



BNP PARIBAS BOND 6M

Semi-annual report as at 29 September 2023

Legal form:	<i>Fonds Commun de Placement</i> (mutual fund)
Management company:	BNP PARIBAS ASSET MANAGEMENT FRANCE 1 boulevard Haussmann, 75009 Paris, France
Depository:	BNP PARIBAS SA
Statutory auditor:	Deloitte & Associés

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Statement of net assets

	Net asset value (€k)
Eligible financial securities referred to in Section I, Paragraph 1, of Article L. 214-20/Section I, Paragraph 1 of Article L. 214-24-55	
Equity securities issued by stock companies	-
Debt securities, with the exception of commercial paper and short-term notes	2,167,353.35
Bank assets	126,584.52
Other assets held by the UCI (Undertaking for Collective Investment)	
Deposits	-
Units or shares of UCIs	221,140.25
Temporary securities transactions	-
Forward financial instruments	-
Other financial instruments	-
Receivables	1,481,933.09
- Forward foreign exchange transactions	1,477,483.97
- Other	4,449.12
Total assets held by the UCI	3,997,011.22
Liabilities	
Financial instruments	-
- Disposals of financial instruments	-
- Temporary securities transactions	-
Forward financial instruments	-
Debts	-1,502,504.94
- Forward foreign exchange transactions	-1,466,374.04
- Other	-36,130.89
Financial accounts	-
Net asset value	2,494,506.28

Breakdown of the portfolio by Currency

	% Net assets	% Total assets
Eligible financial securities and money market instruments admitted for trading on a regulated market within the meaning of Article L. 422-1		
Equity securities issued by stock companies		
Debt securities, with the exception of commercial paper and short-term notes		
EUR	84.90	52.98
Eligible financial securities and money market instruments admitted for trading on another recognised regulated market, operating regularly, which is open to the public and whose registered office is located in a European Union member state or in another state that is a party to the agreement on the European Economic Area		
Equity securities issued by stock companies		
Debt securities, with the exception of commercial paper and short-term notes		
Eligible financial securities and money market instruments admitted for trading on a stock exchange of a non-member country or traded on another recognised regulated market of a non-member country, operating regularly, which is open to the public, provided that this stock exchange or market is not included on a list drawn up by the AMF, and that the choice of this stock exchange or market is permitted by law or by the regulations or articles of association of the undertaking for collective investment in transferable securities		
Equity securities issued by stock companies		
Debt securities, with the exception of commercial paper and short-term notes		
Newly issued financial securities referred to in Section I, Paragraph 4 of Article R. 214-11/Section I, Paragraph 4 of Article R. 214-32-18		
Equity securities issued by stock companies		
Debt securities, with the exception of commercial paper and short-term notes		
EUR	1.99	1.24
Other assets: the assets referred to in Section II of Article R. 214-11 of the French Monetary and Financial Code or referred to in Sections I and II of Article R. 214-32-19		
Units or shares of UCIs		
<ul style="list-style-type: none"> - General-purpose professional funds - Specialised professional funds - Retail private equity funds (venture capital – FCPR, innovation – FCPI, and local investment funds – FIP) and professional private equity funds (FPCI) - Open-ended property funds (OPCI) and professional open-ended property funds (OPPCI) - Other units or shares of UCIs 		
EUR	8.87	5.53
Warrants, short-term notes, promissory notes and mortgage notes		
Total	95.75	59.76

Breakdown of the portfolio by Business Sector

	% Net assets	% Total assets
Eligible financial securities and money market instruments admitted for trading on a regulated market within the meaning of Article L. 422-1		
Equity securities issued by stock companies		
Debt securities, with the exception of commercial paper and short-term notes		
- Aeronautics	0.16	0.10
- Insurance	0.80	0.50
- Audiovisual	0.42	0.26
- Other credit organisations	1.76	1.10
- Banks and insurance	31.10	19.41
- Consumer goods	4.15	2.59
- Offices	0.79	0.49
- Construction and construction materials	1.73	1.08
- Energy distribution	2.50	1.56
- Electrical – Electronic	0.57	0.35
- Real estate and housing	6.27	3.91
- Packaging and paper industry	1.01	0.63
- Machines and vehicles	8.02	5.01
- Government, provincial bonds	11.62	7.25
- Chemical products	0.58	0.36
- Pharmaceutical products	7.44	4.64
- Advertising - Communication	1.25	0.78
- Miscellaneous services	1.59	0.99
- Metallurgy, metals and minerals	0.34	0.21
- Telecommunications	2.24	1.40
- Textiles and clothing	0.31	0.20
- Miscellaneous industrial securities	0.24	0.15
Eligible financial securities and money market instruments admitted for trading on another recognised regulated market, operating regularly, which is open to the public and whose registered office is located in a European Union member state or in another state that is a party to the agreement on the European Economic Area		
Equity securities issued by stock companies		
Debt securities, with the exception of commercial paper and short-term notes		
Eligible financial securities and money market instruments admitted for trading on a stock exchange of a non-member country or traded on another recognised regulated market of a non-member country, operating regularly, which is open to the public, provided that this stock exchange or market is not included on a list drawn up by the AMF, and that the choice of this stock exchange or market is permitted by law or by the regulations or articles of association of the undertaking for collective investment in transferable securities		
Equity securities issued by stock companies		

Breakdown of the portfolio by Business Sector

	% Net assets	% Total assets
Debt securities, with the exception of commercial paper and short-term notes		
Newly issued financial securities referred to in Section I, Paragraph 4 of Article R. 214-11/Section I, Paragraph 4 of Article R. 214-32-18		
Equity securities issued by stock companies		
Debt securities, with the exception of commercial paper and short-term notes		
- Government, provincial bonds	1.99	1.24
Other assets: the assets referred to in Section II of Article R. 214-11 of the French Monetary and Financial Code or referred to in Sections I and II of Article R. 214-32-19		
Units or shares of UCIs		
- General-purpose professional funds	-	-
- Specialised professional funds	-	-
- Retail private equity funds (venture capital – FCPR, innovation – FCPI, and local investment funds – FIP) and professional private equity funds (FPCI)	-	-
- Open-ended property funds (OPCI) and professional open-ended property funds (OPPCI)	-	-
- Other units or shares of UCIs	8.87	5.53
Warrants, short-term notes, promissory notes and mortgage notes		
Total	95.75	59.76

Breakdown of the portfolio by Country

	% Net assets	% Total assets
Eligible financial securities and money market instruments admitted for trading on a regulated market within the meaning of Article L. 422-1		
Equity securities issued by stock companies		
Debt securities, with the exception of commercial paper and short-term notes		
- Germany	6.02	3.76
- Australia	1.56	0.98
- Austria	0.96	0.60
- Belgium	1.03	0.64
- Canada	1.35	0.84
- South Korea (Republic)	0.82	0.51
- Denmark	2.12	1.32
- Spain	4.49	2.80
- United States of America	7.77	4.85
- Finland	1.20	0.75
- France	13.96	8.71
- Ireland	3.19	1.99
- Italy	8.76	5.46
- Japan	4.12	2.57
- Luxembourg (Grand Duchy)	4.64	2.89
- Mexico	0.80	0.50
- Norway	0.46	0.29
- Netherlands	9.99	6.23
- Poland (Republic)	0.25	0.15
- Portugal	0.46	0.29
- Romania	1.15	0.72
- United Kingdom	7.19	4.49
- Slovakia (Slovak Republic)	0.19	0.12
- Sweden	2.42	1.51
Eligible financial securities and money market instruments admitted for trading on another recognised regulated market, operating regularly, which is open to the public and whose registered office is located in a European Union member state or in another state that is a party to the agreement on the European Economic Area		
Equity securities issued by stock companies		
Debt securities, with the exception of commercial paper and short-term notes		
Eligible financial securities and money market instruments admitted for trading on a stock exchange of a non-member country or traded on another recognised regulated market of a non-member country, operating regularly, which is open to the public, provided that this stock exchange or market is not included on a list drawn up by the AMF, and that the choice of this stock exchange or market is permitted by law or by the		

Breakdown of the portfolio by Country

	% Net assets	% Total assets
regulations or articles of association of the undertaking for collective investment in transferable securities		
Equity securities issued by stock companies		
Debt securities, with the exception of commercial paper and short-term notes		
Newly issued financial securities referred to in Section I, Paragraph 4 of Article R. 214-11/Section I, Paragraph 4 of Article R. 214-32-18		
Equity securities issued by stock companies		
Debt securities, with the exception of commercial paper and short-term notes		
- France	1.99	1.24
Other assets: the assets referred to in Section II of Article R. 214-11 of the French Monetary and Financial Code or referred to in Sections I and II of Article R. 214-32-19		
Units or shares of UCIs		
- General-purpose professional funds		
- Specialised professional funds		
- Retail private equity funds (venture capital – FCPR, innovation – FCPI, and local investment funds – FIP) and professional private equity funds (FPCI)		
- Open-ended property funds (OPCI) and professional open-ended property funds (OPPCI)		
- Other units or shares of UCIs		
- France	8.87	5.53
Warrants, short-term notes, promissory notes and mortgage notes		
Total	95.75	59.76

Changes in the composition of the securities portfolio

	Acquisitions	Disposals
Eligible financial securities and money market instruments admitted for trading on a regulated market within the meaning of Article L. 422-1		
Equity securities issued by stock companies	-	-
Debt securities, with the exception of commercial paper and short-term notes	592,011,496.48	716,180,725.36
Eligible financial securities and money market instruments admitted for trading on another recognised regulated market, operating regularly, which is open to the public and whose registered office is located in a European Union member state or in another state that is a party to the agreement on the European Economic Area		
Equity securities issued by stock companies	-	-
Debt securities, with the exception of commercial paper and short-term notes	-	-
Eligible financial securities and money market instruments admitted for trading on a stock exchange of a non-member country or traded on another recognised regulated market of a non-member country, operating regularly, which is open to the public, provided that this stock exchange or market is not included on a list drawn up by the AMF, and that the choice of this stock exchange or market is permitted by law or by the regulations or articles of association of the undertaking for collective investment in transferable securities		
Equity securities issued by stock companies	-	-
Debt securities, with the exception of commercial paper and short-term notes	-	5,000,000.00
Newly issued financial securities referred to in Section I, Paragraph 4 of Article R. 214-11/Section I, Paragraph 4 of Article R. 214-32-18		
Equity securities issued by stock companies	-	-
Debt securities, with the exception of commercial paper and short-term notes	49,366,084.62	-
Other assets: the assets referred to in Section II of Article R. 214-11 of the French Monetary and Financial Code or referred to in Sections I and II of Article R. 214-32-19		
Units or shares of UCIs		
- General-purpose professional funds	-	-
- Specialised professional funds	-	-
- Retail private equity funds (venture capital – FCPR, innovation – FCPI, and local investment funds – FIP) and professional private equity funds (FPCI)	-	-
- Open-ended property funds (OPCI) and professional open-ended property funds (OPPCI)	-	-
- Other units or shares of UCIs	146,145,129.07	59,738,024.68
Total transactions	787,522,710.17	780,918,750.04

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Net asset value, number of units and dividends

ISIN code	Type of class	Type of unit	Net assets per unit	Number of securities	Net asset value per unit	Unit currency
FR0010116343	Classic C	C	576,938,405.74	2,453,978.478	235.1032	EUR
FR0010116574	Classic D	D	6,432,184.12	33,621.900	191.3093	EUR
FR0011037746	R	C	2,098,579.07	10,189.984	205.9452	EUR
FR0011175645	Mandat	C	957,939.08	945.228	1,013.4476	EUR
FR0011352517	X	C	36,629,669.68	35,710.166	1,025.7490	EUR
FR0013263811	I	C	668,150,002.94	6,587.29	101,430.1630	EUR
FR0013301686	Privilege	C	23,974,731.49	101,971.537	235.1119	EUR
FR0013347119	I USD H	C	494,493,576.86	4,701.390	111,606.8087	USD
FR00140026N9	I Plus C	C	334,285,891.11	3,303.72	101,184.5696	EUR
FR00140026O7	I GBP H	C	12,034.51	0.10	104,089.485618	GBP
FR001400FMW7	I Prime	C	250,379,552.24	2,449.45	102,218.56	EUR
FR001400JJ61	I Plus D	D	100,153,712.88	1,000.00	100,153.71	EUR

Dividend payment date	ISIN code	Type of class	Type of unit	Net amount per unit	Tax credit per unit	Gross amount per unit
22/08/23	FR0010116574	Classic D	D	2.60	-	2.60

The Statutory Auditor for the UCI has not certified the interim document.