

BNP Paribas Easy SICAV



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



BNP PARIBAS
ASSET MANAGEMENT

The asset manager
for a changing
world

Table of contents

	Page
Organisation	3
Information	4
Financial statements at 30/06/2022	6
Key figures relating to the last 3 years	15
Securities portfolio at 30/06/2022	
<i>€ Corp Bond SRI Fossil Free</i>	24
<i>€ Corp Bond SRI Fossil Free 1-3Y</i>	52
<i>€ Corp Bond SRI Fossil Free 3-5Y</i>	59
<i>€ High Yield SRI Fossil Free</i>	67
<i>ECPI Circular Economy Leaders</i>	74
<i>ECPI Global ESG Blue Economy</i>	76
<i>ECPI Global ESG Hydrogen Economy</i>	78
<i>ECPI Global ESG Infrastructure</i>	80
<i>ECPI Global ESG Med Tech</i>	83
<i>Energy & Metals Enhanced Roll</i>	85
<i>ESG Dividend Europe</i>	87
<i>ESG Growth Europe</i>	88
<i>ESG Low Vol Europe</i>	89
<i>ESG Low Vol US</i>	90
<i>ESG Momentum Europe</i>	91
<i>ESG Quality Europe</i>	92
<i>ESG Value Europe</i>	93
<i>FTSE EPRA Nareit Developed Europe ex UK Green CTB</i>	94
<i>FTSE EPRA Nareit Global Developed Green CTB</i>	96
<i>FTSE EPRA/NAREIT Developed Europe</i>	103
<i>FTSE EPRA/NAREIT Eurozone Capped</i>	106
<i>JPM ESG EMBI Global Diversified Composite</i>	107
<i>JPM ESG EMU Government Bond IG</i>	116
<i>JPM ESG EMU Government Bond IG 3-5Y</i>	120
<i>JPM ESG Green Social & Sustainability IG EUR Bond</i>	122
<i>Low Carbon 100 Europe PAB®</i>	127
<i>Low Carbon 100 Eurozone PAB</i>	130
<i>Low Carbon 300 World PAB</i>	133
<i>Markit iBoxx Global Corporates Liquid 150 Capped (USD Hedged)</i>	139
<i>MSCI China Select SRI S-Series 10% Capped</i>	143
<i>MSCI Emerging ESG Filtered Min TE</i>	145
<i>MSCI Emerging SRI S-Series PAB 5% Capped</i>	146
<i>MSCI EMU ESG Filtered Min TE</i>	148

Table of contents

	Page
<i>MSCI EMU SRI S-Series PAB 5% Capped</i>	152
<i>MSCI Europe ESG Filtered Min TE</i>	154
<i>MSCI Europe Small Caps SRI S-Series PAB 5% Capped</i>	161
<i>MSCI Europe SRI S-Series PAB 5% Capped</i>	163
<i>MSCI Japan ESG Filtered Min TE</i>	166
<i>MSCI Japan SRI S-Series PAB 5% Capped</i>	170
<i>MSCI North America ESG Filtered Min TE</i>	171
<i>MSCI Pacific ex Japan ESG Filtered Min TE</i>	180
<i>MSCI USA SRI S-Series PAB 5% Capped</i>	182
<i>MSCI World SRI S-Series PAB 5% Capped</i>	185
Notes to the financial statements	192

Organisation

Registered office

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

Board of Directors

Chairman

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

Members

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

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

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

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

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

Management Company

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

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

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

Effective Investment Manager

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

NAV Calculation, Registrar and Transfer Agent

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

Depositary

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

Auditor

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

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

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

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

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 30/06/2022

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

BNP Paribas Easy

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

Financial statements at 30/06/2022

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

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

Financial statements at 30/06/2022

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

BNP Paribas Easy

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

Financial statements at 30/06/2022

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

BNP Paribas Easy

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

Financial statements at 30/06/2022

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

BNP Paribas Easy

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

€ Corp Bond SRI Fossil Free	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	793 602 383	1 451 151 682	1 758 847 217	
Net asset value per share				
Share "Track I - Capitalisation"	109.2909	107.8181	93.9383	1 555 615.119
Share "Track Privilege - Capitalisation"	109.1771	107.6410	93.7566	385 670.493
Share "Track Privilege - Distribution"	0	99.1000	85.1621	445 513.558
Share "Track X - Capitalisation"	109 330.5302	107 867.2991	93 986.3696	3 556.832
Share "Track X - Distribution"	103 484.3843	100 761.3548	86 620.7353	8 710.294
Share "UCITS ETF - Capitalisation"	10.9189	10.7653	9.3767	47 879 065.000
Share "UCITS ETF - Distribution"	0	0	9.0371	97 806.000
€ Corp Bond SRI Fossil Free 1-3Y	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	561 075 388	770 029 543	735 733 177	
Net asset value per share				
Share "Track I - Capitalisation"	100.4021	100.1794	95.9177	974 408.672
Share "Track Privilege - Distribution"	100.3888	99.6698	94.5000	191 919.883
Share "Track X - Capitalisation"	100 505.4061	100 353.5033	96 117.7852	79.876
Share "Track X - Distribution"	100 503.4564	99 850.2843	94 706.7109	3 465.590
Share "UCITS ETF - Distribution"	10.0421	9.9701	9.4580	30 476 088.000
€ Corp Bond SRI Fossil Free 3-5Y	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	229 794 538	575 306 258	603 949 560	
Net asset value per share				
Share "Track I - Capitalisation"	101.1940	100.5525	90.9795	884 856.206
Share "Track Privilege - Distribution"	101.1830	99.4417	88.9118	83 592.755
Share "Track X - Capitalisation"	101 404.0000	100 851.5611	91 283.9187	295.754
Share "Track X - Distribution"	101 296.7330	99 617.0097	89 095.1462	895.633
Share "UCITS ETF - Distribution"	10.1217	9.9486	8.8961	45 999 664.000
€ High Yield SRI Fossil Free	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	0	206 772 781	191 603 635	
Net asset value per share				
Share "Track Classic - Capitalisation"	0	100.2560	85.5170	10.000
Share "Track I - Capitalisation"	0	100.9241	86.4475	137 691.814
Share "Track I - Distribution"	0	100.9177	83.2791	35 800.000
Share "Track Privilege - Capitalisation"	0	100.8588	86.4033	131.305
Share "Track Privilege - Distribution"	0	100.8650	83.2790	10.000
Share "Track X - Capitalisation"	0	101 114.7894	86 662.3533	158.460
Share "Track X - Distribution"	0	101 125.0000	83 523.0000	0.010
Share "UCITS ETF - Capitalisation"	0	10.0929	8.6451	18 477 975.000
Share "UCITS ETF - Distribution"	0	10.0928	8.3320	387 458.000
ECPI Circular Economy Leaders	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	185 071 669	666 676 520	576 910 160	
Net asset value per share				
Share "Track Classic - Capitalisation"	120.2227	162.1133	134.9858	1 349 454.970
Share "Track I - Capitalisation"	121.8810	165.5700	138.3702	17 832.564
Share "Track Privilege - Capitalisation"	121.7654	165.4278	138.2597	227 532.396
Share "Track X - Capitalisation"	122 388.0000	166 609.0000	139 362.0000	0.010
Share "UCITS ETF - Capitalisation"	12.1857	16.5552	13.8364	26 078 022.000

BNP Paribas Easy

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

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

BNP Paribas Easy

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

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

BNP Paribas Easy

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

FTSE EPRA Nareit Developed Europe ex UK

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

FTSE EPRA Nareit Global Developed

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

FTSE EPRA/NAREIT Developed Europe

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

FTSE EPRA/NAREIT Eurozone Capped

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

JPM ESG EMBI Global Diversified Composite

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

BNP Paribas Easy

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

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

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

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

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

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

BNP Paribas Easy

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

MSCI EMU ESG Filtered Min TE	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	247 407 450	281 093 710	143 172 171	
Net asset value per share				
Share "Track I - Capitalisation"	115.7980	143.2580	115.9060	10.000
Share "Track Privilege - Capitalisation"	198.2391	244.8359	197.9302	121 197.328
Share "Track X - Capitalisation"	179 132.7475	221 429.3162	179 070.1816	185.745
Share "Track X - Distribution"	98 476.0000	119 466.0000	95 674.0000	0.010
Share "UCITS ETF - Capitalisation"	10.6145	13.1138	10.6039	8 102 656.000
MSCI EMU SRI S-Series PAB 5% Capped	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	478 690 959	444 421 020	521 357 737	
Net asset value per share				
Share "Track Classic - Capitalisation"	107.6069	135.1738	108.4124	1 209 939.118
Share "Track I - Capitalisation"	108.2379	136.6329	110.0136	332 730.682
Share "Track I Plus - Capitalisation"	127 225.0000	160 861.0000	129 627.4204	419.374
Share "Track Privilege - Capitalisation"	108.2070	136.6053	109.9970	420 948.451
Share "Track X - Capitalisation"	108 475.7154	137 173.7799	110 520.4450	1 319.471
Share "UCITS ETF - Capitalisation"	10.8258	13.6669	11.0048	9 730 851.000
MSCI Europe ESG Filtered Min TE	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	202 288 639	209 015 633	364 467 936	
Net asset value per share				
Share "Track Classic - Capitalisation"	162.9577	202.6215	170.7118	159 232.926
Share "Track I - Capitalisation"	114.7315	143.8125	121.7014	84 739.286
Share "Track Privilege - Capitalisation"	178.4765	223.7074	189.2749	93 217.194
Share "Track Privilege - Distribution"	106.1792	130.1701	106.6714	92 092.000
Share "Track X - Capitalisation"	183 634.0669	230 438.3850	195 037.6724	132.185
Share "UCITS ETF - Capitalisation"	11.0794	13.8875	11.7528	23 289 996.000
MSCI Europe Small Caps SRI S-Series PAB 5% Capped	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	88 117 997	295 472 647	190 247 309	
Net asset value per share				
Share "Track Classic - Capitalisation"	0	114.1498	88.2642	1 188 031.047
Share "Track I Plus - Capitalisation"	137 442.0000	162 828.0000	126 508.0000	0.010
Share "Track Privilege - Capitalisation"	258.9594	306.5070	237.9458	104 230.915
Share "UCITS ETF - Capitalisation"	268.1615	317.4559	246.4452	245 832.000
MSCI Europe SRI S-Series PAB 5% Capped	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	1 036 708 194	1 722 934 053	1 791 459 167	
Net asset value per share				
Share "Track Classic - Capitalisation"	120.9541	153.8574	124.9406	935.741
Share "Track I - Capitalisation"	128.2853	164.4157	134.0396	803 047.210
Share "Track I Plus - Capitalisation"	124 585.0000	159 975.0000	130 538.0000	0.010
Share "Track Privilege - Capitalisation"	129.2180	165.6054	134.9827	26 447.208
Share "Track X - Capitalisation"	129 857.3512	166 707.6527	135 995.9075	812.238
Share "Track X - Distribution"	108 779.1383	137 068.9944	108 500.3100	1 720.257
Share "UCITS ETF - Capitalisation"	24.7734	31.7509	25.8859	6 920 939.000
Share "UCITS ETF - Distribution"	24.2014	30.4490	24.0877	49 978 458.000

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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
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	454 890 725	415 141 508	501 992 811	
Net asset value per share				
Share "Track Classic - Capitalisation"	149.0096	161.4451	140.1342	127 845.625
Share "Track Classic H EUR - Capitalisation"	116.8581	130.3818	121.8671	197 814.006
Share "Track I - Capitalisation"	116.6885	127.4511	111.1178	18 267.835
Share "Track Privilege - Capitalisation"	1 300.7718	1 420.6977	1 238.3849	33 615.246
Share "Track Privilege - Distribution"	129.8100	139.4000	118.2400	1 000
Share "Track Privilege H EUR - Capitalisation"	129.4584	145.4620	136.0620	291 429.088
Share "Track X - Capitalisation"	171 424.0376	187 445.3104	163 448.0216	204.445
Share "Track X - Distribution"	111 050.7961	119 077.7147	101 091.3802	924.412
Share "UCITS ETF - Capitalisation"	11.8025	12.8912	11.2397	10 878 404.000
Share "UCITS ETF H EUR - Capitalisation"	10.9290	12.2829	11.5255	11 064 414.000

MSCI Japan SRI S-Series PAB 5% Capped	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	930 474 683	1 219 643 700	1 030 125 457	
Net asset value per share				
Share "Track Classic - Capitalisation"	116.9790	122.4480	103.7300	10.000
Share "Track Classic H EUR - Capitalisation"	120.0592	129.5555	118.5989	1 000.000
Share "Track I Plus - Capitalisation"	117 896.0000	124 418.4716	105 816.4758	1 906.890
Share "Track Privilege - Capitalisation"	126.8546	133.6693	113.6163	834 731.719
Share "Track Privilege H EUR - Capitalisation"	120.6704	130.8224	120.0973	861 986.230
Share "Track X - Capitalisation"	127 487.6719	134 564.4624	114 473.8688	1 253.497
Share "Track X - Distribution"	122 700.6046	127 124.0331	105 319.8837	1 835.886
Share "UCITS ETF - Capitalisation"	26.1475	27.5538	23.4262	8 616 595.000
Share "UCITS ETF - Distribution"	24.2039	25.0451	20.7370	4 396 122.000

MSCI North America ESG Filtered Min TE	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	271 999 697	157 203 677	255 105 105	
Net asset value per share				
Share "Track Classic - Capitalisation"	284.1132	384.1672	328.5674	148.234
Share "Track I - Capitalisation"	133.6449	182.1747	156.4987	177 263.296
Share "Track Privilege - Capitalisation"	2 460.4922	3 353.8453	2 880.5781	6 638.275
Share "Track Privilege - Distribution"	170.2000	229.0189	193.7021	19 668.000
Share "Track Privilege GBP - Capitalisation"	235.0100	300.5000	264.6000	20.000
Share "Track Privilege H EUR - Capitalisation"	174.1166	218.7696	170.3021	4 167.516
Share "Track X - Capitalisation"	324 664.2825	443 056.3767	380 668.0898	126.314
Share "UCITS ETF - Capitalisation"	14.2313	19.3987	16.6654	9 335 723.000

MSCI Pacific ex Japan ESG Filtered Min TE	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	455 546 968	104 942 694	98 084 372	
Net asset value per share				
Share "Track Classic - Capitalisation"	221.3607	248.1456	240.4223	102.546
Share "Track I - Capitalisation"	116.0775	131.1772	127.6576	6 638.684
Share "Track Privilege - Capitalisation"	1 902.1574	2 149.5231	2 091.4348	4 735.940
Share "Track Privilege - Distribution"	118.8000	130.8600	123.2300	1 000
Share "Track Privilege GBP - Capitalisation"	182.3300	193.2400	192.7500	20.000
Share "Track X - Capitalisation"	245 708.1633	277 982.6046	270 564.4584	54.831
Share "UCITS ETF - Capitalisation"	10.9576	12.3813	12.0496	6 014 083.000

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

MSCI USA SRI S-Series PAB 5% Capped	USD			Number of shares
	31/12/2020	31/12/2021	30/06/2022	
Net assets	2 779 119 590	3 278 211 607	2 963 281 398	30/06/2022
Net asset value per share				
Share "Track Classic - Capitalisation"	207.9192	274.2177	208.8728	1 484 785.664
Share "Track Classic - Distribution"	189.0141	246.1954	184.0009	29 543.993
Share "Track Classic H EUR - Capitalisation"	127.8294	167.3060	125.8169	128 019.498
Share "Track I Plus - Capitalisation"	137 481.3603	181 899.9469	138 845.2995	2 268.047
Share "Track I Plus EUR - Capitalisation"	121 584.7329	173 073.3380	143 700.3570	16.695
Share "Track Privilege - Capitalisation"	210.5575	278.2525	212.2650	1 449 347.471
Share "Track Privilege - Distribution"	0	0	83.8153	17 339.150
Share "Track Privilege H EUR - Capitalisation"	138.3800	181.6200	136.3400	144 053.157
Share "Track X - Capitalisation"	212 492.1591	281 286.2813	214 760.8156	1 764.255
Share "Track X - Distribution"	137 515.2404	179 775.3220	134 679.5814	596.958
Share "UCITS ETF - Capitalisation"	15.0494	19.8888	15.1759	33 665 104.000
Share "UCITS ETF EUR - Capitalisation"	13.8076	19.6333	16.2957	2 993 716.000
Share "UCITS ETF EUR - Distribution"	13.8237	19.4267	15.8407	58 127 949.000
MSCI World SRI S-Series PAB 5% Capped	USD			Number of shares
	31/12/2020	31/12/2021	30/06/2022	
Net assets	755 168 629	1 167 817 660	981 321 485	
Net asset value per share				
Share "Track Classic - Capitalisation"	233.2926	293.0462	222.8956	739 532.321
Share "Track Classic H EUR - Capitalisation"	122.3986	156.7871	122.0159	907 203.594
Share "Track I - Capitalisation"	144.0604	182.4109	139.2981	245 423.899
Share "Track I Plus EUR - Capitalisation"	121 529.1570	165 667.4288	137 660.0403	88.798
Share "Track Privilege - Capitalisation"	256.2032	324.4064	247.7317	210 053.252
Share "Track Privilege - Distribution"	122.3803	152.6315	113.9664	71 639.165
Share "Track Privilege H EUR - Capitalisation"	155.1600	200.1500	156.4500	241 476.345
Share "Track X - Capitalisation"	181 962.1711	230 677.7522	176 261.2680	266.303
Share "Track X - Distribution"	129 977.0000	162 380.0000	121 372.0000	0.010
Share "UCITS ETF - Capitalisation"	13.9146	17.6191	13.4547	2 204 113.000
Share "UCITS ETF EUR - Capitalisation"	13.8581	18.8800	15.6829	29 123 310.000

BNP Paribas Easy € Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy € Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2022

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

BNP Paribas Easy € Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy € Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy € Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy € Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy € Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy € Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy € Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2022

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

BNP Paribas Easy € Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy € Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
800 000	VOLKSBANK NV 0.750% 18-25/06/2023	EUR	795 085	0.05
700 000	VONOVIA BV 0.500% 19-14/09/2029	EUR	529 285	0.03
700 000	VONOVIA BV 0.625% 19-07/10/2027	EUR	587 768	0.03
1 400 000	VONOVIA BV 0.625% 20-09/07/2026	EUR	1 235 853	0.07
1 000 000	VONOVIA BV 0.750% 18-15/01/2024	EUR	973 048	0.06
900 000	VONOVIA BV 0.875% 18-03/07/2023	EUR	889 784	0.05
1 100 000	VONOVIA BV 1.000% 20-09/07/2030	EUR	839 418	0.05
800 000	VONOVIA BV 1.000% 21-28/01/2041	EUR	411 580	0.02
700 000	VONOVIA BV 1.125% 17-08/09/2025	EUR	654 056	0.04
500 000	VONOVIA BV 1.125% 19-14/09/2034	EUR	322 570	0.02
700 000	VONOVIA BV 1.500% 18-14/01/2028	EUR	611 798	0.03
1 000 000	VONOVIA BV 1.500% 18-22/03/2026	EUR	918 079	0.05
1 000 000	VONOVIA BV 1.625% 19-07/10/2039	EUR	585 031	0.03
700 000	VONOVIA BV 1.625% 20-07/04/2024	EUR	688 631	0.04
1 000 000	VONOVIA BV 1.800% 19-29/06/2025	EUR	955 913	0.05
700 000	VONOVIA BV 2.125% 18-22/03/2030	EUR	595 182	0.03
1 000 000	VONOVIA BV 2.250% 20-07/04/2030	EUR	848 125	0.05
500 000	VONOVIA BV 2.750% 18-22/03/2038	EUR	364 041	0.02
800 000	WOLTERS KLUWER N 0.250% 21-30/03/2028	EUR	693 094	0.04
850 000	WOLTERS KLUWER N 0.750% 20-03/07/2030	EUR	711 521	0.04
700 000	WP CAREY INC 2.125% 18-15/04/2027	EUR	634 148	0.04
1 400 000	WPC EUROBOND 0.950% 21-01/06/2030	EUR	1 023 426	0.06
1 110 000	WPC EUROBOND 1.350% 19-15/04/2028	EUR	929 022	0.05
600 000	WPC EUROBOND 2.250% 18-09/04/2026	EUR	564 069	0.03
	<i>Germany</i>		<i>115 837 643</i>	<i>6.62</i>
600 000	AAREAL BANK AG 0.050% 21-02/09/2026	EUR	512 061	0.03
1 000 000	AAREAL BANK AG 0.250% 20-23/11/2027	EUR	811 397	0.05
900 000	AAREAL BANK AG 0.375% 19-10/04/2024	EUR	857 773	0.05
600 000	AAREAL BANK AG 0.500% 20-07/04/2027	EUR	507 054	0.03
1 700 000	AAREAL BANK AG 0.750% 22-18/04/2028	EUR	1 396 890	0.08
700 000	ADIDAS AG 0.000% 20-05/10/2028	EUR	605 438	0.03
1 600 000	ADIDAS AG 0.000% 20-09/09/2024	EUR	1 537 824	0.09
700 000	ADIDAS AG 0.625% 20-10/09/2035	EUR	509 315	0.03
500 000	ALBEMARLE NH 1.625% 19-25/11/2028	EUR	427 663	0.02
900 000	AMP TECH HD GMBH 0.750% 20-04/05/2026	EUR	839 556	0.05
1 000 000	AMP TECH HD GMBH 2.000% 18-08/10/2028	EUR	944 238	0.05
700 000	BERLIN HYP AG 0.375% 18-28/08/2023	EUR	691 685	0.04
900 000	BERLIN HYP AG 0.375% 21-21/04/2031	EUR	713 409	0.04
700 000	BERLIN HYP AG 0.375% 22-25/01/2027	EUR	638 844	0.04
1 200 000	BERLIN HYP AG 0.500% 19-05/11/2029	EUR	1 009 595	0.06
700 000	BERLIN HYP AG 1.000% 19-05/02/2026	EUR	663 987	0.04
700 000	BERLIN HYP AG 1.125% 17-25/10/2027	EUR	630 664	0.04
700 000	BERLIN HYP AG 1.500% 18-18/04/2028	EUR	626 162	0.04
300 000	BERTELSMANN SE 1.250% 18-29/09/2025	EUR	292 630	0.02
1 400 000	BERTELSMANN SE 1.500% 20-15/05/2030	EUR	1 236 480	0.07
1 400 000	BERTELSMANN SE 2.000% 20-01/04/2028	EUR	1 337 592	0.08
1 600 000	COMMERZBANK AG 0.100% 21-11/09/2025	EUR	1 472 305	0.08
500 000	COMMERZBANK AG 0.250% 19-16/09/2024	EUR	470 736	0.03
1 100 000	COMMERZBANK AG 0.375% 20-01/09/2027	EUR	967 836	0.06
1 800 000	COMMERZBANK AG 0.500% 18-28/08/2023	EUR	1 777 304	0.10
2 300 000	COMMERZBANK AG 0.500% 19-04/12/2026	EUR	2 079 732	0.12
2 760 000	COMMERZBANK AG 0.625% 19-28/08/2024	EUR	2 664 363	0.15
900 000	COMMERZBANK AG 0.875% 20-22/01/2027	EUR	794 033	0.05
2 030 000	COMMERZBANK AG 1.000% 19-04/03/2026	EUR	1 907 547	0.11
700 000	COMMERZBANK AG 1.125% 17-19/09/2025	EUR	652 076	0.04
700 000	COMMERZBANK AG 1.250% 18-23/10/2023	EUR	690 595	0.04
700 000	COMMERZBANK AG 1.500% 18-28/08/2028	EUR	648 787	0.04
200 000	COMMERZBANK AG 1.875% 18-28/02/2028	EUR	179 364	0.01
700 000	CONTINENTAL AG 0.000% 19-12/09/2023	EUR	685 777	0.04
900 000	CONTINENTAL AG 0.375% 19-27/06/2025	EUR	842 361	0.05
1 200 000	CONTINENTAL AG 2.500% 20-27/08/2026	EUR	1 185 143	0.07

BNP Paribas Easy € Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy € Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy € Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy € Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy € Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2022

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

BNP Paribas Easy € Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy € Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy € Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy € Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy € Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2022

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

BNP Paribas Easy € Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy € Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy € Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy € Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy € Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy € Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy € Corp Bond SRI Fossil Free

Securities portfolio at 30/06/2022

Expressed in EUR

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

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

Securities portfolio at 30/06/2022

Expressed in EUR

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

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

Securities portfolio at 30/06/2022

Expressed in EUR

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

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

Securities portfolio at 30/06/2022

Expressed in EUR

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

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

Securities portfolio at 30/06/2022

Expressed in EUR

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

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

Securities portfolio at 30/06/2022

Expressed in EUR

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

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

Securities portfolio at 30/06/2022

Expressed in EUR

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

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

Securities portfolio at 30/06/2022

Expressed in EUR

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

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

Securities portfolio at 30/06/2022

Expressed in EUR

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

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

Securities portfolio at 30/06/2022

Expressed in EUR

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

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

Securities portfolio at 30/06/2022

Expressed in EUR

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

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

Securities portfolio at 30/06/2022

Expressed in EUR

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

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

Securities portfolio at 30/06/2022

Expressed in EUR

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

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

Securities portfolio at 30/06/2022

Expressed in EUR

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

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

Securities portfolio at 30/06/2022

Expressed in EUR

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

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

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy € High Yield SRI Fossil Free

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy € High Yield SRI Fossil Free

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy € High Yield SRI Fossil Free

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy € High Yield SRI Fossil Free

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy € High Yield SRI Fossil Free

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy € High Yield SRI Fossil Free

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy € High Yield SRI Fossil Free

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy ECPI Circular Economy Leaders

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy ECPI Circular Economy Leaders

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy ECPI Global ESG Blue Economy

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy ECPI Global ESG Blue Economy

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Switzerland</i>		<i>11 680 859</i>	<i>5.34</i>
1 142	GIVAUDAN - REG	CHF	3 830 247	1.75
18 468	KUEHNE & NAGEL INTERNATIONAL AG - REG	CHF	4 170 015	1.91
1 686	SGS SA - REG	CHF	3 680 597	1.68
	<i>Italy</i>		<i>5 140 160</i>	<i>2.35</i>
686 453	TERNA SPA	EUR	5 140 160	2.35
	<i>Canada</i>		<i>5 013 751</i>	<i>2.29</i>
42 364	WASTE CONNECTIONS INC	CAD	5 013 751	2.29
	<i>Australia</i>		<i>5 010 330</i>	<i>2.29</i>
711 247	BRAMBLES LTD	AUD	5 010 330	2.29
	<i>Faeroe Islands</i>		<i>4 911 118</i>	<i>2.25</i>
80 517	BAKKA Frost P/F	NOK	4 911 118	2.25
	<i>Portugal</i>		<i>4 659 753</i>	<i>2.13</i>
1 046 665	EDP-ENERGIAS DE PORTUGAL SA	EUR	4 659 753	2.13
	<i>British Virgin Islands</i>		<i>3 857 404</i>	<i>1.77</i>
201 737	NOMAD FOODS LTD	USD	3 857 404	1.77
	<i>Sweden</i>		<i>3 372 846</i>	<i>1.54</i>
146 528	ALFA LAVAL AB	SEK	3 372 846	1.54
Total securities portfolio			217 960 898	99.75

BNP Paribas Easy ECPI Global ESG Hydrogen Economy

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy ECPI Global ESG Hydrogen Economy

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy ECPI Global ESG Infrastructure

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy ECPI Global ESG Infrastructure

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy ECPI Global ESG Infrastructure

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy ECPI Global ESG Med Tech

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy ECPI Global ESG Med Tech

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Denmark</i>		<i>3 198 024</i>	<i>4.06</i>
13 192	COLOPLAST - B	DKK	1 434 035	1.82
5 711	GENMAB A/S	DKK	1 763 989	2.24
	<i>Spain</i>		<i>1 922 134</i>	<i>2.45</i>
106 578	GRIFOLS SA	EUR	1 922 134	2.45
	<i>Hong Kong</i>		<i>1 570 579</i>	<i>2.00</i>
2 386 000	ALIBABA HEALTH INFORMATION	HKD	1 570 579	2.00
	<i>United Kingdom</i>		<i>1 569 188</i>	<i>2.00</i>
117 713	SMITH & NEPHEW PLC	GBP	1 569 188	2.00
	<i>France</i>		<i>1 408 506</i>	<i>1.79</i>
4 706	SARTORIUS STEDIM BIOTECH	EUR	1 408 506	1.79
Total securities portfolio			78 566 914	99.96

BNP Paribas Easy Energy & Metals Enhanced Roll

Securities portfolio at 30/06/2022

Expressed in USD

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

BNP Paribas Easy Energy & Metals Enhanced Roll

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>United Kingdom</i>		26 452 592	3.60
83 888	APTIV PLC	USD	7 471 904	1.02
1 540 954	STELLANTIS NV	EUR	18 980 688	2.58
	<i>Belgium</i>		15 452 785	2.10
183 296	UCB SA	EUR	15 452 785	2.10
	<i>Finland</i>		13 816 575	1.88
455 564	UPM-KYMMENE OYJ	EUR	13 816 575	1.88
	<i>Japan</i>		8 200 189	1.11
351 400	DAI-ICHI LIFE HOLDINGS INC	JPY	6 492 317	0.88
118 500	JAPAN EXCHANGE GROUP INC	JPY	1 707 872	0.23
	<i>Italy</i>		2 839	0.00
1 000	BANCO BPM SPA	EUR	2 839	0.00
	Shares/Units in investment funds		40 093 943	5.44
	<i>Luxembourg</i>		40 093 943	5.44
251 372.21	BNP PARIBAS INSTICASH USD 1D VNAV INC	USD	40 093 943	5.44
	Total securities portfolio		713 729 040	97.07

BNP Paribas Easy ESG Dividend Europe

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy ESG Growth Europe

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy ESG Low Vol Europe

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy ESG Low Vol US

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy ESG Momentum Europe

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy ESG Quality Europe

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy ESG Value Europe

Securities portfolio at 30/06/2022

Expressed in EUR

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

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

Securities portfolio at 30/06/2022

Expressed in EUR

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

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

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy FTSE EPRA Nareit Global Developed Green CTB

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy FTSE EPRA Nareit Global Developed Green CTB

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy FTSE EPRA Nareit Global Developed Green CTB

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy FTSE EPRA Nareit Global Developed Green CTB

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy FTSE EPRA Nareit Global Developed Green CTB

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy FTSE EPRA Nareit Global Developed Green CTB

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy FTSE EPRA Nareit Global Developed Green CTB

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy FTSE EPRA/NAREIT Developed Europe

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy FTSE EPRA/NAREIT Developed Europe

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy FTSE EPRA/NAREIT Developed Europe

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy FTSE EPRA/NAREIT Eurozone Capped

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

Securities portfolio at 30/06/2022

Expressed in USD

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

BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

Securities portfolio at 30/06/2022

Expressed in USD

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

BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

Securities portfolio at 30/06/2022

Expressed in USD

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

BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

Securities portfolio at 30/06/2022

Expressed in USD

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

BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

Securities portfolio at 30/06/2022

Expressed in USD

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

BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

Securities portfolio at 30/06/2022

Expressed in USD

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

BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

Securities portfolio at 30/06/2022

Expressed in USD

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

BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

Securities portfolio at 30/06/2022

Expressed in USD

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

BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

Securities portfolio at 30/06/2022

Expressed in USD

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

BNP Paribas Easy JPM ESG EMU Government Bond IG

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy JPM ESG EMU Government Bond IG

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy JPM ESG EMU Government Bond IG

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy JPM ESG EMU Government Bond IG

Securities portfolio at 30/06/2022

Expressed in EUR

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

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

Securities portfolio at 30/06/2022

Expressed in EUR

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

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

Securities portfolio at 30/06/2022

Expressed in EUR

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

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

Securities portfolio at 30/06/2022

Expressed in EUR

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

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

Securities portfolio at 30/06/2022

Expressed in EUR

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

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

Securities portfolio at 30/06/2022

Expressed in EUR

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

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

Securities portfolio at 30/06/2022

Expressed in EUR

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

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

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy Low Carbon 100 Europe PAB®

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy Low Carbon 100 Europe PAB®

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy Low Carbon 100 Europe PAB®

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy Low Carbon 100 Eurozone PAB

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy Low Carbon 100 Eurozone PAB

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy Low Carbon 100 Eurozone PAB

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy Low Carbon 300 World PAB

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy Low Carbon 300 World PAB

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy Low Carbon 300 World PAB

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 600	mitsubishi estate co ltd	JPY	22 181	0.15
7 900	mitsubishi ufj financial group	JPY	40 571	0.27
600	ms&ad insurance group holding	JPY	17 565	0.12
1 800	murata manufacturing co ltd	JPY	93 733	0.63
500	nec corp	JPY	18 552	0.12
2 200	nippon telegraph & telephone	JPY	60 348	0.40
100	nitto denko corp	JPY	6 182	0.04
4 100	nomura holdings inc	JPY	14 315	0.10
4 100	nomura research institute ltd	JPY	104 211	0.70
1 000	ntt data corp	JPY	13 209	0.09
900	obayashi corp	JPY	6 242	0.04
1 700	oji holdings corp	JPY	7 038	0.05
1 300	olympus corp	JPY	24 956	0.17
1 100	omron corp	JPY	53 370	0.36
400	ono pharmaceutical co ltd	JPY	9 806	0.07
2 300	panasonic corp	JPY	17 757	0.12
5 100	recruit holdings co ltd	JPY	143 452	0.96
2 800	renesas electronics corp	JPY	24 308	0.16
2 900	resona holdings inc	JPY	10 375	0.07
1 000	ricoh co ltd	JPY	7 470	0.05
200	rohm co ltd	JPY	13 321	0.09
600	secom co ltd	JPY	35 414	0.24
600	seiko epson corp	JPY	8 111	0.05
600	sekisui house ltd	JPY	10 039	0.07
900	seven & i holdings co ltd	JPY	33 375	0.22
400	shimadzu corp	JPY	12 082	0.08
300	shionogi & co ltd	JPY	14 479	0.10
400	shiseido co ltd	JPY	15 338	0.10
3 000	softbank corp	JPY	31 821	0.21
600	sompo holdings inc	JPY	25 275	0.17
800	sony corp	JPY	62 494	0.42
700	sumco corp	JPY	8 669	0.06
1 500	sumitomo chemical co ltd	JPY	5 608	0.04
2 000	sumitomo mitsui financial gr	JPY	56 777	0.38
2 100	sumitomo mitsui trust holdings	JPY	61 804	0.41
1 000	suzuki motor corp	JPY	30 022	0.20
300	taiyo yuden co ltd	JPY	9 737	0.07
1 500	takeda pharmaceutical co ltd	JPY	40 323	0.27
900	tdk corp	JPY	26 551	0.18
700	terumo corp	JPY	20 148	0.14
700	tokio marine holdings inc	JPY	38 950	0.26
300	tokyo electron ltd	JPY	93 572	0.63
200	toto ltd	JPY	6 309	0.04
700	toyota industries corp	JPY	41 400	0.28
500	unicharm corp	JPY	15 983	0.11
200	yamaha corp	JPY	7 886	0.05
300	yaskawa electric corp	JPY	9 230	0.06
	<i>United Kingdom</i>		<i>1 146 832</i>	<i>7.68</i>
511	antofagasta plc	GBP	6 856	0.05
1 177	astrazeneca plc	GBP	147 672	0.99
1 258	barratt developments plc	GBP	6 685	0.04
7 646	bt group plc	GBP	16 548	0.11
478	burberry group plc	GBP	9 112	0.06
114	croda international plc	GBP	8 571	0.06
4 461	diageo plc	GBP	182 963	1.23
4 103	glaxosmithkline plc	GBP	84 157	0.56
508	halma plc	GBP	11 856	0.08
242	intercontinental hotels grou	GBP	12 229	0.08
5 688	international consolidated airline-di	GBP	7 111	0.05
5 412	kingfisher plc	GBP	15 360	0.10
7 001	legal & general group plc	GBP	19 479	0.13

BNP Paribas Easy Low Carbon 300 World PAB

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy Low Carbon 300 World PAB

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy Low Carbon 300 World PAB

Securities portfolio at 30/06/2022

Expressed in EUR

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

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

Securities portfolio at 30/06/2022

Expressed in USD

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

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

Securities portfolio at 30/06/2022

Expressed in USD

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

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

Securities portfolio at 30/06/2022

Expressed in USD

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

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

Securities portfolio at 30/06/2022

Expressed in USD

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

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

Securities portfolio at 30/06/2022

Expressed in USD

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

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

Securities portfolio at 30/06/2022

Expressed in USD

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

BNP Paribas Easy MSCI Emerging ESG Filtered Min TE

Securities portfolio at 30/06/2022

Expressed in USD

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

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

Securities portfolio at 30/06/2022

Expressed in USD

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

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

Securities portfolio at 30/06/2022

Expressed in USD

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

BNP Paribas Easy MSCI EMU ESG Filtered Min TE

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy MSCI EMU ESG Filtered Min TE

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy MSCI EMU ESG Filtered Min TE

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy MSCI EMU ESG Filtered Min TE

Securities portfolio at 30/06/2022

Expressed in EUR

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

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

Securities portfolio at 30/06/2022

Expressed in EUR

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

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

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Finland</i>		<i>24 721 583</i>	<i>4.74</i>
84 910	ELISA OYJ	EUR	4 552 874	0.87
259 014	KESKO OYJ - B	EUR	5 830 405	1.12
172 541	ORION OYJ - B	EUR	7 350 247	1.41
144 789	STORA ENSO OYJ - R	EUR	2 166 767	0.42
648 895	WARTSILA OYJ ABP	EUR	4 821 290	0.92
	<i>Ireland</i>		<i>21 703 434</i>	<i>4.16</i>
460 474	CRH PLC	EUR	15 195 642	2.91
71 248	KERRY GROUP PLC - A	EUR	6 507 792	1.25
	<i>United Kingdom</i>		<i>6 349 395</i>	<i>1.22</i>
128 618	COCA-COLA EUROPACIFIC PARTNE	USD	6 349 395	1.22
	Warrants, Rights		1	0.00
2	ELIA GROUP SA/NV RTS 23/06/2022	EUR	1	0.00
Total securities portfolio			517 088 546	99.18

BNP Paribas Easy MSCI Europe ESG Filtered Min TE

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy MSCI Europe ESG Filtered Min TE

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy MSCI Europe ESG Filtered Min TE

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy MSCI Europe ESG Filtered Min TE

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy MSCI Europe ESG Filtered Min TE

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy MSCI Europe ESG Filtered Min TE

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy MSCI Europe ESG Filtered Min TE

Securities portfolio at 30/06/2022

Expressed in EUR

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

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

Securities portfolio at 30/06/2022

Expressed in EUR

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

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

Securities portfolio at 30/06/2022

Expressed in EUR

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

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

Securities portfolio at 30/06/2022

Expressed in EUR

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

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

Securities portfolio at 30/06/2022

Expressed in EUR

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

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

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy MSCI Japan ESG Filtered Min TE

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy MSCI Japan ESG Filtered Min TE

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy MSCI Japan ESG Filtered Min TE

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy MSCI Japan ESG Filtered Min TE

Securities portfolio at 30/06/2022

Expressed in EUR

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

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

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy MSCI North America ESG Filtered Min TE

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy MSCI North America ESG Filtered Min TE

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy MSCI North America ESG Filtered Min TE

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy MSCI North America ESG Filtered Min TE

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy MSCI North America ESG Filtered Min TE

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy MSCI North America ESG Filtered Min TE

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy MSCI North America ESG Filtered Min TE

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy MSCI North America ESG Filtered Min TE

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy MSCI North America ESG Filtered Min TE

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy MSCI Pacific ex Japan ESG Filtered Min TE

Securities portfolio at 30/06/2022

Expressed in EUR

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

BNP Paribas Easy MSCI Pacific ex Japan ESG Filtered Min TE

Securities portfolio at 30/06/2022

Expressed in EUR

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

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

Securities portfolio at 30/06/2022

Expressed in USD

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

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

Securities portfolio at 30/06/2022

Expressed in USD

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

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

Securities portfolio at 30/06/2022

Expressed in USD

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

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

Securities portfolio at 30/06/2022

Expressed in USD

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

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

Securities portfolio at 30/06/2022

Expressed in USD

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

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

Securities portfolio at 30/06/2022

Expressed in USD

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

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

Securities portfolio at 30/06/2022

Expressed in USD

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

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

Securities portfolio at 30/06/2022

Expressed in USD

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

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

Securities portfolio at 30/06/2022

Expressed in USD

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

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

Securities portfolio at 30/06/2022

Expressed in USD

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

Notes to the financial statements

Notes to the financial statements at 30/06/2022

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

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

a) Launched and renamed sub-fund

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

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

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

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

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

- IRISH BANK RESOLUTION CORP with 94 845 shares held

b) Launched share classes

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

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

Owing to their eligibility for French share savings schemes (PEA), the sub-funds of the BNP Paribas Easy SICAV listed below permanently invest at least 75% of their net assets in shares and rights that are eligible for the PEA and are issued by companies established in France, another Member State of the European Union or in Iceland or Norway and which are subject to corporation tax or an equivalent regime.

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

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

Notes to the financial statements at 30/06/2022

Note 2 - Principal accounting methods

a) Presentation of the financial statements

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

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

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

b) Net asset value

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

c) Valuation of the securities portfolio

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

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

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

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

d) Conversion of foreign currencies

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

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

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

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

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

e) Valuation of forward foreign exchange contracts

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

Notes to the financial statements at 30/06/2022

f) Valuation of futures contracts

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

Margin accounts to guarantee the liabilities on futures contracts are included in the “Cash at banks and time deposits” account in the statement of net assets. The unrealised appreciation/depreciation is disclosed in the Statement of net assets under “Net Unrealised gain/(loss) on financial instruments”. Realised gains/(losses) and change in unrealised appreciation/depreciation as a result thereof are included in the Statement of operations and changes in net assets respectively under “Net realised result on Financial instruments” and “Movement on net unrealised gain/(loss) on Financial instruments”.

g) Valuation of swaps

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

Total return swaps are marked to market at each NAV calculation date. The unrealised appreciation/depreciation is disclosed in the Statement of net assets under “Net Unrealised gain/(loss) on financial instruments”. Realised gains/(losses) and change in unrealised appreciation/depreciation as a result thereof are included in the Statement of operations and changes in net assets respectively under “Net realised result on Financial instruments” and “Movement on net unrealised gain/(loss) on Financial instruments”.

h) Income

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

i) Tracking error

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

j) Anti-Dilution Levy (“ADL”)

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

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

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

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

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

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

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

Notes to the financial statements at 30/06/2022

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

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

Notes to the financial statements at 30/06/2022

Note 3 - Management fees (maximum per annum)

Management fees are calculated and deducted monthly from the average net assets of a sub-fund, share category, or share class, paid to the Management Company and serve to cover remuneration of the asset managers and also distributors in connection with the marketing of the Company's stock.

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

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

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

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

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

No management fee is charged for the “Track X” category.

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

Notes to the financial statements at 30/06/2022

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

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

⁽¹⁾Until 30 May 2022:0.33%

Note 4 - Other fees

Fee serving to cover notably the following services:

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

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

Note 5 - Taxes

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

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

Notes to the financial statements at 30/06/2022

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

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

- a) the value of assets represented by units or shares in other UCIs, provided that these units, or shares have already been subject to the “*taxe d’abonnement*”;
- b) sub-funds, categories and/or classes:
 - (i) whose securities are reserved for Institutional Investors, Managers, or UCIs and
 - (ii) whose sole object is the collective investment in money market instruments and the placing of deposits with credit institutions, and
 - (iii) whose weighted residual portfolio maturity does not exceed 90 days, and
 - (iv) that have obtained the highest possible rating from a recognised rating agency;
- c) sub-funds, categories and/or classes reserved to:
 - (i) institutions for occupational retirement pension or similar investment vehicles, set up at the initiative of one or more employers for the benefit of their employees, and
 - (ii) companies having one or more employers investing funds to provide pension benefits to their employees;
- d) sub-funds whose main objective is investment in microfinance institutions;
- e) sub-funds, categories and/or classes:
 - (i) whose securities are listed or traded on at least one stock exchange or another regulated market operating regularly that is recognized and open to the public, and
 - (ii) whose exclusive object is to replicate the performance of one or several indices.

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

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

Note 6 - Dividends

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

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

Notes to the financial statements at 30/06/2022

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

Notes to the financial statements at 30/06/2022

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

Note 7 - Share currencies

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

Note 8 - Exchange rates

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

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

Notes to the financial statements at 30/06/2022

Note 9 - Futures contracts

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

Low Carbon 100 Europe PAB®

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

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

MSCI EMU ESG Filtered Min TE

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

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

MSCI EMU SRI S-Series PAB 5% Capped

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

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

MSCI Europe ESG Filtered Min TE

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

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

Notes to the financial statements at 30/06/2022

MSCI Europe SRI S-Series PAB 5% Capped

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

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

MSCI Japan ESG Filtered Min TE

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

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

MSCI Japan SRI S-Series PAB 5% Capped

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

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

MSCI North America ESG Filtered Min TE

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

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

MSCI Pacific ex Japan ESG Filtered Min TE

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

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

Notes to the financial statements at 30/06/2022

Clearers for Futures contracts:

BNP Paribas Paris

BNP Paribas Securities Services Luxembourg

Note 10 - Forward foreign exchange contracts

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

Energy & Metals Enhanced Roll

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

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

FTSE EPRA/NAREIT Developed Europe

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

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

JPM ESG EMBI Global Diversified Composite

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

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

Markit iBoxx Global Corporates Liquid 150 Capped (USD Hedged)

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

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

MSCI Japan ESG Filtered Min TE

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

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

MSCI Japan SRI S-Series PAB 5% Capped

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

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

Notes to the financial statements at 30/06/2022

MSCI North America ESG Filtered Min TE

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

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

MSCI USA SRI S-Series PAB 5% Capped

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

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

MSCI World SRI S-Series PAB 5% Capped

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

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

Counterparties to Forward foreign exchange contracts:

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

Notes to the financial statements at 30/06/2022

Note 11 - Swaps

Total Return Swaps

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

Energy & Metals Enhanced Roll

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

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

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

Notes to the financial statements at 30/06/2022

ESG Dividend Europe

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

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

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

ESG Growth Europe

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

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

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

Notes to the financial statements at 30/06/2022

ESG Low Vol Europe

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

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

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

ESG Low Vol US

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

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

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

Notes to the financial statements at 30/06/2022

ESG Momentum Europe

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

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

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

ESG Quality Europe

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

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

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

Notes to the financial statements at 30/06/2022

ESG Value Europe

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

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

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

MSCI Emerging ESG Filtered Min TE

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

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

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

Notes to the financial statements at 30/06/2022

MSCI Emerging SRI S-Series PAB 5% Capped

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

Notes to the financial statements at 30/06/2022

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

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

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

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

Notes to the financial statements at 30/06/2022

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

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

Counterparties to Swaps contracts:

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

Note 12 - Global overview of collateral

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

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

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

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

Notes to the financial statements at 30/06/2022

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

Note 13 - Changes in the composition of the securities portfolio

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

Note 14 - List of Investment managers

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

Note 15 - Transaction fees

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

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

Note 16 - Tax reclaims as part of the Aberdeen/Fokus Bank Project

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

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

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

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

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

Notes to the financial statements at 30/06/2022

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

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

Energy & Metals Enhanced Roll

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

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	260 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
Total (absolute value)		EUR	260 000				

ESG Growth Europe

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

ESG Low Vol Europe

No collateral received or granted as at 30 June 2022.

ESG Low Vol US

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

ESG Momentum Europe

No collateral received or granted as at 30 June 2022.

ESG Quality Europe

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

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	7 650 000	Less than one day	N/A	Pooled	N/A
SOCIETE GENERALE	Cash	EUR	380 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		EUR	8 030 000				

Notes to the financial statements at 30/06/2022

MSCI Emerging ESG Filtered Min TE

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

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
SOCIETE GENERALE	Cash	USD	2 871 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
BARCLAYS BANK IRELAND PLC	Cash	USD	46 170 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
BANK OF AMERICA SECURITIES EUROPE S.A.	Cash	USD	21 399 902	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
Total (absolute value)		USD	70 440 902				

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

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

Data on cost and return

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

Note 18 - Significant events

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

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

ADDITIONAL INFORMATION FOR INVESTORS IN THE FEDERAL REPUBLIC OF GERMANY

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

AB US EQUITY GROWTH

ALLIANZ EUROPE EQUITY GROWTH

AMUNDI EUROPE EQUITY VALUE

BLACKROCK EURO EQUITY

HARRIS US EQUITY VALUE

HSBC EURO EQUITY VALUE

JP MORGAN GLOBAL EQUITY EMERGING

ROBECO GLOBAL EQUITY EMERGING

SYCOMORE EURO EQUITY GROWTH

VONTOBEL GLOBAL EQUITY EMERGING

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

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

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

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

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

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

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

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 made available by means of a durable medium (section 167 of the Investment Code) in the following cases:

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



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