4.950% 23-01/04/2033	USD	29 245	0.04
50 000	CENTERPOINT ENERGY HOUSTON ELECTRIC 3.350% 21-01/04/2051	USD	34 703	0.05
30 000	CENTERPOINT ENERGY HOUSTON ELECTRIC 4.250% 19-01/02/2049	USD	24 458	0.03
20 000	CF INDUSTRIES IN 5.150% 14-15/03/2034	USD	19 185	0.03
50 000	CF INDUSTRIES IN 5.375% 14-15/03/2044	USD	45 865	0.06
50 000	CHARLES SCHWAB 2.450% 22-03/03/2027	USD	46 630	0.06
50 000	CHARLES SCHWAB 2.900% 22-03/03/2032	USD	42 750	0.06
40 000	CHARLES SCHWAB 3.200% 17-02/03/2027	USD	38 069	0.05
50 000	CHARLES SCHWAB 4.625% 20-22/03/2030	USD	49 165	0.07
30 000	CHARTER COMMUNICATIONS OPERATION 2.250% 21-15/01/2029	USD	25 662	0.04
30 000	CHARTER COMMUNICATIONS OPERATION 2.300% 20-01/02/2032	USD	23 188	0.03
50 000	CHARTER COMMUNICATIONS OPERATION 2.800% 20-01/04/2031	USD	40 885	0.06
50 000	CHARTER COMMUNICATIONS OPERATION 3.500% 21-01/03/2042	USD	33 383	0.05
30 000	CHARTER COMMUNICATIONS OPERATION 3.500% 21-01/06/2041	USD	20 166	0.03
70 000	CHARTER COMMUNICATIONS OPERATION 3.700% 20-01/04/2051	USD	42 731	0.06
30 000	CHARTER COMMUNICATIONS OPERATION 3.750% 17-15/02/2028	USD	27 898	0.04
50 000	CHARTER COMMUNICATIONS OPERATION 3.850% 20-01/04/2061	USD	29 312	0.04
50 000	CHARTER COMMUNICATIONS OPERATION 3.950% 21-30/06/2062	USD	29 624	0.04
50 000	CHARTER COMMUNICATIONS OPERATION 4.200% 17-15/03/2028	USD	47 250	0.07
80 000	CHARTER COMMUNICATIONS OPERATION 4.800% 19-01/03/2050	USD	58 803	0.08
17 000	CHARTER COMMUNICATIONS OPERATION 4.908% 16-23/07/2025	USD	16 855	0.02
50 000	CHARTER COMMUNICATIONS OPERATION 5.050% 19-30/03/2029	USD	48 084	0.07
60 000	CHARTER COMMUNICATIONS OPERATION 5.125% 19-01/07/2049	USD	46 167	0.06
50 000	CHARTER COMMUNICATIONS OPERATION 5.250% 22-01/04/2053	USD	39 284	0.05
70 000	CHARTER COMMUNICATIONS OPERATION 5.375% 17-01/05/2047	USD	55 957	0.08
50 000	CHARTER COMMUNICATIONS OPERATION 5.375% 18-01/04/2038	USD	43 653	0.06
50 000	CHARTER COMMUNICATIONS OPERATION 5.500% 22-01/04/2063	USD	38 856	0.05
60 000	CHARTER COMMUNICATIONS OPERATION 5.750% 18-01/04/2048	USD	50 296	0.07
50 000	CHARTER COMMUNICATIONS OPERATION 6.150% 23-10/11/2026	USD	50 468	0.07
80 000	CHARTER COMMUNICATIONS OPERATION 6.484% 16-23/10/2045	USD	73 173	0.10
50 000	CHARTER COMMUNICATIONS OPERATION 6.650% 23-01/02/2034	USD	50 515	0.07
10 000	CHARTER COMMUNICATIONS OPERATION 6.834% 16-23/10/2055	USD	9 473	0.01
50 000	CHUBB INA HOLDINGS 5.000% 24-15/03/2034	USD	49 539	0.07
146 000	CIGNA CORP 3.400% 20-01/03/2027	USD	139 575	0.19
70 000	CIGNA CORP 4.900% 19-15/12/2048	USD	61 378	0.08
10 000	CIGNA GROUP 1.250% 21-15/03/2026	USD	9 339	0.01
50 000	CIGNA GROUP 2.375% 21-15/03/2031	USD	41 947	0.06
30 000	CIGNA GROUP 3.050% 20-15/10/2027	USD	28 153	0.04
40 000	CIGNA GROUP 3.400% 21-15/03/2051	USD	27 141	0.04
50 000	CIGNA GROUP 4.375% 19-15/10/2028	USD	48 549	0.07
40 000	CIGNA GROUP 4.800% 19-15/08/2038	USD	36 745	0.05

BNP Paribas Easy USD Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
20 000	CIGNA GROUP 4.800% 20-15/07/2046	USD	17 596	0.02
110 000	CIGNA GROUP 5.250% 24-15/02/2034	USD	108 414	0.15
110 000	CIGNA GROUP 5.600% 24-15/02/2054	USD	105 371	0.15
20 000	CINTAS CORP NO.2 4.000% 22-01/05/2032	USD	18 761	0.03
50 000	CITIGROUP INC 3.200% 16-21/10/2026	USD	47 658	0.07
50 000	CITIGROUP INC 3.400% 16-01/05/2026	USD	48 282	0.07
30 000	CITIGROUP INC 4.125% 16-25/07/2028	USD	28 778	0.04
50 000	CITIGROUP INC 4.400% 15-10/06/2025	USD	49 314	0.07
50 000	CITIGROUP INC 4.450% 15-29/09/2027	USD	48 742	0.07
96 000	CITIGROUP INC 4.600% 16-09/03/2026	USD	94 473	0.13
30 000	CITIGROUP INC 4.750% 16-18/05/2046	USD	25 720	0.04
50 000	CITIGROUP INC 5.875% 12-30/01/2042	USD	51 298	0.07
20 000	CITIGROUP INC 8.125% 09-15/07/2039	USD	24 983	0.03
20 000	CITIZENS FIN GRP 2.850% 19-27/07/2026	USD	18 897	0.03
30 000	CITIZENS FINANCIAL GROUP 3.250% 20-30/04/2030	USD	26 402	0.04
20 000	CME GROUP INC 2.650% 22-15/03/2032	USD	17 148	0.02
50 000	CNH INDUSTRIAL 1.450% 21-15/07/2026	USD	46 220	0.06
20 000	CNH INDUSTRIAL 4.550% 23-10/04/2028	USD	19 556	0.03
20 000	CNH INDUSTRIAL 5.100% 24-20/04/2029	USD	19 926	0.03
50 000	CNO FINANCIAL 5.250% 19-30/05/2029	USD	48 474	0.07
60 000	COLGATE-PALM CO 4.600% 23-01/03/2028	USD	59 927	0.08
40 000	CONAGRA BRANDS 1.375% 20-01/11/2027	USD	35 235	0.05
50 000	CONAGRA BRANDS 5.300% 18-01/11/2038	USD	47 067	0.06
30 000	CONAGRA BRANDS 5.300% 23-01/10/2026	USD	29 967	0.04
30 000	CONAGRA BRANDS 5.400% 18-01/11/2048	USD	27 618	0.04
50 000	CONCENTRIX CORP 6.850% 23-02/08/2033	USD	49 500	0.07
50 000	CROWN CASTLE INTERNATIONAL 2.250% 20-15/01/2031	USD	41 109	0.06
61 000	CROWN CASTLE INTERNATIONAL 2.900% 21-01/04/2041	USD	42 188	0.06
20 000	CROWN CASTLE INTERNATIONAL 3.300% 20-01/07/2030	USD	17 830	0.02
70 000	CROWN CASTLE INTERNATIONAL 3.650% 17-01/09/2027	USD	66 547	0.09
30 000	CROWN CASTLE INTERNATIONAL 3.700% 16-15/06/2026	USD	28 996	0.04
59 000	CROWN CASTLE INTERNATIONAL 3.800% 18-15/02/2028	USD	55 904	0.08
30 000	CROWN CASTLE INTERNATIONAL 5.000% 23-11/01/2028	USD	29 633	0.04
70 000	CROWN CASTLE INTERNATIONAL 5.800% 23-01/03/2034	USD	70 697	0.10
20 000	CVS HEALTH CORP 1.300% 20-21/08/2027	USD	17 717	0.02
60 000	CVS HEALTH CORP 1.750% 20-21/08/2030	USD	48 763	0.07
20 000	CVS HEALTH CORP 2.700% 20-21/08/2040	USD	13 281	0.02
102 000	CVS HEALTH CORP 2.875% 16-01/06/2026	USD	97 163	0.13
20 000	CVS HEALTH CORP 3.000% 19-15/08/2026	USD	19 052	0.03
87 000	CVS HEALTH CORP 3.250% 19-15/08/2029	USD	78 954	0.11
50 000	CVS HEALTH CORP 3.875% 15-20/07/2025	USD	49 098	0.07
120 000	CVS HEALTH CORP 4.300% 18-25/03/2028	USD	115 854	0.16
90 000	CVS HEALTH CORP 4.780% 18-25/03/2038	USD	80 357	0.11
10 000	CVS HEALTH CORP 5.000% 23-20/02/2026	USD	9 924	0.01
230 000	CVS HEALTH CORP 5.050% 18-25/03/2048	USD	198 204	0.26
90 000	CVS HEALTH CORP 5.125% 15-20/07/2045	USD	79 139	0.11
60 000	CVS HEALTH CORP 5.125% 23-21/02/2030	USD	59 327	0.08
80 000	CVS HEALTH CORP 5.250% 23-21/02/2033	USD	78 101	0.11
50 000	CVS HEALTH CORP 5.300% 13-05/12/2043	USD	45 325	0.06
40 000	CVS HEALTH CORP 5.300% 23-01/06/2033	USD	39 056	0.05
40 000	CVS HEALTH CORP 5.550% 24-01/06/2031	USD	40 025	0.06
36 000	CVS HEALTH CORP 5.625% 23-21/02/2053	USD	33 410	0.05
50 000	CVS HEALTH CORP 5.700% 24-01/06/2034	USD	49 858	0.07
20 000	CVS HEALTH CORP 5.875% 23-01/06/2053	USD	19 155	0.03
30 000	CVS HEALTH CORP 6.000% 23-01/06/2063	USD	28 713	0.04
30 000	CVS HEALTH CORP 6.000% 24-01/06/2044	USD	29 412	0.04
20 000	CVS HEALTH CORP 6.050% 24-01/06/2054	USD	19 601	0.03
70 000	DANAHER CORP 2.600% 20-01/10/2050	USD	42 725	0.06
89 000	DEERE & CO 3.100% 20-15/04/2030	USD	80 898	0.11
30 000	DEERE & CO 3.750% 20-15/04/2050	USD	23 529	0.03
50 000	DELL INTERNATIONAL 4.900% 21-01/10/2026	USD	49 511	0.07

BNP Paribas Easy USD Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
50 000	DELL INTERNATIONAL 5.400% 24-15/04/2034	USD	49 479	0.07
55 000	DELL INTERNATIONAL 5.750% 23-01/02/2033	USD	56 541	0.08
60 000	DELL INTERNATIONAL 6.020% 21-15/06/2026	USD	60 632	0.08
30 000	DELL INTERNATIONAL 3.450% 23-15/12/2051	USD	20 316	0.03
30 000	DELL INTERNATIONAL 5.250% 23-01/02/2028	USD	30 198	0.04
50 000	DELL INTERNATIONAL 6.200% 21-15/07/2030	USD	52 464	0.07
77 000	DIGITAL REALTY 5.550% 22-15/01/2028	USD	77 690	0.11
30 000	DISCOVER COMMUNICATIONS 4.500% 19-30/01/2026	USD	29 385	0.04
65 000	DISCOVERY COMMUNICATIONS 3.950% 17-20/03/2028	USD	60 767	0.08
10 000	DISCOVERY COMMUNICATIONS 4.125% 19-15/05/2029	USD	9 233	0.01
20 000	DISCOVERY COMMUNICATIONS 4.900% 16-11/03/2026	USD	19 710	0.03
30 000	DISCOVERY COMMUNICATIONS 5.000% 17-20/09/2037	USD	25 667	0.04
85 000	DOWDUPONT 4.493% 18-15/11/2025	USD	83 858	0.12
40 000	DOWDUPONT 4.725% 18-15/11/2028	USD	39 838	0.05
30 000	DOWDUPONT 5.319% 18-15/11/2038	USD	30 834	0.04
60 000	DOWDUPONT 5.419% 18-15/11/2048	USD	62 154	0.09
20 000	EBAY INC 2.700% 20-11/03/2030	USD	17 626	0.02
30 000	EBAY INC 3.600% 17-05/06/2027	USD	28 792	0.04
20 000	EBAY INC 3.650% 21-10/05/2051	USD	14 251	0.02
40 000	EBAY INC 4.000% 12-15/07/2042	USD	31 994	0.04
20 000	ELEVANCE HEALTH 4.750% 23-15/02/2033	USD	19 306	0.03
20 000	ELEVANCE HEALTH 5.125% 23-15/02/2053	USD	18 401	0.03
10 000	ELEVANCE HEALTH 6.100% 22-15/10/2052	USD	10 492	0.01
30 000	ELI LILLY & CO 3.950% 19-15/03/2049	USD	24 467	0.03
10 000	ELI LILLY & CO 4.500% 24-09/02/2027	USD	9 916	0.01
50 000	ELI LILLY & CO 4.700% 23-27/02/2033	USD	49 128	0.07
80 000	ELI LILLY & CO 4.700% 24-09/02/2034	USD	78 436	0.11
40 000	ELI LILLY & CO 4.875% 23-27/02/2053	USD	37 455	0.05
30 000	ELI LILLY & CO 4.950% 23-27/02/2063	USD	27 852	0.04
70 000	ELI LILLY & CO 5.000% 24-09/02/2054	USD	66 861	0.09
40 000	ELI LILLY & CO 5.100% 24-09/02/2064	USD	38 113	0.05
30 000	EQUIFAX INC 2.350% 21-15/09/2031	USD	24 619	0.03
10 000	EQUIFAX INC 3.100% 20-15/05/2030	USD	8 927	0.01
70 000	EQUINIX INC 1.000% 20-15/09/2025	USD	66 264	0.09
30 000	EQUINIX INC 2.500% 21-15/05/2031	USD	25 116	0.03
60 000	EQUINIX INC 2.950% 20-15/09/2051	USD	37 044	0.05
40 000	EQUINIX INC 3.900% 22-15/04/2032	USD	36 384	0.05
40 000	ESTEE LAUDER COMPANIES 1.950% 21-15/03/2031	USD	32 871	0.05
30 000	ESTEE LAUDER COMPANIES 2.600% 20-15/04/2030	USD	26 307	0.04
20 000	ESTEE LAUDER COMPANIES 4.650% 23-15/05/2033	USD	19 311	0.03
40 000	ESTEE LAUDER COMPANIES 5.000% 24-14/02/2034	USD	39 252	0.05
30 000	ESTEE LAUDER COMPANIES 5.150% 23-15/05/2053	USD	28 104	0.04
35 000	EVEREST RE HLDGS 3.125% 21-15/10/2052	USD	21 627	0.03
16 257	FEDEX CORP 2020-1 AA 1.875% 20-20/02/2034	USD	13 504	0.02
50 000	FEDEX CORP 3.100% 19-05/08/2029	USD	45 768	0.06
10 000	FEDEX CORP 3.250% 21-15/05/2041	USD	7 326	0.01
50 000	FEDEX CORP 3.875% 12-01/08/2042	USD	39 035	0.05
50 000	FEDEX CORP 3.900% 15-01/02/2035	USD	44 348	0.06
50 000	FEDEX CORP 4.550% 16-01/04/2046	USD	41 686	0.06
130 000	FEDEX CORP 4.750% 15-15/11/2045	USD	111 883	0.15
30 000	FEDEX CORP 4.950% 18-17/10/2048	USD	26 541	0.04
40 000	FEDEX CORP 5.250% 20-15/05/2050	USD	37 302	0.05
50 000	FIDELITY NATL IN 1.150% 21-01/03/2026	USD	46 617	0.06
50 000	FIDELITY NATL IN 3.100% 21-01/03/2041	USD	35 909	0.05
30 000	FIDELITY NATL IN 5.100% 22-15/07/2032	USD	29 617	0.04
57 000	FISERV INC 3.200% 19-01/07/2026	USD	54 713	0.08
80 000	FISERV INC 3.500% 19-01/07/2029	USD	73 981	0.10
12 000	FISERV INC 3.850% 15-01/06/2025	USD	11 799	0.02
50 000	FISERV INC 4.400% 19-01/07/2049	USD	40 560	0.06
20 000	FISERV INC 5.150% 24-15/03/2027	USD	20 012	0.03
25 000	FISERV INC 5.375% 23-21/08/2028	USD	25 173	0.03

BNP Paribas Easy USD Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
50 000	FISERV INC 5.450% 23-02/03/2028	USD	50 449	0.07
50 000	FISERV INC 5.450% 24-15/03/2034	USD	49 677	0.07
30 000	FISERV INC 5.625% 23-21/08/2033	USD	30 265	0.04
50 000	FLEXTRONICS INTL 4.750% 16-15/06/2025	USD	49 518	0.07
50 000	FMC CORP 5.150% 23-18/05/2026	USD	49 666	0.07
15 000	FMC CORP 6.375% 23-18/05/2053	USD	14 874	0.02
30 000	FORTUNE BRANDS H 3.250% 19-15/09/2029	USD	27 196	0.04
20 000	FORTUNE BRANDS I 5.875% 23-01/06/2033	USD	20 261	0.03
44 000	FOX CORP 4.709% 20-25/01/2029	USD	43 213	0.06
40 000	FOX CORP 5.476% 20-25/01/2039	USD	38 126	0.05
50 000	FOX CORP 5.576% 20-25/01/2049	USD	45 882	0.06
30 000	FOX CORP 6.500% 23-13/10/2033	USD	31 438	0.04
10 000	GATX CORP 4.000% 20-30/06/2030	USD	9 308	0.01
150 000	GE HEALTHCARE TECHNOLOGY 5.905% 23-22/11/2032	USD	154 792	0.21
50 000	GEN MOTORS FINANCIAL 1.250% 21-08/01/2026	USD	46 824	0.06
50 000	GEN MOTORS FINANCIAL 2.350% 21-08/01/2031	USD	41 013	0.06
10 000	GEN MOTORS FINANCIAL 2.400% 21-10/04/2028	USD	8 969	0.01
50 000	GEN MOTORS FINANCIAL 3.100% 22-12/01/2032	USD	42 013	0.06
50 000	GEN MOTORS FINANCIAL 5.000% 22-09/04/2027	USD	49 497	0.07
30 000	GEN MOTORS FINANCIAL 5.650% 19-17/01/2029	USD	30 152	0.04
10 000	GEN MOTORS FINANCIAL 5.750% 24-08/02/2031	USD	10 026	0.01
50 000	GEN MOTORS FINANCIAL 5.800% 23-07/01/2029	USD	50 468	0.07
30 000	GEN MOTORS FINANCIAL 6.400% 23-09/01/2033	USD	31 123	0.04
30 000	GENERAL MILLS INC 2.250% 21-14/10/2031	USD	24 649	0.03
10 000	GENERAL MILLS INC 3.000% 21-01/02/2051	USD	6 387	0.01
41 000	GENERAL MILLS INC 4.200% 18-17/04/2028	USD	39 707	0.05
32 000	GENERAL MILLS INC 4.950% 23-29/03/2033	USD	31 172	0.04
50 000	GENERAL MILLS INC 5.500% 23-17/10/2028	USD	50 697	0.07
80 000	GENERAL MOTORS FINANCE 5.000% 14-01/04/2035	USD	74 836	0.10
50 000	GENERAL MOTORS FINANCE 1.500% 21-10/06/2026	USD	46 310	0.06
85 000	GENERAL MOTORS FINANCE 2.700% 20-20/08/2027	USD	78 443	0.11
30 000	GENERAL MOTORS FINANCE 3.600% 20-21/06/2030	USD	26 943	0.04
77 000	GENERAL MOTORS FINANCE 4.300% 22-06/04/2029	USD	73 153	0.10
30 000	GENERAL MOTORS FINANCE 4.350% 17-17/01/2027	USD	29 218	0.04
30 000	GENERAL MOTORS FINANCE 5.200% 14-01/04/2045	USD	26 324	0.04
10 000	GENERAL MOTORS FINANCE 5.400% 23-06/04/2026	USD	9 979	0.01
50 000	GENERAL MOTORS FINANCE 5.400% 24-08/05/2027	USD	49 972	0.07
50 000	GENERAL MOTORS FINANCE 5.600% 22-15/10/2032	USD	50 010	0.07
50 000	GENERAL MOTORS FINANCE 5.800% 23-23/06/2028	USD	50 578	0.07
30 000	GENERAL MOTORS FINANCE 5.950% 18-01/04/2049	USD	29 097	0.04
25 000	GENERAL MOTORS FINANCE 6.000% 23-09/01/2028	USD	25 428	0.04
50 000	GENERAL MOTORS FINANCE 6.050% 22-10/10/2025	USD	50 205	0.07
80 000	GENERAL MOTORS FINANCE 6.100% 23-07/01/2034	USD	80 879	0.11
50 000	GENERAL MOTORS FINANCE 6.125% 20-01/10/2025	USD	50 255	0.07
50 000	GENERAL MOTORS FINANCE 6.250% 14-02/10/2043	USD	49 799	0.07
50 000	GILEAD SCIENCES 1.650% 20-01/10/2030	USD	41 176	0.06
10 000	GILEAD SCIENCES 2.600% 20-01/10/2040	USD	6 878	0.01
70 000	GILEAD SCIENCES 2.800% 20-01/10/2050	USD	43 848	0.06
50 000	GILEAD SCIENCES 2.950% 16-01/03/2027	USD	47 462	0.07
50 000	GILEAD SCIENCES 3.650% 15-01/03/2026	USD	48 628	0.07
20 000	GILEAD SCIENCES 4.150% 16-01/03/2047	USD	16 256	0.02
100 000	GILEAD SCIENCES 4.500% 14-01/02/2045	USD	86 375	0.12
20 000	GILEAD SCIENCES 4.600% 15-01/09/2035	USD	18 876	0.03
20 000	GILEAD SCIENCES 4.750% 15-01/03/2046	USD	17 798	0.02
60 000	GILEAD SCIENCES 4.800% 14-01/04/2044	USD	54 053	0.07
20 000	GILEAD SCIENCES 5.250% 23-15/10/2033	USD	20 133	0.03
40 000	GILEAD SCIENCES 5.650% 11-01/12/2041	USD	40 203	0.06
50 000	GLAXOSMITHKLINE 3.875% 18-15/05/2028	USD	48 278	0.07
20 000	GLAXOSMITHKLINE 4.200% 13-18/03/2043	USD	17 071	0.02
60 000	GLAXOSMITHKLINE 5.375% 04-15/04/2034	USD	62 084	0.09
50 000	GLAXOSMITHKLINE 6.375% 08-15/05/2038	USD	55 150	0.08

BNP Paribas Easy USD Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
40 000	GLOBAL PAY INC 1.200% 21-01/03/2026	USD	37 238	0.05
30 000	GLOBAL PAY INC 2.900% 21-15/11/2031	USD	25 095	0.03
50 000	GLOBAL PAY INC 3.200% 19-15/08/2029	USD	44 953	0.06
50 000	GLOBAL PAY INC 5.950% 22-15/08/2052	USD	48 185	0.07
50 000	GOLDMAN SACHS GROUP 2.600% 20-07/02/2030	USD	43 810	0.06
75 000	GOLDMAN SACHS GROUP 3.500% 16-16/11/2026	USD	71 988	0.10
20 000	GOLDMAN SACHS GROUP 3.800% 20-15/03/2030	USD	18 697	0.03
30 000	GOLDMAN SACHS GROUP 3.850% 17-26/01/2027	USD	28 993	0.04
30 000	GOLDMAN SACHS GROUP 4.250% 15-21/10/2025	USD	29 476	0.04
40 000	GOLDMAN SACHS GROUP 4.800% 14-08/07/2044	USD	36 093	0.05
70 000	GOLDMAN SACHS GROUP 6.250% 11-01/02/2041	USD	74 353	0.10
50 000	GOLDMAN SACHS GROUP 6.750% 07-01/10/2037	USD	53 989	0.07
250 000	GSK CONSUMER 3.375% 22-24/03/2029	USD	232 130	0.31
20 000	HARTFORD FINANCIAL SERVICES 4.400% 18-15/03/2048	USD	16 637	0.02
30 000	HASBRO INC 3.500% 17-15/09/2027	USD	28 269	0.04
10 000	HCA INC 2.375% 21-15/07/2031	USD	8 209	0.01
50 000	HCA INC 3.125% 23-15/03/2027	USD	47 240	0.07
98 000	HCA INC 3.500% 20-01/09/2030	USD	88 402	0.12
30 000	HCA INC 3.500% 21-15/07/2051	USD	20 057	0.03
117 000	HCA INC 4.500% 16-15/02/2027	USD	114 347	0.16
50 000	HCA INC 4.625% 23-15/03/2052	USD	40 376	0.06
50 000	HCA INC 5.250% 16-15/06/2026	USD	49 804	0.07
40 000	HCA INC 5.250% 19-15/06/2049	USD	35 632	0.05
30 000	HCA INC 5.450% 24-01/04/2031	USD	29 974	0.04
82 000	HCA INC 5.500% 17-15/06/2047	USD	75 688	0.10
20 000	HCA INC 5.500% 23-01/06/2033	USD	19 832	0.03
60 000	HCA INC 5.600% 24-01/04/2034	USD	59 612	0.08
50 000	HCA INC 5.875% 15-15/02/2026	USD	50 088	0.07
10 000	HCA INC 5.875% 19-01/02/2029	USD	10 182	0.01
20 000	HCA INC 5.900% 23-01/06/2053	USD	19 470	0.03
50 000	HCA INC 6.000% 24-01/04/2054	USD	49 327	0.07
20 000	HCA INC 6.100% 24-01/04/2064	USD	19 555	0.03
50 000	HEALTHPEAK PROP 3.000% 19-15/01/2030	USD	44 367	0.06
65 000	HEALTHPEAK PROP 5.250% 23-15/12/2032	USD	63 834	0.09
23 000	HEWLETT-PACK CO 6.000% 11-15/09/2041	USD	23 494	0.03
100 000	HOME DEPOT INC 1.875% 21-15/09/2031	USD	81 449	0.11
75 000	HOME DEPOT INC 2.500% 20-15/04/2027	USD	70 240	0.10
30 000	HOME DEPOT INC 2.700% 20-15/04/2030	USD	26 724	0.04
30 000	HOME DEPOT INC 2.750% 21-15/09/2051	USD	18 682	0.03
87 000	HOME DEPOT INC 2.950% 19-15/06/2029	USD	79 739	0.11
50 000	HOME DEPOT INC 3.125% 20-15/12/2049	USD	34 068	0.05
40 000	HOME DEPOT INC 3.250% 22-15/04/2032	USD	35 480	0.05
70 000	HOME DEPOT INC 3.300% 20-15/04/2040	USD	54 490	0.08
40 000	HOME DEPOT INC 3.350% 20-15/04/2050	USD	28 441	0.04
46 000	HOME DEPOT INC 3.625% 22-15/04/2052	USD	34 033	0.05
50 000	HOME DEPOT INC 3.900% 17-15/06/2047	USD	39 511	0.05
10 000	HOME DEPOT INC 4.000% 22-15/09/2025	USD	9 854	0.01
50 000	HOME DEPOT INC 4.250% 15-01/04/2046	USD	42 071	0.06
30 000	HOME DEPOT INC 4.400% 14-15/03/2045	USD	25 951	0.04
50 000	HOME DEPOT INC 4.500% 18-06/12/2048	USD	43 340	0.06
50 000	HOME DEPOT INC 4.900% 23-15/04/2029	USD	50 091	0.07
10 000	HOME DEPOT INC 4.950% 22-15/09/2052	USD	9 250	0.01
80 000	HOME DEPOT INC 5.875% 06-16/12/2036	USD	84 783	0.12
55 000	HOME DEPOT INC 5.950% 11-01/04/2041	USD	58 147	0.08
30 000	HORMEL FOODS CRP 1.800% 20-11/06/2030	USD	25 198	0.03
40 000	HP ENTERPRISE 1.750% 20-01/04/2026	USD	37 528	0.05
20 000	HP ENTERPRISE 5.250% 23-01/07/2028	USD	20 124	0.03
50 000	HP INC 2.650% 22-17/06/2031	USD	42 349	0.06
51 000	HP INC 3.000% 20-17/06/2027	USD	47 977	0.07
50 000	HP INC 4.000% 22-15/04/2029	USD	47 614	0.07
30 000	HP INC 4.200% 22-15/04/2032	USD	27 792	0.04

BNP Paribas Easy USD Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
48 000	HP INC 5.500% 22-15/01/2033	USD	48 325	0.07
28 000	HUMANA INC 3.950% 17-15/03/2027	USD	27 083	0.04
65 000	HUMANA INC 4.950% 14-01/10/2044	USD	56 539	0.08
80 000	HUMANA INC 5.375% 24-15/04/2031	USD	79 560	0.11
50 000	IDEX CORP 2.625% 21-15/06/2031	USD	41 988	0.06
50 000	ILLINOIS TOOL WK 2.650% 16-15/11/2026	USD	47 565	0.07
30 000	ILLINOIS TOOL WK 3.900% 12-01/09/2042	USD	25 011	0.03
20 000	ILLINOIS TOOL WK 4.875% 12-15/09/2041	USD	18 960	0.03
20 000	ILLUMINA INC 5.800% 22-12/12/2025	USD	20 020	0.03
20 000	INGERSOLL RAND 5.314% 24-15/06/2031	USD	20 101	0.03
20 000	INGERSOLL RAND 5.450% 24-15/06/2034	USD	20 162	0.03
40 000	INGERSOLL RAND 5.700% 23-14/08/2033	USD	40 929	0.06
20 000	INGERSOLL RAND 5.700% 24-15/06/2054	USD	20 139	0.03
30 000	INGERSOLL RAND GL 5.750% 14-15/06/2043	USD	30 609	0.04
50 000	INTEL CORP 1.600% 21-12/08/2028	USD	43 767	0.06
50 000	INTEL CORP 2.450% 19-15/11/2029	USD	43 957	0.06
30 000	INTEL CORP 3.050% 21-12/08/2051	USD	19 028	0.03
70 000	INTEL CORP 3.100% 20-15/02/2060	USD	42 402	0.06
130 000	INTEL CORP 3.150% 17-11/05/2027	USD	123 573	0.17
40 000	INTEL CORP 3.250% 19-15/11/2049	USD	26 822	0.04
50 000	INTEL CORP 3.700% 15-29/07/2025	USD	49 143	0.07
50 000	INTEL CORP 3.734% 18-08/12/2047	USD	36 777	0.05
20 000	INTEL CORP 4.000% 12-15/12/2032	USD	18 396	0.03
47 000	INTEL CORP 4.100% 16-19/05/2046	USD	37 520	0.05
10 000	INTEL CORP 4.150% 22-05/08/2032	USD	9 361	0.01
50 000	INTEL CORP 4.750% 20-25/03/2050	USD	43 069	0.06
67 000	INTEL CORP 4.800% 11-01/10/2041	USD	60 894	0.08
50 000	INTEL CORP 4.875% 23-10/02/2026	USD	49 703	0.07
40 000	INTEL CORP 4.900% 15-29/07/2045	USD	36 515	0.05
20 000	INTEL CORP 4.950% 20-25/03/2060	USD	17 489	0.02
30 000	INTEL CORP 5.000% 24-21/02/2031	USD	29 828	0.04
20 000	INTEL CORP 5.050% 22-05/08/2062	USD	17 665	0.02
60 000	INTEL CORP 5.150% 24-21/02/2034	USD	59 245	0.08
50 000	INTEL CORP 5.200% 23-10/02/2033	USD	49 916	0.07
70 000	INTEL CORP 5.600% 24-21/02/2054	USD	67 890	0.09
83 000	INTEL CORP 5.700% 23-10/02/2053	USD	81 652	0.11
32 000	INTEL CORP 5.900% 23-10/02/2063	USD	31 985	0.04
50 000	INTERCONTINENT 1.850% 20-15/09/2032	USD	38 773	0.05
133 000	INTERCONTINENT 2.650% 20-15/09/2040	USD	92 278	0.13
30 000	INTERCONTINENT 3.000% 20-15/06/2050	USD	19 476	0.03
40 000	INTERCONTINENT 3.750% 15-01/12/2025	USD	39 111	0.05
20 000	INTERCONTINENT 4.250% 18-21/09/2048	USD	16 378	0.02
30 000	INTERCONTINENT 4.950% 22-15/06/2052	USD	27 324	0.04
15 000	INTERNATIONAL PAPER CO 4.350% 17-15/08/2048	USD	12 148	0.02
50 000	INTERPUBLIC GRP 4.750% 20-30/03/2030	USD	48 780	0.07
40 000	INTL PAPER CO 4.800% 14-15/06/2044	USD	34 746	0.05
20 000	INTUIT INC 5.125% 23-15/09/2028	USD	20 180	0.03
60 000	INTUIT INC 5.200% 23-15/09/2033	USD	60 278	0.08
40 000	INTUIT INC 5.500% 23-15/09/2053	USD	40 162	0.06
50 000	IQVIA INC 6.250% 24-01/02/2029	USD	51 392	0.07
50 000	JABIL INC 3.600% 20-15/01/2030	USD	45 109	0.06
50 000	JOHN DEERE CAPITAL 3.350% 22-18/04/2029	USD	46 857	0.06
40 000	JOHN DEERE CAPITAL 3.450% 19-07/03/2029	USD	37 668	0.05
90 000	JOHN DEERE CAPITAL 4.050% 22-08/09/2025	USD	88 770	0.12
10 000	JOHN DEERE CAPITAL 4.500% 24-16/01/2029	USD	9 828	0.01
30 000	JOHN DEERE CAPITAL 4.700% 23-10/06/2030	USD	29 711	0.04
50 000	JOHN DEERE CAPITAL 4.750% 23-20/01/2028	USD	49 787	0.07
20 000	JOHN DEERE CAPITAL 4.800% 23-09/01/2026	USD	19 875	0.03
20 000	JOHN DEERE CAPITAL 4.850% 24-05/03/2027	USD	19 928	0.03
120 000	JOHN DEERE CAPITAL 4.900% 24-07/03/2031	USD	119 367	0.16
50 000	JOHN DEERE CAPITAL 4.950% 23-14/07/2028	USD	50 053	0.07

BNP Paribas Easy USD Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
30 000	JOHN DEERE CAPITAL 5.100% 24-11/04/2034	USD	29 908	0.04
50 000	JOHNSON & JOHNSON 1.300% 20-01/09/2030	USD	41 250	0.06
100 000	JOHNSON & JOHNSON 2.100% 20-01/09/2040	USD	66 738	0.09
50 000	JOHNSON & JOHNSON 2.250% 20-01/09/2050	USD	29 706	0.04
50 000	JOHNSON & JOHNSON 2.450% 16-01/03/2026	USD	48 018	0.07
30 000	JOHNSON & JOHNSON 2.450% 20-01/09/2060	USD	16 953	0.02
30 000	JOHNSON & JOHNSON 2.900% 17-15/01/2028	USD	28 349	0.04
100 000	JOHNSON & JOHNSON 2.950% 17-03/03/2027	USD	95 712	0.13
50 000	JOHNSON & JOHNSON 3.400% 17-15/01/2038	USD	41 978	0.06
20 000	JOHNSON & JOHNSON 3.550% 16-01/03/2036	USD	17 506	0.02
50 000	JOHNSON & JOHNSON 3.625% 17-03/03/2037	USD	43 587	0.06
60 000	JOHNSON & JOHNSON 3.700% 16-01/03/2046	USD	48 169	0.07
100 000	JOHNSON & JOHNSON 4.375% 13-05/12/2033	USD	98 188	0.14
20 000	JOHNSON & JOHNSON 5.250% 24-01/06/2054	USD	20 085	0.03
50 000	JOHNSON CONTROLS 1.750% 20-15/09/2030	USD	41 254	0.06
20 000	JOHNSON CONTROLS 4.500% 17-15/02/2047	USD	16 679	0.02
30 000	JP MORGAN CHASE 6.400% 08-15/05/2038	USD	33 158	0.05
50 000	JPMORGAN CHASE 3.300% 16-01/04/2026	USD	48 406	0.07
30 000	JPMORGAN CHASE 3.625% 16-01/12/2027	USD	28 701	0.04
50 000	JPMORGAN CHASE 3.900% 15-15/07/2025	USD	49 237	0.07
50 000	JPMORGAN CHASE 4.850% 14-01/02/2044	USD	46 655	0.06
40 000	JPMORGAN CHASE 5.500% 10-15/10/2040	USD	40 165	0.06
40 000	JPMORGAN CHASE 5.600% 11-15/07/2041	USD	40 707	0.06
30 000	KELLOGG CO 3.400% 17-15/11/2027	USD	28 387	0.04
50 000	KELLOGG CO 4.300% 18-15/05/2028	USD	48 676	0.07
10 000	KELLOGG CO 4.500% 16-01/04/2046	USD	8 343	0.01
40 000	KENVUE INC 4.900% 23-22/03/2033	USD	39 550	0.05
50 000	KENVUE INC 5.050% 23-22/03/2028	USD	50 263	0.07
20 000	KENVUE INC 5.050% 23-22/03/2053	USD	18 855	0.03
40 000	KENVUE INC 5.200% 23-22/03/2063	USD	37 781	0.05
30 000	KEURIG DR PEPPER 3.950% 22-15/04/2029	USD	28 526	0.04
80 000	KEURIG DR PEPPER 4.500% 22-15/04/2052	USD	66 669	0.09
140 000	KEURIG DR PEPPER 4.597% 19-25/05/2028	USD	137 179	0.19
20 000	KEURIG DR PEPPER 5.100% 24-15/03/2027	USD	20 006	0.03
30 000	KEURIG DR PEPPER 5.300% 24-15/03/2034	USD	29 849	0.04
20 000	KEYCORP 2.550% 19-01/10/2029	USD	16 969	0.02
99 000	KEYCORP 4.150% 18-29/10/2025	USD	96 779	0.13
50 000	KEYSIGHT TECHNOL 4.600% 17-06/04/2027	USD	49 070	0.07
80 000	KIMBERLY-CLARK 3.100% 20-26/03/2030	USD	73 144	0.10
30 000	KIMBERLY-CLARK 3.200% 16-30/07/2046	USD	21 306	0.03
30 000	KIMBERLY-CLARK 3.950% 18-01/11/2028	USD	28 945	0.04
50 000	KIMCO REALTY 2.800% 16-01/10/2026	USD	47 303	0.07
50 000	KIMCO REALTY 6.400% 23-01/03/2034	USD	52 893	0.07
30 000	KLA CORP 3.300% 20-01/03/2050	USD	21 098	0.03
20 000	KLA CORP 4.700% 24-01/02/2034	USD	19 434	0.03
20 000	KLA CORP 4.950% 22-15/07/2052	USD	18 613	0.03
50 000	KLA CORP 5.250% 22-15/07/2062	USD	47 752	0.07
40 000	KRAFT FOODS GROUP 5.000% 13-04/06/2042	USD	36 166	0.05
20 000	KRAFT FOODS GROUP 6.500% 13-09/02/2040	USD	21 347	0.03
20 000	KRAFT HEINZ FOOD 3.750% 21-01/04/2030	USD	18 678	0.03
50 000	KRAFT HEINZ FOOD 3.875% 16-15/05/2027	USD	48 369	0.07
80 000	KRAFT HEINZ FOOD 4.375% 16-01/06/2046	USD	65 142	0.09
40 000	KRAFT HEINZ FOOD 4.875% 21-01/10/2049	USD	34 895	0.05
50 000	KRAFT HEINZ FOOD 5.000% 16-15/07/2035	USD	48 504	0.07
50 000	KRAFT HEINZ FOOD 5.200% 16-15/07/2045	USD	45 807	0.06
50 000	KYNDRYL HOLDINGS 6.350% 24-20/02/2034	USD	50 801	0.07
30 000	LABORATORY CORP 2.950% 19-01/12/2029	USD	26 795	0.04
50 000	LAM RESEARCH 2.875% 20-15/06/2050	USD	32 558	0.04
10 000	LAM RESEARCH 3.125% 20-15/06/2060	USD	6 346	0.01
50 000	LAM RESEARCH 4.000% 19-15/03/2029	USD	48 115	0.07
20 000	LAM RESEARCH 4.875% 19-15/03/2049	USD	18 262	0.03

BNP Paribas Easy USD Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
10 000	LEGG MASON INC 5.625% 14-15/01/2044	USD	9 721	0.01
30 000	LEGGETT & PLATT 3.500% 21-15/11/2051	USD	19 576	0.03
20 000	LINCOLN NATL CRP 3.400% 20-15/01/2031	USD	17 605	0.02
30 000	LKQ CORP 5.750% 23-15/06/2028	USD	30 294	0.04
100 000	LOWES COMPANIES INC 2.500% 16-15/04/2026	USD	95 259	0.13
20 000	LOWES COMPANIES INC 2.625% 21-01/04/2031	USD	17 075	0.02
50 000	LOWES COMPANIES INC 3.500% 21-01/04/2051	USD	34 216	0.05
99 000	LOWES COMPANIES INC 3.650% 19-05/04/2029	USD	93 165	0.13
60 000	LOWES COMPANIES INC 3.750% 22-01/04/2032	USD	54 466	0.08
40 000	LOWES COMPANIES INC 4.050% 17-03/05/2047	USD	30 889	0.04
40 000	LOWES COMPANIES INC 4.250% 22-01/04/2052	USD	31 444	0.04
10 000	LOWES COMPANIES INC 4.650% 12-15/04/2042	USD	8 733	0.01
10 000	LOWES COMPANIES INC 4.800% 23-01/04/2026	USD	9 917	0.01
86 000	LOWES COMPANIES INC 5.000% 22-15/04/2033	USD	84 675	0.12
30 000	LOWES COMPANIES INC 5.150% 23-01/07/2033	USD	29 851	0.04
40 000	LOWES COMPANIES INC 5.625% 22-15/04/2053	USD	38 733	0.05
50 000	LOWES COMPANIES INC 5.750% 23-01/07/2053	USD	49 294	0.07
70 000	LOWES COMPANIES INC 5.800% 22-15/09/2062	USD	68 004	0.09
30 000	MARSH & MCLENNAN 4.900% 19-15/03/2049	USD	26 883	0.04
50 000	MARSH & MCLENNAN 5.400% 23-15/09/2033	USD	50 921	0.07
30 000	MARSH & MCLENNAN 5.450% 24-15/03/2054	USD	29 150	0.04
50 000	MARTIN MARIETTA MATERIALS 2.400% 21-15/07/2031	USD	41 385	0.06
30 000	MARTIN MARIETTA MATERIALS 3.200% 21-15/07/2051	USD	19 971	0.03
50 000	MARVELL TECHNOLOGY INC 2.950% 21-15/04/2031	USD	43 105	0.06
20 000	MARVELL TECHNOLOGY INC 5.750% 23-15/02/2029	USD	20 417	0.03
50 000	MASTERCARD INC 2.000% 21-18/11/2031	USD	41 084	0.06
10 000	MASTERCARD INC 2.950% 21-15/03/2051	USD	6 616	0.01
30 000	MASTERCARD INC 3.300% 20-26/03/2027	USD	28 794	0.04
100 000	MASTERCARD INC 3.500% 18-26/02/2028	USD	95 758	0.13
100 000	MASTERCARD INC 3.850% 20-26/03/2050	USD	78 876	0.11
20 000	MASTERCARD INC 3.950% 18-26/02/2048	USD	16 202	0.02
20 000	MCCORMICK 1.850% 21-15/02/2031	USD	16 236	0.02
10 000	MCCORMICK 3.400% 17-15/08/2027	USD	9 501	0.01
50 000	MCDONALDS CORP 2.125% 20-01/03/2030	USD	42 936	0.06
30 000	MCDONALDS CORP 3.300% 20-01/07/2025	USD	29 385	0.04
50 000	MCDONALDS CORP 3.500% 20-01/07/2027	USD	47 914	0.07
50 000	MCDONALDS CORP 3.625% 19-01/09/2049	USD	36 271	0.05
50 000	MCDONALDS CORP 3.700% 15-30/01/2026	USD	48 863	0.07
30 000	MCDONALDS CORP 4.200% 20-01/04/2050	USD	23 931	0.03
50 000	MCDONALDS CORP 4.450% 17-01/03/2047	USD	41 971	0.06
50 000	MCDONALDS CORP 4.600% 22-09/09/2032	USD	48 333	0.07
30 000	MCDONALDS CORP 4.800% 23-14/08/2028	USD	29 817	0.04
50 000	MCDONALDS CORP 4.875% 15-09/12/2045	USD	44 933	0.06
30 000	MCDONALDS CORP 4.950% 23-14/08/2033	USD	29 537	0.04
40 000	MCDONALDS CORP 5.450% 23-14/08/2053	USD	38 647	0.05
80 000	MCDONALDS CORP 6.300% 08-01/03/2038	USD	85 791	0.12
30 000	MDC HOLDINGS INC 6.000% 13-15/01/2043	USD	31 538	0.04
56 000	MEDTRONIC INC 4.375% 15-15/03/2035	USD	52 732	0.07
60 000	MEDTRONIC INC 4.625% 15-15/03/2045	USD	54 232	0.07
50 000	MERCK & CO INC 1.900% 21-10/12/2028	USD	44 455	0.06
30 000	MERCK & CO INC 2.150% 21-10/12/2031	USD	24 939	0.03
70 000	MERCK & CO INC 2.450% 20-24/06/2050	USD	41 627	0.06
50 000	MERCK & CO INC 2.900% 21-10/12/2061	USD	29 925	0.04
10 000	MERCK & CO INC 3.400% 19-07/03/2029	USD	9 440	0.01
80 000	MERCK & CO INC 3.700% 15-10/02/2045	USD	62 767	0.09
40 000	MERCK & CO INC 4.000% 19-07/03/2049	USD	32 331	0.04
40 000	MERCK & CO INC 4.150% 13-18/05/2043	USD	34 044	0.05
20 000	MERCK & CO INC 4.300% 23-17/05/2030	USD	19 488	0.03
150 000	MERCK & CO INC 4.500% 23-17/05/2033	USD	144 930	0.20
80 000	MERCK & CO INC 5.000% 23-17/05/2053	USD	75 288	0.10
20 000	METLIFE INC 4.875% 13-13/11/2043	USD	18 204	0.03

BNP Paribas Easy USD Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
50 000	METLIFE INC 5.250% 23-15/01/2054	USD	47 452	0.07
100 000	METLIFE INC 5.375% 23-15/07/2033	USD	100 881	0.14
40 000	METLIFE INC 5.700% 05-15/06/2035	USD	41 076	0.06
30 000	MICROCHIP TECH 5.050% 24-15/03/2029	USD	29 751	0.04
20 000	MICRON TECHNOLOGY 3.366% 21-01/11/2041	USD	14 633	0.02
10 000	MICRON TECHNOLOGY 3.477% 21-01/11/2051	USD	6 876	0.01
120 000	MICRON TECHNOLOGY 4.185% 19-15/02/2027	USD	116 641	0.16
30 000	MICRON TECHNOLOGY 4.663% 19-15/02/2030	USD	29 057	0.04
20 000	MICRON TECHNOLOGY 5.300% 24-15/01/2031	USD	19 952	0.03
60 000	MICRON TECHNOLOGY 5.875% 23-15/09/2033	USD	61 365	0.08
30 000	MICRON TECHNOLOGY 6.750% 22-01/11/2029	USD	31 900	0.04
30 000	MICROSOFT CORP 1.350% 24-15/09/2030	USD	24 735	0.03
50 000	MICROSOFT CORP 2.400% 16-08/08/2026	USD	47 561	0.07
158 000	MICROSOFT CORP 2.525% 20-01/06/2050	USD	99 752	0.14
100 000	MICROSOFT CORP 2.675% 20-01/06/2060	USD	60 797	0.08
170 000	MICROSOFT CORP 2.921% 21-17/03/2052	USD	115 473	0.16
60 000	MICROSOFT CORP 3.041% 21-17/03/2062	USD	39 698	0.05
51 000	MICROSOFT CORP 3.125% 15-03/11/2025	USD	49 754	0.07
20 000	MICROSOFT CORP 3.300% 17-06/02/2027	USD	19 295	0.03
80 000	MICROSOFT CORP 3.400% 24-15/09/2026	USD	77 449	0.11
30 000	MICROSOFT CORP 3.450% 16-08/08/2036	USD	26 156	0.04
40 000	MICROSOFT CORP 3.500% 15-12/02/2035	USD	36 220	0.05
50 000	MICROSOFT CORP 3.700% 16-08/08/2046	USD	40 987	0.06
100 000	MICROSOFT CORP 4.200% 15-03/11/2035	USD	95 572	0.13
50 000	MICROSOFT CORP 4.250% 17-06/02/2047	USD	45 740	0.06
60 000	MICROSOFT CORP 5.300% 11-08/02/2041	USD	64 207	0.09
10 000	MOHAWK INDUST 5.850% 23-18/09/2028	USD	10 203	0.01
40 000	MONDELEZ INTERNATIONAL 1.875% 20-15/10/2032	USD	31 429	0.04
30 000	MONDELEZ INTERNATIONAL 2.750% 20-13/04/2030	USD	26 589	0.04
30 000	MONDELEZ INTERNATIONAL INCORPORATED 2.625% 20-04/09/2050	USD	17 939	0.02
30 000	MONDELEZ INTERNATIONAL INCORPORATED 4.750% 24-20/02/2029	USD	29 643	0.04
20 000	MOODYS CORP 2.750% 21-19/08/2041	USD	13 815	0.02
30 000	MOODYS CORP 3.100% 21-29/11/2061	USD	18 376	0.03
10 000	MOODYS CORP 5.250% 14-15/07/2044	USD	9 575	0.01
30 000	MORGAN ST DEAN W 7.250% 02-01/04/2032	USD	34 033	0.05
50 000	MORGAN STANLEY 3.625% 17-20/01/2027	USD	48 204	0.07
50 000	MORGAN STANLEY 3.875% 16-27/01/2026	USD	48 877	0.07
207 000	MORGAN STANLEY 4.000% 15-23/07/2025	USD	203 896	0.27
50 000	MORGAN STANLEY 4.300% 15-27/01/2045	USD	42 535	0.06
100 000	MORGAN STANLEY 4.350% 14-08/09/2026	USD	97 797	0.13
50 000	MORGAN STANLEY 4.375% 17-22/01/2047	USD	42 807	0.06
50 000	MOSAIC CO 5.450% 13-15/11/2033	USD	49 538	0.07
50 000	NASDAQ INC 5.550% 23-15/02/2034	USD	50 093	0.07
10 000	NASDAQ INC 6.100% 23-28/06/2063	USD	10 145	0.01
30 000	NATIONAL RURAL UTILITIES 2.750% 22-15/04/2032	USD	25 277	0.03
30 000	NATIONAL RURAL UTILITIES 3.400% 18-07/02/2028	USD	28 437	0.04
50 000	NATIONAL RURAL UTILITIES 4.800% 24-05/02/2027	USD	49 683	0.07
40 000	NATIONAL RURAL UTILITIES 4.850% 24-07/02/2029	USD	39 777	0.05
30 000	NATIONAL RURAL UTILITIES 5.800% 22-15/01/2033	USD	30 865	0.04
40 000	NETAPP INC 1.875% 20-22/06/2025	USD	38 548	0.05
100 000	NEWMNT / NEWCRST 5.350% 24-15/03/2034	USD	99 821	0.14
50 000	NEWMONT CORP 2.250% 20-01/10/2030	USD	42 640	0.06
10 000	NEWMONT CORP 2.600% 21-15/07/2032	USD	8 338	0.01
30 000	NEWMONT MINING 4.875% 12-15/03/2042	USD	27 671	0.04
21 000	NEWMONT MINING 6.250% 09-01/10/2039	USD	22 159	0.03
10 000	NORTHERN TRST CO 6.125% 22-02/11/2032	USD	10 488	0.01
50 000	NOVARTIS CAPITAL 2.200% 20-14/08/2030	USD	43 299	0.06
30 000	NOVARTIS CAPITAL 2.750% 20-14/08/2050	USD	19 450	0.03
50 000	NOVARTIS CAPITAL 3.000% 15-20/11/2025	USD	48 645	0.07
50 000	NOVARTIS CAPITAL 3.100% 17-17/05/2027	USD	47 754	0.07
40 000	NOVARTIS CAPITAL 4.000% 15-20/11/2045	USD	33 420	0.05

BNP Paribas Easy USD Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
70 000	NOVARTIS CAPITAL 4.400% 14-06/05/2044	USD	62 376	0.09
154 000	NVIDIA CORP 1.550% 21-15/06/2028	USD	137 251	0.19
100 000	NVIDIA CORP 3.500% 20-01/04/2050	USD	76 656	0.11
98 000	OMEGA HEALTHCARE 4.500% 15-01/04/2027	USD	94 876	0.13
50 000	OMNICOM GROUP 3.600% 16-15/04/2026	USD	48 386	0.07
30 000	OMNICOM GROUP 4.200% 20-01/06/2030	USD	28 525	0.04
30 000	ONCOR ELECTRIC D 2.750% 20-15/05/2030	USD	26 487	0.04
30 000	ONCOR ELECTRIC D 3.700% 19-15/11/2028	USD	28 511	0.04
15 000	ONCOR ELECTRIC D 3.750% 15-01/04/2045	USD	11 629	0.02
30 000	ONCOR ELECTRIC D 4.550% 23-15/09/2032	USD	28 738	0.04
40 000	ONCOR ELECTRIC D 4.950% 23-15/09/2052	USD	36 184	0.05
20 000	ONCOR ELECTRIC D 5.650% 24-15/11/2033	USD	20 516	0.03
50 000	ORACLE CORP 1.650% 21-25/03/2026	USD	46 870	0.06
30 000	ORACLE CORP 2.300% 21-25/03/2028	USD	27 123	0.04
50 000	ORACLE CORP 2.650% 16-15/07/2026	USD	47 383	0.07
50 000	ORACLE CORP 2.800% 20-01/04/2027	USD	46 950	0.06
50 000	ORACLE CORP 2.875% 21-25/03/2031	USD	43 192	0.06
60 000	ORACLE CORP 2.950% 20-01/04/2030	USD	53 335	0.07
50 000	ORACLE CORP 3.250% 15-15/05/2030	USD	45 320	0.06
50 000	ORACLE CORP 3.250% 17-15/11/2027	USD	47 154	0.06
50 000	ORACLE CORP 3.600% 20-01/04/2040	USD	38 431	0.05
110 000	ORACLE CORP 3.600% 20-01/04/2050	USD	76 812	0.11
83 000	ORACLE CORP 3.650% 21-25/03/2041	USD	63 477	0.09
94 000	ORACLE CORP 3.800% 17-15/11/2037	USD	77 428	0.11
95 000	ORACLE CORP 3.850% 20-01/04/2060	USD	65 327	0.09
50 000	ORACLE CORP 3.900% 15-15/05/2035	USD	43 350	0.06
90 000	ORACLE CORP 3.950% 21-25/03/2051	USD	66 529	0.09
60 000	ORACLE CORP 4.000% 16-15/07/2046	USD	45 750	0.06
40 000	ORACLE CORP 4.000% 17-15/11/2047	USD	30 290	0.04
30 000	ORACLE CORP 4.100% 21-25/03/2061	USD	21 540	0.03
60 000	ORACLE CORP 4.125% 15-15/05/2045	USD	46 963	0.06
32 000	ORACLE CORP 4.375% 15-15/05/2055	USD	24 975	0.03
50 000	ORACLE CORP 4.900% 23-06/02/2033	USD	48 525	0.07
50 000	ORACLE CORP 5.375% 11-15/07/2040	USD	47 496	0.07
90 000	ORACLE CORP 5.550% 23-06/02/2053	USD	85 114	0.12
50 000	ORACLE CORP 5.800% 22-10/11/2025	USD	50 247	0.07
15 000	ORACLE CORP 6.125% 09-08/07/2039	USD	15 541	0.02
50 000	ORACLE CORP 6.150% 22-09/11/2029	USD	52 284	0.07
80 000	ORACLE CORP 6.250% 22-09/11/2032	USD	84 696	0.12
50 000	ORACLE CORP 6.500% 08-15/04/2038	USD	53 571	0.07
70 000	ORACLE CORP 6.900% 22-09/11/2052	USD	78 244	0.11
40 000	OREILLY AUTOMOT 3.600% 17-01/09/2027	USD	38 114	0.05
30 000	OREILLY AUTOMOT 4.700% 22-15/06/2032	USD	28 965	0.04
136 000	OTIS WORLDWIDE 2.565% 20-15/02/2030	USD	119 331	0.16
30 000	PACCAR FINL CORP 3.550% 22-11/08/2025	USD	29 459	0.04
30 000	PACCAR FINL CORP 4.600% 24-31/01/2029	USD	29 659	0.04
15 000	PACKAGING CORP 3.050% 21-01/10/2051	USD	9 796	0.01
50 000	PACKAGING CORP 3.400% 17-15/12/2027	USD	47 275	0.07
58 000	PAYPAL HOLDING 2.850% 19-01/10/2029	USD	52 319	0.07
70 000	PAYPAL HOLDING 3.900% 22-01/06/2027	USD	67 933	0.09
37 000	PAYPAL HOLDING 5.050% 22-01/06/2052	USD	33 799	0.05
50 000	PAYPAL HOLDING 5.250% 22-01/06/2062	USD	45 628	0.06
30 000	PEPSICO INC 1.950% 21-21/10/2031	USD	24 705	0.03
30 000	PEPSICO INC 2.375% 16-06/10/2026	USD	28 353	0.04
100 000	PEPSICO INC 2.625% 19-29/07/2029	USD	90 454	0.12
20 000	PEPSICO INC 2.625% 21-21/10/2041	USD	13 958	0.02
30 000	PEPSICO INC 2.750% 20-19/03/2030	USD	26 866	0.04
20 000	PEPSICO INC 3.500% 15-17/07/2025	USD	19 644	0.03
100 000	PEPSICO INC 3.600% 22-18/02/2028	USD	96 147	0.13
50 000	PEPSICO INC 3.625% 20-19/03/2050	USD	38 002	0.05
100 000	PEPSICO INC 4.000% 17-02/05/2047	USD	81 394	0.11

BNP Paribas Easy USD Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
10 000	PEPSICO INC 4.200% 22-18/07/2052	USD	8 338	0.01
20 000	PEPSICO INC 4.450% 15-14/04/2046	USD	17 662	0.02
10 000	PEPSICO INC 4.550% 23-13/02/2026	USD	9 934	0.01
30 000	PEPSICO INC 5.250% 23-10/11/2025	USD	30 094	0.04
30 000	PEPSICO INC 5.500% 10-15/01/2040	USD	30 455	0.04
10 000	PEPSICO INC 7.000% 19-01/03/2029	USD	10 923	0.02
50 000	PFIZER INC 4.000% 19-15/03/2049	USD	40 348	0.06
40 000	PFIZER INC 4.125% 16-15/12/2046	USD	33 097	0.05
30 000	PFIZER INC 4.400% 14-15/05/2044	USD	26 622	0.04
50 000	PFIZER INC 7.200% 09-15/03/2039	USD	59 036	0.08
50 000	PFIZER INVESTMENT 3.450% 19-15/03/2029	USD	47 326	0.07
120 000	PFIZER INVESTMENT 3.600% 18-15/09/2028	USD	114 813	0.16
20 000	PFIZER INVESTMENT 4.200% 18-15/09/2048	USD	16 646	0.02
50 000	PNC FINANCIAL 3.450% 19-23/04/2029	USD	46 364	0.06
10 000	POTOMAC ELEC PWR 4.150% 13-15/03/2043	USD	8 248	0.01
25 000	PPL ELECTRIC UTI 5.250% 23-15/05/2053	USD	23 832	0.03
50 000	PRAXAIR INC 1.100% 20-10/08/2030	USD	40 258	0.06
40 000	PRAXAIR INC 3.200% 15-30/01/2026	USD	38 799	0.05
10 000	PRAXAIR INC 3.550% 12-07/11/2042	USD	7 965	0.01
36 000	PRICELINE GROUP 3.600% 16-01/06/2026	USD	35 009	0.05
22 000	PROCTER & GAMBLE 1.000% 21-23/04/2026	USD	20 544	0.03
30 000	PROCTER & GAMBLE 1.200% 20-29/10/2030	USD	24 427	0.03
50 000	PROCTER & GAMBLE 2.450% 16-03/11/2026	USD	47 366	0.07
51 000	PROCTER & GAMBLE 2.800% 20-25/03/2027	USD	48 476	0.07
80 000	PROCTER & GAMBLE 3.000% 20-25/03/2030	USD	73 633	0.10
50 000	PROCTER & GAMBLE 3.950% 23-26/01/2028	USD	48 928	0.07
10 000	PROCTER & GAMBLE 4.350% 24-29/01/2029	USD	9 912	0.01
40 000	PROCTER & GAMBLE 4.550% 24-29/01/2034	USD	39 249	0.05
70 000	PROGRESSIVE CORP 3.200% 20-26/03/2030	USD	63 793	0.09
20 000	PROGRESSIVE CORP 4.125% 17-15/04/2047	USD	16 383	0.02
40 000	PROLOGIS LP 4.750% 23-15/06/2033	USD	38 544	0.05
64 000	PROLOGIS LP 4.875% 23-15/06/2028	USD	63 724	0.09
50 000	PROLOGIS LP 5.000% 24-15/03/2034	USD	48 933	0.07
50 000	PRUDENTIAL FIN 2.100% 20-10/03/2030	USD	42 793	0.06
30 000	PRUDENTIAL FIN 3.700% 19-13/03/2051	USD	21 730	0.03
35 000	PRUDENTIAL FIN 3.935% 18-07/12/2049	USD	26 549	0.04
20 000	PRUDENTIAL FIN 4.600% 14-15/05/2044	USD	17 449	0.02
20 000	PUBLIC STORAGE 2.250% 21-09/11/2031	USD	16 530	0.02
70 000	PUBLIC STORAGE 2.300% 21-01/05/2031	USD	58 872	0.08
64 000	PUBLIC STORAGE 5.125% 23-15/01/2029	USD	64 579	0.09
50 000	QUALCOMM INC 3.250% 17-20/05/2027	USD	47 756	0.07
50 000	QUALCOMM INC 4.300% 17-20/05/2047	USD	42 634	0.06
50 000	QUALCOMM INC 4.500% 22-20/05/2052	USD	43 154	0.06
100 000	QUALCOMM INC 5.400% 22-20/05/2033	USD	103 561	0.14
40 000	QUALCOMM INC 6.000% 22-20/05/2053	USD	43 006	0.06
20 000	QUANTA SERVICES 2.900% 20-01/10/2030	USD	17 611	0.02
26 000	QUEST DIAGNOSTIC 2.800% 20-30/06/2031	USD	22 245	0.03
10 000	QUEST DIAGNOSTIC 6.400% 23-30/11/2033	USD	10 704	0.01
50 000	RAYMOND JAMES 3.750% 21-01/04/2051	USD	36 800	0.05
10 000	RELX CAPITAL INC 4.000% 19-18/03/2029	USD	9 610	0.01
50 000	RELX CAPITAL INC 4.750% 22-20/05/2032	USD	48 411	0.07
100 000	REPUBLIC SERVICES 4.875% 23-01/04/2029	USD	99 186	0.14
50 000	REPUBLIC SERVICES 5.000% 23-01/04/2034	USD	48 944	0.07
131 000	ROPER TECHNOLOGI 1.750% 20-15/02/2031	USD	105 523	0.15
30 000	ROYALTY PHARMA 1.200% 21-02/09/2025	USD	28 491	0.04
50 000	ROYALTY PHARMA 2.200% 21-02/09/2030	USD	41 692	0.06
50 000	ROYALTY PHARMA 3.300% 21-02/09/2040	USD	36 106	0.05
50 000	ROYALTY PHARMA 3.550% 21-02/09/2050	USD	33 588	0.05
30 000	S&P GLOBAL INC 1.250% 20-15/08/2030	USD	24 236	0.03
50 000	S&P GLOBAL INC 2.300% 20-15/08/2060	USD	25 446	0.04
50 000	S&P GLOBAL INC 2.450% 23-01/03/2027	USD	46 747	0.06

BNP Paribas Easy USD Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
50 000	S&P GLOBAL INC 2.500% 19-01/12/2029	USD	44 206	0.06
28 000	S&P GLOBAL INC 2.700% 23-01/03/2029	USD	25 365	0.03
50 000	S&P GLOBAL INC 2.900% 01/03/2032	USD	43 217	0.06
20 000	S&P GLOBAL INC 3.700% 23-01/03/2052	USD	15 092	0.02
15 000	S&P GLOBAL INC 3.900% 23-01/03/2062	USD	11 133	0.02
88 000	SALESFORCE.COM 1.950% 21-15/07/2031	USD	72 199	0.10
37 000	SALESFORCE.COM 2.700% 21-15/07/2041	USD	25 857	0.04
52 000	SALESFORCE.COM 2.900% 21-15/07/2051	USD	33 504	0.05
20 000	SALESFORCE.COM 3.050% 21-15/07/2061	USD	12 347	0.02
50 000	SERVICENOW INC 1.400% 20-01/09/2030	USD	40 593	0.06
50 000	SHERWIN-WILLIAMS 2.300% 20-15/05/2030	USD	42 878	0.06
50 000	SHERWIN-WILLIAMS 2.900% 21-15/03/2052	USD	31 247	0.04
50 000	SHERWIN-WILLIAMS 2.950% 19-15/08/2029	USD	45 067	0.06
100 000	SIMON PROP GP LP 2.650% 22-01/02/2032	USD	83 449	0.11
30 000	SIMON PROP GP LP 3.375% 17-01/12/2027	USD	28 379	0.04
46 000	SIMON PROPERTY GROUP LP 3.375% 17-15/06/2027	USD	43 892	0.06
30 000	SIMON PROPERTY GROUP LP 5.500% 23-08/03/2033	USD	30 166	0.04
30 000	SIMON PROPERTY GROUP LP 6.250% 23-15/01/2034	USD	31 642	0.04
60 000	SOLVENTUM CORP 5.400% 24-01/03/2029	USD	59 815	0.08
20 000	SOLVENTUM CORP 5.450% 24-13/03/2031	USD	19 753	0.03
50 000	SOLVENTUM CORP 5.600% 24-23/03/2034	USD	49 074	0.07
60 000	SOLVENTUM CORP 5.900% 24-30/04/2054	USD	57 352	0.08
50 000	STANLEY BLACK 2.750% 20-15/11/2050	USD	28 628	0.04
10 000	STANLEY BLACK 3.000% 22-15/05/2032	USD	8 493	0.01
40 000	STANLEY BLACK 3.400% 19-01/03/2026	USD	38 753	0.05
100 000	STARBUCKS CORP 2.250% 20-12/03/2030	USD	86 127	0.12
80 000	STARBUCKS CORP 2.550% 20-15/11/2030	USD	68 977	0.10
30 000	STARBUCKS CORP 3.000% 22-14/02/2032	USD	25 993	0.04
90 000	STARBUCKS CORP 3.500% 20-15/11/2050	USD	63 338	0.09
30 000	STARBUCKS CORP 4.500% 18-15/11/2048	USD	25 037	0.03
30 000	STARBUCKS CORP 4.850% 24-08/02/2027	USD	29 845	0.04
20 000	STATE STREET CORP 5.272% 23-03/08/2026	USD	20 039	0.03
30 000	STRYKER CORP 1.950% 20-15/06/2030	USD	25 262	0.03
30 000	STRYKER CORP 2.900% 20-15/06/2050	USD	19 645	0.03
40 000	STRYKER CORP 3.375% 15-01/11/2025	USD	38 934	0.05
50 000	STRYKER CORP 3.650% 18-07/03/2028	USD	47 619	0.07
15 000	STRYKER CORP 4.625% 16-15/03/2046	USD	13 190	0.02
50 000	SUNTRUST BANK 4.050% 18-03/11/2025	USD	49 140	0.07
91 000	SYNCHRONY FINANC 4.500% 15-23/07/2025	USD	89 471	0.12
50 000	SYS CO CORP 3.150% 21-14/12/2051	USD	32 747	0.05
100 000	SYS CO CORP 3.250% 17-15/07/2027	USD	94 711	0.13
10 000	SYS CO CORP 4.450% 18-15/03/2048	USD	8 312	0.01
50 000	SYS CO CORP 6.000% 23-17/01/2034	USD	52 457	0.07
30 000	SYS CO CORP 6.600% 20-01/04/2050	USD	33 411	0.05
40 000	TAKE-TWO INTERAC 5.000% 23-28/03/2026	USD	39 736	0.05
10 000	TAPESTRY INC 7.050% 23-27/11/2025	USD	10 168	0.01
50 000	TAPESTRY INC 7.350% 23-27/11/2028	USD	51 877	0.07
35 000	TAPESTRY INC 7.700% 23-27/11/2030	USD	36 537	0.05
20 000	TAPESTRY INC 7.850% 23-27/11/2033	USD	21 041	0.03
20 000	TARGET CORP 1.950% 22-15/01/2027	USD	18 618	0.03
30 000	TARGET CORP 3.375% 19-15/04/2029	USD	28 211	0.04
50 000	TARGET CORP 4.800% 23-15/01/2053	USD	45 370	0.06
100 000	TARGET CORP 7.000% 08-15/01/2038	USD	116 729	0.16
30 000	THE COCA-COLA COMPANY 5.400% 24-13/05/2064	USD	29 732	0.04
100 000	THE COCA-COLA COMPANY 1.000% 20-15/03/2028	USD	87 758	0.12
100 000	THE COCA-COLA COMPANY 1.375% 20-15/03/2031	USD	80 292	0.11
50 000	THE COCA-COLA COMPANY 1.450% 20-01/06/2027	USD	45 693	0.06
50 000	THE COCA-COLA COMPANY 1.650% 20-01/06/2030	USD	41 920	0.06
50 000	THE COCA-COLA COMPANY 2.125% 19-06/09/2029	USD	44 021	0.06
40 000	THE COCA-COLA COMPANY 2.500% 20-15/03/2051	USD	24 256	0.03
30 000	THE COCA-COLA COMPANY 2.750% 20-01/06/2060	USD	18 168	0.03

BNP Paribas Easy USD Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	THE COCA-COLA COMPANY 3.000% 21-05/03/2051	USD	67 486	0.09
50 000	THE COCA-COLA COMPANY 5.300% 24-13/05/2054	USD	49 663	0.07
30 000	THE JM SMUCKER COMPANY 5.900% 23-15/11/2028	USD	30 900	0.04
70 000	THE JM SMUCKER COMPANY 6.200% 23-15/11/2033	USD	73 501	0.10
30 000	THE JM SMUCKER COMPANY 6.500% 23-15/11/2043	USD	31 596	0.04
40 000	THE JM SMUCKER COMPANY 6.500% 23-15/11/2053	USD	42 940	0.06
66 000	THERMO FISHER 2.800% 21-15/10/2041	USD	46 962	0.06
40 000	THERMO FISHER 4.100% 17-15/08/2047	USD	32 882	0.05
50 000	THERMO FISHER 4.800% 22-21/11/2027	USD	49 792	0.07
50 000	THERMO FISHER 4.977% 23-10/08/2030	USD	50 042	0.07
30 000	THERMO FISHER 5.000% 23-31/01/2029	USD	30 058	0.04
20 000	THERMO FISHER 5.086% 23-10/08/2033	USD	19 934	0.03
30 000	TIME WARNER CABLE 4.500% 12-15/09/2042	USD	22 007	0.03
50 000	TIME WARNER CABLE 5.875% 10-15/11/2040	USD	43 493	0.06
30 000	TIME WARNER CABLE 6.550% 07-01/05/2037	USD	28 419	0.04
50 000	TIME WARNER CABLE 6.750% 09-15/06/2039	USD	48 420	0.07
60 000	TIME WARNER CABLE 7.300% 08-01/07/2038	USD	60 677	0.08
20 000	TIME WARNER ENT 8.375% 94-15/07/2033	USD	22 100	0.03
20 000	TOTAL SYSTEM SVC 4.800% 16-01/04/2026	USD	19 751	0.03
10 000	TRAVELERS COS 2.550% 20-27/04/2050	USD	6 087	0.01
10 000	TRAVELERS COS 4.050% 18-07/03/2048	USD	8 140	0.01
50 000	TRAVELERS COS 5.450% 23-25/05/2053	USD	50 086	0.07
200 000	TSMC ARIZONA 3.875% 22-22/04/2027	USD	193 357	0.26
61 000	TYSON FOODS INC 3.550% 17-02/06/2027	USD	58 321	0.08
20 000	TYSON FOODS INC 4.000% 19-01/03/2026	USD	19 531	0.03
30 000	TYSON FOODS INC 4.550% 17-02/06/2047	USD	24 106	0.03
50 000	TYSON FOODS INC 5.100% 18-28/09/2048	USD	43 610	0.06
30 000	TYSON FOODS INC 5.150% 14-15/08/2044	USD	26 254	0.04
30 000	TYSON FOODS INC 5.400% 24-15/03/2029	USD	30 060	0.04
250 000	UBS AG 7.500% 23-15/02/2028	USD	267 481	0.36
100 000	UNILEVER CAPITAL 3.100% 15-30/07/2035	USD	97 893	0.13
50 000	UNILEVER CAPITAL 5.000% 23-08/12/2033	USD	50 013	0.07
80 000	UNILEVER CAPITAL 5.900% 02-15/11/2032	USD	84 993	0.12
50 000	UNITED PARCEL 2.400% 16-15/11/2026	USD	47 109	0.06
50 000	UNITED PARCEL 3.750% 17-15/11/2047	USD	38 325	0.05
10 000	UNITED PARCEL 4.875% 23-03/03/2033	USD	9 852	0.01
20 000	UNITED PARCEL 5.050% 23-03/03/2053	USD	18 700	0.03
30 000	UNITED PARCEL 5.200% 20-01/04/2040	USD	29 339	0.04
130 000	UNITED PARCEL 5.300% 20-01/04/2050	USD	126 444	0.17
50 000	UNITED PARCEL 6.200% 08-15/01/2038	USD	54 180	0.07
100 000	UNITEDHEALTH GROUP 2.875% 19-15/08/2029	USD	90 709	0.12
50 000	UNITEDHEALTH GROUP 3.750% 15-15/07/2025	USD	49 257	0.07
10 000	UNITEDHEALTH GROUP 3.750% 17-15/10/2047	USD	7 621	0.01
10 000	UNITEDHEALTH GROUP 4.200% 16-15/01/2047	USD	8 241	0.01
37 000	UNITEDHEALTH GROUP 4.250% 23-15/01/2029	USD	36 043	0.05
75 000	UNITEDHEALTH GROUP 4.450% 18-15/12/2048	USD	64 095	0.09
20 000	UNITEDHEALTH GROUP 4.500% 23-15/04/2033	USD	19 109	0.03
20 000	UNITEDHEALTH GROUP 4.600% 24-15/04/2027	USD	19 835	0.03
28 000	UNITEDHEALTH GROUP 4.750% 15-15/07/2045	USD	25 376	0.03
20 000	UNITEDHEALTH GROUP 4.750% 22-15/05/2052	USD	17 710	0.02
20 000	UNITEDHEALTH GROUP 4.900% 24-15/04/2031	USD	19 810	0.03
30 000	UNITEDHEALTH GROUP 5.000% 24-15/04/2034	USD	29 600	0.04
90 000	UNITEDHEALTH GROUP 5.050% 23-15/04/2053	USD	83 480	0.12
72 000	UNITEDHEALTH GROUP 5.200% 23-15/04/2063	USD	66 838	0.09
50 000	UNITEDHEALTH GROUP 5.350% 22-15/02/2033	USD	50 652	0.07
30 000	UNITEDHEALTH GROUP 5.500% 24-15/04/2064	USD	29 095	0.04
40 000	UNITEDHEALTH GROUP 5.875% 22-15/02/2053	USD	41 549	0.06
20 000	UNITEDHEALTH GROUP 6.500% 08-15/06/2037	USD	21 953	0.03
50 000	UNITEDHEALTH GROUP 6.625% 08-15/11/2037	USD	55 304	0.08
20 000	UNUM GROUP 4.125% 21-15/06/2051	USD	14 694	0.02
50 000	US BANCORP 1.375% 20-22/07/2030	USD	40 283	0.06

BNP Paribas Easy USD Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
20 000	US BANCORP 3.000% 19-30/07/2029	USD	17 896	0.02
30 000	US BANCORP 3.950% 18-17/11/2025	USD	29 434	0.04
50 000	VENTAS REALTY LP 3.000% 19-15/01/2030	USD	44 144	0.06
50 000	VENTAS REALTY LP 4.750% 20-15/11/2030	USD	48 066	0.07
20 000	VERALTO CORP 5.350% 23-18/09/2028	USD	20 080	0.03
50 000	VERALTO CORP 5.450% 23-18/09/2033	USD	49 859	0.07
30 000	VERISIGN INC 2.700% 21-15/06/2031	USD	25 082	0.03
2 000	VERISK ANALYTICS 4.000% 15-15/06/2025	USD	1 967	0.00
70 000	VERISK ANALYTICS 5.250% 24-05/06/2034	USD	68 903	0.09
80 000	VERIZON COMMUNICATION INC 2.100% 21-22/03/2028	USD	71 958	0.10
145 000	VERIZON COMMUNICATION INC 2.355% 22-15/03/2032	USD	118 505	0.16
150 000	VERIZON COMMUNICATION INC 2.650% 20-20/11/2040	USD	103 346	0.14
60 000	VERIZON COMMUNICATION INC 2.850% 21-03/09/2041	USD	42 037	0.06
60 000	VERIZON COMMUNICATION INC 2.875% 20-20/11/2050	USD	37 738	0.05
50 000	VERIZON COMMUNICATION INC 3.000% 20-22/03/2027	USD	47 318	0.07
100 000	VERIZON COMMUNICATION INC 3.150% 20-22/03/2030	USD	90 140	0.12
70 000	VERIZON COMMUNICATION INC 3.400% 21-22/03/2041	USD	53 505	0.07
40 000	VERIZON COMMUNICATION INC 3.850% 12-01/11/2042	USD	31 707	0.04
20 000	VERIZON COMMUNICATION INC 4.812% 17-15/03/2039	USD	18 548	0.03
60 000	VERIZON COMMUNICATIONS INC 1.450% 21-20/03/2026	USD	56 201	0.08
50 000	VERIZON COMMUNICATIONS INC 1.750% 20-20/01/2031	USD	40 466	0.06
100 000	VERIZON COMMUNICATIONS INC 2.550% 21-21/03/2031	USD	84 945	0.12
50 000	VERIZON COMMUNICATIONS INC 2.625% 16-15/08/2026	USD	47 405	0.07
88 000	VERIZON COMMUNICATIONS INC 2.987% 21-30/10/2056	USD	53 871	0.07
50 000	VERIZON COMMUNICATIONS INC 3.000% 20-20/11/2060	USD	29 930	0.04
138 000	VERIZON COMMUNICATIONS INC 3.550% 21-22/03/2051	USD	99 319	0.14
50 000	VERIZON COMMUNICATIONS INC 3.700% 21-22/03/2061	USD	35 267	0.05
30 000	VERIZON COMMUNICATIONS INC 3.875% 22-01/03/2052	USD	22 775	0.03
50 000	VERIZON COMMUNICATIONS INC 4.000% 20-22/03/2050	USD	38 965	0.05
30 000	VERIZON COMMUNICATIONS INC 4.016% 19-03/12/2029	USD	28 348	0.04
30 000	VERIZON COMMUNICATIONS INC 4.125% 17-16/03/2027	USD	29 243	0.04
70 000	VERIZON COMMUNICATIONS INC 4.329% 18-21/09/2028	USD	68 058	0.09
119 000	VERIZON COMMUNICATIONS INC 4.400% 14-01/11/2034	USD	110 267	0.15
70 000	VERIZON COMMUNICATIONS INC 4.500% 17-10/08/2033	USD	65 802	0.09
60 000	VERIZON COMMUNICATIONS INC 4.522% 15-15/09/2048	USD	51 445	0.07
100 000	VERIZON COMMUNICATIONS INC 4.862% 15-21/08/2046	USD	90 738	0.13
30 000	VERIZON COMMUNICATIONS INC 5.050% 23-09/05/2033	USD	29 580	0.04
20 000	VERIZON COMMUNICATIONS INC 5.500% 24-23/02/2054	USD	19 585	0.03
20 000	VIACOM INC 4.375% 13-15/03/2043	USD	13 265	0.02
40 000	VIACOM INC 5.850% 13-01/09/2043	USD	31 419	0.04
30 000	VIACOM INC 6.875% 06-30/04/2036	USD	28 069	0.04
50 000	VIACOM INC 7.875% 00-30/07/2030	USD	51 286	0.07
50 000	VIACOMCBS INC 4.200% 20-19/05/2032	USD	40 870	0.06
20 000	VISA INC 1.100% 20-15/02/2031	USD	15 930	0.02
50 000	VISA INC 1.900% 20-15/04/2027	USD	46 141	0.06
50 000	VISA INC 2.000% 20-15/08/2050	USD	28 116	0.04
20 000	VISA INC 2.050% 20-15/04/2030	USD	17 182	0.02
30 000	VISA INC 2.700% 20-15/04/2040	USD	21 865	0.03
69 000	VISA INC 2.750% 17-15/09/2027	USD	64 830	0.09
70 000	VISA INC 3.150% 15-14/12/2025	USD	68 096	0.09
40 000	VISA INC 4.150% 15-14/12/2035	USD	37 318	0.05
80 000	VISA INC 4.300% 15-14/12/2045	USD	69 361	0.10
25 000	VMWARE INC 1.400% 21-15/08/2026	USD	23 017	0.03
50 000	VMWARE INC 2.200% 21-15/08/2031	USD	40 636	0.06
50 000	VMWARE INC 3.900% 17-21/08/2027	USD	47 958	0.07
25 000	VMWARE INC 4.650% 20-15/05/2027	USD	24 585	0.03
30 000	VONTIER CORP 1.800% 22-01/04/2026	USD	28 059	0.04
30 000	VULCAN MATERIALS 4.500% 17-15/06/2047	USD	24 995	0.03
50 000	WARNERMEDIA HOLDING 3.755% 23-15/03/2027	USD	47 427	0.07
150 000	WARNERMEDIA HOLDING 4.279% 23-15/03/2032	USD	130 887	0.18
200 000	WARNERMEDIA HOLDING 5.141% 23-15/03/2052	USD	155 637	0.21

BNP Paribas Easy USD Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
80 000	WARNERMEDIA HOLDING 5.391% 23-15/03/2062	USD	62 404	0.09
30 000	WARNERMEDIA HOLDINGS 4.054% 23-15/03/2029	USD	27 706	0.04
130 000	WARNERMEDIA HOLDINGS 5.050% 23-15/03/2042	USD	105 647	0.15
20 000	WARNERMEDIA HOLDINGS 6.412% 23-15/03/2026	USD	19 996	0.03
20 000	WASTE MANAGEMENT 2.500% 20-15/11/2050	USD	11 885	0.02
50 000	WASTE MANAGEMENT 3.150% 17-15/11/2027	USD	47 192	0.07
100 000	WASTE MANAGEMENT 4.150% 22-15/04/2032	USD	94 224	0.13
70 000	WASTE MANAGEMENT 4.875% 23-15/02/2034	USD	68 553	0.09
30 000	WELLPOINT INC 4.650% 12-15/01/2043	USD	26 472	0.04
10 000	WELLPOINT INC 4.650% 14-15/08/2044	USD	8 723	0.01
50 000	WELLTOWER 4.000% 15-01/06/2025	USD	49 193	0.07
99 000	WELLTOWER INC 2.750% 21-15/01/2032	USD	83 129	0.11
50 000	WELLTOWER INC 4.250% 18-15/04/2028	USD	48 356	0.07
50 000	WESTINGHOUSE AIR 5.611% 24-11/03/2034	USD	50 253	0.07
18 000	WESTLAKE CHEMICAL 3.125% 21-15/08/2051	USD	11 316	0.02
50 000	WESTLAKE CHEMICAL 3.600% 17-15/08/2026	USD	48 105	0.07
20 000	WESTLAKE CHEMICAL 5.000% 17-15/08/2046	USD	17 508	0.02
10 000	WHIRLPOOL CORP 4.500% 16-01/06/2046	USD	8 009	0.01
50 000	WILLIS NORTH AME 4.500% 18-15/09/2028	USD	48 566	0.07
20 000	WILLIS NORTH AME 5.900% 24-05/03/2054	USD	19 412	0.03
30 000	WORKDAY INC 3.700% 22-01/04/2029	USD	28 160	0.04
50 000	WORKDAY INC 3.800% 22-01/04/2032	USD	44 927	0.06
30 000	WW GRAINGER INC 4.600% 15-15/06/2045	USD	26 862	0.04
50 000	WYETH 5.950% 07-01/04/2037	USD	52 646	0.07
40 000	WYETH 6.000% 06-15/02/2036	USD	42 517	0.06
25 000	XILINX INC 2.375% 20-01/06/2030	USD	21 609	0.03
10 000	XYLEM INC 1.950% 20-30/01/2028	USD	8 982	0.01
30 000	XYLEM INC 3.250% 16-01/11/2026	USD	28 682	0.04
132 000	ZOETIS INCORPORATED 3.000% 17-12/09/2027	USD	123 838	0.17
50 000	ZOETIS INCORPORATED 3.950% 17-12/09/2047	USD	39 036	0.05
20 000	ZOETIS INCORPORATED 4.700% 13-01/02/2043	USD	17 825	0.02
	<i>Canada</i>		<i>1 941 641</i>	<i>2.68</i>
120 000	BANK NOVA SCOTIA 1.300% 20-11/06/2025	USD	115 300	0.16
20 000	BANK NOVA SCOTIA 2.450% 22-02/02/2032	USD	16 496	0.02
30 000	BANK NOVA SCOTIA 2.700% 19-03/08/2026	USD	28 420	0.04
30 000	BANK NOVA SCOTIA 4.500% 15-16/12/2025	USD	29 530	0.04
35 000	BANK NOVA SCOTIA 5.650% 23-01/02/2034	USD	35 558	0.05
50 000	BANK OF MONTREAL 1.250% 21-15/09/2026	USD	45 806	0.06
135 000	BANK OF MONTREAL 5.203% 23-01/02/2028	USD	135 186	0.19
30 000	BELL CANADA 3.650% 21-17/03/2051	USD	21 537	0.03
40 000	BELL CANADA 3.650% 22-15/08/2052	USD	28 866	0.04
20 000	BELL CANADA 4.300% 19-29/07/2049	USD	16 214	0.02
30 000	BELL CANADA 4.464% 18-01/04/2048	USD	25 059	0.03
30 000	BELL CANADA 5.100% 23-11/05/2033	USD	29 414	0.04
20 000	BELL CANADA 5.550% 24-15/02/2054	USD	19 375	0.03
66 000	CANADIAN IMPERIAL BANK OF COMMERCE 5.001% 23-28/04/2028	USD	65 500	0.09
50 000	CANADIAN IMPERIAL BANK OF COMMERCE 5.260% 24-08/04/2029	USD	49 901	0.07
30 000	MAGNA INTERNATIONAL INC 2.450% 20-15/06/2030	USD	25 878	0.04
40 000	MAGNA INTERNATIONAL INC 4.150% 15-01/10/2025	USD	39 356	0.05
20 000	NUTRIEN LTD 3.950% 20-13/05/2050	USD	15 021	0.02
50 000	NUTRIEN LTD 4.200% 19-01/04/2029	USD	47 830	0.07
30 000	NUTRIEN LTD 5.800% 23-27/03/2053	USD	29 584	0.04
10 000	NUTRIEN LTD 5.950% 22-07/11/2025	USD	10 058	0.01
50 000	ROGERS COMMUNICATIONS INC 2.900% 16-15/11/2026	USD	47 227	0.07
40 000	ROGERS COMMUNICATIONS INC 3.625% 15-15/12/2025	USD	38 907	0.05
20 000	ROGERS COMMUNICATIONS INC 3.700% 19-15/11/2049	USD	14 132	0.02
55 000	ROGERS COMMUNICATIONS INC 3.800% 23-15/03/2032	USD	49 152	0.07
10 000	ROGERS COMMUNICATIONS INC 4.300% 18-15/02/2048	USD	7 912	0.01
57 000	ROGERS COMMUNICATIONS INC 4.350% 19-01/05/2049	USD	45 342	0.06
50 000	ROGERS COMMUNICATIONS INC 4.500% 23-15/03/2042	USD	42 307	0.06
50 000	ROGERS COMMUNICATIONS INC 4.550% 23-15/03/2052	USD	40 770	0.06

BNP Paribas Easy USD Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
47 000	ROGERS COMMUNICATIONS INC 5.000% 14-15/03/2044	USD	41 979	0.06
70 000	ROYAL BANK OF CANADA 1.150% 20-10/06/2025	USD	67 217	0.09
50 000	ROYAL BANK OF CANADA 1.200% 21-27/04/2026	USD	46 460	0.06
70 000	ROYAL BANK OF CANADA 2.300% 21-03/11/2031	USD	57 952	0.08
50 000	ROYAL BANK OF CANADA 4.240% 22-03/08/2027	USD	48 668	0.07
20 000	ROYAL BANK OF CANADA 4.950% 24-01/02/2029	USD	19 915	0.03
20 000	ROYAL BANK OF CANADA 5.000% 23-02/05/2033	USD	19 720	0.03
10 000	ROYAL BANK OF CANADA 5.150% 24-01/02/2034	USD	9 930	0.01
50 000	TELUS CORP 3.400% 22-13/05/2032	USD	43 409	0.06
20 000	TORONTO DOMINION BANK 0.750% 20-11/09/2025	USD	18 928	0.03
40 000	TORONTO DOMINION BANK 1.150% 20-12/06/2025	USD	38 418	0.05
50 000	TORONTO DOMINION BANK 1.950% 22-12/01/2027	USD	46 412	0.06
20 000	TORONTO DOMINION BANK 3.200% 22-10/03/2032	USD	17 308	0.02
60 000	TORONTO DOMINION BANK 4.456% 22-08/06/2032	USD	56 542	0.08
50 000	TORONTO DOMINION BANK 4.693% 22-15/09/2027	USD	49 265	0.07
30 000	TORONTO DOMINION BANK 4.980% 24-05/04/2027	USD	29 847	0.04
50 000	TORONTO DOMINION BANK 5.523% 23-17/07/2028	USD	50 594	0.07
30 000	TORONTO DOMINION BANK 5.532% 23-17/07/2026	USD	30 090	0.04
10 000	WASTE CONNECTIONS 2.200% 21-15/01/2032	USD	8 136	0.01
30 000	WASTE CONNECTIONS 2.950% 21-15/01/2052	USD	19 185	0.03
30 000	WASTE CONNECTIONS 4.200% 22-15/01/2033	USD	27 820	0.04
80 000	WASTE CONNECTIONS 5.000% 24-01/03/2034	USD	78 208	0.11
<i>Japan</i>			<i>1 139 228</i>	<i>1.58</i>
20 000	HONDA MOTOR CO 2.967% 22-10/03/2032	USD	17 541	0.02
50 000	MITSUBISHI UFJ FINANCIAL 3.287% 17-25/07/2027	USD	47 394	0.07
80 000	MITSUBISHI UFJ FINANCIAL 3.677% 17-22/02/2027	USD	77 190	0.11
80 000	MITSUBISHI UFJ FINANCIAL 3.961% 18-02/03/2028	USD	76 970	0.11
50 000	MITSUBISHI UFJ FINANCIAL 4.050% 18-11/09/2028	USD	48 236	0.07
30 000	MITSUBISHI UFJ FINANCIAL 4.153% 19-07/03/2039	USD	26 495	0.04
200 000	MIZUHO FINANCIAL 2.839% 16-13/09/2026	USD	189 443	0.26
200 000	NOMURA HOLDINGS 2.172% 21-14/07/2028	USD	176 577	0.24
150 000	SUMITOMO MITSUI 2.632% 16-14/07/2026	USD	142 109	0.20
20 000	SUMITOMO MITSUI 3.944% 18-19/07/2028	USD	19 142	0.03
50 000	SUMITOMO MITSUI 4.306% 18-16/10/2028	USD	48 774	0.07
200 000	SUMITOMO MITSUI 5.710% 23-13/01/2030	USD	203 892	0.27
60 000	SUMITOMO MITSUI 6.184% 23-13/07/2043	USD	65 465	0.09
<i>United Kingdom</i>			<i>1 100 998</i>	<i>1.50</i>
30 000	AON PLC 4.600% 14-14/06/2044	USD	25 575	0.04
30 000	AON PLC 4.750% 15-15/05/2045	USD	25 988	0.04
65 000	APTIV PLC 3.100% 21-01/12/2051	USD	39 661	0.05
200 000	BARCLAYS BANK PLC 4.337% 17-10/01/2028	USD	192 339	0.25
20 000	GLAXOSMITHKLINE 3.375% 19-01/06/2029	USD	18 729	0.03
120 000	HSBC HOLDINGS 6.100% 11-14/01/2042	USD	127 647	0.18
200 000	HSBC HOLDINGS 6.500% 22-02/05/2036	USD	206 886	0.28
200 000	LLOYDS BANKING GROUP PLC 5.679% 24-05/01/2035	USD	199 115	0.26
20 000	VODAFONE GROUP 4.250% 19-17/09/2050	USD	15 604	0.02
30 000	VODAFONE GROUP 4.375% 18-30/05/2028	USD	29 369	0.04
50 000	VODAFONE GROUP 4.875% 19-19/06/2049	USD	43 271	0.06
30 000	VODAFONE GROUP 5.000% 18-30/05/2038	USD	28 707	0.04
30 000	VODAFONE GROUP 5.125% 19-19/06/2059	USD	26 032	0.04
30 000	VODAFONE GROUP 5.250% 18-30/05/2048	USD	27 686	0.04
30 000	VODAFONE GROUP 5.625% 23-10/02/2053	USD	28 727	0.04
30 000	VODAFONE GROUP 6.150% 07-27/02/2037	USD	31 812	0.04
30 000	VODAFONE GROUP 7.875% 00-15/02/2030	USD	33 850	0.05
<i>Singapore</i>			<i>831 603</i>	<i>1.15</i>
100 000	PFIZER INVESTMENT 4.450% 23-19/05/2026	USD	98 739	0.14
100 000	PFIZER INVESTMENT 4.450% 23-19/05/2028	USD	98 255	0.14
74 000	PFIZER INVESTMENT 4.650% 23-19/05/2030	USD	73 040	0.10
230 000	PFIZER INVESTMENT 4.750% 23-19/05/2033	USD	224 086	0.30

BNP Paribas Easy USD Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
90 000	PFIZER INVESTMENT 5.110% 23-19/05/2043	USD	85 570	0.12
173 000	PFIZER INVESTMENT 5.300% 23-19/05/2053	USD	166 973	0.23
90 000	PFIZER INVESTMENT 5.340% 23-19/05/2063	USD	84 940	0.12
	<i>Ireland</i>		<i>689 219</i>	<i>0.95</i>
150 000	AERCAP IRELAND 3.000% 21-29/10/2028	USD	136 328	0.19
150 000	AERCAP IRELAND 3.650% 17-21/07/2027	USD	142 482	0.20
150 000	AERCAP IRELAND 5.300% 24-19/01/2034	USD	147 041	0.20
150 000	AERCAP IRELAND 6.100% 23-15/01/2027	USD	152 333	0.21
28 000	APTIV PLC 3.250% 22-01/03/2032	USD	24 260	0.03
80 000	SHIRE ACQ INV IE 3.200% 16-23/09/2026	USD	76 711	0.11
10 000	TRANE TECH 5.250% 23-03/03/2033	USD	10 064	0.01
	<i>Spain</i>		<i>597 836</i>	<i>0.81</i>
200 000	BANCO SANTANDER 3.490% 20-28/05/2030	USD	179 146	0.25
200 000	BANCO SANTANDER 5.294% 22-18/08/2027	USD	198 656	0.26
150 000	TELEFONICA EMIS 5.213% 17-08/03/2047	USD	132 891	0.18
80 000	TELEFONICA EMIS 7.045% 06-20/06/2036	USD	87 143	0.12
	<i>The Netherlands</i>		<i>502 753</i>	<i>0.68</i>
200 000	ING GROEP NV 4.050% 19-09/04/2029	USD	189 963	0.26
10 000	NXP BV/NXP FDG 2.650% 22-15/02/2032	USD	8 314	0.01
70 000	NXP BV/NXP FDG 3.250% 22-11/05/2041	USD	51 075	0.07
20 000	NXP BV/NXP FDG 3.400% 22-01/05/2030	USD	18 106	0.02
41 000	NXP BV/NXP FDG 3.875% 22-18/06/2026	USD	39 816	0.05
68 000	NXP BV/NXP FDG 4.300% 22-18/06/2029	USD	65 255	0.09
31 000	NXP BV/NXP FUNDI 5.550% 22-01/12/2028	USD	31 398	0.04
100 000	RABOBANK 5.250% 11-24/05/2041	USD	98 826	0.14
	<i>Mexico</i>		<i>309 327</i>	<i>0.43</i>
100 000	AMERICA MOVIL SA 6.125% 10-30/03/2040	USD	103 660	0.14
100 000	AMERICA MOVIL SA 6.375% 05-01/03/2035	USD	107 035	0.15
100 000	GRUPO TELEVISIA 6.625% 10-15/01/2040	USD	98 632	0.14
	<i>Australia</i>		<i>226 537</i>	<i>0.31</i>
50 000	WESTPAC BANKING 1.150% 21-03/06/2026	USD	46 445	0.06
50 000	WESTPAC BANKING 3.133% 21-18/11/2041	USD	35 077	0.05
50 000	WESTPAC BANKING 3.400% 18-25/01/2028	USD	47 540	0.07
50 000	WESTPAC BANKING 3.735% 22-26/08/2025	USD	49 143	0.07
20 000	WESTPAC BANKING 4.421% 19-24/07/2039	USD	17 643	0.02
30 000	WESTPAC BANKING 5.535% 23-17/11/2028	USD	30 689	0.04
	<i>Luxembourg</i>		<i>144 738</i>	<i>0.20</i>
30 000	DH EUROPE 2.600% 19-15/11/2029	USD	26 751	0.04
76 000	DH EUROPE 3.250% 19-15/11/2039	USD	60 056	0.08
30 000	INGERSOLL-RAND 3.800% 19-21/03/2029	USD	28 485	0.04
20 000	MEDTRONIC GLOBAL 4.250% 23-30/03/2028	USD	19 538	0.03
10 000	TYCO ELECTRONICS 4.500% 23-13/02/2026	USD	9 908	0.01
	<i>France</i>		<i>42 975</i>	<i>0.06</i>
45 000	FRANCE TELECOM 5.375% 12-13/01/2042	USD	42 975	0.06
	Floating rate bonds		10 924 252	15.02
	<i>United States of America</i>		<i>8 774 203</i>	<i>12.10</i>
20 000	AMERICAN EXPRESS 23-01/05/2034 FRN	USD	19 558	0.03
30 000	AMERICAN EXPRESS 23-27/07/2029 FRN	USD	30 048	0.04
30 000	AMERICAN EXPRESS 23-28/07/2034 FRN	USD	30 064	0.04
20 000	AMERICAN EXPRESS 23-30/10/2031 FRN	USD	21 314	0.03
20 000	AMERICAN EXPRESS 24-23/04/2027 FRN	USD	20 076	0.03
45 000	AT&T INC 18-15/02/2050 FRN	USD	40 822	0.06
300 000	BANK OF AMERICA CORPORATION 17-20/01/2028 FRN	USD	289 236	0.39
30 000	BANK OF AMERICA CORPORATION 17-20/01/2048 FRN	USD	25 580	0.04
50 000	BANK OF AMERICA CORPORATION 17-24/04/2038 FRN	USD	44 221	0.06
50 000	BANK OF AMERICA CORPORATION 18-23/07/2029 FRN	USD	48 166	0.07
50 000	BANK OF AMERICA CORPORATION 19-07/02/2030 FRN	USD	47 353	0.07

BNP Paribas Easy USD Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
20 000	BANK OF AMERICA CORPORATION 19-15/03/2050 FRN	USD	16 699	0.02
50 000	BANK OF AMERICA CORPORATION 19-22/10/2030 FRN	USD	44 513	0.06
50 000	BANK OF AMERICA CORPORATION 19-23/04/2027 FRN	USD	48 354	0.07
50 000	BANK OF AMERICA CORPORATION 19-23/04/2040 FRN	USD	42 460	0.06
70 000	BANK OF AMERICA CORPORATION 19-23/07/2030 FRN	USD	63 529	0.09
70 000	BANK OF AMERICA CORPORATION 20-13/02/2031 FRN	USD	60 485	0.08
100 000	BANK OF AMERICA CORPORATION 20-19/06/2026 FRN	USD	95 871	0.13
30 000	BANK OF AMERICA CORPORATION 20-19/06/2041 FRN	USD	20 975	0.03
50 000	BANK OF AMERICA CORPORATION 20-20/03/2051 FRN	USD	39 939	0.06
50 000	BANK OF AMERICA CORPORATION 20-23/07/2031 FRN	USD	41 157	0.06
50 000	BANK OF AMERICA CORPORATION 20-24/10/2026 FRN	USD	47 177	0.06
50 000	BANK OF AMERICA CORPORATION 20-24/10/2031 FRN	USD	40 862	0.06
50 000	BANK OF AMERICA CORPORATION 20-29/04/2031 FRN	USD	43 216	0.06
20 000	BANK OF AMERICA CORPORATION 21-11/03/2027 FRN	USD	18 753	0.03
30 000	BANK OF AMERICA CORPORATION 21-11/03/2032 FRN	USD	25 395	0.03
50 000	BANK OF AMERICA CORPORATION 21-13/03/2052 FRN	USD	35 854	0.05
50 000	BANK OF AMERICA CORPORATION 21-14/06/2029 FRN	USD	44 365	0.06
50 000	BANK OF AMERICA CORPORATION 21-21/07/2052 FRN	USD	32 612	0.04
100 000	BANK OF AMERICA CORPORATION 21-22/04/2032 FRN	USD	84 561	0.12
50 000	BANK OF AMERICA CORPORATION 21-22/04/2042 FRN	USD	37 588	0.05
50 000	BANK OF AMERICA CORPORATION 21-22/07/2027 FRN	USD	46 332	0.06
98 000	BANK OF AMERICA CORPORATION 22-04/02/2033 FRN	USD	82 962	0.11
50 000	BANK OF AMERICA CORPORATION 22-08/03/2037 FRN	USD	43 963	0.06
50 000	BANK OF AMERICA CORPORATION 22-22/07/2033 FRN	USD	48 849	0.07
50 000	BANK OF AMERICA CORPORATION 23-15/09/2029 FRN	USD	51 041	0.07
50 000	BANK OF AMERICA CORPORATION 23-15/09/2034 FRN	USD	51 423	0.07
50 000	BANK OF AMERICA CORPORATION 23-20/01/2027 FRN	USD	49 685	0.07
40 000	BANK OF AMERICA CORPORATION 23-25/04/2029 FRN	USD	39 929	0.06
100 000	BANK OF AMERICA CORPORATION 23-25/04/2034 FRN	USD	98 955	0.14
60 000	BANK OF AMERICA CORPORATION 24-23/01/2035 FRN	USD	59 924	0.08
50 000	BANK OF NY MELLO 22-13/06/2028 FRN	USD	48 367	0.07
20 000	BANK OF NY MELLO 23-26/04/2027 FRN	USD	19 877	0.03
82 000	BANK OF NY MELLO 23-26/04/2034 FRN	USD	79 897	0.11
50 000	CAPITAL ONE FINANCIAL 21-02/11/2027 FRN	USD	45 851	0.06
50 000	CAPITAL ONE FINANCIAL 22-10/05/2028 FRN	USD	49 350	0.07
50 000	CAPITAL ONE FINANCIAL 22-24/07/2026 FRN	USD	49 563	0.07
30 000	CAPITAL ONE FINANCIAL 23-01/02/2034 FRN	USD	29 691	0.04
20 000	CAPITAL ONE FINANCIAL 23-08/06/2034 FRN	USD	20 537	0.03
40 000	CAPITAL ONE FINANCIAL 23-30/10/2031 FRN	USD	43 997	0.06
30 000	CAPITAL ONE FINANCIAL 24-01/02/2035 FRN	USD	30 175	0.04
50 000	CHARLES SCHWAB 23-17/11/2029 FRN	USD	51 970	0.07
50 000	CHARLES SCHWAB 23-24/08/2034 FRN	USD	52 073	0.07
20 000	CITIGROUP INC 17-24/04/2048 FRN	USD	16 608	0.02
124 000	CITIGROUP INC 17-27/10/2028 FRN	USD	117 201	0.16
30 000	CITIGROUP INC 18-24/01/2039 FRN	USD	25 096	0.03
10 000	CITIGROUP INC 19-05/11/2030 FRN	USD	8 907	0.01
80 000	CITIGROUP INC 20-03/06/2031 FRN	USD	68 635	0.09
50 000	CITIGROUP INC 20-26/03/2041 FRN	USD	48 190	0.07
30 000	CITIGROUP INC 20-29/01/2031 FRN	USD	26 098	0.04
105 000	CITIGROUP INC 20-31/03/2031 FRN	USD	100 072	0.14
50 000	CITIGROUP INC 21-01/05/2032 FRN	USD	41 665	0.06
30 000	CITIGROUP INC 21-03/11/2032 FRN	USD	24 676	0.03
20 000	CITIGROUP INC 21-03/11/2042 FRN	USD	13 937	0.02
50 000	CITIGROUP INC 22-17/03/2033 FRN	USD	44 568	0.06
40 000	CITIGROUP INC 22-17/11/2033 FRN	USD	41 932	0.06
50 000	CITIGROUP INC 22-24/02/2028 FRN	USD	47 192	0.07
59 000	CITIGROUP INC 22-24/05/2033 FRN	USD	56 724	0.08
50 000	CITIGROUP INC 22-25/01/2033 FRN	USD	42 400	0.06
50 000	CITIGROUP INC 22-29/09/2026 FRN	USD	49 981	0.07
50 000	CITIGROUP INC 24-13/02/2030 FRN	USD	49 697	0.07
50 000	CITIGROUP INC 24-13/02/2035 FRN	USD	49 561	0.07

BNP Paribas Easy USD Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
150 000	DEUTSCHE BANK NY 20-18/09/2031 FRN	USD	131 904	0.18
150 000	DEUTSCHE BANK NY 23-18/01/2029 FRN	USD	154 753	0.21
20 000	DISCOVER FIN SVS 23-02/11/2034 FRN	USD	22 491	0.03
49 000	FIFTH THIRD BANC 22-27/10/2028 FRN	USD	50 066	0.07
43 000	FIFTH THIRD BANC 23-27/07/2029 FRN	USD	44 092	0.06
70 000	GOLDMAN SACHS GROUP 17-31/10/2038 FRN	USD	59 542	0.08
132 000	GOLDMAN SACHS GROUP 18-01/05/2029 FRN	USD	127 063	0.18
50 000	GOLDMAN SACHS GROUP 21-09/03/2027 FRN	USD	46 651	0.06
50 000	GOLDMAN SACHS GROUP 21-10/09/2027 FRN	USD	45 913	0.06
30 000	GOLDMAN SACHS GROUP 21-21/07/2032 FRN	USD	24 654	0.03
50 000	GOLDMAN SACHS GROUP 21-21/10/2027 FRN	USD	46 171	0.06
30 000	GOLDMAN SACHS GROUP 21-21/10/2032 FRN	USD	24 949	0.03
40 000	GOLDMAN SACHS GROUP 21-22/04/2032 FRN	USD	33 624	0.05
50 000	GOLDMAN SACHS GROUP 21-22/04/2042 FRN	USD	37 041	0.05
30 000	GOLDMAN SACHS GROUP 21-27/01/2032 FRN	USD	24 372	0.03
50 000	GOLDMAN SACHS GROUP 22-15/03/2028 FRN	USD	47 799	0.07
50 000	GOLDMAN SACHS GROUP 22-24/02/2028 FRN	USD	46 632	0.06
117 000	GOLDMAN SACHS GROUP 22-24/02/2033 FRN	USD	100 075	0.14
30 000	GOLDMAN SACHS GROUP 23-24/10/2029 FRN	USD	31 329	0.04
50 000	GOLDMAN SACHS GROUP 23-24/10/2034 FRN	USD	53 776	0.07
50 000	GOLDMAN SACHS GROUP 24-25/04/2030 FRN	USD	50 883	0.07
40 000	GOLDMAN SACHS GROUP 24-25/04/2035 FRN	USD	40 981	0.06
50 000	HP ENTERPRISE 16-15/10/2025 FRN	USD	49 617	0.07
30 000	HP ENTERPRISE 16-15/10/2045 FRN	USD	31 512	0.04
50 000	HUNTINGTON BANCS 23-21/08/2029 FRN	USD	51 035	0.07
127 000	JP MORGAN CHASE 17-01/05/2028 FRN	USD	121 195	0.17
120 000	JPMORGAN CHASE 17-01/02/2028 FRN	USD	115 616	0.16
100 000	JPMORGAN CHASE 17-15/11/2048 FRN	USD	79 483	0.11
30 000	JPMORGAN CHASE 17-22/02/2048 FRN	USD	25 141	0.03
66 000	JPMORGAN CHASE 18-05/12/2029 FRN	USD	64 045	0.09
50 000	JPMORGAN CHASE 18-23/04/2029 FRN	USD	47 850	0.07
50 000	JPMORGAN CHASE 18-23/07/2029 FRN	USD	48 121	0.07
20 000	JPMORGAN CHASE 19-06/05/2030 FRN	USD	18 689	0.03
80 000	JPMORGAN CHASE 19-15/10/2030 FRN	USD	70 775	0.10
10 000	JPMORGAN CHASE 19-29/01/2027 FRN	USD	9 769	0.01
79 000	JPMORGAN CHASE 20-13/05/2031 FRN	USD	69 235	0.10
50 000	JPMORGAN CHASE 20-19/11/2026 FRN	USD	46 981	0.06
100 000	JPMORGAN CHASE 20-19/11/2031 FRN	USD	81 203	0.11
50 000	JPMORGAN CHASE 20-22/04/2031 FRN	USD	43 215	0.06
40 000	JPMORGAN CHASE 20-22/04/2041 FRN	USD	29 927	0.04
50 000	JPMORGAN CHASE 21-04/02/2032 FRN	USD	40 702	0.06
50 000	JPMORGAN CHASE 21-08/11/2032 FRN	USD	41 688	0.06
30 000	JPMORGAN CHASE 21-22/04/2027 FRN	USD	28 011	0.04
52 000	JPMORGAN CHASE 21-22/04/2042 FRN	USD	38 598	0.05
70 000	JPMORGAN CHASE 21-22/04/2052 FRN	USD	49 353	0.07
150 000	JPMORGAN CHASE 21-22/09/2027 FRN	USD	137 738	0.19
50 000	JPMORGAN CHASE 22-14/09/2033 FRN	USD	50 988	0.07
30 000	JPMORGAN CHASE 22-25/01/2033 FRN	USD	25 574	0.04
60 000	JPMORGAN CHASE 22-25/07/2033 FRN	USD	58 286	0.08
90 000	JPMORGAN CHASE 23-01/06/2034 FRN	USD	89 607	0.12
30 000	JPMORGAN CHASE 23-23/10/2034 FRN	USD	31 817	0.04
40 000	JPMORGAN CHASE 24-22/04/2030 FRN	USD	40 634	0.06
30 000	JPMORGAN CHASE 24-23/01/2030 FRN	USD	29 755	0.04
80 000	JPMORGAN CHASE 24-23/01/2035 FRN	USD	79 584	0.11
30 000	M&T BANK CORP 23-30/10/2029 FRN	USD	31 561	0.04
10 000	M&T BANK CORP 24-13/03/2032 FRN	USD	9 967	0.01
80 000	MORGAN STANLEY 17-22/07/2028 FRN	USD	76 066	0.10
30 000	MORGAN STANLEY 17-22/07/2038 FRN	USD	25 395	0.03
50 000	MORGAN STANLEY 19-23/01/2030 FRN	USD	48 337	0.07
181 000	MORGAN STANLEY 20-01/04/2031 FRN	USD	165 990	0.23
50 000	MORGAN STANLEY 20-13/02/2032 FRN	USD	40 187	0.06

BNP Paribas Easy USD Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
10 000	MORGAN STANLEY 20-22/01/2031 FRN	USD	8 766	0.01
70 000	MORGAN STANLEY 20-24/03/2051 FRN	USD	70 812	0.10
50 000	MORGAN STANLEY 21-16/09/2036 FRN	USD	39 571	0.05
50 000	MORGAN STANLEY 21-20/07/2027 FRN	USD	46 238	0.06
50 000	MORGAN STANLEY 21-20/10/2032 FRN	USD	41 364	0.06
50 000	MORGAN STANLEY 21-21/07/2032 FRN	USD	40 903	0.06
50 000	MORGAN STANLEY 21-28/04/2032 FRN	USD	40 182	0.06
50 000	MORGAN STANLEY 22-16/10/2026 FRN	USD	50 335	0.07
80 000	MORGAN STANLEY 22-18/10/2033 FRN	USD	84 934	0.12
20 000	MORGAN STANLEY 22-20/07/2033 FRN	USD	19 282	0.03
20 000	MORGAN STANLEY 22-21/01/2033 FRN	USD	17 002	0.02
30 000	MORGAN STANLEY 23-01/02/2029 FRN	USD	29 882	0.04
50 000	MORGAN STANLEY 23-01/11/2034 FRN	USD	54 003	0.07
60 000	MORGAN STANLEY 23-21/04/2034 FRN	USD	59 087	0.08
50 000	MORGAN STANLEY 24-13/04/2028 FRN	USD	50 482	0.07
35 000	MORGAN STANLEY 24-16/01/2030 FRN	USD	34 895	0.05
50 000	MORGAN STANLEY 24-18/04/2030 FRN	USD	50 835	0.07
50 000	PNC FINANCIAL 21-23/04/2032 FRN	USD	41 371	0.06
150 000	PNC FINANCIAL 23-12/06/2029 FRN	USD	151 625	0.21
50 000	PNC FINANCIAL 23-24/01/2034 FRN	USD	48 303	0.07
50 000	PNC FINANCIAL 24-21/01/2028 FRN	USD	49 925	0.07
50 000	PNC FINANCIAL 24-22/01/2035 FRN	USD	50 257	0.07
50 000	PRUDENTIAL FIN 17-15/09/2047 FRN	USD	47 229	0.07
20 000	PRUDENTIAL FIN 23-01/03/2053 FRN	USD	20 497	0.03
61 000	SANTANDER HOLDINGS 23-09/03/2029 FRN	USD	62 096	0.09
10 000	SANTANDER HOLDINGS 23-09/11/2031 FRN	USD	10 832	0.01
20 000	STATE STREET CRP 19-01/11/2034 FRN	USD	17 734	0.02
50 000	STATE STREET CRP 22-04/08/2033 FRN	USD	46 317	0.06
20 000	STATE STREET CRP 22-04/11/2028 FRN	USD	20 382	0.03
10 000	STATE STREET CRP 22-07/02/2028 FRN	USD	9 300	0.01
50 000	STATE STREET CRP 22-13/05/2033 FRN	USD	47 291	0.07
20 000	STATE STREET CRP 23-26/01/2034 FRN	USD	19 296	0.03
50 000	TRUIST FINANCIAL 22-06/06/2028 FRN	USD	48 214	0.07
30 000	TRUIST FINANCIAL 22-28/07/2033 FRN	USD	27 802	0.04
50 000	TRUIST FINANCIAL 23-08/06/2027 FRN	USD	50 351	0.07
30 000	TRUIST FINANCIAL 23-30/10/2029 FRN	USD	31 854	0.04
60 000	TRUIST FINANCIAL 24-24/01/2030 FRN	USD	59 812	0.08
40 000	TRUIST FINANCIAL 24-24/01/2035 FRN	USD	39 833	0.05
60 000	US BANCORP 22-21/10/2026 FRN	USD	60 121	0.08
30 000	US BANCORP 22-21/10/2033 FRN	USD	30 476	0.04
50 000	US BANCORP 23-01/02/2029 FRN	USD	48 951	0.07
30 000	US BANCORP 23-01/02/2034 FRN	USD	28 427	0.04
50 000	US BANCORP 23-12/06/2029 FRN	USD	50 764	0.07
30 000	US BANCORP 24-23/01/2030 FRN	USD	30 068	0.04
30 000	US BANCORP 24-23/01/2035 FRN	USD	30 140	0.04
	<i>United Kingdom</i>		<i>1 470 291</i>	<i>1.98</i>
200 000	BARCLAYS BANK PLC 19-20/06/2030 FRN	USD	191 303	0.26
200 000	BARCLAYS BANK PLC 20-24/06/2031 FRN	USD	169 778	0.23
93 000	BRITISH TELECOMM 00-15/12/2030 FRN	USD	113 556	0.16
200 000	HSBC HOLDINGS 18-12/09/2026 FRN	USD	196 474	0.26
200 000	HSBC HOLDINGS 22-11/08/2028 FRN	USD	198 601	0.26
200 000	HSBC HOLDINGS 23-09/03/2034 FRN	USD	208 251	0.28
200 000	LLOYDS BANKING GROUP PLC 23-07/08/2027 FRN	USD	201 142	0.27
200 000	ROYAL BK SCOTLND 19-08/05/2030 FRN	USD	191 186	0.26
	<i>Japan</i>		<i>326 797</i>	<i>0.45</i>
200 000	MITSUBISHI UFJ FINANCIAL 21-20/07/2032 FRN	USD	164 438	0.23
200 000	MIZUHO FINANCIAL 21-09/07/2032 FRN	USD	162 359	0.22
	<i>Australia</i>		<i>130 680</i>	<i>0.18</i>
101 000	WESTPAC BANKING 16-23/11/2031 FRN	USD	97 468	0.13
34 000	WESTPAC BANKING 22-10/08/2033 FRN	USD	33 212	0.05

BNP Paribas Easy USD Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>France</i>		<i>95 435</i>	<i>0.13</i>
80 000	FRANCE TELECOM 02-01/03/2031 SR FRN	USD	95 435	0.13
	<i>The Netherlands</i>		<i>79 259</i>	<i>0.11</i>
68 000	DEUTSCHE TELEKOM FINANCE 00-15/06/2030 SR FRN	USD	79 259	0.11
	<i>Canada</i>		<i>47 587</i>	<i>0.07</i>
50 000	TORONTO DOMINION BANK 16-15/09/2031 FRN	USD	47 587	0.07
Total securities portfolio			70 322 794	96.88

Notes to the financial statements

Notes to the financial statements at 30/06/2024

Note 1 - General Information*Events that occurred during the financial period ended 30 June 2024*

Since 1 January 2024, the Company has decided the following changes:

a) Launched and suspended sub-funds

Sub-fund	Date	Event
Sustainable EUR Corporate Bond	11 January 2024	Launch of the sub-fund
Sustainable EUR Government Bond	11 January 2024	Launch of the sub-fund
MSCI Emerging ESG Filtered Min TE	From 14 to 18 March 2024	NAV suspended
JPM ESG EMU Government Bond IG 10Y+	26 Avril 2024	Launch of the sub-fund
€ Corp Bond SRI Fossil Free 7-10Y	7 May 2024	Launch of the sub-fund

As of 30 June 2024, the liquidation of the following sub-fund is not completed. There is still a remaining amount of cash at bank for MSCI Europe ex UK ex CW of EUR 2 811.

b) Launched share classes

Sub-fund	Event	Date
JPM ESG EMBI Global Diversified Composite	Activation of the share class "Track IH EUR MD - Distribution"	28 March 2024
Low Carbon 100 Europe PAB	Activation of the share class "UCITS ETF SD - Distribution"	20 March 2024
MSCI World SRI S-Series PAB 5% Capped	Activation of the share class "Track Privilege H NOK - Capitalisation"	26 March 2024
€ Corp Bond SRI PAB 3-5Y	Activation of the share class "Track Classic - Capitalisation"	28 March 2024
MSCI Japan ESG Filtered Min TE	Activation of the share class "UCITS ETF USD - Capitalisation"	19 April 2024
€ Aggregate Bond SRI Fossil Free	Activation of the share class "Track I - Capitalisation"	18 June 2024
MSCI USA SRI S-Series PAB 5% Capped	Activation of the share class "Track I EUR - Capitalisation"	18 June 2024
MSCI Emerging SRI S-Series PAB 5% Capped	Activation of the share class "Track I EUR - Capitalisation"	21 June 2024

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 2024 to 30 June 2024.

b) Net asset value

This semi-annual report is prepared on the last net asset value as at 28 June 2024.

Notes to the financial statements at 30/06/2024

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".

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".

Notes to the financial statements at 30/06/2024

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>.

The detail of applicable rates for the relevant sub-funds as at 30 June 2024 is detailed in the below table:

Sub-fund	ADL IN Max (in %)	ADL OUT Max (in %)	ADL IN Real (in %)	ADL OUT Real (in %)
€ Aggregate Bond SRI Fossil Free	1.00	1.00	0.09	0.00
€ Corp Bond SRI Fossil Free 7-10Y (launched on 7 May 2024)	1.50	1.00	0.00	0.00
€ Corp Bond SRI Fossil Free Ultrashort Duration	1.50	1.00	0.13	0.00
€ Corp Bond SRI PAB	1.50	1.00	0.22	0.00
€ Corp Bond SRI PAB 1-3Y	1.50	1.00	0.14	0.00
€ Corp Bond SRI PAB 3-5Y	1.50	1.00	0.19	0.00
€ High Yield SRI Fossil Free	2.00	2.00	0.53	0.00
ECPI Circular Economy Leaders	0.20	0.10	0.10	0.00
ECPI Global ESG Blue Economy	0.20	0.10	0.10	0.00
ECPI Global ESG Hydrogen Economy	0.20	0.10	0.10	0.00

Notes to the financial statements at 30/06/2024

Sub-fund	ADL IN Max (in %)	ADL OUT Max (in %)	ADL IN Real (in %)	ADL OUT Real (in %)
ECPI Global ESG Med Tech	0.20	0.10	0.06	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 Eurozone Biodiversity Leaders PAB	0.25	0.06	0.15	0.00
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	0.11	0.00
FTSE EPRA Nareit Global Developed Green CTB	0.20	0.20	0.07	0.00
FTSE EPRA/NAREIT Developed Europe	0.30	0.05	0.22	0.01
FTSE EPRA/NAREIT Eurozone Capped	0.25	0.10	0.13	0.01
JPM ESG EMBI Global Diversified Composite	2.00	1.50	0.49	0.00
JPM ESG EMU Government Bond IG	0.25	0.10	0.00	0.00
JPM ESG EMU Government Bond IG 1-3Y	0.25	0.10	0.00	0.00
JPM ESG EMU Government Bond IG 3-5 Y	0.25	0.10	0.00	0.00
JPM ESG EMU Government Bond IG 10Y+ (launched on 26 April 2024)	0.25	0.10	0.00	0.00
JPM ESG Green Social & Sustainability IG EUR Bond	1.50	1.00	0.08	0.08
Low Carbon 100 Europe PAB	0.30	0.06	0.22	0.01
Low Carbon 100 Eurozone PAB	0.25	0.06	0.15	0.00
Low Carbon 300 World PAB	0.20	0.10	0.10	0.00
Markit iBoxx Global Corporates Liquid 150 Capped (USD Hedged)	1.50	1.00	0.22	0.00
MSCI China Select SRI S-Series 10% Capped	0.30	0.30	0.13	0.13
MSCI Emerging ESG Filtered Min TE	0.30	0.30	0.15	0.23
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	0.14	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	0.22	0.00
MSCI Europe SRI S-Series PAB 5% Capped	0.30	0.05	0.17	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	0.03	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	0.03	0.00
MSCI MSCI World SRI S-Series PAB 5% Capped	0.10	0.10	0.06	0.00
Sustainable EUR Corporate Bond (launched on 11 January 2024)	1.50	1.00	0.22	0.00
Sustainable EUR Government Bond (launched on 11 January 2024)	0.25	0.10	0.02	0.02
USD Corp Bond SRI Fossil Free	1.50	1.00	0.21	0.00

*0.01 for the share class UCITS ETF

Notes to the financial statements at 30/06/2024

Note 3 - Management fees (maximum per annum)

Management fees are calculated daily 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
€ Aggregate Bond SRI Fossil Free	0.03%	N/A	0.03%	N/A	0.03%
€ Corp Bond SRI Fossil Free 7-10Y (launched on 7 May 2024)	0.08%	0.30%	0.02%	N/A	0.03%
€ Corp Bond SRI Fossil Free Ultrashort Duration	0.03%	N/A	0.03%	N/A	0.03%
€ Corp Bond SRI PAB	0.08%	N/A	0.02%	N/A	0.03%
€ Corp Bond SRI PAB 1-3Y	0.08%	N/A	0.08%	N/A	0.08%
€ Corp Bond SRI PAB 3-5Y	0.08%	0.30%	0.08%	N/A	0.08%
€ High Yield SRI Fossil Free	0.13%	0.35% ⁽¹⁾	0.13%	0.12%	0.13%
ECPI Circular Economy Leaders	0.18%	0.40% ⁽¹⁾	0.18%	N/A	0.18%
ECPI Global ESG Blue Economy	0.18%	0.40% ⁽¹⁾	0.18%	0.05%	0.18%
ECPI Global ESG Hydrogen Economy	0.18%	0.40% ⁽¹⁾	0.18%	N/A	0.18%
ECPI Global ESG Med Tech	0.18%	0.40% ⁽¹⁾	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 Eurozone Biodiversity Leaders PAB	0.23%	0.40% ⁽¹⁾	0.23%	0.18%	0.23%
ESG Growth Europe	0.18%	0.40% ⁽¹⁾	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%	0.40% ⁽¹⁾	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	0.13%	0.35% ⁽²⁾	0.07%	N/A	0.08%
JPM ESG EMU Government Bond IG	0.03%	0.30% ⁽²⁾	0.02%	N/A	0.03%
JPM ESG EMU Government Bond IG 1-3Y	0.03%	N/A	0.03%	N/A	0.03%
JPM ESG EMU Government Bond IG 3-5Y	0.03%	0.30% ⁽²⁾	0.03%	N/A	0.03%

Notes to the financial statements at 30/06/2024

Sub-fund	UCITS ETF	Track Classic	Track I	Track I Plus	Track Privilege
JPM ESG EMU Government Bond IG 10Y+ (launched on 26 April 2024)	0.03%	0.30%	0.02%	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%	0.40% ⁽¹⁾	0.18%	0.05%	0.18%
Low Carbon 300 World PAB	0.18%	0.40% ⁽¹⁾	0.18%	0.05%	0.18%
Markit iBoxx Global Corporates Liquid 150 Capped (USD Hedged)	0.08%	0.30% ⁽²⁾	0.02%	0.01%	0.03%
MSCI China Select SRI S-Series 10% Capped	0.18%	0.40% ⁽¹⁾	0.18%	0.05%	0.18%
MSCI Emerging ESG Filtered Min TE	0.13%	0.40% ⁽³⁾	0.13%	N/A	0.13%
MSCI Emerging SRI S-Series PAB 5% Capped	0.18%	0.40% ⁽³⁾	0.18%	0.05%	0.18%
MSCI EMU ESG Filtered Min TE	0.03%	0.40% ⁽³⁾	0.03%	N/A	0.03%
MSCI EMU SRI S-Series PAB 5% Capped	0.13%	0.40% ⁽¹⁾	0.13%	0.05%	0.13%
MSCI Europe ESG Filtered Min TE	0.03%	0.40% ⁽³⁾	0.03%	N/A	0.03%
MSCI Europe Small Caps SRI S-Series PAB 5% Capped	0.13%	0.40% ⁽³⁾	N/A	0.05%	0.08%
MSCI Europe SRI S-Series PAB 5% Capped	0.13%	0.40% ⁽³⁾	0.13%	0.05%	0.13%
MSCI Japan ESG Filtered Min TE	0.03%	0.40% ⁽³⁾	0.03%	N/A	0.03%
MSCI Japan SRI S-Series PAB 5% Capped	0.13%	0.40% ⁽³⁾	0.13%	0.05%	0.13%
MSCI North America ESG Filtered Min TE	0.03%	0.40% ⁽³⁾	0.03%	N/A	0.03%
MSCI Pacific ex Japan ESG Filtered Min TE	0.03%	0.40% ⁽³⁾	0.03%	N/A	0.03%
MSCI USA SRI S-Series PAB 5% Capped	0.13%	0.40% ⁽³⁾	0.13%	0.05%	0.13%
MSCI World SRI S-Series PAB 5% Capped	0.13%	0.40% ⁽³⁾	0.12%	0.05%	0.08%
Sustainable EUR Corporate Bond (launched on 11 January 2024)	0.13%	0.60%	0.13%	0.08%	0.16%
Sustainable EUR Government Bond (launched on 11 January 2024)	0.06%	0.55%	0.06%	0.03%	0.08%
USD Corp Bond SRI Fossil Free	0.08%	N/A	0.02%	N/A	0.03%

⁽¹⁾Until 15 May 2024: 0.65%

⁽²⁾Until 15 May 2024: 0.50%

⁽³⁾Until 15 May 2024: 0.60%

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

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, KIDs, 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

Notes to the financial statements at 30/06/2024

- 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:

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

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

- 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*”;
- sub-funds, categories and/or classes:
 - whose securities are reserved for Institutional Investors, Managers, or UCIs and
 - whose sole object is the collective investment in money market instruments and the placing of deposits with credit institutions, and
 - whose weighted residual portfolio maturity does not exceed 90 days, and
 - that have obtained the highest possible rating from a recognised rating agency;
- sub-funds, categories and/or classes reserved to:
 - 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
 - companies having one or more employers investing funds to provide pension benefits to their employees;
- sub-funds whose main objective is investment in microfinance institutions;
- sub-funds, categories and/or classes:
 - 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
 - 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.

Notes to the financial statements at 30/06/2024

Note 6 - Dividends

For the “Track IH EUR MD - Distribution” share class, which pay monthly dividends, the following dividends were paid:

Payment dates:

Month	Record Date ⁽¹⁾	NAV ex-Dividend Date ⁽²⁾	Payment Date ⁽³⁾
April	29 April 2024	30 April 2024	3 May 2024
May	30 May 2024	31 May 2024	4 June 2024
June	27 June 2024	28 June 2024	2 July 2024

For the “UCITS ETF QD - Distribution” and “UCITS ETF QD H EUR - Distribution” share classes, which pay quarterly dividends, the following dividends were paid:

Payment dates:

Month	Record Date ⁽¹⁾	NAV ex-Dividend Date ⁽²⁾	Payment Date ⁽³⁾
March	28 February 2024	29 February 2024	5 March 2024
June	30 May 2024	31 May 2024	4 June 2024

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

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

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

The yearly dividends were paid on 23 April 2024 for shares outstanding on 18 April 2024 with ex-dividend date 19 April 2024.

Monthly, quarterly and yearly amounts:

Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
€ Aggregate Bond SRI Fossil Free	“UCITS ETF - Distribution”	EUR	0.30	15 094
€ Corp Bond SRI Fossil Free Ultrashort Duration	“UCITS ETF - Distribution”	EUR	0.40	24 424
€ Corp Bond SRI PAB	“Track Privilege - Distribution”	EUR	3.14	3 141 721
€ Corp Bond SRI PAB	“Track X - Distribution”	EUR	3 199.93	34 811 744
€ Corp Bond SRI PAB	“UCITS ETF - Distribution”	EUR	0.33	4 436 366
€ Corp Bond SRI PAB 1-3Y	“Track Privilege - Distribution”	EUR	3.53	539 048
€ Corp Bond SRI PAB 1-3Y	“Track X - Distribution”	EUR	3 539.67	19 206 908
€ Corp Bond SRI PAB 1-3Y	“UCITS ETF - Distribution”	EUR	0.35	43 515 698
€ Corp Bond SRI PAB 3-5Y	“Track Privilege - Distribution”	EUR	3.19	658 690
€ Corp Bond SRI PAB 3-5Y	“Track X - Distribution”	EUR	3 198.43	24 488 252
€ Corp Bond SRI PAB 3-5Y	“UCITS ETF - Distribution”	EUR	0.32	22 073 549
€ High Yield SRI Fossil Free	“Track I - Distribution”	EUR	5.78	1 278 781
€ High Yield SRI Fossil Free	“Track Privilege - Distribution”	EUR	5.60	56

BNP Paribas Easy

Notes to the financial statements at 30/06/2024

Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
€ High Yield SRI Fossil Free	“Track X - Distribution”	EUR	5 619.86	56
€ High Yield SRI Fossil Free	“UCITS ETF - Distribution”	EUR	0.56	197 543
ECPI Global ESG Blue Economy	“Track X - Distribution”	EUR	5 163.60	1 135 878
ECPI Global ESG Hydrogen Economy	“Track X - Distribution”	EUR	1 973.06	19
ECPI Global ESG Med Tech	“Track X - Distribution”	EUR	536.33	5
ESG Low Vol Europe	“UCITS ETF - Distribution”	EUR	3.37	190 422
ESG Low Vol US	“UCITS ETF - Distribution”	EUR	1.89	3 039
ESG Momentum Europe	“UCITS ETF - Distribution”	EUR	2.68	5 816
ESG Quality Europe	“UCITS ETF - Distribution”	EUR	3.32	151 615
ESG Value Europe	“UCITS ETF - Distribution”	EUR	3.37	81 106
FTSE EPRA Nareit Developed Europe ex UK Green CTB	“Track X - Distribution”	EUR	2 460.06	25
FTSE EPRA Nareit Global Developed Green CTB	“Track I - Distribution”	EUR	3.23	32
FTSE EPRA Nareit Global Developed Green CTB	“Track X - Distribution”	EUR	3 258.74	33
FTSE EPRA/NAREIT Developed Europe	“UCITS ETF QD - Distribution”	EUR	0.10(3)	444 254
FTSE EPRA/NAREIT Developed Europe	“UCITS ETF QD - Distribution”	EUR	0.02(1)	125 407
FTSE EPRA/NAREIT Developed Europe	“UCITS ETF QD H EUR - Distribution”	EUR	0.10(3)	49 557
FTSE EPRA/NAREIT Developed Europe	“UCITS ETF QD H EUR - Distribution”	EUR	0.02(1)	9 911
FTSE EPRA/NAREIT Eurozone Capped	“UCITS ETF QD - Distribution”	EUR	0.10(3)	2 915 810
FTSE EPRA/NAREIT Eurozone Capped	“UCITS ETF QD - Distribution”	EUR	0.01(1)	209 423
JPM ESG EMBI Global Diversified Composite	“Track IH CHF - Distribution”	CHF	6.29	22 456
JPM ESG EMBI Global Diversified Composite	“Track IH EUR - Distribution”	EUR	5.07	2 617 638
JPM ESG EMBI Global Diversified Composite	“Track IH EUR MD - Distribution”	EUR	0.55(2)	452 536
JPM ESG EMBI Global Diversified Composite	“Track IH GBP - Distribution”	GBP	7.13	8 870
JPM ESG EMBI Global Diversified Composite	“Track Privilege - Distribution”	USD	5.06	1 502 124
JPM ESG EMBI Global Diversified Composite	“Track X - Distribution”	USD	4 995.30	50
JPM ESG EMU Government Bond IG	“Track Privilege - Distribution”	EUR	2.39	21 781

Notes to the financial statements at 30/06/2024

Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
JPM ESG EMU Government Bond IG 1-3Y	“UCITS ETF - Distribution”	EUR	0.27	18 089
JPM ESG EMU Government Bond IG 3-5Y	“Track Privilege - Distribution”	EUR	2.07	964 018
JPM ESG EMU Government Bond IG 3-5Y	“Track X - Distribution”	EUR	2 076.71	5 402 405
JPM ESG Green Social & Sustainability IG EUR Bond	“Track X - Distribution”	EUR	2 354.12	24
JPM ESG Green Social & Sustainability IG EUR Bond	“UCITS ETF - Distribution”	EUR	0.23	756 843
Low Carbon 100 Europe PAB	“UCITS ETF - Distribution”	EUR	0.28	430 870
Low Carbon 100 Eurozone PAB	“Track X - Distribution”	EUR	2 586.33	26
Low Carbon 300 World PAB	“Track X - Distribution”	EUR	2 705.96	173 690
MSCI China Select SRI S-Series 10% Capped	“Track X - Distribution”	USD	1 173.50	11
MSCI Emerging ESG Filtered Min TE	“Track X - Distribution”	USD	2 973.27	3 336 143
MSCI Emerging SRI S-Series PAB 5% Capped	“Track X - Distribution”	USD	2 734.53	9 404 019
MSCI Emerging SRI S-Series PAB 5% Capped	“UCITS ETF EUR - Distribution”	EUR	2.85	1 873 087
MSCI EMU ESG Filtered Min TE	“Track X - Distribution”	EUR	3 838.60	39
MSCI Europe ESG Filtered Min TE	“Track Privilege - Distribution”	EUR	3.96	1 688 888
MSCI Europe SRI S-Series PAB 5% Capped	“Track X - Distribution”	EUR	3 856.45	11 111 142
MSCI Europe SRI S-Series PAB 5% Capped	“UCITS ETF - Distribution”	EUR	0.85	13 358 732
MSCI Japan ESG Filtered Min TE	“Track Privilege - Distribution”	EUR	3.08	31 451
MSCI Japan ESG Filtered Min TE	“Track X - Distribution”	EUR	2 629.44	1 940 648
MSCI Japan SRI S-Series PAB 5% Capped	“Track X - Distribution”	EUR	2 053.85	607 336
MSCI Japan SRI S-Series PAB 5% Capped	“UCITS ETF - Distribution”	EUR	0.40	705 123
MSCI North America ESG Filtered Min TE	“Track Privilege - Distribution”	EUR	3.58	3
MSCI Pacific ex Japan ESG Filtered Min TE	“Track Privilege - Distribution”	EUR	5.17	315 233
MSCI USA SRI S-Series PAB 5% Capped	“Track Classic - Distribution”	USD	3.83	25 133
MSCI USA SRI S-Series PAB 5% Capped	“Track Privilege - Distribution”	USD	1.77	18
MSCI USA SRI S-Series PAB 5% Capped	“Track X - Distribution”	USD	2 843.44	28

Notes to the financial statements at 30/06/2024

Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
MSCI USA SRI S-Series PAB 5% Capped	“UCITS ETF EUR - Distribution”	EUR	0.31	6 949 115
MSCI World SRI S-Series PAB 5% Capped	“Track Privilege - Distribution”	USD	2.71	49 566
MSCI World SRI S-Series PAB 5% Capped	“Track X - Distribution”	USD	2 896.77	29
MSCI World SRI S-Series PAB 5% Capped	“UCITS ETF EUR - Distribution”	EUR	0.21	1 403 387
USD Corp Bond SRI Fossil Free	“UCITS ETF - Distribution”	USD	0.53	40 280

(1) In March 2024

(2) Since April 2024

(3) In June 2024

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 2024 were the following:

EUR 1 =	CHF 0.96305
EUR 1 =	GBP 0.84785
EUR 1 =	JPY 172.40170
EUR 1 =	NOK 11.41150
EUR 1 =	USD 1.07175

Note 9 - Futures contracts

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

FTSE EPRA/NAREIT Developed Europe

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	5	P	EPRA EUROPE INDEX	20/09/2024	81 525	215
					Total:	215

As at 30 June 2024, the cash margin balance in relation to futures amounted to 11 298 EUR.

Notes to the financial statements at 30/06/2024

MSCI Emerging ESG Filtered Min TE

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	37	P	MSCI EMERGING MARKETS INDEX	20/09/2024	2 013 170	17 510
Total:						17 510

As at 30 June 2024, the cash margin balance in relation to futures amounted to 52 162 USD.

MSCI EMU ESG Filtered Min TE

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	21	P	EURO STOXX 50 - FUTURE	20/09/2024	1 034 460	1 995
Total:						1 995

As at 30 June 2024, the cash margin balance in relation to futures amounted to 68 005 EUR.

MSCI EMU SRI S-Series PAB 5% Capped

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	23	P	EURO STOXX 50 - FUTURE	20/09/2024	1 132 980	(3 750)
Total:						(3 750)

As at 30 June 2024, the cash margin balance in relation to futures amounted to 80 417 EUR.

MSCI Europe ESG Filtered Min TE

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	155	P	STOXX 50 - FUTURES	20/09/2024	6 999 800	(13 890)
Total:						(13 890)

As at 30 June 2024, the cash margin balance in relation to futures amounted to 453 762 EUR.

MSCI Europe SRI S-Series PAB 5% Capped

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	69	P	STOXX 50 - FUTURES	20/09/2024	3 116 040	(15 330)
Total:						(15 330)

As at 30 June 2024, the cash margin balance in relation to futures amounted to 210 968 EUR.

Notes to the financial statements at 30/06/2024

MSCI Japan ESG Filtered Min TE

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
JPY	45	P	NIKKEI 225 (OSE)	12/09/2024	10 331 105	178 406
					Total:	178 406

As at 30 June 2024, the cash margin balance in relation to futures amounted to 361 935 EUR.

MSCI Japan SRI S-Series PAB 5% Capped

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
JPY	6	P	NIKKEI 225 (OSE)	12/09/2024	1 377 481	33 607
					Total:	33 607

As at 30 June 2024, the cash margin balance in relation to futures amounted to 38 438 EUR.

MSCI North America ESG Filtered Min TE

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
USD	2	P	S&P 500 E-MINI FUTURE	20/09/2024	515 185	1 750
					Total:	1 750

As at 30 June 2024, the cash margin balance in relation to futures amounted to 20 187 EUR.

MSCI Pacific ex Japan ESG Filtered Min TE

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
AUD	28	P	S&P/ASX 200 INDEX (AS51)	19/09/2024	3 364 669	35 768
					Total:	35 768

As at 30 June 2024, the cash margin balance in relation to futures amounted to 250 356 EUR.

Clearers for Futures contracts:

BNP Paribas, France
BNP Paribas, Luxembourg

Notes to the financial statements at 30/06/2024

Note 10 - Forward foreign exchange contracts

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

Energy & Metals Enhanced Roll

Currency	Purchase amount	Currency	Sale amount
EUR	44 128 793	EUR	499 033
USD	535 309	USD	47 298 079
		Net unrealised gain (in USD)	67 103

As at 30 June 2024, the latest maturity of all outstanding contracts is 31 July 2024.

FTSE EPRA/NAREIT Developed Europe

Currency	Purchase amount	Currency	Sale amount
CHF	8 000	CHF	313 000
EUR	2 181 556	EUR	102 880
GBP	49 000	GBP	1 072 000
SEK	417 000	SEK	6 620 000
		Net unrealised gain (in EUR)	9 182

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

JPM ESG EMBI Global Diversified Composite

Currency	Purchase amount	Currency	Sale amount
CHF	1 162 000	CHF	838 000
EUR	478 537 000	USD	515 252 136
GBP	103 000		
USD	941 847		
		Net unrealised loss (in USD)	(629 151)

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

Markit iBoxx Global Corporates Liquid 150 Capped (USD Hedged)

Currency	Purchase amount	Currency	Sale amount
NOK	1 849 818 000	EUR	45 970 000
USD	53 647 534	GBP	2 891 000
		USD	172 450 897
		Net unrealised gain (in USD)	2 059 037

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

MSCI Japan ESG Filtered Min TE

Currency	Purchase amount	Currency	Sale amount
EUR	309 769 000	EUR	6 860 000
JPY	1 160 990 516	JPY	52 119 618 080
		Net unrealised gain (in EUR)	6 880 568

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

MSCI Japan SRI S-Series PAB 5% Capped

Currency	Purchase amount	Currency	Sale amount
EUR	33 159 100	EUR	1 276 000
JPY	215 951 005	JPY	5 580 166 334
		Net unrealised gain (in EUR)	721 336

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

Notes to the financial statements at 30/06/2024

MSCI North America ESG Filtered Min TE

Currency	Purchase amount	Currency	Sale amount
CAD	8 294 549	CAD	8 430 720
EUR	82 892 860	EUR	82 627 200
USD	82 774 898	USD	82 880 801
Net unrealised gain (in EUR)			73 998

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

MSCI Pacific ex Japan ESG Filtered Min TE

Currency	Purchase amount	Currency	Sale amount
HKD	648 610	EUR	77 542
Net unrealised loss (in EUR)			(37)

As at 30 June 2024, the latest maturity of all outstanding contracts is 2 July 2024.

MSCI USA SRI S-Series PAB 5% Capped

Currency	Purchase amount	Currency	Sale amount
EUR	57 597 100	EUR	610 400
USD	655 104	USD	61 845 167
Net unrealised loss (in USD)			(76 728)

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

MSCI World SRI S-Series PAB 5% Capped

Currency	Purchase amount	Currency	Sale amount
AUD	6 932	AUD	2 471 014
CAD	14 520	CAD	4 514 500
EUR	34 827 895	EUR	1 940 874
GBP	3 047	GBP	1 085 986
JPY	2 378 074	JPY	801 289 431
NOK	191 152 501	USD	41 884 912
USD	113 716		
Net unrealised gain (in USD)			174 521

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

Counterparties to Forward foreign exchange contracts:

Bank of America Securities Europe
BNP Paribas Paris

Notes to the financial statements at 30/06/2024

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 & Metals Enhanced Roll

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
513 254 216	101.00%	BNP PARIBAS PARIS, FRANCE	USD	13/01/2025	US AUCTION TBILL 3M +SPREAD	BNP PARIBAS ENERGY METALLS ENHANCED ROLL INDEX
231 266 771	45.51%	BARCLAYS BANK IRELAND PLC, IRELAND	USD	03/02/2025	PERFORMANCE OF BASKET SHARES (*)	US SOFR 3M +SPREAD
233 819 788	46.01%	BNP PARIBAS PARIS, FRANCE	USD	24/04/2025	PERFORMANCE OF BASKET SHARES (*)	US SOFR 3M +SPREAD
					Net unrealised loss (in USD)	(15 627 576)

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

ADOBE INCORPORATED	COSTCO WHOLESALE CORPORATION	NVR INCORPORATED
ADVANCED MICRO DEVICES	DEXCOM INC	OREILLY AUTOMOTIVE INC
AIRBNB INCORPORATED - A	FORTINET INCORPORATED	PAYPAL HOLDINGS INCORPORATED - W/I
ALPHABET INCORPORATED	GOLDMAN SACHS GROUP INCORPORATED	PEPSICO INCORPORATED
ALPHABET INCORPORATED - C	INSULET CORPORATION	QORVO INCORPORATED
APPLE INC	INTUITIVE SURGICAL INCORPORATED	QUALCOMM INCORPORATED
APPLIED MATERIALS INCORPORATED	MARSH & MCLENNAN COS	REGENERON PHARMACEUTICALS
ARISTA NETWORKS INCORPORATED	MCDONALDS CORP	SERVICENOW INCORPORATED
AUTODESK INCORPORATED	MICROSOFT CORP	SYNOPSYS INCORPORATED
AUTOZONE INCORPORATED	NETFLIX INCORPORATED	TEXAS INSTRUMENTS INCORPORATED
BIOMARIN PHARMACEUTICAL INC	NIKE INCORPORATED - B	UNION PACIFIC CORPORATION
CADENCE DESIGN SYS INCORPORATED	NVIDIA CORPORATION	VERISIGN INCORPORATED
CENTENE CORPORATION		

Notes to the financial statements at 30/06/2024

ESG Dividend Europe

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
15 141 556	95.98%	BNP PARIBAS PARIS, FRANCE	EUR	21/03/2025	Ester Capi (EUR) RI 3M +SPREAD	BNP PARIBAS HIGH DIVIDEND EUROPE EQUITY ESG INDEX
13 999 978	88.75%	JP MORGAN SECURITIES LIMITED, UNITED KINGDOM	EUR	21/03/2025	PERFORMANCE OF BASKET SHARES (*)	ESTER CAPI (EUR) RI 3M +SPREAD
					Net unrealised loss (in EUR)	(499 030)

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

ABN AMRO GROUP NV - CVA	DEUTSCHE POST AG - REG	MUENCHENER RUECKVERSICHERUNG AG - REG
ADIDAS AG	FRESENIUS SE & CO KGAA	NORDEA BANK ABP
AKZO NOBEL N.V.	INFINEON TECHNOLOGIES AG	PROSUS NV
ASML HOLDING NV	ING GROEP NV	SAP SE
BASF SE	KONINKLIJKE AHOLD DELHAIZE	SIEMENS AG - REG
COMMERZBANK AG	MERCEDES BENZ GROUP AG	SIEMENS HEALTHINEERS AG
COVESTRO AG		

ESG Growth Europe

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
62 999 971	89.35%	JP MORGAN, GERMANY	EUR	27/08/2024	PERFORMANCE OF BASKET SHARES (*)	ESTER CAPI (EUR) RI 3M +SPREAD
64 696 492	91.76%	BNP PARIBAS PARIS, FRANCE	EUR	27/08/2024	Ester Capi (EUR) RI 3M +SPREAD	BNP PARIBAS GROWTH EUROPE ESG INDEX
					Net unrealised gain (in EUR)	7 593 885

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

ABN AMRO GROUP NV - CVA	CREDIT AGRICOLE SA	ORANGE
ALLIANZ SE - REG	DANONE	SCOR SE
AMUNDI SA	DEUTSCHE POST AG - REG	SOCIETE GENERALE SA
AXA SA	ING GROEP NV	STELLANTIS NV
BASF SE	MERCK KGAA	VEOLIA ENVIRONNEMENT
COMMERZBANK AG	MICHELIN (CGDE)	VINCI SA
COMPAGNIE DE SAINT GOBAIN		

Notes to the financial statements at 30/06/2024

ESG Low Vol Europe

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
36 810 136	97.13%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	EUR	18/06/2025	PERFORMANCE OF BASKET SHARES (*)	ESTER CAPI (EUR) RI 3M +SPREAD
38 081 718	100.48%	BNP PARIBAS PARIS, FRANCE	EUR	18/06/2025	Ester Capi (EUR) RI 3M +SPREAD	BNP PARIBAS LOW VOL EUROPE ESG INDEX
					Net unrealised gain (in EUR)	693 262

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

AURUBIS AG	GERRESHEIMER AG	SANDVIK AB
AXA SA	KESKO OYJ - B	SANOFI AVENTIS
BNP PARIBAS	KION GROUP AG	SCOUT24 AG
BOUYGUES SA	MICHELIN (CGDE)	TELIA CO AB
COMPAGNIE DE SAINT GOBAIN	ORANGE	VEOLIA ENVIRONNEMENT
COVESTRO AG	PROSUS NV	VINCI SA
CREDIT AGRICOLE SA	RENAULT SA	VOLKSWAGEN AG
DANONE		

ESG Low Vol US

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
10 073 467	88.61%	BNP PARIBAS PARIS, FRANCE	EUR	09/05/2025	PERFORMANCE OF BASKET SHARES (*)	ESTER CAPI (EUR) RI 3M +SPREAD
11 046 444	97.17%	BNP PARIBAS PARIS, FRANCE	EUR	09/05/2025	Ester Capi (EUR) RI 3M +SPREAD	BNP PARIBAS LOW VOL US ESG (USD) INDEX
					Net unrealised gain (in EUR)	779 445

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

ADYEN NV	DEUTSCHE POST AG - REG	PROSUS NV
ALLIANZ SE - REG	DEUTSCHE TELEKOM AG - REG	SAMPO OYJ - A SHS
ASML HOLDING NV	INFINEON TECHNOLOGIES AG	SANOFI AVENTIS
BASF SE	ING GROEP NV	SIEMENS AG - REG
BOUYGUES SA	JDE PEETS NV	SIEMENS HEALTHINEERS AG
COMPAGNIE DE SAINT GOBAIN	KONINKLIJKE AHOLD DELHAIZE	SOCIETE GENERALE SA
COVESTRO AG	MERCEDES BENZ GROUP AG	UPM-KYMMENE OYJ
CREDIT AGRICOLE SA	NOKIA OYJ	VINCI SA
DANONE	NORDEA BANK ABP	

Notes to the financial statements at 30/06/2024

ESG Momentum Europe

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
2 460 064	86.46%	JP MORGAN, GERMANY	EUR	23/07/2024	PERFORMANCE OF BASKET SHARES (*)	ESTER CAPI (EUR) RI 3M +SPREAD
2 700 943	94.93%	BNP PARIBAS PARIS, FRANCE	EUR	24/07/2024	Ester Capi (EUR) RI 3M +SPREAD	BNP PARIBAS MOMENTUM EUROPE ESG INDEX
					Net unrealised gain (in EUR)	125 858

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

ALLIANZ SE - REG	FRESENIUS SE & CO KGAA	PROSUS NV
CARL ZEISS MEDITEC AG - BR	INFINEON TECHNOLOGIES AG	RANDSTAD HOLDING NV
COMMERZBANK AG	ING GROEP NV	SAP SE
COVESTRO AG	KONINKLIJKE AHOLD DELHAIZE	SIEMENS AG - REG
DEUTSCHE TELEKOM AG - REG	KONINKLIJKE KPN NV	SIEMENS HEALTHINEERS AG
DEUTSCHE POST AG - REG	MERCEDES BENZ GROUP AG	STORA ENSO OYJ - R
ELISA OYJ	NORDEA BANK ABP	VALMET OYJ
FORTUM OYJ		

ESG Quality Europe

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
85 026 159	92.11%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	EUR	18/06/2025	PERFORMANCE OF BASKET SHARES (*)	ESTER CAPI (EUR) RI 3M +SPREAD
93 478 563	101.27%	BNP PARIBAS PARIS, FRANCE	EUR	19/06/2025	Ester Capi (EUR) RI 3M +SPREAD	BNP PARIBAS QUALITY EUROPE ESG INDEX
					Net unrealised gain (in EUR)	240 401

Notes to the financial statements at 30/06/2024

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

ASSA ABLOY AB - B	FRESENIUS MEDICAL CARE AG	SANOFI AVENTIS
AXA SA	JERONIMO MARTINS	SCOR SE
BNP PARIBAS	KESKO OYJ - B	SIEMENS AG - REG
BOUYGUES SA	KONINKLIJKE AHOLD DELHAIZE	TALANX AG
CARL ZEISS MEDITEC AG - BR	MICHELIN (CGDE)	TELIA CO AB
COMPAGNIE DE SAINT GOBAIN	NN GROUP NV - W/I	VEOLIA ENVIRONNEMENT
CREDIT AGRICOLE SA	OCI NV	VINCI SA
DANONE	ORANGE	VOESTALPINE AG
ELIA SYSTEM OPERATOR SA/NV	RANDSTAD HOLDING NV	VOLKSWAGEN AG
EPIROC AB - A	RENAULT SA	

ESG Value Europe

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
61 703 101	92.87%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	EUR	27/11/2024	PERFORMANCE OF BASKET SHARES (*)	ESTER CAPI (EUR) RI 3M +SPREAD
61 995 599	93.31%	BNP PARIBAS PARIS, FRANCE	EUR	27/11/2024	Ester Capi (EUR) RI 3M +SPREAD	BNP PARIBAS VALUE EUROPE ESG INDEX
					Net unrealised gain (in EUR)	7 265 006

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

ATLAS COPCO AB - A	FRESENIUS SE & CO KGAA	SOCIETE GENERALE SA
AXA SA	KONINKLIJKE AHOLD DELHAIZE	TELE2 AB - B
BNP PARIBAS	MICHELIN (CGDE)	TELIA CO AB
COMPAGNIE DE SAINT GOBAIN	SANOFI AVENTIS	VEOLIA ENVIRONNEMENT
CREDIT AGRICOLE SA	SKANDINAVISKA ENSKILDA BANK - A	VINCI SA
DANONE	SKF AB-B	VOLVO AB - B
EPIROC AB - A		

Notes to the financial statements at 30/06/2024

MSCI Emerging SRI S-Series PAB 5% Capped

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
187 613 054	37.65%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	USD	24/01/2025	US SOFR 3M +SPREAD	MSCI EMERGING SRI S-SERIES 5% CAPPED NTR USD INDEX
309 623 814	62.14%	SOCIÉTÉ GÉNÉRALE PARIS, FRANCE	USD	24/01/2025	US SOFR 3M +SPREAD	MSCI EMERGING SRI S-SERIES 5% CAPPED NTR USD INDEX
275 549 959	55.30%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	USD	28/01/2025	PERFORMANCE OF BASKET SHARES (*)	US SOFR 3M +SPREAD
199 999 968	40.14%	BARCLAYS BANK IRELAND PLC, IRELAND	USD	28/01/2025	PERFORMANCE OF BASKET SHARES (*)	US SOFR 3M +SPREAD
					Net unrealised gain (in USD)	292 371

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

ADOBE INCORPORATED	ECOLAB INC	OKTA INC
ADVANCED MICRO DEVICES	ELI LILLY COMPANY	ORANGE
APPLE INC	EMERSON ELECTRIC	QORVO INCORPORATED
APPLIED MATERIALS INCORPORATED	EUROAPI SASU	RENAULT SA
ARCH CAPITAL GROUP LTD	FEDEX CORP	S&P GLOBAL INCORPORATED
ARISTA NETWORKS INCORPORATED	FORTINET INCORPORATED	SHERWIN-WILLIAMS COMPANY
BATH & BODY WORKS INC	FORVIA	SOCIETE GENERALE SA
BNP PARIBAS	GARTNER INCORPORATED	STARBUCKS CORPORATION
CADENCE DESIGN SYS INCORPORATED	HP INCORPORATED	STELLANTIS NV
CBRE GROUP INCORPORATED - A	JACK HENRY & ASSOCIATES INC	The CIGNA CORP
CF INDUSTRIES HOLDINGS INC	LINDE PLC	TRAVELERS COS INC/THE
CROWDSTRIKE HOLDINGS INCORPORATED - A	METLIFE INCORPORATED	UNITED PARCEL SERVICE- B
CSX CORPORATION	MICHELIN (CGDE)	UNITEDHEALTH GROUP
DRAFTKINGS INC-CL A	MICROSOFT CORP	WW GRAINGER INCORPORATED
DYNATRACE INC	NVR INCORPORATED	

Notes to the financial statements at 30/06/2024

Counterparties to Swaps contracts:

Bank of America Securities Europe, France
Barclays Bank Ireland Plc, Ireland
BNP Paribas Paris, France
JP Morgan Securities Limited, United Kingdom
JP Morgan, Germany
Société Générale Paris, France

Note 12 - Global overview of collateral

As at 30 June 2024, 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	18 797 000	Cash
ESG Dividend Europe	EUR	1 140 000	Cash
ESG Quality Europe	EUR	280 000	Cash
JPM ESG EMBI Global Diversified Composite	USD	2 337 000	Cash
MSCI Emerging SRI S-Series PAB 5% Capped	USD	16 784 000	Cash
MSCI USA SRI S-Series PAB 5% Capped	USD	280 000	Cash

As at 30 June 2024, the counterparties to financial instruments pledged the following collateral in favour of the SICAV:

Sub-fund	Currency	OTC collateral	Type of collateral
ESG Dividend Europe	EUR	290 000	Cash
ESG Growth Europe	EUR	840 000	Cash
ESG Low Vol Europe	EUR	680 000	Cash
ESG Low Vol US	EUR	300 000	Cash
ESG Quality Europe	EUR	560 000	Cash
ESG Value Europe	EUR	940 000	Cash
Markit iBoxx Global Corporates Liquid 150 Capped (USD Hedged)	USD	469 000	Cash
MSCI Emerging SRI S-Series PAB 5% Capped	USD	2 375 419	Cash
MSCI Japan ESG Filtered Min TE	EUR	710 000	Cash
MSCI Japan SRI S-Series PAB 5% Capped	EUR	290 000	Cash
MSCI World SRI S-Series PAB 5% Capped	USD	14 000	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 2024, all opened sub-funds are managed by BNP PARIBAS ASSET MANAGEMENT Europe*.

* As at 1 March 2024, the Company BNP PARIBAS ASSET MANAGEMENT France was renamed BNP PARIBAS ASSET MANAGEMENT Europe.

Notes to the financial statements at 30/06/2024

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.

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	12 214 000	Less than one day	N/A	Pooled	N/A
BARCLAYS BANK IRELAND PLC	Cash	USD	6 583 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		USD	18 797 000				

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	290 000	Less than one day	BNP PARIBAS SA	N/A	No
J.P. MORGAN AG	Cash	EUR	1 140 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		EUR	1 430 000				

Notes to the financial statements at 30/06/2024

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	660 000	Less than one day	BNP PARIBAS SA	N/A	No
J.P. MORGAN AG	Cash	EUR	180 000	Less than one day	BNP PARIBAS SA	N/A	No
Total (absolute value)		EUR	840 000				

ESG Low Vol Europe

Counterparty name	Type	Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	160 000	Less than one day	BNP PARIBAS SA	N/A	No
BANK OF AMERICA SECURITIES EUROPE S.A.	Cash	EUR	520 000	Less than one day	BNP PARIBAS SA	N/A	No
Total (absolute value)		EUR	680 000				

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	300 000	Less than one day	BNP PARIBAS SA	N/A	No
Total (absolute value)		EUR	300 000				

ESG Momentum Europe

No collateral received or granted from 1 January 2024 to 30 June 2024.

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	280 000	Less than one day	N/A	Pooled	N/A
BANK OF AMERICA SECURITIES EUROPE S.A.	Cash	EUR	560 000	Less than one day	BNP PARIBAS SA	N/A	No
Total (absolute value)		EUR	840 000				

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	280 000	Less than one day	BNP PARIBAS SA	N/A	No
BANK OF AMERICA SECURITIES EUROPE S.A.	Cash	EUR	660 000	Less than one day	BNP PARIBAS SA	N/A	No
Total (absolute value)		EUR	940 000				

MSCI Emerging SRI S-Series PAB 5% Capped

Counterparty name	Type	Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BARCLAYS BANK IRELAND PLC	Cash	USD	16 784 000	Less than one day	N/A	Pooled	N/A
BANK OF AMERICA SECURITIES EUROPE S.A.	Cash	USD	2 375 419	Less than one day	BNP PARIBAS SA	N/A	No
Total (absolute value)		USD	19 159 419				

Data on cost and return

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

Notes to the financial statements at 30/06/2024

Note 18 - 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 Eurozone Biodiversity Leaders PAB
 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 EMU ESG Filtered Min TE
 BNP Paribas Easy MSCI EMU SRI S-Series PAB 5% Capped

Note 19 - Significant events

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

As at 1 March 2024, the Company BNP PARIBAS ASSET MANAGEMENT France was renamed BNP PARIBAS ASSET MANAGEMENT Europe.

Note 20 - Subsequent events

For the “Track IH EUR MD - Distribution” share class, which pay monthly dividends, the following dividend will be paid:

Month	Record date	NAV ex-Dividend date	Payment Date
July	30 July 2024	31 July 2024	2 August 2024

Monthly amount:

Sub-fund	Share Class	Currency	Dividend per share
JPM ESG EMBI Global Diversified Composite	Track IH EUR MD - Distribution	EUR	0.55

For the “UCITS ETF SD - Distribution” share class, which pay semi-annual dividends, the following dividend will be paid:

Month	Record date	NAV ex-Dividend date	Payment Date
September	27 September 2024	30 September 2024	2 October 2024

Semi-annual amount:

Sub-fund	Share Class	Currency	Dividend per share
Low Carbon 100 Europe PAB	“UCITS ETF SD - Distribution”	EUR	17.61

As at 23 September 2024 the sub-fund FTSE EPRA Nareit Developed Europe ex UK Green CTB will be renamed FTSE EPRA Nareit Developed Europe Green CTB.

ADDITIONAL INFORMATION FOR INVESTORS IN THE FEDERAL REPUBLIC OF GERMANY

For the following sub-funds of BNP Paribas EASY no notification for distribution in the Federal Republic of Germany was submitted and shares in these sub-funds may NOT be offered to investors within the scope of the German investment law. As a consequence, the following sub-funds are NOT available to investors in Germany:

BNP PARIBAS EASY - Markit Iboxx Global Corporates Liquid 150 Capped (USD Hedged)

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

BNP Paribas Easy - ECPI Circular Economy Leaders

BNP Paribas Easy - ECPI Global ESG Blue Economy

BNP Paribas Easy - ECPI Global ESG Hydrogen Economy

BNP Paribas Easy - ECPI Global ESG Infrastructure

BNP Paribas Easy - ECPI Global ESG Med Tech

BNP Paribas Easy - Energy & Metals Enhanced Roll

BNP Paribas Easy - ESG Dividend Europe

BNP Paribas Easy - ESG Eurozone Biodiversity Leaders PAB

BNP Paribas Easy - ESG Growth Europe

BNP Paribas Easy - ESG Low Vol Europe

BNP Paribas Easy - ESG Low Vol US

BNP Paribas Easy - ESG Momentum Europe

BNP Paribas Easy - ESG Quality Europe

BNP Paribas Easy - ESG Value Europe

BNP Paribas Easy - FTSE EPRA Nareit Developed Europe ex UK Green CTB

BNP Paribas Easy - FTSE EPRA Nareit Global Developed Green CTB

BNP Paribas Easy - FTSE EPRA/Nareit Developed Europe

BNP Paribas Easy - FTSE EPRA/Nareit Eurozone Capped

BNP Paribas Easy - Low Carbon 100 Europe PAB ®

BNP Paribas Easy - Low Carbon 100 Eurozone PAB

BNP Paribas Easy - Low Carbon 300 World PAB

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

BNP Paribas Easy - MSCI Emerging ESG Filtered Min TE

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

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

BNP Paribas Easy - MSCI Europe ESG Filtered Min TE

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

BNP Paribas Easy - MSCI Japan ESG Filtered Min TE

BNP Paribas Easy - MSCI North America ESG Filtered Min TE

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

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

BNP Paribas Easy - MSCI World ESG Filtered Min TE

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

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, Luxembourg Branch, 60, avenue J. F. Kennedy, L-1855 Luxembourg.

Payments relating to the shares of the UCITS will be made by BNP Paribas, Luxembourg Branch, 60, avenue J. F. Kennedy, L-1855 Luxembourg.

Information on how orders can be made and how repurchase, and redemption proceeds are paid can be obtained from BNP PARIBAS ASSET MANAGEMENT Luxembourg, 10 rue Edward Steichen L-2540 Luxembourg.

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 Luxembourg, 10 rue Edward Steichen L-2540 Luxembourg.

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 Luxembourg, 10 rue Edward Steichen L-2540 Luxembourg.

The prospectus, the key 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.

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 and any other information to the shareholders will be published in Germany in the Federal Gazette ("www.bundesanzeiger.de"), and on the website 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 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.

VIEWPOINT



BNP PARIBAS
ASSET MANAGEMENT

The sustainable
investor for a
changing world