



# BNP PARIBAS MOIS ISR

Semi-annual report as at 29 June 2023

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

## Contents

Statement of net assets.....	3
Breakdown of the portfolio by Currency.....	4
Breakdown of the portfolio by Business Sector .....	5
Breakdown of the portfolio by Country .....	6
Changes in the composition of the securities portfolio .....	8
Net asset value, number of units and dividends .....	9

## Statement of net assets

	Net asset value (€k)
<b>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</b>	
Equity securities issued by stock companies	-
Debt securities, with the exception of commercial paper and short-term notes	18,078,179.91
<b>Bank assets</b>	<b>2,295,277.03</b>
<b>Other assets held by the UCI (Undertaking for Collective Investment)</b>	
Deposits	-
Units or shares of UCIs	-
Temporary securities transactions	-
Forward financial instruments	22,551.12
Other financial instruments	-
Receivables	-
- Forward foreign exchange transactions	-
- Other	-
<b>Total assets held by the UCI</b>	<b>20,396,008.06</b>
<b>Liabilities</b>	
Financial instruments	-
- Disposals of financial instruments	-
- Temporary securities transactions	-
Forward financial instruments	-174.94
Debts	-213,137.54
- Forward foreign exchange transactions	-
- Other	-213,137.54
Financial accounts	-
<b>Net asset value</b>	<b>20,182,695.57</b>

## Breakdown of the portfolio by Currency

	% Net assets	% Total assets
<b>Eligible financial securities and money market instruments admitted for trading on a regulated market within the meaning of Article L. 422-1</b>		
Equity securities issued by stock companies		
Debt securities, with the exception of commercial paper and short-term notes		
EUR	1.80	1.78
<b>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</b>		
Equity securities issued by stock companies		
Debt securities, with the exception of commercial paper and short-term notes		
<b>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</b>		
Equity securities issued by stock companies		
Debt securities, with the exception of commercial paper and short-term notes		
EUR	87.77	86.86
<b>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</b>		
Equity securities issued by stock companies		
Debt securities, with the exception of commercial paper and short-term notes		
<b>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</b>		
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)		
- OPCI and OPPCI		
- Other units or shares of UCIs		
Warrants, short-term notes, promissory notes and mortgage notes		
<b>Total</b>	<b>89.57</b>	<b>88.64</b>

## Breakdown of the portfolio by Business Sector

	% Net assets	% Total assets
<b>Eligible financial securities and money market instruments admitted for trading on a regulated market within the meaning of Article L. 422-1</b>		
Equity securities issued by stock companies		
Debt securities, with the exception of commercial paper and short-term notes		
- Banks and insurance	0.95	0.94
- Machines and vehicles	0.85	0.84
<b>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</b>		
Equity securities issued by stock companies		
Debt securities, with the exception of commercial paper and short-term notes		
<b>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</b>		
Equity securities issued by stock companies		
Debt securities, with the exception of commercial paper and short-term notes		
- Other credit organisations	0.50	0.50
- Banks and insurance	87.27	86.36
<b>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</b>		
Equity securities issued by stock companies		
Debt securities, with the exception of commercial paper and short-term notes		
<b>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</b>		
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)	-	-
- OPCI and OPPCI	-	-
- Other units or shares of UCIs	-	-
Warrants, short-term notes, promissory notes and mortgage notes		
<b>Total</b>	<b>89.57</b>	<b>88.64</b>

## Breakdown of the portfolio by Country

	% Net assets	% Total assets
<b>Eligible financial securities and money market instruments admitted for trading on a regulated market within the meaning of Article L. 422-1</b>		
Equity securities issued by stock companies		
Debt securities, with the exception of commercial paper and short-term notes		
- Spain	0.75	0.74
- France	0.12	0.12
- Netherlands	0.09	0.09
- United Kingdom	0.07	0.07
- Sweden	0.76	0.76
<b>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</b>		
Equity securities issued by stock companies		
Debt securities, with the exception of commercial paper and short-term notes		
<b>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</b>		
Equity securities issued by stock companies		
Debt securities, with the exception of commercial paper and short-term notes		
- Germany	0.81	0.80
- Australia	0.30	0.30
- Belgium	0.59	0.59
- Canada	3.39	3.35
- Denmark	1.06	1.05
- Spain	8.01	7.93
- United States of America	0.26	0.26
- France	46.04	45.56
- Ireland	2.93	2.90
- Italy	1.50	1.49
- Jersey	0.12	0.12
- Luxembourg (Grand Duchy)	3.36	3.32
- Netherlands	7.39	7.32
- United Kingdom	8.90	8.81
- Sweden	3.10	3.07
<b>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</b>		

## Breakdown of the portfolio by Country

	% Net assets	% Total assets
Equity securities issued by stock companies		
Debt securities, with the exception of commercial paper and short-term notes		
<b>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</b>		
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)		
- OPCI and OPPCI		
- Other units or shares of UCIs		
Warrants, short-term notes, promissory notes and mortgage notes		
<b>Total</b>	<b>89.57</b>	<b>88.64</b>

## Changes in the composition of the securities portfolio

	Acquisitions	Disposals
<b>Eligible financial securities and money market instruments admitted for trading on a regulated market within the meaning of Article L. 422-1</b>		
Equity securities issued by stock companies	-	-
Debt securities, with the exception of commercial paper and short-term notes	79,855,600.00	27,000,000.00
<b>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</b>		
Equity securities issued by stock companies	-	-
Debt securities, with the exception of commercial paper and short-term notes	-	-
<b>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</b>		
Equity securities issued by stock companies	-	-
Debt securities, with the exception of commercial paper and short-term notes	29,136,315,626.31	26,126,572,399.21
<b>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</b>		
Equity securities issued by stock companies	-	-
Debt securities, with the exception of commercial paper and short-term notes	-	-
<b>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</b>		
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)	-	-
- OPCI and OPPCI	-	-
- Other units or shares of UCIs	1,695,796,487.40	1,734,965,758.00
<b>Total transactions</b>	<b>30,911,967,713.71</b>	<b>27,888,538,157.21</b>



## 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
FR0007009808	IC	C	15,874,641,420.600	687,732.056	23,082.5960	EUR
FR0011482660	ID	D	6,130,429.43	11.025	556,048.0210	EUR
FR0011482678	XC	C	1,204,293,079.66	1,085,966.714	1,108.9595	EUR
FR0011482686	Classic C	C	566,178,961.820	562,031.915	1,007.3787	EUR
FR0011482694	Classic D	D	7,094,508.16	7,098.655	999.4158	EUR
FR0013256898	Mandat	C	96,996,850.94	97,559.096	994.2369	EUR
FR0013371382	XD	D	774,100,689.68	77,326.260	10,010.8384	EUR
FR0014001ES6	PRIVILEGE	C	268,219,276.45	265,759.117	1,009.2571	EUR
FR001400BO70	Classe E Cap. 17C	C	9,381,438.78	9,314.775	1,007.1568	EUR
FR001400G5F5	Classe C USD Cap	C	71,952,512.12	71,336.180	1,008.6398	EUR
FR001400G5G3	Classe J Dis	D	56,990,311.25	56,480.095	1,009.0336	EUR
FR001400G5H1	Classe I Plus Cap. 82C	C	1,117,645,675.93	2,215.002	504,579.9850	EUR
FR001400G5I9	Classe Terme Cap. 30C	C	127,189,549.86	126,157.076	1,008.1840	EUR
FR001400G5J7	Classe D Cap 16C	C	1,880,867.41	1,865.581	1,008.1939	EUR

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