



# BNP PARIBAS MOIS ISR

Semi-annual report as at 30 June 2024

**Legal form:** *Fonds Commun de Placement* (mutual fund)

**Management Company:** BNP PARIBAS ASSET MANAGEMENT EUROPE  
1 boulevard Haussmann, 75009 Paris, France

**Depositary:** BNP PARIBAS SA

**Statutory auditor:** 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	22,110,451.05
<b>Bank assets</b>	<b>2,752,852.91</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	6,180.07
Other financial instruments	-
Receivables	11,122.92
<b>Total assets held by the UCI</b>	<b>24,880,606.96</b>
<b>Liabilities</b>	
Financial instruments	-
- Disposals of financial instruments	-
- Temporary securities transactions	-
Forward financial instruments	-318.90
Borrowings	-
Debts	-130,997.07
Financial accounts	-
<b>Net asset value</b>	<b>24,749,290.99</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	1.91	1.90
<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	87.43	86.97
<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>89.34</b>	<b>88.87</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	1.28	1.27
- Construction and construction materials	0.14	0.14
- Machines and vehicles	0.49	0.49
<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		
- Banks and insurance	87.43	86.97
<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>89.34</b>	<b>88.87</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		
- Australia	0.16	0.16
- Spain	0.27	0.27
- France	0.44	0.43
- Netherlands	0.26	0.26
- United Kingdom	0.55	0.55
- Sweden	0.23	0.23
<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	2.82	2.81
- Australia	1.48	1.47
- Austria	1.39	1.38
- Belgium	2.68	2.67
- Canada	0.30	0.30
- Denmark	1.00	0.99
- Spain	3.62	3.60
- Finland	0.40	0.40
- France	41.47	41.25
- Ireland	1.60	1.59
- Italy	1.74	1.73
- Jersey (UK)	0.20	0.20
- Luxembourg (Grand Duchy)	4.71	4.69
- Norway	0.81	0.81
- Netherlands	6.99	6.96

## Breakdown of the portfolio by Country

	% Net assets	% Total assets
- United Kingdom	11.96	11.90
- Sweden	4.26	4.24
<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>89.34</b>	<b>88.87</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	249,449,846.57	294,600,000.00
<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	22,648,213,322.23	21,255,587,453.99
<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	1,401,336,195.11	1,777,252,740.76
<b>Total transactions</b>	<b>24,298,999,363.91</b>	<b>23,327,440,194.75</b>

## Net asset value, number of units and dividends

ISIN	Type of class	Type of unit	Net assets per unit	Number of securities	Net asset value per unit	Unit currency
FR0007009808	IC	C	12,565,167,264.13	522,758.501	24,036.2750	EUR
FR0011482660	ID	D	2,848,882.25	5.012	568,412.2610	EUR
FR0011482678	XC	C	981,179,559.33	849,288.672	1,155.2957	EUR
FR0011482686	Classic C	C	1,718,757,255.62	1,643,164.444	1,046.0044	EUR
FR0011482694	Classic D	D	9,588,014.10	9,386.322	1,021.4879	EUR
FR0013256898	Mandat	C	124,368,142.33	120,150.259	1,035.1051	EUR
FR0013371382	XD	D	198,926,648.71	19,435.797	10,235.0652	EUR
FR0014001ES6	PRIVILEGE C	C	279,150,494.06	265,842.760	1,050.0587	EUR
FR001400BO70	EPC	C	27,559,740.86	26,278.195	1,048.7684	EUR
FR001400G5F5	E C	C	533,442,311.79	508,577.740	1,048.8904	EUR
FR001400G5G3	PRIVILEGE D	D	68,700,170.00	66,418.215	1,034.3574	EUR
FR001400G5H1	I PLUS C	C	7,433,615,557.03	14,144.919	525,532.5650	EUR
FR001400G5I9	CT1 C	C	384,471,295.19	367,268.017	1,046.8412	EUR
FR001400G5J7	CT2 C	C	421,505,623.30	402,641.476	1,046.8510	EUR
FR001400Q049	TACTIQUE C	C	10,031.07	10.000	1,003.1070	EUR

Dividend payment date	ISIN	Type of class	Type of unit	Net amount per unit	Tax credit per unit	Gross amount per unit
16/02/24	FR0011482660	ID	D	10,449.45	-	10,449.45
16/02/24	FR0011482694	Classic D	D	16.02	-	16.02
16/02/24	FR0013371382	XD	D	191.10	-	191.10
16/02/24	FR001400G5G3	PRIVILEGE D	D	15.24	-	15.24

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

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

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

The prospectus, the key information documents, the status and the annual and semi-annual reports may be obtained, free of charge, in hardcopy form at BNP Paribas Asset Management Europe, 8, rue du Port, 92000 NANTERRE, during normal opening hours.

Applications for the redemptions and conversion of units may be sent to BNP Paribas 16, boulevard des Italiens 75009 Paris.

All payments to investors, including redemption proceeds and potential distributions may, upon request, be paid through BNP Paribas S.A, Grands Moulins de Pantin – 9, rue du Débarcadère – 93500 Pantin.

The issue, redemption and conversion prices, the net asset value as well as any notices to investors are also available from BNP Paribas S.A, Grands Moulins de Pantin – 9, rue du Débarcadère – 93500 Pantin.

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 Europe, 8, rue du Port, 92000 NANTERRE.

In addition, the issue and redemption prices are published on [www.bnpparibas-am.de](http://www.bnpparibas-am.de).

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

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 units,
- 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.