

# BNP PARIBAS FUNDS SICAV



SEMI-ANNUAL REPORT at 30/06/2021  
R.C.S. Luxembourg B 33 363



**BNP PARIBAS**  
**ASSET MANAGEMENT**

The asset manager  
for a changing  
world



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## Organisation

### Registered office

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

### Board of Directors

#### Chairman

Mr Pierre MOULIN, Global Head of Products and Strategic Marketing, BNP PARIBAS ASSET MANAGEMENT France, Paris

#### Members

Mrs Jane AMBACHTSHEER, Global Head of Sustainability, BNP PARIBAS ASSET MANAGEMENT France, Paris

Mr Marnix ARICKX, Chief Executive Officer, BNP PARIBAS ASSET MANAGEMENT Belgium, Brussels

Mrs Giorgia D'ANNA, Head of Group Networks Italy and International, BNP PARIBAS ASSET MANAGEMENT France, Paris

Mrs Cecile du MERLE, Global Head of Product Engineering, BNP PARIBAS ASSET MANAGEMENT France, Paris

Mr Emmanuel COLLINET DE LA SALLE, Head of Group Networks, BNP PARIBAS ASSET MANAGEMENT France, Paris

Mrs Marianne HUVE-ALLARD, Head of Brand and Communication, BNP PARIBAS ASSET MANAGEMENT France, Paris

Mr Roger MINERS, Global Chief Marketing Officer, BNP PARIBAS ASSET MANAGEMENT UK, London

Mr Christian VOLLE, Independent director, Paris, France

#### Company Secretary (non-member of the Board)

Mr Stephane BRUNET, Chief Executive Officer, BNP PARIBAS ASSET MANAGEMENT Luxembourg, Luxembourg

### 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 as defined in 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.

Portfolio management is delegated to:

### Effective Investment Manager

#### **BNP Paribas Group management entities (generally named BNP PARIBAS ASSET MANAGEMENT)**

- Alfred Berg Kapitalforvaltning AS Støperigata 2, Postboks 1294 Vika, 0250 Oslo, Norway
- BNP PARIBAS ASSET MANAGEMENT France, 1 Boulevard Haussmann, F-75009 Paris, France
- BNP PARIBAS ASSET MANAGEMENT Asia Ltd., 17/F, Lincoln House, Taikoo Place, 979 King's Road, Quarry Bay, Hong Kong
- BNP PARIBAS ASSET MANAGEMENT Belgium, 55 rue du Progrès, B-1210 Brussels, Belgium
- BNP PARIBAS ASSET MANAGEMENT Brasil Ltda, Av. Juscelino Kubitchek 510-11 Andar, 04543-00 Sao Paulo - SP, Brazil
- BNP PARIBAS ASSET MANAGEMENT Nederland N.V., Herengracht 595, PO box 71770, NL-1008 DG Amsterdam, The Netherlands (until 1 May 2021)
- BNP PARIBAS ASSET MANAGEMENT France, Netherlands Branch, Herengracht 595, PO box 71770, NL-1008 DG Amsterdam, The Netherlands (since 1 May 2021)
- BNP PARIBAS ASSET MANAGEMENT UK Ltd., 5 Aldermanbury Square, London EC2V 7BP, United Kingdom
- BNP PARIBAS ASSET MANAGEMENT USA, Inc., 200 Park Avenue, 11th floor, New York, NY 10166, United States of America
- TEB Portföy Yönetimi A.Ş., Gayrettepe Mahallesi Yener Sokak n° 1 Kat. 9 Besiktas 34353 Istanbul, Turkey

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## Organisation

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### ***Non-group management entities***

- Impax Asset Management Limited, 7th Floor, 30 Panton Street, London, SW1Y 4AJ, United Kingdom, Manager for the “Aqua”, “Climate Impact”, “Global Environment”, “Green Tigers” and “SMaRT Food” sub-funds
- Mitsubishi UFJ Kokusai Asset Management Co. Ltd, 1-12-1 Yurakucho, Chiyoda-ku, Tokyo 100-0006, Japan, Manager for the “Japan Equity” sub-fund
- Sumitomo Mitsui DS Asset Management Company. Limited., Atago Green Hills, Mori Tower, 28F, 2-5-1 Atago Minato-ku, Tokyo 105-6228, Japan, Manager for the “Japan Small Cap” sub-fund

### ***The Company may also seek advice from the following investment advisor***

- FundQuest Advisor, 1 Boulevard Haussmann, F-75009 Paris, France, Advisor for the selection of investment managers from outside the Group

### **NAV Calculation, Registrar and Transfer Agent**

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

### **Depository**

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

### **Guarantor**

BNP PARIBAS, 16 boulevard des Italiens, F-75009 Paris, France

The “Seasons” sub-fund benefits from a guarantee. Additional detail is provided in section “Information”.

### **Auditor**

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

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## Information

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### Establishment

BNP Paribas Funds (the “Fund”, the “Company”) is an open-ended investment company (*Société d’Investissement à Capital Variable* - abbreviated to “SICAV”), incorporated under Luxembourg law on 27 March 1990 for an indefinite period under the name PARVEST. The current name BNP Paribas Funds is effective as from 30 August 2019.

The Company is currently governed by the provisions of Part I of the Law of 17 December 2010 governing undertakings for collective investment as well as by Directive 2009/65 amended by Directive 2014/91 and the provisions of Regulation 2017/1131.

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, described below under “The Shares”. 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 and Companies Register under the number B 33 363.

### Information to the Shareholders

#### Net Asset Values and Dividends

Net Assets values are calculated every full bank business day in Luxembourg, excepted for some sub-funds. Additional information can be found in the Prospectus.

For the sub-fund “Seasons” a guarantee (the “Guarantee”) is granted to the sub-fund by BNP Paribas acting as guarantor (“the Guarantor”), pursuant to which this Guarantor commits on a quarterly basis that the NAV of a share class is at least equal to 80% of the NAV of that same share class (the “Guaranteed NAV”) observed 12 months ago which qualifies as an observation date (the “Observation Date”). Shareholders of the sub-fund who ask for the redemption of their shares on any Observation date, will see their redemption orders based on a redemption price at least equal to 80% of the NAV (excluding dividends, the case being) of the share class they are redeeming from (the “Guaranteed NAV”) observed on the 3rd Friday of the same month 12 months ago (the “Observation date”).

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](http://www.bnpparibas-am.com).

#### Financial Year

The Company’s financial year starts on 1 January and ends on 31 December.

#### Financial Reports

The Company publishes an annual report closed on the last day of the financial year, certified by the auditors, as well as a non-certified, semi-annual interim report closed on the last day of the sixth month of the financial year. The Company is authorised to publish a simplified version of the financial report when required.

The financial reports of each sub-fund are published in the accounting currency of the sub-fund, although the combined accounts of the Company are expressed in euro.

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.

#### Documents for Consultation

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](http://www.bnpparibas-am.com).

Documents and information are also available on the website: [www.bnpparibas-am.com](http://www.bnpparibas-am.com).



# BNP PARIBAS FUNDS SICAV

## Financial statements at 30/06/2021

		Absolute Return Global Opportunities	Absolute Return Low Vol Bond	Absolute Return Multi-Strategy	Aqua
	Expressed in Notes	EUR	EUR	EUR	EUR
<b>Statement of net assets</b>					
Assets		<b>15 676 018</b>	<b>0</b>	<b>205 102 372</b>	<b>3 219 199 623</b>
<i>Securities portfolio at cost price</i>		16 476 393	0	113 486 819	2 206 542 375
<i>Unrealised gain/(loss) on securities portfolio</i>		(854 590)	0	4 595 469	887 836 668
Securities portfolio at market value	2	15 621 803	0	118 082 288	3 094 379 043
Options at market value	2,15	0	0	382 316	0
Net Unrealised gain on financial instruments	2,11,12,13	0	0	2 387 188	170 890
Cash at banks and time deposits		37 620	0	38 345 444	101 143 786
Other assets		16 595	0	45 905 136	23 505 904
Liabilities		<b>102 127</b>	<b>0</b>	<b>43 445 431</b>	<b>36 043 060</b>
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13	81 049	0	0	0
Other liabilities		21 078	0	43 445 431	36 043 060
Net asset value		<b>15 573 891</b>	<b>0</b>	<b>161 656 941</b>	<b>3 183 156 563</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>92 197</b>	<b>401 543</b>	<b>345 004</b>	<b>22 461 253</b>
Management fees	3	86 854	39 887	161 906	17 611 945
Bank interest		102	5 161	46 994	217 307
Interest on swaps	2	0	6 359	0	0
Other fees	6	31 031	14 824	240 368	4 241 699
Taxes	7	4 790	3 657	10 500	754 843
Performance fees	5	0	0	0	0
Transaction fees	21	4 300	1 472	191 341	1 212 648
Distribution fees	4	1 810	523	0	309 326
Total expenses		<b>128 887</b>	<b>71 883</b>	<b>651 109</b>	<b>24 347 768</b>
Net result from investments		<b>(36 690)</b>	<b>329 660</b>	<b>(306 105)</b>	<b>(1 886 515)</b>
Net realised result on:					
Investments securities	2	(804 139)	(8 196 859)	2 741 996	59 727 682
Financial instruments	2	53 979	180 635	(6 914 498)	1 354 510
Net realised result		<b>(786 850)</b>	<b>(7 686 564)</b>	<b>(4 478 607)</b>	<b>59 195 677</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		285 606	8 046 896	(2 927 006)	396 790 029
Financial instruments		(164 260)	(122 387)	743 125	295 668
Change in net assets due to operations		<b>(665 504)</b>	<b>237 945</b>	<b>(6 662 488)</b>	<b>456 281 374</b>
Net subscriptions/(redemptions)		<b>(8 741 951)</b>	<b>(20 324 929)</b>	<b>(18 838 813)</b>	<b>427 182 229</b>
Dividends paid	8	<b>0</b>	<b>0</b>	<b>0</b>	<b>(4 190 950)</b>
Increase/(Decrease) in net assets during the year/period		<b>(9 407 455)</b>	<b>(20 086 984)</b>	<b>(25 501 301)</b>	<b>879 272 653</b>
Net assets at the beginning of the financial year/period		<b>24 981 346</b>	<b>20 086 984</b>	<b>187 158 242</b>	<b>2 303 883 910</b>
Reevaluation of opening combined NAV		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
Net assets at the end of the financial year/period		<b>15 573 891</b>	<b>0</b>	<b>161 656 941</b>	<b>3 183 156 563</b>

# BNP PARIBAS FUNDS SICAV

Asia ex-Japan Bond	Asia ex-Japan Equity	Asia ex-Japan Small Cap	Belgium Equity	Brazil Equity	China A-Shares
USD	USD	USD	EUR	USD	USD
<b>51 878 191</b>	<b>860 025 122</b>	<b>37 762 582</b>	<b>261 324 840</b>	<b>128 422 600</b>	<b>161 365 946</b>
48 219 919	639 740 856	33 517 741	225 260 130	105 711 499	103 724 854
918 547	165 641 264	3 650 620	35 938 209	10 056 780	47 688 830
49 138 466	805 382 120	37 168 361	261 198 339	115 768 279	151 413 684
0	0	0	0	0	0
0	0	0	0	0	0
2 043 721	52 841 997	470 059	0	2 221 447	9 791 489
696 004	1 801 005	124 162	126 501	10 432 874	160 773
<b>304 931</b>	<b>3 980 094</b>	<b>109 366</b>	<b>723 282</b>	<b>9 448 063</b>	<b>246 852</b>
0	0	0	0	0	0
124 577	6 497	0	0	0	0
180 354	3 973 597	109 366	723 282	9 448 063	246 852
<b>51 573 260</b>	<b>856 045 028</b>	<b>37 653 216</b>	<b>260 601 558</b>	<b>118 974 537</b>	<b>161 119 094</b>
<b>1 133 337</b>	<b>5 943 071</b>	<b>285 299</b>	<b>3 075 631</b>	<b>1 959 053</b>	<b>947 976</b>
315 283	4 448 783	338 177	1 303 141	872 184	816 452
996	477	159	3 903	4 980	0
0	0	0	0	0	0
76 491	1 503 501	80 305	418 698	200 693	190 124
18 674	268 661	210 898	86 411	42 160	25 598
0	0	0	0	0	0
0	1 402 520	91 886	20 197	216 536	70 651
643	9 242	0	0	6 601	0
<b>412 087</b>	<b>7 633 184</b>	<b>721 425</b>	<b>1 832 350</b>	<b>1 343 154</b>	<b>1 102 825</b>
<b>721 250</b>	<b>(1 690 113)</b>	<b>(436 126)</b>	<b>1 243 281</b>	<b>615 899</b>	<b>(154 849)</b>
145 798	111 066 621	8 177 260	(139 520)	4 295 187	1 059 386
(347 593)	(278 809)	(744)	0	13 900	(16 029)
<b>519 455</b>	<b>109 097 699</b>	<b>7 740 390</b>	<b>1 103 761</b>	<b>4 924 986</b>	<b>888 508</b>
(1 941 321)	(82 232 132)	(6 516 151)	37 894 616	2 097 124	1 918 521
(154 769)	(33 957)	(157)	0	0	0
<b>(1 576 635)</b>	<b>26 831 610</b>	<b>1 224 082</b>	<b>38 998 377</b>	<b>7 022 110</b>	<b>2 807 029</b>
<b>(693 658)</b>	<b>28 923 918</b>	<b>(1 782 726)</b>	<b>(18 449 673)</b>	<b>5 334 122</b>	<b>34 621 013</b>
<b>(540 194)</b>	<b>(2 220 716)</b>	<b>(87 237)</b>	<b>(852 263)</b>	<b>(104 240)</b>	<b>(2 740)</b>
<b>(2 810 487)</b>	<b>53 534 812</b>	<b>(645 881)</b>	<b>19 696 441</b>	<b>12 251 992</b>	<b>37 425 302</b>
<b>54 383 747</b>	<b>802 510 216</b>	<b>38 299 097</b>	<b>240 905 117</b>	<b>106 722 545</b>	<b>123 693 792</b>
<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>51 573 260</b>	<b>856 045 028</b>	<b>37 653 216</b>	<b>260 601 558</b>	<b>118 974 537</b>	<b>161 119 094</b>

# BNP PARIBAS FUNDS SICAV

## Financial statements at 30/06/2021

		China Equity	Climate Impact	Consumer Innovators	Disruptive Technology
	Expressed in Notes	USD	EUR	EUR	EUR
<b>Statement of net assets</b>					
Assets		<b>2 786 529 209</b>	<b>3 229 606 054</b>	<b>1 407 624 215</b>	<b>2 972 845 099</b>
<i>Securities portfolio at cost price</i>		2 017 298 486	2 398 108 879	1 055 652 762	2 103 158 626
<i>Unrealised gain/(loss) on securities portfolio</i>		621 149 734	724 731 714	339 630 248	846 242 449
Securities portfolio at market value	2	2 638 448 220	3 122 840 593	1 395 283 010	2 949 401 075
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13	0	0	0	0
Cash at banks and time deposits		123 783 571	89 374 436	6 936 805	14 850 054
Other assets		24 297 418	17 391 025	5 404 400	8 593 970
Liabilities		<b>39 268 824</b>	<b>36 354 276</b>	<b>24 293 023</b>	<b>19 641 172</b>
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13	4 455	68 144	108 653	1 449 816
Other liabilities		39 264 369	36 286 132	24 184 370	18 191 356
Net asset value		<b>2 747 260 385</b>	<b>3 193 251 778</b>	<b>1 383 331 192</b>	<b>2 953 203 927</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>12 493 846</b>	<b>16 668 268</b>	<b>3 251 622</b>	<b>6 745 152</b>
Management fees	3	15 182 625	16 150 804	7 432 231	16 541 760
Bank interest		238	244 026	63 723	159 618
Interest on swaps	2	0	0	0	0
Other fees	6	3 549 488	4 154 152	2 036 819	4 648 899
Taxes	7	527 993	583 818	434 424	920 669
Performance fees	5	0	0	0	0
Transaction fees	21	1 061 894	1 694 718	453 750	552 555
Distribution fees	4	120 810	58 781	97 181	212 056
Total expenses		<b>20 443 048</b>	<b>22 886 299</b>	<b>10 518 128</b>	<b>23 035 557</b>
Net result from investments		<b>(7 949 202)</b>	<b>(6 218 031)</b>	<b>(7 266 506)</b>	<b>(16 290 405)</b>
Net realised result on:					
Investments securities	2	72 417 541	166 063 015	22 533 421	112 396 551
Financial instruments	2	(161 401)	(292 866)	(23 804)	(5 765 212)
Net realised result		<b>64 306 938</b>	<b>159 552 118</b>	<b>15 243 111</b>	<b>90 340 934</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		29 017 659	197 350 896	130 022 578	228 763 128
Financial instruments		(4 455)	(75 762)	(193 674)	(3 709 297)
Change in net assets due to operations		<b>93 320 142</b>	<b>356 827 252</b>	<b>145 072 015</b>	<b>315 394 765</b>
Net subscriptions/(redemptions)		<b>453 644 301</b>	<b>631 951 766</b>	<b>401 990 241</b>	<b>262 957 447</b>
Dividends paid	8	<b>(708 980)</b>	<b>(9 114 703)</b>	<b>(722 003)</b>	<b>(4 827 529)</b>
Increase/(Decrease) in net assets during the year/period		<b>546 255 463</b>	<b>979 664 315</b>	<b>546 340 253</b>	<b>573 524 683</b>
Net assets at the beginning of the financial year/period		<b>2 201 004 922</b>	<b>2 213 587 463</b>	<b>836 990 939</b>	<b>2 379 679 244</b>
Reevaluation of opening combined NAV		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
Net assets at the end of the financial year/period		<b>2 747 260 385</b>	<b>3 193 251 778</b>	<b>1 383 331 192</b>	<b>2 953 203 927</b>



# BNP PARIBAS FUNDS SICAV

Ecosystem Restoration	Emerging Bond	Emerging Bond Opportunities	Emerging Equity	Emerging Multi-Asset Income	Energy Transition
EUR	USD	USD	USD	USD	EUR
<b>105 408 168</b>	<b>806 418 869</b>	<b>548 414 503</b>	<b>587 134 643</b>	<b>87 665 676</b>	<b>3 685 371 918</b>
100 306 308	813 191 967	524 987 397	431 406 864	81 227 113	3 352 057 333
2 313 861	(27 815 811)	(17 091 730)	144 697 961	2 761 853	196 244 392
102 620 169	785 376 156	507 895 667	576 104 825	83 988 966	3 548 301 725
0	0	0	0	231 360	0
0	0	0	0	898 173	0
1 352 259	9 109 545	21 124 708	9 722 833	195 496	15 163 077
1 435 740	11 933 168	19 394 128	1 306 985	2 351 681	121 907 116
<b>2 213 402</b>	<b>26 690 963</b>	<b>7 109 607</b>	<b>1 943 530</b>	<b>1 304 151</b>	<b>144 353 587</b>
0	0	0	0	88 522	0
1 218 872	5 212 988	2 480 450	0	0	8 220 335
994 530	21 477 975	4 629 157	1 943 530	1 215 629	136 133 252
<b>103 194 766</b>	<b>779 727 906</b>	<b>541 304 896</b>	<b>585 191 113</b>	<b>86 361 525</b>	<b>3 541 018 331</b>
<b>30 766</b>	<b>20 583 647</b>	<b>13 290 082</b>	<b>4 936 097</b>	<b>1 680 749</b>	<b>7 852 026</b>
258	2 031 950	2 658 052	4 145 214	251 283	19 385 008
3 658	11 552	35 830	2 003	13 955	63 402
0	480 389	638 733	0	10 602	0
28 189	748 481	593 236	1 229 283	140 594	5 580 655
2 667	77 687	147 299	88 411	61 021	1 032 700
0	0	0	0	0	0
88 365	0	0	841 015	103 348	4 607 131
1	11 743	4 447	21 396	0	551 202
<b>123 138</b>	<b>3 361 802</b>	<b>4 077 597</b>	<b>6 327 322</b>	<b>580 803</b>	<b>31 220 098</b>
<b>(92 372)</b>	<b>17 221 845</b>	<b>9 212 485</b>	<b>(1 391 225)</b>	<b>1 099 946</b>	<b>(23 368 072)</b>
193 076	4 804 621	4 929 768	86 203 305	3 052 396	354 160 044
(274 338)	945 843	6 206 302	23 547	1 338 859	(19 501 571)
<b>(173 634)</b>	<b>22 972 309</b>	<b>20 348 555</b>	<b>84 835 627</b>	<b>5 491 201</b>	<b>311 290 401</b>
2 313 861	(31 671 279)	(28 185 676)	(82 091 542)	(3 621 602)	(220 221 924)
(1 218 872)	(10 810 550)	(5 964 405)	3	(633 164)	(34 338 682)
<b>921 355</b>	<b>(19 509 520)</b>	<b>(13 801 526)</b>	<b>2 744 088</b>	<b>1 236 435</b>	<b>56 729 795</b>
<b>102 273 411</b>	<b>23 502 146</b>	<b>88 258 268</b>	<b>(279 476 763)</b>	<b>(8 537 797)</b>	<b>1 530 063 368</b>
<b>0</b>	<b>(1 786 870)</b>	<b>(7 309 270)</b>	<b>(830 698)</b>	<b>(738 320)</b>	<b>(3 619 933)</b>
<b>103 194 766</b>	<b>2 205 756</b>	<b>67 147 472</b>	<b>(277 563 373)</b>	<b>(8 039 682)</b>	<b>1 583 173 230</b>
<b>0</b>	<b>777 522 150</b>	<b>474 157 424</b>	<b>862 754 486</b>	<b>94 401 207</b>	<b>1 957 845 101</b>
<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>103 194 766</b>	<b>779 727 906</b>	<b>541 304 896</b>	<b>585 191 113</b>	<b>86 361 525</b>	<b>3 541 018 331</b>

# BNP PARIBAS FUNDS SICAV

## Financial statements at 30/06/2021

		Enhanced Bond 6M	Environmental Absolute Return Thematic Equity (EARTH)	Euro Bond	Euro Bond Opportunities
	Expressed in Notes	EUR	USD	EUR	EUR
<b>Statement of net assets</b>					
Assets		<b>2 825 468 027</b>	<b>555 433 744</b>	<b>814 041 121</b>	<b>278 789 810</b>
<i>Securities portfolio at cost price</i>		2 774 259 168	480 157 154	781 150 551	260 478 983
<i>Unrealised gain/(loss) on securities portfolio</i>		(10 951 158)	8 610 979	25 054 566	172 375
Securities portfolio at market value	2	2 763 308 010	488 768 133	806 205 117	260 651 358
Options at market value	2,15	0	1 155 515	23 650	103 660
Net Unrealised gain on financial instruments	2,11,12,13	0	0	0	282 313
Cash at banks and time deposits		39 854 789	42 191 023	1 470 377	14 161 509
Other assets		22 305 228	23 319 073	6 341 977	3 590 970
Liabilities		<b>20 025 500</b>	<b>29 151 826</b>	<b>1 083 136</b>	<b>3 284 021</b>
Bank overdrafts		0	6 727 430	0	0
Net Unrealised loss on financial instruments	2,11,12,13	14 119 151	3 229 154	33 310	0
Other liabilities		5 906 349	19 195 242	1 049 826	3 284 021
Net asset value		<b>2 805 442 527</b>	<b>526 281 918</b>	<b>812 957 985</b>	<b>275 505 789</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>16 593 794</b>	<b>997 497</b>	<b>4 096 155</b>	<b>2 680 043</b>
Management fees	3	1 528 714	1 150 439	1 246 921	918 791
Bank interest		140 525	39 972	5 031	19 595
Interest on swaps	2	1 717 461	1 027 479	0	29
Other fees	6	985 264	415 402	860 143	380 241
Taxes	7	333 374	87 030	141 173	96 699
Performance fees	5	0	229 929	0	0
Transaction fees	21	8 336	1 030 742	2 874	10 948
Distribution fees	4	3 586	1 216	7 661	15 035
Total expenses		<b>4 717 260</b>	<b>3 982 209</b>	<b>2 263 803</b>	<b>1 441 338</b>
Net result from investments		<b>11 876 534</b>	<b>(2 984 712)</b>	<b>1 832 352</b>	<b>1 238 705</b>
Net realised result on:					
Investments securities	2	(6 546 910)	49 737 438	5 018 806	294 580
Financial instruments	2	2 376 911	(36 522 717)	(1 701 410)	3 325 854
Net realised result		<b>7 706 535</b>	<b>10 230 009</b>	<b>5 149 748</b>	<b>4 859 139</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		2 800 745	(20 597 018)	(25 015 047)	(7 278 605)
Financial instruments		(2 767 548)	1 923 445	1 054 831	(1 688 406)
Change in net assets due to operations		<b>7 739 732</b>	<b>(8 443 564)</b>	<b>(18 810 468)</b>	<b>(4 107 872)</b>
Net subscriptions/(redemptions)		<b>413 021 870</b>	<b>394 397 954</b>	<b>(58 669 935)</b>	<b>14 226 129</b>
Dividends paid	8	<b>0</b>	<b>(100 451)</b>	<b>0</b>	<b>0</b>
Increase/(Decrease) in net assets during the year/period		<b>420 761 602</b>	<b>385 853 939</b>	<b>(77 480 403)</b>	<b>10 118 257</b>
Net assets at the beginning of the financial year/period		<b>2 384 680 925</b>	<b>140 427 979</b>	<b>890 438 388</b>	<b>265 387 532</b>
Reevaluation of opening combined NAV		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
Net assets at the end of the financial year/period		<b>2 805 442 527</b>	<b>526 281 918</b>	<b>812 957 985</b>	<b>275 505 789</b>

# BNP PARIBAS FUNDS SICAV

Euro Corporate Bond	Euro Corporate Bond Opportunities	Euro Covered Bond	Euro Defensive Equity	Euro Equity	Euro Government Bond
EUR	EUR	EUR	EUR	EUR	EUR
<b>1 767 583 005</b>	<b>276 480 937</b>	<b>66 680 694</b>	<b>125 198 733</b>	<b>1 648 382 473</b>	<b>1 278 346 104</b>
1 708 717 154	264 875 703	66 430 368	104 539 894	1 219 361 975	1 228 600 620
6 135 107	4 743 064	21 748	10 277 863	426 722 265	(761 084)
1 714 852 261	269 618 767	66 452 116	114 817 757	1 646 084 240	1 227 839 536
0	38 200	1 540	890 560	0	0
2 179 290	0	0	0	39 774	0
9 113 434	3 258 441	63 509	7 507 297	70 731	6 300 445
41 438 020	3 565 529	163 529	1 983 119	2 187 728	44 206 123
<b>66 944 535</b>	<b>10 134 688</b>	<b>247 447</b>	<b>3 978 510</b>	<b>3 363 929</b>	<b>49 173 722</b>
0	0	4 011	0	0	0
0	1 805 057	21 645	104 120	0	549 259
66 944 535	8 329 631	221 791	3 874 390	3 363 929	48 624 463
<b>1 700 638 470</b>	<b>266 346 249</b>	<b>66 433 247</b>	<b>121 220 223</b>	<b>1 645 018 544</b>	<b>1 229 172 382</b>
<b>13 237 589</b>	<b>2 625 808</b>	<b>260 753</b>	<b>1 858 932</b>	<b>25 783 920</b>	<b>5 110 963</b>
2 326 305	831 056	85 912	207 407	7 817 536	1 554 298
143 833	14 592	2 577	15 692	586	22 029
97 222	341 727	0	0	0	0
1 734 943	384 887	41 023	111 446	2 622 231	1 106 288
228 127	89 081	3 625	10 384	397 032	115 795
0	0	0	0	0	0
24 377	12 460	311	143 827	336 884	11 748
13 098	55 688	0	0	59 983	13 415
<b>4 567 905</b>	<b>1 729 491</b>	<b>133 448</b>	<b>488 756</b>	<b>11 234 252</b>	<b>2 823 573</b>
<b>8 669 684</b>	<b>896 317</b>	<b>127 305</b>	<b>1 370 176</b>	<b>14 549 668</b>	<b>2 287 390</b>
34 713 013	3 928 362	(162 972)	1 118 553	61 847 320	18 593 506
(8 213 033)	(276 756)	28 725	236 194	719 449	954 519
<b>35 169 664</b>	<b>4 547 923</b>	<b>(6 942)</b>	<b>2 724 923</b>	<b>77 116 437</b>	<b>21 835 415</b>
(36 789 501)	(3 817 681)	(967 630)	8 679 118	126 681 923	(56 578 994)
3 801 793	(582 410)	(26 225)	(65 014)	36 481	(673 044)
<b>2 181 956</b>	<b>147 832</b>	<b>(1 000 797)</b>	<b>11 339 027</b>	<b>203 834 841</b>	<b>(35 416 623)</b>
<b>(261 038 644)</b>	<b>(7 391 140)</b>	<b>(1 157 897)</b>	<b>59 537 467</b>	<b>(130 131 208)</b>	<b>70 688 180</b>
<b>(1 986 467)</b>	<b>(88 835)</b>	<b>0</b>	<b>(5 230)</b>	<b>(1 896 473)</b>	<b>0</b>
<b>(260 843 155)</b>	<b>(7 332 143)</b>	<b>(2 158 694)</b>	<b>70 871 264</b>	<b>71 807 160</b>	<b>35 271 557</b>
<b>1 961 481 625</b>	<b>273 678 392</b>	<b>68 591 941</b>	<b>50 348 959</b>	<b>1 573 211 384</b>	<b>1 193 900 825</b>
<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>1 700 638 470</b>	<b>266 346 249</b>	<b>66 433 247</b>	<b>121 220 223</b>	<b>1 645 018 544</b>	<b>1 229 172 382</b>

# BNP PARIBAS FUNDS SICAV

## Financial statements at 30/06/2021

		Euro High Quality Government Bond	Euro High Yield Bond	Euro High Yield Short Duration Bond	Euro Inflation- Linked Bond
	<i>Expressed in Notes</i>	EUR	EUR	EUR	EUR
<b>Statement of net assets</b>					
Assets		<b>287 964 957</b>	<b>663 709 330</b>	<b>201 181 154</b>	<b>237 866 494</b>
<i>Securities portfolio at cost price</i>		280 525 860	635 966 364	191 305 029	220 427 207
<i>Unrealised gain/(loss) on securities portfolio</i>		(1 041 148)	12 420 042	3 270 569	1 767 773
Securities portfolio at market value	2	279 484 712	648 386 406	194 575 598	222 194 980
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13	0	0	0	0
Cash at banks and time deposits		1 938 349	3 897 269	3 641 250	14 045 347
Other assets		6 541 896	11 425 655	2 964 306	1 626 167
Liabilities		<b>5 441 632</b>	<b>12 333 892</b>	<b>2 317 946</b>	<b>510 947</b>
Bank overdrafts		0	153 994	0	0
Net Unrealised loss on financial instruments	2,11,12,13	159 510	3 977 218	833 485	273 628
Other liabilities		5 282 122	8 202 680	1 484 461	237 319
Net asset value		<b>282 523 325</b>	<b>651 375 438</b>	<b>198 863 208</b>	<b>237 355 547</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>1 177 761</b>	<b>11 205 229</b>	<b>3 414 712</b>	<b>1 268 613</b>
Management fees	3	37 836	1 806 226	343 491	557 467
Bank interest		1 282	24 959	14 754	6 372
Interest on swaps	2	0	299 306	208	0
Other fees	6	303 458	604 868	179 693	282 915
Taxes	7	17 972	95 949	35 115	42 452
Performance fees	5	0	0	0	0
Transaction fees	21	2 230	4 232	732	2 230
Distribution fees	4	0	24 438	862	15 048
Total expenses		<b>362 778</b>	<b>2 859 978</b>	<b>574 855</b>	<b>906 484</b>
Net result from investments		<b>814 983</b>	<b>8 345 251</b>	<b>2 839 857</b>	<b>362 129</b>
Net realised result on:					
Investments securities	2	859 290	17 241 209	407 212	9 233 571
Financial instruments	2	435 365	(400 883)	(111 802)	960 327
Net realised result		<b>2 109 638</b>	<b>25 185 577</b>	<b>3 135 267</b>	<b>10 556 027</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		(12 397 645)	(2 048 723)	3 450 558	(5 249 260)
Financial instruments		(133 175)	(3 181 884)	(1 299 498)	(273 488)
Change in net assets due to operations		<b>(10 421 182)</b>	<b>19 954 970</b>	<b>5 286 327</b>	<b>5 033 279</b>
Net subscriptions/(redemptions)		<b>(81 346 078)</b>	<b>109 683 200</b>	<b>64 158 523</b>	<b>(2 805 461)</b>
Dividends paid	8	0	<b>(4 750 470)</b>	<b>(185 578)</b>	0
Increase/(Decrease) in net assets during the year/period		<b>(91 767 260)</b>	<b>124 887 700</b>	<b>69 259 272</b>	<b>2 227 818</b>
Net assets at the beginning of the financial year/period		<b>374 290 585</b>	<b>526 487 738</b>	<b>129 603 936</b>	<b>235 127 729</b>
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		<b>282 523 325</b>	<b>651 375 438</b>	<b>198 863 208</b>	<b>237 355 547</b>

# BNP PARIBAS FUNDS SICAV

Euro Medium Term Bond	Euro Mid Cap	Euro Money Market	Euro Short Term Bond Opportunities	Euro Short Term Corporate Bond	Euro Short Term Corporate Bond Opportunities
EUR	EUR	EUR	EUR	EUR	EUR
<b>445 371 014</b>	<b>34 966 431</b>	<b>909 783 419</b>	<b>186 940 144</b>	<b>36 845 688</b>	<b>414 000 826</b>
440 272 000	27 679 683	828 001 248	183 779 069	36 339 870	398 894 566
1 140 806	7 040 368	(830 859)	931 109	32 922	(1 245 194)
441 412 806	34 720 051	827 170 389	184 710 178	36 372 792	397 649 372
10 010	0	0	0	0	56 370
0	0	0	0	0	0
447 403	48	81 055 959	1 089 758	244 036	5 822 697
3 500 795	246 332	1 557 071	1 140 208	228 860	10 472 387
<b>2 489 796</b>	<b>426 635</b>	<b>8 313 128</b>	<b>1 907 839</b>	<b>562 629</b>	<b>14 247 875</b>
0	0	0	0	0	0
22 814	0	0	783 723	4 657	2 684 472
2 466 982	426 635	8 313 128	1 124 116	557 972	11 563 403
<b>442 881 218</b>	<b>34 539 796</b>	<b>901 470 291</b>	<b>185 032 305</b>	<b>36 283 059</b>	<b>399 752 951</b>
<b>2 065 235</b>	<b>541 155</b>	<b>(418 863)</b>	<b>967 883</b>	<b>312 070</b>	<b>3 513 853</b>
747 080	255 370	350 349	266 636	32 854	1 446 845
17 662	125	228 221	7 159	1 692	27 699
4 306	0	0	182 649	1 006	422 867
526 183	68 169	272 263	193 479	30 109	519 226
133 663	13 535	89 063	43 710	3 915	122 355
0	0	0	0	0	0
1 808	22 561	0	1 769	194	8 403
9 239	6 156	0	4 813	526	28 797
<b>1 439 941</b>	<b>365 916</b>	<b>939 896</b>	<b>700 215</b>	<b>70 296</b>	<b>2 576 192</b>
<b>625 294</b>	<b>175 239</b>	<b>(1 358 759)</b>	<b>267 668</b>	<b>241 774</b>	<b>937 661</b>
556 624	2 505 138	(700 453)	(1 006 199)	(207 001)	3 900 125
(288 470)	(62)	0	(421 784)	25 050	922 567
<b>893 448</b>	<b>2 680 315</b>	<b>(2 059 212)</b>	<b>(1 160 315)</b>	<b>59 823</b>	<b>5 760 353</b>
(4 070 554)	1 022 621	(833 618)	910 981	145 023	(2 156 566)
176 898	0	(2 904)	283 950	(1 671)	(188 537)
<b>(3 000 208)</b>	<b>3 702 936</b>	<b>(2 895 734)</b>	<b>34 616</b>	<b>203 175</b>	<b>3 415 250</b>
<b>(23 598 910)</b>	<b>(3 969 427)</b>	<b>(275 621 372)</b>	<b>(23 564 486)</b>	<b>(3 463 081)</b>	<b>(2 068 515)</b>
<b>0</b>	<b>(32 938)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>(26 599 118)</b>	<b>(299 429)</b>	<b>(278 517 106)</b>	<b>(23 529 870)</b>	<b>(3 259 906)</b>	<b>1 346 735</b>
469 480 336	34 839 225	1 179 987 397	208 562 175	39 542 965	398 406 216
<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>442 881 218</b>	<b>34 539 796</b>	<b>901 470 291</b>	<b>185 032 305</b>	<b>36 283 059</b>	<b>399 752 951</b>

# BNP PARIBAS FUNDS SICAV

## Financial statements at 30/06/2021

		Europe Convertible	Europe Dividend	Europe Emerging Equity	Europe Equity
	Expressed in Notes	EUR	EUR	EUR	EUR
<b>Statement of net assets</b>					
Assets		<b>127 249 902</b>	<b>187 217 097</b>	<b>52 620 440</b>	<b>1 417 344 226</b>
<i>Securities portfolio at cost price</i>		113 707 861	160 396 231	50 677 597	1 076 838 864
<i>Unrealised gain/(loss) on securities portfolio</i>		11 787 006	25 577 256	856 801	338 178 791
Securities portfolio at market value	2	125 494 867	185 973 487	51 534 398	1 415 017 655
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13	0	1 727	0	0
Cash at banks and time deposits		1 614 686	443 537	432 909	4 141
Other assets		140 349	798 346	653 133	2 322 430
Liabilities		<b>766 463</b>	<b>601 430</b>	<b>705 566</b>	<b>4 596 468</b>
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13	449 044	0	0	0
Other liabilities		317 419	601 430	705 566	4 596 468
Net asset value		<b>126 483 439</b>	<b>186 615 667</b>	<b>51 914 874</b>	<b>1 412 747 758</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>223 047</b>	<b>4 337 703</b>	<b>795 108</b>	<b>20 159 109</b>
Management fees	3	685 303	728 808	377 905	5 893 641
Bank interest		6 745	814	1 387	1 352
Interest on swaps	2	0	0	0	0
Other fees	6	202 995	302 604	100 550	1 718 179
Taxes	7	43 585	38 762	19 376	303 080
Performance fees	5	0	0	0	0
Transaction fees	21	2	145 102	8 836	248 036
Distribution fees	4	4 808	10 311	2 505	25 444
Total expenses		<b>943 438</b>	<b>1 226 401</b>	<b>510 559</b>	<b>8 189 732</b>
Net result from investments		<b>(720 391)</b>	<b>3 111 302</b>	<b>284 549</b>	<b>11 969 377</b>
Net realised result on:					
Investments securities	2	4 099 798	12 303 571	221 456	47 608 865
Financial instruments	2	381 917	14 649	2 648	287 366
Net realised result		<b>3 761 324</b>	<b>15 429 522</b>	<b>508 653</b>	<b>59 865 608</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		(820 867)	8 617 474	6 382 168	108 288 276
Financial instruments		(1 196 480)	5 755	0	0
Change in net assets due to operations		<b>1 743 977</b>	<b>24 052 751</b>	<b>6 890 821</b>	<b>168 153 884</b>
Net subscriptions/(redemptions)		<b>(2 326 990)</b>	<b>(37 482 059)</b>	<b>(1 980 289)</b>	<b>(83 693 615)</b>
Dividends paid	8	<b>(102 390)</b>	<b>(643 384)</b>	<b>(150 123)</b>	<b>(3 550 687)</b>
Increase/(Decrease) in net assets during the year/period		<b>(685 403)</b>	<b>(14 072 692)</b>	<b>4 760 409</b>	<b>80 909 582</b>
Net assets at the beginning of the financial year/period		<b>127 168 842</b>	<b>200 688 359</b>	<b>47 154 465</b>	<b>1 331 838 176</b>
Reevaluation of opening combined NAV		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
Net assets at the end of the financial year/period		<b>126 483 439</b>	<b>186 615 667</b>	<b>51 914 874</b>	<b>1 412 747 758</b>

# BNP PARIBAS FUNDS SICAV

Europe Growth	Europe High Conviction Bond	Europe Multi-Asset Income	Europe Real Estate Securities	Europe Small Cap	Europe Small Cap Convertible
EUR	EUR	EUR	EUR	EUR	EUR
<b>504 756 181</b>	<b>319 622 497</b>	<b>160 665 675</b>	<b>268 991 457</b>	<b>1 319 328 965</b>	<b>303 827 150</b>
374 209 911	292 508 256	136 989 172	236 792 630	1 147 623 902	280 760 876
129 730 680	21 841 744	3 449 178	29 469 472	156 266 269	7 631 235
503 940 591	314 350 000	140 438 350	266 262 102	1 303 890 171	288 392 111
0	0	1 464 889	0	0	0
6 785	0	0	0	18 895	0
19 355	958 192	17 278 533	2 249 548	1 546 974	11 692 475
789 450	4 314 305	1 483 903	479 807	13 872 925	3 742 564
<b>709 537</b>	<b>369 555</b>	<b>1 884 596</b>	<b>257 918</b>	<b>16 204 393</b>	<b>2 736 330</b>
0	0	100 000	0	0	0
0	0	499 077	0	0	0
709 537	369 555	1 285 519	257 918	16 204 393	2 736 330
<b>504 046 644</b>	<b>319 252 942</b>	<b>158 781 079</b>	<b>268 733 539</b>	<b>1 303 124 572</b>	<b>301 090 820</b>
<b>6 255 211</b>	<b>1 512 276</b>	<b>2 788 712</b>	<b>4 939 053</b>	<b>18 324 988</b>	<b>1 279 368</b>
2 062 115	100 798	1 064 084	534 799	7 479 127	1 329 484
534	800	33 853	9 061	3 716	22 461
0	0	34 919	0	0	0
585 681	81 264	302 871	347 234	1 870 796	413 881
66 627	30 945	64 043	28 834	248 302	81 923
0	0	0	0	0	0
66 438	0	62 405	132 300	952 832	0
2 660	0	0	2 157	38 450	24 999
<b>2 784 055</b>	<b>213 807</b>	<b>1 562 175</b>	<b>1 054 385</b>	<b>10 593 223</b>	<b>1 872 748</b>
<b>3 471 156</b>	<b>1 298 469</b>	<b>1 226 537</b>	<b>3 884 668</b>	<b>7 731 765</b>	<b>(593 380)</b>
33 291 385	(19 971 984)	6 001 611	6 582 923	104 063 011	15 976 395
27 478	414	1 337 538	16 449	153 485	20 914
<b>36 790 019</b>	<b>(18 673 101)</b>	<b>8 565 686</b>	<b>10 484 040</b>	<b>111 948 261</b>	<b>15 403 929</b>
23 256 477	21 841 744	(256 317)	14 869 804	31 020 510	(5 559 153)
21 707	0	413 170	0	76 632	4 955
<b>60 068 203</b>	<b>3 168 643</b>	<b>8 722 539</b>	<b>25 353 844</b>	<b>143 045 403</b>	<b>9 849 731</b>
<b>(87 464 254)</b>	<b>316 084 299</b>	<b>(48 445 904)</b>	<b>(71 721 415)</b>	<b>(135 255 466)</b>	<b>21 093 758</b>
<b>(1 927 856)</b>	<b>0</b>	<b>(2 496 457)</b>	<b>(1 189 341)</b>	<b>(1 388 580)</b>	<b>(297 189)</b>
<b>(29 323 907)</b>	<b>319 252 942</b>	<b>(42 219 822)</b>	<b>(47 556 912)</b>	<b>6 401 357</b>	<b>30 646 300</b>
533 370 551	0	201 000 901	316 290 451	1 296 723 215	270 444 520
0	0	0	0	0	0
<b>504 046 644</b>	<b>319 252 942</b>	<b>158 781 079</b>	<b>268 733 539</b>	<b>1 303 124 572</b>	<b>301 090 820</b>

# BNP PARIBAS FUNDS SICAV

## Financial statements at 30/06/2021

		Flexible Global Credit	Flexible Opportunities	Frontiers Equity	Germany Multi- Factor Equity
	Expressed in Notes	EUR	EUR	USD	EUR
<b>Statement of net assets</b>					
Assets		<b>45 669 221</b>	<b>19 447 000</b>	<b>65 248 898</b>	<b>72 050 919</b>
<i>Securities portfolio at cost price</i>		44 716 204	17 684 146	56 522 017	60 466 644
<i>Unrealised gain/(loss) on securities portfolio</i>		(309 952)	745 674	7 716 218	8 954 148
Securities portfolio at market value	2	44 406 252	18 429 820	64 238 235	69 420 792
Options at market value	2,15	0	19 513	0	0
Net Unrealised gain on financial instruments	2,11,12,13	0	0	0	0
Cash at banks and time deposits		959 339	804 092	864 268	2 326 166
Other assets		303 630	193 575	146 395	303 961
Liabilities		<b>445 443</b>	<b>351 238</b>	<b>22 853</b>	<b>381 751</b>
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13	187 303	332 234	0	51 675
Other liabilities		258 140	19 004	22 853	330 076
Net asset value		<b>45 223 778</b>	<b>19 095 762</b>	<b>65 226 045</b>	<b>71 669 168</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>622 526</b>	<b>56 685</b>	<b>828 409</b>	<b>1 421 059</b>
Management fees	3	9 326	74 155	10 811	523 116
Bank interest		3 434	976	64	5 970
Interest on swaps	2	0	0	0	0
Other fees	6	47 335	21 685	118 664	140 966
Taxes	7	3 724	2 333	3 661	29 127
Performance fees	5	0	0	0	0
Transaction fees	21	7 886	7 565	80 273	11 969
Distribution fees	4	0	1 367	253	11 030
Total expenses		<b>71 705</b>	<b>108 081</b>	<b>213 726</b>	<b>722 178</b>
Net result from investments		<b>550 821</b>	<b>(51 396)</b>	<b>614 683</b>	<b>698 881</b>
Net realised result on:					
Investments securities	2	(951 564)	955 595	2 181 991	2 081 086
Financial instruments	2	(1 139 182)	(77 010)	6 392	878 021
Net realised result		<b>(1 539 925)</b>	<b>827 189</b>	<b>2 803 066</b>	<b>3 657 988</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		1 511 030	(278 272)	(4 860 027)	3 075 594
Financial instruments		(154 173)	(382 817)	0	(243 325)
Change in net assets due to operations		<b>(183 068)</b>	<b>166 100</b>	<b>(2 056 961)</b>	<b>6 490 257</b>
Net subscriptions/(redemptions)		<b>(21 205 506)</b>	<b>(401 645)</b>	<b>(145 672)</b>	<b>(11 609 114)</b>
Dividends paid	8	<b>0</b>	<b>0</b>	<b>(6 694)</b>	<b>(34 648)</b>
Increase/(Decrease) in net assets during the year/period		<b>(21 388 574)</b>	<b>(235 545)</b>	<b>(2 209 327)</b>	<b>(5 153 505)</b>
Net assets at the beginning of the financial year/period		<b>66 612 352</b>	<b>19 331 307</b>	<b>67 435 372</b>	<b>76 822 673</b>
Reevaluation of opening combined NAV		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
Net assets at the end of the financial year/period		<b>45 223 778</b>	<b>19 095 762</b>	<b>65 226 045</b>	<b>71 669 168</b>



# BNP PARIBAS FUNDS SICAV

Global Absolute Return Multi-Factor Bond	Global Bond Opportunities	Global Convertible	Global Enhanced Bond 36M	Global Environment	Global Equity
EUR	EUR	USD	EUR	EUR	USD
<b>12 599 501</b>	<b>459 975 490</b>	<b>1 608 171 438</b>	<b>28 430 522</b>	<b>3 360 098 360</b>	<b>563 134 541</b>
12 225 566	427 210 115	1 118 069 059	17 734 103	2 493 628 920	406 861 677
(23 606)	(3 407 580)	88 844 240	(2 530 788)	726 661 746	149 063 719
12 201 960	423 802 535	1 206 913 299	15 203 315	3 220 290 666	555 925 396
0	209 902	3 581 915	3 268	0	0
0	1 495 725	5 158 872	0	0	54 851
376 952	24 802 949	15 016 508	1 181 259	125 853 439	4 939 980
20 589	9 664 379	377 500 844	12 042 680	13 954 255	2 214 314
<b>53 517</b>	<b>31 184 949</b>	<b>380 258 208</b>	<b>15 644 835</b>	<b>11 281 917</b>	<b>3 582 385</b>
0	4 015 239	0	0	1 050 000	0
40 753	0	0	19 145	2 926 091	0
12 764	27 169 710	380 258 208	15 625 690	7 305 826	3 582 385
<b>12 545 984</b>	<b>428 790 541</b>	<b>1 227 913 230</b>	<b>12 785 687</b>	<b>3 348 816 443</b>	<b>559 552 156</b>
<b>46 882</b>	<b>6 408 792</b>	<b>2 591 853</b>	<b>41 834</b>	<b>18 252 637</b>	<b>2 828 475</b>
8 840	1 239 218	4 814 928	6 138	13 261 657	3 531 627
958	37 972	32 482	190	193 952	307
5 628	0	0	700	0	0
7 867	614 041	1 501 069	5 962	4 102 265	992 123
631	120 215	238 312	1 574	537 006	166 621
0	0	0	6	0	0
758	26 590	173 870	322	1 903 608	75 788
0	58 248	49 744	100	191 335	81 987
<b>24 682</b>	<b>2 096 284</b>	<b>6 810 405</b>	<b>14 992</b>	<b>20 189 823</b>	<b>4 848 453</b>
<b>22 200</b>	<b>4 312 508</b>	<b>(4 218 552)</b>	<b>26 842</b>	<b>(1 937 186)</b>	<b>(2 019 978)</b>
(52 875)	(8 518 873)	82 324 470	2 657 533	80 817 834	38 293 404
(627 949)	5 761 009	(17 862 691)	(129 959)	(28 631 724)	40 536
<b>(658 624)</b>	<b>1 554 644</b>	<b>60 243 227</b>	<b>2 554 416</b>	<b>50 248 924</b>	<b>36 313 962</b>
4 214	1 043 010	(61 836 661)	(2 530 788)	299 596 989	284 403
220 278	(9 121 172)	(2 823 311)	(19 057)	(4 770 960)	(145 690)
<b>(434 132)</b>	<b>(6 523 518)</b>	<b>(4 416 745)</b>	<b>4 571</b>	<b>345 074 953</b>	<b>36 452 675</b>
<b>(965 987)</b>	<b>(92 394 835)</b>	<b>389 303 089</b>	<b>12 781 116</b>	<b>748 473 395</b>	<b>(4 565 990)</b>
<b>0</b>	<b>0</b>	<b>(837 335)</b>	<b>0</b>	<b>(2 584 123)</b>	<b>(1 287 492)</b>
<b>(1 400 119)</b>	<b>(98 918 353)</b>	<b>384 049 009</b>	<b>12 785 687</b>	<b>1 090 964 225</b>	<b>30 599 193</b>
<b>13 946 103</b>	<b>527 708 894</b>	<b>843 864 221</b>	<b>0</b>	<b>2 257 852 218</b>	<b>528 952 963</b>
<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>12 545 984</b>	<b>428 790 541</b>	<b>1 227 913 230</b>	<b>12 785 687</b>	<b>3 348 816 443</b>	<b>559 552 156</b>

# BNP PARIBAS FUNDS SICAV

## Financial statements at 30/06/2021

		Global High Yield Bond	Global Inflation-Linked Bond	Global Low Vol Equity	Global Real Estate Securities
	Expressed in Notes	EUR	EUR	EUR	EUR
<b>Statement of net assets</b>					
Assets		<b>119 506 763</b>	<b>272 766 882</b>	<b>632 712 102</b>	<b>90 465 515</b>
<i>Securities portfolio at cost price</i>		111 361 506	246 472 207	535 590 153	75 417 578
<i>Unrealised gain/(loss) on securities portfolio</i>		2 416 805	6 855 686	92 308 116	14 022 777
Securities portfolio at market value	2	113 778 311	253 327 893	627 898 269	89 440 355
Options at market value	2,15	149 608	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13	0	0	0	0
Cash at banks and time deposits		2 135 237	17 090 831	3 419 406	655 335
Other assets		3 443 607	2 348 158	1 394 427	369 825
Liabilities		<b>4 435 507</b>	<b>4 972 802</b>	<b>1 377 760</b>	<b>268 639</b>
Bank overdrafts		0	1 298 592	0	0
Net Unrealised loss on financial instruments	2,11,12,13	2 089 235	3 426 213	5 099	0
Other liabilities		2 346 272	247 997	1 372 661	268 639
Net asset value		<b>115 071 256</b>	<b>267 794 080</b>	<b>631 334 342</b>	<b>90 196 876</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>2 737 277</b>	<b>425 147</b>	<b>5 496 994</b>	<b>1 618 653</b>
Management fees	3	539 559	356 281	3 373 251	241 104
Bank interest		7 941	5 967	7 709	4 347
Interest on swaps	2	59 158	65	0	0
Other fees	6	143 036	192 117	994 624	207 687
Taxes	7	34 750	36 156	156 129	18 045
Performance fees	5	0	0	0	0
Transaction fees	21	331	7 219	423 996	19 943
Distribution fees	4	22 100	21 435	31 214	286
Total expenses		<b>806 875</b>	<b>619 240</b>	<b>4 986 923</b>	<b>491 412</b>
Net result from investments		<b>1 930 402</b>	<b>(194 093)</b>	<b>510 071</b>	<b>1 127 241</b>
Net realised result on:					
Investments securities	2	(167 285)	2 416 343	32 778 486	7 620 051
Financial instruments	2	2 399 246	(262 617)	(33 641)	9 049
Net realised result		<b>4 162 363</b>	<b>1 959 633</b>	<b>33 254 916</b>	<b>8 756 341</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		3 499 908	3 806 995	50 753 924	13 047 185
Financial instruments		(5 196 746)	(3 232 008)	(9 702)	0
Change in net assets due to operations		<b>2 465 525</b>	<b>2 534 620</b>	<b>83 999 138</b>	<b>21 803 526</b>
Net subscriptions/(redemptions)		<b>1 244 102</b>	<b>107 721 838</b>	<b>(59 934 895)</b>	<b>(47 006 474)</b>
Dividends paid	8	<b>(1 688 350)</b>	<b>0</b>	<b>(631 865)</b>	<b>(543 640)</b>
Increase/(Decrease) in net assets during the year/period		<b>2 021 277</b>	<b>110 256 458</b>	<b>23 432 378</b>	<b>(25 746 588)</b>
Net assets at the beginning of the financial year/period		<b>113 049 979</b>	<b>157 537 622</b>	<b>607 901 964</b>	<b>115 943 464</b>
Reevaluation of opening combined NAV		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
Net assets at the end of the financial year/period		<b>115 071 256</b>	<b>267 794 080</b>	<b>631 334 342</b>	<b>90 196 876</b>

# BNP PARIBAS FUNDS SICAV

Green Bond	Green Tigers	Harmony	Health Care Innovators	Inclusive Growth	India Equity
EUR	USD	EUR	EUR	EUR	USD
<b>1 167 104 462</b>	<b>1 647 155 463</b>	<b>221 599 189</b>	<b>1 121 159 929</b>	<b>366 778 350</b>	<b>283 508 605</b>
1 157 575 450	1 318 724 928	210 384 031	927 617 254	293 510 203	193 822 175
(4 355 793)	247 038 797	6 271 203	180 591 248	65 800 656	70 617 232
1 153 219 657	1 565 763 725	216 655 234	1 108 208 502	359 310 859	264 439 407
66 440	0	31 245	0	0	0
0	0	0	0	0	1 150 735
4 640 342	50 585 931	4 035 071	5 591 008	1 895 029	17 918 463
9 178 023	30 805 807	877 639	7 360 419	5 572 462	0
<b>18 571 942</b>	<b>4 056 955</b>	<b>3 769 348</b>	<b>4 304 555</b>	<b>9 327 696</b>	<b>12 232 929</b>
0	0	0	0	0	0
3 732 673	5 291	2 006 717	41 960	554	0
14 839 269	4 051 664	1 762 631	4 262 595	9 327 142	12 232 929
<b>1 148 532 520</b>	<b>1 643 098 508</b>	<b>217 829 841</b>	<b>1 116 855 374</b>	<b>357 450 654</b>	<b>271 275 676</b>
<b>6 036 521</b>	<b>10 390 851</b>	<b>1 067 591</b>	<b>4 026 857</b>	<b>2 491 702</b>	<b>1 222 567</b>
1 791 286	6 375 513	558 443	5 762 056	591 148	1 883 000
15 226	960	4 850	53 040	9 593	1 060
0	0	0	0	0	0
1 319 994	2 305 817	203 886	1 713 721	499 777	428 954
271 699	826 931	57 508	330 904	33 380	5 185 873
0	0	0	0	0	0
11 086	1 358 575	80 041	296 725	49 896	447 082
161 399	10 183	50 533	66 781	265	39 513
<b>3 570 690</b>	<b>10 877 979</b>	<b>955 261</b>	<b>8 223 227</b>	<b>1 184 059</b>	<b>7 985 482</b>
<b>2 465 831</b>	<b>(487 128)</b>	<b>112 330</b>	<b>(4 196 370)</b>	<b>1 307 643</b>	<b>(6 762 915)</b>
(2 315 922)	22 197 398	(1 513 349)	18 991 755	6 603 335	43 817 170
(2 744 058)	(969 489)	(4 641)	(122 610)	(5 504)	(28 520)
<b>(2 594 149)</b>	<b>20 740 781</b>	<b>(1 405 660)</b>	<b>14 672 775</b>	<b>7 905 474</b>	<b>37 025 735</b>
(21 191 923)	61 861 467	4 351 921	76 933 108	32 879 764	(9 310 432)
(7 497 215)	(5 291)	(2 431 839)	(72 322)	(554)	0
<b>(31 283 287)</b>	<b>82 596 957</b>	<b>514 422</b>	<b>91 533 561</b>	<b>40 784 684</b>	<b>27 715 303</b>
<b>101 627 069</b>	<b>688 444 853</b>	<b>38 880 858</b>	<b>307 133 395</b>	<b>29 391 976</b>	<b>(105 842 300)</b>
<b>(1 257 364)</b>	<b>(1 095 325)</b>	<b>0</b>	<b>(1 658 299)</b>	<b>(152 758)</b>	<b>(105 334)</b>
<b>69 086 418</b>	<b>769 946 485</b>	<b>39 395 280</b>	<b>397 008 657</b>	<b>70 023 902</b>	<b>(78 232 331)</b>
<b>1 079 446 102</b>	<b>873 152 023</b>	<b>178 434 561</b>	<b>719 846 717</b>	<b>287 426 752</b>	<b>349 508 007</b>
<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>1 148 532 520</b>	<b>1 643 098 508</b>	<b>217 829 841</b>	<b>1 116 855 374</b>	<b>357 450 654</b>	<b>271 275 676</b>

# BNP PARIBAS FUNDS SICAV

## Financial statements at 30/06/2021

		Japan Equity	Japan Small Cap	Latin America Equity	Local Emerging Bond
	Expressed in Notes	JPY	JPY	USD	USD
<b>Statement of net assets</b>					
Assets		<b>19 913 836 962</b>	<b>131 789 575 228</b>	<b>61 197 210</b>	<b>470 913 006</b>
<i>Securities portfolio at cost price</i>		16 531 279 426	93 903 070 362	55 013 166	472 349 179
<i>Unrealised gain/(loss) on securities portfolio</i>		2 670 586 045	28 552 125 964	3 611 130	(15 947 428)
Securities portfolio at market value	2	19 201 865 471	122 455 196 326	58 624 296	456 401 751
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13	24 367 864	142 741 728	0	127 171
Cash at banks and time deposits		385 770 660	8 316 270 478	1 918 277	4 400 591
Other assets		301 832 967	875 366 696	654 637	9 983 493
Liabilities		<b>329 799 512</b>	<b>1 037 009 597</b>	<b>367 730</b>	<b>2 915 110</b>
Bank overdrafts		0	0	0	255 517
Net Unrealised loss on financial instruments	2,11,12,13	0	0	0	0
Other liabilities		329 799 512	1 037 009 597	367 730	2 659 593
Net asset value		<b>19 584 037 450</b>	<b>130 752 565 631</b>	<b>60 829 480</b>	<b>467 997 896</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>186 089 367</b>	<b>1 115 030 321</b>	<b>1 112 918</b>	<b>13 058 631</b>
Management fees	3	87 587 926	751 676 070	427 411	1 894 666
Bank interest		524 694	9 178 386	255	33 438
Interest on swaps	2	0	0	0	613 705
Other fees	6	31 228 986	155 451 937	101 012	477 645
Taxes	7	4 985 407	18 913 838	20 761	65 376
Performance fees	5	0	0	0	0
Transaction fees	21	16 178 713	55 268 432	108 424	0
Distribution fees	4	969 028	1 067 456	6 334	21 119
Total expenses		<b>141 474 754</b>	<b>991 556 119</b>	<b>664 197</b>	<b>3 105 949</b>
Net result from investments		<b>44 614 613</b>	<b>123 474 202</b>	<b>448 721</b>	<b>9 952 682</b>
Net realised result on:					
Investments securities	2	2 074 357 033	12 100 515 782	2 537 324	1 907 154
Financial instruments	2	115 053 883	637 776 064	18 451	1 186 209
Net realised result		<b>2 234 025 529</b>	<b>12 861 766 048</b>	<b>3 004 496</b>	<b>13 046 045</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		(278 494 218)	(2 227 867 733)	620 152	(31 208 029)
Financial instruments		26 975 644	178 796 880	0	(3 660 400)
Change in net assets due to operations		<b>1 982 506 955</b>	<b>10 812 695 195</b>	<b>3 624 648</b>	<b>(21 822 384)</b>
Net subscriptions/(redemptions)		<b>(1 933 353 667)</b>	<b>(14 876 947 867)</b>	<b>(1 431 102)</b>	<b>14 701 702</b>
Dividends paid	8	<b>(18 408 391)</b>	<b>(6 601 007)</b>	<b>(129 884)</b>	<b>(3 597 684)</b>
Increase/(Decrease) in net assets during the year/period		<b>30 744 897</b>	<b>(4 070 853 679)</b>	<b>2 063 662</b>	<b>(10 718 366)</b>
Net assets at the beginning of the financial year/period		<b>19 553 292 553</b>	<b>134 823 419 310</b>	<b>58 765 818</b>	<b>478 716 262</b>
Reevaluation of opening combined NAV		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
Net assets at the end of the financial year/period		<b>19 584 037 450</b>	<b>130 752 565 631</b>	<b>60 829 480</b>	<b>467 997 896</b>

# BNP PARIBAS FUNDS SICAV

Multi-Asset Income	Multi-Asset Thematic	Nordic Small Cap	Pacific Real Estate Securities	Premia Opportunities	RMB Bond
EUR	EUR	EUR	EUR	EUR	USD
<b>445 115 847</b>	<b>118 877 198</b>	<b>298 528 247</b>	<b>0</b>	<b>20 087 472</b>	<b>300 395 255</b>
402 716 787	110 358 138	209 427 590	0	15 919 157	282 735 443
15 593 329	2 971 023	75 398 013	0	2 177 019	11 190 438
418 310 116	113 329 161	284 825 603	0	18 096 176	293 925 881
1 798 480	149 608	0	0	19 190	0
2 796 839	0	0	0	202 762	0
9 967 649	833 152	12 632 897	0	1 271 282	1 249 121
12 242 763	4 565 277	1 069 747	0	498 062	5 220 253
<b>21 885 042</b>	<b>6 634 121</b>	<b>1 995 375</b>	<b>0</b>	<b>463 847</b>	<b>331 916</b>
0	0	0	0	0	0
0	827 348	290 638	0	0	57 850
21 885 042	5 806 773	1 704 737	0	463 847	274 066
<b>423 230 805</b>	<b>112 243 077</b>	<b>296 532 872</b>	<b>0</b>	<b>19 623 625</b>	<b>300 063 339</b>
<b>8 219 847</b>	<b>0</b>	<b>3 335 344</b>	<b>(22 588)</b>	<b>136</b>	<b>4 818 224</b>
2 147 784	61 749	1 987 780	26 072	159 366	209 607
55 121	1 236	25 450	550	4 076	101
242 247	0	0	0	0	0
787 958	17 453	462 448	6 962	35 713	240 139
160 204	2 205	91 366	523	5 073	27 141
0	0	0	0	0	0
243 146	39 807	147 109	33 753	8 920	3 850
48 253	187	21 648	38	0	0
<b>3 684 713</b>	<b>122 637</b>	<b>2 735 801</b>	<b>67 898</b>	<b>213 148</b>	<b>480 838</b>
<b>4 535 134</b>	<b>(122 637)</b>	<b>599 543</b>	<b>(90 486)</b>	<b>(213 012)</b>	<b>4 337 386</b>
9 320 956	(216)	23 554 085	(10 258)	757 239	2 746 013
7 971 034	(5 366)	2 575 726	(31 223)	(2 355 435)	(883 562)
<b>21 827 124</b>	<b>(128 219)</b>	<b>26 729 354</b>	<b>(131 967)</b>	<b>(1 811 208)</b>	<b>6 199 837</b>
12 987 640	2 971 023	(14 016 085)	926 864	1 730 719	1 289 524
(10 619 767)	(854 908)	(269 949)	0	372 497	56 912
<b>24 194 997</b>	<b>1 987 896</b>	<b>12 443 320</b>	<b>794 897</b>	<b>292 008</b>	<b>7 546 273</b>
<b>(182 221 352)</b>	<b>110 255 181</b>	<b>45 645 574</b>	<b>(11 954 835)</b>	<b>(23 299 953)</b>	<b>51 487 648</b>
<b>(12 266 195)</b>	<b>0</b>	<b>(1 124 085)</b>	<b>0</b>	<b>0</b>	<b>(34 845)</b>
<b>(170 292 550)</b>	<b>112 243 077</b>	<b>56 964 809</b>	<b>(11 159 938)</b>	<b>(23 007 945)</b>	<b>58 999 076</b>
<b>593 523 355</b>	<b>0</b>	<b>239 568 063</b>	<b>11 159 938</b>	<b>42 631 570</b>	<b>241 064 263</b>
<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>423 230 805</b>	<b>112 243 077</b>	<b>296 532 872</b>	<b>0</b>	<b>19 623 625</b>	<b>300 063 339</b>

# BNP PARIBAS FUNDS SICAV

## Financial statements at 30/06/2021

		Russia Equity	Seasons	SMaRT Food	Sustainable Enhanced Bond 12M
	Expressed in Notes	EUR	EUR	EUR	EUR
<b>Statement of net assets</b>					
Assets		<b>931 075 975</b>	<b>374 383 500</b>	<b>1 564 006 860</b>	<b>3 113 198 786</b>
<i>Securities portfolio at cost price</i>		834 493 306	263 785 989	1 216 346 043	3 041 943 307
<i>Unrealised gain/(loss) on securities portfolio</i>		72 774 889	23 445 492	277 941 141	(11 355 693)
Securities portfolio at market value	2	907 268 195	287 231 481	1 494 287 184	3 030 587 614
Options at market value	2,15	0	51 881 100	0	88 550
Net Unrealised gain on financial instruments	2,11,12,13	75 158	0	294 976	0
Cash at banks and time deposits		7 139 722	32 846 437	63 809 865	58 669 596
Other assets		16 592 900	2 424 482	5 614 835	23 853 026
Liabilities		<b>14 265 538</b>	<b>31 017 994</b>	<b>2 714 270</b>	<b>11 368 712</b>
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13	0	30 163 336	0	4 728 624
Other liabilities		14 265 538	854 658	2 714 270	6 640 088
Net asset value		<b>916 810 437</b>	<b>343 365 506</b>	<b>1 561 292 590</b>	<b>3 101 830 074</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>19 027 378</b>	<b>4 688</b>	<b>13 158 464</b>	<b>16 998 542</b>
Management fees	3	5 787 096	1 251 019	6 726 727	738 320
Bank interest		9 380	81 492	113 812	184 454
Interest on swaps	2	0	0	0	573 622
Other fees	6	1 608 617	150 122	1 862 608	1 464 529
Taxes	7	189 659	111 930	347 024	262 779
Performance fees	5	0	0	0	0
Transaction fees	21	551 720	117 741	872 315	17 873
Distribution fees	4	55 233	128 000	35 930	0
Total expenses		<b>8 201 705</b>	<b>1 840 304</b>	<b>9 958 416</b>	<b>3 241 577</b>
Net result from investments		<b>10 825 673</b>	<b>(1 835 616)</b>	<b>3 200 048</b>	<b>13 756 965</b>
Net realised result on:					
Investments securities	2	49 955 796	12 118 334	20 826 320	(9 025 994)
Financial instruments	2	1 536 936	28 646 706	1 903 525	1 579 769
Net realised result		<b>62 318 405</b>	<b>38 929 424</b>	<b>25 929 893</b>	<b>6 310 740</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		89 741 371	15 054 075	162 002 687	(2 385 946)
Financial instruments		(192 432)	(21 985 194)	678 505	(1 522 604)
Change in net assets due to operations		<b>151 867 344</b>	<b>31 998 305</b>	<b>188 611 085</b>	<b>2 402 190</b>
Net subscriptions/(redemptions)		<b>(104 992 827)</b>	<b>144 649 311</b>	<b>448 995 521</b>	<b>999 264 314</b>
Dividends paid	8	<b>(2 699 978)</b>	<b>0</b>	<b>(829 205)</b>	<b>0</b>
Increase/(Decrease) in net assets during the year/period		<b>44 174 539</b>	<b>176 647 616</b>	<b>636 777 401</b>	<b>1 001 666 504</b>
Net assets at the beginning of the financial year/period		<b>872 635 898</b>	<b>166 717 890</b>	<b>924 515 189</b>	<b>2 100 163 570</b>
Reevaluation of opening combined NAV		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
Net assets at the end of the financial year/period		<b>916 810 437</b>	<b>343 365 506</b>	<b>1 561 292 590</b>	<b>3 101 830 074</b>

# BNP PARIBAS FUNDS SICAV

Sustainable Euro Bond	Sustainable Euro Corporate Bond	Sustainable Euro Low Vol Equity	Sustainable Euro Multi-Factor Corporate Bond	Sustainable Euro Multi-Factor Equity	Sustainable Europe Multi-Factor Equity
EUR	EUR	EUR	EUR	EUR	EUR
<b>940 561 034</b>	<b>1 965 965 869</b>	<b>67 885 660</b>	<b>327 735 414</b>	<b>109 847 350</b>	<b>387 497 243</b>
908 780 653	1 907 728 260	60 834 220	317 114 301	93 870 655	317 596 759
(56 840)	30 623 583	6 456 281	1 821 224	13 043 358	50 419 777
908 723 813	1 938 351 843	67 290 501	318 935 525	106 914 013	368 016 536
26 620	0	0	0	0	0
0	0	0	4 234 729	0	0
14 140 593	1 368 881	490 572	154 381	2 732 054	7 294 639
17 670 008	26 245 145	104 587	4 410 779	201 283	12 186 068
<b>13 546 258</b>	<b>20 304 799</b>	<b>138 987</b>	<b>3 853 190</b>	<b>161 528</b>	<b>5 571 172</b>
0	0	0	0	0	0
41 354	80 049	0	0	108 855	168 425
13 504 904	20 224 750	138 987	3 853 190	52 673	5 402 747
<b>927 014 776</b>	<b>1 945 661 070</b>	<b>67 746 673</b>	<b>323 882 224</b>	<b>109 685 822</b>	<b>381 926 071</b>
<b>4 145 917</b>	<b>12 596 427</b>	<b>994 292</b>	<b>2 508 147</b>	<b>3 017 715</b>	<b>9 543 398</b>
999 685	1 260 346	125 336	104 354	92 276	790 488
56 270	50 526	395	8 675	10 304	20 456
0	61 644	0	0	0	0
796 574	1 686 884	49 521	278 622	220 511	462 249
105 568	194 892	7 261	31 831	6 473	36 508
0	0	0	0	0	0
4 614	3 234	21 352	1 738	58 635	181 802
16 849	16 870	0	17 878	0	6 084
<b>1 979 560</b>	<b>3 274 396</b>	<b>203 865</b>	<b>443 098</b>	<b>388 199</b>	<b>1 497 587</b>
<b>2 166 357</b>	<b>9 322 031</b>	<b>790 427</b>	<b>2 065 049</b>	<b>2 629 516</b>	<b>8 045 811</b>
55 514	9 876 165	(5 122 741)	1 210 604	9 416 779	13 898 963
(445 317)	86 518	0	(1 173 028)	1 649 581	3 607 511
<b>1 776 554</b>	<b>19 284 714</b>	<b>(4 332 314)</b>	<b>2 102 625</b>	<b>13 695 876</b>	<b>25 552 285</b>
(19 221 137)	(24 501 504)	6 456 281	(4 680 593)	10 114 258	37 031 658
(73 078)	(234 618)	0	1 000 535	(266 955)	(641 830)
<b>(17 517 661)</b>	<b>(5 451 408)</b>	<b>2 123 967</b>	<b>(1 577 433)</b>	<b>23 543 179</b>	<b>61 942 113</b>
<b>239 880 227</b>	<b>172 881 982</b>	<b>65 622 706</b>	<b>62 412 231</b>	<b>(97 486 731)</b>	<b>(71 764 705)</b>
<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>(90 707)</b>
<b>222 362 566</b>	<b>167 430 574</b>	<b>67 746 673</b>	<b>60 834 798</b>	<b>(73 943 552)</b>	<b>(9 913 299)</b>
<b>704 652 210</b>	<b>1 778 230 496</b>	<b>0</b>	<b>263 047 426</b>	<b>183 629 374</b>	<b>391 839 370</b>
<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>927 014 776</b>	<b>1 945 661 070</b>	<b>67 746 673</b>	<b>323 882 224</b>	<b>109 685 822</b>	<b>381 926 071</b>

# BNP PARIBAS FUNDS SICAV

## Financial statements at 30/06/2021

		Sustainable Europe Value	Sustainable Global Corporate Bond	Sustainable Global Multi-Factor Equity	Sustainable Japan Multi-Factor Equity
	Expressed in Notes	EUR	USD	USD	JPY
<b>Statement of net assets</b>					
Assets		<b>467 690 393</b>	<b>448 785 332</b>	<b>11 170 148</b>	<b>1 971 960 634</b>
<i>Securities portfolio at cost price</i>		416 815 571	425 328 234	9 512 210	1 725 196 852
<i>Unrealised gain/(loss) on securities portfolio</i>		41 837 373	12 157 457	1 353 454	208 955 094
Securities portfolio at market value	2	458 652 944	437 485 691	10 865 664	1 934 151 946
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13	1 115 899	2 861 847	4 579	0
Cash at banks and time deposits		14 180	3 064 689	102 386	32 160 641
Other assets		7 907 370	5 373 105	197 519	5 648 047
Liabilities		<b>6 662 087</b>	<b>2 565 571</b>	<b>167 282</b>	<b>6 012 993</b>
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13	0	0	0	748 000
Other liabilities		6 662 087	2 565 571	167 282	5 264 993
Net asset value		<b>461 028 306</b>	<b>446 219 761</b>	<b>11 002 866</b>	<b>1 965 947 641</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>11 081 861</b>	<b>5 390 362</b>	<b>123 876</b>	<b>23 794 435</b>
Management fees	3	2 436 569	867 849	19 530	10 129 992
Bank interest		3 527	11 059	304	32 426
Interest on swaps	2	0	27 042	0	0
Other fees	6	676 987	503 891	18 138	3 376 662
Taxes	7	148 548	81 299	1 848	786 365
Performance fees	5	0	0	0	0
Transaction fees	21	451 557	3 409	2 468	276 546
Distribution fees	4	1 369	120 261	0	0
Total expenses		<b>3 718 557</b>	<b>1 614 810</b>	<b>42 288</b>	<b>14 601 991</b>
Net result from investments		<b>7 363 304</b>	<b>3 775 552</b>	<b>81 588</b>	<b>9 192 444</b>
Net realised result on:					
Investments securities	2	8 818 084	7 127 098	288 684	67 518 433
Financial instruments	2	1 726 792	(7 990 664)	175 588	21 530 397
Net realised result		<b>17 908 180</b>	<b>2 911 986</b>	<b>545 860</b>	<b>98 241 274</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		33 518 701	(27 148 226)	774 591	78 443 775
Financial instruments		665 434	9 463 973	(78 698)	(5 618 000)
Change in net assets due to operations		<b>52 092 315</b>	<b>(14 772 267)</b>	<b>1 241 753</b>	<b>171 067 049</b>
Net subscriptions/(redemptions)		<b>116 236 714</b>	<b>(75 823 848)</b>	<b>(310 256)</b>	<b>(51 370 610)</b>
Dividends paid	8	<b>(49 952)</b>	<b>(2 104 249)</b>	<b>0</b>	<b>0</b>
Increase/(Decrease) in net assets during the year/period		<b>168 279 077</b>	<b>(92 700 364)</b>	<b>931 497</b>	<b>119 696 439</b>
Net assets at the beginning of the financial year/period		<b>292 749 229</b>	<b>538 920 125</b>	<b>10 071 369</b>	<b>1 846 251 202</b>
Reevaluation of opening combined NAV		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
Net assets at the end of the financial year/period		<b>461 028 306</b>	<b>446 219 761</b>	<b>11 002 866</b>	<b>1 965 947 641</b>



# BNP PARIBAS FUNDS SICAV

Sustainable Multi-Asset Balanced	Sustainable Multi-Asset Growth	Sustainable Multi-Asset Stability	Sustainable US Multi-Factor Corporate Bond	Sustainable US Multi-Factor Equity	Sustainable US Value Multi-Factor Equity
EUR	EUR	EUR	USD	USD	USD
<b>1 131 423 297</b>	<b>709 416 520</b>	<b>1 624 509 707</b>	<b>164 943 373</b>	<b>1 514 346 099</b>	<b>165 564 662</b>
890 097 701	520 879 814	1 371 245 410	162 150 308	1 213 836 455	148 859 593
139 598 330	119 272 339	110 430 101	201 168	268 637 661	12 446 274
1 029 696 031	640 152 153	1 481 675 511	162 351 476	1 482 474 116	161 305 867
0	0	17 600	0	0	0
17 904	0	0	981 692	1 365 158	182 778
27 710 624	10 253 425	65 228 979	442 399	25 051 224	3 504 767
73 998 738	59 010 942	77 587 617	1 167 806	5 455 601	571 250
<b>62 833 085</b>	<b>46 078 321</b>	<b>75 163 351</b>	<b>35 297</b>	<b>4 916 010</b>	<b>280 937</b>
0	279 931	360 000	0	0	0
0	157 184	371 064	0	0	0
62 833 085	45 641 206	74 432 287	35 297	4 916 010	280 937
<b>1 068 590 212</b>	<b>663 338 199</b>	<b>1 549 346 356</b>	<b>164 908 076</b>	<b>1 509 430 089</b>	<b>165 283 725</b>
<b>(6 237)</b>	<b>(6 109)</b>	<b>2 237 549</b>	<b>2 454 724</b>	<b>9 262 620</b>	<b>797 629</b>
5 899 181	3 892 807	7 102 905	26 159	3 599 632	425 286
111 090	57 442	384 475	2 325	23 917	2 366
0	0	0	0	0	0
1 597 517	986 527	2 287 617	132 536	1 939 885	182 675
189 791	112 725	385 795	8 029	282 143	26 123
0	0	0	0	0	0
28 783	25 576	45 571	3 841	241 950	40 582
270 221	172 529	233 291	0	50 443	6 064
<b>8 096 583</b>	<b>5 247 606</b>	<b>10 439 654</b>	<b>172 890</b>	<b>6 137 970</b>	<b>683 096</b>
<b>(8 102 820)</b>	<b>(5 253 715)</b>	<b>(8 202 105)</b>	<b>2 281 834</b>	<b>3 124 650</b>	<b>114 533</b>
43 047 067	37 175 969	44 098 429	(828 820)	107 874 602	6 003 183
215 302	(94 403)	(607 038)	(576 103)	23 315 539	1 381 298
<b>35 159 549</b>	<b>31 827 851</b>	<b>35 289 286</b>	<b>876 911</b>	<b>134 314 791</b>	<b>7 499 014</b>
25 188 937	29 578 694	(2 253 848)	(2 766 790)	90 645 426	6 127 819
25 548	(236 510)	(621 930)	156 510	(3 269 872)	(26 790)
<b>60 374 034</b>	<b>61 170 035</b>	<b>32 413 508</b>	<b>(1 733 369)</b>	<b>221 690 345</b>	<b>13 600 043</b>
<b>163 063 461</b>	<b>100 958 896</b>	<b>252 307 278</b>	<b>54 121 122</b>	<b>(163 698 616)</b>	<b>99 132 308</b>
<b>(1 209 262)</b>	<b>(996 803)</b>	<b>(1 154 850)</b>	<b>0</b>	<b>(431 979)</b>	<b>(179 926)</b>
<b>222 228 233</b>	<b>161 132 128</b>	<b>283 565 936</b>	<b>52 387 753</b>	<b>57 559 750</b>	<b>112 552 425</b>
<b>846 361 979</b>	<b>502 206 071</b>	<b>1 265 780 420</b>	<b>112 520 323</b>	<b>1 451 870 339</b>	<b>52 731 300</b>
<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>1 068 590 212</b>	<b>663 338 199</b>	<b>1 549 346 356</b>	<b>164 908 076</b>	<b>1 509 430 089</b>	<b>165 283 725</b>

# BNP PARIBAS FUNDS SICAV

## Financial statements at 30/06/2021

		Target Risk Balanced	Turkey Equity	US Growth	US High Yield Bond
	Expressed in Notes	EUR	EUR	USD	USD
<b>Statement of net assets</b>					
Assets		<b>1 454 179 562</b>	<b>18 451 717</b>	<b>1 115 504 171</b>	<b>95 214 430</b>
<i>Securities portfolio at cost price</i>		1 287 055 006	21 880 457	686 584 087	90 065 723
<i>Unrealised gain/(loss) on securities portfolio</i>		129 511 948	(3 803 659)	418 136 068	2 650 270
Securities portfolio at market value	2	1 416 566 954	18 076 798	1 104 720 155	92 715 993
Options at market value	2,15	1 300 276	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13	0	0	0	0
Cash at banks and time deposits		35 682 677	171 441	5 618 905	1 184 639
Other assets		629 655	203 478	5 165 111	1 313 798
Liabilities		<b>13 593 129</b>	<b>47 176</b>	<b>8 985 140</b>	<b>1 627 659</b>
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13	10 370 760	0	227 946	617 495
Other liabilities		3 222 369	47 176	8 757 194	1 010 164
Net asset value		<b>1 440 586 433</b>	<b>18 404 541</b>	<b>1 106 519 031</b>	<b>93 586 771</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>10 950 580</b>	<b>582 585</b>	<b>1 854 534</b>	<b>2 214 519</b>
Management fees	3	4 719 334	173 954	5 047 052	458 818
Bank interest		55 301	806	2 874	624
Interest on swaps	2	0	0	0	69 444
Other fees	6	1 681 273	40 136	1 556 022	118 232
Taxes	7	198 765	7 599	250 799	28 153
Performance fees	5	0	0	0	0
Transaction fees	21	365 858	54 959	149 582	365
Distribution fees	4	96 831	12 237	23 670	15 486
Total expenses		<b>7 117 362</b>	<b>289 691</b>	<b>7 029 999</b>	<b>691 122</b>
Net result from investments		<b>3 833 218</b>	<b>292 894</b>	<b>(5 175 465)</b>	<b>1 523 397</b>
Net realised result on:					
Investments securities	2	11 735 701	1 128 241	86 217 761	977 039
Financial instruments	2	(10 075 014)	(113 075)	(1 496 095)	798 045
Net realised result		<b>5 493 905</b>	<b>1 308 060</b>	<b>79 546 201</b>	<b>3 298 481</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		66 836 626	(5 026 582)	30 675 011	(790 774)
Financial instruments		(16 160 575)	0	(1 064 557)	(1 081 283)
Change in net assets due to operations		<b>56 169 956</b>	<b>(3 718 522)</b>	<b>109 156 655</b>	<b>1 426 424</b>
Net subscriptions/(redemptions)		<b>(332 882 582)</b>	<b>(1 498 826)</b>	<b>63 800 710</b>	<b>21 139 986</b>
Dividends paid	8	<b>(4 252)</b>	<b>(31 486)</b>	<b>(242 688)</b>	<b>(856 583)</b>
Increase/(Decrease) in net assets during the year/period		<b>(276 716 878)</b>	<b>(5 248 834)</b>	<b>172 714 677</b>	<b>21 709 827</b>
Net assets at the beginning of the financial year/period		<b>1 717 303 311</b>	<b>23 653 375</b>	<b>933 804 354</b>	<b>71 876 944</b>
Reevaluation of opening combined NAV		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
Net assets at the end of the financial year/period		<b>1 440 586 433</b>	<b>18 404 541</b>	<b>1 106 519 031</b>	<b>93 586 771</b>

# BNP PARIBAS FUNDS SICAV

US Mid Cap	US Short Duration Bond	US Small Cap	USD Money Market	Combined
USD	USD	USD	USD	EUR
<b>138 845 465</b>	<b>150 035 342</b>	<b>1 147 379 355</b>	<b>407 809 917</b>	<b>71 801 847 709</b>
108 917 990	137 296 873	940 438 239	375 738 493	60 154 359 383
28 380 527	699 080	191 748 489	155 995	8 750 773 182
137 298 517	137 995 953	1 132 186 728	375 894 488	68 905 132 565
0	0	0	0	62 922 485
0	0	0	0	27 372 025
799 715	1 041 912	6 191 556	30 946 918	1 490 020 960
747 233	10 997 477	9 001 071	968 511	1 316 399 674
<b>768 794</b>	<b>11 168 623</b>	<b>10 553 796</b>	<b>688 890</b>	<b>1 474 391 737</b>
0	0	489 000	0	13 637 068
28 532	160 902	519 048	0	110 328 252
740 262	11 007 721	9 545 748	688 890	1 350 426 417
<b>138 076 671</b>	<b>138 866 719</b>	<b>1 136 825 559</b>	<b>407 121 027</b>	<b>70 327 455 972</b>
<b>384 643</b>	<b>658 526</b>	<b>3 141 522</b>	<b>11 058</b>	<b>504 444 794</b>
982 965	277 351	6 221 704	173 020	261 172 241
1	1 511	199	0	3 432 824
0	0	0	0	6 469 028
227 393	151 113	1 525 837	93 407	85 344 548
41 977	45 705	258 054	25 033	18 896 835
0	0	0	0	193 892
36 734	212	447 094	0	24 447 036
5 185	5 948	11 822	0	3 891 847
<b>1 294 255</b>	<b>481 840</b>	<b>8 464 710</b>	<b>291 460</b>	<b>403 848 251</b>
<b>(909 612)</b>	<b>176 686</b>	<b>(5 323 188)</b>	<b>(280 402)</b>	<b>100 596 543</b>
12 429 702	(512 553)	135 081 940	644 121	2 359 442 838
(273 188)	(298 866)	(3 652 451)	0	(42 897 909)
<b>11 246 902</b>	<b>(634 733)</b>	<b>126 106 301</b>	<b>363 719</b>	<b>2 417 141 472</b>
3 398 946	(828 570)	1 759 922	(211 655)	1 703 128 735
(143 654)	(377 084)	(2 015 466)	0	(144 765 981)
<b>14 502 194</b>	<b>(1 840 387)</b>	<b>125 850 757</b>	<b>152 064</b>	<b>3 975 504 226</b>
<b>(1 634 230)</b>	<b>25 400 791</b>	<b>50 302 052</b>	<b>(17 399 581)</b>	<b>7 636 123 330</b>
<b>(127 829)</b>	<b>(11 097)</b>	<b>(270 902)</b>	<b>0</b>	<b>(94 930 306)</b>
<b>12 740 135</b>	<b>23 549 307</b>	<b>175 881 907</b>	<b>(17 247 517)</b>	<b>11 516 697 250</b>
<b>125 336 536</b>	<b>115 317 412</b>	<b>960 943 652</b>	<b>424 368 544</b>	<b>58 499 470 855</b>
<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>311 287 866</b>
<b>138 076 671</b>	<b>138 866 719</b>	<b>1 136 825 559</b>	<b>407 121 027</b>	<b>70 327 455 971</b>

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 9)

<b>Absolute Return Global Opportunities</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	12 737 911	24 981 346	15 573 891	
Net asset value per share				
Share "Classic - Capitalisation"	103.06	93.88	90.91	144 908.366
Share "I - Capitalisation"	109 507.71	100 573.72	97 795.21	0.568
Share "N - Capitalisation"	95.08	85.96	82.93	6 130.165
Share "Privilege - Capitalisation"	105.52	96.74	93.98	19 545.323

<b>Absolute Return Low Vol Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	22 899 219	20 086 984	0	
Net asset value per share				
Share "Classic - Capitalisation"	103.02	104.75	0	0
Share "Classic - Distribution"	102.06	103.77	0	0
Share "Classic RH CZK - Capitalisation"	94.77	96.80	0	0
Share "Classic RH SEK - Capitalisation"	94.82	0	0	0
Share "Classic RH USD - Capitalisation"	102.34	106.18	0	0
Share "I - Capitalisation"	107.50	109.97	0	0
Share "I - Distribution"	97.82	0	0	0
Share "I RH CHF - Capitalisation"	92.55	94.41	0	0
Share "I RH SEK - Capitalisation"	97.03	0	0	0
Share "N - Capitalisation"	99.50	100.81	0	0
Share "Privilege - Capitalisation"	98.23	100.28	0	0
Share "Privilege - Distribution"	98.18	100.23	0	0

<b>Absolute Return Multi-Strategy</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	248 048 691	187 158 242	161 656 941	
Net asset value per share				
Share "Classic - Capitalisation"	93.36	91.59	87.57	46 804.586
Share "Classic - Distribution"	96.90	0	0	0
Share "Classic RH USD - Capitalisation"	101.92	101.16	97.14	30 057.244
Share "I - Capitalisation"	96.34	95.34	91.55	401 792.156
Share "I RH USD - Capitalisation"	105.11	105.09	0	0
Share "N - Capitalisation"	94.14	0	0	0
Share "Privilege RH USD - Capitalisation"	102.85	102.90	0	0
Share "X - Capitalisation"	98.51	97.99	94.32	1 254 361.000

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 9)

Aqua	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	
Net assets	2 110 609 004	2 303 883 910	3 183 156 563	
Net asset value per share				
Share "Classic - Capitalisation"	149.93	161.51	190.36	5 843 460.038
Share "Classic - Distribution"	120.71	126.47	146.61	1 603 745.348
Share "Classic RH CZK - Capitalisation"	1 340.84	1 446.77	1 710.48	622 259.526
Share "Classic RH SGD MD - Distribution"	117.70	122.03	143.25	18 556.811
Share "Classic RH USD - Capitalisation"	135.95	149.03	176.25	100 306.022
Share "Classic RH USD MD - Distribution"	122.03	127.95	150.01	101 704.863
Share "Classic SGD - Capitalisation"	115.54	133.39	154.96	12 979.164
Share "Classic USD - Capitalisation"	168.30	197.60	225.74	269 620.231
Share "Classic USD - Distribution"	115.02	131.25	147.43	9 455.928
Share "I - Capitalisation"	240.99	262.51	311.13	2 972 363.413
Share "I USD - Capitalisation"	0	105.96	121.71	365 981.280
Share "K - Capitalisation"	0	0	117.60	518 883.724
Share "Life - Capitalisation"	135.98	148.66	176.51	1 464 789.231
Share "N - Capitalisation"	147.39	157.58	185.04	297 231.437
Share "Privilege - Capitalisation"	231.58	252.12	298.72	909 992.580
Share "Privilege - Distribution"	119.21	126.24	147.12	178 527.962
Share "Privilege CHF - Capitalisation"	115.46	125.06	150.18	3 316.910
Share "Privilege GBP - Capitalisation"	120.12	138.15	156.97	4 886.641
Share "Privilege USD - Capitalisation"	119.39	141.67	162.69	97 594.025
Share "UI8 USD - Capitalisation"	0	0	102.48	128 777.259
Share "X - Capitalisation"	162.94	178.82	212.73	234 430.637
Share "X USD - Capitalisation"	114.90	137.45	0	0
<b>Asia ex-Japan Bond</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	61 592 329	54 383 747	51 573 260	
Net asset value per share				
Share "Classic - Capitalisation"	172.05	180.58	176.51	110 020.245
Share "Classic - Distribution"	125.96	127.22	120.60	39 354.507
Share "Classic EUR - Capitalisation"	160.74	154.77	156.08	19 086.303
Share "Classic EUR - Distribution"	110.81	102.80	100.59	52 564.052
Share "Classic MD - Distribution"	87.34	87.14	83.94	105 911.557
Share "Classic RH AUD MD - Distribution"	85.88	85.24	82.11	8 968.415
Share "Classic RH EUR - Capitalisation"	104.97	108.25	105.31	4 999.925
Share "Classic RH SGD MD - Distribution"	86.54	85.87	82.69	9 047.355
Share "I - Capitalisation"	216.55	229.34	225.11	5 074.889
Share "I RH EUR - Capitalisation"	112.36	116.91	114.18	34 213.000
Share "N - Capitalisation"	105.77	110.46	107.70	2 158.474
Share "N RH EUR - Distribution"	88.94	87.83	0	0
Share "Privilege - Capitalisation"	120.48	127.21	124.71	1 666.000
Share "Privilege - Distribution"	107.59	109.32	103.95	7 365.819

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 9)

<b>Asia ex-Japan Equity</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	683 717 713	802 510 216	856 045 028	
Net asset value per share				
Share "Classic - Capitalisation"	161.60	195.74	201.52	251 760.712
Share "Classic - Distribution"	519.33	611.83	619.05	10 544.660
Share "Classic EUR - Capitalisation"	733.96	815.54	866.28	323 732.771
Share "Classic EUR - Distribution"	463.16	501.02	523.16	173 355.285
Share "Classic MD - Distribution"	107.10	126.85	130.06	3 457.686
Share "Classic RH AUD - Capitalisation"	161.05	189.28	193.96	300.000
Share "Classic RH SGD - Capitalisation"	159.55	191.52	196.89	300.000
Share "I - Capitalisation"	152.19	186.22	192.69	33 451.539
Share "I EUR - Capitalisation"	849.23	953.17	1 017.61	48 720.023
Share "N - Capitalisation"	109.50	131.69	135.06	139.851
Share "N RH EUR - Distribution"	151.61	173.57	173.95	11 091.156
Share "Privilege - Capitalisation"	211.06	257.95	266.75	545 819.746
Share "Privilege - Distribution"	110.40	0	0	0
Share "Privilege EUR - Capitalisation"	110.97	124.42	132.75	1 141.106
Share "Privilege EUR - Distribution"	154.47	168.64	176.90	66 244.851
Share "X - Capitalisation"	100.17	123.31	127.97	1 022 813.909
<b>Asia ex-Japan Small Cap</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	38 772 042	38 299 097	37 653 216	
Net asset value per share				
Share "Classic - Capitalisation"	854.92	1 017.88	1 049.27	31 801.318
Share "Classic - Distribution"	478.23	550.44	555.11	6 820.545
Share "I - Capitalisation"	104.16	0	0	0
Share "N - Capitalisation"	99.18	0	0	0
Share "Privilege - Capitalisation"	103.17	0	0	0
Share "Privilege - Distribution"	98.11	0	0	0
Share "X - Capitalisation"	105.38	127.84	133.01	3 751.328
<b>Belgium Equity</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	316 405 662	240 905 117	260 601 558	
Net asset value per share				
Share "Classic - Capitalisation"	983.08	923.37	1 075.92	161 210.214
Share "Classic - Distribution"	356.96	321.59	366.91	111 079.936
Share "X - Capitalisation"	12 649.47	12 043.26	14 127.49	3 284.162
<b>Brazil Equity</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	151 953 801	106 722 545	118 974 537	
Net asset value per share				
Share "Classic - Capitalisation"	125.43	101.87	108.57	999 251.609
Share "Classic - Distribution"	82.41	63.88	65.91	48 376.599
Share "Classic EUR - Capitalisation"	111.74	83.26	91.55	49 196.063
Share "I - Capitalisation"	144.71	0	0	0
Share "N - Capitalisation"	113.76	91.70	97.37	19 524.271
Share "Privilege - Capitalisation"	111.65	91.59	98.11	533.500

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 9)

China A-Shares	USD	USD	USD	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	71 439 352	123 693 792	161 119 094	
Net asset value per share				
Share "Classic - Capitalisation"	199.26	299.33	305.35	27 463.296
Share "Classic - Distribution"	98.19	144.71	145.52	1 790.146
Share "Classic EUR - Capitalisation"	215.52	297.00	312.58	131 881.477
Share "I - Capitalisation"	153.66	233.55	239.64	1 910.604
Share "I EUR - Capitalisation"	136.90	190.89	202.08	417 965.617
Share "N - Capitalisation"	100.05	0	0	0
Share "Privilege - Capitalisation"	134.64	204.29	209.44	14 143.127
Share "X - Capitalisation"	105.37	0	0	0
China Equity	USD	USD	USD	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	611 972 742	2 201 004 922	2 747 260 385	
Net asset value per share				
Share "Classic - Capitalisation"	482.09	728.09	755.86	365 794.787
Share "Classic - Distribution"	286.81	424.47	434.03	39 023.648
Share "Classic EUR - Capitalisation"	181.46	251.42	269.30	2 077 769.077
Share "Classic EUR - Distribution"	142.46	193.53	204.22	136 811.348
Share "Classic H EUR - Capitalisation"	0	0	104.15	1 125.665
Share "Classic RH EUR - Capitalisation"	0	0	93.25	11 100.057
Share "Classic RH SGD - Capitalisation"	0	0	105.53	100.000
Share "Classic RH SGD MD - Distribution"	0	0	105.33	100.000
Share "I - Capitalisation"	550.24	840.33	877.26	1 295 210.861
Share "I EUR - Capitalisation"	117.72	164.94	177.65	1 794 862.786
Share "N - Capitalisation"	436.45	654.24	676.68	49 523.513
Share "Privilege - Capitalisation"	160.04	244.13	254.71	563 431.011
Share "Privilege - Distribution"	133.78	199.98	205.53	1 857.000
Share "Privilege EUR - Capitalisation"	0	131.91	141.99	221 039.167
Share "X - Capitalisation"	0	116.07	121.62	220 029.540
Climate Impact	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	1 085 563 855	2 213 587 463	3 193 251 778	
Net asset value per share				
Share "Classic - Capitalisation"	211.00	254.47	288.79	3 378 262.187
Share "Classic - Distribution"	165.01	194.18	216.73	404 639.795
Share "Classic H EUR - Capitalisation"	0	128.58	143.07	122 777.241
Share "Classic USD - Capitalisation"	114.89	151.06	166.16	97 145.417
Share "I - Capitalisation"	248.55	303.89	347.23	2 681 184.763
Share "I Plus - Capitalisation"	0	133.80	153.12	741 541.215
Share "N - Capitalisation"	176.18	210.88	238.43	80 854.541
Share "Privilege - Capitalisation"	1 933.83	2 361.54	2 696.68	51 805.721
Share "Privilege - Distribution"	127.38	151.79	170.49	388 788.617
Share "Privilege RH EUR - Distribution"	0	0	102.63	3 000.000
Share "Privilege RH GBP - Distribution"	0	0	102.79	36 218.332
Share "Privilege USD - Capitalisation"	118.96	158.34	175.24	488 865.305
Share "Privilege USD - Distribution"	0	0	103.02	117 898.806
Share "U2 HKD - Distribution"	0	0	109.77	97 916.458
Share "U2 RH AUD - Distribution"	0	0	104.78	13 534.637
Share "U2 RH CNH - Distribution"	0	0	105.50	3 383.564
Share "U2 RH GBP - Distribution"	0	0	107.06	6 974.419
Share "U2 RH SGD - Capitalisation"	0	0	104.38	8 907.786
Share "U2 USD - Capitalisation"	0	106.97	118.07	474 124.876
Share "U2 USD - Distribution"	0	0	103.87	31 030.932
Share "X - Capitalisation"	135.42	167.15	191.89	1 254 902.000
Share "X - Distribution"	118.10	142.25	160.63	2 786 224.131

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 9)

Consumer Innovators	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	341 196 291	836 990 939	1 383 331 192	
Net asset value per share				
Share "Classic - Capitalisation"	226.64	300.42	342.37	2 759 617.950
Share "Classic - Distribution"	164.16	213.83	241.50	304 296.011
Share "Classic H EUR - Capitalisation"	0	125.35	139.48	216 051.770
Share "Classic USD - Capitalisation"	254.40	367.60	406.04	192 252.643
Share "I - Capitalisation"	271.03	362.95	415.74	282 711.270
Share "K - Capitalisation"	0	0	113.13	214 450.439
Share "N - Capitalisation"	265.07	348.75	395.98	48 334.188
Share "Privilege - Capitalisation"	297.59	398.03	455.66	169 904.422
Share "Privilege - Distribution"	199.50	262.24	297.50	45 950.290
Share "X - Capitalisation"	0	123.69	142.11	119 969.000
<b>Disruptive Technology</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	961 257 704	2 379 679 244	2 953 203 927	
Net asset value per share				
Share "B USD - Capitalisation"	0	0	105.15	10.000
Share "Classic - Capitalisation"	1 168.62	1 579.47	1 779.30	857 050.506
Share "Classic - Distribution"	947.94	1 252.87	1 386.59	109 630.714
Share "Classic CZK - Capitalisation"	1 323.56	1 848.58	2 022.37	215 571.064
Share "Classic H EUR - Capitalisation"	117.02	168.12	183.93	1 435 332.138
Share "Classic USD - Capitalisation"	1 316.87	1 940.09	2 118.28	42 362.605
Share "Classic USD - Distribution"	330.65	476.01	510.47	27 843.346
Share "I - Capitalisation"	1 322.30	1 805.50	2 044.23	167 346.778
Share "I GBP - Capitalisation"	118.41	170.79	185.44	3 431.666
Share "I Plus - Capitalisation"	108.21	147.98	167.67	337 037.742
Share "I USD - Capitalisation"	105.94	157.68	173.04	191 427.788
Share "K - Capitalisation"	0	0	111.59	201 678.864
Share "N - Capitalisation"	528.44	708.90	795.62	62 831.052
Share "Privilege - Capitalisation"	367.40	501.07	566.99	185 264.647
Share "Privilege - Distribution"	301.27	401.81	446.70	78 795.088
Share "Privilege H EUR - Capitalisation"	114.87	166.15	182.55	37 972.961
Share "Privilege RH USD - Capitalisation"	140.92	194.83	220.84	2 258.230
Share "Privilege USD - Capitalisation"	126.37	187.84	206.02	148 955.157
Share "UI6 H EUR - Capitalisation"	0	103.93	114.43	502 800.000
Share "UP4 - Distribution"	0	135.42	150.71	578 895.193
Share "X - Capitalisation"	0	134.00	152.16	261 147.403
Share "X - Distribution"	0	0	106 014.92	469.162
<b>Ecosystem Restoration</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	0	0	103 194 766	
Net asset value per share				
Share "Classic - Capitalisation"	0	0	100.79	6 752.164
Share "Classic - Distribution"	0	0	100.80	10.000
Share "Classic H EUR - Capitalisation"	0	0	100.79	135.000
Share "Classic HKD - Capitalisation"	0	0	97.80	10.000
Share "Classic RH CNH - Capitalisation"	0	0	1 010.84	100.000
Share "Classic RH CZK - Capitalisation"	0	0	1 008.55	100.613
Share "Classic RH SGD - Capitalisation"	0	0	100.92	100.000
Share "Classic USD - Capitalisation"	0	0	97.64	10.000
Share "I - Capitalisation"	0	0	100.88	6 845.841
Share "I USD - Capitalisation"	0	0	97.71	10.000
Share "IH EUR - Capitalisation"	0	0	100.88	3 088.791
Share "N - Capitalisation"	0	0	100.75	10.000
Share "Privilege - Capitalisation"	0	0	100.87	10.000
Share "Privilege - Distribution"	0	0	100.87	10.000
Share "Privilege RH GBP - Capitalisation"	0	0	100.97	100.000
Share "Privilege USD - Capitalisation"	0	0	98.01	10.000
Share "X - Capitalisation"	0	0	100 931.73	1 005.200



# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 9)

<b>Emerging Bond</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	1 067 581 875	777 522 150	779 727 906	
Net asset value per share				
Share "B MD - Distribution"	0	0	101.00	10.000
Share "BH AUD MD - Distribution"	0	0	100.86	600.000
Share "Classic - Capitalisation"	484.18	510.38	504.00	40 088.321
Share "Classic - Distribution"	79.39	78.90	74.83	125 392.484
Share "Classic EUR - Capitalisation"	430.22	416.05	423.89	16 804.065
Share "Classic EUR - Distribution"	285.23	260.57	255.14	15 032.528
Share "Classic H AUD MD - Distribution"	82.13	77.70	73.38	8 194.488
Share "Classic H EUR - Capitalisation"	101.61	104.92	103.13	179 156.521
Share "Classic H EUR - Distribution"	89.97	87.47	82.57	117 665.362
Share "Classic MD - Distribution"	97.54	94.23	89.00	271 667.194
Share "I - Capitalisation"	39.99	42.54	42.19	4 115 388.920
Share "IH EUR - Capitalisation"	115.18	120.00	118.54	2 699 706.395
Share "N - Capitalisation"	437.06	458.40	451.55	10 391.954
Share "Privilege - Capitalisation"	31.19	33.12	32.82	495 699.025
Share "Privilege H EUR - Capitalisation"	103.31	107.33	105.92	6 216.089
Share "X - Capitalisation"	141.62	151.45	150.64	691 352.379
<b>Emerging Bond Opportunities</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	551 306 469	474 157 424	541 304 896	
Net asset value per share				
Share "B MD - Distribution"	0	0	100.70	10.000
Share "B RH AUD MD - Distribution"	0	0	100.58	100.000
Share "B RH ZAR MD - Distribution"	0	0	1 014.69	100.000
Share "Classic - Capitalisation"	227.98	236.99	230.47	166 104.263
Share "Classic - Distribution"	142.20	139.00	129.67	28 274.756
Share "Classic EUR MD - Distribution"	95.84	82.97	79.57	20 417.470
Share "Classic HKD MD - Distribution"	87.66	82.42	76.87	177 473.692
Share "Classic MD - Distribution"	19.53	18.44	17.17	10 989 512.124
Share "Classic RH AUD MD - Distribution"	87.67	81.50	75.88	38 446.994
Share "Classic RH CNH MD - Distribution"	858.53	809.74	753.18	939.152
Share "Classic RH EUR - Capitalisation"	71.24	72.50	70.15	546 607.158
Share "Classic RH EUR - Distribution"	20.62	19.71	18.28	320 479.299
Share "Classic RH HKD MD - Distribution"	88.44	83.59	77.68	300.000
Share "Classic RH SGD MD - Distribution"	88.13	82.43	76.69	2 315.409
Share "Classic RH ZAR MD - Distribution"	868.80	786.88	736.37	28 838.205
Share "Classic SGD MD - Distribution"	89.32	83.09	0	0
Share "I - Capitalisation"	125.15	131.53	128.61	787 815.602
Share "I Plus RH EUR - Capitalisation"	97.98	0	0	0
Share "I RH EUR - Capitalisation"	82.46	84.88	82.58	106 281.485
Share "N - Capitalisation"	125.45	129.76	125.88	13 898.976
Share "Privilege - Capitalisation"	107.83	113.05	110.40	863 885.023
Share "Privilege EUR - Capitalisation"	107.25	103.17	103.95	312 967.173
Share "Privilege RH EUR - Capitalisation"	96.34	98.80	0	0
Share "Privilege RH EUR - Distribution"	67.99	65.53	61.10	24 338.284
Share "X - Capitalisation"	127.94	135.28	132.66	10 400.000

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 9)

Emerging Equity	USD	USD	USD	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	1 019 680 945	862 754 486	585 191 113	
Net asset value per share				
Share "B - Capitalisation"	0	0	96.30	10.000
Share "Classic - Capitalisation"	687.45	766.38	755.49	174 539.057
Share "Classic - Distribution"	154.17	166.85	161.26	197 712.713
Share "Classic CZK - Capitalisation"	1 052.11	1 111.82	1 098.28	24 139.153
Share "Classic EUR - Capitalisation"	135.73	138.82	141.19	1 097 822.346
Share "Classic EUR - Distribution"	108.50	107.82	107.55	63 538.673
Share "I - Capitalisation"	810.58	913.78	905.80	65 543.812
Share "I EUR - Capitalisation"	106.10	109.73	112.23	13 019.375
Share "N - Capitalisation"	199.07	220.26	216.32	25 110.774
Share "Privilege - Capitalisation"	111.20	125.21	124.05	220 649.429
Share "Privilege EUR - Capitalisation"	106.07	109.57	112.02	18 046.080
Share "X - Capitalisation"	121.10	137.54	136.84	964 482.597
<b>Emerging Multi-Asset Income</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	120 015 522	94 401 207	86 361 525	
Net asset value per share				
Share "Classic - Capitalisation"	123.65	124.85	126.25	105 339.121
Share "Classic - Distribution"	104.26	98.41	91.88	845.736
Share "Classic EUR - Capitalisation"	124.54	115.38	120.37	36 968.944
Share "Classic EUR - Distribution"	104.65	90.82	87.59	23 354.809
Share "Classic HKD MD - Distribution"	96.77	89.32	87.93	177 080.000
Share "Classic MD - Distribution"	96.33	89.31	87.80	72 888.514
Share "Classic RH AUD MD - Distribution"	97.97	89.39	87.78	18 317.071
Share "Classic RH CNH MD - Distribution"	97.79	90.37	88.88	382 475.123
Share "Classic RH EUR - Capitalisation"	98.06	97.19	97.73	8 473.942
Share "Classic RH EUR - Distribution"	86.18	79.78	74.08	722.225
Share "Classic RH SGD MD - Distribution"	99.29	91.21	89.67	13 051.111
Share "I - Capitalisation"	128.29	130.67	132.71	2 114.691
Share "I RH EUR - Capitalisation"	98.41	98.30	99.33	2 896.674
Share "Privilege - Capitalisation"	114.69	0	0	0
Share "Privilege EUR - Distribution"	94.08	82.22	0	0
Share "Privilege RH EUR - Capitalisation"	0	111.76	113.06	100.000
Share "X - Capitalisation"	130.03	133.10	135.51	353 170.368
<b>Energy Transition</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	138 767 307	1 957 845 101	3 541 018 331	
Net asset value per share				
Share "B USD - Capitalisation"	0	0	104.49	10.000
Share "Classic - Capitalisation"	468.57	1 239.68	1 330.68	732 755.895
Share "Classic - Distribution"	261.33	672.80	707.85	170 934.265
Share "Classic H EUR - Capitalisation"	0	0	88.24	130 935.522
Share "Classic RH CNH - Capitalisation"	0	0	1 101.37	10.000
Share "Classic RH SGD - Capitalisation"	0	0	93.09	101 000.132
Share "Classic Solidarity H EUR - Capitalisation"	0	0	93.81	127 129.809
Share "Classic USD - Capitalisation"	66.67	192.26	200.02	6 701 099.647
Share "Classic USD - Distribution"	293.03	821.58	837.50	34 491.946
Share "I - Capitalisation"	539.26	1 441.43	1 555.09	392 669.960
Share "I Plus - Capitalisation"	0	0	90.23	823 714.046
Share "I USD - Capitalisation"	0	0	110.39	31 010.000
Share "K - Capitalisation"	0	0	97.36	584 703.691
Share "N - Capitalisation"	425.09	1 116.22	1 193.69	112 219.136
Share "Privilege - Capitalisation"	83.04	221.69	239.03	232 300.702
Share "Privilege - Distribution"	66.38	172.44	182.25	373 680.958
Share "Privilege H USD - Capitalisation"	0	0	89.26	23 343.461
Share "Privilege USD - Capitalisation"	0	0	110.31	40 346.673
Share "X - Capitalisation"	0	2 943.33	3 184.86	79 472.822

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 9)

<b>Enhanced Bond 6M</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	3 631 459 115	2 384 680 925	2 805 442 527	
Net asset value per share				
Share "Classic - Capitalisation"	109.69	110.63	110.84	2 012 798.580
Share "Classic - Distribution"	102.20	103.09	103.29	84 976.152
Share "I - Capitalisation"	113.46	114.69	115.05	15 535 692.396
Share "I - Distribution"	100.16	101.25	101.57	200 200.000
Share "I Plus - Capitalisation"	100.18	101.32	101.66	959 982.730
Share "N - Capitalisation"	106.17	106.97	107.12	77 237.018
Share "Privilege - Capitalisation"	89.37	90.28	90.52	3 522 091.974
Share "Privilege - Distribution"	102.55	103.59	103.86	125 071.545
Share "X - Capitalisation"	115.42	116.78	117.20	2 800 771.605

<b>Environmental Absolute Return Thematic Equity (EARTH)</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	0	140 427 979	526 281 918	
Net asset value per share				
Share "Classic - Capitalisation"	0	126.10	128.44	324 393.095
Share "Classic - Distribution"	0	135.24	129.58	22 959.631
Share "Classic RH CZK - Capitalisation"	0	1 313.58	1 366.44	66 222.809
Share "Classic RH EUR - Capitalisation"	0	129.06	132.33	349 009.654
Share "Classic RH SGD - Capitalisation"	0	0	106.46	100.000
Share "I - Capitalisation"	0	142.80	0	0
Share "I - Capitalisation"	0	0	92.02	20 720.857
Share "I EUR - Capitalisation"	0	0	95.24	62 880.533
Share "I Plus - Capitalisation"	0	0	152.03	349 741.391
Share "I RH EUR - Capitalisation"	0	0	95.51	306 400.237
Share "IH JPY - Capitalisation"	0	0	10 828.00	199 800.000
Share "N - Capitalisation"	0	0	94.68	9 145.061
Share "Privilege - Capitalisation"	0	124.84	129.98	221 296.424
Share "Privilege - Distribution"	0	0	92.91	21 516.142
Share "Privilege RH EUR - Capitalisation"	0	0	92.46	299 779.793
Share "U7 - Capitalisation"	0	0	89.86	174 910.585
Share "X - Capitalisation"	0	144 166.96	154 561.63	1 462.614

<b>Euro Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	859 782 659	890 438 388	812 957 985	
Net asset value per share				
Share "Classic - Capitalisation"	227.78	233.92	228.12	643 414.456
Share "Classic - Distribution"	116.05	119.18	116.22	507 351.515
Share "I - Capitalisation"	23.19	23.97	23.45	8 014 994.104
Share "N - Capitalisation"	206.26	210.76	205.01	13 978.654
Share "Privilege - Capitalisation"	169.09	174.43	170.47	317 198.016
Share "Privilege - Distribution"	114.91	118.54	115.85	125 027.451
Share "X - Capitalisation"	127.70	132.39	129.71	2 681 701.282

<b>Euro Bond Opportunities</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	324 415 563	265 387 532	275 505 789	
Net asset value per share				
Share "Classic - Capitalisation"	446.58	459.72	452.78	330 939.946
Share "Classic - Distribution"	26.35	27.12	26.71	2 119 432.213
Share "I - Capitalisation"	488.47	506.11	500.06	64 545.799
Share "N - Capitalisation"	144.37	147.88	145.29	39 263.887
Share "Privilege - Capitalisation"	122.84	127.04	125.40	247 739.581
Share "X - Capitalisation"	99.53	0	0	0

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 9)

<b>Euro Corporate Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	2 257 780 682	1 961 481 625	1 700 638 470	
Net asset value per share				
Share "Classic - Capitalisation"	194.58	198.94	198.61	976 705.336
Share "Classic - Distribution"	117.66	119.52	118.78	727 796.808
Share "Classic H CZK - Capitalisation"	112.58	11 568.94	11 582.54	16 671.047
Share "I - Capitalisation"	217.65	223.97	224.32	2 565 540.988
Share "I - Distribution"	108.19	110.62	110.29	484 175.394
Share "N - Capitalisation"	177.44	180.51	179.76	28 123.676
Share "Privilege - Capitalisation"	165.64	170.12	170.22	326 685.016
Share "Privilege - Distribution"	116.68	119.06	118.59	644 392.270
Share "X - Capitalisation"	234.08	241.60	242.33	1 805 745.400
Share "X - Distribution"	205.74	210.99	210.68	992 341.027
<b>Euro Corporate Bond Opportunities</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	295 517 255	273 678 392	266 346 249	
Net asset value per share				
Share "Classic - Capitalisation"	115.92	117.12	117.11	1 476 318.905
Share "Classic - Distribution"	110.29	110.71	110.19	168 500.863
Share "I - Capitalisation"	0	107.53	107.87	1 000.000
Share "K - Capitalisation"	0	0	99.40	95 839.356
Share "N - Capitalisation"	103.30	103.84	103.58	122 501.922
Share "X - Capitalisation"	105.51	107.61	108.11	486 267.432
<b>Euro Covered Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	132 132 443	68 591 941	66 433 247	
Net asset value per share				
Share "Classic - Capitalisation"	113.24	113.92	111.92	4 233.693
Share "Classic - Distribution"	108.88	109.54	107.61	672.919
Share "I - Capitalisation"	118.96	120.47	118.73	553 753.097
Share "Privilege - Capitalisation"	99.44	100.44	98.87	1 393.044
Share "X - Capitalisation"	111.84	0	0	0
<b>Euro Defensive Equity</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	49 070 110	50 348 959	121 220 223	
Net asset value per share				
Share "Classic - Capitalisation"	157.11	156.24	179.03	81 756.732
Share "Classic - Distribution"	114.82	110.08	123.52	2 091.940
Share "I - Capitalisation"	120.46	120.83	139.06	293 179.354
Share "I - Distribution"	0	0	111.00	165 913.213
Share "Privilege - Capitalisation"	105.75	105.85	121.68	254.000
Share "X - Capitalisation"	0	0	112 783.96	417.682

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 9)

<b>Euro Equity</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	1 622 216 356	1 573 211 384	1 645 018 544	
Net asset value per share				
Share "Classic - Capitalisation"	548.72	567.62	643.26	1 081 744.451
Share "Classic - Distribution"	284.77	283.46	314.48	268 295.272
Share "Classic H CZK - Capitalisation"	47.52	4 953.80	5 629.92	78 721.882
Share "Classic H SGD - Capitalisation"	145.29	151.46	0	0
Share "Classic H USD - Capitalisation"	146.07	153.09	174.20	5 194.349
Share "Classic USD - Capitalisation"	616.04	694.74	763.05	471.427
Share "I - Capitalisation"	647.79	676.95	771.04	553 007.815
Share "I - Distribution"	115.03	115.68	129.00	7 609.999
Share "K - Capitalisation"	0	0	112.58	150 590.053
Share "N - Capitalisation"	499.00	512.34	578.46	11 809.215
Share "Privilege - Capitalisation"	188.61	196.86	224.09	484 325.528
Share "Privilege - Distribution"	129.25	129.83	144.70	26 620.375
Share "X - Capitalisation"	202.52	212.91	243.22	1 162 790.481
<b>Euro Government Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	1 275 227 375	1 193 900 825	1 229 172 382	
Net asset value per share				
Share "Classic - Capitalisation"	416.11	433.98	419.94	271 972.642
Share "Classic - Distribution"	241.02	125.44	121.38	122 246.281
Share "I - Capitalisation"	225.42	236.58	229.67	3 671 553.035
Share "N - Capitalisation"	377.78	391.95	378.33	13 697.355
Share "Privilege - Capitalisation"	224.10	234.74	227.65	39 450.490
Share "Privilege - Distribution"	122.03	127.57	123.72	64 654.507
Share "X - Capitalisation"	492.85	518.55	504.02	465 703.774
<b>Euro High Quality Government Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	353 043 827	374 290 585	282 523 325	
Net asset value per share				
Share "Classic - Capitalisation"	121.70	125.11	121.15	8 348.432
Share "Classic - Distribution"	117.84	121.11	117.27	79 076.902
Share "I - Capitalisation"	13 069.43	13 479.64	13 075.13	798.368
Share "Privilege - Capitalisation"	102.52	105.59	102.32	3 799.977
Share "Privilege - Distribution"	102.52	0	0	0
Share "X - Capitalisation"	118.16	122.07	118.51	2 205 826.349
<b>Euro High Yield Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	567 933 848	526 487 738	651 375 438	
Net asset value per share				
Share "Classic - Capitalisation"	212.85	220.83	228.14	365 914.972
Share "Classic - Distribution"	98.95	99.27	99.69	988 801.514
Share "Classic H USD - Capitalisation"	127.93	135.08	0	0
Share "Classic H USD MD - Distribution"	101.42	99.28	100.55	1 010.000
Share "Classic MD - Distribution"	92.88	91.44	92.55	18 037.959
Share "I - Capitalisation"	241.84	253.04	262.52	930 491.333
Share "I - Distribution"	100.19	101.37	102.23	600 312.865
Share "K - Capitalisation"	0	0	102.57	74 544.593
Share "N - Capitalisation"	104.54	107.92	111.22	22 454.819
Share "N - Distribution"	120.96	120.73	120.93	15 246.047
Share "Privilege - Capitalisation"	148.39	155.04	160.72	68 825.607
Share "Privilege - Distribution"	101.69	102.74	103.54	42 616.713
Share "X - Capitalisation"	158.95	167.22	173.96	772 967.555

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 9)

<b>Euro High Yield Short Duration Bond</b>	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	130 166 528	129 603 936	198 863 208	
Net asset value per share				
Share "Classic - Capitalisation"	110.09	112.21	115.47	630 776.348
Share "Classic - Distribution"	94.38	93.30	93.45	62 215.964
Share "Classic H USD - Capitalisation"	121.44	125.82	129.88	96 526.590
Share "Classic H USD - Distribution"	95.78	96.16	96.68	22 627.399
Share "I - Capitalisation"	114.63	117.77	121.67	795 612.238
Share "IH USD - Capitalisation"	123.14	0	0	0
Share "N - Distribution"	94.36	92.81	92.72	1 287.193
Share "NH USD - Capitalisation"	117.56	121.11	124.78	2 645.629
Share "Privilege - Capitalisation"	0	101.59	104.80	70 166.060
Share "Privilege H USD - Capitalisation"	124.52	129.64	134.25	28 688.698
Share "X - Capitalisation"	115.25	118.64	0	0
<b>Euro Inflation-Linked Bond</b>	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	206 431 707	235 127 729	237 355 547	
Net asset value per share				
Share "Classic - Capitalisation"	144.48	146.69	148.93	241 966.223
Share "Classic - Distribution"	118.84	120.65	122.50	112 887.207
Share "I - Capitalisation"	159.74	163.23	166.26	891 301.297
Share "N - Capitalisation"	133.71	135.07	136.79	55 656.466
Share "Privilege - Capitalisation"	121.99	124.46	126.63	208 512.717
Share "Privilege - Distribution"	114.03	116.30	118.34	23 184.461
Share "X - Capitalisation"	121.76	124.79	127.30	19 963.669
<b>Euro Medium Term Bond</b>	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	483 562 921	469 480 336	442 881 218	
Net asset value per share				
Share "Classic - Capitalisation"	185.25	186.84	185.42	713 122.725
Share "Classic - Distribution"	107.88	108.81	107.98	291 936.011
Share "I - Capitalisation"	192.11	194.73	193.73	681 594.101
Share "N - Capitalisation"	168.13	168.73	167.04	19 973.235
Share "Privilege - Capitalisation"	139.10	140.79	139.96	929 492.797
Share "Privilege - Distribution"	108.54	109.85	109.22	125 016.776
<b>Euro Mid Cap</b>	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	54 594 763	34 839 225	34 539 796	
Net asset value per share				
Share "Classic - Capitalisation"	865.20	859.19	957.07	30 851.919
Share "Classic - Distribution"	484.57	464.77	508.54	3 529.344
Share "Classic USD - Capitalisation"	971.20	1 051.26	1 134.98	1 146.956
Share "I - Capitalisation"	269.58	270.44	302.78	100.001
Share "N - Capitalisation"	745.12	734.42	815.05	2 117.186
Share "Privilege - Capitalisation"	174.04	174.40	195.13	1 864.469

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 9)

<b>Euro Money Market</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	1 031 618 428	1 179 987 397	901 470 291	
Net asset value per share				
Share "Classic - Capitalisation"	207.473131	206.563260	205.969432	2 645 194.168
Share "Classic - Distribution"	102.231345	101.783002	101.490405	444 985.465
Share "I - Capitalisation"	71.511893	71.233379	71.046188	2 674 437.526
Share "Privilege - Capitalisation"	977.732434	973.541877	970.791353	117 412.948
Share "Privilege - Distribution"	99.326940	98.901282	98.621948	10 510.000
Share "X - Capitalisation"	222.697870	221.919159	221.379974	29 139.104
<b>Euro Short Term Bond Opportunities</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	322 682 975	208 562 175	185 032 305	
Net asset value per share				
Share "Classic - Capitalisation"	121.90	122.40	122.26	444 643.940
Share "Classic - Distribution"	98.74	99.14	99.02	65 294.442
Share "I - Capitalisation"	129.93	131.05	131.19	477 493.430
Share "N - Capitalisation"	113.25	113.15	112.74	16 808.066
Share "Privilege - Capitalisation"	1 007.52	1 014.68	1 015.02	17 280.891
Share "Privilege - Distribution"	102.80	103.52	103.56	145 673.397
Share "X - Capitalisation"	133.26	134.67	134.95	200 392.398
<b>Euro Short Term Corporate Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	53 607 997	39 542 965	36 283 059	
Net asset value per share				
Share "Classic - Capitalisation"	102.90	101.40	101.79	15 484.334
Share "Classic - Distribution"	102.87	101.37	101.76	2 874.676
Share "I - Capitalisation"	105.84	104.77	105.41	237 667.231
Share "I - Distribution"	100.25	0	0	0
Share "N - Capitalisation"	0	100.92	101.06	2 100.000
Share "Privilege - Capitalisation"	104.53	103.32	103.87	44 390.196
Share "X - Capitalisation"	106.20	105.33	106.08	42 780.909
<b>Euro Short Term Corporate Bond Opportunities</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	495 708 772	398 406 216	399 752 951	
Net asset value per share				
Share "Classic - Capitalisation"	127.73	127.48	128.48	1 784 537.184
Share "Classic - Distribution"	50.28	49.87	50.26	600 580.010
Share "I - Capitalisation"	48.70	48.95	49.50	1 692 292.311
Share "K - Capitalisation"	0	0	100.25	126 933.260
Share "N - Capitalisation"	115.38	114.58	115.19	13 645.678
Share "Privilege - Capitalisation"	892.35	895.60	905.04	33 392.453
Share "Privilege - Distribution"	100.11	100.15	101.20	7 563.915
Share "X - Distribution"	101.08	101.68	103.03	109 115.223

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 9)

<b>Europe Convertible</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	153 660 988	127 168 842	126 483 439	
Net asset value per share				
Share "Classic - Capitalisation"	151.12	160.13	162.33	561 504.142
Share "Classic - Distribution"	91.40	96.32	97.14	126 928.458
Share "I - Capitalisation"	176.94	189.03	192.40	71 830.872
Share "I - Distribution"	98.95	105.15	106.47	37 223.025
Share "N - Capitalisation"	95.78	100.87	101.96	453.134
Share "N - Distribution"	131.90	138.18	138.94	11 409.264
Share "Privilege - Capitalisation"	117.20	125.00	127.11	21 406.527
Share "Privilege - Distribution"	107.51	114.05	115.39	7 530.729
<b>Europe Dividend</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	270 593 934	200 688 359	186 615 667	
Net asset value per share				
Share "Classic - Capitalisation"	99.02	89.55	100.96	526 647.541
Share "Classic - Distribution"	45.80	39.66	43.63	109 829.916
Share "Classic RH USD MD - Distribution"	90.14	77.27	86.15	9 147.725
Share "I - Capitalisation"	117.24	107.12	121.37	364 559.898
Share "N - Capitalisation"	85.75	76.98	86.46	30 949.102
Share "N - Distribution"	97.98	84.18	92.25	952.769
Share "Privilege - Capitalisation"	132.39	120.82	136.82	6 268.172
Share "Privilege - Distribution"	114.86	100.36	110.89	193 540.614
Share "X - Capitalisation"	133.63	122.83	139.59	420 224.140
<b>Europe Emerging Equity</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	67 718 669	47 154 465	51 914 874	
Net asset value per share				
Share "Classic - Capitalisation"	132.88	102.67	118.06	276 712.728
Share "Classic - Distribution"	256.19	187.87	206.38	17 489.887
Share "Classic USD - Capitalisation"	149.18	125.63	140.04	28 430.240
Share "I - Capitalisation"	155.10	121.18	140.13	6 841.712
Share "N - Capitalisation"	119.91	91.96	105.36	7 381.373
Share "Privilege - Capitalisation"	108.75	84.87	98.08	107 478.367
<b>Europe Equity</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	1 498 742 896	1 331 838 176	1 412 747 758	
Net asset value per share				
Share "Classic - Capitalisation"	236.75	240.23	270.69	1 873 406.421
Share "Classic - Distribution"	142.40	138.53	152.30	538 126.691
Share "Classic CHF - Capitalisation"	145.04	146.43	167.24	63 967.342
Share "Classic CHF - Distribution"	120.85	116.81	130.22	1 374.318
Share "Classic USD - Capitalisation"	265.74	293.92	321.01	10 132.994
Share "I - Capitalisation"	277.11	284.06	321.70	974 948.543
Share "I Plus - Capitalisation"	110.23	113.50	128.83	499 789.000
Share "N - Capitalisation"	167.53	168.72	189.41	36 616.208
Share "Privilege - Capitalisation"	181.17	185.49	209.94	52 284.554
Share "Privilege - Distribution"	111.08	109.04	120.42	502 466.653
Share "X - Capitalisation"	194.51	200.58	227.84	1 556 182.795



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## Key figures relating to the last 3 years (Note 9)

Europe Growth	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	606 889 374	533 370 551	504 046 644	
Net asset value per share				
Share "Classic - Capitalisation"	52.64	54.83	61.44	520 663.359
Share "Classic - Distribution"	151.73	151.59	165.64	59 376.714
Share "Classic RH SGD MD - Distribution"	112.91	112.19	125.07	10 338.745
Share "Classic RH SGD - Capitalisation"	134.68	141.43	159.08	960.000
Share "Classic RH USD - Capitalisation"	135.27	142.64	160.29	1 710.502
Share "Classic RH USD MD - Distribution"	112.41	111.86	124.58	12 470.580
Share "Classic USD - Capitalisation"	59.09	67.09	72.86	22 925.998
Share "I - Capitalisation"	210.21	221.19	249.10	1 494 162.585
Share "I - Distribution"	0	0.01	0	0
Share "N - Capitalisation"	76.11	78.69	87.84	12 693.192
Share "Privilege - Capitalisation"	184.20	193.62	217.91	18 304.171
Share "Privilege - Distribution"	133.47	134.57	147.71	472 330.308
Share "X - Capitalisation"	0	107.18	121.06	93 270.000
Share "X3 - Capitalisation"	0	0	0.01	1 000 000.000
<b>Europe High Conviction Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	0	0	319 252 942	
Net asset value per share				
Share "Classic - Capitalisation"	0	0	336.42	146 621.432
Share "I - Capitalisation"	0	0	101.16	3 548.365
Share "I Plus - Capitalisation"	0	0	16 291.89	10 240.000
Share "Privilege - Capitalisation"	0	0	341.56	300 796.002
<b>Europe Multi-Asset Income</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	0	201 000 901	158 781 079	
Net asset value per share				
Share "Classic - Capitalisation"	0	104.44	108.98	408 766.353
Share "Classic MD - Distribution"	0	75.51	77.20	873 261.433
Share "Classic RH AUD - Capitalisation"	0	113.16	118.43	370.123
Share "Classic RH AUD MD - Distribution"	0	74.79	76.52	145 995.838
Share "Classic RH CAD MD - Distribution"	0	73.11	74.70	29 220.973
Share "Classic RH CNH MD - Distribution"	0	75.04	76.90	23 165.628
Share "Classic RH HKD MD - Distribution"	0	74.76	76.28	377 420.774
Share "Classic RH SGD - Capitalisation"	0	113.10	118.51	9 392.163
Share "Classic RH SGD MD - Distribution"	0	76.59	78.37	73 761.908
Share "Classic RH USD - Capitalisation"	0	114.77	120.26	66 090.922
Share "Classic RH USD MD - Distribution"	0	76.29	78.08	272 636.164
Share "I - Capitalisation"	0	97.26	101.91	10.012
Share "I RH USD MD - Distribution"	0	78.74	80.92	81 893.235
Share "Privilege - Capitalisation"	0	107.57	112.66	123.000
Share "Privilege MD - Distribution"	0	84.20	86.41	151.000
Share "Privilege RH USD - Capitalisation"	0	118.04	124.04	300.000
Share "Privilege RH USD MD - Distribution"	0	84.71	86.94	3 400.570

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## Key figures relating to the last 3 years (Note 9)

<b>Europe Real Estate Securities</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	418 035 100	316 290 451	268 733 539	
Net asset value per share				
Share "Classic - Capitalisation"	332.69	292.50	318.31	57 809.506
Share "Classic - Distribution"	176.43	147.37	155.11	111 628.962
Share "I - Capitalisation"	394.79	350.64	383.53	130 335.692
Share "N - Capitalisation"	300.58	262.30	284.39	1 832.641
Share "Privilege - Capitalisation"	197.13	174.96	191.24	1 184.634
Share "Privilege - Distribution"	173.86	146.56	154.96	56 849.518
Share "X - Capitalisation"	220.94	197.67	216.98	763 073.658
Share "X - Distribution"	106.84	90.84	96.46	81 893.509
<b>Europe Small Cap</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	1 704 498 454	1 296 723 215	1 303 124 572	
Net asset value per share				
Share "Classic - Capitalisation"	255.14	250.17	277.84	1 289 299.337
Share "Classic - Distribution"	220.10	208.60	227.93	345 837.161
Share "Classic RH SGD - Capitalisation"	190.43	188.44	210.09	2 447.882
Share "Classic RH USD - Capitalisation"	142.13	141.60	157.82	54 216.652
Share "Classic USD - Capitalisation"	286.34	306.05	329.43	5 081.024
Share "I - Capitalisation"	287.81	285.52	318.93	2 225 730.993
Share "I - Distribution"	101.62	0	111.19	145.000
Share "N - Capitalisation"	233.47	227.22	251.41	42 099.736
Share "Privilege - Capitalisation"	222.94	220.82	246.45	192 387.262
Share "Privilege - Distribution"	206.30	197.51	216.90	39 449.349
Share "X - Capitalisation"	251.87	251.61	282.04	226 347.731
Share "X2 - Capitalisation"	0	0	111 691.13	151.000
<b>Europe Small Cap Convertible</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	271 088 298	270 444 520	301 090 820	
Net asset value per share				
Share "Classic - Capitalisation"	170.99	181.75	188.70	748 694.473
Share "Classic - Distribution"	131.75	139.27	143.89	330 322.882
Share "I - Capitalisation"	187.67	201.10	209.65	419 787.693
Share "I - Distribution"	101.00	107.63	111.66	700.000
Share "IH EUR - Distribution"	98.69	105.72	0	0
Share "N - Capitalisation"	98.47	104.04	107.69	760.904
Share "N - Distribution"	155.55	163.44	168.37	52 289.619
Share "Privilege - Capitalisation"	147.23	157.50	164.05	65 265.345
Share "Privilege - Distribution"	133.46	141.99	147.19	31 285.324
<b>Flexible Global Credit</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	119 751 893	66 612 352	45 223 778	
Net asset value per share				
Share "Classic - Capitalisation"	101.48	98.56	98.18	28 024.808
Share "Classic - Distribution"	100.05	96.66	96.29	5 700.600
Share "Classic RH USD - Capitalisation"	111.40	109.79	0	0
Share "Classic RH USD - Distribution"	107.96	105.56	0	0
Share "N - Capitalisation"	99.61	0	0	0
Share "Privilege - Capitalisation"	102.89	0	0	0
Share "X - Distribution"	104.28	101.43	101.36	413 612.600

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 9)

<b>Flexible Opportunities</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	22 744 576	19 331 307	19 095 762	
Net asset value per share				
Share "Classic - Capitalisation"	107.16	104.23	104.90	66 192.477
Share "Classic - Distribution"	107.15	104.23	104.89	6 919.196
Share "Classic RH CZK - Capitalisation"	1 083.14	1 056.00	1 065.53	10 908.790
Share "I - Capitalisation"	121.02	118.61	119.82	88 655.886
Share "I RH GBP - Capitalisation"	108.52	106.22	0	0
Share "N - Capitalisation"	106.70	103.01	103.29	3 373.050
Share "Privilege EUR - Capitalisation"	107.57	0	0	0
Share "X - Capitalisation"	107.91	0	0	0
<b>Frontiers Equity</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	71 120 232	67 435 372	65 226 045	
Net asset value per share				
Share "Classic - Capitalisation"	120.28	111.80	107.31	7 866.736
Share "Classic - Distribution"	96.93	85.40	78.87	2 407.654
Share "N - Capitalisation"	107.08	98.79	94.47	575.828
Share "X - Capitalisation"	128.67	122.03	118.31	542 104.636
<b>Germany Multi-Factor Equity</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	93 566 002	76 822 673	71 669 168	
Net asset value per share				
Share "Classic - Capitalisation"	292.94	279.27	305.48	199 122.323
Share "Classic - Distribution"	232.75	213.17	227.75	7 030.728
Share "Classic USD - Capitalisation"	120.10	124.81	132.33	421.785
Share "I - Capitalisation"	142.12	0	0	0
Share "N - Capitalisation"	84.21	79.68	86.83	35 029.634
Share "Privilege - Capitalisation"	171.43	164.91	181.19	33 950.410
<b>Global Absolute Return Multi-Factor Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	0	13 946 103	12 545 984	
Net asset value per share				
Share "Classic - Capitalisation"	0	97.89	94.49	10.000
Share "I - Capitalisation"	0	97.92	94.87	93 198.000
Share "X - Capitalisation"	0	97.95	94.96	39 000.000
<b>Global Bond Opportunities</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	488 463 520	527 708 894	428 790 541	
Net asset value per share				
Share "Classic - Capitalisation"	374.52	387.25	382.23	350 196.240
Share "Classic - Distribution"	205.80	212.79	210.04	620 717.987
Share "Classic H USD - Capitalisation"	417.35	438.89	434.90	9 208.402
Share "I - Capitalisation"	406.39	422.91	418.79	91 416.697
Share "K - Capitalisation"	0	0	98.37	171 009.774
Share "N - Capitalisation"	126.49	130.14	128.13	49 340.591
Share "Privilege - Capitalisation"	128.03	132.98	131.55	14 058.639
Share "Privilege - Distribution"	99.75	103.60	102.49	6 349.376
Share "X - Capitalisation"	135.99	141.95	140.77	690 899.217

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## Key figures relating to the last 3 years (Note 9)

Global Convertible	USD	USD	USD	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	638 271 924	843 864 221	1 227 913 230	
Net asset value per share				
Share "Classic - Capitalisation"	111.92	146.54	151.00	254 362.034
Share "Classic - Distribution"	106.43	138.62	142.15	37 234.863
Share "Classic MD - Distribution"	102.47	133.58	137.40	18 577.809
Share "Classic RH CHF - Capitalisation"	103.37	133.03	0	0
Share "Classic RH CZK - Capitalisation"	31.92	4 114.61	4 230.84	65 091.682
Share "Classic RH EUR - Capitalisation"	158.59	204.14	209.52	1 033 373.807
Share "Classic RH EUR - Distribution"	85.19	109.12	111.42	1 070 755.577
Share "Classic RH PLN - Distribution"	465.31	600.67	614.16	589.556
Share "I - Capitalisation"	176.33	232.76	240.84	1 550 262.514
Share "I RH EUR - Capitalisation"	178.12	230.96	238.02	1 179 039.724
Share "I RH NOK - Capitalisation"	150.97	195.73	201.98	26 951.434
Share "N - Capitalisation"	102.27	133.10	136.75	14 099.712
Share "N RH EUR - Capitalisation"	103.64	132.74	135.79	77 576.478
Share "N RH EUR - Distribution"	98.80	125.77	128.01	14 365.011
Share "Privilege - Capitalisation"	104.58	137.83	142.50	6 209.585
Share "Privilege RH EUR - Capitalisation"	117.72	152.43	156.77	154 499.932
Share "Privilege RH EUR - Distribution"	110.86	142.92	146.38	74 688.705
Share "X - Capitalisation"	0	133.71	138.77	32 755.837
Global Enhanced Bond 36M	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	0	0	12 785 687	
Net asset value per share				
Share "Classic - Capitalisation"	0	0	100.05	43 658.644
Share "Classic - Distribution"	0	0	100.05	6 222.448
Share "Classic RH CZK - Capitalisation"	0	0	99.99	1 054 881.544
Share "I - Capitalisation"	0	0	100.10	19 124.113
Share "N - Capitalisation"	0	0	100.02	3 648.249
Share "Privilege - Capitalisation"	0	0	100.08	6 670.413
Share "Privilege - Distribution"	0	0	100.08	7 083.162
Global Environment	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	1 179 492 659	2 257 852 218	3 348 816 443	
Net asset value per share				
Share "Classic - Capitalisation"	222.67	251.54	287.18	3 057 259.899
Share "Classic - Distribution"	168.05	184.89	207.58	678 232.824
Share "Classic H EUR - Capitalisation"	0	118.30	131.89	156 488.901
Share "Classic RH SGD MD - Distribution"	116.34	126.97	144.32	56 168.801
Share "Classic RH USD MD - Distribution"	116.73	128.00	145.44	145 661.473
Share "Classic SGD - Capitalisation"	107.28	129.87	146.15	77 538.339
Share "Classic USD - Capitalisation"	249.98	307.82	340.60	139 258.472
Share "I - Capitalisation"	251.18	287.08	329.66	1 217 557.766
Share "I GBP - Distribution"	105.24	0	0	0
Share "I Plus H JPY - Capitalisation"	0	10 985.00	12 373.00	6 726 974.646
Share "I Plus JPY - Capitalisation"	0	10 981.00	13 159.00	6 773 981.731
Share "I USD - Capitalisation"	109.65	136.60	152.02	198 263.222
Share "K - Capitalisation"	0	0	113.47	400 971.195
Share "N - Capitalisation"	205.13	230.00	261.61	91 952.754
Share "N - Distribution"	110.52	120.69	134.99	8 970.045
Share "Privilege - Capitalisation"	198.57	226.57	259.95	167 560.409
Share "Privilege - Distribution"	110.17	122.44	138.17	82 710.938
Share "Privilege GBP - Distribution"	105.62	124.06	134.17	856.650
Share "Privilege USD - Capitalisation"	108.90	135.51	150.68	3 140.000
Share "X - Capitalisation"	157.99	181.84	209.54	1 751 671.571
Share "X - Distribution"	111.12	124.58	104 572.08	92.137

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 9)

Global Equity	USD	USD	USD	Number of shares
	31/12/2019	31/12/2020	30/06/2021	
Net assets	536 714 015	528 952 963	559 552 156	
Net asset value per share				
Share "B - Capitalisation"	0	0	99.47	10.000
Share "Classic - Capitalisation"	134.76	158.43	169.19	1 370 139.177
Share "Classic - Distribution"	111.73	128.01	134.35	326 195.723
Share "Classic EUR - Capitalisation"	156.31	168.59	185.76	423 107.882
Share "Classic EUR - Distribution"	145.66	153.21	165.96	139 655.844
Share "Classic RH NOK - Capitalisation"	138.66	156.08	166.13	405 938.884
Share "I - Capitalisation"	142.21	168.89	181.27	432 868.495
Share "I GBP - Capitalisation"	109.62	0	0	0
Share "K EUR - Capitalisation"	0	0	108.72	148 992.595
Share "Life EUR - Capitalisation"	153.51	167.75	186.03	51 767.846
Share "N - Capitalisation"	131.77	153.76	163.59	57 080.276
Share "Privilege - Capitalisation"	140.71	166.92	179.05	100 376.434
Share "X - Capitalisation"	145.01	173.27	186.52	101 756.699
<b>Global High Yield Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	130 290 370	113 049 979	115 071 256	
Net asset value per share				
Share "BH AUD MD - Distribution"	0	0	99.93	600.000
Share "BH USD MD - Distribution"	0	0	100.07	600.000
Share "Classic - Capitalisation"	106.96	108.06	109.49	102 643.099
Share "Classic - Distribution"	27.90	27.28	26.77	457 294.595
Share "Classic H AUD MD - Distribution"	80.94	75.33	73.89	55 535.812
Share "Classic H CZK - Capitalisation"	110.81	11 231.99	11 410.97	17 672.963
Share "Classic H USD - Capitalisation"	124.64	128.39	130.56	81 289.995
Share "Classic H USD - Distribution"	38.65	38.55	38.01	19 214.025
Share "Classic H USD MD - Distribution"	82.09	77.61	76.05	94 043.752
Share "Classic USD - Capitalisation"	117.62	129.51	0	0
Share "Classic USD MD - Distribution"	64.96	67.27	63.93	301 054.335
Share "I - Capitalisation"	120.00	122.26	124.40	212 059.196
Share "IH USD - Capitalisation"	201.44	208.27	212.77	300.000
Share "K - Capitalisation"	0	0	100.86	95 120.018
Share "N - Capitalisation"	103.69	104.23	105.35	166.670
Share "N - Distribution"	85.58	83.25	81.49	13 407.467
Share "Privilege - Capitalisation"	121.89	124.00	126.09	1 196.971
Share "Privilege - Distribution"	89.03	87.67	86.33	137 668.258
Share "X - Capitalisation"	123.75	0	0	0
<b>Global Inflation-Linked Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	158 951 605	157 537 622	267 794 080	
Net asset value per share				
Share "Classic - Capitalisation"	150.34	161.36	160.38	355 142.355
Share "Classic - Distribution"	137.01	147.06	146.17	74 964.676
Share "I - Capitalisation"	162.83	175.92	175.41	120 171.920
Share "I Plus - Capitalisation"	103.61	112.08	0	0
Share "N - Capitalisation"	140.88	150.45	149.17	70 689.119
Share "Privilege - Capitalisation"	126.83	136.73	136.20	13 646.923
Share "Privilege - Distribution"	109.51	118.08	117.63	2 274.409
Share "UI10 H SGD - Capitalisation"	0	0	180.26	1 469 097.390

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 9)

<b>Global Low Vol Equity</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	778 123 045	607 901 964	631 334 342	
Net asset value per share				
Share "B USD - Capitalisation"	0	0	104.45	10.000
Share "B USD MD - Distribution"	0	0	104.29	10.000
Share "Classic - Capitalisation"	95.97	90.39	103.23	2 357 407.490
Share "Classic - Distribution"	90.21	82.78	92.94	389 318.250
Share "Classic CZK - Capitalisation"	156.30	15 219.88	16 881.55	25 567.434
Share "Classic H CZK - Capitalisation"	1 046.29	1 033.93	1 152.09	21 287.779
Share "Classic H EUR - Capitalisation"	0	109.24	121.47	8 311.210
Share "Classic USD - Capitalisation"	647.50	664.78	735.83	66 163.142
Share "Classic USD - Distribution"	408.10	407.87	443.73	2 553.185
Share "Classic USD MD - Distribution"	121.44	120.73	132.67	3 793.222
Share "I - Capitalisation"	661.30	629.24	722.25	281 271.822
Share "K - Capitalisation"	0	0	114.24	35 695.655
Share "N - Capitalisation"	279.34	261.14	297.12	21 888.825
Share "Privilege - Capitalisation"	231.67	220.18	252.57	44 075.768
Share "X - Capitalisation"	126.88	121.46	139.82	126 505.714
Share "X2 - Capitalisation"	0	0	114 347.54	419.000
<b>Global Real Estate Securities</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	95 935 013	115 943 464	90 196 876	
Net asset value per share				
Share "Classic - Capitalisation"	59.16	52.66	63.21	320 382.872
Share "Classic - Distribution"	34.22	29.06	33.60	447 684.474
Share "Classic USD - Capitalisation"	160.05	0	0	0
Share "N - Capitalisation"	151.46	133.80	160.02	1 214.450
Share "Privilege - Capitalisation"	170.12	152.79	184.23	19 987.349
Share "X - Capitalisation"	164.28	148.60	179.82	283 750.000
<b>Green Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	433 824 352	1 079 446 102	1 148 532 520	
Net asset value per share				
Share "Classic - Capitalisation"	101.41	104.99	102.07	4 080 673.747
Share "Classic - Distribution"	98.31	101.49	98.16	452 475.131
Share "I - Capitalisation"	102.57	106.72	104.02	2 976 295.531
Share "K - Capitalisation"	0	0	96.84	507 541.958
Share "N - Capitalisation"	100.42	103.44	100.32	80 415.137
Share "Privilege - Capitalisation"	101.94	105.82	103.01	386 058.162
Share "Privilege - Distribution"	98.80	102.25	99.03	231 120.317
Share "X - Capitalisation"	103.10	107.51	104.90	668 234.765
Share "X - Distribution"	100.92	104.93	101.87	1 846 017.109

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## Key figures relating to the last 3 years (Note 9)

<b>Green Tigers</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	343 579 043	873 152 023	1 643 098 508	
Net asset value per share				
Share "Classic - Capitalisation"	110.11	148.51	159.20	61 694.911
Share "Classic - Distribution"	102.41	134.04	140.97	30 126.000
Share "Classic EUR - Capitalisation"	215.48	266.51	294.77	2 171 382.828
Share "Classic EUR - Distribution"	169.13	203.24	220.60	161 262.160
Share "Classic RH SGD - Distribution"	0	0	102.39	100.000
Share "Classic RH SGD MD - Distribution"	0	0	102.65	100.000
Share "I - Capitalisation"	175.74	239.60	258.30	196 198.208
Share "N - Capitalisation"	140.60	188.15	200.95	17 793.191
Share "Privilege - Capitalisation"	0	119.00	128.21	75 846.593
Share "Privilege EUR - Capitalisation"	154.69	193.26	214.81	616 437.472
Share "Privilege EUR - Distribution"	133.42	161.95	176.65	112 865.037
Share "U2 - Capitalisation"	0	0	104.35	57 242.833
Share "U2 - Distribution"	0	0	103.17	3 950.000
Share "U2 HKD - Distribution"	0	0	102.69	34 925.558
Share "U2 RH GBP - Distribution"	0	0	101.16	6 000.000
Share "U2 RH SGD - Capitalisation"	0	0	105.05	5 000.000
Share "U2 RH SGD - Distribution"	0	0	104.43	4 000.000
Share "X - Capitalisation"	11 016.94	15 133.71	16 375.14	35 098.522
Share "X - Distribution"	112.71	0	0	0
<b>Harmony</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	84 987 644	178 434 561	217 829 841	
Net asset value per share				
Share "Classic - Capitalisation"	104.86	103.77	103.79	524 161.724
Share "Classic - Distribution"	103.37	95.56	95.58	96 672.349
Share "I - Capitalisation"	113.35	112.90	113.29	92 161.566
Share "K - Capitalisation"	0	0	100.14	245 216.556
Share "U3 - Capitalisation"	0	97.95	98.14	1 214 490.028
<b>Health Care Innovators</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	453 838 633	719 846 717	1 116 855 374	
Net asset value per share				
Share "Classic - Capitalisation"	1 164.73	1 275.14	1 404.46	484 006.349
Share "Classic - Distribution"	791.11	851.92	923.61	118 689.538
Share "Classic H EUR - Capitalisation"	0	106.41	114.23	103 622.359
Share "Classic USD - Capitalisation"	262.19	312.89	334.02	48 633.598
Share "I - Capitalisation"	1 316.11	1 455.67	1 611.45	28 617.312
Share "K - Capitalisation"	0	0	107.49	153 274.620
Share "N - Capitalisation"	312.32	339.36	372.40	27 679.589
Share "Privilege - Capitalisation"	243.04	268.51	297.07	90 204.672
Share "Privilege - Distribution"	184.26	200.23	218.07	9 083.975
Share "X - Capitalisation"	0	104.32	115.83	1 728 923.145

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## Key figures relating to the last 3 years (Note 9)

<b>Inclusive Growth</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	255 975 521	287 426 752	357 450 654	
Net asset value per share				
Share "Classic - Capitalisation"	111.53	113.51	128.29	348 008.557
Share "Classic - Distribution"	115.01	114.24	126.90	73 530.924
Share "Classic H EUR - Capitalisation"	0	0	102.05	1 696.514
Share "I - Capitalisation"	116.81	120.09	136.42	616 260.404
Share "N - Capitalisation"	117.70	118.88	133.85	1 230.607
Share "Privilege - Capitalisation"	110.38	113.35	128.69	296.622
Share "Privilege - Distribution"	115.60	0	0	0
Share "X - Capitalisation"	120.78	124.92	142.33	1 538 826.487
<b>India Equity</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	390 743 252	349 508 007	271 275 676	
Net asset value per share				
Share "Classic - Capitalisation"	140.74	154.35	168.88	401 363.164
Share "Classic - Distribution"	120.83	130.40	141.41	54 242.580
Share "Classic EUR - Capitalisation"	148.37	149.28	168.53	133 877.768
Share "Classic EUR - Distribution"	107.69	106.67	119.36	35 255.789
Share "I - Capitalisation"	267.68	296.86	326.63	418 528.469
Share "N - Capitalisation"	48.94	53.26	58.07	169 422.811
Share "Privilege - Capitalisation"	137.71	152.55	167.74	76 100.010
Share "Privilege - Distribution"	153.35	0	0	0
Share "Privilege EUR - Capitalisation"	101.85	103.52	117.44	34 253.400
<b>Japan Equity</b>	<b>JPY</b>	<b>JPY</b>	<b>JPY</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	34 802 866 582	19 553 292 553	19 584 037 450	
Net asset value per share				
Share "Classic - Capitalisation"	5 196.00	5 635.00	6 153.09	785 780.514
Share "Classic - Distribution"	3 685.00	3 884.00	4 157.14	190 422.595
Share "Classic EUR - Capitalisation"	42.59	44.60	46.74	129 709.585
Share "Classic H EUR - Capitalisation"	86.10	92.25	100.51	245 871.380
Share "Classic H USD - Capitalisation"	123.58	134.30	146.71	2 317.730
Share "Classic USD - Capitalisation"	47.81	54.58	55.44	58 718.812
Share "I - Capitalisation"	4 267.00	4 675.00	5 130.54	379 333.513
Share "IH USD - Capitalisation"	140.00	153.54	168.61	300.000
Share "N - Capitalisation"	4 464.00	4 805.00	5 227.55	50 028.460
Share "NH EUR - Distribution"	100.26	103.82	0	0
Share "Privilege - Capitalisation"	115 254.00	126 125.00	138 343.04	3 443.456
Share "Privilege - Distribution"	14 782.00	15 723.00	16 902.77	6 186.752
Share "Privilege H EUR - Capitalisation"	121.23	131.20	143.64	23 557.274
Share "X - Capitalisation"	7 080.00	7 813.00	8 605.72	728 345.415



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## Key figures relating to the last 3 years (Note 9)

<b>Japan Small Cap</b>	<b>JPY</b>	<b>JPY</b>	<b>JPY</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	126 778 683 995	134 823 419 310	130 752 565 631	
Net asset value per share				
Share "Classic - Capitalisation"	11 832.00	13 399.00	14 363.49	198 917.560
Share "Classic - Distribution"	8 507.00	9 410.00	9 885.19	32 274.836
Share "Classic EUR - Capitalisation"	96.99	106.06	109.12	160 838.009
Share "Classic H EUR - Capitalisation"	162.96	182.88	195.77	388 924.788
Share "Classic H USD - Capitalisation"	198.94	226.73	243.09	94 220.761
Share "I - Capitalisation"	14 046.00	16 093.00	17 351.60	5 409 590.258
Share "IH USD - Capitalisation"	155.88	179.20	193.29	38 636.143
Share "N - Capitalisation"	10 187.00	11 451.00	12 229.21	23 089.644
Share "NH EUR - Distribution"	107.63	117.04	0	0
Share "Privilege - Capitalisation"	312 276.00	357 189.00	384 800.50	22 405.386
Share "Privilege EUR - Capitalisation"	110.54	122.09	126.23	99 165.033
Share "Privilege H EUR - Capitalisation"	177.95	201.69	216.87	248 032.481
Share "Privilege H USD - Capitalisation"	129.50	148.50	160.05	21 020.820
Share "X - Capitalisation"	16 307.00	18 843.00	20 402.66	190.000
<b>Latin America Equity</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	81 327 029	58 765 818	60 829 480	
Net asset value per share				
Share "Classic - Capitalisation"	615.13	510.32	542.03	62 447.734
Share "Classic - Distribution"	365.37	287.76	296.09	14 723.464
Share "Classic EUR - Capitalisation"	547.98	417.07	457.04	7 167.084
Share "I - Capitalisation"	40.08	33.62	35.91	194 960.460
Share "N - Capitalisation"	534.98	440.50	466.13	3 977.141
Share "Privilege - Capitalisation"	35.64	29.87	31.88	309 965.018
<b>Local Emerging Bond</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	502 826 629	478 716 262	467 997 896	
Net asset value per share				
Share "B MD - Distribution"	0	0	100.55	10.000
Share "Classic - Capitalisation"	137.67	139.13	133.22	180 896.263
Share "Classic - Distribution"	59.82	56.82	52.12	511 361.502
Share "Classic EUR - Capitalisation"	107.17	99.37	98.16	57 389.109
Share "Classic EUR - Distribution"	62.20	54.28	51.41	585 379.701
Share "Classic MD - Distribution"	46.82	43.26	39.62	452 156.603
Share "Classic RH EUR - Capitalisation"	84.29	83.61	79.63	49 950.938
Share "Classic RH EUR - Distribution"	46.86	43.59	39.74	34 827.231
Share "I - Capitalisation"	159.30	162.60	156.46	1 741 484.862
Share "I RH EUR - Capitalisation"	105.26	105.20	100.65	481 384.880
Share "N - Capitalisation"	87.07	87.56	83.63	100 330.486
Share "Privilege - Capitalisation"	82.84	84.39	81.12	68 849.056
Share "Privilege - Distribution"	56.19	53.79	49.54	13 900.418
Share "Privilege EUR - Capitalisation"	106.37	99.42	98.65	657.122
Share "Privilege RH EUR - Capitalisation"	85.34	85.23	81.47	15 760.016
Share "X - Capitalisation"	93.65	102 086.84	98 522.19	44.733

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 9)

<b>Multi-Asset Income</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	842 828 119	593 523 355	423 230 805	
Net asset value per share				
Share "Classic - Capitalisation"	107.75	96.02	100.62	1 293 070.714
Share "Classic - Distribution"	88.21	74.65	75.16	1 971 603.998
Share "Classic MD - Distribution"	87.78	74.60	76.99	175 457.197
Share "Classic RH AUD MD - Distribution"	91.29	75.54	0	0
Share "Classic RH CNH MD - Distribution"	95.85	80.68	0	0
Share "Classic RH HKD MD - Distribution"	92.97	78.36	0	0
Share "Classic RH SGD - Distribution"	93.58	78.19	0	0
Share "Classic RH USD - Capitalisation"	108.94	98.79	0	0
Share "Classic RH USD - Distribution"	93.11	77.92	0	0
Share "Classic RH USD MD - Distribution"	93.30	78.53	81.09	6 280.000
Share "I - Capitalisation"	112.08	100.54	105.71	189 358.520
Share "K - Capitalisation"	0	0	104.27	8 967.554
Share "N - Capitalisation"	103.66	91.68	95.72	115 858.275
Share "Privilege - Capitalisation"	112.48	101.02	106.27	19 794.656
Share "Privilege - Distribution"	43.33	36.96	37.36	2 592 041.603
Share "X - Capitalisation"	102.99	92.90	0	0
Share "X - Distribution"	96.66	82.82	0	0
<b>Multi-Asset Thematic</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	0	0	112 243 077	
Net asset value per share				
Share "Classic - Capitalisation"	0	0	105.55	878 748.026
Share "Classic - Distribution"	0	0	102.64	60 813.840
Share "I - Capitalisation"	0	0	105.66	117 919.263
Share "N - Capitalisation"	0	0	102.07	7 753.638
<b>Nordic Small Cap</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	180 812 565	239 568 063	296 532 872	
Net asset value per share				
Share "Classic - Capitalisation"	407.56	585.72	610.29	201 719.816
Share "Classic - Distribution"	367.05	511.63	525.30	47 720.463
Share "Classic H NOK - Distribution"	1 340.09	1 798.83	1 849.62	295 189.627
Share "I - Capitalisation"	47.51	69.08	72.40	792 561.242
Share "N - Capitalisation"	198.81	283.55	294.36	20 691.523
Share "Privilege - Capitalisation"	220.61	320.21	335.30	93 608.320
<b>Pacific Real Estate Securities</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	16 003 115	11 159 938	0	
Net asset value per share				
Share "Classic - Capitalisation"	138.17	116.64	0	0
Share "Classic - Distribution"	93.96	75.92	0	0
Share "Classic USD - Capitalisation"	148.14	136.35	0	0
Share "Classic USD - Distribution"	105.20	92.52	0	0
Share "I - Capitalisation"	162.54	138.62	0	0
Share "N - Capitalisation"	140.92	118.07	0	0
Share "Privilege - Capitalisation"	144.92	123.44	0	0
Share "Privilege - Distribution"	123.83	100.97	0	0

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 9)

<b>Premia Opportunities</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	44 605 406	42 631 570	19 623 625	
Net asset value per share				
Share "Classic - Capitalisation"	108.80	101.62	103.38	182 595.955
Share "Classic - Distribution"	101.51	90.99	92.57	8 060.516
Share "I - Capitalisation"	111 299.00	0	0	0
Share "Privilege - Capitalisation"	111.14	0	0	0
Share "X - Capitalisation"	102.39	96.91	0	0
<b>RMB Bond</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	81 218 108	241 064 263	300 063 339	
Net asset value per share				
Share "Classic - Capitalisation"	180.00	195.39	200.98	173 062.081
Share "Classic - Distribution"	96.28	101.29	100.91	27 298.694
Share "I - Capitalisation"	190.83	100.79	104.09	343 649.237
Share "I RH EUR - Capitalisation"	0	0	99.31	100.000
Share "N - Capitalisation"	102.71	0	0	0
Share "Privilege - Capitalisation"	104.95	0	98.74	707.748
Share "Privilege - Distribution"	97.59	0	102.48	4 781.804
Share "Privilege RH EUR - Capitalisation"	0	0	98.52	194 464.697
Share "X - Capitalisation"	1 069.00	1 174.39	1 215.24	167 427.746
<b>Russia Equity</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	1 464 097 484	872 635 898	916 810 437	
Net asset value per share				
Share "B USD - Capitalisation"	0	0	110.47	10.000
Share "B USD MD - Distribution"	0	0	109.96	10.000
Share "Classic - Capitalisation"	162.55	147.00	172.66	950 781.653
Share "Classic - Distribution"	106.58	87.71	97.23	345 741.029
Share "Classic RH ZAR MD - Distribution"	1 142.55	909.23	1 061.35	121 666.092
Share "Classic USD - Capitalisation"	122.31	120.56	137.25	1 380 555.781
Share "Classic USD - Distribution"	89.80	80.31	86.18	9 924.398
Share "Classic USD MD - Distribution"	130.75	120.37	134.43	59 632.440
Share "I - Capitalisation"	186.87	170.89	201.83	2 541 269.027
Share "I - Distribution"	167.70	139.63	155.67	17 163.953
Share "I GBP - Capitalisation"	128.18	0	0	0
Share "I USD - Distribution"	0	117.68	0	0
Share "N - Capitalisation"	357.04	320.47	375.01	40 935.346
Share "Privilege - Capitalisation"	173.31	158.30	186.86	67 453.031
Share "Privilege - Distribution"	128.41	106.77	118.97	2 716.539
Share "Privilege GBP - Distribution"	127.98	112.77	120.18	1 985.357
Share "X - Capitalisation"	111.20	102.45	121.47	23.125
<b>Seasons</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	116 511 247	166 717 890	343 365 506	
Net asset value per share				
Share "Classic - Capitalisation"	107.39	118.16	135.21	2 028 978.993
Share "K - Capitalisation"	0	165.16	188.25	366 651.942

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 9)

<b>SMaRT Food</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	772 382 629	924 515 189	1 561 292 590	
Net asset value per share				
Share "Classic - Capitalisation"	116.61	119.41	139.37	3 465 796.199
Share "Classic - Distribution"	107.08	106.62	122.38	230 886.480
Share "Classic H EUR - Capitalisation"	0	115.70	132.73	37 928.093
Share "Classic RH USD - Capitalisation"	119.31	126.31	147.89	31 870.416
Share "Classic RH USD MD - Distribution"	100.94	99.96	115.95	8 278.670
Share "Classic SGD - Capitalisation"	108.05	0	0	0
Share "Classic USD - Capitalisation"	105.48	117.74	133.19	11 066.836
Share "I - Capitalisation"	123.08	127.51	149.70	3 390 674.117
Share "N - Capitalisation"	113.67	115.54	134.35	93 225.825
Share "Privilege - Capitalisation"	122.33	126.53	148.49	367 065.804
Share "Privilege - Distribution"	113.71	114.37	132.01	65 173.430
Share "Privilege GBP - Capitalisation"	109.16	0	0	0
Share "Privilege H USD - Capitalisation"	0	110.89	128.28	22 754.701
Share "U - Capitalisation"	0	102.99	120.51	324 288.696
Share "U - Distribution"	0	103.01	118.54	17 875.769
Share "U RH CHF - Capitalisation"	0	103.24	120.80	35 468.566
Share "U RH CHF - Distribution"	0	102.64	118.01	3 946.000
Share "U RH GBP - Capitalisation"	0	102.27	119.90	505.703
Share "U RH GBP - Distribution"	0	102.92	118.86	100.000
Share "U RH USD - Capitalisation"	0	104.30	122.40	256 797.994
Share "U RH USD - Distribution"	0	104.64	120.74	300.000
Share "UP - Capitalisation"	0	103.82	121.99	621 273.359
Share "UP - Distribution"	0	103.82	119.98	43 968.327
Share "UP RH CHF - Capitalisation"	0	103.47	121.54	336 368.864
Share "UP RH CHF - Distribution"	0	103.95	120.08	29 968.217
Share "UP RH GBP - Capitalisation"	0	102.79	121.07	129 667.614
Share "UP RH GBP - Distribution"	0	103.62	120.10	34 871.437
Share "UP RH USD - Capitalisation"	0	104.92	123.60	801 533.805
Share "UP RH USD - Distribution"	0	104.70	121.42	17 522.506
Share "X - Capitalisation"	127.18	132.70	156.32	965 714.048
Share "X - Distribution"	107.84	0	0	0
<b>Sustainable Enhanced Bond 12M</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	1 998 327 236	2 100 163 570	3 101 830 074	
Net asset value per share				
Share "Classic - Capitalisation"	101.43	101.53	101.41	960 700.336
Share "Classic - Distribution"	98.33	98.42	98.31	45 971.607
Share "I - Capitalisation"	103 139.25	103 582.34	103 631.28	11 368.186
Share "Privilege - Capitalisation"	101.79	102.04	101.99	1 955 918.142
Share "Privilege - Distribution"	99.02	99.26	99.21	515 413.329
Share "U3 - Capitalisation"	0	100.46	100.47	464.710
Share "X - Capitalisation"	104.54	105.10	105.20	4 478 520.578
Share "X - Distribution"	1 002.85	1 008.17	1 009.15	1 090 014.759

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 9)

Sustainable Euro Bond	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	688 531 552	704 652 210	927 014 776	
Net asset value per share				
Share "Classic - Capitalisation"	152.52	155.82	151.83	835 510.475
Share "Classic - Distribution"	116.42	118.64	115.60	109 438.637
Share "Classic H USD - Capitalisation"	99.79	103.37	101.03	100.000
Share "I - Capitalisation"	166.98	171.71	167.85	2 009 160.009
Share "IH GBP - Distribution"	99.81	103.27	101.20	4 145.735
Share "IH USD - Capitalisation"	99.89	104.06	102.11	10 303.541
Share "N - Capitalisation"	115.33	117.25	113.96	51 830.869
Share "Privilege - Capitalisation"	119.31	122.45	119.59	186 907.313
Share "Privilege - Distribution"	113.13	115.81	113.10	45 854.183
Share "Privilege H GBP - Distribution"	99.78	103.03	100.86	100.000
Share "Privilege H USD - Capitalisation"	99.85	103.93	101.72	384.777
Share "X - Capitalisation"	129.11	133.16	130.36	3 186 510.489
<b>Sustainable Euro Corporate Bond</b>				
	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	1 501 791 517	1 778 230 496	1 945 661 070	
Net asset value per share				
Share "Classic - Capitalisation"	152.74	153.49	30.48	3 215 882.469
Share "Classic - Distribution"	111.28	111.11	55.15	1 095 774.347
Share "Classic H CHF - Capitalisation"	104.08	104.40	103.50	477.000
Share "I - Capitalisation"	164.88	166.77	166.11	2 540 303.076
Share "N - Capitalisation"	143.65	143.64	142.25	49 193.158
Share "Privilege - Capitalisation"	121.76	123.08	122.55	1 233 754.928
Share "Privilege - Distribution"	107.03	107.49	107.02	182 025.240
Share "X - Capitalisation"	143.85	145.94	145.57	5 000 801.583
Share "X - Distribution"	102.10	102.92	102.66	4 476 341.849
<b>Sustainable Euro Low Vol Equity</b>				
	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	0	0	67 746 673	
Net asset value per share				
Share "Classic - Capitalisation"	0	0	125.16	328 665.307
Share "I - Capitalisation"	0	0	132.04	980.093
Share "Privilege - Capitalisation"	0	0	125.92	30 699.252
Share "X2 - Capitalisation"	0	0	100 964.82	224.000
<b>Sustainable Euro Multi-Factor Corporate Bond</b>				
	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	206 169 153	263 047 426	323 882 224	
Net asset value per share				
Share "Classic - Capitalisation"	104.53	106.92	106.12	362 142.202
Share "Classic - Distribution"	103.20	104.86	104.08	27 943.472
Share "I - Capitalisation"	104.93	107.80	107.16	674 592.781
Share "K - Capitalisation"	0	0	99.15	88 368.203
Share "N - Capitalisation"	104.49	0	99.24	235.090
Share "Privilege - Capitalisation"	105.16	0	0	0
Share "Privilege - Distribution"	103.80	0	0	0
Share "Privilege H CZK - Capitalisation"	0	0	997.02	1 465.260
Share "X - Capitalisation"	104.92	107.80	107.24	1 878 215.862

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 9)

<b>Sustainable Euro Multi-Factor Equity</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	188 698 358	183 629 374	109 685 822	
Net asset value per share				
Share "Classic - Capitalisation"	103.65	92.96	108.07	627.609
Share "I - Capitalisation"	104.52	94.54	110.40	433 499.025
Share "X - Capitalisation"	104 595.55	94 846.58	110 891.27	556.942
<b>Sustainable Europe Multi-Factor Equity</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	821 430 863	391 839 370	381 926 071	
Net asset value per share				
Share "Classic - Capitalisation"	137.22	124.07	144.98	248 267.504
Share "Classic - Distribution"	108.73	93.93	107.16	34 134.721
Share "I - Capitalisation"	139.00	126.76	148.76	1 840 949.645
Share "K - Capitalisation"	0	0	115.19	18 568.941
Share "N - Capitalisation"	106.89	95.44	110.83	4 059.858
Share "Privilege - Capitalisation"	111.91	101.84	119.39	51 124.593
Share "Privilege - Distribution"	107.50	93.49	106.99	2 238.822
Share "X - Capitalisation"	116.80	106.79	125.48	473 989.246
<b>Sustainable Europe Value</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	370 744 763	292 749 229	461 028 306	
Net asset value per share				
Share "Classic - Capitalisation"	169.18	144.93	168.28	2 096 244.215
Share "Classic - Distribution"	100.46	80.75	91.55	25 282.684
Share "I - Capitalisation"	199.95	173.04	201.95	131 005.010
Share "N - Capitalisation"	150.14	127.66	147.68	3 694.677
Share "Privilege - Capitalisation"	149.62	129.33	150.85	465 835.060
Share "Privilege - Distribution"	102.02	82.77	94.27	552.274
Share "X - Capitalisation"	0	0	112.77	76 506.562
<b>Sustainable Global Corporate Bond</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	346 198 383	538 920 125	446 219 761	
Net asset value per share				
Share "B MD - Distribution"	0	0	100.48	10.000
Share "Classic - Capitalisation"	179.97	189.72	187.72	331 115.170
Share "Classic - Distribution"	118.08	120.82	117.54	49 609.098
Share "Classic H EUR - Capitalisation"	115.10	119.46	117.71	230 709.204
Share "I - Capitalisation"	192.39	204.14	202.64	73 044.873
Share "IH EUR - Capitalisation"	117.76	122.93	121.50	950 856.336
Share "IH NOK - Capitalisation"	107.21	111.39	110.57	300.000
Share "K EUR - Capitalisation"	0	0	102.30	366 956.089
Share "N - Capitalisation"	170.17	178.50	176.18	15 027.738
Share "NH EUR - Distribution"	99.85	99.97	96.62	5 418.088
Share "Privilege - Capitalisation"	110.29	116.80	115.83	37 298.618
Share "Privilege - Distribution"	109.21	112.25	109.45	59 309.754
Share "Privilege EUR - Capitalisation"	114.95	111.70	114.28	57 699.476
Share "Privilege H EUR - Capitalisation"	115.62	120.35	118.90	40 382.457
Share "X - Capitalisation"	112.21	119.41	118.71	79 580.890
Share "X - Distribution"	104.98	108.44	106.01	1 062 701.843

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## Key figures relating to the last 3 years (Note 9)

<b>Sustainable Global Multi-Factor Equity</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	21 854 765	10 071 369	11 002 866	
Net asset value per share				
Share "Classic - Capitalisation"	140.99	148.51	169.02	10.000
Share "Classic - Distribution"	127.40	0	0	0
Share "Classic RH EUR - Capitalisation"	103.50	106.44	120.53	27 150.636
Share "I - Capitalisation"	149.56	0	0	0
Share "Privilege - Capitalisation"	146.49	0	0	0
Share "Privilege - Distribution"	125.74	0	0	0
Share "X - Capitalisation"	156.63	166.73	190.75	37 328.513
<b>Sustainable Japan Multi-Factor Equity</b>	<b>JPY</b>	<b>JPY</b>	<b>JPY</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	2 463 334 207	1 846 251 202	1 965 947 641	
Net asset value per share				
Share "Classic - Capitalisation"	1 404.00	1 391.00	1 520.86	40 398.099
Share "Classic EUR - Capitalisation"	124.87	119.45	125.35	115 429.521
Share "X - Capitalisation"	9 481.00	0	0	0
<b>Sustainable Multi-Asset Balanced</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	714 870 533	846 361 979	1 068 590 212	
Net asset value per share				
Share "Classic - Capitalisation"	220.07	229.96	244.81	2 572 896.352
Share "Classic - Distribution"	124.53	128.34	135.50	104 437.508
Share "Classic RH AUD MD - Distribution"	0	0	107.29	600.000
Share "Classic RH CAD MD - Distribution"	0	0	105.41	600.000
Share "Classic RH HKD MD - Distribution"	0	0	104.10	600.000
Share "Classic RH SGD MD - Distribution"	0	0	105.06	600.000
Share "Classic RH USD - Capitalisation"	110.93	117.31	125.23	80 783.712
Share "Classic RH USD - Distribution"	111.00	115.65	122.47	57 272.030
Share "Classic RH USD MD - Distribution"	0	107.43	112.97	100.000
Share "Classic Solidarity BE - Capitalisation"	106.61	111.40	118.60	971 370.430
Share "Classic Solidarity BE - Distribution"	104.93	108.14	114.17	924 221.174
Share "I - Capitalisation"	263.01	277.64	297.07	154 561.024
Share "K - Capitalisation"	0	0	105.27	757 666.809
Share "N - Capitalisation"	112.60	116.78	123.87	234 392.187
Share "Privilege - Capitalisation"	105.85	111.50	119.17	55 570.366
Share "Privilege - Distribution"	118.21	122.79	130.17	214 582.588
Share "Privilege Solidarity BE - Capitalisation"	109.01	114.83	0	0
<b>Sustainable Multi-Asset Growth</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	385 360 757	502 206 071	663 338 199	
Net asset value per share				
Share "Classic - Capitalisation"	244.13	260.08	289.04	1 251 904.153
Share "Classic - Distribution"	139.13	145.25	159.38	30 121.650
Share "Classic RH SGD - Distribution"	0	0	108.52	600.000
Share "Classic RH USD MD - Distribution"	0	110.85	121.69	100.000
Share "Classic Solidarity BE - Capitalisation"	110.61	117.84	130.95	820 394.823
Share "Classic Solidarity BE - Distribution"	108.42	113.18	124.19	622 182.715
Share "I - Capitalisation"	293.06	315.61	352.64	60 893.375
Share "K - Capitalisation"	0	0	109.45	509 295.484
Share "N - Capitalisation"	121.01	127.95	141.67	105 431.683
Share "Privilege - Capitalisation"	140.88	151.29	168.80	117 107.514
Share "Privilege - Distribution"	114.63	120.63	132.90	103.000

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 9)

Sustainable Multi-Asset Stability	EUR	EUR	EUR	Number of shares 30/06/2021
	31/12/2019	31/12/2020	30/06/2021	
Net assets	951 523 714	1 265 780 420	1 549 346 356	
Net asset value per share				
Share "Classic - Capitalisation"	440.93	451.30	461.33	2 016 749.296
Share "Classic - Distribution"	240.64	244.33	248.60	426 424.826
Share "Classic Solidarity BE - Capitalisation"	113.82	116.50	119.09	834 408.300
Share "Classic Solidarity BE - Distribution"	107.90	109.56	111.48	1 247 324.684
Share "I - Capitalisation"	127.47	131.68	135.24	794 568.129
Share "K - Capitalisation"	0	0	101.51	525 795.637
Share "N - Capitalisation"	109.08	110.82	112.86	285 192.708
Share "Privilege - Capitalisation"	128.58	132.53	135.94	583 187.486
Share "Privilege - Distribution"	103.38	105.71	107.93	15 424.000
Share "Privilege Solidarity BE - Capitalisation"	105.75	109.00	111.81	3 983.261
Share "Privilege Solidarity BE - Distribution"	104.43	106.78	109.03	1 035.109
<b>Sustainable US Multi-Factor Corporate Bond</b>				
	USD	USD	USD	Number of shares 30/06/2021
	31/12/2019	31/12/2020	30/06/2021	
Net assets	46 171 905	112 520 323	164 908 076	
Net asset value per share				
Share "Classic - Capitalisation"	103.46	112.09	110.21	10.000
Share "I - Capitalisation"	104.09	113.35	111.69	334 531.448
Share "IH EUR - Capitalisation"	0	106.95	104.77	200 244.034
Share "X - Capitalisation"	103.83	113.08	111.50	920 765.668
<b>Sustainable US Multi-Factor Equity</b>				
	USD	USD	USD	Number of shares 30/06/2021
	31/12/2019	31/12/2020	30/06/2021	
Net assets	1 789 445 376	1 451 870 339	1 509 430 089	
Net asset value per share				
Share "Classic - Capitalisation"	143.70	151.31	175.52	959 392.089
Share "Classic - Distribution"	117.03	120.72	138.08	130 413.894
Share "Classic EUR - Capitalisation"	297.00	286.90	343.36	883 701.788
Share "Classic EUR - Distribution"	104.40	98.87	116.71	54 752.324
Share "Classic H EUR - Capitalisation"	113.50	116.73	134.96	169 901.853
Share "I - Capitalisation"	167.50	177.91	207.26	1 076 920.796
Share "I EUR - Capitalisation"	116.29	113.32	136.20	43 704.000
Share "I Plus - Capitalisation"	103.29	109.87	128.09	748 000.000
Share "I Plus EUR - Capitalisation"	135.30	0	0	0
Share "K EUR - Capitalisation"	0	0	120.57	44 856.465
Share "N - Capitalisation"	106.89	111.72	129.10	79 118.011
Share "Privilege - Capitalisation"	116.23	123.19	143.35	82 662.242
Share "Privilege - Distribution"	109.28	113.49	130.25	38 774.209
Share "Privilege EUR - Capitalisation"	104.56	101.66	122.06	5 152.194
Share "Privilege H EUR - Capitalisation"	112.19	115.34	133.79	29 378.310
Share "X - Capitalisation"	143.85	153.36	178.99	3 147 755.186



# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 9)

<b>Sustainable US Value Multi-Factor Equity</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	64 428 445	52 731 300	165 283 725	
Net asset value per share				
Share "Classic - Capitalisation"	130.29	130.87	153.98	136 935.827
Share "Classic - Distribution"	110.94	107.36	123.54	35 782.756
Share "Classic EUR - Capitalisation"	152.34	140.37	170.41	129 461.162
Share "Classic H EUR - Capitalisation"	116.24	113.73	133.25	33 296.984
Share "Classic H EUR - Distribution"	102.29	96.46	110.60	12 014.450
Share "Classic HUF - Capitalisation"	16 248.24	16 420.87	19 300.37	16.136
Share "I - Capitalisation"	137.78	139.80	165.34	66 954.574
Share "IH EUR - Capitalisation"	121.99	120.53	141.94	4 589.219
Share "N - Capitalisation"	125.04	124.65	146.12	13 221.303
Share "N - Distribution"	104.10	99.98	114.61	895.675
Share "Privilege - Capitalisation"	136.29	138.13	163.25	18 173.173
Share "Privilege - Distribution"	104.63	0	0	0
Share "Privilege H EUR - Capitalisation"	104.59	103.16	0	0
Share "Privilege H EUR - Distribution"	107.20	101.81	117.17	14 465.877
Share "X - Capitalisation"	0	0	105 421.11	834.011
<b>Target Risk Balanced</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	1 839 019 026	1 717 303 311	1 440 586 433	
Net asset value per share				
Share "Classic - Capitalisation"	274.48	267.28	276.45	2 165 895.842
Share "Classic - Distribution"	136.82	114.83	118.77	987 789.037
Share "Classic RH USD - Capitalisation"	102.27	100.96	104.82	16 927.013
Share "Classic RH USD MD - Distribution"	111.78	103.51	106.17	3 653.582
Share "I - Capitalisation"	168.13	164.95	171.24	537 784.536
Share "N - Capitalisation"	238.07	230.10	237.10	105 534.175
Share "N - Distribution"	104.46	86.98	89.63	1 297.179
Share "Privilege - Capitalisation"	1 271.85	1 246.58	1 293.48	12 355.201
Share "Privilege - Distribution"	119.20	100.73	104.52	54 887.418
Share "X - Capitalisation"	120.87	119.42	124.40	4 512 191.354
Share "X RH BRL - Capitalisation"	123.09	124.50	131.75	1 012 506.817
<b>Turkey Equity</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	33 252 463	23 653 375	18 404 541	
Net asset value per share				
Share "Classic - Capitalisation"	143.45	129.09	106.99	107 931.673
Share "Classic - Distribution"	95.40	82.58	67.47	27 497.830
Share "Classic USD - Capitalisation"	47.44	46.53	37.38	7 482.377
Share "I - Capitalisation"	143.87	130.93	109.11	8 257.388
Share "N - Capitalisation"	129.43	115.61	95.45	23 450.205
Share "Privilege - Capitalisation"	72.36	65.78	54.79	22 130.961
Share "Privilege - Distribution"	52.79	46.16	37.90	10 933.155

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 9)

US Growth	USD	USD	USD	Number of shares
	31/12/2019	31/12/2020	30/06/2021	
Net assets	710 681 547	933 804 354	1 106 519 031	
Net asset value per share				
Share "Classic - Capitalisation"	100.12	137.48	152.73	1 533 487.096
Share "Classic - Distribution"	54.99	74.70	82.43	384 077.950
Share "Classic EUR - Capitalisation"	365.59	460.55	527.90	206 431.282
Share "Classic H CZK - Capitalisation"	348.89	471.77	523.36	787 489.824
Share "Classic H EUR - Capitalisation"	220.90	298.48	330.57	140 777.025
Share "Classic H EUR - Distribution"	197.33	262.86	289.07	5 548.282
Share "I - Capitalisation"	414.59	575.13	642.18	615 238.870
Share "N - Capitalisation"	164.06	223.60	247.49	27 710.210
Share "Privilege - Capitalisation"	241.34	334.40	373.16	216 788.838
Share "Privilege - Distribution"	124.77	171.02	189.55	14 024.174
Share "Privilege EUR - Capitalisation"	371.11	471.73	543.13	22 183.299
Share "Privilege H EUR - Capitalisation"	124.98	169.83	188.82	74 540.017
Share "Privilege H EUR - Distribution"	115.52	155.45	171.69	1 705.040
Share "X - Capitalisation"	238.23	332.47	372.33	317 789.756
<b>US High Yield Bond</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	102 921 366	71 876 944	93 586 771	
Net asset value per share				
Share "Classic - Capitalisation"	265.39	275.85	280.41	55 100.145
Share "Classic - Distribution"	101.62	99.67	96.83	12 743.682
Share "Classic H AUD MD - Distribution"	81.47	78.73	78.53	31 225.884
Share "Classic H EUR - Capitalisation"	159.92	162.98	165.06	24 266.850
Share "Classic MD - Distribution"	67.00	65.52	65.33	573 392.165
Share "I - Capitalisation"	30.75	32.23	32.91	787 690.845
Share "K EUR - Capitalisation"	0	0	104.81	43 757.286
Share "N - Capitalisation"	241.85	250.12	253.62	5 869.910
Share "NH EUR - Distribution"	91.47	87.58	0	0
Share "Privilege - Capitalisation"	23.78	24.87	25.37	66.500
Share "X - Capitalisation"	105.47	0	0	0
<b>US Mid Cap</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	145 494 530	125 336 536	138 076 671	
Net asset value per share				
Share "Classic - Capitalisation"	237.42	282.12	315.28	184 575.520
Share "Classic - Distribution"	190.61	222.09	244.66	35 707.997
Share "Classic EUR - Capitalisation"	211.48	230.56	265.83	56 869.245
Share "Classic H EUR - Capitalisation"	158.51	184.01	204.80	46 367.584
Share "Classic H SGD - Capitalisation"	113.59	133.45	149.13	521.013
Share "I - Capitalisation"	27.81	33.44	37.58	773 338.463
Share "I EUR - Capitalisation"	103.96	114.66	132.97	39 573.681
Share "N - Capitalisation"	214.12	252.53	281.16	5 104.514
Share "Privilege - Capitalisation"	214.21	257.10	288.74	17 372.679
Share "Privilege - Distribution"	93.11	109.63	121.39	140.000
Share "Privilege H EUR - Capitalisation"	121.79	142.74	159.65	678.536
Share "X - Capitalisation"	143.25	0	0	0

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 9)

<b>US Short Duration Bond</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	82 371 985	115 317 412	138 866 719	
Net asset value per share				
Share "Classic - Capitalisation"	471.76	494.46	490.56	106 620.656
Share "Classic - Distribution"	99.20	102.12	101.31	143 007.186
Share "Classic EUR - Capitalisation"	99.08	95.27	97.52	7 080.225
Share "Classic H EUR - Capitalisation"	108.19	111.76	110.50	159 104.081
Share "Classic MD - Distribution"	115.00	118.22	117.04	38 747.391
Share "I - Capitalisation"	21.94	23.11	22.98	456 718.025
Share "IH EUR - Capitalisation"	98.38	102.27	101.60	140 030.723
Share "N - Capitalisation"	430.44	449.59	445.27	8 118.919
Share "Privilege - Capitalisation"	178.17	187.31	186.11	79 125.765
Share "Privilege - Distribution"	102.15	105.48	104.81	1 530.891
<b>US Small Cap</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	670 992 602	960 943 652	1 136 825 559	
Net asset value per share				
Share "Classic - Capitalisation"	258.45	319.66	360.15	415 642.821
Share "Classic - Distribution"	200.81	243.94	271.45	41 308.359
Share "Classic EUR - Capitalisation"	342.59	388.72	451.88	200 672.438
Share "Classic EUR - Distribution"	178.73	199.30	228.84	12 422.185
Share "Classic H EUR - Capitalisation"	200.40	242.79	272.28	310 756.934
Share "Classic H SGD - Capitalisation"	0	116.20	130.96	35 115.332
Share "I - Capitalisation"	308.69	386.28	437.75	1 214 026.153
Share "IH EUR - Capitalisation"	103.50	126.79	143.11	76 735.325
Share "N - Capitalisation"	209.28	256.91	288.38	12 608.920
Share "Privilege - Capitalisation"	240.51	300.46	340.21	258 104.358
Share "Privilege - Distribution"	169.29	207.73	232.31	49 096.644
Share "Privilege EUR - Capitalisation"	117.77	135.00	157.71	166 497.204
Share "Privilege GBP - Capitalisation"	122.80	148.70	166.61	4 032.465
Share "Privilege H EUR - Capitalisation"	105.01	128.41	144.63	336 201.348
Share "X - Capitalisation"	0	105 783.52	120 296.62	31.075
Share "X2 - Capitalisation"	0	0	108 526.58	159.000
<b>USD Money Market</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2019</b>	<b>31/12/2020</b>	<b>30/06/2021</b>	<b>30/06/2021</b>
Net assets	478 578 345	424 368 544	407 121 027	
Net asset value per share				
Share "Classic - Capitalisation"	217.735287	218.929621	219.011070	1 484 197.849
Share "Classic - Distribution"	103.831599	102.548599	102.586737	54 690.243
Share "I - Capitalisation"	101.250375	101.969755	102.026268	480 563.239
Share "Privilege - Capitalisation"	1 059.415268	1 065.654056	1 066.050419	25 725.519
Share "Privilege - Distribution"	100.160000	0	0	0

# BNP PARIBAS FUNDS SICAV Absolute Return Global Opportunities

## Securities portfolio at 30/06/2021

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				
			1 065 077	6.84
	<b>Bonds</b>		<b>1 065 077</b>	<b>6.84</b>
	<i>Italy</i>		<i>1 065 077</i>	<i>6.84</i>
50 000	ITALY BTPS 0.950% 16-15/03/2023	EUR	51 135	0.33
978 000	ITALY BTPS 5.000% 11-01/03/2022	EUR	1 013 942	6.51
Shares/Units in investment funds				
			14 556 726	93.47
	<i>Luxembourg</i>		<i>6 983 744</i>	<i>44.84</i>
257 000.00	BNP PARIBAS EASY EUR CORP BOND SRI FOSSIL FREE	EUR	2 787 729	17.90
7 000.00	BNP PARIBAS EASY MSCI EM SRI SRS 5PC CP	EUR	100 468	0.65
26 000.00	BNP PARIBAS EASY MSCI JAPAN SRI SRS 5PC CP	EUR	621 241	3.99
16 000.00	BNPP EASY EUR HGH YLD SRI FOSS FREE 9UE	EUR	161 938	1.04
124 000.00	DB X-TRACKERS DJ EURO STOXX 50 SHORT ETF	EUR	1 109 552	7.12
103 000.00	DB X-TRACKERS S&P 500 SHORT - 1C - CAP	EUR	725 841	4.66
95 000.00	UBS ETF BM US LIQ. C. SUST.U	EUR	1 476 975	9.48
	<i>France</i>		<i>5 626 065</i>	<i>36.13</i>
129.96	BNP PARIBAS MOIS ISR - 1 - CAP	EUR	2 964 773	19.04
97 000.00	LYXOR ETF SGI DLY DBLE SH BD	EUR	2 661 292	17.09
	<i>Ireland</i>		<i>1 946 917</i>	<i>12.50</i>
3 133.00	ISHARES EURO CORP BOND LARGE CAP UCITS ETF	EUR	438 965	2.82
160 000.00	ISHARES JPM ESG USD EM BD A	EUR	808 720	5.19
11 967.00	SPDR BLOOMBERG BARCLAYS EMERGING MARKETS LOCAL BOND	EUR	699 232	4.49
<b>Total securities portfolio</b>			<b>15 621 803</b>	<b>100.31</b>

# BNP PARIBAS FUNDS SICAV Absolute Return Multi-Strategy

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Shares</b>									
<i>Germany</i>									
36 296	ADO PROPERTIES SA	EUR	805 045	0.50					
27 056	DEUTSCHE WOHNEN AG - BR	EUR	1 395 548	0.86					
16 266	LEG IMMOBILIEN AG	EUR	1 975 506	1.22					
58 462	VONOVIA SE	EUR	3 181 502	1.97					
<i>United States of America</i>									
3 200	ADVANCED MICRO DEVICES	USD	253 458	0.16					
500	NVIDIA CORP	USD	337 339	0.21					
1 000	PAYPAL HOLDINGS INC - W/I	USD	245 788	0.15					
1 200	SIGNATURE BANK	USD	248 571	0.15					
1 000	SQUARE INC - A	USD	205 582	0.13					
2 250	XILINX INC	USD	274 424	0.17					
<i>Taiwan</i>									
2 400	TAIWAN SEMICONDUCTOR - ADR	USD	243 177	0.15					
<i>Japan</i>									
28 000	MONEX GROUP INC	JPY	159 121	0.10					
<b>Money Market Instruments</b>									
<i>France</i>									
3 000 000	ANJOU ET DU MAINE (CAISSE REGIONALE DE C	EUR	2 999 573	1.86					
2 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA EO	EUR	2 000 275	1.24					
1 500 000	COFACE SA 0.000% 28/06/2022 NEUCP	EUR	1 506 577	0.93					
2 000 000	DEPARTEMENT DU LOIRET 0.000% 21/07/2021 NEUC	EUR	2 000 662	1.24					
2 000 000	ILE DE FRANCE(REGION D) 0.000% 10/12/2021 N	EUR	2 004 674	1.24					
3 000 000	JYSKE BANK ESTERCAP+0.075 03/12/2021 NEU	EUR	2 999 708	1.86					
4 000 000	KERING FINANCE 0.000% 27/09/2021 NEUCP	EUR	4 004 767	2.47					
3 000 000	KLEPIERRE 0.000% 27/10/2021 NEUCP	EUR	3 004 725	1.86					
3 000 000	METROPOLE DE LYON 0.000% 20/12/2021 NEUCP	EUR	3 007 435	1.86					
4 000 000	ORANGE SA 0.000% 22/07/2021 NEUCP	EUR	4 001 242	2.48					
2 000 000	REGIE AUTONOME DES TRANSPORTS PARISIENS	EUR	2 000 986	1.24					
3 000 000	REGION BOURGOGNE-FRA 0.000% 29/09/2021 NEUCP	EUR	3 003 964	1.86					
2 000 000	REGION DES PAYS DE LA LOIRE 0.000% 19/07/202	EUR	2 000 601	1.24					
3 000 000	RTE RESEAU DE TRANSPORT DELECTRICITE SA	EUR	3 000 543	1.86					
4 000 000	SEB SA 0.000% 13/07/2021 NEUCP	EUR	4 000 742	2.47					
3 000 000	SEINE ET MARNE (DEPARTEMENT DE LA) 0.000% 27	EUR	3 002 597	1.86					
3 000 000	SOCIETE GENERALE SA ESTERCAP+0.075 17/12	EUR	2 999 643	1.86					
2 000 000	VEOLIA ENVIRONNEMENT SA 0.000% 27/10/2021 NE	EUR	2 003 150	1.24					
<i>United Kingdom</i>									
3 000 000	BANK OF CHINA LTD/LONDON 0.000% 29/11/2021	EUR	3 005 857	1.86					
4 000 000	MIZUHO INTERNATIONAL PLC 0.000% 10/09/2021	EUR	4 004 118	2.47					
4 000 000	STANDARD CHARTERED BANK 0.000% 07/03/2022	EUR	4 013 181	2.47					
4 000 000	UNICREDITO ITALIANO SPA (LONDON BRANCH)	EUR	4 006 436	2.47					
<i>Belgium</i>									
2 000 000	ENI FINANCE INTERNATIONAL SA 0.000% 09/07/20	EUR	2 000 257	1.24					
3 000 000	SOCIETE WALLONNE DU CREDIT 0.000% 21/12/202	EUR	3 007 477	1.86					
					<i>Luxembourg</i>				
4 000 000	INTESA SANPAOLO BANK LUXEMBOURG S.A. 0.000%	EUR	4 012 605	2.47					
					<i>Denmark</i>				
4 000 000	NYKREDIT BANK A/S 0.000% 16/09/2021	EUR	4 004 453	2.47					
					<i>China</i>				
3 000 000	AGRICULTURAL BANK OF CHINA LTD/HONG KONG	EUR	3 003 071	1.86					
					<i>Germany</i>				
3 000 000	LANDESBANK HESSEN THUERINGEN GIROZENTRAL	EUR	3 000 310	1.86					
					<i>Italy</i>				
2 000 000	SNAM SPA 0.000% 16/12/2021	EUR	2 004 386	1.24					
					<i>Qatar</i>				
2 000 000	QATAR NATIONAL BANK SAQ - LONDON BRANCH	EUR	2 003 168	1.24					
					<i>The Netherlands</i>				
2 000 000	IBERDROLA INTERNATIONAL BV 0.000% 29/07/2021	EUR	2 000 787	1.24					
					<b>Shares/Units in investment funds</b>				
					<i>Ireland</i>				
100 000.00	ISHARES PHYSICAL GOLD ETC	USD	2 906 232	1.80					
62 243.00	SOURCE NASDAQ BIOTECH UCITS	USD	2 775 978	1.72					
25 000.00	SOURCE PHYSICAL GOLD P - ETC	USD	3 600 957	2.23					
					<i>France</i>				
48.00	OFI PRECIOUS METALS-XL	EUR	3 687 271	2.28					
					<i>Luxembourg</i>				
9 335.00	LYXOR MSCI WORLD HEALTH CARE TR UCITS ETF - C EUR CAP	EUR	3 623 194	2.24					
					<i>Jersey Island</i>				
125 000.00	ETFS PHYSICAL SILVER	EUR	2 555 625	1.58					
					<b>Total securities portfolio</b>				
					<b>118 082 288</b>				
					<b>73.04</b>				

# BNP PARIBAS FUNDS SICAV Aqua

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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										
<b>Shares</b>										
<i>United States of America</i>										
496 470	ADVANCED DRAINAGE SYSTEMS INC	USD	48 801 339	1.53	2 066 901	ALFA LAVAL AB	SEK	61 607 589	1.94	
857 117	AGILENT TECHNOLOGIES INC	USD	106 830 646	3.37	837 878	COWAY CO LTD	KRW	49 300 815	1.55	
777 053	AMERICAN WATER WORKS CO INC	USD	100 992 646	3.17	1 237 204	STANTEC INC	CAD	46 598 402	1.46	
661 552	CALIFORNIA WATER SERVICE GRP	USD	30 982 881	0.97	<i>Australia</i>					
290 897	DANAHER CORP	USD	65 827 742	2.07	5 525 666	ALS LTD	AUD	45 568 014	1.43	
409 297	ECOLAB INC	USD	71 087 700	2.23	<i>Hong Kong</i>					
2 019 745	ESSENTIAL UTILITIES INC	USD	77 833 162	2.45	62 534 526	BEIJING ENTERPRISES WATER GR	HKD	19 954 642	0.63	
1 614 238	EVOQUA WATER TECHNOLOGIES CO	USD	45 981 077	1.44	36 156 494	CHINA EVERBRIGHT INTERNATIONAL LTD	HKD	17 264 097	0.54	
426 611	FRANKLIN ELECTRIC CO INC	USD	29 001 922	0.91	<i>Finland</i>					
459 276	IDEX CORP	USD	85 221 084	2.68	2 571 651	KEMIRA OYJ	EUR	34 151 525	1.07	
422 629	ITRON INC	USD	35 630 700	1.12	<i>Brazil</i>					
225 168	LINDSAY CORP	USD	31 381 876	0.99	5 151 147	CIA SANEAMENTO BASICO DE - ADR	USD	32 143 088	1.01	
5 726 555	MUELLER WATER PRODUCTS INC - A	USD	69 632 282	2.19	<b>Total securities portfolio</b>					
522 016	PERKINELMER INC	USD	67 969 045	2.14					<b>3 094 379 043</b>	<b>97.21</b>
111 942	POOL CORP	USD	43 294 812	1.36						
1 812 531	REXNORD CORP	USD	76 481 197	2.40						
673 661	SMITH (A.O.) CORP	USD	40 934 321	1.29						
813 490	SPX FLOW INC	USD	44 752 583	1.41						
745 628	TORO CO	USD	69 086 436	2.17						
1 227 569	TRIMBLE INC	USD	84 705 263	2.66						
260 599	VALMONT INDUSTRIES	USD	51 871 485	1.63						
498 364	WATTS WATER TECHNOLOGIES - A	USD	61 317 389	1.93						
628 128	XYLEM INC	USD	63 538 439	2.00						
<i>United Kingdom</i>										
681 041	FERGUSON PLC	GBP	79 730 468	2.50						
1 713 147	HALMA PLC	GBP	53 722 310	1.69						
311 039	LINDE PLC	USD	75 825 428	2.38						
7 358 915	PENNON GROUP PLC	GBP	97 338 785	3.06						
1 385 116	PENTAIR PLC	USD	78 827 455	2.48						
5 905 893	POLYPIPE GROUP PLC	GBP	42 103 868	1.32						
2 614 021	SEVERN TRENT PLC	GBP	76 156 637	2.39						
272 407	SPIRAX-SARCO ENGINEERING PLC	GBP	43 203 696	1.36						
6 619 546	UNITED UTILITIES GROUP PLC	GBP	75 136 416	2.36						
<i>Switzerland</i>										
75 324	FISCHER (GEORG) - REG	CHF	94 343 963	2.96						
67 982	GEBERIT AG - REG	CHF	43 039 142	1.35						
185 028	SIKA AG - REG	CHF	51 059 086	1.60						
<i>Japan</i>										
4 065 618	KUBOTA CORP	JPY	69 234 772	2.18						
1 325 700	KURITA WATER INDUSTRIES LTD	JPY	53 622 467	1.68						
3 187 299	SEKISUI CHEMICAL CO LTD	JPY	45 892 412	1.44						
<i>France</i>										
3 815 325	SUEZ	EUR	76 497 266	2.40						
3 480 467	VEOLIA ENVIRONNEMENT	EUR	88 647 494	2.78						
<i>The Netherlands</i>										
1 498 887	AALBERTS INDUSTRIES NV	EUR	67 929 559	2.13						
1 268 521	ARCADIS NV	EUR	43 789 345	1.38						
<i>Denmark</i>										
1 013 528	NOVOZYMES A/S - B	DKK	64 426 920	2.02						
<i>Austria</i>										
1 972 534	WIENERBERGER AG	EUR	64 107 355	2.01						

# BNP PARIBAS FUNDS SICAV Asia ex-Japan Bond

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Bonds</b>			<b>44 819 647</b>	<b>86.90</b>					
<i>China</i>					<i>Singapore</i>				
10 000 000	AGRICUL DEV BANK 3.580% 16-22/04/2026	CNY	1 567 857	3.04	1 000 000	OIL INDIA INTERN 4.000% 17-21/04/2027	USD	1 057 688	2.05
10 000 000	AGRICULTURAL DEV BANK 4.390% 17-08/09/2027	CNY	1 629 090	3.16	250 000	PUBLIC UTILITIES 3.010% 18-18/07/2033	SGD	207 634	0.40
600 000	ALIBABA GROUP HOLDING 3.400% 17-06/12/2027	USD	654 726	1.27	420 000	SINGAPORE GOVT 1.750% 18-01/02/2023	SGD	318 994	0.62
20 000 000	CENTRAL HUIJIN 3.450% 19-22/05/2022	CNY	3 109 313	6.04	280 000	SINGAPORE GOVT 2.625% 18-01/05/2028	SGD	227 320	0.44
10 000 000	CHINA DEV BANK 3.810% 15-05/02/2025	CNY	1 580 412	3.06	688 000	SINGAPORE GOVT 2.750% 12-01/04/2042	SGD	585 514	1.14
1 239 000	CHINA EVERGRANDE 7.500% 17-28/06/2023	USD	880 697	1.71	100 000	SINGAPORE GOVT 2.750% 16-01/03/2046	SGD	86 586	0.17
900 000	CHINA SCE GRP 7.250% 19-19/04/2023	USD	925 763	1.80	470 000	SINGAPORE GOVT 2.875% 14-01/07/2029	SGD	389 415	0.76
500 000	COUNTRY GARDEN 8.000% 18-27/01/2024	USD	525 719	1.02	1 030 000	SINGAPORE GOVT 3.000% 09-01/09/2024	SGD	823 347	1.60
1 000 000	EASY TACTIC LTD 8.625% 19-27/02/2024	USD	883 000	1.71	122 000	SINGAPORE GOVT 3.375% 13-01/09/2033	SGD	106 692	0.21
400 000	GOLDEN EAGLE RETAIL 4.625% 13-21/05/2023	USD	407 000	0.79	620 000	SINGAPORE GOVT 3.500% 07-01/03/2027	SGD	522 151	1.01
200 000	TENCENT HOLD 3.240% 20-03/06/2050	USD	193 850	0.38	<i>South Korea</i>				
<i>Indonesia</i>					2 300 000 000	EXP-IMP BK KOREA 7.250% 17-07/12/2024	IDR	166 779	0.32
200 000	HUTAMA KARYA PER 3.750% 20-11/05/2030	USD	214 225	0.42	1 177 150 000	KOREA TRSY BD 1.375% 19-10/09/2024 FLAT	KRW	1 043 991	2.02
11 970 000 000	INDONESIA GOVT 10.250% 07-15/07/2022	IDR	873 810	1.69	365 200 000	KOREA TRSY BD 2.125% 17-10/06/2027 FLAT	KRW	328 471	0.64
5 000 000 000	INDONESIA GOVT 10.250% 07-15/07/2027	IDR	415 862	0.81	1 336 650 000	KOREA TRSY BD 2.250% 17-10/09/2037 FLAT	KRW	1 202 160	2.33
5 700 000 000	INDONESIA GOVT 10.500% 09-15/08/2030	IDR	493 738	0.96	297 560 000	KOREA TRSY BD 2.375% 18-10/09/2038 FLAT	KRW	272 453	0.53
8 980 000 000	INDONESIA GOVT 8.250% 11-15/06/2032	IDR	686 815	1.33	101 430 000	KOREA TRSY BD 2.625% 18-10/06/2028 FLAT	KRW	94 031	0.18
4 175 000 000	INDONESIA GOVT 8.375% 19-15/04/2039	IDR	317 876	0.62	84 000 000	KOREA TRSY BD 3.750% 13-10/12/2033 FLAT	KRW	87 322	0.17
2 260 000 000	INDONESIA GOVT 9.000% 13-15/03/2029	IDR	179 865	0.35	<i>Malaysia</i>				
500 000	PERTAMINA 6.450% 14-30/05/2044	USD	649 000	1.26	1 369 000	MALAYSIA GOVT 3.620% 16-30/11/2021	MYR	332 248	0.64
250 000	PT PERTAMINA 4.175% 20-21/01/2050	USD	256 609	0.50	2 050 000	MALAYSIA GOVT 3.882% 18-14/03/2025	MYR	518 814	1.01
800 000	REP OF INDONESIA 5.125% 15-15/01/2045	USD	988 900	1.92	1 720 000	MALAYSIA GOVT 3.885% 19-15/08/2029	MYR	435 642	0.84
<i>Hong Kong</i>					220 000	MALAYSIA INVEST 4.119% 19-30/11/2034	MYR	53 893	0.10
400 000	CHINA OIL 5.500% 19-25/01/2023	USD	409 950	0.79	2 236 000	MALAYSIA INVEST 4.258% 17-26/07/2027	MYR	576 891	1.12
300 000	CN CINDA 2020 I 3.000% 21-20/01/2031	USD	285 806	0.55	325 000	MALAYSIA INVEST 4.369% 18-31/10/2028	MYR	84 565	0.16
700 000	CNAC HK FINBRID 3.875% 19-19/06/2029	USD	741 038	1.44	700 000	MALAYSIAN GOVT 4.181% 14-15/07/2024	MYR	177 684	0.34
845 000	CNAC HK FINBRID 4.625% 18-14/03/2023	USD	888 729	1.72	608 000	MALAYSIAN GOVT 4.254% 15-31/05/2035	MYR	153 408	0.30
400 000	CNAC HK FINBRID 4.750% 19-19/06/2049	USD	439 700	0.85	230 000	MALAYSIAN GOVT 4.642% 18-07/11/2033	MYR	60 180	0.12
800 000	HK GOVT BOND PRO 2.020% 19-07/03/2034	HKD	110 245	0.21	2 290 000	MALAYSIAN GOVT 4.736% 16-15/03/2046	MYR	578 654	1.12
300 000	HUARONG FIN 2019 3.375% 20-24/02/2030	USD	205 500	0.40	<i>Thailand</i>				
500 000	HUARONG FIN 2019 3.750% 19-29/05/2024	USD	367 500	0.71	12 140 000	THAILAND GOVT 2.875% 16-17/06/2046	THB	389 892	0.76
1 000 000	HYSAN MTN LTD 2.820% 19-04/09/2029	USD	1 030 596	2.00	4 830 000	THAILAND GOVT 3.400% 15-17/06/2036	THB	171 543	0.33
200 000	STUDIO CITY FIN 6.000% 20-15/07/2025	USD	210 591	0.41	3 450 000	THAILAND GOVT 3.850% 10-12/12/2025	THB	121 743	0.24
<i>India</i>					5 884 000	THAILAND GOVT 4.000% 15-17/06/2066	THB	233 579	0.45
400 000	ADANI ELECTRICIT 3.949% 20-12/02/2030	USD	399 575	0.77	24 905 000	THAILAND GOVT 4.500% 07-09/04/2024	THB	849 969	1.65
200 000	EX-IM BK OF IN 3.250% 20-15/01/2030	USD	203 288	0.39	2 720 000	THAILAND GOVT 4.875% 09-22/06/2029	THB	105 167	0.20
29 700 000	INDIA GOVT BOND 7.170% 18-08/01/2028	INR	417 988	0.81	8 450 000	THAILAND GOVT 5.670% 07-13/03/2028	THB	338 582	0.66
23 340 000	INDIA GOVT BOND 7.350% 09-22/06/2024	INR	331 908	0.64	<i>Philippines</i>				
6 800 000	INDIA GOVT BOND 7.590% 15-20/03/2029	INR	97 721	0.19	26 100 000	PHILIPPINE GOVT 3.625% 15-09/09/2025	PHP	553 584	1.07
62 880 000	INDIA GOVT BOND 8.240% 14-10/11/2033	INR	955 279	1.85	8 000 000	PHILIPPINE GOVT 4.125% 14-20/08/2024	PHP	168 748	0.33
1 000 000	POWER FIN CORP 6.150% 18-06/12/2028	USD	1 184 875	2.30	5 210 000	PHILIPPINE GOVT 6.250% 18-22/03/2028	PHP	124 338	0.24
1 000 000	REC LIMITED 3.375% 19-25/07/2024	USD	1 038 625	2.01	28 850 000	PHILIPPINE GOVT 8.000% 11-19/07/2031	PHP	796 742	1.54

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Asia ex-Japan Bond

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>British Virgin Islands</i>		<i>1 535 344</i>	<i>2.97</i>
500 000	HUARONG FIN II 4.875% 16-22/11/2026	USD	350 000	0.68
500 000	MINMETALS BOUNTE 4.200% 16-27/07/2026	USD	548 844	1.06
800 000	SCENERY JOURNEY 13.750% 18-06/11/2023	USD	636 500	1.23
	<i>Sri Lanka</i>		<i>828 714</i>	<i>1.61</i>
200 000	REP OF SRI LANKA 6.850% 19-14/03/2024	USD	137 283	0.27
1 100 000	REP OF SRI LANKA 7.550% 19-28/03/2030	USD	691 431	1.34
	<i>Canada</i>		<i>643 281</i>	<i>1.25</i>
500 000	NEXEN INC 7.400% 98-01/05/2028	USD	643 281	1.25
	<i>Macao</i>		<i>388 666</i>	<i>0.75</i>
370 000	MGM CHINA HOLDIN 5.875% 19-15/05/2026	USD	388 666	0.75
	<i>Kazakhstan</i>		<i>324 187</i>	<i>0.63</i>
142 400 000	KAZAKHSTAN 5.300% 12-19/03/2022	KZT	324 187	0.63
	<b>Floating rate bonds</b>		<b>320 847</b>	<b>0.62</b>
	<i>Hong Kong</i>		<i>320 847</i>	<i>0.62</i>
300 000	SHANGHAI COMM BK 19-17/01/2029 FRN	USD	320 847	0.62
	Shares/Units in investment funds		3 997 972	7.76
	<i>Luxembourg</i>		<i>3 997 972</i>	<i>7.76</i>
3 291.00	BNP PARIBAS FUNDS RMB BOND - X CAP	USD	3 997 972	7.76
	<b>Total securities portfolio</b>		<b>49 138 466</b>	<b>95.28</b>



# BNP PARIBAS FUNDS SICAV Asia ex-Japan Equity

## Securities portfolio at 30/06/2021

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				
<b>Shares</b>			<b>805 382 120</b>	<b>94.08</b>
<i>China</i>				
2 280 600	ALIBABA GROUP HOLDING LTD	HKD	64 654 562	7.55
21 439 846	CHINA CONSTRUCTION BANK - H	HKD	16 850 483	1.97
182 006	CHINA INTERNATIONAL TRAVEL - A	CNY	8 444 003	0.99
2 482 000	CHINA MENGNIU DAIRY CO	HKD	14 993 062	1.75
122 311	GDS HOLDINGS LTD - ADR	USD	9 600 190	1.12
144 100	JOYY INC	USD	9 506 277	1.11
52 921	KWEICHOW MOUTAI CO LTD - A	CNY	16 829 980	1.97
363 500	MEITUAN DIANPING-CLASS B	HKD	14 984 855	1.75
583 100	NETEASE INC	HKD	13 202 780	1.54
1 867 500	PING AN INSURANCE GROUP CO - H	HKD	18 272 795	2.13
979 061	S F HOLDING CO LTD - A	CNY	10 248 340	1.20
296 100	SHENZHOU INTERNATIONAL GROUP	HKD	7 466 227	0.87
259 132	TAL EDUCATION GROUP - ADR	USD	6 537 900	0.76
811 794	TENCENT HOLDINGS LTD	HKD	61 135 384	7.14
1 468 500	WUXI BIOLOGICS CAYMAN INC	HKD	26 875 410	3.14
324 848	YUNNAN ENERGY NEW MATERIAL- A	CNY	11 766 154	1.37
<i>South Korea</i>				
11 240	LG HOUSEHOLD & HEALTH CARE	KRW	17 574 534	2.05
63 975	NAVER CORP	KRW	23 688 506	2.77
25 443	NCSOFT CORP	KRW	18 516 498	2.16
901 265	SAMSUNG ELECTRONICS CO LTD	KRW	64 389 243	7.52
191 269	SK HYNIX INC	KRW	21 551 835	2.52
<i>Taiwan</i>				
5 140 000	ASE TECHNOLOGY HOLDING CO LTD	TWD	20 642 693	2.41
1 678 000	CHAILEASE HOLDING CO LTD	TWD	12 189 048	1.42
1 864 000	DELTA ELECTRONIC INDUSTRIAL CO	TWD	20 248 820	2.37
3 414 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO	TWD	73 378 673	8.58
3 768 000	UNIMICRON TECHNOLOGY CORP	TWD	17 419 049	2.03
<i>Hong Kong</i>				
3 550 400	AIA GROUP LTD	HKD	44 118 306	5.15
960 700	ASM PACIFIC TECHNOLOGY LTD	HKD	13 004 166	1.52
499 550	HONG KONG EXCHANGES & CLEAR	HKD	29 743 333	3.47
<i>India</i>				
256 953	HDFC BANK LTD - ADR	USD	18 788 403	2.19
488 495	HINDUSTAN UNILEVER LTD	INR	16 247 574	1.90
300 767	JUBILANT FOODWORKS LTD	INR	12 469 094	1.46
402 829	TITAN CO LTD	INR	9 392 773	1.10
<i>Indonesia</i>				
10 313 800	BANK CENTRAL ASIA TBK PT	IDR	21 447 847	2.51
<i>Thailand</i>				
4 520 600	AIRPORTS OF THAILAND PCL-FOR	THB	8 744 997	1.02
4 846 700	CENTRAL PATTANA PUB CO-FOREI	THB	7 939 211	0.93
<i>Singapore</i>				
51 602	SEA LTD-ADR	USD	14 169 909	1.66
<i>United States of America</i>				
128 100	YUM CHINA HOLDINGS INC	HKD	8 349 206	0.98
<b>Total securities portfolio</b>			<b>805 382 120</b>	<b>94.08</b>

# BNP PARIBAS FUNDS SICAV Asia ex-Japan Small Cap

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Shares</b>									
<i>India</i>									
55 136	AARTI INDUSTRIES LIMITED	INR	646 996	1.72					
16 721	AAVAS FINANCIERS LTD	INR	610 400	1.62					
391 684	ASHOK LEYLAND LTD	INR	646 485	1.72					
50 763	BOMBAY BURMAH TRADING CORP	INR	904 206	2.40					
11 997	INFO EDGE INDIA LTD	INR	793 663	2.11					
14 641	JUBILANT FOODWORKS LTD	INR	606 982	1.61					
56 762	MADRAS CEMENTS LTD	INR	783 484	2.08					
19 375	MINDTREE LTD	INR	678 103	1.80					
93 196	NARAYANA HRUDAYALAYA LTD	INR	617 378	1.64					
159 401	RELIANCE NIPPON LIFE ASSET M	INR	785 613	2.09					
8 854	TATA ELXSI LTD	INR	512 895	1.36					
39 246	THYROCARE TECHNOLOGIES LTD	INR	693 426	1.84					
<i>Taiwan</i>									
69 176	ADVANTECH CO LTD	TWD	855 764	2.27					
149 000	CHROMA ATE INC	TWD	1 022 792	2.71					
406 000	FORTUNE ELECTRIC CO LTD	TWD	634 549	1.69					
32 000	GLOBALWAFERS CO LTD	TWD	1 054 076	2.79					
623 000	MACRONIX INTERNATIONAL CO	TWD	1 019 880	2.71					
48 000	MAKALOT INDUSTRIAL CO LTD	TWD	471 992	1.25					
1 146 000	MERCURIES & ASSOCIATES LTD	TWD	927 216	2.46					
156 000	MICRO-STAR INTERNATIONAL CO	TWD	881 110	2.34					
10 000	PARADE TECHNOLOGIES LTD	TWD	496 667	1.32					
660 000	TSRC CORP	TWD	850 205	2.26					
<i>South Korea</i>									
44 469	BIONEER CORP	KRW	849 704	2.26					
61 360	DOOSAN INFRACORE CO LTD	KRW	787 327	2.09					
23 169	HDC HYUNDAI DEVELOPMENT CO-E	KRW	646 912	1.72					
11 261	HYUNDAI DEPT STORE CO	KRW	872 891	2.32					
16 159	KOLON INDUSTRIES INC	KRW	1 156 568	3.06					
12 078	LG ELECTRONICS-PREF	KRW	841 287	2.23					
12 563	LS CORP	KRW	787 934	2.09					
6 154	MEDPACTO INC	KRW	382 275	1.02					
1 010	NCSOFT CORP	KRW	735 042	1.95					
11 837	SK CHEMICALS CO LTD	KRW	555 252	1.47					
<i>Hong Kong</i>									
665 000	CHINA HIGH SPEED TRANSMISSION	HKD	422 078	1.12					
429 000	CHINESE ESTATES HOLDINGS LTD	HKD	199 963	0.53					
1 624 000	COSCO SHIPPING INTERNATIONAL	HKD	516 247	1.37					
521 000	K WAH INTL HOLDINGS	HKD	252 872	0.67					
808 000	LVGEM CHINA REAL ESTATE INVE	HKD	211 183	0.56					
2 028 000	SHUN TAK HOLDINGS LTD	HKD	652 548	1.73					
146 000	SITC INTERNATIONAL HOLDINGS	HKD	609 723	1.62					
475 000	SUNLIGHT REAL ESTATE INVEST	HKD	274 600	0.73					
840 000	TOWNGAS CHINA CO LTD	HKD	620 372	1.65					
<i>China</i>									
33 736	21VIANET GROUP INC-ADR	USD	774 241	2.06					
34 900	ALIBABA GROUP HOLDING LTD	HKD	989 408	2.63					
1 780 800	CHINA ZHONGWANG HOLDINGS LTD	HKD	414 794	1.10					
70 000	HAINAN MEILAN INTL AIRPORT - H	HKD	292 236	0.78					
650 000	JINGRUI HOLDINGS LTD	HKD	185 760	0.49					
515 000	TONG REN TANG TECHNOLOGIES - H	HKD	472 816	1.26					
231 000	VIVA BIOTECH HOLDINGS	HKD	295 583	0.79					
					<i>Malaysia</i>				
1 168 900	INARI AMERTRON BHD	MYR	893 072	2.37				1 997 942	5.31
586 600	MR DIY GROUP M BHD	MYR	507 303	1.35				893 072	2.37
176 400	TIME DOTCOM BHD	MYR	597 567	1.59				507 303	1.35
					<i>Singapore</i>				
417 900	CAPITALAND RETAIL CHINA TRUST	SGD	425 968	1.13				597 567	1.59
757 100	LENLEASE GLOBAL COMMERCIAL	SGD	461 820	1.23				1 937 599	5.15
2 217	SEA LTD-ADR	USD	608 788	1.62				425 968	1.13
1 058 500	STARHILL GLOBAL REIT	SGD	441 023	1.17				461 820	1.23
					<i>Thailand</i>				
630 400	AMATA CORP PUBLIC CO LTD-FOR	THB	359 948	0.96				608 788	1.62
1 218 700	AP THAILAND PCL-FOREIGN	THB	317 508	0.84				441 023	1.17
3 910 800	WHA CORP PCL-FOREIGN	THB	390 470	1.04				1 067 926	2.84
					<i>Indonesia</i>				
6 788 900	CIPUTRA DEVELOPMENT TBK PT	IDR	435 952	1.16				359 948	0.96
14 337 700	PAKUWON JATI TBK PT	IDR	435 444	1.16				317 508	0.84
<b>Total securities portfolio</b>								<b>37 168 361</b>	<b>98.71</b>

# BNP PARIBAS FUNDS SICAV Belgium Equity

## Securities portfolio at 30/06/2021

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			260 054 721	99.79
<b>Shares</b>			<b>260 054 721</b>	<b>99.79</b>
<i>Belgium</i>			<i>211 246 615</i>	<i>81.06</i>
39 943	ACKERMANS & VAN HAAREN	EUR	5 687 883	2.18
92 221	AEDIFICA	EUR	10 264 197	3.94
238 528	AGEAS	EUR	11 163 110	4.28
400 685	ANHEUSER - BUSCH INBEV SA/NV	EUR	24 365 654	9.36
404 530	BALTA GROUP NV	EUR	1 173 137	0.45
122 337	BARCO N.V.	EUR	2 823 538	1.08
5 957	COFINIMMO	EUR	764 879	0.29
48 482	COLRUYT SA	EUR	2 286 411	0.88
101 077	ELIA SYSTEM OPERATOR SA/NV	EUR	8 995 853	3.45
75 972	FINANCIERE DE TUBIZE	EUR	6 480 412	2.49
43 981	GALAPAGOS NV	EUR	2 572 009	0.99
62 232	GROUPE BRUXELLES LAMBERT SA	EUR	5 870 967	2.25
43 333	INCLUSIO SA	EUR	931 660	0.36
121 751	ION BEAM APPLICATIONS	EUR	2 028 372	0.78
371 889	KBC GROEP NV	EUR	23 912 462	9.18
99 711	KINEPOLIS	EUR	4 538 845	1.74
2 714	LOTUS BAKERIES	EUR	12 945 780	4.97
35 742	MELEXIS NV	EUR	3 129 212	1.20
113 262	MITHRA PHARMACEUTICALS - WI	EUR	2 689 973	1.03
134 907	NYXOAH SA	EUR	3 426 638	1.31
131 364	ONTEX GROUP NV - WI	EUR	1 379 322	0.53
100 051	OXURION NV	EUR	250 128	0.10
134 992	PROXIMUS	EUR	2 199 020	0.84
442 030	RECTICEL	EUR	6 276 826	2.41
103 283	SHURGARD SELF STORAGE SA	EUR	4 203 618	1.61
105 738	SOLVAY SA	EUR	11 335 114	4.35
181 330	TELENET GROUP HOLDING NV	EUR	5 755 414	2.21
141 403	UCB SA	EUR	12 466 088	4.78
396 601	UMICORE	EUR	20 424 951	7.84
338 669	WAREHOUSES DE PAUW SCA	EUR	10 905 142	4.18
<i>The Netherlands</i>			<i>31 696 287</i>	<i>12.16</i>
90 908	ARGENX SE	EUR	23 190 630	8.90
763 524	ING GROEP NV	EUR	8 505 657	3.26
<i>France</i>			<i>11 171 960</i>	<i>4.29</i>
211 310	BNP PARIBAS	EUR	11 171 960	4.29
<i>Luxembourg</i>			<i>5 939 859</i>	<i>2.28</i>
95 060	APERAM	EUR	4 107 543	1.58
36 464	RTL GROUP	EUR	1 832 316	0.70
Shares/Units in investment funds			1 143 618	0.44
<i>Luxembourg</i>			<i>1 143 618</i>	<i>0.44</i>
9 558.36	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP	EUR	1 143 618	0.44
<b>Total securities portfolio</b>			<b>261 198 339</b>	<b>100.23</b>

# BNP PARIBAS FUNDS SICAV Brazil Equity

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Shares</b>									
<i>Brazil</i>									
			<b>115 768 279</b>	<b>97.31</b>					
229 500	AMBEV SA	BRL	780 722	0.66	232 060	RAIA DROGASIL SA	BRL	1 142 755	0.96
855 183	AMBEV SA - ADR	USD	2 941 830	2.47	208 700	RANDON PARTICIPACOES SA-PREF	BRL	564 394	0.47
380 691	ANIMA HOLDING SA	BRL	1 047 723	0.88	91 200	REDE DOR SAO LUIZ SA	BRL	1 254 622	1.05
121 171	AREZZO INDUSTRIA E COMERCIO	BRL	2 281 973	1.92	467 870	RUMO SA	BRL	1 785 558	1.50
1 392 156	B3 SA-BRASIL BOLSA BALCAO	BRL	4 666 527	3.93	65 600	SENDAS DISTRIBUIDORA SA	BRL	1 131 360	0.95
329 717	BANCO BRADESCO - ADR	USD	1 691 448	1.42	235 352	SEQUOIA LOGISTICA E TRANSPOR	BRL	1 319 842	1.11
216 342	BANCO BRADESCO SA	BRL	942 478	0.79	232 686	SUZANO PAPEL E CELULOSE SA	BRL	2 773 474	2.33
896 088	BANCO BRADESCO SA-PREF	BRL	4 594 840	3.86	84 360	TELEFONICA BRASIL-ADR	USD	717 060	0.60
166 024	BANCO DO BRASIL S.A.	BRL	1 063 069	0.89	268 800	TOTVS SA	BRL	2 016 853	1.70
100 100	BANCO INTER SA-UNITS	BRL	1 551 808	1.30	83 865	ULTRAPAR PARTICIPACOES SA	BRL	307 357	0.26
103 203	BANCO SANTANDER BRASIL-UNIT	BRL	832 966	0.70	27 832	ULTRAPAR PARTICIPACOES SA-SPON ADR	USD	104 648	0.09
90 001	BB SEGURIDADE PARTICIPACOES	BRL	414 323	0.35	110 200	USINAS SIDER MINAS GER-PF A	BRL	419 464	0.35
674 824	BRADESPAR SA - PREF	BRL	9 996 193	8.41	71 800	VALE SA	BRL	1 620 476	1.36
68 700	BRASILAGRO-CIA BRASILEIRA DE	BRL	410 731	0.35	54 400	VAMOS LOCACAO DE CAMINHOS M	BRL	613 939	0.52
37 400	BRASKEM SA-PREF A	BRL	443 847	0.37	674 300	VIA VAREJO SA	BRL	2 121 853	1.78
30 779	BRF SA	BRL	167 639	0.14	699 444	WEG SA	BRL	4 696 063	3.96
67 673	BRF SA - ADR	USD	370 171	0.31	400	YDUQS PART	BRL	2 618	0.00
257 877	CCR SA	BRL	691 218	0.58	<i>Cayman Islands</i>				
213 983	CEMIG SA - ADR	USD	509 280	0.43	164 303	BANCO BTG PACTUAL SA-UNIT	BRL	3 996 675	3.36
84 100	CENTRAIS ELETRICAS BRASILEIR	BRL	723 533	0.61	Other transferable securities				
82 800	CENTRAIS ELETRICAS BRAS-PR B	BRL	713 998	0.60	<b>Bonds</b>				
249 621	CIA SIDERURGICA NACIONAL SA	BRL	2 188 341	1.84	<i>Brazil</i>				
343 400	CIELO SA	BRL	249 105	0.21	13 290	INEPAR SA INDUSTRIA E CONSTRUCOES 0.000% 25/	BRL	0	0.00
19 488	COSAN SA -ADR	USD	370 662	0.31	<b>Total securities portfolio</b>				
357 200	COSAN SA INDUSTRIA COMERCIO	BRL	1 705 604	1.43	<b>115 768 279 97.31</b>				
179 682	ENERGISA SA - UNITS	BRL	1 668 670	1.40					
286 360	EQUATORIAL ENERGIA SA - ORD	BRL	1 415 285	1.19					
183 600	GERDAU SA - ADR	USD	1 083 240	0.91					
210 375	GERDAU SA - PREF	BRL	1 241 402	1.04					
658 417	HAPVIDA PARTICIPACOES E INVE	BRL	2 022 012	1.70					
255 400	HOSPITAL MATER DEI SA	BRL	854 069	0.72					
76 445	HYPERA SA	BRL	525 134	0.44					
144 700	INTELBRAS SA INDUSTRIA DE TE	BRL	827 619	0.70					
448 370	ITAU UNIBANCO H PREF - ADR	USD	2 694 704	2.26					
95 465	ITAU UNIBANCO HOLDING S-PREF	BRL	566 944	0.48					
1 763 672	ITAUSA INVESTIMENTOS ITAU-PR	BRL	3 918 977	3.29					
221 700	KLABIN SA - UNIT	BRL	1 163 755	0.98					
188 208	LOCALIZA RENT A CAR	BRL	2 400 480	2.02					
90 934	LOJAS AMERICANAS SA	BRL	374 401	0.31					
98 182	LOJAS AMERICANAS SA-PREF	BRL	422 244	0.35					
206 870	LOJAS RENNEN SA	BRL	1 823 453	1.53					
782 117	MAGAZINE LUIZA SA	BRL	3 296 569	2.77					
308 900	MARFRIG GLOBAL FOODS SA	BRL	1 178 257	0.99					
22 968	METALURGICA GERDAU SA-PREF	BRL	63 303	0.05					
227 800	MITRE REALTY EMPREENDIMENTOS	BRL	541 140	0.45					
104 846	MULTIPLAN EMPREENDIMENTOS	BRL	491 021	0.41					
436 167	NATURA &CO HOLDING SA	BRL	4 931 989	4.16					
160 879	NOTRE DAME INTERMED PAR SA	BRL	2 722 955	2.29					
388 105	OCEANPACT SERVICOS MARITIMOS	BRL	691 460	0.58					
432 800	PETRO RIO SA	BRL	1 681 044	1.41					
258 827	PETROBRAS DISTRIBUIDORA SA	BRL	1 376 181	1.16					
280 900	PETROLEO BRASILEIRO PETROBRAS	BRL	1 695 630	1.43					
217 531	PETROLEO BRASILEIRO PETROBRAS - ADR	USD	2 660 404	2.24					
146 681	PETROLEO BRASILEIRO PETROBRAS - ADR	USD	1 732 303	1.46					
300 867	PETROLEO BRASILEIRO PETROBRAS - PREF	BRL	1 764 594	1.48					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV China A-Shares

## Securities portfolio at 30/06/2021

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				
<b>Shares</b>			<b>151 413 684</b>	<b>93.98</b>
<i>China</i>				
1 052 000	AIR CHINA LTD - A	CNY	1 266 389	0.79
229 700	ANHUI CONCH CEMENT CO LTD - A	CNY	1 458 318	0.91
546 600	BANK OF NINGBO CO LTD - A	CNY	3 295 178	2.05
726 450	BEIJING ORIENTAL YUHONG - A	CNY	6 213 489	3.86
759 400	BEIJING SINNET TECHNOLOGY-A	CNY	1 690 172	1.05
840 300	C+S PAPER CO LTD - A	CNY	3 579 909	2.22
72 600	CHINA INTERNATIONAL TRAVEL - A	CNY	3 368 211	2.09
922 200	CHINA MERCHANTS BANK - A	CNY	7 729 698	4.80
517 300	CHINA PACIFIC INSURANCE GR - A	CNY	2 317 828	1.44
4 188 200	CHINA PETROLEUM + CHEMICAL - A	CNY	2 825 324	1.75
407 900	CHINA VANKE CO LTD - A	CNY	1 502 421	0.93
993 700	CITIC SECURITIES CO - A	CNY	3 832 928	2.38
114 500	CONTEMPORARY AMPEREX TECHN- A	CNY	9 476 892	5.88
207 600	GLODON SOFTWARE CO LTD - A	CNY	2 188 408	1.36
339 000	HANGZHOU ROBAM APPLIANCES - A	CNY	2 438 917	1.51
193 600	HANGZHOU TIGERMED CONSULTI-A	CNY	5 791 703	3.59
413 300	HONGFA TECHNOLOGY CO LTD-A	CNY	4 007 606	2.49
1 579 700	HUATAI SECURITIES CO LTD - A	CNY	3 861 041	2.40
687 300	HUAYU AUTOMOTIVE SYSTEMS - A	CNY	2 793 138	1.73
253 390	HUNDSUN TECHNOLOGIES INC - A	CNY	3 652 801	2.27
717 300	INNER MONGOLIA YILI INDUS - A	CNY	4 083 940	2.53
170 448	JIANGSU HENGLI HIGHPRESSUR-A	CNY	2 263 940	1.41
448 388	JIANGSU HENGRUI MEDICINE C - A	CNY	4 712 567	2.92
20 700	KWEICHOW MOUTAI CO LTD - A	CNY	6 583 031	4.09
407 070	LUXSHARE PRECISION INDUSTR - A	CNY	2 895 234	1.80
31 439	MAXSCEND MICROELECTRONICS -A	CNY	2 612 132	1.62
472 000	MIDEA GROUP CO LTD - A	CNY	5 207 652	3.23
168 816	MONTAGE TECHNOLOGY CO LTD-A	CNY	1 628 357	1.01
593 000	PING AN INSURANCE GROUP CO - A	CNY	5 894 927	3.66
707 800	POLY REAL ESTATE GROUP CO - A	CNY	1 318 251	0.82
322 300	S F HOLDING CO LTD - A	CNY	3 373 681	2.09
53 500	SANGFOR TECHNOLOGIES INC-A	CNY	2 145 343	1.33
82 600	SHENZHEN MINDRAY BIO-MEDIC-A	CNY	6 129 601	3.80
911 600	SUOFEIYA HOME COLLECTION C - A	CNY	3 412 733	2.12
559 500	VENUSTECH GROUP INC - A	CNY	2 510 135	1.56
627 200	WEICHAI POWER CO LTD - A	CNY	1 732 092	1.08
81 100	WILL SEMICONDUCTOR LTD-A	CNY	4 034 910	2.50
138 000	WULIANGYE YIBIN CO LTD - A	CNY	6 353 881	3.94
277 440	WUXI APTEC CO LTD-A	CNY	6 715 376	4.17
777 870	ZHEJIANG SANHUA INTELLIGEN-A	CNY	2 883 934	1.79
273 800	ZHONGJI INNOLIGHT CO LTD-A	CNY	1 631 596	1.01
<b>Total securities portfolio</b>			<b>151 413 684</b>	<b>93.98</b>

# BNP PARIBAS FUNDS SICAV China Equity

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
	<b>Shares</b>		<b>2 638 448 220</b>	<b>96.04</b>	<b>Total securities portfolio</b>				
	<i>China</i>		<i>2 419 576 408</i>	<i>88.07</i>		<i>Taiwan</i>		<i>62 168 333</i>	<i>2.26</i>
1 402 000	AAC TECHNOLOGIES HOLDINGS INC	HKD	10 474 848	0.38	1 634 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO	TWD	35 120 313	1.28
10 495 852	AIR CHINA LTD - A	CNY	12 634 823	0.46	1 347 000	YAGEO CORPORATION	TWD	27 048 020	0.98
8 918 000	AIR CHINA LTD - H	HKD	6 552 653	0.24					
700 161	ALIBABA GROUP HOLDING - ADR	USD	158 782 511	5.78					
65 398	BEIGENE LTD-ADR	USD	22 443 940	0.82					
33 872 000	BEIJING CAPITAL INTL AIRPORT - H	HKD	22 457 147	0.82					
6 444 535	BEIJING ORIENTAL YUHONG - A	CNY	55 121 549	2.01					
397 640	BILIBILI INC-SPONSORED ADR	USD	48 448 458	1.76					
28 549 000	CATHAY MEDIA AND EDUCATION	HKD	19 831 228	0.72					
621 087	CHINA INTERNATIONAL TRAVEL - A	CNY	28 814 769	1.05					
21 735 000	CHINA LIFE INSURANCE CO - H	HKD	43 122 603	1.57					
11 882 000	CHINA MENGNIU DAIRY CO	HKD	71 775 812	2.61					
7 579 000	CHINA MERCHANTS BANK - H	HKD	64 582 689	2.35					
78 270 000	CHINA PETROLEUM & CHEMICAL - H	HKD	39 677 158	1.44					
28 112 000	CHINA YUHUA EDUCATION CORP L	HKD	25 446 497	0.93					
7 800 000	CHINASOFT INTERNATIONAL LTD	HKD	14 207 570	0.52					
15 585 000	CITIC SECURITIES CO LTD - H	HKD	39 059 352	1.42					
1 315 933	CONTEMPORARY AMPEREX TECHN-A	CNY	108 916 645	3.96					
604 619	GDS HOLDINGS LTD - ADR	USD	47 456 545	1.73					
1 568 931	HANGZHOU TIGERMED CONSULTI-A	CNY	46 935 860	1.71					
4 932 409	HONGFA TECHNOLOGY CO LTD-A	CNY	47 827 606	1.74					
5 479 885	HUAYU AUTOMOTIVE SYSTEMS - A	CNY	22 269 859	0.81					
1 695 073	JD.COM INC - ADR	USD	135 283 776	4.92					
8 608 000	LI NING CO LTD	HKD	104 941 364	3.82					
4 931 000	LONGFOR PROPERTIES	HKD	27 570 352	1.00					
2 683 153	LUXSHARE PRECISION INDUSTR - A	CNY	19 083 587	0.69					
2 630 900	MEITUAN DIANPING-CLASS B	HKD	108 455 721	3.95					
2 015 334	MIDEA GROUP CO LTD - A	CNY	22 235 503	0.81					
10 524 000	MINTH GROUP LTD	HKD	49 961 117	1.82					
2 744 899	MONTAGE TECHNOLOGY CO LTD-A	CNY	26 476 608	0.96					
1 007 036	NETEASE INC - ADR	USD	116 060 899	4.22					
4 685 320	NEW ORIENTAL EDUCATIO - ADR	USD	38 372 771	1.40					
11 559 500	PING AN INSURANCE GROUP CO - H	HKD	113 105 418	4.12					
1 017 744	SHENZHEN MINDRAY BIO-MEDIC-A	CNY	75 524 991	2.75					
364 200	SUNNY OPTICAL TECH	HKD	11 498 282	0.42					
13 177 372	SUOFEIYA HOME COLLECTION C - A	CNY	49 331 782	1.80					
255 356	TAL EDUCATION GROUP - ADR	USD	6 442 632	0.23					
2 668 100	TENCENT HOLDINGS LTD	HKD	200 931 907	7.32					
6 391 037	VENUSTECH GROUP INC - A	CNY	28 672 684	1.04					
870 455	WILL SEMICONDUCTOR LTD-A	CNY	43 307 117	1.58					
1 272 186	WULIANGYE YIBIN CO LTD - A	CNY	58 574 768	2.13					
2 189 280	WUXI APPTEC CO LTD-H	HKD	51 073 900	1.86					
6 229 000	WUXI BIOLOGICS CAYMAN INC	HKD	113 998 589	4.15					
349 356	ZAI LAB LTD-ADR	USD	61 832 518	2.25					
	<i>Hong Kong</i>		<i>78 619 639</i>	<i>2.87</i>					
655 800	AIA GROUP LTD	HKD	8 149 162	0.30					
8 050 000	CHINA RESOURCES LAND LTD	HKD	32 558 976	1.19					
34 740 000	SJM HOLDINGS LTD	HKD	37 911 501	1.38					
	<i>United States of America</i>		<i>78 083 840</i>	<i>2.84</i>					
1 178 624	YUM CHINA HOLDINGS INC	USD	78 083 840	2.84					

# BNP PARIBAS FUNDS SICAV Climate Impact

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Shares</b>									
<i>United States of America</i>									
493 296	ADVANCED DRAINAGE SYSTEMS INC	USD	48 489 345	1.52	11 020 409	BRAMBLES LTD	AUD	79 831 246	2.50
823 853	ALTAIR ENGINEERING INC - A	USD	47 913 940	1.50	41 268 934	XINYI SOLAR HOLDINGS LTD	HKD	75 007 868	2.35
641 619	AMERICAN WATER WORKS CO INC	USD	83 390 452	2.61	793 970	LEGRAND SA	EUR	70 869 762	2.22
454 195	BADGER METER INC	USD	37 579 571	1.18	<i>Sweden</i>				
402 114	CADENCE DESIGN SYS INC	USD	46 392 813	1.45	6 984 432	NIBE INDUSTRIER AB-B SHS	SEK	61 993 548	1.94
1 012 897	DARLING INGREDIENTS INC	USD	57 652 878	1.81	<i>Italy</i>				
254 040	GENERAC HOLDINGS INC	USD	88 932 208	2.79	357 404	DIASORIN SPA	EUR	57 005 938	1.79
1 239 760	HANNON ARMSTRONG SUSTAINABLE	USD	58 700 164	1.84	<i>Hong Kong</i>				
316 783	HERC HOLDINGS INC	USD	29 936 648	0.94	41 556 000	BEIJING ENTERPRISES WATER GR	HKD	13 260 436	0.42
553 454	HUBBELL INC	USD	87 197 357	2.73	12 594 000	VITASOY INTERNATIONAL HOLDINGS	HKD	39 430 613	1.23
270 391	IPG PHOTONICS CORP	USD	48 056 591	1.50	<i>Brazil</i>				
683 742	ITRON INC	USD	57 644 426	1.81	7 815 073	CIA SANEAMENTO BASICO DE - ADR	USD	48 765 950	1.53
198 154	LENNOX INTERNATIONAL INC	USD	58 615 754	1.84	<i>South Korea</i>				
263 462	LITTELFUSE INC	USD	56 604 674	1.77	708 627	COWAY CO LTD	KRW	41 695 675	1.31
208 288	MONOLITHIC POWER SYSTEMS INC	USD	65 591 663	2.05	<i>Belgium</i>				
814 805	ORMAT TECHNOLOGIES INC	USD	47 772 486	1.50	787 673	UMICORE	EUR	40 565 160	1.27
762 160	PTC INC	USD	90 785 667	2.83	<i>Austria</i>				
2 405 963	RAYONIER INC	USD	72 895 059	2.28	287 200	LENZING AG	EUR	29 639 040	0.93
398 749	REPLIGEN CORP	USD	67 120 563	2.10	<b>Total securities portfolio</b>				
351 835	SOLAREEDGE TECHNOLOGIES INC	USD	81 993 962	2.57	<b>3 122 840 593</b>				
1 226 898	TRIMBLE INC	USD	84 658 962	2.65	<b>97.80</b>				
399 189	WATTS WATER TECHNOLOGIES - A	USD	49 115 159	1.54					
542 014	XYLEM INC	USD	54 827 557	1.72					
<i>United Kingdom</i>									
489 021	APTIV PLC	USD	64 877 033	2.03					
1 945 922	HALMA PLC	GBP	61 021 865	1.91					
1 251 904	PENTAIR PLC	USD	71 246 312	2.23					
514 060	SPIRAX-SARCO ENGINEERING PLC	GBP	81 529 814	2.55					
<i>Denmark</i>									
1 007 373	CHRISTIAN HANSEN HOLDING A/S	DKK	76 674 818	2.40					
744 004	NOVOZYMES A/S - B	DKK	47 294 092	1.48					
2 268 567	VESTAS WIND SYSTEMS A/S	DKK	74 680 814	2.34					
<i>The Netherlands</i>									
534 545	KONINKLIJKE DSM NV	EUR	84 137 383	2.63					
1 160 232	SIGNIFY NV	EUR	61 886 775	1.94					
<i>Japan</i>									
1 814 600	AZBIL CORP	JPY	63 362 694	1.98					
4 346 000	SEKISUI CHEMICAL CO LTD	JPY	62 575 999	1.96					
<i>Germany</i>									
1 077 704	NEMETSCHKE AG	EUR	69 533 462	2.18					
1 604 545	TEAMVIEWER AG	EUR	50 896 167	1.59					
<i>Norway</i>									
1 008 528	SALMAR ASA	NOK	56 450 450	1.77					
857 460	TOMRA SYSTEMS ASA	NOK	39 911 562	1.25					
<i>Taiwan</i>									
1 371 331	ADVANTECH CO LTD	TWD	14 305 167	0.45					
8 848 000	DELTA ELECTRONIC INDUSTRIAL CO	TWD	81 049 595	2.54					
<i>Spain</i>									
4 169 573	EDP RENOVAVEIS SA	EUR	81 473 456	2.55					

# BNP PARIBAS FUNDS SICAV Consumer Innovators

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Shares</b>			<b>1 366 106 313</b>	<b>98.75</b>					
<i>United States of America</i>									
190 094	ACTIVISION BLIZZARD INC	USD	15 298 568	1.11					
5 477	ALPHABET INC - A	USD	11 277 244	0.82					
45 360	AMAZON.COM INC	USD	131 584 161	9.50					
660 478	AMERICAN EAGLE OUTFITTERS	USD	20 902 049	1.51					
108 847	APPLE INC	USD	12 570 778	0.91					
572 800	AZEK CO INC/THE	USD	20 508 549	1.48					
333 352	BALLY'S CORP	USD	15 210 116	1.10					
21 052	BEYOND MEAT INC	USD	2 795 750	0.20					
20 242	BOOKING HOLDINGS INC	USD	37 348 274	2.70					
148 881	BUMBLE INC-A	USD	7 231 255	0.52					
126 594	CHEWY INC - CLASS A	USD	8 508 987	0.62					
224 473	COLUMBIA SPORTSWEAR CO	USD	18 618 066	1.35					
236 131	DICKS SPORTING GOODS INC	USD	19 949 376	1.44					
126 500	ELECTRONIC ARTS INC	USD	15 342 352	1.11					
94 355	ESTEE LAUDER COMPANIES - A	USD	25 307 731	1.83					
109 329	FIVE BELOW	USD	17 817 705	1.29					
215 135	FRONTDOOR INC	USD	9 037 883	0.65					
47 109	GENERAC HOLDINGS INC	USD	16 491 527	1.19					
272 211	HOLOGIC INC	USD	15 314 881	1.11					
295 838	HOME DEPOT INC	USD	79 551 209	5.74					
41 761	LENDINGTREE INC	USD	7 461 271	0.54					
70 508	MASIMO CORP	USD	14 414 929	1.04					
64 017	MERITAGE HOMES CORP	USD	5 078 606	0.37					
440 755	NIKE INC - B	USD	57 418 196	4.15					
79 713	PAYPAL HOLDINGS INC - W/I	USD	19 592 500	1.42					
252 745	PETMED EXPRESS INC	USD	6 788 033	0.49					
194 268	PINTEREST INC- CLASS A	USD	12 933 180	0.93					
210 389	PLANET FITNESS INC - A	USD	13 350 006	0.97					
216 327	REVOLVE GROUP INC	USD	12 568 455	0.91					
372 214	SPROUTS FARMERS MARKET INC	USD	7 799 577	0.56					
57 032	SQUARE INC - A	USD	11 724 767	0.85					
408 610	STARBUCKS CORP	USD	38 524 904	2.78					
222 026	TARGET CORP	USD	45 258 930	3.27					
52 153	TESLA INC	USD	29 891 554	2.16					
329 389	TWITTER INC	USD	19 112 284	1.38					
88 584	ULTA BEAUTY INC	USD	25 828 223	1.87					
50 133	VAIL RESORTS INC	USD	13 380 637	0.97					
127 649	WALT DISNEY CO	USD	18 919 694	1.37					
226 268	YETI HOLDINGS INC	USD	17 519 123	1.27					
360 889	YUM CHINA HOLDINGS INC	USD	20 160 972	1.46					
<i>France</i>									
45 961	KERING	EUR	33 873 257	2.45					
60 213	LOREAL	EUR	22 628 045	1.64					
82 027	LVMH	EUR	54 244 454	3.92					
<i>China</i>									
100 522	ALIBABA GROUP HOLDING - ADR	USD	19 222 851	1.39					
266 032	JD.COM INC - ADR	USD	17 903 714	1.29					
3 746 500	LI NING CO LTD	HKD	38 514 309	2.78					
117 494	TAL EDUCATION GROUP - ADR	USD	2 499 683	0.18					
363 100	TENCENT HOLDINGS LTD	HKD	23 058 178	1.67					
					<i>Japan</i>				
41 000	FAST RETAILING CO LTD	JPY	25 980 051	1.88					
300 500	MERCARI INC	JPY	13 431 921	0.97					
36 100	NINTENDO CO LTD	JPY	17 696 166	1.28					
515 900	SONY CORP	JPY	42 341 238	3.06					
					<i>Argentina</i>				
29 013	MERCADOLIBRE INC	USD	38 111 275	2.76					
					<i>Canada</i>				
106 087	LULULEMON ATHLETICA INC	USD	32 649 104	2.36					
					<i>Germany</i>				
97 806	ADIDAS AG	EUR	30 701 303	2.22					
					<i>Australia</i>				
317 682	DOMINOS PIZZA ENTERPRISES	AUD	24 238 072	1.75					
					<i>Malta</i>				
828 292	GVC HOLDINGS PLC	GBP	16 841 793	1.22					
					<i>Ireland</i>				
69 778	FLUTTER ENTERTAINMENT PLC-DI	GBP	10 684 744	0.77					
					<i>Sweden</i>				
150 000	OATLY GROUP AB	USD	3 093 853	0.22					
					Shares/Units in investment funds				
					<i>France</i>				
1 278.94	BNP PARIBAS MOIS ISR - I - CAP	EUR	29 176 697	2.11					
<b>Total securities portfolio</b>								<b>1 395 283 010</b>	<b>100.86</b>



# BNP PARIBAS FUNDS SICAV Disruptive Technology

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
	<b>Shares</b>		<b>2 935 684 965</b>	<b>99.41</b>					
	<i>United States of America</i>		<i>2 354 576 172</i>	<i>79.74</i>		<i>Denmark</i>		<i>53 740 821</i>	<i>1.82</i>
161 464	ADOBE SYSTEMS INC	USD	79 736 721	2.70	149 006	GENMAB A/S	DKK	51 416 964	1.74
1 408 925	ADVANCED MICRO DEVICES	USD	111 594 844	3.78	67 496	GENMAB A/S - SP ADR	USD	2 323 857	0.08
63 527	ALPHABET INC - A	USD	130 803 266	4.43		<i>Canada</i>		<i>28 153 956</i>	<i>0.95</i>
29 409	AMAZON.COM INC	USD	85 312 139	2.89	22 853	SHOPIFY INC - CLASS A	USD	28 153 956	0.95
240 315	AMERICAN TOWER CORP - A	USD	54 742 132	1.85	Shares/Units in investment funds				
1 559 053	APPLE INC	USD	180 055 568	6.11		<i>France</i>		<i>13 716 110</i>	<i>0.46</i>
20 486	BOOKING HOLDINGS INC	USD	37 798 475	1.28	601.24	BNP PARIBAS MOIS ISR - I - CAP	EUR	13 716 110	0.46
220 917	CARDLYTICS INC	USD	23 645 328	0.80	<b>Total securities portfolio</b>				
363 352	CDW CORP/DE	USD	53 511 617	1.81				<b>2 949 401 075</b>	<b>99.87</b>
1 507 508	CIENA CORP	USD	72 318 180	2.45					
612 082	COPART INC	USD	68 041 800	2.30					
356 356	ENTEGRIS INC	USD	36 951 764	1.25					
93 250	EPAM SYSTEMS INC	USD	40 177 941	1.36					
73 061	EQUINIX INC	USD	49 446 630	1.67					
285 634	EVERBRIDGE INC	USD	32 776 014	1.11					
1 162 217	FIRST SOLAR INC	USD	88 702 471	3.00					
347 991	INTERCONTINENTAL EXCHANGE INC	USD	34 831 378	1.18					
195 170	IRHYTHM TECHNOLOGIES INC	USD	10 919 580	0.37					
263 158	MASIMO CORP	USD	53 801 043	1.82					
892 944	MICRON TECHNOLOGY INC	USD	63 987 167	2.17					
714 811	MICROSOFT CORP	USD	163 287 207	5.54					
901 542	NEW RELIC INC	USD	50 911 770	1.72					
607 202	NIKE INC - B	USD	79 101 642	2.68					
274 002	PALO ALTO NETWORKS INC	USD	85 731 041	2.90					
546 251	PLEXUS CORP	USD	42 105 408	1.43					
2 703 536	PURE STORAGE INC - CLASS A	USD	44 523 196	1.51					
544 616	RAPID7 INC	USD	43 458 143	1.47					
386 107	SALESFORCE.COM INC	USD	79 529 772	2.69					
101 233	SERVICENOW INC	USD	46 911 709	1.59					
210 553	SIGNATURE BANK	USD	43 614 423	1.48					
317 075	SNOWFLAKE INC-CLASS A	USD	64 650 253	2.19					
208 522	SQUARE INC - A	USD	42 868 424	1.45					
411 737	TRANE TECHNOLOGIES PLC	USD	63 932 247	2.16					
954 521	TWITTER INC	USD	55 384 594	1.88					
193 494	VERISIGN INC	USD	37 150 391	1.26					
518 657	VISA INC - A	USD	102 261 894	3.46					
	<i>Taiwan</i>		<i>83 688 770</i>	<i>2.83</i>					
825 953	TAIWAN SEMICONDUCTOR - ADR	USD	83 688 770	2.83					
	<i>The Netherlands</i>		<i>80 830 935</i>	<i>2.74</i>					
139 508	ASML HOLDING NV	EUR	80 830 935	2.74					
	<i>China</i>		<i>73 225 176</i>	<i>2.48</i>					
191 572	ALIBABA GROUP HOLDING - ADR	USD	36 634 369	1.24					
576 200	TENCENT HOLDINGS LTD	HKD	36 590 807	1.24					
	<i>Japan</i>		<i>71 599 720</i>	<i>2.42</i>					
70 800	KEYENCE CORP	JPY	30 107 483	1.02					
294 600	SHIN-ETSU CHEMICAL CO LTD	JPY	41 492 237	1.40					
	<i>Israel</i>		<i>69 413 072</i>	<i>2.35</i>					
631 895	CYBERARK SOFTWARE LTD/ISRAEL	USD	69 413 072	2.35					
	<i>Switzerland</i>		<i>60 711 901</i>	<i>2.06</i>					
532 492	TE CONNECTIVITY LTD	USD	60 711 901	2.06					
	<i>Germany</i>		<i>59 744 442</i>	<i>2.02</i>					
447 122	SIEMENS AG - REG	EUR	59 744 442	2.02					

# BNP PARIBAS FUNDS SICAV Ecosystem Restoration

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
	<b>Shares</b>		<b>102 620 169</b>	<b>99.44</b>					
	<i>United States of America</i>					<i>Norway</i>		<i>1 330 150</i>	<i>1.29</i>
37 787	AECOM	USD	2 017 601	1.96	336 825	VOW ASA	NOK	1 330 150	1.29
108 683	APPHARVEST INC	USD	1 466 336	1.42	<b>Total securities portfolio</b>				
394 095	AQUABOUNTY TECHNOLOGIES	USD	1 781 220	1.73				<b>102 620 169</b>	<b>99.44</b>
739 896	ATLANTIC SAPPHIRE ASA	NOK	6 590 612	6.38					
13 009	CLEAN HARBORS INC	USD	1 021 720	0.99					
111 454	DANIMER SCIENTIFIC INC	USD	2 354 265	2.28					
121 058	HAIN CELESTIAL GROUP INC	USD	4 095 495	3.97					
63 610	HYDROFARM HOLDINGS GROUP INC	USD	3 170 577	3.07					
72 015	MONTROSE ENVIRONMENTAL GROUP	USD	3 258 559	3.16					
489 384	ORIGIN MATERIALS INC	USD	3 383 885	3.28					
166 738	PERIDOT ACQUISITION CORP -A	USD	1 712 513	1.66					
41 029	TETRA TECH INC	USD	4 222 261	4.09					
62 451	TRIMBLE INC	USD	4 309 272	4.18					
237 000	VIEW INC	USD	1 694 713	1.64					
90 023	WHOLE EARTH BRANDS INC	USD	1 100 711	1.07					
	<i>Denmark</i>		<i>10 302 522</i>	<i>9.98</i>					
52 940	CHRISTIAN HANSEN HOLDING A/S	DKK	4 029 456	3.90					
67 037	NOVOZYMES A/S - B	DKK	4 261 340	4.13					
4 900	ROCKWOOL INTL A/S - B	DKK	2 011 726	1.95					
	<i>Canada</i>		<i>9 492 465</i>	<i>9.20</i>					
207 483	ANAERGIA INC	CAD	1 968 157	1.91					
314 016	FARMERS EDGE INC	CAD	2 561 738	2.48					
73 104	GFL ENVIRONMENTAL INC-SUB VT	USD	1 967 687	1.91					
290 166	SUNOPTA INC	USD	2 994 883	2.90					
	<i>France</i>		<i>8 678 813</i>	<i>8.41</i>					
38 084	CARBIOS	EUR	1 618 570	1.57					
69 042	DANONE	EUR	4 099 024	3.97					
116 263	VEOLIA ENVIRONNEMENT	EUR	2 961 219	2.87					
	<i>China</i>		<i>5 018 556</i>	<i>4.85</i>					
199 000	BYD CO LTD - H	HKD	5 018 556	4.85					
	<i>Germany</i>		<i>4 367 122</i>	<i>4.23</i>					
37 167	SYMRISE AG	EUR	4 367 122	4.23					
	<i>Sweden</i>		<i>3 951 881</i>	<i>3.83</i>					
184 576	BILLERUDKORSNAS AB	SEK	3 091 129	3.00					
49 154	RE:NEWCELL AB	SEK	860 752	0.83					
	<i>Brazil</i>		<i>3 259 960</i>	<i>3.16</i>					
736 486	KLABIN SA - UNIT	BRL	3 259 960	3.16					
	<i>The Netherlands</i>		<i>3 138 241</i>	<i>3.04</i>					
19 938	KONINKLIJKE DSM NV	EUR	3 138 241	3.04					
	<i>United Kingdom</i>		<i>3 095 519</i>	<i>3.00</i>					
219 556	CNH INDUSTRIAL NV	USD	3 095 519	3.00					
	<i>Spain</i>		<i>2 978 520</i>	<i>2.89</i>					
869 387	ENCE ENERGIA Y CELULOSA SA	EUR	2 978 520	2.89					
	<i>Hong Kong</i>		<i>2 949 312</i>	<i>2.86</i>					
942 000	VITASOY INTERNATIONAL HOLDINGS	HKD	2 949 312	2.86					
	<i>Japan</i>		<i>1 877 368</i>	<i>1.82</i>					
121 800	SUMITOMO FORESTRY CO LTD	JPY	1 877 368	1.82					

# BNP PARIBAS FUNDS SICAV Emerging Bond

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
	<b>Shares</b>		<b>1 228 144</b>	<b>0.16</b>					
	<i>Jersey Island</i>		<i>1 228 144</i>	<i>0.16</i>					
60 478 182	PETRA DIAMONDS LTD	GBP	1 228 144	0.16					
	<b>Bonds</b>		<b>719 865 539</b>	<b>92.30</b>					
	<i>Ukraine</i>		<i>35 755 033</i>	<i>4.58</i>					
4 612 000	UKRAINE GOVT 4.375% 20-27/01/2030	EUR	5 100 188	0.65					
3 350 000	UKRAINE GOVT 6.750% 19-20/06/2026	EUR	4 329 817	0.56					
1 610 000	UKRAINE GOVT 6.876% 21-21/05/2029	USD	1 674 400	0.21					
7 107 000	UKRAINE GOVT 7.253% 20-15/03/2033	USD	7 399 274	0.95					
3 485 000	UKRAINE GOVT 7.375% 17-25/09/2032	USD	3 659 250	0.47					
840 000	UKRAINE GOVT 7.750% 15-01/09/2022	USD	881 580	0.11					
4 500 000	UKRAINE GOVT 7.750% 15-01/09/2024	USD	4 908 656	0.63					
6 550 000	UKRAINE GOVT 9.750% 18-01/11/2028	USD	7 801 868	1.00					
	<i>Mexico</i>		<i>35 196 674</i>	<i>4.50</i>					
1 000 000	COMISION FEDERAL 4.750% 16-23/02/2027	USD	1 115 938	0.14					
3 500 000	MEXICAN UTD STS 7.500% 03-08/04/2033	USD	4 929 094	0.63					
1 200 000	MEXICO CITY ARPT 5.500% 17-31/07/2047	USD	1 210 500	0.16					
4 536 000	PETROLEOS MEXICA 5.950% 20-28/01/2031	USD	4 389 714	0.56					
2 100 000	PETROLEOS MEXICA 6.500% 18-13/03/2027	USD	2 206 365	0.28					
1 500 000	PETROLEOS MEXICA 6.500% 18-23/01/2029	USD	1 552 500	0.20					
2 600 000	PETROLEOS MEXICA 6.750% 17-21/09/2047	USD	2 291 250	0.29					
2 600 000	PETROLEOS MEXICA 6.840% 20-23/01/2030	USD	2 676 570	0.34					
727 000	PETROLEOS MEXICA 6.875% 17-04/08/2026	USD	791 885	0.10					
5 060 000	PETROLEOS MEXICA 6.950% 20-28/01/2060	USD	4 471 775	0.57					
2 250 000	PETROLEOS MEXICA 7.690% 20-23/01/2050	USD	2 157 188	0.28					
1 700 000	UNITED MEXICAN 4.750% 12-08/03/2044	USD	1 882 538	0.24					
1 750 000	UNITED MEXICAN 5.000% 20-27/04/2051	USD	1 986 578	0.25					
800 000	UNITED MEXICAN 5.625% 14-19/03/2114	GBP	1 211 526	0.16					
1 850 000	UNITED MEXICAN 6.050% 08-11/01/2040	USD	2 323 253	0.30					
	<i>Bahrain</i>		<i>31 831 159</i>	<i>4.09</i>					
4 833 000	BAHRAIN 5.250% 21-25/01/2033	USD	4 706 134	0.60					
2 400 000	BAHRAIN 6.250% 21-25/01/2051	USD	2 283 000	0.29					
642 000	BAHRAIN 7.375% 20-14/05/2030	USD	724 778	0.09					
18 425 000	BAHRAIN 7.500% 17-20/09/2047	USD	19 850 633	2.56					
700 000	CBB INTL SUKUK 5.625% 19-30/09/2031	USD	707 875	0.09					
2 100 000	OIL & GAS HLDING 7.500% 17-25/10/2027	USD	2 346 488	0.30					
1 084 000	OIL & GAS HLDING 7.625% 18-07/11/2024	USD	1 212 251	0.16					
	<i>Brazil</i>		<i>29 629 520</i>	<i>3.82</i>					
500 000	BANCO NAC DESENV 5.750% 13-26/09/2023	USD	553 375	0.07					
2 833 000	BRAZIL REP OF 3.875% 20-12/06/2030	USD	2 854 779	0.37					
17 950 000	BRAZIL REP OF 4.750% 19-14/01/2050	USD	17 403 646	2.24					
500 000	CAIXA ECONOMICA 3.500% 12-07/11/2022	USD	513 688	0.07					
1 500 000	REP OF BRAZIL 5.625% 09-07/01/2041	USD	1 631 531	0.21					
6 110 000	REP OF BRAZIL 5.625% 16-21/02/2047	USD	6 672 501	0.86					
	<i>Dominican Republic</i>		<i>28 750 031</i>	<i>3.68</i>					
1 800 000	DOMINICAN REPUBL 4.500% 20-30/01/2030	USD	1 834 088	0.24					
3 254 000	DOMINICAN REPUBL 4.875% 20-23/09/2032	USD	3 351 620	0.43					
1 416 000	DOMINICAN REPUBL 5.300% 21-21/01/2041	USD	1 417 593	0.18					
5 589 000	DOMINICAN REPUBL 5.875% 20-30/01/2060	USD	5 579 568	0.72					
2 400 000	DOMINICAN REPUBL 6.400% 19-05/06/2049	USD	2 586 450	0.33					
800 000	DOMINICAN REPUBL 6.500% 18-15/02/2048	USD	875 150	0.11					
2 000 000	REP OF DOMINICAN 5.875% 13-18/04/2024	USD	2 130 375	0.27					
2 500 000	REP OF DOMINICAN 5.950% 17-25/01/2027	USD	2 812 500	0.36					
3 200 000	REP OF DOMINICAN 6.850% 15-27/01/2045	USD	3 617 600	0.46					
1 620 000	REP OF DOMINICAN 6.875% 16-29/01/2026	USD	1 877 479	0.24					
2 210 000	REP OF DOMINICAN 7.450% 14-30/04/2044	USD	2 667 608	0.34					
	<i>Egypt</i>		<i>23 947 253</i>	<i>3.08</i>					
1 250 000	ARAB REP EGYPT 3.875% 21-16/02/2026	USD	1 227 734	0.16					
1 882 000	ARAB REP EGYPT 5.250% 20-06/10/2025	USD	1 980 217	0.25					
1 233 000	ARAB REP EGYPT 5.750% 20-29/05/2024	USD	1 310 294	0.17					
1 150 000	ARAB REP EGYPT 5.875% 21-16/02/2031	USD	1 112 266	0.14					
1 600 000	ARAB REP EGYPT 7.053% 19-15/01/2032	USD	1 640 800	0.21					
6 825 000	ARAB REP EGYPT 7.500% 21-16/02/2061	USD	6 381 374	0.82					
1 000 000	ARAB REP EGYPT 7.625% 20-29/05/2032	USD	1 059 563	0.14					
6 400 000	ARAB REP EGYPT 8.700% 19-01/03/2049	USD	6 759 199	0.87					
2 300 000	ARAB REP EGYPT 8.875% 20-29/05/2050	USD	2 475 806	0.32					
	<i>Indonesia</i>		<i>21 761 464</i>	<i>2.79</i>					
2 000 000	INDONESIA ASAHAN 5.710% 18-15/11/2023	USD	2 206 625	0.28					
1 000 000	INDONESIA ASAHAN 6.757% 18-15/11/2048	USD	1 289 875	0.17					
1 650 000	PERTAMINA 6.450% 14-30/05/2044	USD	2 141 700	0.27					
1 500 000	PT PERTAMINA 4.175% 20-21/01/2050	USD	1 539 656	0.20					
1 000 000	PT PERTAMINA 4.700% 19-30/07/2049	USD	1 081 750	0.14					
2 600 000	REP OF INDONESIA 5.125% 15-15/01/2045	USD	3 213 925	0.41					
4 000 000	REP OF INDONESIA 7.750% 17/01/2038	USD	6 050 749	0.78					
2 650 000	REP OF INDONESIA 8.500% 05-12/10/2035	USD	4 237 184	0.54					
	<i>Turkey</i>		<i>20 671 041</i>	<i>2.65</i>					
845 000	REP OF TURKEY 11.875% 00-15/01/2030	USD	1 166 258	0.15					
400 000	REP OF TURKEY 5.750% 17-11/05/2047	USD	342 075	0.04					
2 200 000	REP OF TURKEY 6.000% 11-14/01/2041	USD	1 985 500	0.25					
700 000	REP OF TURKEY 6.000% 17-25/03/2027	USD	714 350	0.09					
4 000 000	REP OF TURKEY 6.625% 14-17/02/2045	USD	3 797 000	0.49					
1 500 000	REP OF TURKEY 7.375% 05-05/02/2025	USD	1 621 688	0.21					
2 300 000	REP OF TURKEY 8.000% 04-14/02/2034	USD	2 580 025	0.33					
1 500 000	TURKEY REP OF 5.250% 20-13/03/2030	USD	1 420 125	0.18					
2 150 000	TURKEY REP OF 5.875% 21-26/06/2031	USD	2 085 500	0.27					
3 625 000	TURKEY REP OF 6.375% 20-14/10/2025	USD	3 787 672	0.49					
1 070 000	TURKEY REP OF 7.625% 19-26/04/2029	USD	1 170 848	0.15					
	<i>Philippines</i>		<i>19 588 757</i>	<i>2.51</i>					
200 000	AYC FINANCE LTD 5.125% 17-31/12/2049	USD	206 475	0.03					
3 160 000	PHILIPPINES(REP) 0.700% 20-03/02/2029	EUR	3 722 383	0.48					
2 000 000	PHILIPPINES(REP) 1.750% 21-28/04/2041	EUR	2 349 268	0.30					
534 000	PHILIPPINES(REP) 2.950% 20-05/05/2045	USD	514 576	0.07					

# BNP PARIBAS FUNDS SICAV Emerging Bond

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
400 000	PHILIPPINES(REP) 7.500% 06-25/09/2024	USD	461 825	0.06					
4 000 000	REP OF PHILIPPINES 6.375% 09-23/10/2034	USD	5 634 499	0.72	1 600 000	Ghana		16 257 853	2.08
500 000	REP OF PHILIPPINES 7.750% 06-14/01/2031	USD	738 063	0.09	1 079 000	GHANA REP OF 7.750% 21-07/04/2029	USD	1 633 500	0.21
3 775 000	REP OF PHILIPPINES 9.500% 05-02/02/2030	USD	5 961 668	0.76	2 750 000	GHANA REP OF 8.125% 19-26/03/2032	USD	1 091 678	0.14
	<i>Russia</i>		19 237 006	2.47	2 750 000	GHANA REP OF 8.625% 21-07/04/2034	USD	2 831 641	0.36
800 000	RUSSIA - EUROBOND 4.250% 17-23/06/2027	USD	892 550	0.11	7 797 000	GHANA REP OF 8.750% 20-11/03/2061	USD	7 489 018	0.96
5 625 000	RUSSIA 12.750% 98-24/06/2028	USD	9 398 319	1.22	3 250 000	GHANA REP OF 8.950% 19-26/03/2051	USD	3 212 016	0.41
5 200 000	RUSSIA-EUROBOND 5.100% 19-28/03/2035	USD	6 179 224	0.79		<i>China</i>		15 699 177	2.01
2 200 000	RUSSIA-EUROBOND 5.250% 17-23/06/2047	USD	2 766 913	0.35	6 990 000	CHINA EVERGRANDE 7.500% 17-28/06/2023	USD	4 968 579	0.64
	<i>Sri Lanka</i>		18 823 972	2.40	5 400 000	CHINA SCE GRP 7.250% 19-19/04/2023	USD	5 554 575	0.71
1 500 000	REP OF SRI LANKA 5.875% 12-25/07/2022	USD	1 262 910	0.16	5 087 000	GOLDEN EAGLE RETAIL 4.625% 13-21/05/2023	USD	5 176 023	0.66
2 500 000	REP OF SRI LANKA 6.250% 11-27/07/2021	USD	2 437 969	0.31		<i>Peru</i>		15 697 250	2.02
1 650 000	REP OF SRI LANKA 6.750% 18-18/04/2028	USD	1 025 063	0.13	3 400 000	PETROLEOS DEL PE 4.750% 17-19/06/2032	USD	3 544 500	0.45
3 570 000	REP OF SRI LANKA 6.825% 16-18/07/2026	USD	2 285 776	0.29	1 600 000	PETROLEOS DEL PERU 5.625% 17-19/06/2047	USD	1 684 000	0.22
3 900 000	REP OF SRI LANKA 6.850% 15-03/11/2025	USD	2 593 916	0.33	483 000	REPUBLIC OF PERU 2.780% 20-01/12/2060	USD	429 357	0.06
1 240 000	REP OF SRI LANKA 6.850% 19-14/03/2024	USD	851 157	0.11	2 000 000	REPUBLIC OF PERU 2.783% 20-23/01/2031	USD	2 040 375	0.26
10 100 000	REP OF SRI LANKA 7.550% 19-28/03/2030	USD	6 348 589	0.81	3 500 000	REPUBLIC OF PERU 5.625% 10-18/11/2050	USD	4 815 344	0.62
3 200 000	REP OF SRI LANKA 7.850% 19-14/03/2029	USD	2 018 592	0.26	2 030 000	REPUBLIC OF PERU 8.750% 03-21/11/2033	USD	3 183 674	0.41
	<i>Panama</i>		18 280 128	2.35		<i>Hong Kong</i>		14 811 042	1.89
6 200 000	PANAMA 3.870% 19-23/07/2060	USD	6 327 099	0.81	2 900 000	CNAC HK FINBRID 3.875% 19-19/06/2029	USD	3 070 013	0.39
1 000 000	PANAMA 4.300% 13-29/04/2053	USD	1 107 688	0.14	1 800 000	CNAC HK FINBRID 4.750% 19-19/06/2049	USD	1 978 650	0.25
1 150 000	PANAMA 4.500% 18-16/04/2050	USD	1 304 747	0.17	1 500 000	HUARONG FIN 2019 3.375% 20-24/02/2030	USD	1 027 500	0.13
2 960 000	PANAMA 6.700% 06-26/01/2036	USD	4 027 080	0.52	5 750 000	HUARONG FIN 2019 3.750% 19-29/05/2024	USD	4 226 250	0.54
500 000	PANAMA 7.125% 05-29/01/2026	USD	619 781	0.08	3 100 000	HUARONG FIN 2019 3.875% 19-13/11/2029	USD	2 123 500	0.27
3 301 000	PANAMA 9.375% 99-01/04/2029	USD	4 893 733	0.63	900 000	SINOCHEM OVERSEA 6.300% 10-12/11/2040	USD	1 208 981	0.16
	<i>Colombia</i>		17 537 683	2.25	1 117 000	STUDIO CITY FIN 6.000% 20-15/07/2025	USD	1 176 148	0.15
1 500 000	COLOMBIA REP OF 3.125% 20-15/04/2031	USD	1 465 594	0.19		<i>The Netherlands</i>		14 472 358	1.86
3 400 000	COLOMBIA REP OF 3.250% 21-22/04/2032	USD	3 323 500	0.43	1 000 000	MDGH - GMTN BV 2.875% 20-21/05/2030	USD	1 047 375	0.13
1 000 000	COLOMBIA REP OF 3.875% 21-15/02/2061	USD	893 313	0.11	1 200 000	MDGH - GMTN BV 3.700% 19-07/11/2049	USD	1 311 225	0.17
400 000	COLOMBIA REP OF 4.125% 20-15/05/2051	USD	378 950	0.05	600 000	METINVEST BV 7.650% 20-01/10/2027	USD	664 613	0.09
2 600 000	COLOMBIA REP OF 5.000% 15-15/06/2045	USD	2 757 300	0.35	6 500 000	METINVEST BV 8.500% 18-23/04/2026	USD	7 390 905	0.95
2 166 000	REP OF COLOMBIA 6.125% 09-18/01/2041	USD	2 561 024	0.33	3 400 000	PETROBRAS GLOB 6.900% 19-19/03/2049	USD	4 058 240	0.52
4 680 000	REP OF COLOMBIA 7.375% 06-18/09/2037	USD	6 158 002	0.79		<i>Qatar</i>		14 436 313	1.86
	<i>Chile</i>		16 702 662	2.14	2 500 000	QATAR STATE OF 3.750% 20-16/04/2030	USD	2 828 125	0.36
1 000 000	CHILE 3.100% 21-07/05/2041	USD	1 005 500	0.13	1 000 000	QATAR STATE OF 4.400% 20-16/04/2050	USD	1 217 500	0.16
1 000 000	CHILE 3.500% 21-15/04/2053	USD	1 051 750	0.13	4 820 000	QATAR STATE OF 4.817% 19-14/03/2049	USD	6 199 724	0.80
200 000	CHILE 3.625% 12-30/10/2042	USD	213 163	0.03	2 500 000	STATE OF QATAR 4.625% 16-02/06/2046	USD	3 105 938	0.40
3 200 000	CODELCO INC 3.000% 19-30/09/2029	USD	3 328 600	0.43	818 000	STATE OF QATAR 5.103% 18-23/04/2048	USD	1 085 026	0.14
916 000	CODELCO INC 3.150% 20-14/01/2030	USD	961 113	0.12		<i>Malaysia</i>		13 450 941	1.73
1 000 000	CODELCO INC 3.625% 17-01/08/2027	USD	1 088 625	0.14	1 313 000	PETRONAS 7.625% 96-15/10/2026	USD	1 713 964	0.22
3 000 000	CODELCO INC 3.750% 20-15/01/2031	USD	3 273 750	0.42	1 750 000	PETRONAS CAP LTD 4.500% 15-18/03/2045	USD	2 149 000	0.28
330 000	CODELCO INC 4.500% 17-01/08/2047	USD	389 462	0.05	2 000 000	PETRONAS CAP LTD 4.550% 20-21/04/2050	USD	2 458 500	0.32
3 750 000	EMPRESA NACIONAL 4.500% 17-14/09/2047	USD	3 666 750	0.47	6 703 000	PETRONAS CAP LTD 7.875% 02-22/05/2022	USD	7 129 477	0.91
1 550 000	EMPRESA NACIONAL 5.250% 18-06/11/2029	USD	1 723 949	0.22					

# BNP PARIBAS FUNDS SICAV Emerging Bond

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Oman</i>		<i>13 226 456</i>	<i>1.70</i>		<i>United Arab Emirates</i>		<i>10 573 478</i>	<i>1.36</i>
2 500 000	OMAN INTRNL BOND 5.375% 17-08/03/2027	USD	2 631 719	0.34	400 000	ABU DHABI GOVT 2.700% 20-02/09/2070	USD	362 200	0.05
700 000	OMAN INTRNL BOND 5.625% 18-17/01/2028	USD	735 000	0.09	543 000	ABU DHABI GOVT 3.125% 17-11/10/2027	USD	596 384	0.08
4 760 000	OMAN INTRNL BOND 6.750% 18-17/01/2048	USD	4 731 143	0.61	1 800 000	ABU DHABI GOVT 4.125% 17-11/10/2047	USD	2 148 750	0.28
4 500 000	OMAN INTRNL BOND 7.375% 20-28/10/2032	USD	5 128 594	0.66	2 100 000	DP WORLD LTD 6.850% 07-02/07/2037	USD	2 837 363	0.36
	<i>British Virgin Islands</i>		<i>13 161 788</i>	<i>1.68</i>	1 350 000	DP WORLD PLC 4.700% 19-30/09/2049	USD	1 494 956	0.19
3 550 000	HUARONG FIN II 4.875% 16-22/11/2026	USD	2 485 000	0.32	1 400 000	DUBAI GOVT INTL 5.250% 13-30/01/2043	USD	1 578 325	0.20
3 500 000	HUARONG FINANCE 4.250% 17-07/11/2027	USD	2 432 500	0.31	1 700 000	FIN DEPT SHARJAH 4.000% 20-28/07/2050	USD	1 555 500	0.20
3 550 000	HUARONG FINANCE II 5.500% 15-16/01/2025	USD	2 591 500	0.33		<i>Uruguay</i>		<i>10 185 349</i>	<i>1.31</i>
770 000	MINMETALS BOUNTE 4.750% 15-30/07/2025	USD	852 919	0.11	500 000	URUGUAY 4.975% 18-20/04/2055	USD	644 781	0.08
4 250 000	SCENERY JOURNEY 13.750% 18-06/11/2023	USD	3 381 406	0.43	1 300 000	URUGUAY 5.100% 14-18/06/2050	USD	1 705 275	0.22
1 300 000	SINOPEC OVERSEAS 3.500% 16-03/05/2026	USD	1 418 463	0.18	4 500 000	URUGUAY 7.625% 06-21/03/2036	USD	6 856 312	0.88
	<i>Saudi Arabia</i>		<i>12 018 175</i>	<i>1.55</i>	650 000	URUGUAY 7.875% 03-15/01/2033	USD	978 981	0.13
2 000 000	SAUDI INT BOND 2.250% 21-02/02/2033	USD	1 945 000	0.25		<i>Angola</i>		<i>9 712 828</i>	<i>1.25</i>
1 200 000	SAUDI INT BOND 3.250% 16-26/10/2026	USD	1 306 500	0.17	1 620 000	ANGOLA 8.250% 18-09/05/2028	USD	1 686 116	0.22
1 000 000	SAUDI INT BOND 3.250% 20-22/10/2030	USD	1 076 500	0.14	5 800 000	ANGOLA REP OF 9.125% 19-26/11/2049	USD	5 938 837	0.76
3 100 000	SAUDI INT BOND 4.500% 16-26/10/2046	USD	3 634 750	0.47	2 000 000	ANGOLA REP OF 9.375% 18-08/05/2048	USD	2 087 875	0.27
600 000	SAUDI INT BOND 4.500% 20-22/04/2060	USD	725 550	0.09		<i>Gabon</i>		<i>7 903 911</i>	<i>1.02</i>
1 600 000	SAUDI INT BOND 5.000% 18-17/04/2049	USD	2 020 000	0.26	1 404 000	GABONESE REPUBLIC 6.950% 15-16/06/2025	USD	1 520 971	0.20
1 000 000	SAUDI INT BOND 5.250% 19-16/01/2050	USD	1 309 875	0.17	6 350 000	REPUBLIC OF GABO 6.625% 20-06/02/2031	USD	6 382 940	0.82
	<i>South Africa</i>		<i>11 175 849</i>	<i>1.42</i>		<i>Nigeria</i>		<i>7 879 849</i>	<i>1.00</i>
930 000	REP OF SOUTH AFRICA 4.300% 16-12/10/2028	USD	959 528	0.12	1 200 000	REP OF NIGERIA 7.143% 18-23/02/2030	USD	1 266 225	0.16
1 400 000	REP OF SOUTH AFRICA 4.850% 17-27/09/2027	USD	1 503 075	0.19	1 320 000	REP OF NIGERIA 7.875% 17-16/02/2032	USD	1 418 835	0.18
710 000	REP OF SOUTH AFRICA 5.875% 18-22/06/2030	USD	809 977	0.10	2 500 000	REP OF NIGERIA 8.747% 18-21/01/2031	USD	2 837 188	0.36
800 000	REP OF SOUTH AFRICA 6.250% 11-08/03/2041	USD	879 150	0.11	2 070 000	REP OF NIGERIA 9.248% 18-21/01/2049	USD	2 357 601	0.30
1 100 000	REP OF SOUTH AFRICA 6.300% 18-22/06/2048	USD	1 199 894	0.15		<i>Paraguay</i>		<i>7 689 531</i>	<i>0.99</i>
2 200 000	SOUTH AFRICA 5.650% 17-27/09/2047	USD	2 243 725	0.29	800 000	PARAGUAY 2.739% 21-29/01/2033	USD	777 650	0.10
3 500 000	SOUTH AFRICA 5.750% 19-30/09/2049	USD	3 580 500	0.46	2 000 000	PARAGUAY 4.700% 17-27/03/2027	USD	2 261 625	0.29
	<i>Kazakhstan</i>		<i>10 887 104</i>	<i>1.40</i>	1 000 000	PARAGUAY 5.000% 16-15/04/2026	USD	1 134 563	0.15
500 000	KAZAKHSTAN 4.875% 14-14/10/2044	USD	627 125	0.08	500 000	PARAGUAY 5.400% 19-30/03/2050	USD	583 688	0.07
1 600 000	KAZAKHSTAN 6.500% 15-21/07/2045	USD	2 338 800	0.30	2 360 000	PARAGUAY 6.100% 14-11/08/2044	USD	2 932 005	0.38
856 000	KAZMUNAYGAS NAT 4.750% 17-19/04/2027	USD	977 071	0.13		<i>El Salvador</i>		<i>7 537 408</i>	<i>0.96</i>
5 250 000	KAZMUNAYGAS NAT 6.375% 18-24/10/2048	USD	6 944 108	0.89	2 060 000	EL SALVADOR REP 6.375% 14-18/01/2027	USD	1 859 150	0.24
	<i>India</i>		<i>10 847 606</i>	<i>1.39</i>	2 108 000	EL SALVADOR REP 7.125% 19-20/01/2050	USD	1 797 070	0.23
1 100 000	EX - IM BANK OF INDIA 3.875% 18-01/02/2028	USD	1 188 550	0.15	500 000	EL SALVADOR REP 7.625% 11-01/02/2041	USD	442 500	0.06
2 392 000	EX-IM BK OF IN 3.250% 20-15/01/2030	USD	2 431 319	0.31	900 000	EL SALVADOR REP 7.750% 02-24/01/2023	USD	888 750	0.11
6 100 000	POWER FIN CORP 6.150% 18-06/12/2028	USD	7 227 737	0.93	600 000	EL SALVADOR REP 8.250% 02-10/04/2032	USD	568 500	0.07
	<i>Ivory Coast</i>		<i>10 749 794</i>	<i>1.37</i>	1 225 000	EL SALVADOR REP 8.625% 17-28/02/2029	USD	1 197 438	0.15
7 673 000	IVORY COAST-PDI 4.875% 20-30/01/2032	EUR	9 075 524	1.16	800 000	EL SALVADOR REP 9.500% 20-15/07/2052	USD	784 000	0.10
1 590 000	IVORY COAST-PDI 6.125% 17-15/06/2033	USD	1 674 270	0.21		<i>Jamaica</i>		<i>7 442 404</i>	<i>0.96</i>
	<i>Ireland</i>		<i>10 746 790</i>	<i>1.37</i>	2 500 000	JAMAICA GOVT 6.750% 15-28/04/2028	USD	2 924 688	0.38
2 344 000	GTLK EU CAPITAL 4.800% 20-26/02/2028	USD	2 454 608	0.31	1 630 000	JAMAICA GOVT 7.875% 15-28/07/2045	USD	2 277 416	0.29
3 500 000	GTLK EU CAPITAL 4.949% 19-18/02/2026	USD	3 734 719	0.48	1 600 000	JAMAICA GOVT 8.000% 07-15/03/2039	USD	2 240 300	0.29
4 300 000	GTLK EUROPE DAC 5.125% 17-31/05/2024	USD	4 557 463	0.58		<i>United Kingdom</i>		<i>7 276 662</i>	<i>0.94</i>
					5 050 000	GAZPROM PJSC 3.250% 20-25/02/2030	USD	5 030 431	0.65
					2 295 000	PETRA DIAMONDS 10.500% 21-08/03/2026	USD	2 246 231	0.29
						<i>Morocco</i>		<i>7 226 149</i>	<i>0.92</i>
					5 849 000	MOROCCO KINGDOM 4.000% 20-15/12/2050	USD	5 417 636	0.69
					750 000	MOROCCO KINGDOM 4.250% 12-11/12/2022	USD	786 563	0.10
					900 000	MOROCCO KINGDOM 5.500% 12-11/12/2042	USD	1 021 950	0.13

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Emerging Bond

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Singapore</i>		<i>6 444 531</i>	<i>0.83</i>		<i>Surinam</i>		<i>3 431 574</i>	<i>0.44</i>
6 250 000	MEDCO BELL 6.375% 20-30/01/2027	USD	6 444 531	0.83	2 165 000	REP OF SURINAME 9.250% 16-26/10/2026	USD	1 344 736	0.17
	<i>Costa Rica</i>		<i>6 270 218</i>	<i>0.80</i>	3 300 000	SURINAME INTL 9.875% 19-30/12/2023	USD	2 086 838	0.27
750 000	COSTA RICA 5.625% 13-30/04/2043	USD	695 297	0.09		<i>Namibia</i>		<i>3 173 838</i>	<i>0.41</i>
325 000	COSTA RICA 7.000% 14-04/04/2044	USD	335 827	0.04	2 000 000	NAMIBIA INTL BND 5.500% 11-03/11/2021	USD	2 022 250	0.26
2 700 000	COSTA RICA 7.158% 15-12/03/2045	USD	2 818 631	0.36	1 070 000	REP OF NAMIBIA 5.250% 15-29/10/2025	USD	1 151 588	0.15
2 000 000	COSTA RICA GOVT 6.125% 19-19/02/2031	USD	2 117 875	0.27		<i>Poland</i>		<i>3 023 087</i>	<i>0.39</i>
300 000	INSTIT COSTA ELE 6.950% 11-10/11/2021	USD	302 588	0.04	2 000 000	REP OF POLAND 3.250% 16-06/04/2026	USD	2 203 500	0.28
	<i>Bolivia</i>		<i>6 065 749</i>	<i>0.78</i>	755 000	REP OF POLAND 4.000% 14-22/01/2024	USD	819 587	0.11
6 743 000	BOLIVIA GOVT 4.500% 17-20/03/2028	USD	6 065 749	0.78		<i>Trinidad &amp; Tobago</i>		<i>3 017 982</i>	<i>0.39</i>
	<i>Senegal</i>		<i>6 011 762</i>	<i>0.77</i>	1 323 000	TRINIDAD & TOBAGO 4.500% 16-04/08/2026	USD	1 397 419	0.18
2 650 000	REP OF SENEGAL 6.250% 17-23/05/2033	USD	2 792 934	0.36	500 000	TRINIDAD GEN UNL 5.250% 16-04/11/2027	USD	510 563	0.07
1 340 000	REP OF SENEGAL 6.750% 18-13/03/2048	USD	1 352 814	0.17	1 000 000	TRINIDAD PETROLE 9.750% 19-15/06/2026	USD	1 110 000	0.14
1 600 000	SENEGAL REP OF 5.375% 21-08/06/2037	EUR	1 866 014	0.24		<i>Macao</i>		<i>2 529 481</i>	<i>0.32</i>
	<i>Tunisia</i>		<i>5 573 144</i>	<i>0.72</i>	2 408 000	MGM CHINA HOLDIN 5.875% 19-15/05/2026	USD	2 529 481	0.32
1 480 000	BQ CENT TUNISIE 5.750% 15-30/01/2025	USD	1 378 250	0.18		<i>Zambia</i>		<i>2 520 844</i>	<i>0.32</i>
3 835 000	TUNISIA INT BOND 6.375% 19-15/07/2026	EUR	4 194 894	0.54	2 100 000	REP OF ZAMBIA 5.375% 12-20/09/2022	USD	1 317 750	0.17
	<i>Azerbaijan</i>		<i>5 550 713</i>	<i>0.71</i>	900 000	REP OF ZAMBIA 8.500% 14-14/04/2024	USD	575 719	0.07
600 000	REP OF AZERBAIJAN 3.500% 17-01/09/2032	USD	621 863	0.08	1 000 000	REP OF ZAMBIA 8.970% 15-30/07/2027	USD	627 375	0.08
1 006 000	REP OF AZERBAIJAN 4.750% 14-18/03/2024	USD	1 090 756	0.14		<i>Croatia</i>		<i>2 265 000</i>	<i>0.29</i>
2 300 000	REPUBLIC OF AZER 5.125% 17-01/09/2029	USD	2 581 031	0.33	2 000 000	CROATIA 6.000% 13-26/01/2024	USD	2 265 000	0.29
1 000 000	STATE OIL CO AZE 6.950% 15-18/03/2030	USD	1 257 063	0.16		<i>Kuwait</i>		<i>1 738 230</i>	<i>0.22</i>
	<i>Romania</i>		<i>5 455 273</i>	<i>0.70</i>	1 560 000	KUWAIT INTL BOND 3.500% 17-20/03/2027	USD	1 738 230	0.22
500 000	ROMANIA 3.375% 20-28/01/2050	EUR	632 789	0.08		<i>Uzbekistan</i>		<i>1 421 394</i>	<i>0.18</i>
800 000	ROMANIA 3.875% 15-29/10/2035	EUR	1 114 746	0.14	600 000	REPUB UZBEKISTAN 4.750% 19-20/02/2024	USD	637 613	0.08
1 500 000	ROMANIA 4.000% 20-14/02/2051	USD	1 572 938	0.20	700 000	REPUB UZBEKISTAN 5.375% 19-20/02/2029	USD	783 781	0.10
650 000	ROMANIA 4.125% 18-11/03/2039	EUR	911 175	0.12		<i>Benin</i>		<i>1 350 872</i>	<i>0.17</i>
1 000 000	ROMANIA 5.125% 18-15/06/2048	USD	1 223 625	0.16	1 093 000	BENIN INTL BOND 6.875% 21-19/01/2052	EUR	1 350 872	0.17
	<i>Guatemala</i>		<i>4 668 471</i>	<i>0.60</i>		<i>Vietnam</i>		<i>1 112 027</i>	<i>0.14</i>
3 230 000	REP OF GUATEMALA 4.375% 17-05/06/2027	USD	3 512 221	0.45	1 000 000	REP OF VIETNAM 4.800% 14-19/11/2024	USD	1 112 027	0.14
1 000 000	REP OF GUATEMALA 5.375% 20-24/04/2032	USD	1 156 250	0.15		<i>Serbia</i>		<i>1 043 488</i>	<i>0.13</i>
	<i>Kenya</i>		<i>4 664 806</i>	<i>0.60</i>	1 100 000	SERBIA REPUBLIC 2.125% 20-01/12/2030	USD	1 043 488	0.13
1 000 000	KENYA REP OF 8.000% 19-22/05/2032	USD	1 123 938	0.14		<i>Honduras</i>		<i>1 035 975</i>	<i>0.13</i>
2 050 000	KENYA REP OF 8.250% 18-28/02/2048	USD	2 252 181	0.29	950 000	HONDURAS GOVT 6.250% 17-19/01/2027	USD	1 035 975	0.13
1 172 000	REP OF KENYA 6.875% 14-24/06/2024	USD	1 288 687	0.17		<i>Luxembourg</i>		<i>961 546</i>	<i>0.12</i>
	<i>Hungary</i>		<i>4 187 542</i>	<i>0.53</i>	1 208 541	ECUADOR SOC BON 0.000% 20-30/01/2035	USD	961 546	0.12
2 438 000	HUNGARY 0.500% 20-18/11/2030	EUR	2 833 942	0.36		<i>Cameroon</i>		<i>955 995</i>	<i>0.12</i>
1 200 000	REP OF HUNGARY 5.375% 14-25/03/2024	USD	1 353 600	0.17	815 000	REP OF CAMEROON 9.500% 15-19/11/2025	USD	955 995	0.12
	<i>Georgia</i>		<i>4 021 900</i>	<i>0.51</i>		<i>Ethiopia</i>		<i>920 500</i>	<i>0.12</i>
1 260 000	BGEO GROUP JSC 6.000% 16-26/07/2023	USD	1 332 056	0.17	1 000 000	ETHIOPIA 6.625% 14-11/12/2024	USD	920 500	0.12
2 500 000	TBC BANK JSC 5.750% 19-19/06/2024	USD	2 689 844	0.34		<i>Argentina</i>		<i>761 632</i>	<i>0.10</i>
	<i>Pakistan</i>		<i>3 790 024</i>	<i>0.48</i>	2 012 239	ARGENTINA 1.000% 20-09/07/2029	USD	761 632	0.10
2 077 000	REP OF PAKISTAN 7.375% 21-08/04/2031	USD	2 134 118	0.27		<i>Mozambique</i>		<i>713 075</i>	<i>0.09</i>
1 500 000	REP OF PAKISTAN 8.250% 15-30/09/2025	USD	1 655 906	0.21	844 000	MOZAMBIQUE REP O 5.000% 19-15/09/2031	USD	713 075	0.09
	<i>Cayman Islands</i>		<i>3 644 450</i>	<i>0.47</i>		<i>Armenia</i>		<i>671 300</i>	<i>0.09</i>
1 900 000	ICD FUNDING LTD 4.625% 14-21/05/2024	USD	2 039 294	0.26	450 000	ARMENIA 3.950% 19-26/09/2029	USD	444 825	0.06
1 100 000	ICD SUKUK CO LTD 5.000% 17-01/02/2027	USD	1 219 281	0.16	200 000	ARMENIA 7.150% 15-26/03/2025	USD	226 475	0.03
374 000	SHARJAH SUKUK 3.234% 19-23/10/2029	USD	385 875	0.05					

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS SICAV Emerging Bond

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Lebanon</i>		<i>586 913</i>	<i>0.08</i>
4 700 000	REP OF LEBANON 6.600% 11-27/11/2026	USD	586 913	0.08
	<i>Tajikistan</i>		<i>526 253</i>	<i>0.07</i>
570 000	TAJKISTAN INT BOND 7.125% 17-14/09/2027	USD	526 253	0.07
	<i>Papua New Guinea</i>		<i>466 163</i>	<i>0.06</i>
465 000	PNG GOVT INTL BO 8.375% 18-04/10/2028	USD	466 163	0.06
	<i>Bermuda</i>		<i>298 838</i>	<i>0.04</i>
300 000	BERMUDA-GOVT OF 2.375% 20-20/08/2030	USD	298 838	0.04
	<i>Mongolia</i>		<i>212 500</i>	<i>0.03</i>
200 000	MONGOLIA 5.125% 20-07/04/2026	USD	212 500	0.03
	<i>Venezuela</i>		<i>1</i>	<i>0.00</i>
12 150 000	VENEZUELA 0.000% 07-31/03/2038 DFLT	USD	1	0.00
	<b>Floating rate bonds</b>		<b>33 841 592</b>	<b>4.35</b>
	<i>Argentina</i>		<i>14 596 384</i>	<i>1.88</i>
1 822 649	ARGENTINA 20-09/01/2038 SR	USD	684 405	0.09
10 190 363	ARGENTINA 20-09/07/2030 SR	USD	3 653 245	0.47
28 481 784	ARGENTINA 20-09/07/2035 SR	USD	9 014 484	1.16
3 500 000	ARGENTINA 20-09/07/2041 SR	USD	1 244 250	0.16
	<i>Ecuador</i>		<i>12 136 645</i>	<i>1.56</i>
2 873 440	REPUBLIC OF ECUA 20-31/07/2030 SR	USD	2 463 975	0.32
1 455 451	REPUBLIC OF ECUA 20-31/07/2030 SR	USD	803 682	0.10
9 304 373	REPUBLIC OF ECUA 20-31/07/2035 SR	USD	6 373 495	0.82
4 033 120	REPUBLIC OF ECUA 20-31/07/2040 SR	USD	2 495 493	0.32
	<i>China</i>		<i>5 091 563</i>	<i>0.65</i>
5 000 000	CHINA MINMETALS 17-31/12/2049 FRN	USD	5 091 563	0.65
	<i>Mexico</i>		<i>2 017 000</i>	<i>0.26</i>
2 000 000	PETROLEOS MEXICA 18-11/03/2022 FRN	USD	2 017 000	0.26
	Shares/Units in investment funds		30 440 881	3.91
	<i>Luxembourg</i>		<i>30 440 881</i>	<i>3.91</i>
232 184.92	BNP PARIBAS INSTICASH USD 1D SHORT TERM XCA	USD	30 440 881	3.91
	<b>Total securities portfolio</b>		<b>785 376 156</b>	<b>100.72</b>

# BNP PARIBAS FUNDS SICAV Emerging Bond Opportunities

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Shares</b>					<b>492 196 0.09</b>				
<i>Jersey Island</i>					<i>491 269 0.09</i>				
24 191 826	PETRA DIAMONDS LTD	GBP	491 269	0.09					
<i>Kazakhstan</i>					<i>927 0.00</i>				
308 936	FORTEBANK JSC - SPON GDR REGS	USD	927	0.00					
<b>Bonds</b>					<b>442 446 129 81.70</b>				
<i>Russia</i>					<i>32 924 655 6.11</i>				
705 000	RUSSIA 12.750% 98-24/06/2028	USD	1 177 923	0.22					
600 000	RUSSIA-EUROBOND 5.100% 19-28/03/2035	USD	712 988	0.13					
1 400 000	RUSSIA-EUROBOND 5.250% 17-23/06/2047	USD	1 760 763	0.33					
61 850 000	RUSSIA-OFZ 4.500% 20-16/07/2025	RUB	776 569	0.14					
152 650 000	RUSSIA-OFZ 5.700% 20-17/05/2028	RUB	1 941 199	0.36					
61 460 000	RUSSIA-OFZ 6.100% 20-18/07/2035	RUB	767 129	0.14					
48 000 000	RUSSIA-OFZ 6.500% 18-28/02/2024	RUB	653 266	0.12					
334 550 000	RUSSIA-OFZ 7.050% 13-19/01/2028	RUB	4 603 958	0.85					
155 170 000	RUSSIA-OFZ 7.250% 18-10/05/2034	RUB	2 150 306	0.40					
362 440 000	RUSSIA-OFZ 7.400% 19-17/07/2024	RUB	5 037 830	0.94					
740 230 000	RUSSIA-OFZ 7.650% 19-10/04/2030	RUB	10 530 686	1.96					
39 480 000	RUSSIA-OFZ 7.700% 19-16/03/2039	RUB	571 412	0.11					
148 580 000	RUSSIA-OFZ 8.500% 16-17/09/2031	RUB	2 240 626	0.41					
<i>Brazil</i>					<i>29 362 368 5.44</i>				
3 520 000	BRAZIL NTN-B 6.000% 10-15/08/2050 FLAT	BRL	3 189 583	0.59					
6 320 000	BRAZIL NTN-F 10.000% 12-01/01/2023 FLAT	BRL	1 306 295	0.24					
16 400 000	BRAZIL NTN-F 10.000% 14-01/01/2025 FLAT	BRL	3 445 314	0.64					
19 030 000	BRAZIL NTN-F 10.000% 18-01/01/2029 FLAT	BRL	4 026 623	0.74					
3 000 000	BRAZIL NTN-F 10.000% 20-01/01/2031 FLAT	BRL	631 249	0.12					
1 500 000	BRAZIL REP OF 3.875% 20-12/06/2030	USD	1 511 531	0.28					
11 000 000	BRAZIL REP OF 4.750% 19-14/01/2050	USD	10 665 187	1.98					
14 000	BRAZIL-LTN 0.000% 20-01/01/2024 FLAT	BRL	2 304 175	0.43					
2 090 000	REP OF BRAZIL 5.625% 16-21/02/2047	USD	2 282 411	0.42					
<i>Mexico</i>					<i>27 325 404 5.03</i>				
750 000	COMISION FEDERAL 4.750% 16-23/02/2027	USD	836 953	0.15					
40 000 000	MEXICAN BONOS 10.000% 05-05/12/2024	MXN	2 245 359	0.41					
71 000 000	MEXICAN BONOS 7.500% 07-03/06/2027	MXN	3 718 627	0.69					
40 000 000	MEXICAN BONOS 7.750% 11-29/05/2031	MXN	2 120 571	0.39					
95 900 000	MEXICAN BONOS 7.750% 12-13/11/2042	MXN	4 945 109	0.91					
21 500 000	MEXICAN BONOS 7.750% 14-23/11/2034	MXN	1 136 859	0.21					
52 500 000	MEXICAN BONOS 8.000% 19-05/09/2024	MXN	2 776 466	0.51					
15 000 000	MEXICAN BONOS 8.500% 09-31/05/2029	MXN	828 121	0.15					
250 000	MEXICO CITY ARPT 5.500% 17-31/07/2047	USD	252 188	0.05					
1 266 000	PETROLEOS MEXICA 5.950% 20-28/01/2031	USD	1 225 172	0.23					
365 000	PETROLEOS MEXICA 6.500% 18-13/03/2027	USD	383 487	0.07					
800 000	PETROLEOS MEXICA 6.840% 20-23/01/2030	USD	823 560	0.15					
2 388 000	PETROLEOS MEXICA 6.950% 20-28/01/2060	USD	2 110 395	0.39					
1 600 000	PETROLEOS MEXICA 7.690% 20-23/01/2050	USD	1 534 000	0.28					
250 000	UNITED MEXICAN 4.500% 19-31/01/2050	USD	265 672	0.05					
1 000 000	UNITED MEXICAN 4.750% 20-27/04/2032	USD	1 142 688	0.21					
650 000	UNITED MEXICAN 5.000% 20-27/04/2051	USD	737 872	0.14					
160 000	UNITED MEXICAN 5.625% 14-19/03/2114	GBP	242 305	0.04					
<i>Turkey</i>					<i>25 663 080 4.75</i>				
400 000	REP OF TURKEY 5.750% 17-11/05/2047	USD	342 075	0.06					
2 450 000	REP OF TURKEY 6.625% 14-17/02/2045	USD	2 325 663	0.43					
12 300 000	TURKEY GOVT BOND 11.000% 17-24/02/2027	TRY	1 092 311	0.20					
4 100 000	TURKEY GOVT BOND 11.700% 20-13/11/2030	TRY	361 673	0.07					
94 173 175	TURKEY GOVT BOND 12.200% 18-18/01/2023	TRY	10 075 857	1.87					
67 260 000	TURKEY GOVT BOND 12.600% 20-01/10/2025	TRY	6 609 871	1.23					
25 085 000	TURKEY GOVT BOND 7.100% 13-08/03/2023	TRY	2 455 805	0.45					
600 000	TURKEY REP OF 5.250% 20-13/03/2030	USD	568 050	0.10					
1 550 000	TURKEY REP OF 5.875% 21-26/06/2031	USD	1 503 500	0.28					
300 000	TURKEY REP OF 7.625% 19-26/04/2029	USD	328 275	0.06					
<i>Indonesia</i>					<i>22 839 154 4.21</i>				
500 000	INDONESIA (REP) 3.700% 19-30/10/2049	USD	523 531	0.10					
500 000	INDONESIA ASAHAN 6.757% 18-15/11/2048	USD	644 938	0.12					
36 860 000 000	INDONESIA GOVT 10.000% 07-15/02/2028	IDR	3 056 838	0.56					
35 698 000 000	INDONESIA GOVT 10.500% 09-15/08/2030	IDR	3 092 185	0.57					
7 885 000 000	INDONESIA GOVT 7.500% 16-15/08/2032	IDR	571 798	0.11					
34 430 000 000	INDONESIA GOVT 8.250% 11-15/06/2032	IDR	2 633 301	0.49					
15 950 000 000	INDONESIA GOVT 8.250% 15-15/05/2036	IDR	1 204 500	0.22					
19 485 000 000	INDONESIA GOVT 8.375% 13-15/03/2034	IDR	1 481 532	0.27					
29 890 000 000	INDONESIA GOVT 8.375% 19-15/04/2039	IDR	2 275 763	0.42					
34 840 000 000	INDONESIA GOVT 9.000% 13-15/03/2029	IDR	2 772 783	0.51					
24 520 000 000	INDONESIA GOVT 9.500% 10-15/07/2031	IDR	2 020 786	0.37					
650 000	PT PERTAMINA 4.175% 20-21/01/2050	USD	667 184	0.12					
500 000	REP OF INDONESIA 5.125% 15-15/01/2045	USD	618 063	0.11					
798 000	REP OF INDONESIA 8.500% 05-12/10/2035	USD	1 275 952	0.24					
<i>South Africa</i>					<i>21 325 432 3.95</i>				
42 200 000	REP OF SOUTH AFRICA 10.500% 98-21/12/2026	ZAR	3 357 386	0.62					
300 000	REP OF SOUTH AFRICA 6.300% 18-22/06/2048	USD	327 244	0.06					
47 540 000	REP OF SOUTH AFRICA 7.000% 10-26/02/2031	ZAR	2 856 792	0.53					
38 580 000	REP OF SOUTH AFRICA 8.250% 13-31/03/2032	ZAR	2 465 185	0.46					
53 690 000	REP OF SOUTH AFRICA 8.500% 13-31/01/2037	ZAR	3 233 704	0.60					
83 330 000	REP OF SOUTH AFRICA 8.750% 14-31/01/2044	ZAR	4 939 452	0.91					
22 920 000	REP OF SOUTH AFRICA 8.875% 15-28/02/2035	ZAR	1 456 687	0.27					
12 100 000	REP OF SOUTH AFRICA 9.000% 15-31/01/2040	ZAR	745 282	0.14					
1 900 000	SOUTH AFRICA 5.750% 19-30/09/2049	USD	1 943 700	0.36					
<i>Malaysia</i>					<i>19 501 129 3.59</i>				
8 200 000	MALAYSIA GOVT 3.828% 19-05/07/2034	MYR	1 975 175	0.36					
5 260 000	MALAYSIA GOVT 3.882% 18-14/03/2025	MYR	1 331 202	0.25					
11 846 000	MALAYSIA GOVT 3.885% 19-15/08/2029	MYR	3 000 356	0.55					
6 360 000	MALAYSIA GOVT 3.899% 17-16/11/2027	MYR	1 618 108	0.30					
2 962 000	MALAYSIA INVEST 4.258% 17-26/07/2027	MYR	764 200	0.14					
2 630 000	MALAYSIA INVEST 4.369% 18-31/10/2028	MYR	684 327	0.13					

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS SICAV Emerging Bond Opportunities

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
5 880 000	MALAYSIA INVEST 4.943% 13-06/12/2028	MYR	1 584 239	0.29					
7 912 000	MALAYSIAN GOVT 3.795% 15-30/09/2022	MYR	1 952 591	0.36					
8 980 000	MALAYSIAN GOVT 4.181% 14-15/07/2024	MYR	2 279 430	0.42					
6 780 000	MALAYSIAN GOVT 4.392% 11-15/04/2026	MYR	1 758 982	0.32					
4 895 000	MALAYSIAN GOVT 4.736% 16-15/03/2046	MYR	1 236 905	0.23					
537 000	PETRONAS 7.625% 96 -15/10/2026	USD	700 989	0.13					
500 000	PETRONAS CAP LTD 4.550% 20-21/04/2050	USD	614 625	0.11					
	<i>Colombia</i>		<i>18 386 745</i>	<i>3.40</i>					
800 000	COLOMBIA REP OF 3.250% 21-22/04/2032	USD	782 000	0.14					
500 000	COLOMBIA REP OF 3.875% 21-15/02/2061	USD	446 656	0.08					
800 000	COLOMBIA REP OF 4.125% 20-15/05/2051	USD	757 900	0.14					
5 650 000 000	COLOMBIA TES 10.000% 09-24/07/2024	COP	1 722 630	0.32					
14 920 500 000	COLOMBIA TES 6.000% 12-28/04/2028	COP	3 834 975	0.71					
9 856 700 000	COLOMBIA TES 7.000% 17-30/06/2032	COP	2 565 883	0.47					
16 721 300 000	COLOMBIA TES 7.250% 19-18/10/2034	COP	4 368 808	0.81					
1 340 000 000	COLOMBIA TES 7.250% 20-26/10/2050	COP	325 917	0.06					
4 020 000 000	COLOMBIA TES 7.750% 15-18/09/2030	COP	1 117 902	0.21					
664 000	REP OF COLOMBIA 6.125% 09-18/01/2041	USD	785 097	0.15					
1 276 000	REP OF COLOMBIA 7.375% 06-18/09/2037	USD	1 678 977	0.31					
	<i>Bahrain</i>		<i>14 891 362</i>	<i>2.76</i>					
1 767 000	BAHRAIN 5.250% 21-25/01/2033	USD	1 720 616	0.32					
1 900 000	BAHRAIN 6.250% 21-25/01/2051	USD	1 807 375	0.33					
9 925 000	BAHRAIN 7.500% 17-20/09/2047	USD	10 692 946	1.99					
600 000	OIL & GAS HLDING 7.500% 17-25/10/2027	USD	670 425	0.12					
	<i>Poland</i>		<i>14 524 561</i>	<i>2.68</i>					
9 770 000	POLAND GOVT BOND 0.750% 20-25/04/2025	PLN	2 554 735	0.47					
5 860 000	POLAND GOVT BOND 1.250% 20-25/10/2030	PLN	1 490 342	0.28					
3 685 000	POLAND GOVT BOND 2.500% 15-25/07/2026	PLN	1 026 479	0.19					
5 415 000	POLAND GOVT BOND 2.500% 16-25/07/2027	PLN	1 514 668	0.28					
8 730 000	POLAND GOVT BOND 2.750% 13-25/04/2028	PLN	2 486 807	0.46					
5 166 000	POLAND GOVT BOND 2.750% 19-25/10/2029	PLN	1 486 366	0.27					
13 860 000	POLAND GOVT BOND 3.250% 14-25/07/2025	PLN	3 965 164	0.73					
	<i>Thailand</i>		<i>14 449 061</i>	<i>2.67</i>					
110 205 000	THAILAND GOVT 1.450% 19-17/12/2024	THB	3 512 857	0.65					
8 600 000	THAILAND GOVT 2.875% 16-17/06/2046	THB	276 200	0.05					
99 090 000	THAILAND GOVT 3.400% 15-17/06/2036	THB	3 519 289	0.65					
12 325 000	THAILAND GOVT 3.600% 17-17/06/2067	THB	446 986	0.08					
35 645 000	THAILAND GOVT 3.650% 10-20/06/2031	THB	1 291 885	0.24					
36 380 000	THAILAND GOVT 3.775% 12-25/06/2032	THB	1 336 347	0.25					
81 900 000	THAILAND GOVT 3.850% 10-12/12/2025	THB	2 890 062	0.53					
29 610 000	THAILAND GOVT 4.000% 15-17/06/2066	THB	1 175 435	0.22					
	<i>Ukraine</i>		<i>13 839 967</i>	<i>2.56</i>					
2 400 000	UKRAINE GOVT 4.375% 20-27/01/2030	EUR	2 654 044	0.49					
2 300 000	UKRAINE GOVT 6.750% 19-20/06/2026	EUR	2 972 710	0.55					
2 900 000	UKRAINE GOVT 6.876% 21-21/05/2029	USD	3 016 000	0.56					
3 475 000	UKRAINE GOVT 7.375% 17-25/09/2032	USD	3 648 750	0.67					
1 300 000	UKRAINE GOVT 9.750% 18-01/11/2028	USD	1 548 463	0.29					
	<i>Dominican Republic</i>							<i>11 683 948</i>	<i>2.16</i>
873 000	DOMINICAN REPUBL 4.875% 20-23/09/2032	USD	899 190	0.17					
869 000	DOMINICAN REPUBL 5.300% 21-21/01/2041	USD	869 978	0.16					
3 965 000	DOMINICAN REPUBL 5.875% 20-30/01/2060	USD	3 958 308	0.73					
1 000 000	DOMINICAN REPUBL 6.400% 19-05/06/2049	USD	1 077 688	0.20					
160 000 000	DOMINICAN REPUBL 8.625% 21-11/06/2031	DOP	2 810 787	0.52					
1 090 000	REP OF DOMINICAN 7.450% 14-30/04/2044	USD	1 315 698	0.24					
39 270 000	REP OF DOMINICAN CBN 11.000% 17-05/01/2024	DOP	752 299	0.14					
	<i>Hungary</i>							<i>9 369 276</i>	<i>1.73</i>
812 000	HUNGARY 0.500% 20-18/11/2030	EUR	943 872	0.17					
546 700 000	HUNGARY GOVT 2.000% 20-23/05/2029	HUF	1 798 237	0.33					
1 066 360 000	HUNGARY GOVT 2.500% 18-24/10/2024	HUF	3 689 748	0.68					
412 900 000	HUNGARY GOVT 2.750% 17-22/12/2026	HUF	1 439 067	0.27					
152 000 000	HUNGARY GOVT 3.000% 19-21/08/2030	HUF	535 296	0.10					
88 190 000	HUNGARY GOVT 3.000% 20-25/04/2041	HUF	284 857	0.05					
155 600 000	HUNGARY GOVT 6.750% 11-22/10/2028	HUF	678 199	0.13					
	<i>Egypt</i>							<i>8 995 725</i>	<i>1.65</i>
350 000	ARAB REP EGYPT 3.875% 21-16/02/2026	USD	343 766	0.06					
900 000	ARAB REP EGYPT 5.250% 20-06/10/2025	USD	946 969	0.17					
675 000	ARAB REP EGYPT 5.875% 21-16/02/2031	USD	652 852	0.12					
500 000	ARAB REP EGYPT 7.053% 19-15/01/2032	USD	512 750	0.09					
3 385 000	ARAB REP EGYPT 7.500% 21-16/02/2061	USD	3 164 975	0.58					
300 000	ARAB REP EGYPT 8.150% 19-20/11/2059	USD	299 306	0.06					
500 000	ARAB REP EGYPT 8.500% 17-31/01/2047	USD	520 094	0.10					
1 400 000	ARAB REP EGYPT 8.700% 19-01/03/2049	USD	1 478 575	0.27					
1 000 000	ARAB REP EGYPT 8.875% 20-29/05/2050	USD	1 076 438	0.20					
	<i>Ghana</i>							<i>8 492 927</i>	<i>1.56</i>
1 800 000	GHANA REP OF 8.625% 21-07/04/2034	USD	1 853 438	0.34					
4 752 000	GHANA REP OF 8.750% 20-11/03/2061	USD	4 564 295	0.84					
300 000	GHANA REP OF 8.950% 19-26/03/2051	USD	296 494	0.05					
10 440 000	REP OF GHANA 24.750% 16-19/07/2021	GHS	1 778 700	0.33					
	<i>China</i>							<i>8 165 090</i>	<i>1.50</i>
4 150 000	CHINA EVERGRANDE 7.500% 17-28/06/2023	USD	2 949 872	0.54					
2 700 000	CHINA SCE GRP 7.250% 19-19/04/2023	USD	2 777 288	0.51					
2 396 000	GOLDEN EAGLE RETAIL 4.625% 13-21/05/2023	USD	2 437 930	0.45					
	<i>Kazakhstan</i>							<i>8 045 282</i>	<i>1.48</i>
1 200 000 000	KAZAKHSTAN 5.300% 12-19/03/2022	KZT	2 731 916	0.50					
2 400 000	KAZMUNAYGAS NAT 4.750% 18-24/04/2025	USD	2 692 200	0.50					
700 000	KAZMUNAYGAS NAT 5.375% 18-24/04/2030	USD	835 538	0.15					
1 350 000	KAZMUNAYGAS NAT 6.375% 18-24/10/2048	USD	1 785 628	0.33					
	<i>Chile</i>							<i>7 990 851</i>	<i>1.47</i>
350 000	CHILE 3.860% 17-21/06/2047	USD	385 284	0.07					
1 000 000	CODELCO INC 3.000% 19-30/09/2029	USD	1 040 188	0.19					
300 000	EMPRESA NACIONAL 4.500% 17-14/09/2047	USD	293 340	0.05					
1 000 000	EMPRESA NACIONAL 5.250% 18-06/11/2029	USD	1 112 225	0.21					
180 000 000	TESORERIA PESOS 2.300% 20-01/10/2028 FLAT	CLP	215 386	0.04					
1 245 000 000	TESORERIA PESOS 2.500% 20-01/03/2025 FLAT	CLP	1 674 673	0.31					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Emerging Bond Opportunities

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
280 000 000	TESORERIA PESOS 4.500% 15-01/03/2026 FLAT	CLP	406 552	0.08					
700 000 000	TESORERIA PESOS 4.700% 18-01/09/2030 FLAT	CLP	981 305	0.18					
825 000 000	TESORERIA PESOS 5.000% 15-01/03/2035 FLAT	CLP	1 153 987	0.21					
535 000 000	TESORERIA PESOS 5.100% 19-15/07/2050 FLAT	CLP	727 911	0.13					
	<i>Peru</i>		<i>7 408 463</i>	<i>1.38</i>					
300 000	PETROLEOS DEL PE 4.750% 17-19/06/2032	USD	312 750	0.06					
450 000	PETROLEOS DEL PERU 5.625% 17-19/06/2047	USD	473 625	0.09					
550 000	REPUBLIC OF PERU 2.780% 20-01/12/2060	USD	488 916	0.09					
3 150 000	REPUBLIC OF PERU 5.350% 19-12/08/2040	PEN	728 182	0.13					
3 895 000	REPUBLIC OF PERU 5.400% 19-12/08/2034	PEN	960 611	0.18					
850 000	REPUBLIC OF PERU 5.625% 10-18/11/2050	USD	1 169 441	0.22					
1 290 000	REPUBLIC OF PERU 5.940% 18-12/02/2029	PEN	368 004	0.07					
1 920 000	REPUBLIC OF PERU 6.350% 16-12/08/2028	PEN	559 615	0.10					
3 440 000	REPUBLIC OF PERU 6.900% 07-12/08/2037	PEN	951 521	0.18					
890 000	REPUBLIC OF PERU 8.750% 03-21/11/2033	USD	1 395 798	0.26					
	<i>Czech Republic</i>		<i>7 216 953</i>	<i>1.34</i>					
37 810 000	CZECH REPUBLIC 0.250% 17-10/02/2027	CZK	1 617 343	0.30					
60 590 000	CZECH REPUBLIC 0.950% 15-15/05/2030	CZK	2 618 475	0.48					
20 540 000	CZECH REPUBLIC 1.200% 20-13/03/2031	CZK	901 987	0.17					
16 200 000	CZECH REPUBLIC 2.500% 13-25/08/2028	CZK	788 988	0.15					
14 950 000	CZECH REPUBLIC 4.200% 06-04/12/2036	CZK	905 686	0.17					
5 620 000	CZECH REPUBLIC 4.850% 07-26/11/2057	CZK	384 474	0.07					
	<i>Hong Kong</i>		<i>6 494 854</i>	<i>1.19</i>					
1 300 000	CNAC HK FINBRID 3.875% 19-19/06/2029	USD	1 376 213	0.25					
1 000 000	CNAC HK FINBRID 4.125% 17-19/07/2027	USD	1 084 563	0.20					
750 000	CNAC HK FINBRID 4.750% 19-19/06/2049	USD	824 438	0.15					
3 450 000	HUARONG FIN 2019 3.750% 19-29/05/2024	USD	2 535 750	0.47					
640 000	STUDIO CITY FIN 6.000% 20-15/07/2025	USD	673 890	0.12					
	<i>The Netherlands</i>		<i>6 301 253</i>	<i>1.16</i>					
300 000	METINVEST BV 7.650% 20-01/10/2027	USD	332 306	0.06					
3 150 000	METINVEST BV 8.500% 18-23/04/2026	USD	3 581 747	0.66					
2 000 000	PETROBRAS GLOB 6.900% 19-19/03/2049	USD	2 387 200	0.44					
	<i>Sri Lanka</i>		<i>6 210 633</i>	<i>1.15</i>					
600 000	REP OF SRI LANKA 6.200% 17-11/05/2027	USD	370 626	0.07					
600 000	REP OF SRI LANKA 6.750% 18-18/04/2028	USD	372 750	0.07					
500 000	REP OF SRI LANKA 6.825% 16-18/07/2026	USD	320 137	0.06					
1 000 000	REP OF SRI LANKA 6.850% 15-03/11/2025	USD	665 107	0.12					
300 000	REP OF SRI LANKA 6.850% 19-14/03/2024	USD	205 925	0.04					
6 000 000	REP OF SRI LANKA 7.550% 19-28/03/2030	USD	3 771 440	0.70					
800 000	REP OF SRI LANKA 7.850% 19-14/03/2029	USD	504 648	0.09					
	<i>Romania</i>		<i>5 280 972</i>	<i>0.98</i>					
700 000	ROMANIA 3.375% 20-28/01/2050	EUR	885 904	0.16					
3 880 000	ROMANIA 4.750% 14-24/02/2025	RON	1 002 483	0.19					
5 800 000	ROMANIA 5.800% 12-26/07/2027	RON	1 616 092	0.30					
7 120 000	ROMANIA GOVT 4.000% 20-25/10/2023	RON	1 776 493	0.33					
	<i>Ivory Coast</i>							<i>5 052 910</i>	<i>0.93</i>
3 818 000	IVORY COAST-PDI 4.875% 20-30/01/2032	EUR	4 515 880	0.83					
510 000	IVORY COAST-PDI 6.125% 17-15/06/2033	USD	537 030	0.10					
	<i>South Korea</i>							<i>4 938 094</i>	<i>0.91</i>
68 100 000 000	EXP-IMP BK KOREA 7.250% 17-07/12/2024	IDR	4 938 094	0.91					
	<i>Kenya</i>							<i>4 867 092</i>	<i>0.90</i>
421 800 000	KENYA INFRASTRUC 11.750% 19-08/10/2035	KES	3 878 329	0.72					
900 000	KENYA REP OF 8.250% 18-28/02/2048	USD	988 763	0.18					
	<i>British Virgin Islands</i>							<i>4 745 313</i>	<i>0.88</i>
2 150 000	HUARONG FIN II 4.875% 16-22/11/2026	USD	1 505 000	0.28					
2 150 000	HUARONG FINANCE II 5.500% 15-16/01/2025	USD	1 569 500	0.29					
2 100 000	SCENERY JOURNEY 13.750% 18-06/11/2023	USD	1 670 813	0.31					
	<i>Philippines</i>							<i>4 372 057</i>	<i>0.80</i>
10 390 000	PHILIPPINE GOVT 8.000% 11-19/07/2031	PHP	286 938	0.05					
1 000 000	PHILIPPINES(REP) 0.700% 20-03/02/2029	EUR	1 177 969	0.22					
244 000	PHILIPPINES(REP) 2.950% 20-05/05/2045	USD	235 125	0.04					
1 000 000	REP OF PHILIPPINES 6.375% 09-23/10/2034	USD	1 408 625	0.26					
800 000	REP OF PHILIPPINES 9.500% 05-02/02/2030	USD	1 263 400	0.23					
	<i>Panama</i>							<i>4 036 728</i>	<i>0.74</i>
2 400 000	PANAMA 3.870% 19-23/07/2060	USD	2 449 200	0.45					
450 000	PANAMA 4.300% 13-29/04/2053	USD	498 459	0.09					
272 000	PANAMA 6.700% 06-26/01/2036	USD	370 056	0.07					
485 000	PANAMA 9.375% 99-01/04/2029	USD	719 013	0.13					
	<i>Gabon</i>							<i>3 837 797</i>	<i>0.71</i>
759 000	GABONESE REPUBLIC 6.950% 15-16/06/2025	USD	822 234	0.15					
3 000 000	REPUBLIC OF GABO 6.625% 20-06/02/2031	USD	3 015 563	0.56					
	<i>India</i>							<i>3 199 163</i>	<i>0.59</i>
2 700 000	POWER FIN CORP 6.150% 18-06/12/2028	USD	3 199 163	0.59					
	<i>United Kingdom</i>							<i>3 191 538</i>	<i>0.59</i>
2 300 000	GAZPROM PJSC 3.250% 20-25/02/2030	USD	2 291 088	0.42					
920 000	PETRA DIAMONDS 10.500% 21-08/03/2026	USD	900 450	0.17					
	<i>Oman</i>							<i>3 167 321</i>	<i>0.58</i>
2 040 000	OMAN INTRNL BOND 6.750% 18-17/01/2048	USD	2 027 633	0.37					
1 000 000	OMAN INTRNL BOND 7.375% 20-28/10/2032	USD	1 139 688	0.21					
	<i>Singapore</i>							<i>3 093 375</i>	<i>0.57</i>
3 000 000	MEDCO BELL 6.375% 20-30/01/2027	USD	3 093 375	0.57					
	<i>Morocco</i>							<i>3 059 573</i>	<i>0.56</i>
3 058 000	MOROCCO KINGDOM 4.000% 20-15/12/2050	USD	2 832 473	0.52					
200 000	MOROCCO KINGDOM 5.500% 12-11/12/2042	USD	227 100	0.04					
	<i>Bolivia</i>							<i>2 795 318</i>	<i>0.52</i>
2 644 000	BOLIVIA GOVT 4.500% 17-20/03/2028	USD	2 378 443	0.44					
400 000	BOLIVIA GOVT 5.950% 13-22/08/2023	USD	416 875	0.08					
	<i>United Arab Emirates</i>							<i>2 591 657</i>	<i>0.47</i>
500 000	ABU DHABI GOVT 2.700% 20-02/09/2070	USD	452 750	0.08					
800 000	DP WORLD LTD 6.850% 07-02/07/2037	USD	1 080 900	0.20					
650 000	DP WORLD PLC 4.700% 19-30/09/2049	USD	719 794	0.13					
300 000	DUBAI GOVT INTL 5.250% 13-30/01/2043	USD	338 213	0.06					

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# BNP PARIBAS FUNDS SICAV Emerging Bond Opportunities

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Tunisia</i>		<i>2 434 367</i>	<i>0.45</i>		<i>Jamaica</i>		<i>1 216 154</i>	<i>0.22</i>
380 000	BQ CENT TUNISIE 5.750% 15-30/01/2025	USD	353 875	0.07	670 000	JAMAICA GOVT 7.875% 15-28/07/2045	USD	936 116	0.17
1 902 000	TUNISIA INT BOND 6.375% 19-15/07/2026	EUR	2 080 492	0.38	200 000	JAMAICA GOVT 8.000% 07-15/03/2039	USD	280 038	0.05
	<i>Senegal</i>		<i>2 330 898</i>	<i>0.43</i>		<i>United States of America</i>		<i>1 097 658</i>	<i>0.20</i>
620 000	REP OF SENEGAL 6.250% 17-23/05/2033	USD	653 441	0.12	47 000 000	INTL FIN CORP 12.250% 16-05/10/2021	UYU	1 097 658	0.20
660 000	REP OF SENEGAL 6.750% 18-13/03/2048	USD	666 311	0.12		<i>Pakistan</i>		<i>1 059 353</i>	<i>0.20</i>
867 000	SENEGAL REP OF 5.375% 21-08/06/2037	EUR	1 011 146	0.19	1 031 000	REP OF PAKISTAN 7.375% 21-08/04/2031	USD	1 059 353	0.20
	<i>Angola</i>		<i>2 258 662</i>	<i>0.42</i>		<i>Benin</i>		<i>820 658</i>	<i>0.15</i>
1 900 000	ANGOLA REP OF 9.125% 19-26/11/2049	USD	1 945 481	0.36	664 000	BENIN INTL BOND 6.875% 21-19/01/2052	EUR	820 658	0.15
300 000	ANGOLA REP OF 9.375% 18-08/05/2048	USD	313 181	0.06		<i>Zambia</i>		<i>627 438</i>	<i>0.12</i>
	<i>Uruguay</i>		<i>2 079 211</i>	<i>0.38</i>	500 000	REP OF ZAMBIA 5.375% 12-20/09/2022	USD	313 750	0.06
100 000	URUGUAY 4.975% 18-20/04/2055	USD	128 956	0.02	500 000	REP OF ZAMBIA 8.970% 15-30/07/2027	USD	313 688	0.06
1 025 000	URUGUAY 7.625% 06-21/03/2036	USD	1 561 716	0.29		<i>Saudi Arabia</i>		<i>612 500</i>	<i>0.11</i>
16 340 000	URUGUAY 8.500% 17-15/03/2028	UYU	388 539	0.07	500 000	SAUDI INT BOND 2.250% 21-02/02/2033	USD	486 250	0.09
	<i>Surinam</i>		<i>1 863 867</i>	<i>0.35</i>	100 000	SAUDI INT BOND 5.000% 18-17/04/2049	USD	126 250	0.02
1 270 000	REP OF SURINAME 9.250% 16-26/10/2026	USD	788 829	0.15		<i>Nigeria</i>		<i>553 453</i>	<i>0.10</i>
1 700 000	SURINAME INTL 9.875% 19-30/12/2023	USD	1 075 038	0.20	250 000	REP OF NIGERIA 7.875% 17-16/02/2032	USD	268 719	0.05
	<i>Guatemala</i>		<i>1 809 760</i>	<i>0.33</i>	250 000	REP OF NIGERIA 9.248% 18-21/01/2049	USD	284 734	0.05
920 000	REP OF GUATEMALA 4.375% 17-05/06/2027	USD	1 000 385	0.18		<i>Azerbaijan</i>		<i>435 304</i>	<i>0.08</i>
700 000	REP OF GUATEMALA 5.375% 20-24/04/2032	USD	809 375	0.15	420 000	REP OF AZERBAIJAN 3.500% 17-01/09/2032	USD	435 304	0.08
	<i>El Salvador</i>		<i>1 768 470</i>	<i>0.33</i>		<i>Honduras</i>		<i>327 150</i>	<i>0.06</i>
500 000	EL SALVADOR REP 6.375% 14-18/01/2027	USD	451 250	0.08	300 000	HONDURAS GOVT 6.250% 17-19/01/2027	USD	327 150	0.06
368 000	EL SALVADOR REP 7.125% 19-20/01/2050	USD	313 720	0.06		<i>Lebanon</i>		<i>237 263</i>	<i>0.04</i>
200 000	EL SALVADOR REP 7.625% 11-01/02/2041	USD	177 000	0.03	1 900 000	REP OF LEBANON 6.600% 11-27/11/2026	USD	237 263	0.04
200 000	EL SALVADOR REP 8.250% 02-10/04/2032	USD	189 500	0.04		<i>Argentina</i>		<i>234 492</i>	<i>0.04</i>
650 000	EL SALVADOR REP 9.500% 20-15/07/2052	USD	637 000	0.12	619 529	ARGENTINA 1.000% 20-09/07/2029	USD	234 492	0.04
	<i>Ireland</i>		<i>1 695 800</i>	<i>0.31</i>		<i>Cayman Islands</i>		<i>221 688</i>	<i>0.04</i>
1 600 000	GTLK EUROPE DAC 5.125% 17-31/05/2024	USD	1 695 800	0.31	200 000	ICD SUKUK CO LTD 5.000% 17-01/02/2027	USD	221 688	0.04
	<i>Qatar</i>		<i>1 579 787</i>	<i>0.29</i>		<i>Bermuda</i>		<i>199 225</i>	<i>0.04</i>
1 191 000	STATE OF QATAR 5.103% 18-23/04/2048	USD	1 579 787	0.29	200 000	BERMUDA-GOVT OF 2.375% 20-20/08/2030	USD	199 225	0.04
	<i>Costa Rica</i>		<i>1 573 150</i>	<i>0.29</i>		<i>Ethiopia</i>		<i>184 100</i>	<i>0.03</i>
250 000	COSTA RICA 5.625% 13-30/04/2043	USD	231 766	0.04	200 000	ETHIOPIA 6.625% 14-11/12/2024	USD	184 100	0.03
650 000	COSTA RICA 7.000% 14-04/04/2044	USD	671 653	0.12		<i>Venezuela</i>		<i>0</i>	<i>0.00</i>
400 000	COSTA RICA 7.158% 15-12/03/2045	USD	417 575	0.08	3 370 000	VENEZUELA 0.000% 07-31/03/2038 DFLT	USD	0	0.00
250 000	INSTIT COSTA ELE 6.950% 11-10/11/2021	USD	252 156	0.05		<b>Floating rate bonds</b>		<b>9 808 333</b>	<b>1.83</b>
	<i>Paraguay</i>		<i>1 528 138</i>	<i>0.29</i>		<i>Argentina</i>		<i>6 413 269</i>	<i>1.20</i>
600 000	PARAGUAY 2.739% 21-29/01/2033	USD	583 238	0.11	420 611	ARGENTINA 20-09/01/2038 SR	USD	157 939	0.03
200 000	PARAGUAY 4.950% 20-28/04/2031	USD	229 475	0.04	2 418 796	ARGENTINA 20-09/07/2030 SR	USD	867 138	0.16
400 000	PARAGUAY 5.400% 19-30/03/2050	USD	466 950	0.09	16 238 051	ARGENTINA 20-09/07/2035 SR	USD	5 139 342	0.96
200 000	PARAGUAY 6.100% 14-11/08/2044	USD	248 475	0.05	700 000	ARGENTINA 20-09/07/2041 SR	USD	248 850	0.05
	<i>Serbia</i>		<i>1 485 728</i>	<i>0.27</i>		<i>Ecuador</i>		<i>3 395 064</i>	<i>0.63</i>
50 600 000	SERBIA T-BONDS 4.500% 19-11/01/2026	RSD	558 776	0.10	691 600	REPUBLIC OF ECUA 20-31/07/2030 SR	USD	593 047	0.11
41 800 000	SERBIA T-BONDS 4.500% 20-20/08/2032	RSD	467 085	0.09	358 407	REPUBLIC OF ECUA 20-31/07/2030 SR	USD	197 908	0.04
37 860 000	SERBIA T-BONDS 5.875% 18-08/02/2028	RSD	459 867	0.08	2 773 680	REPUBLIC OF ECUA 20-31/07/2035 SR	USD	1 899 971	0.35
	<i>Georgia</i>		<i>1 291 125</i>	<i>0.24</i>	1 138 000	REPUBLIC OF ECUA 20-31/07/2040 SR	USD	704 138	0.13
1 200 000	TBC BANK JSC 5.750% 19-19/06/2024	USD	1 291 125	0.24		<b>Money Market Instruments</b>		<b>2 641 675</b>	<b>0.49</b>
	<i>Macao</i>		<i>1 283 649</i>	<i>0.24</i>		<i>Egypt</i>		<i>2 641 675</i>	<i>0.49</i>
1 222 000	MGM CHINA HOLDIN 5.875% 19-15/05/2026	USD	1 283 649	0.24	41 550 000	EGYPT T-BILL 0.000% 20-06/07/2021	EGP	2 641 675	0.49

# BNP PARIBAS FUNDS SICAV Emerging Bond Opportunities

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds			52 507 334	9.72
<i>Luxembourg</i>				
36 096.00	BNP PARIBAS FUNDS RMB BOND - X CAP	USD	43 850 142	8.11
66 031.91	BNP PARIBAS INSTICASH USD 1D SHORT TERM XCA	USD	8 657 192	1.61
<b>Total securities portfolio</b>			<b>507 895 667</b>	<b>93.83</b>

# BNP PARIBAS FUNDS SICAV Emerging Equity

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Shares</b>									
<i>China</i>									
603 700	51JOB INC - ADR	USD	46 949 750	8.01					
136 981	ALIBABA GROUP HOLDING - ADR	USD	31 064 551	5.31					
106 448	BAIDU INC - ADR	USD	21 704 747	3.71					
175 400	BAIDU INC-CLASS A	HKD	4 515 693	0.77					
247 900	MEITUAN DIANPING-CLASS B	HKD	10 219 382	1.75					
699 937	NEW ORIENTAL EDUCATIO - ADR	USD	5 732 484	0.98					
1 415 500	PING AN INSURANCE GROUP CO - H	HKD	13 850 142	2.37					
594 800	TENCENT HOLDINGS LTD	HKD	44 793 786	7.65					
264 015	TRIP.COM GROUP LTD-ADR	USD	9 361 972	1.60					
35 181	ZAI LAB LTD-ADR	USD	6 226 685	1.06					
<i>Taiwan</i>									
157 905	CHAILEASE HOLDING CO GDS RULE144A	USD	5 716 161	0.98					
870 676	CHAILEASE HOLDING CO LTD	TWD	6 324 619	1.08					
9 655 648	E.SUN FINANCIAL HOLDING CO	TWD	9 110 551	1.56					
208 000	MEDIATEK INC	TWD	7 170 438	1.23					
1 296 000	PRESIDENT CHAIN STORE CORP	TWD	12 226 757	2.09					
203 991	TAIWAN SEMICONDUCTOR - ADR	USD	24 511 559	4.19					
1 330 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO	TWD	28 586 302	4.88					
1 553 000	UNI PRESIDENT ENTERPRISES CO	TWD	4 077 149	0.70					
<i>Canada</i>									
27 471	ERO COPPER CORP	CAD	577 017	0.10					
11 190 738	GRAN TIERRA ENERGY INC	USD	8 280 027	1.41					
1 997 126	KINROSS GOLD CORP	USD	12 681 750	2.17					
420 570	PAN AMERICAN SILVER CORP	USD	12 015 685	2.05					
559 334	WHEATON PRECIOUS METALS CORP	USD	24 649 849	4.21					
<i>South Korea</i>									
545 966	SAMSUNG ELECTRONICS CO LTD	KRW	39 005 551	6.67					
76 232	SK HYNIX INC	KRW	8 589 680	1.47					
<i>South Africa</i>									
176 128	ANGLO AMERICAN PLATINUM LTD	ZAR	20 345 452	3.48					
14 328	CAPITEC BANK HOLDINGS LTD	ZAR	1 692 299	0.29					
768 792	CLICKS GROUP LTD	ZAR	13 228 380	2.26					
98 515	MR PRICE GROUP LTD	ZAR	1 452 466	0.25					
<i>United States of America</i>									
290 734	BUNGE LTD	USD	22 720 862	3.88					
77 101	NEWMONT MINING CORP	USD	4 886 661	0.84					
<i>Indonesia</i>									
5 027 200	BANK CENTRAL ASIA TBK PT	IDR	10 454 209	1.79					
27 945 200	TELEKOMUNIKASI INDONESIA PER	IDR	6 074 363	1.04					
<i>India</i>									
25 935	HDFC BANK LTD - ADR	USD	1 896 367	0.32					
219 649	HOUSING DEVELOPMENT FINANCE	INR	7 320 550	1.25					
246 919	RELIANCE INDUSTRIES LTD	INR	7 014 353	1.20					
<i>Brazil</i>									
857 672	HYPERA SA	BRL	5 891 726	1.01					
1 701 987	RAIA DROGASIL SA	BRL	8 381 254	1.43					
<i>Mexico</i>									
1 378 588	INFRAESTRUCTURA ENERGETICA	MXN	5 593 841	0.96					
1 737 979	WALMART DE MEXICO SAB DE CV	MXN	5 679 935	0.97					
					<i>The Netherlands</i>				
129 398	YANDEX NV - A	USD	9 154 909	1.56					
					<i>Malaysia</i>				
8 895 600	DIALOG GROUP BHD	MYR	6 193 238	1.06					
					<i>Russia</i>				
50 812	LUKOIL PJSC - ADR	USD	4 706 207	0.80					
					<i>Hong Kong</i>				
262 600	AIA GROUP LTD	HKD	3 263 144	0.56					
					<i>Argentina</i>				
42 967	PAMPA ENERGIA SA-SPON ADR	USD	651 809	0.11					
					Shares/Units in investment funds				
					<i>Luxembourg</i>				
240 724.79	BNP PARIBAS INSTICASH USD 1D SHORT TERM XCA	USD	31 560 513	5.39					
					<b>Total securities portfolio</b>				
					<b>576 104 825 98.45</b>				

# BNP PARIBAS FUNDS SICAV Emerging Multi-Asset Income

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Shares</b>			<b>37 166 100</b>	<b>43.11</b>					
<i>Brazil</i>									
8 678	AMBEV SA	BRL	29 521	0.03	5 970	USINAS SIDER MINAS GER-PF A	BRL	22 724	0.03
49 220	ANIMA HOLDING SA	BRL	135 461	0.16	10 010	VALE SA	BRL	225 919	0.26
18 041	AREZZO INDUSTRIA E COMERCIO	BRL	339 760	0.39	8 130	VAMOS LOCACAO DE CAMINHOS M	BRL	91 752	0.11
94 490	B3 SA-BRASIL BOLSA BALCAO	BRL	316 732	0.37	50 990	VIA VAREJO SA	BRL	160 453	0.19
25 696	BANCO BRADESCO SA-PREF	BRL	131 761	0.15	36 478	WEG SA	BRL	244 913	0.28
4 600	BANCO INTER SA-UNITS	BRL	71 312	0.08	1 130	YDUQS PART	BRL	7 395	0.01
49 460	BRADESPAR SA - PREF	BRL	732 652	0.85	<i>China</i>				
12 690	BRASILAGRO-CIA BRASILEIRA DE	BRL	75 869	0.09	4 386	51JOB INC - ADR	USD	341 099	0.39
100	BRASKEM SA-PREF A	BRL	1 187	0.00	995	ALIBABA GROUP HOLDING - ADR	USD	225 646	0.26
15 878	CIA SIDERURGICA NACIONAL SA	BRL	139 197	0.16	41 600	ALIBABA GROUP HOLDING LTD	HKD	1 179 351	1.38
40 020	CIELO SA	BRL	29 031	0.03	772	BAIDU INC - ADR	USD	157 411	0.18
148	COMPANHIA DE LOCACAO DAS AME	BRL	808	0.00	1 200	BAIDU INC-CLASS A	HKD	30 894	0.04
8 000	CONSTRUTORA TENDA SA	BRL	39 937	0.05	364 721	CHINA CONSTRUCTION BANK - H	HKD	286 650	0.33
31 420	COSAN SA INDUSTRIA COMERCIO	BRL	150 028	0.17	3 100	CHINA INTERNATIONAL TRAVEL - A	CNY	143 822	0.17
100	CVC BRASIL OPERADORA E AGENC	BRL	552	0.00	43 000	CHINA MENGNIU DAIRY CO	HKD	259 751	0.30
100	CYRELA BRAZIL REALTY SA EMP	BRL	465	0.00	2 134	GDS HOLDINGS LTD - ADR	USD	167 498	0.19
100	ECORODOVIAS INFRA E LOG SA	BRL	236	0.00	2 514	JOYY INC	USD	165 849	0.19
7 430	ENERGISA SA - UNITS	BRL	69 001	0.08	900	KWEICHOW MOUTAI CO LTD - A	CNY	286 219	0.33
14 090	EQUATORIAL ENERGIA SA - ORD	BRL	69 637	0.08	8 500	MEITUAN DIANPING-CLASS B	HKD	350 402	0.41
25 635	GERDAU SA - PREF	BRL	151 270	0.18	10 700	NETEASE INC	HKD	242 274	0.28
100	GOL LINHAS AEREAS INT SA-PRE	BRL	458	0.00	5 031	NEW ORIENTAL EDUCATIO - ADR	USD	41 204	0.05
63 750	HAPVIDA PARTICIPACOES E INVE	BRL	195 778	0.23	43 500	PING AN INSURANCE GROUP CO - H	HKD	425 631	0.49
30 920	HOSPITAL MATER DEI SA	BRL	103 398	0.12	17 700	S F HOLDING CO LTD - A	CNY	185 275	0.21
7 057	HYPERA SA	BRL	48 478	0.06	5 500	SHENZHOU INTERNATIONAL GROUP	HKD	138 684	0.16
26 570	INTELBRAS SA INDUSTRIA DE TE	BRL	151 968	0.18	5 384	TAL EDUCATION GROUP - ADR	USD	135 838	0.16
1 938	ITAU UNIBANCO HOLDING S-PREF	BRL	11 509	0.01	18 300	TENCENT HOLDINGS LTD	HKD	1 378 153	1.61
108 940	ITAUSA INVESTIMENTOS ITAU-PR	BRL	242 071	0.28	1 927	TRIP.COM GROUP LTD-ADR	USD	68 331	0.08
12 150	KLABIN SA - UNIT	BRL	63 778	0.07	25 500	WUXI BIOLOGICS CAYMAN INC	HKD	466 682	0.54
10 000	LOCALIZA RENT A CAR	BRL	127 544	0.15	5 500	YUNNAN ENERGY NEW MATERIAL-A	CNY	199 213	0.23
471	LOJAS AMERICANAS SA	BRL	1 939	0.00	239	ZAI LAB LTD-ADR	USD	42 301	0.05
380	LOJAS AMERICANAS SA-PREF	BRL	1 634	0.00	<i>Russia</i>				
1 250	LOJAS RENNER SA	BRL	11 018	0.01	105 304	ALROSA PJSC	RUB	193 703	0.22
9 421	MAGAZINE LUIZA SA	BRL	39 709	0.05	7 958	GAZPROM NEFT - ADR	USD	235 557	0.27
31 090	MARFRIG GLOBAL FOODS SA	BRL	118 589	0.14	120 867	GAZPROM PAO - ADR	USD	921 247	1.07
14 720	MITRE REALTY EMPREENDIMENTOS	BRL	34 967	0.04	916 163	INTER RAO UES PJSC	RUB	58 754	0.07
690	MOSAICO TECNOLOGIA AO CONSUM	BRL	2 541	0.00	9 670	LUKOIL PJSC - ADR	USD	895 634	1.04
10 670	MULTIPLAN EMPREENDIMENTOS	BRL	49 970	0.06	2 639	MAGNIT PJSC	RUB	191 909	0.22
36 970	NATURA &CO HOLDING SA	BRL	418 041	0.48	10 710	MAIL.RU GROUP-GDR REGS	USD	242 689	0.28
7 560	NOTRE DAME INTERMED PAR SA	BRL	127 957	0.15	936	MMC NORILSK NICKEL PJSC	RUB	317 211	0.37
58 732	OCEANPACT SERVICOS MARITIMOS	BRL	104 639	0.12	863	NOVATEK PJSC-SPONS GDR REG S	USD	189 256	0.22
30 180	PETRO RIO SA	BRL	117 223	0.14	17 339	POLYMETAL INTERNATIONAL - W/I	GBP	372 347	0.43
29 382	PETROBRAS DISTRIBUIDORA SA	BRL	156 224	0.18	199 508	SBERBANK OF RUSSIA PJSC	RUB	834 831	0.97
91 000	PETROLEO BRASILEIRO PETROBRAS	BRL	549 314	0.64	279 814	SISTEMA PJSC	RUB	121 419	0.14
2 250	PETROLEO BRASILEIRO PETROBRAS - PREF	BRL	13 196	0.02	255 982	SURGUTNEFTGAS-PREFERENCE	RUB	162 324	0.19
100	QUALICORP SA	BRL	576	0.00	32 963	TATNEFT PJSC	RUB	239 686	0.28
11 777	RAIA DROGASIL SA	BRL	57 995	0.07	84 357 347	VTB BANK PJSC	RUB	55 889	0.06
35 800	RANDON PARTICIPACOES SA-PREF	BRL	96 815	0.11	<i>Taiwan</i>				
3 600	REDE DOR SAO LUIZ SA	BRL	49 525	0.06	92 000	ASE TECHNOLOGY HOLDING CO LTD	TWD	369 480	0.43
30 800	RUMO SA	BRL	117 544	0.14	12 708	CHAILEASE HOLDING CO LTD	TWD	92 311	0.11
9 010	SENDAS DISTRIBUIDORA SA	BRL	155 390	0.18	32 000	DELTA ELECTRONIC INDUSTRIAL CO	TWD	347 619	0.40
45 933	SEQUOIA LOGISTICA E TRANSPOR	BRL	257 590	0.30	66 937	E.SUN FINANCIAL HOLDING CO	TWD	63 158	0.07
10 120	SUZANO PAPEL E CELULOSE SA	BRL	120 624	0.14	1 000	MEDIATEK INC	TWD	34 473	0.04
2 080	TIM SA	BRL	4 779	0.01	9 615	PRESIDENT CHAIN STORE CORP	TWD	90 710	0.11
24 120	TOTVS SA	BRL	180 977	0.21	77 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO	TWD	1 654 995	1.93
448	ULTRAPAR PARTICIPACOES SA	BRL	1 642	0.00	11 000	UNI PRESIDENT ENTERPRISES CO	TWD	28 879	0.03
					66 000	UNIMICRON TECHNOLOGY CORP	TWD	305 111	0.35



# BNP PARIBAS FUNDS SICAV Emerging Multi-Asset Income

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>South Korea</i>					<i>Turkey</i>				
	203 LG HOUSEHOLD & HEALTH CARE	KRW	2 863 601	3.33	149 761	AKBANK T.A.S.	TRY	729 724	0.84
	1 110 NAVER CORP	KRW	317 405	0.37	28 058	ANADOLU EFES BIRACILIK VE	TRY	91 020	0.11
	390 NCSOFT CORP	KRW	411 008	0.48	19 347	BIM BIRLESIK MAGAZALAR AS	TRY	71 893	0.08
	17 695 SAMSUNG ELECTRONICS - PREF	KRW	283 828	0.33	24 166	ENERJISA ENERJI AS	TRY	138 408	0.16
	3 937 SAMSUNG ELECTRONICS CO LTD	KRW	1 156 334	1.34	8 431	TOFAS TURK OTOMOBIL FABRIKASI	TRY	28 791	0.03
	3 672 SK HYNIX INC	KRW	281 272	0.33	105 574	TURK SISE VE CAM FABRIKALARI	TRY	28 668	0.03
			413 754	0.48	48 834	TURKCELL ILETISIM HIZMET AS	TRY	92 845	0.11
<i>Mexico</i>					<i>Indonesia</i>				
	141 680 ALFA S.A.B.-A	MXN	2 616 278	3.01	125 059	TURKIYE GARANTI BANKASI	TRY	658 918	0.77
	23 247 AMERICA MOVIL - ADR - L	USD	106 453	0.12	116 032	TURKIYE IS BANKASI - C	TRY	90 501	0.10
	90 489 AMERICA MOVIL SAB DE C-SER L	MXN	348 705	0.40	1	TURKIYE SINAI KALKINMA BANK	TRY	119 481	0.14
	7 200 ARCA CONTINENTAL SAB DE CV	MXN	68 172	0.08				68 117	0.08
	35 290 CEMEX SAB - ADR	USD	41 810	0.05				0	0.00
	62 580 CONTROLADORA NEMAK SAB DE CV	MXN	296 436	0.34	<i>The Netherlands</i>				
	51 300 FIBRA UNO ADMINISTRACION SA	MXN	10 215	0.01	87 164	VEON LTD	USD	614 574	0.71
	4 860 FOMENTO ECONOMICO MEX - ADR	USD	410 719	0.48	6 432	YANDEX NV - A	USD	159 510	0.18
	8 090 GRUMA S.A.B. - B	MXN	90 532	0.10	<i>Hungary</i>				
	2 800 GRUPO AEROPORTUARIO DE SURESTE - B	MXN	51 736	0.06	22 537	MOL HUNGARIAN OIL AND GAS PL	HUF	515 539	0.60
	6 540 GRUPO AEROPORTUARIO DEL PACIFIC - B	MXN	69 685	0.08	3 686	OTP BANK PLC	HUF	179 533	0.21
	25 600 GRUPO BIMBO SAB - SERIES A	MXN	56 432	0.07	4 190	RICHTER GEDEON NYRT	HUF	198 681	0.23
	42 060 GRUPO FINANCIERO BANORTE - O	MXN	272 000	0.31	4 240	WABERERS INTERNATIONAL NYRT	HUF	111 685	0.13
	26 600 GRUPO FINANCIERO INBURSA - O	MXN	26 346	0.03				25 640	0.03
	790 GRUPO TELEvisa SA - ADR	USD	11 281	0.01	<i>Chile</i>				
	35 400 GRUPO TELEvisa SAB-SER CPO	MXN	101 379	0.12	2 584 870	BANCO SANTANDER CHILE	CLP	493 238	0.57
	1 500 INDUSTRIAS PENOLES SAB DE CV	MXN	20 730	0.02	69 710	CENCOSUD SA	CLP	128 904	0.15
	17 942 INFRAESTRUCTURA ENERGETICA	MXN	72 803	0.08	450	CIA CERVECERIAS UNIDAS - ADR	USD	139 887	0.16
	18 700 KIMBERLY-CLARK DE MEXICO - A	MXN	33 220	0.04	17 130	EMPRESAS CMPC SA	CLP	9 063	0.01
	13 000 ORBIA ADVANCE CORP SAB DE CV	MXN	34 043	0.04	15 114	ENEL AMERICAS SA - ADR	USD	41 172	0.05
	2 400 PROMOTORA Y OPERADORA DE INF	MXN	19 222	0.02	9 410	ENEL CHILE SA	USD	109 123	0.13
	128 173 WALMART DE MEXICO SAB DE CV	MXN	418 886	0.49	13 382 380	ITAU CORPBANCA	CLP	27 760	0.03
								37 329	0.04
<i>Poland</i>					<i>Cyprus</i>				
	11 955 ALLEGRO.EU SA	PLN	1 476 275	1.71	10 549	GLOBALTRA-SPONS GDR REGS	USD	431 109	0.51
	11 043 BANK PEKAO SA	PLN	206 063	0.24	3 319	OZON HOLDINGS PLC - ADR	USD	75 636	0.09
	684 CD PROJEKT SA	PLN	269 764	0.31	1 839	TCS GROUP HOLDING -REG S	USD	194 560	0.23
	15 578 CYFROWY POLSAT SA	PLN	33 242	0.04				160 913	0.19
	59 558 ECHO INVESTMENT S.A.	PLN	122 512	0.14	<i>Canada</i>				
	21 308 EUROCASH SA	PLN	71 964	0.08	201	ERO COPPER CORP	CAD	418 524	0.49
	1 455 KRUK SA	PLN	79 534	0.09	76 644	GRAN TIERRA ENERGY INC	USD	4 222	0.00
	20 788 PKO BANK POLSKI SA	PLN	96 006	0.11	14 452	KINROSS GOLD CORP	USD	56 709	0.07
	8 881 POLSKI KONCERN NAFTOWY ORLEN	PLN	206 568	0.24	3 037	PAN AMERICAN SILVER CORP	USD	91 770	0.11
	14 156 POWSZECHNY ZAKLAD UBEZPIECZE	PLN	179 112	0.21	4 063	WHEATON PRECIOUS METALS CORP	USD	86 767	0.10
	5 997 WARSAW STOCK EXCHANGE	PLN	136 465	0.16				179 056	0.21
			75 045	0.09	<i>United States of America</i>				
<i>India</i>					<i>Cayman Islands</i>				
	17 464 HDFC BANK LIMITED	INR	1 128 200	1.32	2 128	BUNGE LTD	USD	345 122	0.40
	159 HDFC BANK LTD - ADR	USD	352 198	0.41	559	NEWMONT MINING CORP	USD	166 303	0.19
	8 326 HINDUSTAN UNILEVER LTD	INR	11 626	0.01	2 200	YUM CHINA HOLDINGS INC	HKD	35 429	0.04
	1 498 HOUSING DEVELOPMENT FINANCE	INR	276 927	0.32				143 390	0.17
	5 546 JUBILANT FOODWORKS LTD	INR	49 926	0.06	<i>Thailand</i>				
	1 678 RELIANCE INDUSTRIES LTD	INR	229 924	0.27	76 900	AIRPORTS OF THAILAND PCL-FOR	THB	290 945	0.33
	6 859 TITAN CO LTD	INR	47 668	0.06	86 800	CENTRAL PATTANA PUB CO-FOREI	THB	148 761	0.17
			159 931	0.19				142 184	0.16
<i>Hong Kong</i>					<i>South Africa</i>				
	44 000 AIA GROUP LTD	HKD	1 058 603	1.22	1 275	ANGLO AMERICAN PLATINUM LTD	ZAR	252 966	0.29
	16 700 ASM PACIFIC TECHNOLOGY LTD	HKD	546 757	0.63	81	CAPITEC BANK HOLDINGS LTD	ZAR	147 282	0.17
	4 800 HONG KONG EXCHANGES & CLEAR	HKD	226 053	0.26	5 586	CLICKS GROUP LTD	ZAR	9 567	0.01
			285 793	0.33				96 117	0.11

# BNP PARIBAS FUNDS SICAV Emerging Multi-Asset Income

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Singapore</i>		242 472	0.28		<i>Brazil</i>		2 349 722	2.72
883	SEA LTD-ADR	USD	242 472	0.28	6 250 000	BRAZIL NTN-F 10.000% 14-01/01/2025 FLAT	BRL	1 313 000	1.53
	<i>Greece</i>		215 944	0.25	1 720 000	BRAZIL NTN-F 10.000% 18-01/01/2029 FLAT	BRL	363 941	0.42
43 762	ALPHA BANK A.E.	EUR	55 945	0.06	280 000	BRAZIL NTN-F 10.000% 20-01/01/2031 FLAT	BRL	58 917	0.07
10 900	FF GROUP	EUR	1	0.00	200 000	BRAZIL REP OF 3.875% 20-12/06/2030	USD	201 538	0.23
10 615	OPAP SA	EUR	159 998	0.19	200 000	BRAZIL REP OF 4.750% 19-14/01/2050	USD	193 913	0.22
	<i>Czech Republic</i>		115 987	0.13	200 000	REP OF BRAZIL 5.625% 16-21/02/2047	USD	218 413	0.25
30 535	MONETA MONEY BANK AS	CZK	115 987	0.13		<i>Indonesia</i>		2 298 845	2.65
	<i>Colombia</i>		104 773	0.12	564 000 000	INDONESIA GOVT 10.250% 07-15/07/2027	IDR	46 909	0.05
1 780	BANCOLOMBIA S.A.- ADR	USD	51 264	0.06	3 799 000 000	INDONESIA GOVT 6.125% 12-15/05/2028	IDR	260 952	0.30
3 660	ECOPETROL SA - ADR	USD	53 509	0.06	1 605 000 000	INDONESIA GOVT 7.000% 19-15/09/2030	IDR	114 010	0.13
	<i>Peru</i>		104 518	0.12	2 160 000 000	INDONESIA GOVT 8.250% 11-15/06/2032	IDR	165 203	0.19
863	CREDICORP LTD	USD	104 518	0.12	3 283 000 000	INDONESIA GOVT 8.250% 15-15/05/2036	IDR	247 923	0.29
	<i>Guernsey Island</i>		69 637	0.08	390 000 000	INDONESIA GOVT 8.375% 13-15/03/2024	IDR	29 331	0.03
42 827	ETALON GROUP-GDR REGS - W/I	USD	69 637	0.08	1 885 000 000	INDONESIA GOVT 8.375% 13-15/03/2034	IDR	143 325	0.17
	<i>Luxembourg</i>		65 754	0.08	3 112 000 000	INDONESIA GOVT 8.375% 19-15/04/2039	IDR	236 941	0.27
300	GLOBANT SA	USD	65 754	0.08	2 515 000 000	INDONESIA GOVT 9.000% 13-15/03/2029	IDR	200 159	0.23
	<i>Slovenia</i>		50 637	0.06	3 670 000 000	INDONESIA GOVT 9.500% 10-15/07/2031	IDR	302 459	0.35
3 310	NOVA LJUBLJANSKA B-GDR REG S	EUR	50 637	0.06	345 000	REP OF INDONESIA 8.500% 05-12/10/2035	USD	551 633	0.64
	<i>Malaysia</i>		41 703	0.05		<i>Malaysia</i>		2 079 034	2.40
59 900	DIALOG GROUP BHD	MYR	41 703	0.05	1 310 000	MALAYSIA GOVT 3.757% 18-20/04/2023	MYR	325 644	0.38
	<i>Austria</i>		37 442	0.04	1 020 000	MALAYSIA GOVT 3.882% 18-14/03/2025	MYR	258 142	0.30
1 653	RAIFFEISEN BANK INTERNATIONAL	EUR	37 442	0.04	160 000	MALAYSIA GOVT 3.885% 19-15/08/2029	MYR	40 525	0.05
	<i>Argentina</i>		5 310	0.01	90 000	MALAYSIA GOVT 4.065% 20-15/06/2050	MYR	20 866	0.02
350	PAMPA ENERGIA SA-SPON ADR	USD	5 310	0.01	50 000	MALAYSIA INVEST 3.465% 20-15/10/2030	MYR	12 140	0.01
	<b>Bonds</b>		<b>37 291 634</b>	<b>43.07</b>	120 000	MALAYSIA INVEST 3.871% 13-08/08/2028	MYR	30 355	0.04
	<i>Russia</i>		2 947 669	3.41	118 000	MALAYSIA INVEST 4.045% 17-15/08/2024	MYR	29 935	0.03
285 000	RUSSIA 12.750% 98-24/06/2028	USD	476 182	0.55	40 000	MALAYSIA INVEST 4.119% 19-30/11/2034	MYR	9 799	0.01
14 670 000	RUSSIA-OFZ 6.000% 19-06/10/2027	RUB	191 331	0.22	80 000	MALAYSIA INVEST 4.194% 15-15/07/2022	MYR	19 741	0.02
10 920 000	RUSSIA-OFZ 6.100% 20-18/07/2035	RUB	136 301	0.16	675 000	MALAYSIA INVEST 4.245% 15-30/09/2030	MYR	173 502	0.20
4 458 000	RUSSIA-OFZ 7.000% 13-16/08/2023	RUB	61 332	0.07	26 000	MALAYSIA INVEST 4.638% 19-15/11/2049	MYR	6 426	0.01
26 570 000	RUSSIA-OFZ 7.050% 13-19/01/2028	RUB	365 647	0.42	163 000	MALAYSIA INVEST 4.786% 15-31/10/2035	MYR	42 453	0.05
8 415 000	RUSSIA-OFZ 7.250% 18-10/05/2034	RUB	116 613	0.14	120 000	MALAYSIAN GOVT 3.502% 07-31/05/2027	MYR	29 830	0.03
47 248 000	RUSSIA-OFZ 7.400% 19-17/07/2024	RUB	656 736	0.76	385 000	MALAYSIAN GOVT 3.844% 13-15/04/2033	MYR	93 701	0.11
42 970 000	RUSSIA-OFZ 7.650% 19-10/04/2030	RUB	611 301	0.71	296 000	MALAYSIAN GOVT 3.955% 15-15/09/2025	MYR	75 292	0.09
6 075 000	RUSSIA-OFZ 7.700% 19-16/03/2039	RUB	87 926	0.10	610 000	MALAYSIAN GOVT 4.059% 17-30/09/2024	MYR	154 677	0.18
16 200 000	RUSSIA-OFZ 8.500% 16-17/09/2031	RUB	244 300	0.28	100 000	MALAYSIAN GOVT 4.498% 10-15/04/2030	MYR	26 328	0.03
	<i>Mexico</i>		2 621 032	3.04	450 000	MALAYSIAN GOVT 4.736% 16-15/03/2046	MYR	113 709	0.13
19 200 000	MEXICAN BONOS 10.000% 05-05/12/2024	MXN	1 077 771	1.25	1 450 000	MALAYSIAN GOVT 5.248% 08-15/09/2028	MYR	397 971	0.46
1 960 000	MEXICAN BONOS 10.000% 06-20/11/2036	MXN	123 450	0.14	167 000	PETRONAS 7.625% 96-15/10/2026	USD	217 998	0.25
8 800 000	MEXICAN BONOS 7.750% 12-13/11/2042	MXN	453 774	0.53		<i>Thailand</i>		1 821 448	2.10
11 090 000	MEXICAN BONOS 8.500% 09-31/05/2029	MXN	612 258	0.71	1 430 000	THAILAND GOVT 1.450% 19-17/12/2024	THB	45 582	0.05
369 000	PETROLEOS MEXICA 7.690% 20-23/01/2050	USD	353 779	0.41	11 315 000	THAILAND GOVT 2.400% 18-17/12/2023	THB	367 159	0.43
	<i>South Africa</i>		2 431 627	2.82	3 840 000	THAILAND GOVT 2.875% 16-17/06/2046	THB	123 327	0.14
5 003 000	REP OF SOUTH AFRICA 10.500% 98-21/12/2026	ZAR	398 033	0.46	5 200 000	THAILAND GOVT 2.875% 18-17/12/2028	THB	178 567	0.21
500 000	REP OF SOUTH AFRICA 4.300% 16-12/10/2028	USD	515 875	0.60					
8 251 000	REP OF SOUTH AFRICA 8.250% 13-31/03/2032	ZAR	527 222	0.61					
6 447 000	REP OF SOUTH AFRICA 8.500% 13-31/01/2037	ZAR	388 297	0.45					
9 777 000	REP OF SOUTH AFRICA 9.000% 15-31/01/2040	ZAR	602 200	0.70					

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS SICAV Emerging Multi-Asset Income

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
9 475 000	THAILAND GOVT 3.400% 15-17/06/2036	THB	336 515	0.39					
2 450 000	THAILAND GOVT 3.580% 12-17/12/2027	THB	87 679	0.10					
335 000	THAILAND GOVT 3.600% 17-17/06/2067	THB	12 149	0.01					
4 340 000	THAILAND GOVT 3.650% 10-20/06/2031	THB	157 295	0.18					
425 000	THAILAND GOVT 3.775% 12-25/06/2032	THB	15 612	0.02					
2 255 000	THAILAND GOVT 4.000% 15-17/06/2066	THB	89 517	0.10					
11 350 000	THAILAND GOVT 4.750% 09-20/12/2024	THB	400 032	0.46					
200 000	THAILAND GOVT 5.670% 07-13/03/2028	THB	8 014	0.01					
	<b>Turkey</b>		<b>1 722 438</b>	<b>1.99</b>					
250 000	REP OF TURKEY 8.000% 04-14/02/2034	USD	280 438	0.32					
1 190 000	TURKEY GOVT BOND 11.000% 17-24/02/2027	TRY	105 679	0.12					
735 000	TURKEY GOVT BOND 11.700% 20-13/11/2030	TRY	64 837	0.08					
5 591 184	TURKEY GOVT BOND 12.200% 18-18/01/2023	TRY	598 217	0.69					
3 510 000	TURKEY GOVT BOND 12.600% 20-01/10/2025	TRY	344 940	0.40					
2 932 000	TURKEY GOVT BOND 7.100% 13-08/03/2023	TRY	287 041	0.33					
445 000	TURKEY GOVT BOND 9.000% 14-24/07/2024	TRY	41 286	0.05					
	<b>Colombia</b>		<b>1 706 221</b>	<b>1.97</b>					
1 085 000 000	COLOMBIA TES 10.000% 09-24/07/2024	COP	330 806	0.38					
642 600 000	COLOMBIA TES 6.000% 12-28/04/2028	COP	165 166	0.19					
970 000 000	COLOMBIA TES 7.000% 17-30/06/2032	COP	252 509	0.29					
675 000 000	COLOMBIA TES 7.250% 19-18/10/2034	COP	176 359	0.20					
190 000 000	COLOMBIA TES 7.250% 20-26/10/2050	COP	46 212	0.05					
785 000 000	COLOMBIA TES 7.500% 11-26/08/2026	COP	222 108	0.26					
485 000 000	COLOMBIA TES 7.750% 15-18/09/2030	COP	134 871	0.16					
254 000	REP OF COLOMBIA 10.375% 03-28/01/2033	USD	378 190	0.44					
	<b>Poland</b>		<b>1 629 062</b>	<b>1.89</b>					
660 000	POLAND GOVT BOND 0.750% 20-25/04/2025	PLN	172 582	0.20					
975 000	POLAND GOVT BOND 1.250% 20-25/10/2030	PLN	247 967	0.29					
226 000	POLAND GOVT BOND 2.250% 19-25/10/2024	PLN	62 298	0.07					
430 000	POLAND GOVT BOND 2.500% 15-25/07/2026	PLN	119 779	0.14					
1 065 000	POLAND GOVT BOND 2.500% 16-25/07/2027	PLN	297 899	0.34					
1 590 000	POLAND GOVT BOND 2.500% 18-25/04/2024	PLN	439 872	0.51					
350 000	POLAND GOVT BOND 2.750% 13-25/04/2028	PLN	99 700	0.12					
90 000	POLAND GOVT BOND 2.750% 19-25/10/2029	PLN	25 895	0.03					
570 000	POLAND GOVT BOND 3.250% 14-25/07/2025	PLN	163 070	0.19					
	<b>Peru</b>		<b>1 202 372</b>	<b>1.38</b>					
455 000	PERU B SOBERANO 5.400% 19-12/08/2034	PEN	112 215	0.13					
660 000	PERU B SOBERANO 6.350% 16-12/08/2028	PEN	192 368	0.22					
300 000	REPUBLIC OF PERU 2.783% 20-23/01/2031	USD	306 056	0.35					
160 000	REPUBLIC OF PERU 5.700% 14-12/08/2024	PEN	46 409	0.05					
445 000	REPUBLIC OF PERU 6.900% 07-12/08/2037	PEN	123 089	0.14					
210 000	REPUBLIC OF PERU 6.950% 08-12/08/2031	PEN	61 523	0.07					
230 000	REPUBLIC OF PERU 8.750% 03-21/11/2033	USD	360 712	0.42					
	<b>Czech Republic</b>		<b>975 309</b>	<b>1.12</b>					
2 050 000	CZECH REPUBLIC 0.250% 17-10/02/2027	CZK	87 690	0.10					
3 850 000	CZECH REPUBLIC 0.950% 15-15/05/2030	CZK	166 383	0.19					
5 650 000	CZECH REPUBLIC 1.000% 15-26/06/2026	CZK	253 366	0.29					
2 000 000	CZECH REPUBLIC 1.200% 20-13/03/2031	CZK	87 827	0.10					
3 440 000	CZECH REPUBLIC 1.250% 20-14/02/2025	CZK	158 050	0.18					
3 410 000	CZECH REPUBLIC 2.000% 17-13/10/2033	CZK	161 005	0.19					
950 000	CZECH REPUBLIC 2.750% 18-23/07/2029	CZK	47 306	0.05					
200 000	CZECH REPUBLIC 4.850% 07-26/11/2057	CZK	13 682	0.02					
	<b>Chile</b>		<b>939 709</b>	<b>1.09</b>					
200 000	CODELCO INC 3.000% 19-30/09/2029	USD	208 038	0.24					
200 000	CODELCO INC 4.375% 19-05/02/2049	USD	234 225	0.27					
140 000 000	TESORERIA PESOS 4.500% 15-01/03/2026 FLAT	CLP	203 276	0.24					
70 000 000	TESORERIA PESOS 4.700% 18-01/09/2030 FLAT	CLP	98 130	0.11					
75 000 000	TESORERIA PESOS 5.000% 15-01/03/2035 FLAT	CLP	104 908	0.12					
60 000 000	TESORERIA PESOS 6.000% 13-01/01/2043	CLP	91 132	0.11					
	<b>Hungary</b>		<b>905 925</b>	<b>1.04</b>					
45 530 000	HUNGARY GOVT 1.000% 19-26/11/2025	HUF	147 579	0.17					
105 480 000	HUNGARY GOVT 1.500% 20-22/04/2026	HUF	347 058	0.40					
22 180 000	HUNGARY GOVT 2.000% 20-23/05/2029	HUF	72 956	0.08					
2 960 000	HUNGARY GOVT 2.250% 20-20/04/2033	HUF	9 415	0.01					
30 840 000	HUNGARY GOVT 2.500% 18-24/10/2024	HUF	106 711	0.12					
14 890 000	HUNGARY GOVT 3.000% 16-27/10/2027	HUF	52 530	0.06					
15 280 000	HUNGARY GOVT 3.000% 19-21/08/2030	HUF	53 811	0.06					
12 290 000	HUNGARY GOVT 3.000% 20-25/04/2041	HUF	39 697	0.05					
21 300 000	HUNGARY GOVT 3.250% 15-22/10/2031	HUF	76 168	0.09					
	<b>Hong Kong</b>		<b>834 299</b>	<b>0.97</b>					
600 000	CNAC HK FINBRID 5.125% 18-14/03/2028	USD	687 299	0.80					
200 000	HUARONG FIN 2019 3.750% 19-29/05/2024	USD	147 000	0.17					
	<b>Kazakhstan</b>		<b>814 611</b>	<b>0.94</b>					
23 900 000	KAZAKHSTAN 5.300% 12-19/03/2022	KZT	54 411	0.06					
300 000	KAZMUNAYGAS NAT 4.750% 17-19/04/2027	USD	342 431	0.40					
350 000	KAZMUNAYGAS NAT 5.375% 18-24/04/2030	USD	417 769	0.48					
	<b>Romania</b>		<b>789 141</b>	<b>0.90</b>					
450 000	ROMANIA 3.250% 16-29/04/2024	RON	110 640	0.13					
156 000	ROMANIA 4.000% 20-14/02/2051	USD	163 586	0.19					
1 050 000	ROMANIA 4.750% 14-24/02/2025	RON	271 290	0.31					
230 000	ROMANIA 5.800% 12-26/07/2027	RON	64 086	0.07					
110 000	ROMANIA GOVT 3.650% 20-28/07/2025	RON	27 473	0.03					
45 000	ROMANIA GOVT 4.750% 19-11/10/2034	RON	11 533	0.01					
95 000	ROMANIA GOVT 4.850% 18-22/04/2026	RON	24 984	0.03					
430 000	ROMANIA GOVT 5.000% 18-12/02/2029	RON	115 549	0.13					
	<b>Ukraine</b>		<b>761 450</b>	<b>0.88</b>					
200 000	UKRAINE GOVT 7.253% 20-15/03/2033	USD	208 225	0.24					
300 000	UKRAINE GOVT 7.375% 17-25/09/2032	USD	315 000	0.36					
200 000	UKRAINE GOVT 9.750% 18-01/11/2028	USD	238 225	0.28					

# BNP PARIBAS FUNDS SICAV Emerging Multi-Asset Income

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Bahrain</i>		<i>712 713</i>	<i>0.82</i>		<i>Senegal</i>		<i>210 788</i>	<i>0.24</i>
400 000	BAHRAIN 5.250% 21-25/01/2033	USD	389 500	0.45	200 000	REP OF SENEGAL 6.250% 17-23/05/2033	USD	210 788	0.24
300 000	BAHRAIN 7.500% 17-20/09/2047	USD	323 213	0.37		<i>Ivory Coast</i>		<i>210 600</i>	<i>0.24</i>
	<i>Dominican Republic</i>		<i>652 816</i>	<i>0.75</i>	200 000	IVORY COAST-PDI 6.125% 17-15/06/2033	USD	210 600	0.24
350 000	DOMINICAN REPUBL 5.875% 20-30/01/2060	USD	349 409	0.40		<i>Angola</i>		<i>204 788</i>	<i>0.24</i>
10 400 000	DOMINICAN REPUBL 8.625% 21-11/06/2031	DOP	182 701	0.21	200 000	ANGOLA REP OF 9.125% 19-26/11/2049	USD	204 788	0.24
100 000	REP OF DOMINICAN 7.450% 14-30/04/2044	USD	120 706	0.14		<i>Morocco</i>		<i>193 000</i>	<i>0.22</i>
	<i>Qatar</i>		<i>593 850</i>	<i>0.69</i>	200 000	MOROCCO KINGDOM 3.000% 20-15/12/2032	USD	193 000	0.22
300 000	QATAR STATE OF 4.000% 19-14/03/2029	USD	345 375	0.40		<i>Bolivia</i>		<i>179 913</i>	<i>0.21</i>
200 000	STATE OF QATAR 4.625% 16-02/06/2046	USD	248 475	0.29	200 000	BOLIVIA GOVT 4.500% 17-20/03/2028	USD	179 913	0.21
	<i>Philippines</i>		<i>571 760</i>	<i>0.67</i>		<i>British Virgin Islands</i>		<i>159 125</i>	<i>0.18</i>
1 230 000	PHILIPPINE GOVT 8.125% 10-16/12/2035	PHP	34 160	0.04	200 000	SCENERY JOURNEY 13.750% 18-06/11/2023	USD	159 125	0.18
200 000	PHILIPPINES(REP) 3.950% 15-20/01/2040	USD	221 750	0.26		<i>Surinam</i>		<i>124 225</i>	<i>0.14</i>
200 000	REP OF PHILIPPINES 9.500% 05-02/02/2030	USD	315 850	0.37	200 000	REP OF SURINAME 9.250% 16-26/10/2026	USD	124 225	0.14
	<i>South Korea</i>		<i>478 582</i>	<i>0.55</i>		<i>Tunisia</i>		<i>109 384</i>	<i>0.13</i>
6 600 000 000	EXP-IMP BK KOREA 7.250% 17-07/12/2024	IDR	478 582	0.55	100 000	TUNISIA INT BOND 6.375% 19-15/07/2026	EUR	109 384	0.13
	<i>Ghana</i>		<i>394 450</i>	<i>0.45</i>		<i>Argentina</i>		<i>107 309</i>	<i>0.12</i>
200 000	GHANA REP OF 8.125% 19-26/03/2032	USD	202 350	0.23	27 619	ARGENTINA 1.000% 20-09/07/2029	USD	10 454	0.01
200 000	GHANA REP OF 8.750% 20-11/03/2061	USD	192 100	0.22	152 783	PROVINCIA DE JUJ 8.625% 17-20/03/2027	USD	96 855	0.11
	<i>Saudi Arabia</i>		<i>358 125</i>	<i>0.41</i>		<i>Lebanon</i>		<i>76 676</i>	<i>0.08</i>
300 000	SAUDI INT BOND 4.625% 17-04/10/2047	USD	358 125	0.41	100 000	LEBANESE REP 6.650% 15-03/11/2028	USD	12 488	0.01
	<i>Oman</i>		<i>341 906</i>	<i>0.40</i>	100 000	REP OF LEBANON 6.600% 11-27/11/2026	USD	12 488	0.01
300 000	OMAN INTRNL BOND 7.375% 20-28/10/2032	USD	341 906	0.40	400 000	REP OF LEBANON 7.250% 17-23/03/2037	USD	51 700	0.06
	<i>Kenya</i>		<i>331 447</i>	<i>0.38</i>		<i>Serbia</i>		<i>74 593</i>	<i>0.09</i>
11 600 000	KENYA INFRASTRUC 11.750% 19-08/10/2035	KES	106 659	0.12	2 540 000	SERBIA T-BONDS 4.500% 19-11/01/2026	RSD	28 049	0.03
200 000	KENYA REP OF 8.000% 19-22/05/2032	USD	224 788	0.26	2 100 000	SERBIA T-BONDS 4.500% 20-20/08/2032	RSD	23 466	0.03
	<i>Sri Lanka</i>		<i>314 287</i>	<i>0.36</i>	1 900 000	SERBIA T-BONDS 5.875% 18-08/02/2028	RSD	23 078	0.03
500 000	REP OF SRI LANKA 7.550% 19-28/03/2030	USD	314 287	0.36		<i>Venezuela</i>		<i>0</i>	<i>0.00</i>
	<i>Egypt</i>		<i>280 500</i>	<i>0.32</i>	820 000	VENEZUELA 11.750% 11-21/10/2026 DFLT	USD	0	0.00
300 000	ARAB REP EGYPT 7.500% 21-16/02/2061	USD	280 500	0.32		<b>Floating rate bonds</b>		<b>582 561</b>	<b>0.68</b>
	<i>Uruguay</i>		<i>238 906</i>	<i>0.28</i>		<i>Ecuador</i>		<i>350 943</i>	<i>0.41</i>
160 000	URUGUAY 4.975% 18-20/04/2055	USD	206 330	0.24	132 300	REPUBLIC OF ECUA 20-31/07/2030 SR	USD	113 447	0.13
1 370 000	URUGUAY 8.500% 17-15/03/2028	UYU	32 576	0.04	346 710	REPUBLIC OF ECUA 20-31/07/2035 SR	USD	237 496	0.28
	<i>Paraguay</i>		<i>229 475</i>	<i>0.27</i>		<i>Argentina</i>		<i>231 618</i>	<i>0.27</i>
200 000	PARAGUAY 4.950% 20-28/04/2031	USD	229 475	0.27	424 485	ARGENTINA 20-09/07/2030 SR	USD	152 178	0.18
	<i>Panama</i>		<i>226 913</i>	<i>0.26</i>	250 996	ARGENTINA 20-09/07/2035 SR	USD	79 440	0.09
200 000	PANAMA 4.500% 18-16/04/2050	USD	226 913	0.26		<b>Other transferable securities</b>		<b>154 584</b>	<b>0.18</b>
	<i>El Salvador</i>		<i>225 625</i>	<i>0.26</i>		<b>Shares</b>		<b>154 564</b>	<b>0.18</b>
250 000	EL SALVADOR REP 6.375% 14-18/01/2027	USD	225 625	0.26		<i>Russia</i>		<i>154 564</i>	<i>0.18</i>
	<i>The Netherlands</i>		<i>218 538</i>	<i>0.25</i>	186 359	MAGNITOGORSK IRON & STEEL WORKS PJSC	RUB	154 564	0.18
200 000	MDGH - GMTN BV 3.700% 19-07/11/2049	USD	218 538	0.25		<b>Warrants, Rights</b>		<b>20</b>	<b>0.00</b>
	<i>Nigeria</i>		<i>214 975</i>	<i>0.25</i>	12	CVC BRASIL OPERADORA E AGENC RTS 26/07/2021	BRL	20	0.00
200 000	REP OF NIGERIA 7.875% 17-16/02/2032	USD	214 975	0.25					
	<i>Cayman Islands</i>		<i>214 663</i>	<i>0.25</i>					
200 000	ICD FUNDING LTD 4.625% 14-21/05/2024	USD	214 663	0.25					
	<i>Costa Rica</i>		<i>211 788</i>	<i>0.25</i>					
200 000	COSTA RICA GOVT 6.125% 19-19/02/2031	USD	211 788	0.25					

# BNP PARIBAS FUNDS SICAV Emerging Multi-Asset Income

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	Shares/Units in investment funds		8 794 087	10.21
	<i>Luxembourg</i>		<i>7 148 798</i>	<i>8.29</i>
3 751.33	BNP PARIBAS FUNDS ASIA EX- JAPAN SMALL CAP - X CAP	USD	496 226	0.57
31 221.00	BNP PARIBAS FUNDS CHINA EQUITY- X USD ACC XCA	USD	3 807 088	4.42
2 342.00	BNP PARIBAS FUNDS RMB BOND - X CAP	USD	2 845 107	3.30
2.88	BNP PARIBAS INSTCASH USD 1D SHORT TERM XCA	USD	377	0.00
	<i>Ireland</i>		<i>1 645 289</i>	<i>1.92</i>
9 632.00	SOURCE PHYSICAL GOLD P - ETC	USD	1 645 289	1.92
	<b>Total securities portfolio</b>		<b>83 988 966</b>	<b>97.25</b>

# BNP PARIBAS FUNDS SICAV Energy Transition

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
	<b>Shares</b>		<b>3 363 109 442</b>	<b>94.47</b>					
<i>United States of America</i>					<i>United Kingdom</i>				
4 130 909	ADVENT TECHNOLOGIES HOLDINGS	USD	33 579 528	0.94	311 961	APTIV PLC	USD	41 386 984	1.16
878 457	ALLEGRO MICROSYSTEMS INC	USD	20 518 812	0.57	2 304 298	CERES POWER HOLDINGS PLC	GBP	28 372 567	0.79
1 299 894	AMERICAN SUPERCONDUCTOR CORP	USD	19 061 604	0.54	8 954 961	ITM POWER PLC	GBP	47 505 262	1.33
3 024 826	APPHARVEST INC	USD	40 810 537	1.14	1 866 751	SSE PLC	GBP	32 629 272	0.91
1 489 169	CF FINANCE ACQUISITION III	USD	12 594 962	0.36	<i>Canada</i>				
2 155 443	DANIMER SCIENTIFIC INC	USD	45 529 848	1.28	1 591 565	ANAERGIA INC	CAD	15 097 379	0.43
4 814 570	ELECTRIC LAST MILE SOLUTIONS	USD	40 923 236	1.15	3 937 551	BALLARD POWER SYSTEMS INC	USD	60 163 946	1.69
1 409 555	ENPHASE ENERGY INC	USD	218 261 728	6.15	1 775 144	GREENPOWER MOTOR CO INC	USD	29 383 655	0.82
2 363 456	EOS ENERGY ENTERPRISES INC	USD	35 793 633	1.00	1 712 051	LOOP ENERGY INC	CAD	8 149 293	0.23
1 785 005	FISKER INC	USD	29 020 066	0.81	6 246 594	STANDARD LITHIUM LTD	CAD	21 651 456	0.60
303 231	GENERAC HOLDINGS INC	USD	106 152 584	2.99	422 709	XEBEC ADSORPTION INC	CAD	1 162 918	0.03
1 072 793	GREEN PLAINS INC	USD	30 413 442	0.85	<i>Denmark</i>				
548 301	HOLICITY INC-CLASS A	USD	5 710 024	0.16	1 149 731	EVERFUEL A/S	NOK	7 897 789	0.22
2 105 565	HYLIION HOLDINGS CORP	USD	20 684 571	0.57	2 317 531	VESTAS WIND SYSTEMS A/S	DKK	76 292 700	2.14
2 640 039	INDIE SEMICONDUCTOR INC-A	USD	21 994 760	0.61	<i>France</i>				
512 153	INFRASTRUCTURE AND ENERGY AL	USD	5 553 830	0.16	5 908 220	ENGIE	EUR	68 263 574	1.92
616 653	LIVE OAK ACQUISITION CO-CL A	USD	5 158 275	0.15	<i>South Korea</i>				
1 429 064	NIKOLA CORP	USD	21 763 130	0.60	81 650	LG CHEM LTD	KRW	51 876 476	1.46
4 260 406	ORIGIN MATERIALS INC	USD	29 458 917	0.82	<i>Norway</i>				
2 970 793	ORION ENERGY SYSTEMS INC	USD	14 354 198	0.41	1 296 246	AGILYX AS	NOK	3 874 169	0.11
2 809 069	PERIDOT ACQUISITION CORP -A	USD	28 851 050	0.80	10 192 601	AKER CARBON CAPTURE AS	NOK	19 771 143	0.55
11 331 611	PLUG POWER INC	USD	326 695 150	9.22	3 628 679	AKER CLEAN HYDROGEN AS	NOK	2 894 438	0.08
1 160 599	PROTERRA INC	USD	16 744 961	0.47	2 540 550	CAMBI ASA	NOK	3 634 727	0.10
2 629 689	PURECYCLE TECHNOLOGIES INC	USD	52 442 993	1.47	1 960 686	CIRCA GROUP AS	NOK	3 364 228	0.10
1 861 194	QUANTUMSCAPE CORP	USD	45 921 694	1.29	958 905	HEXAGON PURUS HOLDING AS	NOK	3 639 270	0.10
705 603	RENEWABLE ENERGY GROUP INC	USD	37 091 906	1.04	3 858 918	OTOVO AS - A SHARES	NOK	4 517 304	0.13
4 662 249	ROMEO POWER INC	USD	32 001 608	0.89	2 557 334	QUANTAFUEL AS	NOK	9 617 976	0.27
1 580 934	SHOALS TECHNOLOGIES GROUP -A	USD	47 325 371	1.33	<i>Sweden</i>				
2 039 716	SOFTWARE ACQUISITION GRPII-A	USD	17 113 732	0.48	3 008 382	CELL IMPACT AB	SEK	16 714 881	0.47
340 980	SOLAREEDGE TECHNOLOGIES INC	USD	79 464 240	2.23	737 895	NILAR INTERNATIONAL AB	SEK	4 147 113	0.12
3 848 551	SPARTAN ACQUISIT CORP II- A	USD	32 420 124	0.91	2 500 000	OX2 AB	SEK	13 803 983	0.39
8 745 727	SUNNOVA ENERGY INTERNATIONAL	USD	277 733 433	7.83	856 327	SCANDINAVIAN BIOGAS FUELS IN	SEK	2 955 181	0.08
4 041 188	SUNRUN INC	USD	190 081 344	5.36	2 750 867	SWEDISH STIRLING AB	SEK	4 529 627	0.13
25 000	THUNDER BRIDGE ACQUISITION-A	USD	229 151	0.01	<i>The Netherlands</i>				
844 987	TPI COMPOSITES INC	USD	34 500 608	0.96	1 038 506	AMG ADVANCED METALLURGICAL	EUR	29 908 973	0.83
1 239 705	VELODYNE LIDAR INC	USD	11 122 743	0.31	<i>India</i>				
5 240 077	VIEW INC	USD	37 470 152	1.05	1 309 632	AZURE POWER GLOBAL LTD	USD	29 728 724	0.83
<i>China</i>					<i>Australia</i>				
4 533 500	BYD CO LTD - H	HKD	114 329 788	3.22	33 844 302	IONEER LTD	AUD	7 499 095	0.21
978 383	DAQO NEW ENERGY CORP - ADR	USD	53 642 350	1.50	2 104 022	VULCAN ENERGY RESOURCES LTD	AUD	10 248 936	0.29
14 649 000	GEELY AUTOMOBILE HOLDINGS LTD	HKD	38 855 923	1.09	5 774 957	WESTERN AREAS LTD	AUD	8 718 754	0.25
23 512 617	MING YANG SMART ENERGY GRO-A	CNY	49 614 176	1.39	<i>Luxembourg</i>				
1 370 974	NIO INC - ADR	USD	61 502 502	1.73	2 000 000	ARRIVAL SA	USD	26 427 186	0.74
900 461	NUVVE HOLDING CORP	USD	10 493 609	0.30	<i>Ireland</i>				
694 971	WUHAN DR LASER TECHNOLOGY -A	CNY	13 532 941	0.38	1 499 186	FUSION FUEL GREEN PLC-A	USD	18 229 414	0.51
864 260	WUXI LEAD INTELLIGENT EQUI-A	CNY	6 773 583	0.19	<i>Israel</i>				
25 679 600	XINJIANG GOLDWIND SCI+TEC - H	HKD	33 829 766	0.95	3 262 847	GENCELL LTD	ILS	9 541 352	0.27
12 232 000	XINYI SOLAR HOLDINGS LTD	HKD	22 232 129	0.62	<b>Bonds</b>				
<i>Spain</i>					<i>United Kingdom</i>				
1 950 000	CORP ACCIONA ENERGIAS RENOVA	EUR	52 123 500	1.46	19 000 000	GS INTERNATIONAL 0.000% 20-28/12/2021	EUR	43 228 800	1.21
3 900 841	EDP RENOVAVEIS SA	EUR	76 222 433	2.14					
2 905 151	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	81 809 052	2.30					

# BNP PARIBAS FUNDS SICAV Energy Transition

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	Other transferable securities		18 766 267	1.06
	<b>Shares</b>		<b>0</b>	<b>0.00</b>
	<i>Australia</i>		<i>0</i>	<i>0.00</i>
526 005	VULCAN ENERGY RG DS	AUD	0	0.00
	<b>Warrants, Rights</b>		<b>18 766 267</b>	<b>1.06</b>
1 017 326	GOLDMAN SACHS INTERNATNAL WTS 19/10/2022	USD	18 766 267	1.06
	Shares/Units in investment funds		123 197 216	3.47
	<i>Luxembourg</i>		<i>123 197 216</i>	<i>3.47</i>
1 223 069.44	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - X CAP	EUR	123 197 216	3.47
	<b>Total securities portfolio</b>		<b>3 548 301 725</b>	<b>100.21</b>

# BNP PARIBAS FUNDS SICAV Enhanced Bond 6M

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Bonds</b>			<b>2 049 582 228</b>	<b>73.02</b>					
<i>France</i>									
9 700 000	ACCOR 1.250% 17-25/01/2024	EUR	10 147 342	0.36	5 000 000	PSA BANQUE FRANC 0.625% 19-21/06/2024	EUR	5 083 677	0.18
7 000 000	AIR FRANCE-KLM 3.750% 16-12/10/2022	EUR	7 137 165	0.25	4 000 000	PSA BANQUE FRANCE 0.625% 17-10/10/2022	EUR	4 044 330	0.14
5 000 000	ALD SA 0.375% 19-18/07/2023	EUR	5 049 714	0.18	2 000 000	PUBLICIS GROUPE 0.500% 16-03/11/2023	EUR	2 028 211	0.07
8 000 000	ATOS SE 0.750% 18-07/05/2022	EUR	8 055 615	0.29	15 400 000	RCI BANQUE 0.750% 17-26/09/2022	EUR	15 550 278	0.55
3 500 000	AUCHAN SA 2.375% 19-25/04/2025	EUR	3 775 318	0.13	5 604 000	RCI BANQUE 0.750% 19-10/04/2023	EUR	5 673 045	0.20
3 600 000	AUCHAN SA 2.625% 19-30/01/2024	EUR	3 826 153	0.14	17 000 000	RENAULT 1.250% 19-24/06/2025	EUR	16 748 669	0.60
4 300 000	AUCHAN SA 2.875% 20-29/01/2026	EUR	4 786 315	0.17	3 500 000	RENAULT 2.375% 20-25/05/2026	EUR	3 547 166	0.13
5 600 000	AUCHAN SA 3.250% 20-23/07/2027	EUR	6 490 271	0.23	15 300 000	SOCIETE GENERALE 1.125% 18-23/01/2025	EUR	15 817 731	0.56
7 400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.875% 16-04/11/2026	EUR	7 910 639	0.28	18 900 000	SOCIETE GENERALE 1.250% 19-15/02/2024	EUR	19 541 681	0.70
7 200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 2.375% 16-24/03/2026	EUR	7 840 560	0.28	12 400 000	SOCIETE GENERALE 2.625% 15-27/02/2025	EUR	13 431 258	0.48
14 400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.000% 14-21/05/2024	EUR	15 621 260	0.56	3 400 000	SOCIETE GENERALE 4.000% 13-07/06/2023	EUR	3 656 014	0.13
19 700 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	20 169 349	0.72	10 000 000	UNEDIC 0.100% 20-25/11/2026	EUR	10 179 030	0.36
3 000 000	BNP PARIBAS 1.125% 18-22/11/2023	EUR	3 093 571	0.11	6 100 000	URW 0.625% 20-04/05/2027	EUR	6 169 305	0.22
2 600 000	BNP PARIBAS 1.125% 19-28/08/2024	EUR	2 694 724	0.10	6 600 000	VALEO SA 1.500% 18-18/06/2025	EUR	6 798 001	0.24
29 000 000	BNP PARIBAS 2.375% 15-17/02/2025	EUR	31 191 886	1.12	9 500 000	VALEO SA 3.250% 14-22/01/2024	EUR	10 220 319	0.36
1 000 000	BNP PARIBAS 2.750% 15-27/01/2026	EUR	1 105 186	0.04	1 000 000	VEOLIA ENVIRONNEMENT 0.314% 16-04/10/2023	EUR	1 009 917	0.04
21 500 000	BPCE 0.625% 19-26/09/2024	EUR	21 912 832	0.78	1 500 000	VIVENDI SA 0.000% 19-13/06/2022	EUR	1 503 638	0.05
11 800 000	BPCE 1.125% 17-18/01/2023	EUR	12 041 990	0.43	<i>Italy</i>				
20 000 000	BPCE 4.625% 13-18/07/2023	EUR	21 906 956	0.78	4 193 000	ACEA SPA 0.000% 21-28/09/2025	EUR	4 189 677	0.15
4 100 000	CAPGEMINI SA 0.500% 16-09/11/2021	EUR	4 103 469	0.15	1 500 000	FERROVIE DEL 0.875% 17-07/12/2023	EUR	1 537 496	0.05
2 000 000	CAPGEMINI SE 1.250% 20-15/04/2022	EUR	2 021 807	0.07	5 137 000	INTESA SANPAOLO 0.625% 21-24/02/2026	EUR	5 127 663	0.18
8 000 000	CARMILA SA 1.625% 20-30/05/2027	EUR	8 182 923	0.29	8 613 000	INTESA SANPAOLO 1.000% 19-04/07/2024	EUR	8 866 911	0.32
15 000 000	CARMILA SA 1.625% 21-01/04/2029	EUR	14 877 987	0.53	8 500 000	INTESA SANPAOLO 3.928% 14-15/09/2026	EUR	9 552 524	0.34
4 500 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	4 506 254	0.16	6 381 000	INTESA SANPAOLO 6.625% 13-13/09/2023	EUR	7 219 506	0.26
11 500 000	CASINO GUICHARD 2.798% 14-05/08/2026	EUR	11 208 407	0.40	30 000 000	ITALY BTSPS 0.000% 20-15/01/2024	EUR	30 175 200	1.09
5 000 000	CIE DE ST GOBAIN 0.625% 19-15/03/2024	EUR	5 106 824	0.18	20 000 000	ITALY BTSPS 0.000% 21-01/04/2026	EUR	19 902 000	0.71
4 300 000	CIE DE ST GOBAIN 0.875% 18-21/09/2023	EUR	4 401 193	0.16	24 500 000	ITALY BTSPS 0.000% 21-15/04/2024	EUR	24 621 429	0.88
5 000 000	CMA CGM SA 5.250% 17-15/01/2025	EUR	5 107 125	0.18	11 500 000	ITALY BTSPS 1.750% 19-01/07/2024	EUR	12 163 320	0.43
7 100 000	CNP ASSURANCES 0.375% 20-08/03/2028	EUR	6 945 623	0.25	15 000 000	ITALY BTSPS 2.450% 18-01/10/2023	EUR	15 933 000	0.57
11 200 000	CNP ASSURANCES 1.875% 16-20/10/2022	EUR	11 475 386	0.41	5 000 000	ITALY BTSPS 4.500% 10-01/03/2026	EUR	6 034 250	0.22
1 000 000	COFACE 4.125% 14-27/03/2024	EUR	1 100 161	0.04	15 316 000	POSTE ITALIANE 0.000% 20-10/12/2024	EUR	15 290 879	0.55
16 600 000	CREDIT AGRICOLE SA 2.800% 15-16/10/2025	EUR	18 070 878	0.64	18 931 000	UNICREDIT S.P.A. 6.950% 12-31/10/2022	EUR	20 620 402	0.74
2 000 000	CREDIT MUTUEL ARKEA 1.250% 17-31/05/2024	EUR	2 069 833	0.07	12 046 000	UNIONE DI BANCHE 0.750% 17-17/10/2022	EUR	12 199 503	0.43
1 000 000	CREDIT MUTUEL ARKEA 3.250% 16-01/06/2026	EUR	1 138 539	0.04	10 672 000	UNIONE DI BANCHE 1.625% 19-21/04/2025	EUR	11 143 387	0.40
4 200 000	CTE CO TRANSP EL 0.875% 17-29/09/2024	EUR	4 309 634	0.15	<i>United States of America</i>				
5 100 000	ELEC DE FRANCE 4.625% 09-11/09/2024	EUR	5 869 709	0.21	5 198 000	ABBVIE INC 1.250% 20-01/06/2024	EUR	5 361 572	0.19
10 000 000	EUTELSAT SA 2.000% 18-02/10/2025	EUR	10 694 475	0.38	7 775 000	AT&T INC 0.250% 19-04/03/2026	EUR	7 811 706	0.28
1 438 000	FNAC DARTY SA 1.875% 19-30/05/2024	EUR	1 447 922	0.05	3 000 000	AT&T INC 1.950% 19-15/09/2023	EUR	3 125 213	0.11
11 000 000	GROUPAMA SA 6.000% 17-23/01/2027	EUR	13 820 325	0.49	4 598 000	BOOKING HLDS INC 0.100% 21-08/03/2025	EUR	4 609 557	0.16
1 600 000	HIT FINANCE BV 4.875% 06-27/10/2021	EUR	1 625 839	0.06	4 000 000	FORD MOTOR CRED 1.744% 20-19/07/2024	EUR	4 057 441	0.14
5 000 000	ICADE 1.125% 16-17/11/2025	EUR	5 229 442	0.19	15 950 000	FORD MOTOR CRED 3.021% 19-06/03/2024	EUR	16 717 042	0.60
22 600 000	IMERYS SA 2.000% 14-10/12/2024	EUR	24 005 196	0.86	12 000 000	GEN ELECTRIC CO 0.875% 17-17/05/2025	EUR	12 318 120	0.44
3 000 000	INFRA FOCH SAS 2.125% 14-16/04/2025	EUR	3 194 899	0.11	14 291 000	GEN ELECTRIC CO 1.250% 15-26/05/2023	EUR	14 633 770	0.52
20 000 000	JCDECAUX SA 2.000% 20-24/10/2024	EUR	21 162 648	0.75	6 940 000	GEN MOTORS FIN 0.200% 19-02/09/2022	EUR	6 966 844	0.25
15 300 000	LA BANQUE POSTALE 1.000% 17-16/10/2024	EUR	15 801 884	0.56	5 898 000	GEN MOTORS FIN 2.200% 19-01/04/2024	EUR	6 228 597	0.22
5 000 000	LA MONDIALE 0.750% 20-20/04/2026	EUR	5 056 772	0.18	3 700 000	GOLDMAN SACHS GROUP 4.750% 06-12/10/2021	EUR	3 748 777	0.13
10 700 000	MERCIALYS 1.800% 18-27/02/2026	EUR	11 201 820	0.40	10 932 000	HJ HEINZ CO 2.000% 15-30/06/2023	EUR	11 298 824	0.40
7 000 000	MERCIALYS 4.625% 20-07/07/2027	EUR	8 282 850	0.30	2 853 000	HONEYWELL INTL 0.000% 20-10/03/2024	EUR	2 864 991	0.10
6 700 000	NEXANS SA 2.750% 17-05/04/2024	EUR	7 041 968	0.25	12 601 000	JOHNSON CONTROLS 1.000% 17-15/09/2023	EUR	12 887 438	0.46

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Enhanced Bond 6M

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
18 400 000	MYLAN INC 2.125% 18-23/05/2025	EUR	19 620 444	0.70					
14 900 000	MYLAN NV 2.250% 16-22/11/2024	EUR	15 905 982	0.57					
10 427 000	STRYKER CORP 1.125% 18-30/11/2023	EUR	10 758 327	0.38					
4 619 000	THERMO FISHER 0.125% 19-01/03/2025	EUR	4 639 493	0.17					
10 000 000	WELLS FARGO CO 0.500% 19-26/04/2024	EUR	10 154 663	0.36					
18 626 000	ZIMMER BIOMET HOLDINGS 1.414% 16-13/12/2022	EUR	19 043 008	0.68					
	<i>United Kingdom</i>		<i>185 307 857</i>	<i>6.60</i>					
2 850 000	BARCLAYS BANK PLC 0.625% 17-14/11/2023	EUR	2 882 275	0.10					
16 000 000	BARCLAYS BANK PLC 1.875% 16-08/12/2023	EUR	16 775 214	0.60					
23 840 000	BARCLAYS BANK PLC 6.625% 11-30/03/2022	EUR	25 010 186	0.90					
21 000 000	BRITISH TELECOMM PLC 1.000% 17-21/11/2024	EUR	21 612 337	0.77					
5 000 000	DS SMITH PLC 1.375% 17-26/07/2024	EUR	5 181 467	0.18					
5 000 000	DS SMITH PLC 2.250% 15-16/09/2022	EUR	5 112 139	0.18					
7 657 000	GLAXOSMITHKLINE 0.000% 19-23/09/2023	EUR	7 695 006	0.27					
15 700 000	HAMMERSON PLC 1.750% 16-15/03/2023	EUR	16 080 643	0.57					
7 900 000	HEATHROW FNDG 1.500% 20-12/10/2025	EUR	8 237 198	0.29					
18 820 000	HEATHROW FUNDING 1.875% 14-23/05/2022	EUR	19 139 200	0.68					
3 188 000	INEOS FINANCE PL 2.875% 19-01/05/2026	EUR	3 245 862	0.12					
10 000 000	NATWEST MARKETS 1.000% 19-28/05/2024	EUR	10 314 062	0.37					
3 000 000	SANTANDER UK GRP 1.125% 16-08/09/2023	EUR	3 079 114	0.11					
12 450 000	STANDARD CHARTERED 3.125% 14-19/11/2024	EUR	13 695 870	0.49					
6 259 000	STANDARD CHARTERED 3.625% 12-23/11/2022	EUR	6 576 230	0.23					
2 669 000	TESCO CORP TREAS 0.875% 19-29/05/2026	EUR	2 742 317	0.10					
17 400 000	TESCO CORP TREAS 1.375% 18-24/10/2023	EUR	17 928 737	0.64					
	<i>Spain</i>		<i>166 683 396</i>	<i>5.93</i>					
3 100 000	ABERTIS INFRAEST 0.625% 19-15/07/2025	EUR	3 156 533	0.11					
4 400 000	AMADEUS IT GROUP SA 0.875% 18-18/09/2023	EUR	4 476 095	0.16					
13 200 000	ARVAL SERVICE 0.000% 21-30/09/2024	EUR	13 198 081	0.47					
8 000 000	BANCO BILBAO VIZ 0.375% 19-02/10/2024	EUR	8 104 194	0.29					
4 700 000	BANCO BILBAO VIZ 1.125% 19-28/02/2024	EUR	4 846 467	0.17					
7 000 000	BANCO SABADELL 1.625% 18-07/03/2024	EUR	7 282 431	0.26					
5 000 000	BANCO SABADELL 1.750% 19-10/05/2024	EUR	5 184 511	0.18					
4 000 000	BANCO SABADELL 2.500% 21-15/04/2031	EUR	4 022 698	0.14					
9 000 000	BANCO SANTANDER 2.125% 18-08/02/2028	EUR	9 737 343	0.35					
12 500 000	CAIXABANK 1.125% 17-12/01/2023	EUR	12 747 088	0.45					
4 000 000	CAIXABANK 1.750% 18-24/10/2023	EUR	4 165 493	0.15					
10 000 000	CAIXABANK 2.375% 19-01/02/2024	EUR	10 609 513	0.38					
6 500 000	COMUNIDAD MADRID 4.125% 14-21/05/2024	EUR	7 323 567	0.26					
1 800 000	FERROVIAL EMISIO 0.540% 20-12/11/2028	EUR	1 809 369	0.06					
6 300 000	INMOBILIARIA COL 1.350% 20-14/10/2028	EUR	6 597 209	0.24					
10 000 000	INMOBILIARIA COLONIAL 1.450% 16-28/10/2024	EUR	10 435 582	0.37					
11 700 000	KUTXABANK 0.500% 19-25/09/2024	EUR	11 859 482	0.42					
2 000 000	MERLIN PROPERTIES 1.750% 17-26/05/2025	EUR	2 108 013	0.08					
5 000 000	SANTANDER ISSUAN 2.500% 15-18/03/2025	EUR	5 407 474	0.19					
11 000 000	SANTANDER ISSUAN 3.250% 16-04/04/2026	EUR	12 385 685	0.44					
18 000 000	SPANISH GOVT 0.000% 21-31/05/2024	EUR	18 216 000	0.65					
3 000 000	TELEFONICA EMIS 1.477% 15-14/09/2021	EUR	3 010 568	0.11					
	<i>The Netherlands</i>		<i>152 006 942</i>	<i>5.40</i>					
5 000 000	ABN AMRO BANK NV 1.250% 20-28/05/2025	EUR	5 221 773	0.19					
15 500 000	ABN AMRO BANK NV 7.125% 12-06/07/2022	EUR	16 621 386	0.59					
7 000 000	DAIMLER INTL FIN 0.250% 19-06/11/2023	EUR	7 058 164	0.25					
8 770 000	EASYJET FINCO 1.875% 21-03/03/2028	EUR	8 783 159	0.31					
1 000 000	EDP FINANCE BV 1.125% 16-12/02/2024	EUR	1 032 664	0.04					
15 085 000	LEASEPLAN CORP 0.125% 19-13/09/2023	EUR	15 169 137	0.54					
4 846 000	LEASEPLAN CORP 0.250% 21-23/02/2026	EUR	4 829 962	0.17					
5 900 000	LEASEPLAN CORP 0.750% 17-03/10/2022	EUR	5 970 536	0.21					
4 800 000	LEASEPLAN CORP 1.000% 18-02/05/2023	EUR	4 903 999	0.17					
22 750 000	LOUIS DREYFUS CO 4.000% 17-07/02/2022	EUR	23 273 964	0.83					
5 000 000	RABOBANK 3.875% 13-25/07/2023	EUR	5 407 482	0.19					
9 900 000	REPSOL INTL FIN 0.125% 20-05/10/2024	EUR	9 959 035	0.35					
6 355 000	SCHLUMBERGER FIN 0.000% 19-15/10/2024	EUR	6 375 586	0.23					
9 626 000	UPJOHN FINANCE 0.816% 20-23/06/2022	EUR	9 716 168	0.35					
4 500 000	VONOVIA BV 0.875% 18-03/07/2023	EUR	4 580 041	0.16					
22 900 000	WINTERSHALL FIN 0.452% 19-25/09/2023	EUR	23 103 886	0.82					
	<i>Germany</i>		<i>131 752 146</i>	<i>4.70</i>					
2 500 000	ADIDAS AG 0.000% 20-09/09/2024	EUR	2 512 615	0.09					
8 000 000	BASF SE 0.101% 20-05/06/2023	EUR	8 053 358	0.29					
2 100 000	CLEARSTREAM BANK 0.000% 20-01/12/2025	EUR	2 102 222	0.07					
4 100 000	COMMERZBANK AG 0.250% 19-16/09/2024	EUR	4 116 345	0.15					
8 190 000	COMMERZBANK AG 0.500% 18-28/08/2023	EUR	8 304 662	0.30					
8 810 000	COMMERZBANK AG 0.625% 19-28/08/2024	EUR	8 995 924	0.32					
7 000 000	CONTINENTAL AG 0.000% 19-12/09/2023	EUR	7 007 273	0.25					
8 400 000	DT LUFTHANSA AG 2.875% 21-11/02/2025	EUR	8 556 569	0.30					
7 092 000	FRESENIUS MEDICA 0.250% 19-29/11/2023	EUR	7 145 442	0.25					
10 000 000	MERCK FIN SERVIC 0.005% 19-15/12/2023	EUR	10 047 046	0.36					
4 400 000	METRO AG 1.125% 18-06/03/2023	EUR	4 480 718	0.16					
1 747 000	METRO AG 1.375% 14-28/10/2021	EUR	1 752 988	0.06					
8 000 000	SCHAEFFLER AG 1.125% 19-26/03/2022	EUR	8 047 553	0.29					
5 000 000	THYSSENKRUPP 1.375% 17-03/03/2022	EUR	5 001 439	0.18					
5 000 000	THYSSENKRUPP 1.875% 19-06/03/2023	EUR	5 004 471	0.18					
10 000 000	THYSSENKRUPP 2.875% 19-22/02/2024	EUR	10 126 292	0.36					
5 000 000	TLG IMMOBILEN 0.375% 19-23/09/2022	EUR	5 027 263	0.18					
12 000 000	VOLKSWAGEN BANK 0.375% 19-05/07/2022	EUR	12 077 884	0.43					
10 000 000	VOLKSWAGEN FINANCIAL 1.375% 18-16/10/2023	EUR	10 337 678	0.37					
3 000 000	VOLKSWAGEN LEAS 1.000% 18-16/02/2023	EUR	3 054 404	0.11					
	<i>Japan</i>		<i>118 130 585</i>	<i>4.20</i>					
4 275 000	ASAHI GROUP 0.010% 21-19/04/2024	EUR	4 285 528	0.15					
15 999 000	ASAHI GROUP 0.155% 20-23/10/2024	EUR	16 088 505	0.57					
5 000 000	DAIICHI KANGAROO FINANCE 0.980% 18-09/10/2023	EUR	5 132 035	0.18					
8 846 000	MIZUHO FINANCIAL 0.118% 19-06/09/2024	EUR	8 895 209	0.32					
13 330 000	MIZUHO FINANCIAL 0.184% 21-13/04/2026	EUR	13 330 994	0.48					
18 000 000	MIZUHO FINANCIAL 0.523% 19-10/06/2024	EUR	18 313 164	0.65					
22 000 000	NISSAN MOTOR CO 1.940% 20-15/09/2023	EUR	22 906 325	0.82					

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS SICAV Enhanced Bond 6M

## Securities portfolio at 30/06/2021

*Expressed in EUR*

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
2 400 000	NISSAN MOTOR CO 2.652% 20-17/03/2026	EUR	2 614 250	0.09					
5 974 000	NTT FINANCE 0.010% 21-03/03/2025	EUR	5 989 918	0.21					
20 150 000	SUMITOMO MITSUI 0.819% 18-23/07/2023	EUR	20 574 657	0.73					
	<i>Ireland</i>		<b>80 659 683</b>	<b>2.89</b>					
6 412 000	AIB GROUP PLC 1.250% 19-28/05/2024	EUR	6 642 088	0.24					
6 400 000	AIB GROUP PLC 2.250% 18-03/07/2025	EUR	6 930 506	0.25					
20 587 000	BANK OF IRELAND 10.000% 12-19/12/2022	EUR	23 503 560	0.84					
15 603 000	FCA BANK IE 0.125% 20-16/11/2023	EUR	15 648 434	0.56					
6 084 000	FCA BANK IE 0.250% 20-28/02/2023	EUR	6 117 333	0.22					
11 406 000	FCA BANK IE 0.500% 19-13/09/2024	EUR	11 558 880	0.41					
10 250 000	HAMMERSON IRLND 1.750% 21-03/06/2027	EUR	10 258 882	0.37					
	<i>Luxembourg</i>		<b>79 642 812</b>	<b>2.84</b>					
17 319 000	ALLERGAN FUNDING 1.500% 18-15/11/2023	EUR	17 619 864	0.63					
5 743 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	5 736 164	0.20					
10 000 000	HEIDELCEMENT FIN 0.500% 18-09/08/2022	EUR	10 066 308	0.36					
18 859 000	LOGICOR FIN 0.750% 19-15/07/2024	EUR	19 169 172	0.68					
26 577 000	LOGICOR FIN 1.500% 18-14/11/2022	EUR	27 051 304	0.97					
	<i>Belgium</i>		<b>39 843 163</b>	<b>1.42</b>					
23 600 000	BELFIUS BANK SA 1.000% 17-26/10/2024	EUR	24 345 965	0.87					
15 000 000	KBC GROUP NV 1.125% 19-25/01/2024	EUR	15 497 198	0.55					
	<i>Poland</i>		<b>26 487 145</b>	<b>0.94</b>					
9 768 000	AUTOSTRADE PER L 1.625% 15-12/06/2023	EUR	9 941 744	0.35					
14 889 000	REP OF POLAND 3.375% 12-09/07/2024	EUR	16 545 401	0.59					
	<i>Portugal</i>		<b>24 756 750</b>	<b>0.88</b>					
1 200 000	CAIXA GERAL DEPO 1.250% 19-25/11/2024	EUR	1 237 254	0.04					
23 100 000	REFER 4.250% 06-13/12/2021	EUR	23 519 496	0.84					
	<i>Denmark</i>		<b>20 249 762</b>	<b>0.72</b>					
2 900 000	NYKREDIT 0.125% 19-10/07/2024	EUR	2 911 838	0.10					
10 300 000	NYKREDIT 0.875% 19-17/01/2024	EUR	10 553 077	0.38					
6 725 000	SYDBANK A/S 1.250% 19-04/02/2022	EUR	6 784 847	0.24					
	<i>Norway</i>		<b>10 073 866</b>	<b>0.36</b>					
10 000 000	DNB BANK ASA 0.050% 19-14/11/2023	EUR	10 073 866	0.36					
	<i>Austria</i>		<b>9 101 576</b>	<b>0.32</b>					
9 065 000	OMV AG 0.000% 20-16/06/2023	EUR	9 101 576	0.32					
	<i>Sweden</i>		<b>7 658 344</b>	<b>0.27</b>					
4 875 000	SCANIA CV AB 0.000% 20-23/11/2022	EUR	4 884 733	0.17					
2 755 000	VOLVO TREAS AB 0.125% 20-17/09/2024	EUR	2 773 611	0.10					
	<i>Romania</i>		<b>6 518 531</b>	<b>0.23</b>					
6 300 000	NE PROPERTY 2.625% 19-22/05/2023	EUR	6 518 531	0.23					
	<i>Finland</i>		<b>6 121 272</b>	<b>0.22</b>					
6 151 000	OP CORPORATE BK 0.100% 20-16/11/2027	EUR	6 121 272	0.22					
	<i>Cayman Islands</i>		<b>5 024 991</b>	<b>0.18</b>					
5 000 000	HUTCH WHAM FIN 1.375% 14-31/10/2021	EUR	5 024 991	0.18					
	<i>Hong Kong</i>		<b>4 421 245</b>	<b>0.16</b>					
4 322 000	CKH FIN 16 1.250% 16-06/04/2023	EUR	4 421 245	0.16					
	<i>Canada</i>		<b>2 992 298</b>	<b>0.11</b>					
2 960 000	ROYAL BK CANADA 0.250% 19-02/05/2024	EUR	2 992 298	0.11					
						<b>Convertible bonds</b>		<b>31 127 136</b>	<b>1.11</b>
						<i>Italy</i>		<b>18 326 351</b>	<b>0.66</b>
					5 000 000	ENI S.P.A. 0.000% 16-13/04/2022 CV	EUR	5 000 150	0.18
					13 300 000	TELECOM ITALIA 1.125% 15-26/03/2022 CV	EUR	13 326 201	0.48
						<i>France</i>		<b>12 800 785</b>	<b>0.45</b>
					32 600	UNIBAIL-RODAMCO 0.000% 14-01/07/2021 CV FLAT	EUR	9 340 715	0.33
					10 000	UNIBAIL-RODAMCO 0.000% 15-01/01/2022 CV	EUR	3 460 070	0.12
						<b>Floating rate bonds</b>		<b>326 287 547</b>	<b>11.65</b>
						<i>United States of America</i>		<b>80 175 731</b>	<b>2.86</b>
					7 600 000	AT&T INC 18-05/09/2023 FRN	EUR	7 782 715	0.28
					22 857 000	BANK OF AMERICA CORP 18-25/04/2024 FRN	EUR	23 002 956	0.82
					2 400 000	GENERAL MOTORS FIN 18-26/03/2022 FRN	EUR	2 403 157	0.09
					9 810 000	GOLDMAN SACHS GP 20-21/04/2023 FRN	EUR	9 828 872	0.35
					16 800 000	GOLDMAN SACHS GROUP 17-26/09/2023 FRN	EUR	16 842 551	0.60
					20 000 000	MORGAN STANLEY 19-26/07/2024 FRN	EUR	20 315 480	0.72
						<i>France</i>		<b>77 390 976</b>	<b>2.75</b>
					3 500 000	AXA SA 13-04/07/2043 FRN	EUR	3 848 861	0.14
					4 000 000	BNP PARIBAS 14-14/10/2027 FRN	EUR	4 130 269	0.15
					17 000 000	BNP PARIBAS 19-15/07/2025 FRN	EUR	17 218 435	0.61
					7 100 000	CARREFOUR BANQUE 19-12/09/2023 FRN	EUR	7 142 263	0.25
					2 700 000	CASINO GUICHARD 13-31/01/2049 FRN	EUR	1 991 949	0.07
					6 400 000	CREDIT LOGEMENT 17-28/11/2029 FRN	EUR	6 588 798	0.23
					1 400 000	LA BANQUE POSTALE 15-19/11/2027 FRN	EUR	1 452 413	0.05
					2 094 000	RCI BANQUE 17-04/11/2024 FRN	EUR	2 099 382	0.07
					15 347 000	RCI BANQUE 17-14/03/2022 FRN	EUR	15 390 667	0.55
					1 600 000	RCI BANQUE 19-18/02/2030 FRN	EUR	1 608 915	0.06
					15 700 000	SOCIETE GENERALE 17-22/05/2024 FRN	EUR	15 919 024	0.57
						<i>Italy</i>		<b>51 492 627</b>	<b>1.84</b>
					9 750 000	CASSA DEPO PREST 15-20/03/2022 FRN	EUR	9 764 655	0.35
					8 000 000	CASSA DEPOSITI E 16-26/07/2022 FRN	EUR	8 001 120	0.29
					19 685 000	CREDITO EMILIANO 19-25/10/2025 FRN	EUR	20 260 513	0.72
					5 600 000	ITALY CCTS EU 16-15/02/2024	EUR	5 674 760	0.20
					7 740 000	UNICREDIT SPA 19-23/09/2029 FRN	EUR	7 791 579	0.28
						<i>United Kingdom</i>		<b>41 759 499</b>	<b>1.49</b>
					20 500 000	LLOYDS BANKING GROUP PLC 18-15/01/2024 FRN	EUR	20 737 365	0.74
					20 000 000	ROYAL BK SCOTLND 18-04/03/2025 FRN	EUR	21 022 134	0.75
						<i>The Netherlands</i>		<b>20 781 781</b>	<b>0.75</b>
					5 000 000	DELTA LLOYD LEVE 12-29/08/2042 FRN	EUR	5 518 228	0.20
					5 000 000	ING GROEP NV 17-11/04/2028 FRN	EUR	5 244 505	0.19
					8 500 000	ING GROEP NV 17-15/02/2029 FRN	EUR	8 982 400	0.32
					1 000 000	ING GROEP NV 17-26/09/2029 FRN	EUR	1 036 648	0.04
						<i>Guernsey Island</i>		<b>20 312 546</b>	<b>0.72</b>
					20 000 000	CREDIT SUISSE GROUP FUNDING 15-20/12/2022 FRN	EUR	20 312 546	0.72
						<i>Spain</i>		<b>14 114 192</b>	<b>0.51</b>
					10 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 17-01/12/2023 FRN	EUR	10 033 734	0.36
					4 000 000	BANCO SANTANDER 17-11/05/2024 FRN	EUR	4 080 458	0.15

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS SICAV Enhanced Bond 6M

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Denmark</i>				
11 130 000	DANSKE BANK A/S 20-24/05/2023 FRN	EUR	11 270 483	0.40
<i>Ireland</i>				
5 200 000	CLOVERIE PLC 12-01/09/2042 FRN	EUR	5 596 983	0.20
<i>Belgium</i>				
2 300 000	KBC GROUP NV 17-18/09/2029 FRN	EUR	2 390 989	0.09
<i>Sweden</i>				
1 000 000	NORDEA BANK AB 16-07/09/2026 FRN	EUR	1 001 740	0.04
Money Market Instruments			77 031 380	2.75
<i>France</i>				
6 000 000	FAURECIA 0.000% 17/05/2022 NEUCP	EUR	6 023 176	0.21
5 000 000	FAURECIA 0.000% 27/07/2021 NEUCP	EUR	5 001 853	0.18
11 000 000	LOUIS DREYFUS COMPANY BV 0.000% 30/09/2021 N	EUR	11 004 218	0.39
10 000 000	NEXANS SA 0.000% 10/09/2021 NEUCP	EUR	9 998 700	0.36
10 000 000	NEXANS SA 0.000% 25/08/2021 NEUCP	EUR	9 999 145	0.36
10 000 000	REXEL SA 0.000% 19/08/2021 NEUCP	EUR	9 999 375	0.36
<i>Greece</i>				
20 000 000	HELLENIC T-BILL 0.000% 21- 30/07/2021	EUR	20 004 000	0.71
<i>The Netherlands</i>				
5 000 000	REN FINANCE BV 0.000% 15/07/2021	EUR	5 000 913	0.18
Shares/Units in investment funds			279 279 719	9.97
<i>France</i>				
250.00	BNP PARIBAS LCR 1 FCP	EUR	24 963 663	0.90
10 211.00	BNP PARIBAS MONEY 3M - IC	EUR	234 860 898	8.38
5 854.00	BNP PARIBAS OBLI CT- 1	EUR	17 450 774	0.62
18 182.00	CAMGESTION OPPORTUNITE OBLIGATAI 1 3 24C	EUR	2 004 384	0.07
<b>Total securities portfolio</b>			<b>2 763 308 010</b>	<b>98.50</b>

# BNP PARIBAS FUNDS SICAV Environmental Absolute Return Thematic Equity (EARTH)

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	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											
<b>Shares</b>					<b>488 768 133</b>						
<b>United States of America</b>					<b>338 004 360</b>	<b>64.20</b>					
723 400	ADVENT TECHNOLOGIES HOLDINGS	USD	6 973 576	1.33							
635 027	APPHARVEST INC	USD	10 160 432	1.93							
996 501	ATLANTIC SAPPHIRE ASA	NOK	10 526 426	2.00							
363 099	CF FINANCE ACQUISITION III	USD	3 641 883	0.69							
398 068	DANIMER SCIENTIFIC INC	USD	9 971 603	1.89							
301 508	ELECTRIC LAST MILE SOLUTIONS	USD	3 039 201	0.58							
222 070	ENPHASE ENERGY INC	USD	40 778 714	7.75							
141 473	GENERAL MOTORS CO	USD	8 370 957	1.59							
722 106	GRAFTECH INTERNATIONAL LTD	USD	8 390 872	1.59							
345 265	INDIE SEMICONDUCTOR INC-A	USD	3 411 218	0.65							
1 023 328	ORIGIN MATERIALS INC	USD	8 391 290	1.59							
648 438	PERIDOT ACQUISITION CORP -A	USD	7 897 975	1.50							
1 402 977	PLUG POWER INC	USD	47 967 784	9.11							
137 870	PURECYCLE TECHNOLOGIES INC	USD	3 260 626	0.62							
149 382	RENEWABLE ENERGY GROUP INC	USD	9 312 474	1.77							
969 935	ROMEO POWER INC	USD	7 895 271	1.50							
264 394	SHOALS TECHNOLOGIES GROUP -A	USD	9 385 987	1.78							
659 333	SOFTWARE ACQUISITION GRPII-A	USD	6 560 363	1.25							
77 463	SOLAREEDGE TECHNOLOGIES INC	USD	21 408 449	4.07							
444 393	SPARTAN ACQUISIT CORP II- A	USD	4 439 486	0.84							
1 301 318	SUNNOVA ENERGY INTERNATIONAL	USD	49 007 637	9.30							
876 171	SUNRUN INC	USD	48 872 819	9.29							
983 410	VIEW INC	USD	8 339 317	1.58							
<b>China</b>					<b>52 583 339</b>	<b>10.00</b>					
659 500	BYD CO LTD - H	HKD	19 719 188	3.75							
223 229	DAQO NEW ENERGY CORP - ADR	USD	14 514 350	2.76							
185 933	NIO INC - ADR	USD	9 891 636	1.88							
5 410 600	XINJIANG GOLDWIND SCI+TEC - H	HKD	8 458 165	1.61							
<b>Canada</b>					<b>29 029 601</b>	<b>5.52</b>					
479 552	ANAERGIA INC	CAD	5 394 621	1.03							
697 312	BALLARD POWER SYSTEMS INC	USD	12 635 293	2.40							
707 766	FARMERS EDGE INC	CAD	6 847 320	1.30							
393 636	LOOP ENERGY INC	CAD	2 222 010	0.42							
469 619	STANDARD LITHIUM LTD	CAD	1 930 357	0.37							
<b>United Kingdom</b>					<b>21 351 747</b>	<b>4.06</b>					
934 839	CERES POWER HOLDINGS PLC	GBP	13 650 384	2.59							
640 800	ITM POWER PLC	GBP	4 031 332	0.77							
382 063	SUBSEA 7 SA	NOK	3 670 031	0.70							
<b>Denmark</b>					<b>14 925 156</b>	<b>2.84</b>					
382 308	VESTAS WIND SYSTEMS A/S	DKK	14 925 156	2.84							
<b>Norway</b>					<b>14 474 199</b>	<b>2.75</b>					
682 810	AGILYX AS	NOK	2 420 132	0.46							
2 544 555	AKER CARBON CAPTURE AS	NOK	5 853 379	1.11							
589 624	CAMBI ASA	NOK	1 000 385	0.19							
1 841 258	CIRCA GROUP AS	NOK	3 746 624	0.71							
1 047 145	OTOVO AS - A SHARES	NOK	1 453 679	0.28							
<b>Spain</b>					<b>7 251 505</b>	<b>1.38</b>					
312 936	EDP RENOVAVEIS SA	EUR	7 251 505	1.38							
<b>Ireland</b>					<b>4 078 726</b>	<b>0.78</b>					
282 852	FUSION FUEL GREEN PLC-A	USD	4 078 726	0.78							
<b>Germany</b>					<b>3 169 352</b>	<b>0.60</b>					
304 042	THYSSENKRUPP AG	EUR	3 169 352	0.60							
						<div style="text-align: right;"><b>Sweden</b></div> <div style="text-align: right;">306 881 NILAR INTERNATIONAL AB      SEK      2 045 358      0.39</div> <div style="text-align: right;"><b>Australia</b></div> <div style="text-align: right;">320 861 VULCAN ENERGY RESOURCES LTD      AUD      1 854 790      0.35</div> <div style="text-align: right;">Other transferable securities      0      0.00</div> <div style="text-align: right;"><b>Warrants, Rights</b>      0      0.00</div> <div style="text-align: right;">80 215 VULCAN ENERGY RESOURCES LTD      AUD      0      0.00 RTS 12/07/2021</div> <div style="text-align: right;"><b>Total securities portfolio</b>      <b>488 768 133</b>      <b>92.87</b></div>					

# BNP PARIBAS FUNDS SICAV Euro Bond

## Securities portfolio at 30/06/2021

*Expressed in EUR*

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Bonds</b>			<b>705 999 313</b>	<b>86.82</b>					
<i>France</i>									
3 000 000	AEROPORT PARIS 1.125% 19-18/06/2034	EUR	3 103 750	0.38	600 000	LA POSTE SA 0.375% 19-17/09/2027	EUR	608 457	0.07
1 268 000	AIRBUS SE 1.375% 20-09/06/2026	EUR	1 346 626	0.17	3 400 000	LEGRAND SA 0.625% 19-24/06/2028	EUR	3 512 915	0.43
1 000 000	APRR SA 1.250% 20-14/01/2027	EUR	1 064 307	0.13	1 400 000	LEGRAND SA 0.750% 20-20/05/2030	EUR	1 456 455	0.18
2 000 000	AXA HOME LOAN 0.050% 19-05/07/2027	EUR	2 025 424	0.25	1 500 000	LVMH MOET HENNES 0.750% 20-07/04/2025	EUR	1 550 562	0.19
1 400 000	BANQ FED CRD MUT 0.100% 20-08/10/2027	EUR	1 392 326	0.17	2 100 000	MICHELIN 0.000% 20-02/11/2028	EUR	2 064 607	0.25
3 800 000	BANQ FED CRD MUT 0.250% 21-19/07/2028	EUR	3 720 479	0.46	5 000 000	ORANGE 1.125% 19-15/07/2024	EUR	5 183 866	0.64
500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.750% 18-17/07/2025	EUR	515 315	0.06	800 000	PERNOD RICARD SA 0.500% 19-24/10/2027	EUR	820 198	0.10
1 000 000	BPCE 0.125% 19-04/12/2024	EUR	1 009 368	0.12	2 600 000	PERNOD RICARD SA 1.125% 20-07/04/2025	EUR	2 713 150	0.33
1 400 000	BPCE 0.250% 20-15/01/2026	EUR	1 412 384	0.17	3 031 000	RCI BANQUE 1.125% 20-15/01/2027	EUR	3 126 541	0.38
5 200 000	BPCE 0.250% 21-14/01/2031	EUR	5 045 207	0.62	4 500 000	RCI BANQUE 1.625% 17-11/04/2025	EUR	4 702 916	0.58
14 000 000	BPCE 0.625% 19-26/09/2024	EUR	14 268 820	1.76	1 500 000	SANOFI 1.500% 20-01/04/2030	EUR	1 662 542	0.20
2 100 000	BPCE SFH 0.010% 20-23/03/2028	EUR	2 114 666	0.26	600 000	SCHNEIDER ELEC 1.000% 20-09/04/2027	EUR	633 719	0.08
5 500 000	BPCE SFH 0.375% 16-10/02/2023	EUR	5 575 580	0.69	2 000 000	SOCIETE GENERALE 0.125% 21-18/02/2028	EUR	1 975 714	0.24
7 500 000	BPCE SFH 0.625% 19-22/09/2027	EUR	7 864 850	0.97	1 741 000	SODEXO 2.500% 14-24/06/2026	EUR	1 955 072	0.24
500 000	BPCE SFH 2.375% 13-29/11/2023	EUR	533 806	0.07	1 000 000	TEREGA SA 0.875% 20-17/09/2030	EUR	1 006 235	0.12
5 000 000	CAISSE AMORT DET 1.375% 14-25/11/2024	EUR	5 311 757	0.65	1 200 000	TOTAL CAP INTL 1.491% 20-08/04/2027	EUR	1 294 472	0.16
1 700 000	CAISSE FR DE FIN 0.010% 20-07/05/2025	EUR	1 722 305	0.21	1 800 000	URW 0.625% 20-04/05/2027	EUR	1 820 451	0.22
2 600 000	CAISSE FR DE FIN 0.500% 19-19/02/2027	EUR	2 702 711	0.33	<i>Italy</i>				
8 300 000	CAISSE FR DE FINANCEMENT 0.200% 15-27/04/2023	EUR	8 398 957	1.03	550 000	ASSICURAZIONI 2.429% 20-14/07/2031	EUR	591 280	0.07
1 600 000	CAPGEMINI SE 1.625% 20-15/04/2026	EUR	1 714 925	0.21	2 300 000	CREDIT AGRICOLE 1.000% 19-25/03/2027	EUR	2 449 097	0.30
1 200 000	CIE DE ST GOBAIN 1.375% 17-14/06/2027	EUR	1 289 735	0.16	1 819 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	1 827 677	0.22
1 800 000	CIE FIN FONCIER 0.050% 20-16/04/2024	EUR	1 822 902	0.22	1 700 000	INTESA SANPAOLO 3.625% 12-05/12/2022	EUR	1 798 433	0.22
3 000 000	CNP ASSURANCES 0.375% 20-08/03/2028	EUR	2 934 770	0.36	2 200 000	ITALY BTSPS 0.600% 21-01/08/2031	EUR	2 152 084	0.26
3 900 000	COFIROUTE 0.375% 16-07/02/2025	EUR	3 972 455	0.49	4 164 000	ITALY BTSPS 0.650% 16-15/10/2023	EUR	4 253 484	0.52
1 100 000	CRD MUTUEL ARKEA 1.625% 19-15/04/2026	EUR	1 167 968	0.14	5 000 000	ITALY BTSPS 0.850% 19-15/01/2027	EUR	5 172 050	0.64
3 000 000	CSSE REFIN LHAB 0.010% 20-07/02/2028	EUR	3 026 002	0.37	6 400 000	ITALY BTSPS 0.950% 20-15/09/2027	EUR	6 644 544	0.82
3 000 000	DEXIA CRED LOCAL 0.000% 19-29/05/2024	EUR	3 031 912	0.37	3 000 000	ITALY BTSPS 1.450% 20-01/03/2036	EUR	3 090 630	0.38
3 500 000	DEXIA CRED LOCAL 0.010% 20-22/01/2027	EUR	3 523 143	0.43	7 850 000	ITALY BTSPS 1.650% 15-01/03/2032	EUR	8 471 171	1.04
7 200 000	FRANCE O.A.T. 0.000% 19-25/11/2029	EUR	7 238 736	0.89	5 400 000	ITALY BTSPS 1.700% 20-01/09/2051	EUR	5 229 360	0.64
1 450 000	FRANCE O.A.T. 0.000% 20-25/11/2030	EUR	1 445 346	0.18	13 700 000	ITALY BTSPS 2.000% 18-01/02/2028	EUR	15 141 787	1.87
12 100 000	FRANCE O.A.T. 0.000% 21-25/11/2031	EUR	11 935 198	1.47	1 300 000	ITALY BTSPS 2.100% 19-15/07/2026	EUR	1 428 206	0.18
7 812 805	FRANCE O.A.T. 0.100% 20-01/03/2026	EUR	8 497 311	1.05	10 000 000	ITALY BTSPS 2.200% 17-01/06/2027	EUR	11 130 000	1.37
5 200 000	FRANCE O.A.T. 0.500% 19-25/05/2029	EUR	5 453 656	0.67	2 450 000	ITALY BTSPS 2.950% 18-01/09/2038	EUR	3 033 737	0.37
1 500 000	FRANCE O.A.T. 0.750% 17-25/05/2028	EUR	1 601 130	0.20	600 000	ITALY BTSPS 3.850% 19-01/09/2049	EUR	873 834	0.11
4 200 000	FRANCE O.A.T. 0.750% 20-25/05/2052	EUR	4 010 202	0.49	5 645 300	ITALY BTSPS I/L 3.100% 11-15/09/2026	EUR	6 906 206	0.85
2 500 000	FRANCE O.A.T. 1.250% 16-25/05/2036	EUR	2 798 975	0.34	2 649 000	SNAM 0.000% 20-07/12/2028	EUR	2 560 419	0.31
3 000 000	FRANCE O.A.T. 1.250% 18-25/05/2034	EUR	3 359 880	0.41	3 246 000	TERNA SPA 0.375% 21-23/06/2029	EUR	3 242 150	0.40
10 000 000	FRANCE O.A.T. 1.500% 15-25/05/2031	EUR	11 417 100	1.40	2 000 000	TERNA SPA 0.750% 20-24/07/2032	EUR	2 001 275	0.25
9 800 000	FRANCE O.A.T. 1.500% 19-25/05/2050	EUR	11 378 388	1.40	4 965 000	UNICREDIT SPA 0.500% 19-09/04/2025	EUR	5 016 901	0.62
14 400 000	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	17 468 639	2.16	<i>Germany</i>				
1 000 000	FRANCE O.A.T. 4.000% 10-25/04/2060	EUR	1 976 870	0.24	6 000 000	BUNDES OBL-120 0.000% 20-10/10/2025	EUR	6 170 280	0.76
3 460 110	FRANCE O.A.T./L 2.100% 07-25/07/2023	EUR	3 735 535	0.46	5 000 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 16-15/08/2026	EUR	5 148 500	0.63
1 300 000	HOLDING DINFRA 1.625% 20-18/09/2029	EUR	1 368 844	0.17	3 400 000	BUNDESREPUBLIK DEUTSCHLAND 0.250% 18-15/08/2028	EUR	3 571 292	0.44
1 300 000	JCDECAUX SA 2.625% 20-24/04/2028	EUR	1 446 390	0.18	5 000 000	BUNDESREPUBLIK DEUTSCHLAND 0.500% 16-15/02/2026	EUR	5 262 000	0.65
600 000	KERING 0.750% 20-13/05/2028	EUR	623 728	0.08	1 600 000	BUNDESREPUBLIK DEUTSCHLAND 1.250% 17-15/08/2048	EUR	2 018 656	0.25
2 100 000	LA BANQUE POSTAL 0.250% 19-12/07/2026	EUR	2 120 675	0.26	1 200 000	BUNDESREPUBLIK DEUTSCHLAND 4.750% 03-04/07/2034	EUR	1 976 304	0.24
6 800 000	LA BANQUE POSTALE 2.375% 14-15/01/2024	EUR	7 284 082	0.90	1 659 000	DAIMLER AG 0.750% 20-10/09/2030	EUR	1 705 831	0.21
1 400 000	LA POSTE SA 0.000% 21-18/07/2029	EUR	1 361 975	0.17	5 717 656	DEUTSCHLAND I/L 0.100% 21-15/04/2033	EUR	6 909 995	0.85
					4 300 000	DEUTSCHLAND REP 0.000% 19-15/08/2050	EUR	3 952 947	0.49
					1 300 000	DEUTSCHLAND REP 0.000% 20-15/02/2030	EUR	1 337 934	0.16
					11 300 000	DEUTSCHLAND REP 0.000% 20-15/08/2030	EUR	11 668 267	1.44
					8 300 000	DEUTSCHLAND REP 0.000% 21-15/02/2031	EUR	8 501 192	1.05
					3 913 000	DZ HYP AG 0.010% 21-29/03/2030	EUR	3 913 720	0.48

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Euro Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
2 300 000	EVONIK 0.625% 20-18/09/2025	EUR	2 354 572	0.29					
4 000 000	KFW 0.625% 15-15/01/2025	EUR	4 156 717	0.51					
2 500 000	MERCK FIN SERVIC 0.375% 19-05/07/2027	EUR	2 538 745	0.31					
2 000 000	SAP SE 0.125% 20-18/05/2026	EUR	2 018 945	0.25					
	<i>Spain</i>		<b>71 836 358</b>	<b>8.85</b>					
2 300 000	ACS SERVICIOS CO 1.875% 18-20/04/2026	EUR	2 430 024	0.30					
1 900 000	BANCO SANTANDER 0.200% 21-11/02/2028	EUR	1 883 491	0.23					
1 700 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	1 770 509	0.22					
1 800 000	CAJA RURAL NAV 0.875% 18-08/05/2025	EUR	1 868 186	0.23					
1 700 000	KUTXABANK 0.500% 19-25/09/2024	EUR	1 723 173	0.21					
3 479 000	SPANISH GOVT 0.100% 21-30/04/2031	EUR	3 371 725	0.41					
7 200 000	SPANISH GOVT 0.500% 20-30/04/2030	EUR	7 332 192	0.90					
3 500 000	SPANISH GOVT 1.000% 20-31/10/2050	EUR	3 163 091	0.39					
23 700 000	SPANISH GOVT 1.400% 18-30/04/2028	EUR	25 897 226	3.20					
4 600 000	SPANISH GOVT 1.850% 19-30/07/2035	EUR	5 257 340	0.65					
3 200 000	SPANISH GOVT 2.350% 17-30/07/2033	EUR	3 846 464	0.47					
4 100 000	SPANISH GOVT 2.750% 14-31/10/2024	EUR	4 537 101	0.56					
2 100 000	SPANISH GOVT 4.700% 09-30/07/2041	EUR	3 473 043	0.43					
5 000 000	TELEFONICA EMIS 1.201% 20-21/08/2027	EUR	5 282 793	0.65					
	<i>Austria</i>		<b>40 602 619</b>	<b>5.00</b>					
3 471 000	OMV AG 0.000% 19-03/07/2025	EUR	3 474 884	0.43					
19 600 000	REPUBLIC OF AUSTRIA 0.500% 17-20/04/2027	EUR	20 608 331	2.54					
5 500 000	REPUBLIC OF AUSTRIA 0.500% 19-20/02/2029	EUR	5 789 676	0.71					
3 000 000	REPUBLIC OF AUSTRIA 0.750% 18-20/02/2028	EUR	3 206 136	0.39					
7 000 000	REPUBLIC OF AUSTRIA 1.200% 15-20/10/2025	EUR	7 523 592	0.93					
	<i>Luxembourg</i>		<b>37 713 761</b>	<b>4.64</b>					
5 726 000	EIB 0.375% 16-14/04/2026	EUR	5 934 633	0.73					
5 000 000	EIB 1.125% 17-13/04/2033	EUR	5 549 791	0.68					
9 700 000	EIB 1.625% 14-15/03/2023	EUR	10 066 790	1.24					
5 000 000	ESM 0.500% 19-05/03/2029	EUR	5 236 905	0.64					
3 400 000	LUXEMBOURG GOVT 0.000% 19-13/11/2026	EUR	3 466 957	0.43					
1 015 000	LUXEMBOURG GOVT 0.000% 20-28/04/2025	EUR	1 033 841	0.13					
2 223 000	NESTLE FIN INTL 0.125% 20-12/11/2027	EUR	2 233 590	0.27					
4 247 000	NOVARTIS FINANCE 0.000% 20-23/09/2028	EUR	4 191 254	0.52					
	<i>Belgium</i>		<b>32 742 243</b>	<b>4.01</b>					
550 000	AB INBEV SA/NV 2.125% 20-02/12/2027	EUR	615 295	0.08					
2 600 000	BELFIUS BANK SA 0.750% 15-10/02/2025	EUR	2 701 674	0.33					
3 400 000	BELGIUM GOVERNMENT 0.800% 15-22/06/2025	EUR	3 584 280	0.44					
2 000 000	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	2 361 320	0.29					
2 600 000	BELGIUM GOVERNMENT 1.900% 15-22/06/2038	EUR	3 195 296	0.39					
1 500 000	BELGIUM GOVERNMENT 2.600% 14-22/06/2024	EUR	1 645 470	0.20					
980 000	BELGIUM GOVERNMENT 3.000% 14-22/06/2034	EUR	1 323 274	0.16					
2 200 000	BELGIUM GOVERNMENT 3.750% 13-22/06/2045	EUR	3 656 290	0.45					
2 250 000	EUROPEAN UNION 0.000% 20-04/07/2035	EUR	2 149 178	0.26					
3 209 000	EUROPEAN UNION 0.000% 20-04/11/2025	EUR	3 270 393	0.40					
661 000	EUROPEAN UNION 0.300% 20-04/11/2050	EUR	599 796	0.07					
7 432 000	EUROPEAN UNION 0.625% 15-04/11/2023	EUR	7 639 977	0.94					
	<i>The Netherlands</i>		<b>25 831 013</b>	<b>3.17</b>					
2 844 000	BMW FINANCE NV 0.625% 19-06/10/2023	EUR	2 899 805	0.36					
7 000 000	BNG BANK NV 0.125% 19-11/04/2026	EUR	7 140 754	0.88					
2 600 000	EDP FINANCE BV 0.375% 19-16/09/2026	EUR	2 624 563	0.32					
1 000 000	HEINEKEN NV 1.500% 17-03/10/2029	EUR	1 089 670	0.13					
3 616 000	MONDELEZ INTL HLDINGS NE 0.000% 20-22/09/2026	EUR	3 582 712	0.44					
2 286 000	SCHLUMBERGER FIN 0.250% 19-15/10/2027	EUR	2 284 195	0.28					
2 000 000	SHELL INTL FIN 0.375% 16-15/02/2025	EUR	2 038 612	0.25					
2 100 000	SIEMENS FINAN 0.250% 20-20/02/2029	EUR	2 110 476	0.26					
1 600 000	SIEMENS FINAN 0.375% 20-05/06/2026	EUR	1 634 996	0.20					
420 000	SWISSCOM FIN 0.375% 20-14/11/2028	EUR	425 230	0.05					
	<i>United States of America</i>		<b>18 153 896</b>	<b>2.25</b>					
1 675 000	AIR PROD & CHEM 0.500% 20-05/05/2028	EUR	1 705 914	0.21					
400 000	BOOKING HLDS INC 0.500% 21-08/03/2028	EUR	402 788	0.05					
3 344 000	COCA-COLA CO/THE 0.125% 20-15/03/2029	EUR	3 300 736	0.41					
780 000	GEN MOTORS FIN 0.600% 21-20/05/2027	EUR	776 795	0.10					
1 502 000	JOHNSON CONTROLS 0.375% 20-15/09/2027	EUR	1 504 208	0.19					
4 000 000	MYLAN NV 2.250% 16-22/11/2024	EUR	4 270 062	0.53					
3 055 000	TOYOTA MTR CRED 0.250% 20-16/07/2026	EUR	3 092 617	0.38					
3 000 000	VERIZON COMM INC 0.875% 19-08/04/2027	EUR	3 100 776	0.38					
	<i>Portugal</i>		<b>15 396 004</b>	<b>1.90</b>					
1 700 000	BANCO SANTANDER TOTTA 1.250% 17-26/09/2027	EUR	1 848 267	0.23					
9 700 000	PORTUGUESE OTS 2.875% 16-21/07/2026	EUR	11 280 227	1.39					
1 400 000	PORTUGUESE OTS 4.100% 15-15/02/2045	EUR	2 267 510	0.28					
	<i>United Kingdom</i>		<b>12 709 300</b>	<b>1.55</b>					
2 975 000	DS SMITH PLC 0.875% 19-12/09/2026	EUR	3 037 789	0.37					
4 000 000	FIAT CHRYSLER AU 3.875% 20-05/01/2026	EUR	4 593 139	0.56					
3 490 000	HSBC HOLDINGS PLC 0.875% 16-06/09/2024	EUR	3 589 600	0.44					
1 483 000	STELLANTIS NV 0.625% 21-30/03/2027	EUR	1 488 772	0.18					
	<i>Ireland</i>		<b>12 483 341</b>	<b>1.54</b>					
1 207 000	FCA BANK IE 0.125% 20-16/11/2023	EUR	1 210 515	0.15					
1 367 000	FCA BANK IE 0.250% 20-28/02/2023	EUR	1 374 490	0.17					
835 000	FCA BANK IE 0.500% 20-18/09/2023	EUR	843 806	0.10					
2 633 122	IRISH GOVT 0.000% 21-18/10/2031	EUR	2 589 070	0.32					
2 800 000	IRISH GOVT 1.350% 18-18/03/2031	EUR	3 146 371	0.39					
3 000 000	SMURFIT KAPPA AQ 2.875% 18-15/01/2026	EUR	3 319 089	0.41					
	<i>Sweden</i>		<b>11 483 743</b>	<b>1.41</b>					
2 030 000	SKANDINAV ENSKIL 0.375% 19-09/02/2026	EUR	2 091 901	0.26					
5 041 000	SKANDINAVISKA ENSKILDA BANK 0.500% 18-13/03/2023	EUR	5 117 427	0.63					
1 356 000	SVENSKA HANDELSBANKEN 0.010% 20-02/12/202	EUR	1 334 674	0.16					
1 088 000	SVENSKA HANDELSBANKEN 1.000% 20-15/04/2025	EUR	1 136 138	0.14					
1 700 000	VOLVO TREAS AB 1.625% 20-26/05/2025	EUR	1 803 603	0.22					
	<i>Finland</i>		<b>10 238 667</b>	<b>1.26</b>					
7 000 000	FINNISH GOVT 0.000% 20-15/09/2030	EUR	7 042 000	0.87					
2 200 000	FINNISH GOVT 2.625% 12-04/07/2042	EUR	3 196 667	0.39					
	<i>Canada</i>		<b>4 632 311</b>	<b>0.57</b>					
4 593 000	BANK NOVA SCOTIA 0.010% 20-14/01/2027	EUR	4 632 311	0.57					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Euro Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Denmark</i>		<i>4 308 612</i>	<i>0.53</i>
4 253 000	CARLSBERG BREW 0.500% 17-06/09/2023	EUR	4 308 612	0.53
	<i>Norway</i>		<i>3 229 681</i>	<i>0.40</i>
3 206 000	DNB BANK ASA 0.050% 19-14/11/2023	EUR	3 229 681	0.40
	<i>Japan</i>		<i>2 325 411</i>	<i>0.28</i>
1 633 000	ASAHI GROUP 0.336% 21-19/04/2027	EUR	1 638 780	0.20
682 000	ASAHI GROUP 0.541% 20-23/10/2028	EUR	686 631	0.08
	<i>Ivory Coast</i>		<i>1 869 149</i>	<i>0.23</i>
1 800 000	AFRICAN DEV BANK 0.500% 19-21/03/2029	EUR	1 869 149	0.23
	<b>Floating rate bonds</b>		<b>57 289 779</b>	<b>7.06</b>
	<i>France</i>		<i>24 631 276</i>	<i>3.03</i>
2 200 000	BNP PARIBAS 19-23/01/2027 FRN	EUR	2 373 239	0.29
2 600 000	BNP PARIBAS 20-14/10/2027 FRN	EUR	2 600 951	0.32
2 000 000	LA BANQUE POSTAL 20-17/06/2026 FRN	EUR	2 023 572	0.25
6 800 000	LA BANQUE POSTALE 15-19/11/2027 FRN	EUR	7 054 577	0.87
1 800 000	LA POSTE 18-31/12/2049 FRN	EUR	1 902 523	0.23
688 000	TOTAL SA 19-31/12/2049 FRN	EUR	704 733	0.09
4 300 000	UNIBAIL-RODAMCO 18-31/12/2049 FRN	EUR	4 252 163	0.52
3 700 000	VEOLIA ENVRNMT 20-20/04/2169 FRN	EUR	3 719 518	0.46
	<i>The Netherlands</i>		<i>10 566 612</i>	<i>1.30</i>
8 500 000	ING GROEP NV 17-11/04/2028 FRN	EUR	8 915 658	1.10
1 700 000	ING GROEP NV 21-01/02/2030 FRN	EUR	1 650 954	0.20
	<i>Germany</i>		<i>6 468 948</i>	<i>0.80</i>
2 300 000	ENERGIE BADEN-WU 20-29/06/2080 FRN MUENCHENER	EUR	2 357 258	0.29
3 900 000	RUECKVERSICHERUNG 12-26/05/2042 FRN	EUR	4 111 690	0.51
	<i>Spain</i>		<i>5 772 114</i>	<i>0.71</i>
2 300 000	BANCO SANTANDER 21-24/06/2029 FRN	EUR	2 296 860	0.28
3 000 000	MAPFRE 17-31/03/2047 FRN	EUR	3 475 254	0.43
	<i>Luxembourg</i>		<i>2 850 043</i>	<i>0.35</i>
2 600 000	HANNOVER FINANCE 12-30/06/2043 FRN	EUR	2 850 043	0.35
	<i>Italy</i>		<i>2 814 998</i>	<i>0.35</i>
2 724 000	UNICREDIT SPA 19-03/07/2025 FRN	EUR	2 814 998	0.35
	<i>Switzerland</i>		<i>1 944 947</i>	<i>0.24</i>
1 938 000	UBS GROUP 20-29/01/2026 FRN	EUR	1 944 947	0.24
	<i>Austria</i>		<i>1 776 624</i>	<i>0.22</i>
1 700 000	OMV AG 20-31/12/2060 FRN	EUR	1 776 624	0.22
	<i>Denmark</i>		<i>464 217</i>	<i>0.06</i>
467 000	ORSTED A/S 21-18/02/3021 FRN	EUR	464 217	0.06
	<b>Money Market Instruments</b>		<b>20 350 979</b>	<b>2.51</b>
	<i>Italy</i>		<i>20 350 979</i>	<i>2.51</i>
27 400 000	ITALY BTPS HYBRD 0.000% 07-01/08/2039	EUR	20 350 979	2.51
	<b>Shares/Units in investment funds</b>		<b>22 565 046</b>	<b>2.78</b>
	<i>France</i>		<i>22 565 046</i>	<i>2.78</i>
147.00	BNP PARIBAS LCR 1 FCP	EUR	14 678 633	1.81
346.00	BNP PARIBAS MONEY 3M - ID EUR	EUR	7 886 413	0.97
	<b>Total securities portfolio</b>		<b>806 205 117</b>	<b>99.17</b>

# BNP PARIBAS FUNDS SICAV Euro Bond Opportunities

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Bonds</b>			<b>206 163 256</b>	<b>74.85</b>					
<i>Spain</i>									
200 000	BANCO BILBAO VIZCAYA				200 000	CRED AGRICOLE SA 0.375% 21-20/04/2028	EUR	197 816	0.07
	ARGENTARIA 3.500% 17-10/02/2027	EUR	230 918	0.08		100 000 DANONE 0.000% 21-01/12/2025	EUR	100 405	0.04
1 300 000	BANCO SANTANDER 0.100% 20-27/02/2032	EUR	1 289 355	0.47		200 000 ENGIE 1.375% 18-22/06/2028	EUR	214 920	0.08
200 000	BANCO SANTANDER 0.200% 21-11/02/2028	EUR	198 262	0.07		200 000 ENGIE 1.750% 20-27/03/2028	EUR	219 742	0.08
100 000	CELLNEX FINANCE 0.750% 21-15/11/2026	EUR	99 136	0.04	4 390 000	FRANCE O.A.T. 0.000% 19-25/03/2025	EUR	4 475 738	1.61
100 000	IBERDROLA FIN SA 1.000% 16-07/03/2024	EUR	103 029	0.04	2 057 893	FRANCE O.A.T. 0.500% 21-25/05/2072	EUR	1 586 121	0.58
100 000	INMOBILIARIA COL 0.750% 21-22/06/2029	EUR	99 051	0.04	710 000	FRANCE O.A.T. 1.250% 18-25/05/2034	EUR	795 172	0.29
300 000	MERLIN PROPRIETIE 1.375% 21-01/06/2030	EUR	297 381	0.11	419 999	FRANCE O.A.T. 1.750% 16-25/05/2066	EUR	528 329	0.19
200 000	MERLIN PROPERTIES 1.875% 16-02/11/2026	EUR	212 901	0.08	3 620 000	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	4 391 423	1.58
100 000	NORTEGA ENERGIA 2.065% 17-28/09/2027	EUR	107 956	0.04	706 000	FRANCE O.A.T. 2.000% 17-25/05/2048	EUR	908 424	0.33
200 000	RED ELECTRICA FI 0.500% 21-24/05/2033	EUR	198 317	0.07	732 049	FRANCE O.A.T. 3.250% 13-25/05/2045	EUR	1 140 071	0.41
100 000	SANTAN CONS FIN 0.000% 21-23/02/2026	EUR	99 195	0.04	110 000	FRANCE O.A.T. 4.000% 05-25/04/2055	EUR	208 226	0.08
200 000	SANTANDER ISSUAN 2.500% 15-18/03/2025	EUR	216 299	0.08	110 000	FRANCE O.A.T. 4.500% 09-25/04/2041	EUR	190 645	0.07
2 400 000	SPANISH GOVT 0.400% 17-30/04/2022	EUR	2 419 608	0.87	200 000	GECINA 0.875% 21-30/06/2036	EUR	197 565	0.07
330 000	SPANISH GOVT 0.500% 20-30/04/2030	EUR	336 059	0.12	100 000	GROUPAMA SA 6.000% 17-23/01/2027	EUR	125 639	0.05
390 000	SPANISH GOVT 0.600% 19-31/10/2029	EUR	402 168	0.15	100 000	HOLDING DINFRA 0.625% 21-14/09/2028	EUR	99 063	0.04
1 471 000	SPANISH GOVT 1.300% 16-31/10/2026	EUR	1 588 062	0.58	200 000	ICADE 0.625% 21-18/01/2031	EUR	194 843	0.07
2 020 000	SPANISH GOVT 1.400% 18-30/04/2028	EUR	2 207 274	0.80	100 000	ICADE SANTE SAS 1.375% 20-17/09/2030	EUR	104 839	0.04
190 000	SPANISH GOVT 1.850% 19-30/07/2035	EUR	217 151	0.08	100 000	LA MONDIALE 0.750% 20-20/04/2026	EUR	101 135	0.04
820 000	SPANISH GOVT 2.350% 17-30/07/2033	EUR	985 656	0.36	106 000	LA POSTE 4.375% 03-26/06/2023	EUR	116 013	0.04
539 000	SPANISH GOVT 2.700% 18-31/10/2048	EUR	707 847	0.26	100 000	MICHELIN 0.875% 18-03/09/2025	EUR	103 911	0.04
260 000	SPANISH GOVT 2.900% 16-31/10/2046	EUR	351 296	0.13	100 000	MUTUELLE ASSUR 0.625% 21-21/06/2027	EUR	99 388	0.04
403 000	SPANISH GOVT 3.450% 16-30/07/2066	EUR	620 044	0.23	200 000	ORANGE 0.000% 21-29/06/2026	EUR	200 093	0.07
6 000 000	SPANISH GOVT 3.800% 14-30/04/2024	EUR	6 726 301	2.43	100 000	ORANGE 0.750% 21-29/06/2034	EUR	100 693	0.04
710 000	SPANISH GOVT 4.200% 05-31/01/2037	EUR	1 060 747	0.39	100 000	ORANGE 1.250% 20-07/07/2027	EUR	106 629	0.04
200 000	SPANISH GOVT 4.700% 09-30/07/2041	EUR	330 766	0.12	100 000	PSA BANQUE FRANC 0.000% 21-22/01/2025	EUR	99 717	0.04
380 000	SPANISH GOVT 4.900% 07-30/07/2040	EUR	637 271	0.23	100 000	RENAULT 1.000% 18-18/04/2024	EUR	99 539	0.04
913 000	SPANISH GOVT 5.150% 13-31/10/2044	EUR	1 650 476	0.60	200 000	RENAULT 2.500% 21-01/04/2028	EUR	200 457	0.07
12 300 000	SPANISH GOVT 5.400% 13-31/01/2023	EUR	13 460 137	4.88	700 000	SNCF RESEAU 0.750% 19-25/05/2036	EUR	711 262	0.26
100 000	TELEFONICA EMIS 1.069% 19-05/02/2024	EUR	102 891	0.04	200 000	TOTAL CAP INTL 0.625% 17-04/10/2024	EUR	205 396	0.07
<i>France</i>									
211 000	AIRBUS SE 1.375% 20-09/06/2026	EUR	224 084	0.08	3 500 000	UNEDIC 0.250% 20-25/11/2029	EUR	3 562 651	1.28
200 000	ALSTOM S 0.000% 21-11/01/2029	EUR	194 270	0.07	100 000	UNIBAIL-RODAMCO 1.375% 14-17/10/2022	EUR	101 996	0.04
100 000	APRR SA 0.125% 20-18/01/2029	EUR	99 660	0.04	300 000	URW 0.625% 20-04/05/2027	EUR	303 408	0.11
100 000	ARKEMA 0.125% 20-14/10/2026	EUR	100 619	0.04	380 000	WPP FINANCE 2.375% 20-19/05/2027	EUR	425 742	0.15
200 000	AUCHAN SA 2.375% 19-25/04/2025	EUR	215 732	0.08	<i>Italy</i>				
300 000	BANQ FED CRD MUT 0.010% 21-11/05/2026	EUR	298 869	0.11	100 000	AEROPORTI ROMA 1.625% 20-02/02/2029	EUR	105 126	0.04
200 000	BANQ FED CRD MUT 0.250% 21-19/07/2028	EUR	195 815	0.07	243 000	ASSICURAZIONI 1.713% 21-30/06/2032	EUR	242 939	0.09
100 000	BANQ FED CRD MUT 1.875% 19-18/06/2029	EUR	107 448	0.04	130 000	ASSICURAZIONI 2.429% 20-14/07/2031	EUR	139 757	0.05
200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.750% 18-17/07/2025	EUR	206 126	0.07	100 000	ASSICURAZIONI 3.875% 19-29/01/2029	EUR	117 756	0.04
172 000	BNP PARIBAS 1.125% 18-22/11/2023	EUR	177 365	0.06	278 000	ATLANTIA SPA 1.875% 21-12/02/2028	EUR	285 530	0.10
200 000	BNP PARIBAS 1.625% 19-02/07/2031	EUR	208 511	0.08	169 000	ENI SPA 0.375% 21-14/06/2028	EUR	169 424	0.06
1 500 000	BPCE SFH 0.010% 20-27/05/2030	EUR	1 494 976	0.54	300 000	INTESA SANPAOLO 0.625% 21-24/02/2026	EUR	299 455	0.11
200 000	CAISSE AMORT DET 0.000% 20-25/11/2030	EUR	197 361	0.07	400 000	INTESA SANPAOLO 3.928% 14-15/09/2026	EUR	449 531	0.16
100 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	100 139	0.04	200 000	INTESA SANPAOLO 6.625% 13-13/09/2023	EUR	226 281	0.08
300 000	CARREFOUR SA 1.000% 19-17/05/2027	EUR	313 743	0.11	479 000	ITALY BTPS 1.500% 21-30/04/2045	EUR	465 277	0.17
100 000	CIE DE ST GOBAIN 1.125% 18-23/03/2026	EUR	105 231	0.04	3 470 000	ITALY BTPS 1.650% 15-01/03/2032	EUR	3 744 582	1.35
400 000	CRED AGRICOLE SA 0.125% 20-09/12/2027	EUR	392 632	0.14	1 560 000	ITALY BTPS 2.050% 17-01/08/2027	EUR	1 723 706	0.63
					650 000	ITALY BTPS 2.450% 17-01/09/2033	EUR	755 469	0.27
					960 000	ITALY BTPS 2.450% 20-01/09/2050	EUR	1 097 712	0.40
					243 000	ITALY BTPS 2.700% 16-01/03/2047	EUR	291 461	0.11
					357 000	ITALY BTPS 2.800% 16-01/03/2067	EUR	422 160	0.15
					1 360 000	ITALY BTPS 2.950% 18-01/09/2038	EUR	1 684 034	0.61
					310 000	ITALY BTPS 3.100% 19-01/03/2040	EUR	392 144	0.14
					504 000	ITALY BTPS 3.850% 19-01/09/2049	EUR	734 021	0.27
					440 000	ITALY BTPS 4.000% 05-01/02/2037	EUR	606 892	0.22
					1 095 000	ITALY BTPS 5.000% 03-01/08/2034	EUR	1 613 154	0.59
					907 000	ITALY BTPS 5.000% 09-01/09/2040	EUR	1 439 581	0.52

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS SICAV Euro Bond Opportunities

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
3 310 000	ITALY BTPS 9.000% 93-01/11/2023	EUR	4 027 245	1.45	112 000	PHILIPS NV 0.500% 19-22/05/2026	EUR	114 652	0.04
374 783	ITALY BTPS I/L 0.550% 18-21/05/2026	EUR	393 251	0.14	190 000	RECKITT BEN TSY 0.375% 20-19/05/2026	EUR	193 098	0.07
218 000	TELECOM ITALIA 1.625% 21-18/01/2029	EUR	214 271	0.08	150 000	UPJOHN INC 4.000% 20-22/06/2050	USD	133 834	0.05
100 000	TERNA SPA 0.375% 21-23/06/2029	EUR	99 881	0.04	200 000	VOLKSWAGEN INTFN 0.875% 20-22/09/2028	EUR	206 752	0.08
100 000	TERNA SPA 1.000% 19-10/04/2026	EUR	104 379	0.04	300 000	VONOVIA BV 0.500% 19-14/09/2029	EUR	298 277	0.11
400 000	UNICREDIT SPA 0.850% 21-19/01/2031	EUR	392 661	0.14	200 000	VONOVIA BV 2.250% 15-15/12/2023	EUR	211 624	0.08
466 000	UNICREDIT SPA 1.800% 20-20/01/2030	EUR	483 458	0.18					
241 000	UNIONE DI BANCHE 1.500% 19-10/04/2024	EUR	251 115	0.09					
	<i>Belgium</i>		<i>18 821 581</i>	<i>6.83</i>				<i>14 569 011</i>	<i>5.31</i>
384 000	AB INBEV SA/NV 1.125% 19-01/07/2027	EUR	405 600	0.15	300 000	ABBVIE INC 1.375% 16-17/05/2024	EUR	311 288	0.11
2 610 000	BELGIAN 0.000% 21-22/10/2031	EUR	2 581 564	0.93	180 000	ABBVIE INC 4.250% 20-21/11/2049	USD	182 187	0.07
420 000	BELGIUM GOVERNMENT 0320 4.250% 10-28/03/2041	EUR	705 268	0.26	100 000	AIR PROD & CHEM 0.500% 20-05/05/2028	EUR	101 846	0.04
700 000	BELGIUM GOVERNMENT 0324 4.500% 11-28/03/2026	EUR	868 350	0.32	860 000	ALLISON TRANS 5.875% 19-01/06/2029	USD	796 165	0.29
240 000	BELGIUM GOVERNMENT 0338 2.250% 17-22/06/2057	EUR	334 483	0.12	300 000	AMERICAN TOWER 0.450% 21-15/01/2027	EUR	300 016	0.11
830 000	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	979 948	0.36	247 000	APPLE INC 0.875% 17-24/05/2025	EUR	256 547	0.09
403 775	BELGIUM GOVERNMENT 1.700% 19-22/06/2050	EUR	487 756	0.18	100 000	BANK OF AMERICA CORP 1.375% 15-26/03/2025	EUR	105 164	0.04
230 000	BELGIUM GOVERNMENT 1.900% 15-22/06/2038	EUR	282 661	0.10	110 000	BECTON DICKINSON 3.794% 20-20/05/2050	USD	103 788	0.04
226 000	BELGIUM GOVERNMENT 3.750% 13-22/06/2045	EUR	375 601	0.14	2 260 000	BLOOMIN BRANDS 5.125% 21-15/04/2029	USD	1 979 306	0.72
560 000	BELGIUM OLO 31 5.500% 98-28/03/2028	EUR	784 123	0.28	100 000	BOOKING HLDS INC 0.100% 21-08/03/2025	EUR	100 251	0.04
700 000	BELGIUM OLO 44 5.000% 04-28/03/2035	EUR	1 147 111	0.42	100 000	BOOKING HLDS INC 0.500% 21-08/03/2028	EUR	100 697	0.04
8 488 000	EUROPEAN UNION 0.000% 21-02/06/2028	EUR	8 605 573	3.11	240 000	BROADCOM INC 3.750% 21-15/02/2051	USD	211 476	0.08
550 967	EUROPEAN UNION 0.700% 21-06/07/2051	EUR	559 689	0.20	640 000	CENTRAL GARDEN 4.125% 20-15/10/2030	USD	550 805	0.20
400 000	KBC GROUP NV 0.750% 21-31/05/2031	EUR	400 144	0.15	240 000	CHARTER COMM OPT 3.700% 20-01/04/2051	USD	201 303	0.07
300 000	SOLVAY SA 0.500% 19-06/09/2029	EUR	303 710	0.11	100 000	CITIGROUP INC 0.750% 16-26/10/2023	EUR	101 900	0.04
	<i>The Netherlands</i>		<i>15 438 295</i>	<i>5.63</i>	100 000	COCA-COLA CO/THE 0.400% 21-06/05/2030	EUR	100 023	0.04
100 000	ABB FINANCE BV 0.000% 21-19/01/2030	EUR	96 620	0.04	630 000	CSC HOLDINGS LLC 4.125% 20-01/12/2030	USD	530 445	0.19
175 000	AHOLD DELHAIZE 0.375% 21-18/03/2030	EUR	173 564	0.06	70 000	CVS HEALTH CORP 5.050% 18-25/03/2048	USD	76 770	0.03
218 000	CONTI-GUMMI FIN 1.125% 20-25/09/2024	EUR	225 107	0.08	80 000	DIAMOND 1 FIN/DI 8.350% 21-15/07/2046	USD	110 633	0.04
100 000	DANFOSS FIN 1 BV 0.125% 21-28/04/2026	EUR	99 789	0.04	150 000	DISCOVERY COMMUN 4.650% 20-15/05/2050	USD	148 465	0.05
306 000	DIGITAL INTREPID 0.625% 21-15/07/2031	EUR	295 169	0.11	100 000	EQUINIX INC 0.250% 21-15/03/2027	EUR	99 240	0.04
601 000	EASYJET FINCO 1.875% 21-03/03/2028	EUR	601 902	0.22	144 000	FEDEX CORP 0.450% 21-04/05/2029	EUR	143 369	0.05
230 000	ENEL FIN INTL NV 0.000% 19-17/06/2024	EUR	231 338	0.08	140 000	FEDEX CORP 5.250% 20-15/05/2050	USD	159 962	0.06
200 000	ENEL FIN INTL NV 0.000% 21-17/06/2027	EUR	197 552	0.07	650 000	FORD MOTOR CRED 4.271% 20-09/01/2027	USD	587 242	0.21
175 000	ENEL FIN INTL NV 0.375% 19-17/06/2027	EUR	176 917	0.06	150 000	GEN ELECTRIC CO 0.875% 17-17/05/2025	EUR	153 977	0.06
124 000	EURONEXT NV 0.125% 21-17/05/2026	EUR	124 265	0.05	212 000	GEN MOTORS FIN 0.600% 21-20/05/2027	EUR	211 129	0.08
1 700 000	ING BANK NV 0.750% 19-18/02/2029	EUR	1 806 225	0.66	275 000	GOLDMAN SACHS GP 1.000% 21-18/03/2033	EUR	275 198	0.10
196 000	JDE PEETS NV 0.000% 21-16/01/2026	EUR	194 748	0.07	1 300 000	H&E EQUIPMENT 3.875% 20-15/12/2028	USD	1 078 674	0.39
100 000	KONINKLIJKE KPN 0.875% 20-14/12/2032	EUR	99 474	0.04	200 000	HARTFORD FINL 3.600% 19-19/08/2049	USD	185 470	0.07
100 000	LSEG NTHRLND BV 0.250% 21-06/04/2028	EUR	99 653	0.04	160 000	HCA INC 5.250% 19-15/06/2049	USD	172 140	0.06
200 000	NATURGY ENERGY GROUP F 0.875% 17-15/05/2025	EUR	206 611	0.07	700 000	HILLENBRAND INC 3.750% 21-01/03/2031	USD	586 965	0.21
250 000	NED WATERSCHAPBK 0.000% 19-02/10/2034	EUR	241 061	0.09	200 000	IBM CORP 0.950% 17-23/05/2025	EUR	207 745	0.08
1 545 150	NETHERLANDS GOVERNMENT 2.500% 12-15/01/2033	EUR	2 001 943	0.73	140 000	KEURIG DR PEPPER 3.800% 20-01/05/2050	USD	133 011	0.05
1 270 000	NETHERLANDS GOVERNMENT 3.750% 10-15/01/2042	EUR	2 178 939	0.79	230 000	KRAFT HEINZ FOOD 4.375% 16-01/06/2046	USD	219 853	0.08
620 000	NETHERLANDS GOVERNMENT 4.000% 05-15/01/2037	EUR	994 344	0.36	790 000	MATTEL INC 3.750% 21-01/04/2029	USD	692 807	0.25
1 370 000	NETHERLANDS GOVERNMENT 5.500% 98-15/01/2028	EUR	1 904 738	0.69	160 000	MCDONALDS CORP 4.200% 20-01/04/2050	USD	163 319	0.06
570 000	NETHERLANDS GOVT 0.250% 19-15/07/2029	EUR	593 267	0.22	116 000	MET LIFE GLOB 0.375% 19-09/04/2024	EUR	117 689	0.04
1 500 000	NN BANK NV 0.010% 20-08/07/2030	EUR	1 494 470	0.54	130 000	MOSAIC CO 5.625% 13-15/11/2043	USD	144 138	0.05
224 000	NN GROUP NV 1.625% 17-01/06/2027	EUR	242 362	0.09	220 000	NEWELL RUBBERMAID 5.500% 16-01/04/2046	USD	235 552	0.09
					1 180 000	ORGANON FIN 1 4.125% 21-30/04/2028	USD	1 015 274	0.37
					100 000	PROCTER & GAMBLE 0.500% 17-25/10/2024	EUR	102 488	0.04
					176 000	PROLOGIS EURO 0.375% 20-06/02/2028	EUR	177 179	0.06

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Euro Bond Opportunities

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
740 000	TERRAFORM POWER 5.000% 17-31/01/2028	USD	660 659	0.24	392 000	NESTLE FIN INTL 0.000% 21-14/06/2026	EUR	392 821	0.14
140 000	THERMO FISHER 0.500% 19-01/03/2028	EUR	141 394	0.05	150 000	PROLOGIS INTL II 1.876% 15-17/04/2025	EUR	160 517	0.06
258 000	TOYOTA MTR CRED 0.125% 21-05/11/2027	EUR	257 009	0.09	300 000	REPSOL EUROPE 0.375% 21-06/07/2029	EUR	298 050	0.11
180 000	UNION PAC CORP 3.250% 20-05/02/2050	USD	160 119	0.06	200 000	TRATON FINANCE 0.125% 21-24/03/2025	EUR	200 418	0.07
150 000	VERIZON COMM INC 3.000% 20-20/11/2060	USD	118 334	0.04	130 000	WHIRLPOOL FIN 1.100% 17-09/11/2027	EUR	135 912	0.05
	<b>Greece</b>		<b>13 785 138</b>	<b>4.99</b>		<b>United Kingdom</b>		<b>4 979 850</b>	<b>1.83</b>
9 381 000	HELLENIC REP 0.000% 21-12/02/2026	EUR	9 361 747	3.39	209 000	ASTRAZENECA PLC 0.375% 21-03/06/2029	EUR	208 843	0.08
4 454 000	HELLENIC REP 0.750% 21-18/06/2031	EUR	4 423 391	1.60	191 000	BARCLAYS BANK PLC 1.500% 18-03/09/2023	EUR	197 924	0.07
	<b>Germany</b>		<b>13 612 796</b>	<b>4.94</b>	271 000	BP CAPITAL PLC 0.900% 18-03/07/2024	EUR	279 469	0.10
200 000	BASF SE 0.250% 20-05/06/2027	EUR	203 150	0.07	226 000	COCA-COLA EURO 0.200% 20-02/12/2028	EUR	222 555	0.08
300 000	BAYER AG 0.050% 21-12/01/2025	EUR	299 237	0.11	137 000	COCA-COLA EURO 1.125% 19-12/04/2029	EUR	143 740	0.05
540 000	BUNDESREPUBLIK DEUTSCHLAND 2.500% 12-04/07/2044	EUR	828 365	0.30	200 000	CREDIT AGRICOLE 1.250% 16-14/04/2026	EUR	211 842	0.08
560 000	BUNDESREPUBLIK DEUTSCHLAND 3.250% 10-04/07/2042	EUR	928 015	0.34	100 000	DIAGEO FINANCE PLC 1.000% 18-22/04/2025	EUR	104 008	0.04
1 490 000	BUNDESREPUBLIK DEUTSCHLAND 4.750% 08-04/07/2040	EUR	2 822 269	1.01	190 000	HEATHROW FNDG 1.125% 21-08/10/2030	EUR	187 926	0.07
108 000	COMMERZBANK AG 0.500% 18-28/08/2023	EUR	109 512	0.04	300 000	HEATHROW FNDG 1.500% 20-12/10/2025	EUR	312 805	0.11
274 000	DAIMLER AG 0.750% 21-11/03/2033	EUR	274 922	0.10	207 000	LLOYDS BANK 0.375% 20-28/01/2025	EUR	209 764	0.08
200 000	DEUTSCHE BOERSE 0.000% 21-22/02/2026	EUR	200 760	0.07	187 000	NATL GRID PLC 0.163% 21-20/01/2028	EUR	183 930	0.07
1 860 000	DEUTSCHLAND REP 0.000% 21-15/05/2036	EUR	1 844 729	0.67	395 000	NATWEST MARKETS 0.125% 21-18/06/2026	EUR	393 277	0.14
200 000	DT PFANDBRIEFBAN 0.100% 21-02/02/2026	EUR	199 517	0.07	132 000	RENTOKIL INITIAL 0.875% 19-30/05/2026	EUR	136 233	0.05
218 000	E.ON SE 0.100% 21-19/12/2028	EUR	214 114	0.08	211 000	STELLANTIS NV 0.625% 21-30/03/2027	EUR	211 821	0.08
69 000	E.ON SE 1.000% 20-07/10/2025	EUR	71 791	0.03	300 000	STELLANTIS NV 0.750% 21-18/01/2029	EUR	298 555	0.11
226 000	FRESENIUS MEDICA 1.500% 20-29/05/2030	EUR	240 109	0.09	179 000	STELLANTIS NV 1.250% 21-20/06/2033	EUR	176 613	0.06
200 000	FRESENIUS SE & C 1.625% 20-08/10/2027	EUR	215 086	0.08	132 000	TESCO CORP TREAS 0.375% 21-27/07/2029	EUR	128 797	0.05
200 000	FRESENIUS SE & C 2.875% 19-15/02/2029	EUR	233 351	0.08	210 000	UNILEVER NV 1.250% 20-25/03/2025	EUR	221 065	0.08
100 000	INFINEON TECH 1.125% 20-24/06/2026	EUR	104 437	0.04	121 000	VODAFONE GROUP 0.900% 19-24/11/2026	EUR	125 860	0.05
280 000	KFW 1.250% 16-04/07/2036	EUR	317 775	0.12	300 000	VODAFONE GROUP 1.125% 17-20/11/2025	EUR	314 144	0.11
300 000	MERCK FIN SERVIC 0.375% 19-05/07/2027	EUR	304 649	0.11	130 000	VODAFONE GROUP 4.250% 19-17/09/2050	USD	128 031	0.05
260 000	NORDRHEIN-WEST 1.000% 16-16/10/2046	EUR	283 905	0.10	200 000	WPP FINANCE 2016 1.375% 18-20/03/2025	EUR	209 818	0.08
340 000	NORDRHEIN-WEST 1.650% 17-16/05/2047	EUR	424 354	0.15	372 000	YORKSHRE BLD SOC 0.500% 21-01/07/2028	EUR	372 830	0.14
260 000	NORDRHEIN-WEST 1.750% 17-26/10/2057	EUR	345 744	0.13		<b>Mexico</b>		<b>4 425 701</b>	<b>1.60</b>
1 850 000	UNICREDIT 0.010% 20-15/09/2028	EUR	1 863 947	0.68	400 000	AMERICA MOVIL SA 1.500% 16-10/03/2024	EUR	416 200	0.15
130 000	VOLKSWAGEN BANK 0.750% 17-15/06/2023	EUR	132 118	0.05	4 000 000	PETROLEOS MEXICA 2.500% 17-21/08/2021	EUR	4 009 501	1.45
300 000	VOLKSWAGEN BANK 1.875% 19-31/01/2024	EUR	314 509	0.11		<b>Austria</b>		<b>3 688 230</b>	<b>1.34</b>
223 000	VOLKSWAGEN LEAS 0.000% 21-12/07/2023	EUR	223 238	0.08	100 000	ERSTE GROUP 0.375% 19-16/04/2024	EUR	101 531	0.04
298 000	VOLKSWAGEN LEAS 0.375% 21-20/07/2026	EUR	298 748	0.11	211 000	OMV AG 1.000% 17-14/12/2026	EUR	221 128	0.08
200 000	VOLKSWAGEN LEAS 2.625% 14-15/01/2024	EUR	213 543	0.08	220 000	REPUBLIC OF AUSTRIA 1.500% 16-20/02/2047	EUR	269 385	0.10
100 000	VONOVIA SE 1.500% 21-14/06/2041	EUR	100 902	0.04	790 000	REPUBLIC OF AUSTRIA 2.400% 13-23/05/2034	EUR	1 014 773	0.37
	<b>Luxembourg</b>		<b>7 971 190</b>	<b>2.89</b>	250 000	REPUBLIC OF AUSTRIA 3.150% 12-20/06/2044	EUR	396 436	0.14
100 000	BECTON DICKINSON 1.213% 21-12/02/2036	EUR	98 818	0.04	530 000	REPUBLIC OF AUSTRIA 3.800% 12-26/01/2062	EUR	1 098 989	0.40
153 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	152 818	0.06	300 000	REPUBLIC OF AUSTRIA 4.150% 07-15/03/2037	EUR	479 197	0.17
400 000	CNH IND FIN 1.625% 19-03/07/2029	EUR	424 551	0.15	100 000	UNIQA INSURANCE 1.375% 20-09/07/2030	EUR	106 791	0.04
2 000 000	EIB 4.000% 05-15/10/2037	EUR	3 156 260	1.14		<b>Portugal</b>		<b>3 606 855</b>	<b>1.30</b>
1 200 000	ESM 1.800% 17-02/11/2046	EUR	1 547 108	0.56	2 000 000	PORTUGUESE OTS 1.950% 19-15/06/2029	EUR	2 297 660	0.82
500 000	EUROFINS SCIEN 0.875% 21-19/05/2031	EUR	495 311	0.18	250 000	PORTUGUESE OTS 2.875% 16-21/07/2026	EUR	290 728	0.11
187 000	HEIDELCEMENT FIN 1.125% 19-01/12/2027	EUR	196 161	0.07	70 000	PORTUGUESE OTS 3.875% 14-15/02/2030	EUR	92 271	0.03
100 000	LOGICOR FIN 0.875% 21-14/01/2031	EUR	96 590	0.04	110 000	PORTUGUESE OTS 4.100% 06-15/04/2037	EUR	164 960	0.06
322 000	LUXEMBOURG GOVT 0.000% 19-13/11/2026	EUR	328 341	0.12	470 000	PORTUGUESE OTS 4.100% 15-15/02/2045	EUR	761 236	0.28
287 000	MEDTRONIC GLOBAL 0.000% 20-15/10/2025	EUR	287 514	0.10					

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS SICAV Euro Bond Opportunities

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Egypt</i>		<i>3 081 422</i>	<i>1.11</i>		<i>Switzerland</i>		<i>390 862</i>	<i>0.14</i>
3 330 000	ARAB REP EGYPT 7.600% 19-01/03/2029	USD	3 081 422	1.11	100 000	CREDIT SUISSE 0.625% 21-18/01/2033	EUR	93 938	0.03
	<i>Hungary</i>		<i>2 464 191</i>	<i>0.88</i>	300 000	UBS GROUP 0.250% 21-24/02/2028	EUR	296 924	0.11
2 514 000	HUNGARY 0.500% 20-18/11/2030	EUR	2 464 191	0.88		<i>Cyprus</i>		<i>390 443</i>	<i>0.14</i>
	<i>Finland</i>		<i>1 949 656</i>	<i>0.71</i>	400 000	AROUNDTOWN SA 0.000% 20-16/07/2026	EUR	390 443	0.14
850 000	FINNISH GOVT 0.250% 20-15/09/2040	EUR	825 688	0.30		<i>Sri Lanka</i>		<i>340 511</i>	<i>0.12</i>
240 000	FINNISH GOVT 1.125% 18-15/04/2034	EUR	269 165	0.10	650 000	REP OF SRI LANKA 6.750% 18-18/04/2028	USD	340 511	0.12
120 000	FINNISH GOVT 2.625% 12-04/07/2042	EUR	174 364	0.06		<i>Australia</i>		<i>238 308</i>	<i>0.09</i>
189 000	NORDEA BANK ABP 0.500% 21-19/03/2031	EUR	188 542	0.07	242 000	MACQUARIE GROUP 0.350% 20-03/03/2028	EUR	238 308	0.09
130 000	SAMPO OYJ 1.000% 16-18/09/2023	EUR	134 093	0.05		<i>Slovenia</i>		<i>191 230</i>	<i>0.07</i>
100 000	STORA ENSO OYJ 0.625% 20-02/12/2030	EUR	99 416	0.04	160 000	REP OF SLOVENIA 1.750% 16-03/11/2040	EUR	191 230	0.07
263 000	UPM-KYMMENE OYJ 0.500% 21-22/03/2031	EUR	258 388	0.09		<b>Floating rate bonds</b>		<b>15 323 318</b>	<b>5.57</b>
	<i>Ireland</i>		<i>1 726 364</i>	<i>0.62</i>		<i>France</i>		<i>3 011 237</i>	<i>1.09</i>
174 000	CCEP FINANCE IRE 0.000% 21-06/09/2025	EUR	174 027	0.06	200 000	ARKEMA 20-31/12/2060 FRN	EUR	201 286	0.07
164 000	CCEP FINANCE IRE 0.500% 21-06/09/2029	EUR	163 664	0.06	347 000	AXA SA 21-07/10/2041 FRN	EUR	346 215	0.13
236 000	CLOVERIE PLC 1.500% 18-15/12/2028	EUR	257 152	0.09	100 000	BNP PARIBAS 21-13/04/2027 FRN	EUR	99 247	0.04
145 000	FCA BANK IE 0.000% 21-16/04/2024	EUR	144 922	0.05	100 000	CREDIT AGRICOLE ASSURANCES 18-29/01/2048 FRN	EUR	106 907	0.04
100 000	FCA BANK IE 0.125% 20-16/11/2023	EUR	100 291	0.04	300 000	ENGIE 20-31/12/2060 FRN	EUR	300 657	0.11
334 000	FCA BANK IE 0.500% 19-13/09/2024	EUR	338 477	0.12	200 000	MUTUELLE ASSUR 21-21/06/2052 FRN	EUR	201 625	0.07
111 000	FCA BANK IE 1.250% 19-21/06/2022	EUR	112 445	0.04	200 000	ORANGE 14-29/12/2049 FRN	EUR	224 230	0.08
132 000	FRESENIUS FIN IR 0.500% 21-01/10/2028	EUR	131 879	0.05	200 000	ORANGE 20-15/10/2169 FRN	EUR	204 110	0.07
200 000	HAMMERSON IRLND 1.750% 21-03/06/2027	EUR	200 173	0.07	100 000	ORANGE 21-31/12/2061 FRN	EUR	98 508	0.04
103 000	RYANAIR DAC 0.875% 21-25/05/2026	EUR	103 334	0.04	100 000	SCOR SE 20-17/09/2051 FRN	EUR	99 853	0.04
	<i>Bahrain</i>		<i>1 400 877</i>	<i>0.51</i>	200 000	SOCIETE GENERALE 20-22/09/2028 FRN	EUR	203 026	0.07
1 480 000	BAHRAIN 7.000% 16-12/10/2028	USD	1 400 877	0.51	200 000	SOCIETE GENERALE 20-24/11/2030 FRN	EUR	199 637	0.07
	<i>Sweden</i>		<i>1 390 404</i>	<i>0.51</i>	200 000	SOCIETE GENERALE 21-12/06/2029 FRN	EUR	195 428	0.07
135 000	ERICSSON LM 1.000% 21-26/05/2029	EUR	135 845	0.05	300 000	SUEZ 19-31/12/2059 FRN	EUR	301 596	0.11
200 000	SKANDINAV ENSKIL 0.375% 21-21/06/2028	EUR	199 120	0.07	229 000	TOTAL SE 21-31/12/2061 FRN	EUR	228 912	0.08
189 000	SKF AB 0.250% 21-15/02/2031	EUR	181 487	0.07		<i>The Netherlands</i>		<i>2 427 801</i>	<i>0.89</i>
300 000	SWEDBANK AB 0.250% 19-09/10/2024	EUR	302 499	0.11	200 000	ABERTIS FINANCE 21-31/12/2061 FRN	EUR	198 062	0.07
200 000	TELE2 AB 0.750% 21-23/03/2031	EUR	197 768	0.07	100 000	ASR NEDERLAND NV 19-02/05/2049 FRN	EUR	111 858	0.04
249 000	TELIA CO AB 0.125% 20-27/11/2030	EUR	239 039	0.09	100 000	IBERDROLA INTL 21-31/12/2061 FRN	EUR	100 384	0.04
135 000	VOLVO TREAS AB 0.000% 21-18/05/2026	EUR	134 646	0.05	100 000	IBERDROLA INTL 21-31/12/2061 FRN	EUR	100 867	0.04
	<i>Dominican Republic</i>		<i>1 270 111</i>	<i>0.46</i>	100 000	ING GROEP NV 21-09/06/2032 FRN	EUR	99 949	0.04
1 330 000	REP OF DOMINICAN 6.000% 18-19/07/2028	USD	1 270 111	0.46	130 000	NN GROUP NV 17-13/01/2048 FRN	EUR	154 801	0.06
	<i>Canada</i>		<i>1 225 182</i>	<i>0.45</i>	309 000	REPSOL INTL FIN 21-31/12/2061 FRN	EUR	310 532	0.11
830 000	HUDBAY MINERALS 4.500% 21-01/04/2026	USD	704 615	0.26	100 000	TELEFONICA EUROP 21-31/12/2061 FRN	EUR	97 639	0.04
470 000	TECK RESOURCES 6.250% 11-15/07/2041	USD	520 567	0.19	200 000	VOLKSWAGEN INTERNATION FN 15-29/12/2049 FRN	EUR	202 791	0.07
	<i>Japan</i>		<i>1 103 390</i>	<i>0.41</i>	300 000	VOLKSWAGEN INTERNATION FN 17-31/12/2049 FRN	EUR	308 483	0.11
100 000	ASAHI GROUP 0.010% 21-19/04/2024	EUR	100 246	0.04	200 000	VOLKSWAGEN INTFN 15-29/12/2049 FRN	EUR	219 420	0.08
100 000	NIDEC CORP 0.046% 21-30/03/2026	EUR	99 930	0.04	300 000	VOLKSWAGEN INTFN 20-31/12/2060 FRN	EUR	323 792	0.12
165 000	NISSAN MOTOR CO 2.652% 20-17/03/2026	EUR	179 730	0.07	200 000	WINTERSHALL FIN 21-20/07/2169 FRN	EUR	199 223	0.07
119 000	NTT FINANCE 0.342% 21-03/03/2030	EUR	118 430	0.04		<i>United States of America</i>		<i>1 549 404</i>	<i>0.56</i>
710 000	TAKEDA PHARM 3.175% 20-09/07/2050	USD	605 054	0.22	100 000	AT&T INC 18-05/09/2023 FRN	EUR	102 404	0.04
	<i>China</i>		<i>895 775</i>	<i>0.33</i>	271 000	BANK OF AMER CRP 21-22/03/2031 FRN	EUR	270 007	0.10
1 600 000	CHINA EVERGRANDE 8.750% 17-28/06/2025	USD	895 775	0.33	259 000	GOLDMAN SACHS GP 21-30/04/2024 FRN	EUR	259 112	0.09
	<i>Slovakia</i>		<i>428 484</i>	<i>0.16</i>	313 000	JPMORGAN CHASE 21-17/02/2033 FRN	EUR	305 023	0.11
180 000	SLOVAKIA GOVT 1.625% 16-21/01/2031	EUR	209 287	0.08					
170 138	SLOVAKIA GOVT 3.625% 14-16/01/2029	EUR	219 197	0.08					

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# BNP PARIBAS FUNDS SICAV Euro Bond Opportunities

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
101 000	MORGAN STANLEY 19-26/07/2024 FRN	EUR	102 593	0.04					
237 000	MORGAN STANLEY 21-07/02/2031 FRN	EUR	232 468	0.08					
277 000	MORGAN STANLEY 21-29/10/2027 FRN	EUR	277 797	0.10					
	<i>Italy</i>		<i>1 284 087</i>	<i>0.45</i>					
269 000	ENEL SPA 21-31/12/2061 FRN	EUR	265 548	0.10					
265 000	ENEL SPA 21-31/12/2061 FRN	EUR	260 362	0.09					
118 000	ENI SPA 20-31/12/2060 FRN	EUR	123 819	0.04					
202 000	ENI SPA 21-31/12/2061 FRN	EUR	201 648	0.07					
200 000	UNICREDIT SPA 20-15/01/2032 FRN	EUR	204 311	0.07					
228 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	228 399	0.08					
	<i>Germany</i>		<i>821 043</i>	<i>0.30</i>					
100 000	ALLIANZ SE 15-07/07/2045 FRN	EUR	106 873	0.04					
100 000	COMMERZBANK AG 20-24/03/2026 FRN	EUR	101 790	0.04					
200 000	DEUTSCHE BANK AG 21-17/02/2027 FRN	EUR	201 161	0.07					
300 000	DEUTSCHE BANK AG 21-17/02/2032 FRN	EUR	304 035	0.11					
100 000	TALANX AG 17-05/12/2047 FRN	EUR	107 184	0.04					
	<i>United Kingdom</i>		<i>819 137</i>	<i>0.30</i>					
185 000	BARCLAYS PLC 21-12/05/2032 FRN	EUR	186 455	0.07					
366 000	BP CAPITAL PLC 20-22/06/2169 FRN	EUR	390 774	0.14					
132 000	NATWEST GROUP 21-26/02/2030 FRN	EUR	131 996	0.05					
100 000	SWISS RE FIN UK 20-04/06/2052 FRN	EUR	109 912	0.04					
	<i>Argentina</i>		<i>810 105</i>	<i>0.29</i>					
3 035 400	ARGENTINA 20-09/07/2035 SR	USD	810 105	0.29					
	<i>Spain</i>		<i>795 603</i>	<i>0.29</i>					
100 000	BANCO SABADELL 21-16/06/2028 FRN	EUR	98 475	0.04					
100 000	BANCO SANTANDER 21-24/06/2029 FRN	EUR	99 863	0.04					
200 000	BANKINTER SA 21-23/12/2032 FRN	EUR	200 341	0.07					
200 000	CAIXABANK 20-18/11/2026 FRN	EUR	200 091	0.07					
200 000	CAIXABANK 21-09/02/2029 FRN	EUR	196 833	0.07					
	<i>Australia</i>		<i>607 098</i>	<i>0.22</i>					
100 000	AUSNET SERVICES 21-11/03/2081 FRN	EUR	101 661	0.04					
228 000	AUST & NZ BANK 21-05/05/2031 FRN	EUR	226 997	0.08					
279 000	WESTPAC BANKING 21-13/05/2031 FRN	EUR	278 440	0.10					
	<i>Cyprus</i>		<i>518 778</i>	<i>0.19</i>					
319 000	AROUNDTOWN SA 19-12/01/2168 FRN	EUR	326 511	0.12					
200 000	AROUNDTOWN SA 21-31/12/2061 FRN	EUR	192 267	0.07					
	<i>Ireland</i>		<i>510 356</i>	<i>0.19</i>					
300 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	300 609	0.11					
211 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	209 747	0.08					
	<i>Belgium</i>		<i>399 891</i>	<i>0.15</i>					
400 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	399 891	0.15					
	<i>Sweden</i>		<i>371 945</i>	<i>0.14</i>					
373 000	NORDEA BANK AB 21-18/08/2031 FRN	EUR	371 945	0.14					
	<i>Austria</i>		<i>302 779</i>	<i>0.11</i>					
100 000	ERSTE GROUP 20-08/09/2031 FRN	EUR	103 477	0.04					
200 000	RAIFFEISEN BK IN 21-17/06/2033 FRN	EUR	199 302	0.07					
	<i>Japan</i>		<i>300 691</i>	<i>0.11</i>					
300 000	MITSUB UFJ FIN 21-08/06/2027 FRN	EUR	300 691	0.11					
	<i>Denmark</i>		<i>300 011</i>	<i>0.11</i>					
200 000	DANSKE BANK A/S 21-09/06/2029 FRN	EUR	200 041	0.07					
100 000	NYKREDIT 21-28/07/2031 FRN	EUR	99 970	0.04					
	<i>Norway</i>		<i>295 606</i>	<i>0.11</i>					
300 000	DNB BANK ASA 21-23/02/2029 FRN	EUR	295 606	0.11					
	<i>Switzerland</i>		<i>197 746</i>	<i>0.07</i>					
200 000	UBS GROUP 20-05/11/2028 FRN	EUR	197 746	0.07					
	<b>Floating rate notes</b>		<b>11 226 151</b>	<b>4.07</b>					
	<i>United States of America</i>		<i>11 226 151</i>	<i>4.07</i>					
661 795	CAS 2016-C04 1M2 16-25/01/2029	USD	582 486	0.21					
603 148	CAS 2016-C05 2M2 16-25/01/2029 FRN	USD	532 533	0.19					
801 890	CAS 2016-C06 1M2 16-25/04/2029 FRN	USD	702 901	0.26					
684 926	CAS 2017-C01 1M2 17-25/07/2029 FRN	USD	599 600	0.22					
2 300 000	FREMF 2016-K60 B 16-25/12/2049 FRN	USD	2 102 015	0.76					
900 000	FREMF 2017-K68 B 17-25/10/2049 FRN	USD	838 399	0.30					
1 300 000	FREMF 2018-K82 B 18-25/09/2028 FRN	USD	1 234 560	0.45					
1 478 415	IHSFR 2018-SFR4 D 18-17/01/2038 FRN	USD	1 248 993	0.45					
583 666	STACR 2016-DNA1 M3 16-25/07/2028 FRN	USD	515 623	0.19					
749 316	STACR 2016-DNA4 M3 16-25/03/2029	USD	654 312	0.24					
971 630	STACR 2016-HQA4 M3 16-25/04/2029 FRN	USD	853 496	0.31					
472 791	STACR 2017-DNA1 M2 17-25/07/2029 FRN	USD	413 017	0.15					
1 100 000	STACR 2017-DNA3 M2 17-25/03/2030 FRN	USD	948 216	0.34					
	<b>Money Market Instruments</b>		<b>1 252 611</b>	<b>0.45</b>					
	<i>Italy</i>		<i>1 252 611</i>	<i>0.45</i>					
1 250 000	ITALY CTZS 0.000% 19-29/11/2021	EUR	1 252 611	0.45					
	<b>Shares/Units in investment funds</b>		<b>26 686 022</b>	<b>9.67</b>					
	<i>Luxembourg</i>		<i>18 616 197</i>	<i>6.75</i>					
15 428.00	BNP PARIBAS FLEXI I ABS EUROPE IG XCA	EUR	18 616 197	6.75					
	<i>France</i>		<i>8 069 825</i>	<i>2.92</i>					
810.51	BNP PARIBAS INVEST 3 MOIS - X	EUR	8 069 825	2.92					
	<b>Total securities portfolio</b>		<b>260 651 358</b>	<b>94.61</b>					

# BNP PARIBAS FUNDS SICAV Euro Corporate Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Bonds</b>			<b>1 082 393 930</b>	<b>63.64</b>					
<i>United States of America</i>									
10 000 000	ABBVIE INC 1.375% 16-17/05/2024	EUR	10 376 264	0.61	5 000 000	ENGIE 1.750% 20-27/03/2028	EUR	5 493 549	0.32
5 000 000	AMERICAN INTERNATIONAL GROUP 1.875% 17-21/06/2027	EUR	5 399 861	0.32	2 500 000	FAURECIA 2.375% 19-15/06/2027	EUR	2 557 084	0.15
4 700 000	AT&T INC 1.600% 20-19/05/2028	EUR	5 035 828	0.30	2 500 000	FAURECIA 2.375% 21-15/06/2029	EUR	2 545 094	0.15
6 300 000	AT&T INC 1.800% 18-05/09/2026	EUR	6 783 327	0.40	1 100 000	GECINA 2.875% 13-30/05/2023	EUR	1 158 442	0.07
5 336 000	BOOKING HLDS INC 0.500% 21-08/03/2028	EUR	5 373 192	0.32	3 600 000	HOLDING DINFRA 0.625% 21-14/09/2028	EUR	3 566 262	0.21
6 768 000	BORGWARNER INC 1.000% 21-19/05/2031	EUR	6 808 202	0.40	10 000 000	HOLDING DINFRA 1.625% 20-18/09/2029	EUR	10 529 567	0.62
2 500 000	BOSTON SCIENTIFC 0.625% 19-01/12/2027	EUR	2 533 804	0.15	5 000 000	ICADE SANTE SAS 0.875% 19-04/11/2029	EUR	5 038 797	0.30
3 000 000	DANAHER CORP 2.100% 20-30/09/2026	EUR	3 300 315	0.19	9 000 000	JCDECAUX SA 2.625% 20-24/04/2028	EUR	10 013 468	0.59
5 900 000	DIGITAL EURO FIN 1.125% 19-09/04/2028	EUR	6 093 465	0.36	3 000 000	LA MONDIALE 2.125% 20-23/06/2031	EUR	3 144 074	0.18
3 000 000	DIGITAL EURO FIN 2.500% 19-16/01/2026	EUR	3 294 921	0.19	3 700 000	MUTUELLE ASSUR 0.625% 21-21/06/2027	EUR	3 677 364	0.22
2 000 000	ELI LILLY & CO 1.625% 15-02/06/2026	EUR	2 153 926	0.13	4 200 000	ORANGE 0.750% 21-29/06/2034	EUR	4 229 097	0.25
3 684 000	EQUINIX INC 0.250% 21-15/03/2027	EUR	3 656 000	0.21	1 800 000	PSA BANQUE FRANC 0.000% 21-22/01/2025	EUR	1 794 913	0.11
3 351 000	FEDEX CORP 0.450% 21-04/05/2029	EUR	3 336 309	0.20	3 736 000	RCI BANQUE 1.625% 18-26/05/2026	EUR	3 947 845	0.23
5 000 000	GEN ELECTRIC CO 0.875% 17-17/05/2025	EUR	5 132 550	0.30	5 000 000	URW 0.625% 20-04/05/2027	EUR	5 056 808	0.30
7 000 000	GEN ELECTRIC CO 1.500% 17-17/05/2029	EUR	7 382 815	0.43	5 000 000	VALEO SA 1.500% 18-18/06/2025	EUR	5 150 001	0.30
2 500 000	GEN ELECTRIC CO 1.875% 15-28/05/2027	EUR	2 694 543	0.16	<i>United Kingdom</i>				
3 849 000	GEN MOTORS FIN 0.600% 21-20/05/2027	EUR	3 833 186	0.23	6 270 000	ASTRAZENECA PLC 0.375% 21-03/06/2029	EUR	6 265 302	0.37
5 000 000	GEN MOTORS FIN 0.850% 20-26/02/2026	EUR	5 085 707	0.30	3 000 000	BG ENERGY CAP 2.250% 14-21/11/2029	EUR	3 427 492	0.20
8 000 000	GEN MOTORS FIN 2.200% 19-01/04/2024	EUR	8 448 419	0.50	5 000 000	BP CAPITAL PLC 0.831% 19-08/11/2027	EUR	5 151 785	0.30
7 500 000	GOLDMAN SACHS GP 0.250% 21-26/01/2028	EUR	7 366 722	0.43	5 000 000	BP CAPITAL PLC 1.573% 15-16/02/2027	EUR	5 368 909	0.32
2 500 000	IBM CORP 0.300% 20-11/02/2028	EUR	2 504 725	0.15	5 000 000	BRITISH TELECOMM 0.500% 19-12/09/2025	EUR	5 064 201	0.30
2 000 000	IBM CORP 0.875% 19-31/01/2025	EUR	2 068 803	0.12	8 450 000	COCA-COLA EURO 1.750% 20-27/03/2026	EUR	9 091 440	0.53
5 424 000	JOHNSON CONTROLS 0.375% 20-15/09/2027	EUR	5 431 974	0.32	5 000 000	FIAT CHRYSLER AU 3.750% 16-29/03/2024	EUR	5 497 645	0.32
7 418 000	MONDELEZ INT INC 0.250% 21-17/03/2028	EUR	7 362 462	0.43	10 441 000	HEATHROW FNDG 1.500% 20-12/10/2025	EUR	10 886 656	0.64
5 000 000	MORGAN STANLEY 1.750% 15-30/01/2025	EUR	5 314 447	0.31	4 500 000	ITV PLC 1.375% 19-26/09/2026	EUR	4 698 486	0.28
4 234 000	MYLAN INC 2.125% 18-23/05/2025	EUR	4 514 835	0.27	8 996 000	NATL GRID PLC 0.163% 21-20/01/2028	EUR	8 848 316	0.52
5 400 000	MYLAN NV 2.250% 16-22/11/2024	EUR	5 764 584	0.34	15 806 000	NATWEST MARKETS 0.125% 21-18/06/2026	EUR	15 737 064	0.92
10 000 000	MYLAN NV 3.125% 16-22/11/2028	EUR	11 608 811	0.68	3 859 000	STELLANTIS NV 0.750% 21-18/01/2029	EUR	3 840 409	0.23
2 500 000	STRYKER CORP 0.250% 19-03/12/2024	EUR	2 523 999	0.15	7 000 000	TESCO CORP TREAS 0.875% 19-29/05/2026	EUR	7 192 290	0.42
2 778 000	THERMO FISHER 0.500% 19-01/03/2028	EUR	2 805 668	0.16	4 661 000	UBS AG LONDON 0.010% 21-29/06/2026	EUR	4 654 078	0.27
4 700 000	VERIZON COMM INC 0.375% 21-22/03/2029	EUR	4 654 174	0.27	2 500 000	VODAFONE GROUP 1.600% 16-29/07/2031	EUR	2 713 246	0.16
5 000 000	VERIZON COMM INC 0.875% 16-02/04/2025	EUR	5 162 511	0.30	12 425 000	YORKSHIRE BLD SOC 0.500% 21-01/07/2028	EUR	12 452 714	0.73
8 900 000	VERIZON COMM INC 1.300% 20-18/05/2033	EUR	9 160 295	0.54	<i>The Netherlands</i>				
7 500 000	ZIMMER BIOMET 1.164% 19-15/11/2027	EUR	7 805 612	0.46	5 300 000	ABN AMRO BANK NV 1.250% 20-28/05/2025	EUR	5 535 079	0.33
<i>France</i>					3 002 000	CONTI-GUMMI FIN 2.125% 20-27/11/2023	EUR	3 151 396	0.19
8 000 000	AIRBUS SE 2.000% 20-07/04/2028	EUR	8 839 937	0.52	5 555 000	DAIMLER INTL FIN 0.250% 19-06/11/2023	EUR	5 601 157	0.33
6 700 000	BANQ FED CRD MUT 0.625% 21-03/11/2028	EUR	6 709 503	0.39	2 500 000	DEUTSCHE TEL FIN 1.375% 18-01/12/2025	EUR	2 655 626	0.16
2 500 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	2 559 562	0.15	13 000 000	EASYJET FINCO 1.875% 21-03/03/2028	EUR	13 019 505	0.77
10 100 000	BPCE 0.625% 20-28/04/2025	EUR	10 347 320	0.61	20 025 000	ENEL FIN INTL NV 0.000% 21-17/06/2027	EUR	19 779 881	1.15
3 000 000	CARMILA SA 1.625% 21-01/04/2029	EUR	2 975 597	0.17	6 224 000	EURONEXT NV 0.125% 21-17/05/2026	EUR	6 237 278	0.37
4 500 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	4 506 254	0.26	4 000 000	FRESENIUS FIN 4.000% 14-01/02/2024	EUR	4 411 090	0.26
5 300 000	CNP ASSURANCES 0.375% 20-08/03/2028	EUR	5 184 761	0.30	6 543 000	JDE PEETS NV 0.000% 21-16/01/2026	EUR	6 501 190	0.38
12 400 000	CRED AGRICOLE SA 0.375% 21-20/04/2028	EUR	12 264 596	0.72	7 090 000	JDE PEETS NV 0.500% 21-16/01/2029	EUR	7 036 787	0.41
4 300 000	CRED AGRICOLE SA 2.000% 19-25/03/2029	EUR	4 634 544	0.27	2 952 000	LSEG NTHRLND BV 0.000% 21-06/04/2025	EUR	2 950 520	0.17
					4 960 000	PHILIPS NV 1.375% 20-30/03/2025	EUR	5 211 171	0.31
					9 555 000	RECKITT BEN TSY 0.375% 20-19/05/2026	EUR	9 710 790	0.57
					5 000 000	REDEXIS GAS FIN 1.875% 15-27/04/2027	EUR	5 360 766	0.32
					5 500 000	WINTERSHALL FIN 1.823% 19-25/09/2031	EUR	5 684 657	0.33

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Euro Corporate Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Italy</i>		<i>99 464 980</i>	<i>5.84</i>					
1 948 000	ASSICURAZIONI 1.713% 21-30/06/2032	EUR	1 947 514	0.11	7 000 000	BANCO SABADELL 5.625% 16-06/05/2026	EUR	8 152 593	0.48
2 869 000	ASSICURAZIONI 3.875% 19-29/01/2029	EUR	3 378 416	0.20	10 000 000	BANCO SANTANDER 0.300% 19-04/10/2026	EUR	10 068 220	0.59
5 655 000	ENI SPA 0.375% 21-14/06/2028	EUR	5 669 191	0.33	6 000 000	BANCO SANTANDER 1.625% 20-22/10/2030	EUR	6 177 536	0.36
2 500 000	INTESA SANPAOLO 0.625% 21-24/02/2026	EUR	2 495 456	0.15	12 000 000	BANKIA 1.125% 19-12/11/2026	EUR	12 376 252	0.73
13 297 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	13 360 427	0.79	2 700 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	2 717 130	0.16
8 000 000	INTESA SANPAOLO 1.350% 21-24/02/2031	EUR	7 977 417	0.47	10 000 000	CAIXABANK 0.750% 18-18/04/2023	EUR	10 160 668	0.60
20 000 000	INTESA SANPAOLO 2.925% 20-14/10/2030	EUR	21 269 535	1.24	6 000 000	CELLNEX FINANCE 0.750% 21-15/11/2026	EUR	5 948 182	0.35
3 000 000	SNAM 0.000% 20-07/12/2028	EUR	2 899 682	0.17	5 300 000	INMOBILIARIA COL 0.750% 21-22/06/2029	EUR	5 249 680	0.31
2 962 000	SNAM 0.625% 21-30/06/2031	EUR	2 932 160	0.17	5 000 000	MADRILENA RED FI 1.375% 17-11/04/2025	EUR	5 156 534	0.30
6 774 000	SNAM SPA 0.875% 16-25/10/2026	EUR	7 009 882	0.41	7 000 000	MERLIN PROPRTIE 1.375% 21-01/06/2030	EUR	6 938 880	0.41
5 000 000	TERNA SPA 0.375% 20-25/09/2030	EUR	4 899 860	0.29		<i>Japan</i>		<i>52 012 552</i>	<i>3.05</i>
3 246 000	TERNA SPA 0.375% 21-23/06/2029	EUR	3 242 150	0.19	1 425 000	ASAHI GROUP 0.010% 21-19/04/2024	EUR	1 428 509	0.08
5 000 000	TERNA SPA 1.000% 19-10/04/2026	EUR	5 218 964	0.31	5 499 000	ASAHI GROUP 0.155% 20-23/10/2024	EUR	5 529 764	0.33
6 000 000	UNICREDIT SPA 0.850% 21-19/01/2031	EUR	5 889 914	0.35	13 664 000	MIZUHO FINANCIAL 0.184% 21-13/04/2026	EUR	13 665 019	0.80
10 000 000	UNIPOL GRUPPO 3.500% 17-29/11/2027	EUR	11 274 412	0.66	6 000 000	NISSAN MOTOR CO 2.652% 20-17/03/2026	EUR	6 535 626	0.38
	<i>Germany</i>		<i>96 620 136</i>	<i>5.70</i>	3 400 000	NISSAN MOTOR CO 3.201% 20-17/09/2028	EUR	3 846 715	0.23
7 100 000	ALBEMARLE NH 1.625% 19-25/11/2028	EUR	7 592 567	0.45	3 982 000	NTT FINANCE 0.010% 21-03/03/2025	EUR	3 992 610	0.23
7 500 000	COMMERZBANK AG 0.875% 20-22/01/2027	EUR	7 622 057	0.45	4 464 000	NTT FINANCE 0.342% 21-03/03/2030	EUR	4 442 632	0.26
4 000 000	COMMERZBANK AG 4.000% 17-30/03/2027	EUR	4 595 320	0.27	7 500 000	SUMITOMO MITSUI 0.303% 20-28/10/2027	EUR	7 447 933	0.44
15 000 000	DEUTSCHE BANK AG 1.625% 20-20/01/2027	EUR	15 763 516	0.92	5 000 000	TAKEDA PHARM 0.750% 20-09/07/2027	EUR	5 123 744	0.30
5 000 000	DEUTSCHE BANK AG 4.500% 16-19/05/2026	EUR	5 760 406	0.34		<i>Sweden</i>		<i>35 454 857</i>	<i>2.09</i>
2 800 000	DEUTSCHE WOHNEN 1.000% 20-30/04/2025	EUR	2 899 820	0.17	4 527 000	ERICSSON LM 1.000% 21-26/05/2029	EUR	4 555 320	0.27
2 500 000	E.ON SE 0.000% 19-28/08/2024	EUR	2 508 423	0.15	7 000 000	MOLNLYCKE HLD 0.875% 19-05/09/2029	EUR	7 023 048	0.41
3 159 000	FRESENIUS MEDICA 1.500% 20-29/05/2030	EUR	3 356 213	0.20	5 000 000	MOLNLYCKE HLD 1.750% 15-28/02/2024	EUR	5 230 166	0.31
3 300 000	FRESENIUS SE & C 0.750% 20-15/01/2028	EUR	3 361 807	0.20	2 500 000	SCANIA CV AB 2.250% 20-03/06/2025	EUR	2 704 172	0.16
12 090 000	HOCHTIEF AKTIENG 0.625% 21-26/04/2029	EUR	11 844 307	0.70	8 000 000	SKANDINAV ENSKIL 0.375% 20-11/02/2027	EUR	8 051 820	0.47
7 000 000	INFINEON TECH 1.125% 20-24/06/2026	EUR	7 310 614	0.43	4 000 000	TELIA CO AB 0.125% 20-27/11/2030	EUR	3 839 983	0.23
3 500 000	LEG IMMOB SE 0.750% 21-30/06/2031	EUR	3 493 435	0.21	4 061 000	VOLVO TREAS AB 0.000% 21-18/05/2026	EUR	4 050 348	0.24
12 993 000	VOLKSWAGEN LEAS 0.000% 21-19/07/2024	EUR	12 979 641	0.76		<i>Ireland</i>		<i>30 647 483</i>	<i>1.81</i>
2 000 000	VONOVIA SE 0.375% 21-16/06/2027	EUR	2 001 289	0.12	4 377 000	FCA BANK IE 0.000% 21-16/04/2024	EUR	4 374 651	0.26
1 000 000	VONOVIA SE 1.500% 21-14/06/2041	EUR	1 009 025	0.06	4 204 000	FCA BANK IE 0.500% 20-18/09/2023	EUR	4 248 334	0.25
4 500 000	ZF FINANCE GMBH 2.000% 21-06/05/2027	EUR	4 521 696	0.27	4 783 000	HAMMERSON IRLND 1.750% 21-03/06/2027	EUR	4 787 144	0.28
	<i>Luxembourg</i>		<i>95 669 982</i>	<i>5.62</i>	5 051 000	RYANAIR DAC 0.875% 21-25/05/2026	EUR	5 067 361	0.30
14 571 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	14 553 654	0.86	11 000 000	SMURFIT KAPPA AQ 2.875% 18-15/01/2026	EUR	12 169 993	0.72
3 000 000	CNH IND FIN 1.625% 19-03/07/2029	EUR	3 184 132	0.19		<i>Denmark</i>		<i>13 946 770</i>	<i>0.82</i>
5 743 000	EUROFINS SCIEN 0.875% 21-19/05/2031	EUR	5 689 140	0.33	5 900 000	CARLSBERG BREW 0.625% 20-09/03/2030	EUR	5 940 286	0.35
4 207 000	EUROFINS SCIEN 2.125% 17-25/07/2024	EUR	4 451 075	0.26	3 000 000	DANSKE BANK A/S 1.500% 20-02/09/2030	EUR	3 070 794	0.18
16 500 000	LOGICOR FIN 1.625% 19-15/07/2027	EUR	17 371 367	1.01	5 000 000	NYKREDIT 0.375% 21-17/01/2028	EUR	4 935 690	0.29
3 500 000	LOGICOR FIN 3.250% 18-13/11/2028	EUR	4 065 276	0.24		<i>Portugal</i>		<i>9 132 748</i>	<i>0.54</i>
10 595 000	MEDTRONIC GLOBAL 0.000% 20-15/10/2025	EUR	10 613 960	0.62	8 500 000	EDP SA 1.625% 20-15/04/2027	EUR	9 132 748	0.54
11 836 000	NESTLE FIN INTL 0.000% 21-14/06/2026	EUR	11 860 796	0.70		<i>Belgium</i>		<i>7 798 595</i>	<i>0.45</i>
5 829 000	PROLOGIS INTL II 0.750% 21-23/03/2033	EUR	5 700 721	0.34	2 500 000	AB INBEV SA/NV 2.125% 20-02/12/2027	EUR	2 796 795	0.16
11 200 000	REPSOL EUROPE 0.375% 21-06/07/2029	EUR	11 127 200	0.65	5 000 000	KBC GROUP NV 0.750% 21-31/05/2031	EUR	5 001 800	0.29
3 500 000	TRATON FINANCE 0.125% 21-24/03/2025	EUR	3 507 307	0.21		<i>Austria</i>		<i>6 942 348</i>	<i>0.41</i>
3 500 000	TRATON FINANCE 1.250% 21-24/03/2033	EUR	3 545 354	0.21	7 000 000	ERSTE GROUP 0.125% 21-17/05/2028	EUR	6 942 348	0.41
	<i>Spain</i>		<i>89 521 675</i>	<i>5.27</i>		<i>Australia</i>		<i>5 375 352</i>	<i>0.32</i>
5 000 000	ABERTIS INFRAEST 1.125% 19-26/03/2028	EUR	5 103 874	0.30	5 000 000	TELSTRA CORP LTD 1.375% 19-26/03/2029	EUR	5 375 352	0.32
6 000 000	AMADEUS IT GROUP 1.875% 20-24/09/2028	EUR	6 409 018	0.38		<i>Norway</i>		<i>5 369 925</i>	<i>0.32</i>
5 000 000	BANCO BILBAO VIZ 0.375% 19-15/11/2026	EUR	5 063 108	0.30	5 400 000	SANTANDER CONSUM 0.125% 21-14/04/2026	EUR	5 369 925	0.32

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Euro Corporate Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Canada</i>		<i>5 087 407</i>	<i>0.30</i>		<i>Italy</i>		<i>46 997 574</i>	<i>2.77</i>
5 000 000	BANK NOVA SCOTIA 0.500% 19-30/04/2024	EUR	5 087 407	0.30	4 000 000	ASSICURAZIONI GENERALI 15-27/10/2047 FRN	EUR	4 926 040	0.29
	<i>Cyprus</i>		<i>4 638 579</i>	<i>0.27</i>	2 700 000	ENEL SPA 20-31/12/2060 FRN	EUR	2 823 551	0.17
4 400 000	AROUNDTOWN SA 1.625% 18-31/01/2028	EUR	4 638 579	0.27	10 699 000	ENEL SPA 21-31/12/2061 FRN	EUR	10 561 708	0.62
	<i>Mexico</i>		<i>4 276 920</i>	<i>0.25</i>	5 000 000	ENI SPA 20-31/12/2060 FRN	EUR	5 307 215	0.31
4 000 000	AMERICA MOVIL SA 3.259% 13-22/07/2023	EUR	4 276 920	0.25	4 052 000	ENI SPA 21-31/12/2061 FRN	EUR	4 044 945	0.24
	<b>Floating rate bonds</b>		<b>491 490 340</b>	<b>28.95</b>	5 000 000	UNICREDIT SPA 19-23/09/2029 FRN	EUR	5 033 320	0.30
	<i>France</i>		<i>122 510 849</i>	<i>7.23</i>	5 000 000	UNICREDIT SPA 20-16/06/2026 FRN	EUR	5 168 832	0.30
3 000 000	ARKEMA 20-31/12/2060 FRN	EUR	3 019 290	0.18	9 116 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	9 131 963	0.54
2 500 000	AXA SA 14-20/05/2049 FRN	EUR	2 819 365	0.17		<i>United States of America</i>		<i>40 665 951</i>	<i>2.39</i>
5 000 000	AXA SA 16-06/07/2047 FRN	EUR	5 719 118	0.34	5 000 000	BANK OF AMER CRP 20-31/03/2029 FRN	EUR	6 038 562	0.36
2 000 000	AXA SA 21-07/10/2041 FRN	EUR	1 995 475	0.12	3 000 000	BANK OF AMER CRP 21-24/08/2028 FRN	EUR	3 022 255	0.18
3 000 000	BNP PARIBAS 20-01/09/2028 FRN	EUR	2 990 102	0.18	10 000 000	CITIGROUP INC 20-06/07/2026 FRN	EUR	10 434 100	0.61
5 000 000	BNP PARIBAS 20-15/01/2032 FRN	EUR	5 039 230	0.30	9 714 000	GOLDMAN SACHS GP 21-30/04/2024 FRN	EUR	9 718 195	0.57
5 000 000	BNP PARIBAS 20-17/04/2029 FRN	EUR	5 168 465	0.30	11 420 000	MORGAN STANLEY 21-29/10/2027 FRN	EUR	11 452 839	0.67
12 500 000	BNP PARIBAS 21-13/04/2027 FRN	EUR	12 405 934	0.73		<i>Spain</i>		<i>32 782 322</i>	<i>1.94</i>
5 000 000	CNP ASSURANCES 20-30/06/2051 FRN	EUR	5 340 314	0.31	4 000 000	BANCO BILBAO VIZ 20-16/01/2030 FRN	EUR	4 020 440	0.24
5 000 000	CRED AGRICOLE SA 20-22/04/2026 FRN	EUR	5 156 889	0.30	3 400 000	BANCO SABADELL 20-11/03/2027 FRN	EUR	3 491 308	0.21
5 000 000	CREDIT AGRICOLE ASSURANCES 14-31/10/2049 FRN	EUR	5 698 047	0.34	2 500 000	BANCO SABADELL 21-16/06/2028 FRN	EUR	2 461 881	0.14
10 000 000	CREDIT AGRICOLE ASSURANCES 16-27/09/2048 FRN	EUR	12 198 696	0.72	4 000 000	BANCO SANTANDER 21-24/03/2027 FRN	EUR	4 015 191	0.24
2 000 000	ELEC DE FRANCE 21-31/12/2061 FRN	EUR	2 009 718	0.12	4 600 000	BANCO SANTANDER 21-24/06/2029 FRN	EUR	4 593 719	0.27
7 000 000	ENGIE 19-31/12/2059 FRN	EUR	7 144 052	0.42	7 900 000	BANKINTER SA 21-23/12/2032 FRN	EUR	7 913 458	0.47
2 200 000	ENGIE 21-31/12/2061 FRN	EUR	2 189 000	0.13	6 000 000	CAIXABANK 18-17/04/2030 FRN	EUR	6 286 325	0.37
4 500 000	MUTUELLE ASSUR 21-21/06/2052 FRN	EUR	4 536 565	0.27		<i>Ireland</i>		<i>32 134 489</i>	<i>1.89</i>
4 000 000	ORANGE 19-31/12/2049 FRN	EUR	4 198 330	0.25	7 222 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	7 236 669	0.43
2 500 000	SOCIETE GENERALE 20-22/09/2028 FRN	EUR	2 537 831	0.15	10 045 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	9 985 353	0.59
5 000 000	SOCIETE GENERALE 20-24/11/2030 FRN	EUR	4 990 917	0.29	15 000 000	BANK OF IRELAND 21-11/08/2031 FRN	EUR	14 912 467	0.87
10 000 000	SOCIETE GENERALE 21-12/06/2029 FRN	EUR	9 771 398	0.57		<i>Belgium</i>		<i>16 940 889</i>	<i>1.00</i>
6 000 000	SOGECAP SA 14-29/12/2049 FRN	EUR	6 774 949	0.40	2 000 000	AGEAS 20-24/11/2051 FRN	EUR	2 008 333	0.12
8 800 000	TOTAL SE 21-31/12/2061 FRN	EUR	8 796 614	0.52	4 300 000	SOLVAY SA 18-31/12/2049 FRN	EUR	4 618 782	0.27
2 000 000	VEOLIA ENVRNMT 20-20/04/2169 FRN	EUR	2 010 550	0.12	10 000 000	SOLVAY SA 20-02/09/2169 FRN	EUR	10 313 774	0.61
	<i>The Netherlands</i>		<i>61 364 399</i>	<i>3.61</i>		<i>Portugal</i>		<i>13 889 829</i>	<i>0.81</i>
8 000 000	ABERTIS FINANCE 21-31/12/2061 FRN	EUR	7 922 474	0.47	7 000 000	BANCO COM PORTUG 21-12/02/2027 FRN	EUR	6 867 284	0.40
2 000 000	IBERDROLA INTL 21-31/12/2061 FRN	EUR	2 007 689	0.12	2 000 000	EDP SA 20-20/07/2080 FRN	EUR	2 008 829	0.12
5 000 000	IBERDROLA INTL 21-31/12/2061 FRN	EUR	5 043 366	0.30	5 000 000	EDP SA 21-02/08/2081 FRN	EUR	5 013 716	0.29
2 500 000	NN GROUP NV 14-29/06/2049 FRN	EUR	2 754 561	0.16		<i>Sweden</i>		<i>12 801 189</i>	<i>0.76</i>
2 500 000	NN GROUP NV 17-13/01/2048 FRN	EUR	2 976 941	0.18	3 000 000	NORDEA BANK AB 21-18/08/2031 FRN	EUR	2 991 518	0.18
8 000 000	REPSOL INTL FIN 21-31/12/2061 FRN	EUR	8 039 668	0.47	7 080 000	SWEDBANK AB 21-20/05/2027 FRN	EUR	7 080 536	0.42
18 000 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	19 359 793	1.13	2 700 000	TELIA CO AB 20-11/05/2081 FRN	EUR	2 729 135	0.16
10 000 000	VOLKSWAGEN INTERNATION FN 17-31/12/2049 FRN	EUR	11 039 814	0.65		<i>Germany</i>		<i>12 280 273</i>	<i>0.72</i>
2 000 000	VOLKSWAGEN INTFN 20-31/12/2060 FRN	EUR	2 220 093	0.13	3 500 000	ALLIANZ SE 20-08/07/2050 FRN	EUR	3 745 478	0.22
	<i>United Kingdom</i>		<i>51 546 710</i>	<i>3.03</i>	3 500 000	BERTELSMANN SE 15-23/04/2075 FRN	EUR	3 802 812	0.22
9 669 000	BARCLAYS PLC 21-12/05/2032 FRN	EUR	9 745 068	0.57	4 000 000	DEUTSCHE BANK AG 20-19/05/2031 FRN	EUR	4 731 983	0.28
3 406 000	BARCLAYS PLC 21-22/03/2031 FRN	EUR	3 422 132	0.20		<i>Denmark</i>		<i>8 556 762</i>	<i>0.50</i>
7 000 000	BP CAPITAL PLC 20-22/06/2169 FRN	EUR	7 473 812	0.44	8 555 000	DANSKE BANK A/S 21-09/06/2029 FRN	EUR	8 556 762	0.50
4 000 000	HSBC HOLDINGS 20-13/11/2026 FRN	EUR	4 011 812	0.24		<i>Australia</i>		<i>8 077 023</i>	<i>0.48</i>
7 000 000	NGG FINANCE 19-05/09/2082 FRN	EUR	7 075 855	0.42	5 000 000	AUSNET SERVICES 21-11/03/2081 FRN	EUR	5 083 043	0.30
6 680 000	ROYAL BANK OF SCOTLAND 18-02/03/2026 FRN	EUR	7 035 829	0.41	3 000 000	WESTPAC BANKING 21-13/05/2031 FRN	EUR	2 993 980	0.18
7 109 000	STANDARD CHART 21-23/09/2031 FRN	EUR	7 119 776	0.42		<i>Luxembourg</i>		<i>6 928 835</i>	<i>0.41</i>
3 500 000	VODAFONE GROUP 20-27/08/2080 FRN	EUR	3 594 070	0.21	7 100 000	GRAND CITY PROP 20-31/12/2060 FRN	EUR	6 928 835	0.41
2 000 000	VODAFONE GROUP 20-27/08/2080 FRN	EUR	2 068 356	0.12					

# BNP PARIBAS FUNDS SICAV Euro Corporate Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Japan</i>		<i>6 521 989</i>	<i>0.38</i>
6 507 000	MITSUB UFJ FIN 21-08/06/2027 FRN	EUR	6 521 989	0.38
	<i>Austria</i>		<i>5 580 462</i>	<i>0.33</i>
5 600 000	RAIFFEISEN BK IN 21-17/06/2033 FRN	EUR	5 580 462	0.33
	<i>Switzerland</i>		<i>4 406 298</i>	<i>0.26</i>
4 000 000	CREDIT SUISSE 20-02/04/2026 FRN	EUR	4 406 298	0.26
	<i>Cyprus</i>		<i>4 326 004</i>	<i>0.25</i>
4 500 000	AROUNDTOWN SA 21-31/12/2061 FRN	EUR	4 326 004	0.25
	<i>Finland</i>		<i>3 178 493</i>	<i>0.19</i>
3 000 000	SAMPO OYJ 20-03/09/2052 FRN	EUR	3 178 493	0.19
	Shares/Units in investment funds		140 967 991	8.25
	<i>Luxembourg</i>		<i>140 967 991</i>	<i>8.25</i>
15 000.00	BNP PARIBAS FLEXI I ABS EUROPE AAA XCA	EUR	15 375 299	0.89
42 780.91	BNP PARIBAS FUNDS EURO SHORT TERM CORPORATE BOND - X CAP	EUR	4 537 343	0.27
733 137.39	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - I CAP	EUR	100 921 052	5.92
165 455.65	BNPP EURO HIGH YIELD SHT DURATION BD ICA	EUR	20 134 297	1.17
	<b>Total securities portfolio</b>		<b>1 714 852 261</b>	<b>100.84</b>



# BNP PARIBAS FUNDS SICAV Euro Corporate Bond Opportunities

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Bonds</b>			<b>181 040 078</b>	<b>67.98</b>					
<i>France</i>					<i>United Kingdom</i>				
900 000	AEROPORT PARIS 1.125% 19-18/06/2034	EUR	931 125	0.35	1 520 000	BP CAPITAL PLC 0.830% 16-19/09/2024	EUR	1 564 200	0.59
400 000	AEROPORT PARIS 2.125% 20-02/10/2026	EUR	442 309	0.17	920 000	BP CAPITAL PLC 1.876% 20-07/04/2024	EUR	971 376	0.36
761 000	AIRBUS SE 1.375% 20-09/06/2026	EUR	808 188	0.30	437 000	BRITISH TELECOMM 0.500% 19-12/09/2025	EUR	442 611	0.17
500 000	ALSTOM S 0.000% 21-11/01/2029	EUR	485 675	0.18	496 000	BRITISH TELECOMM 1.125% 19-12/09/2029	EUR	510 307	0.19
1 535 000	ALTICE FRANCE 2.125% 20-15/02/2025	EUR	1 495 630	0.56	1 030 000	BRITISH TELECOMM PLC 1.000% 17-21/11/2024	EUR	1 060 034	0.40
1 300 000	ALTICE FRANCE 4.125% 20-15/01/2029	EUR	1 302 381	0.49	491 000	COCA-COLA EURO 0.200% 20-02/12/2028	EUR	483 516	0.18
700 000	AUCHAN SA 3.250% 20-23/07/2027	EUR	811 284	0.30	900 000	CREDIT SUISSE LD 0.250% 21-05/01/2026	EUR	902 684	0.34
1 100 000	BANQ FED CRD MUT 0.625% 20-21/02/2031	EUR	1 086 545	0.41	1 300 000	EASYJET PLC 1.750% 16-09/02/2023	EUR	1 325 601	0.50
600 000	BANQ FED CRD MUT 0.625% 21-03/11/2028	EUR	600 851	0.23	350 000	HEATHROW FUNDING 1.500% 15-11/02/2030	EUR	360 070	0.14
900 000	BANQ FED CRD MUT 0.750% 19-08/06/2026	EUR	929 374	0.35	1 600 000	INTL CONSOLIDAT 1.500% 19-04/07/2027	EUR	1 450 280	0.54
1 100 000	BPCE 0.250% 20-15/01/2026	EUR	1 109 730	0.42	2 600 000	INTL CONSOLIDAT 2.750% 21-25/03/2025	EUR	2 598 196	0.99
1 200 000	BPCE 0.250% 21-14/01/2031	EUR	1 164 279	0.44	1 000 000	INTL CONSOLIDAT 3.750% 21-25/03/2029	EUR	1 001 684	0.38
900 000	BPCE 0.625% 19-26/09/2024	EUR	917 281	0.34	1 000 000	INTL GAME TECH 2.375% 19-15/04/2028	EUR	978 415	0.37
1 300 000	BPCE 1.375% 18-23/03/2026	EUR	1 368 630	0.51	1 300 000	ITV PLC 1.375% 19-26/09/2026	EUR	1 357 341	0.51
400 000	CAISSE NA REA MU 2.125% 19-16/09/2029	EUR	419 255	0.16	1 800 000	JAGUAR LAND ROVER 2.200% 17-15/01/2024	EUR	1 794 376	0.67
600 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	600 834	0.23	1 572 000	NATIONWIDE BLDG 0.250% 20-22/07/2025	EUR	1 586 266	0.60
400 000	CIE DE ST GOBAIN 1.875% 18-21/09/2028	EUR	445 855	0.17	550 000	NATL GRID ELECT 0.823% 20-07/07/2032	EUR	555 331	0.21
1 000 000	CRED AGRICOLE SA 0.125% 20-09/12/2027	EUR	981 580	0.37	700 000	ROLLS-ROYCE PLC 0.875% 18-09/05/2024	EUR	688 894	0.26
900 000	ESSILORLUXOTTICA 0.750% 19-27/11/2031	EUR	930 285	0.35	2 000 000	ROLLS-ROYCE PLC 1.625% 18-09/05/2028	EUR	1 861 283	0.70
400 000	EUTELSAT SA 1.500% 20-13/10/2028	EUR	417 208	0.16	2 209 000	ROLLS-ROYCE PLC 4.625% 20-16/02/2026	EUR	2 408 567	0.90
445 000	FAURECIA 2.375% 19-15/06/2027	EUR	455 161	0.17	754 000	SSE PLC 1.250% 20-16/04/2025	EUR	787 838	0.30
500 000	FAURECIA 2.375% 21-15/06/2029	EUR	509 019	0.19	1 080 000	STELLANTIS NV 0.750% 21-18/01/2029	EUR	1 074 797	0.40
800 000	GECINA 1.375% 17-30/06/2027	EUR	862 694	0.32	529 000	TESCO CORP TREAS 0.375% 21-27/07/2029	EUR	516 165	0.19
200 000	HOLDING DINFRA 0.625% 21-14/09/2028	EUR	198 126	0.07	609 000	VICTORIA PLC 3.625% 21-24/08/2026	EUR	616 574	0.23
700 000	ICADE 0.625% 21-18/01/2031	EUR	681 952	0.26	663 000	VMED O2 UK FIN 3.250% 20-31/01/2031	EUR	664 281	0.25
900 000	ICADE 1.625% 18-28/02/2028	EUR	965 282	0.36	1 677 000	YORKSHRE BLD SOC 0.500% 21-01/07/2028	EUR	1 680 741	0.63
500 000	JCDECAUX SA 2.000% 20-24/10/2024	EUR	529 066	0.20	299 000	YORKSHRE BLD SOC 0.625% 20-21/09/2025	EUR	305 933	0.11
400 000	LA MONDIALE 2.125% 20-23/06/2031	EUR	419 210	0.16	<i>The Netherlands</i>				
1 010 000	LOXAM SAS 3.250% 19-14/01/2025	EUR	1 016 671	0.38	400 000	ACHMEA BV 1.500% 20-26/05/2027	EUR	426 928	0.16
200 000	MICHELIN 0.000% 20-02/11/2028	EUR	196 629	0.07	700 000	ASHLAND SERVICES 2.000% 20-30/01/2028	EUR	708 158	0.27
200 000	MICHELIN 0.625% 20-02/11/2040	EUR	190 011	0.07	510 000	CONTI-GUMMI FIN 2.125% 20-27/11/2023	EUR	535 380	0.20
700 000	MUTUELLE ASSUR 0.625% 21-21/06/2027	EUR	695 718	0.26	2 700 000	DUFREY ONE BV 2.000% 19-15/02/2027	EUR	2 546 137	0.97
1 022 000	PAPREC HOLDING 3.500% 21-01/07/2028	EUR	1 018 604	0.38	341 000	DUFREY ONE BV 3.375% 21-15/04/2028	EUR	338 213	0.13
1 000 000	PSA BANQUE FRANC 0.000% 21-22/01/2025	EUR	997 174	0.37	1 800 000	EASYJET FINCO 1.875% 21-03/03/2028	EUR	1 802 701	0.68
875 000	RCI BANQUE 0.500% 16-15/09/2023	EUR	883 666	0.33	2 861 000	ENEL FINANCE INTERNATIONAL NV 1.125% 18-16/09/2026	EUR	3 006 946	1.14
550 000	RCI BANQUE 1.625% 18-26/05/2026	EUR	581 187	0.22	412 000	ENERGIZER G 3.500% 21-30/06/2029	EUR	410 101	0.15
440 000	RCI BANQUE 2.000% 19-11/07/2024	EUR	462 896	0.17	1 100 000	GRUPO-ANTOLIN 3.375% 18-30/04/2026	EUR	1 104 359	0.41
900 000	RENAULT 1.125% 19-04/10/2027	EUR	839 038	0.32	598 000	GRUPO-ANTOLIN 3.500% 21-30/04/2028	EUR	595 880	0.22
1 100 000	SANEF 1.875% 15-16/03/2026	EUR	1 178 424	0.44	1 570 000	IPD 3 BV 5.500% 20-01/12/2025	EUR	1 630 446	0.61
900 000	SUEZ 1.250% 20-14/05/2035	EUR	939 025	0.35	1 100 000	JAB HOLDINGS 2.500% 18-25/06/2029	EUR	1 238 596	0.47
1 100 000	TELEPERFORMANCE 1.500% 17-03/04/2024	EUR	1 139 731	0.43	662 000	JDE PEETS NV 0.500% 21-16/01/2029	EUR	657 031	0.25
1 850 000	TEREOS FIN GROUP 7.500% 20-30/10/2025	EUR	1 975 060	0.74	300 000	KONINKLIJKE KPN 0.875% 20-14/12/2032	EUR	298 422	0.11
1 300 000	UMG GROUPE VYV 1.625% 19-02/07/2029	EUR	1 385 328	0.52	700 000	KONINKLIJKE KPN 1.125% 16-11/09/2028	EUR	721 800	0.27
1 900 000	URW 0.625% 20-04/05/2027	EUR	1 921 587	0.72	675 000	MAXEDA DIY 5.875% 20-01/10/2026	EUR	692 335	0.26
700 000	URW 0.750% 21-25/10/2028	EUR	705 586	0.26	766 000	SAIPEM FIN INTL 3.125% 21-31/03/2028	EUR	783 312	0.29
500 000	VEOLIA ENVRNMT 0.800% 20-15/01/2032	EUR	504 138	0.19	715 000	SAIPEM FIN INTL 3.375% 20-15/07/2026	EUR	744 198	0.28
1 100 000	VIVENDI SA 0.875% 17-18/09/2024	EUR	1 128 476	0.42	636 000	SCHLUMBERGER FIN 0.500% 19-15/10/2031	EUR	625 553	0.23
800 000	VIVENDI SA 1.125% 19-11/12/2028	EUR	833 532	0.31					
755 000	WPP FINANCE 2.375% 20-19/05/2027	EUR	845 882	0.32					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Euro Corporate Bond Opportunities

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 570 000	SHELL INTL FIN 0.875% 19-08/11/2039	EUR	1 481 853	0.56	1 310 000	INTESA SANPAOLO 1.000% 19-19/11/2026	EUR	1 349 351	0.51
1 300 000	TRIVIUM PACK FIN 3.750% 19-15/08/2026	EUR	1 317 869	0.49	700 000	UNICREDIT SPA 0.325% 21-19/01/2026	EUR	698 255	0.26
1 064 000	UPIOHN FINANCE 1.362% 20-23/06/2027	EUR	1 113 170	0.42	700 000	UNICREDIT SPA 1.800% 20-20/01/2030	EUR	726 224	0.27
1 500 000	VOLKSWAGEN INTERNATION FN 1.875% 17-30/03/2027	EUR	1 628 158	0.61		<b>Sweden</b>		<b>7 808 889</b>	<b>2.94</b>
600 000	ZF EUROPE 2.000% 19-23/02/2026	EUR	606 450	0.23	899 000	ALFA LAVAL TREAS 0.250% 19-25/06/2024	EUR	904 857	0.34
	<b>Germany</b>		<b>21 364 024</b>	<b>8.02</b>	620 000	BALDER 1.125% 19-29/01/2027	EUR	630 702	0.24
700 000	ADO PROPERTIES 3.250% 20-05/08/2025	EUR	720 771	0.27	357 000	BALDER 1.250% 20-28/01/2028	EUR	360 481	0.14
335 000	COVESTRO AG 0.875% 20-03/02/2026	EUR	345 737	0.13	1 551 000	MOLNLYCKE HLD 0.625% 20-15/01/2031	EUR	1 508 710	0.57
1 278 000	DAIMLER AG 0.750% 21-11/03/2033	EUR	1 282 301	0.48	1 000 000	MOLNLYCKE HLD 0.875% 19-05/09/2029	EUR	1 003 293	0.38
1 000 000	DAIMLER AG 1.000% 17-15/11/2027	EUR	1 046 625	0.39	442 000	SCA HYGIENE AB 1.125% 17-27/03/2024	EUR	455 641	0.17
645 000	DAIMLER AG 2.625% 20-07/04/2025	EUR	709 861	0.27	1 145 000	TELE2 AB 1.125% 18-15/05/2024	EUR	1 179 369	0.44
1 300 000	DEUTSCHE BANK AG 1.625% 20-20/01/2027	EUR	1 366 171	0.51	269 000	VATTENFALL AB 0.125% 21-12/02/2029	EUR	264 771	0.10
632 000	FRESENIUS SE & C 0.750% 20-15/01/2028	EUR	643 837	0.24	1 500 000	VERISURE HOLDING 3.250% 21-15/02/2027	EUR	1 501 065	0.56
825 000	HOCHTIEF AKTIENG 0.625% 21-26/04/2029	EUR	808 234	0.30		<b>United States of America</b>		<b>7 490 209</b>	<b>2.82</b>
2 100 000	HP PELZER 4.125% 17-01/04/2024	EUR	2 042 644	0.77	638 000	ARDAGH METAL PAC 2.000% 21-01/09/2028	EUR	639 192	0.24
600 000	INFINEON TECH 1.125% 20-24/06/2026	EUR	626 624	0.24	486 000	AT&T INC 1.800% 19-14/09/2039	EUR	498 490	0.19
2 000 000	MAHLE GMBH 2.375% 21-14/05/2028	EUR	1 991 783	0.75	671 000	FEDEX CORP 0.450% 21-04/05/2029	EUR	668 058	0.25
589 000	NOVELIS SHEET 3.375% 21-15/04/2029	EUR	603 766	0.23	497 000	GEN MOTORS FIN 0.600% 21-20/05/2027	EUR	494 958	0.19
1 400 000	PCF GMBH 4.750% 21-15/04/2026	EUR	1 428 312	0.54	1 100 000	MMS USA FIN INC 0.625% 19-13/06/2025	EUR	1 119 355	0.42
1 300 000	SCHAEFFLER AG 3.375% 20-12/10/2028	EUR	1 432 898	0.54	900 000	MMS USA FIN INC 1.250% 19-13/06/2028	EUR	944 425	0.35
1 334 000	STYROLUTION 2.250% 20-16/01/2027	EUR	1 317 505	0.49	2 100 000	SUPERIOR IND INT 6.000% 17-15/06/2025	EUR	2 119 335	0.80
746 000	VOLKSWAGEN LEAS 0.000% 21-19/07/2024	EUR	745 233	0.28	210 000	VERIZON COMM INC 1.300% 20-18/05/2033	EUR	216 142	0.08
541 000	VOLKSWAGEN LEAS 0.625% 21-19/07/2029	EUR	540 194	0.20	800 000	WELLS FARGO CO 0.625% 20-14/08/2030	EUR	790 254	0.30
1 310 000	VOLKSWAGEN LEAS 1.375% 17-20/01/2025	EUR	1 369 599	0.51		<b>Luxembourg</b>		<b>6 847 214</b>	<b>2.58</b>
800 000	VONOVIA SE 0.625% 21-24/03/2031	EUR	790 543	0.30	1 910 000	ARENA LUX FIN 1.875% 20-01/02/2028	EUR	1 805 642	0.68
800 000	ZF FINANCE 3.000% 20-21/09/2025	EUR	848 011	0.32	400 000	BLACKSTONE PROP 1.750% 19-12/03/2029	EUR	414 973	0.16
700 000	ZF FINANCE GMBH 2.000% 21-06/05/2027	EUR	703 375	0.26	1 103 000	CNH IND FIN 1.625% 19-03/07/2029	EUR	1 170 699	0.44
	<b>Spain</b>		<b>13 891 747</b>	<b>5.21</b>	800 000	CPI PROPERTY GRO 2.125% 17-04/10/2024	EUR	840 400	0.32
314 000	AEDAS HOMES OPCO 4.000% 21-15/08/2026	EUR	321 155	0.12	1 100 000	GRAND CITY PROPERTIES 1.500% 18-22/02/2027	EUR	1 165 284	0.44
900 000	AMADEUS IT GROUP SA 0.875% 18-18/09/2023	EUR	915 565	0.34	399 000	LOGICOR FIN 0.875% 21-14/01/2031	EUR	385 395	0.14
1 100 000	BANCO SABADELL 2.500% 21-15/04/2031	EUR	1 106 242	0.42	1 037 000	PROLOGIS INTL II 0.875% 19-09/07/2029	EUR	1 064 821	0.40
900 000	BANCO SANTANDER 0.250% 19-19/06/2024	EUR	909 210	0.34		<b>Belgium</b>		<b>3 681 429</b>	<b>1.38</b>
1 100 000	BANCO SANTANDER 0.500% 20-04/02/2027	EUR	1 103 506	0.41	601 000	AB INBEV SA/NV 2.125% 20-02/12/2027	EUR	672 349	0.25
1 300 000	CAIXABANK 1.125% 19-27/03/2026	EUR	1 356 246	0.51	600 000	ELIA SYSTEM OP 1.500% 18-05/09/2028	EUR	647 292	0.24
500 000	CAIXABANK 1.375% 19-19/06/2026	EUR	522 200	0.20	1 300 000	KBC GROUP NV 0.750% 21-31/05/2031	EUR	1 300 468	0.49
800 000	EDREAMS ODIGEO SA 5.500% 18-01/09/2023	EUR	793 797	0.30	1 062 000	ONTEX GROUP 3.500% 21-15/07/2026	EUR	1 061 320	0.40
1 030 000	FCC AQUALIA SA 2.629% 17-08/06/2027	EUR	1 136 719	0.43		<b>Poland</b>		<b>3 274 922</b>	<b>1.23</b>
1 400 000	GRIFOLS SA 2.250% 19-15/11/2027	EUR	1 422 792	0.53	1 152 000	INPOST SA 2.250% 21-15/07/2027	EUR	1 159 488	0.44
800 000	INMOBILIARIA COL 1.350% 20-14/10/2028	EUR	837 741	0.31	2 127 000	SYNTHOS 2.500% 21-07/06/2028	EUR	2 115 434	0.79
1 400 000	MERLIN PROPRTIE 2.375% 20-13/07/2027	EUR	1 525 856	0.57		<b>Austria</b>		<b>2 949 160</b>	<b>1.10</b>
1 000 000	NATURGY ENERGY GROUP CAP 1.125% 17-11/04/2024	EUR	1 030 289	0.39	1 300 000	BAWAG PSK 0.375% 19-03/09/2027	EUR	1 284 766	0.48
900 000	SANTAN CONS FIN 0.375% 19-27/06/2024	EUR	910 429	0.34	1 120 000	OMV AG 1.000% 19-03/07/2034	EUR	1 130 439	0.42
	<b>Italy</b>		<b>8 347 808</b>	<b>3.13</b>	500 000	UNIQA INSURANCE 1.375% 20-09/07/2030	EUR	533 955	0.20
1 315 000	ASSICURAZIONI 1.713% 21-30/06/2032	EUR	1 314 672	0.49		<b>Ireland</b>		<b>2 164 643</b>	<b>0.81</b>
600 000	ASSICURAZIONI 2.124% 19-01/10/2030	EUR	635 241	0.24	400 000	CRH FINANCE 1.375% 16-18/10/2028	EUR	430 277	0.16
1 284 000	CAMPARI MILANO 1.250% 20-06/10/2027	EUR	1 311 176	0.49	750 000	FRESENIUS FIN IR 1.500% 17-30/01/2024	EUR	777 538	0.29
791 000	ENI SPA 0.375% 21-14/06/2028	EUR	792 985	0.30	956 000	HAMMERSON IRLND 1.750% 21-03/06/2027	EUR	956 828	0.36
802 000	GUALA CLOSURES 3.250% 21-15/06/2028	EUR	804 207	0.30					
717 000	INTESA SANPAOLO 0.625% 21-24/02/2026	EUR	715 697	0.27					

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS SICAV Euro Corporate Bond Opportunities

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Switzerland</i>					<i>Italy</i>				
2 062 000	UBS GROUP 0.250% 21-24/02/2028	EUR	2 040 861	0.77	270 000	ENEL SPA 20-31/12/2060 FRN	EUR	282 355	0.11
<i>Denmark</i>					<i>United Kingdom</i>				
1 500 000	CARLSBERG BREW 0.375% 20-30/06/2027	EUR	1 515 273	0.57	400 000	AVIVA PLC 14-03/07/2044 FRN	EUR	441 221	0.17
500 000	DKT FINANCE 7.000% 18-17/06/2023	EUR	508 257	0.19	1 253 000	BARCLAYS PLC 19-09/06/2025 FRN	EUR	1 274 676	0.48
<i>Cyprus</i>					<i>Germany</i>				
1 300 000	AROUNDTOWN SA 0.000% 20-16/07/2026	EUR	1 268 940	0.48	400 000	COMMERZBANK AG 20-05/12/2030 FRN	EUR	443 196	0.17
600 000	AROUNDTOWN SA 1.450% 19-09/07/2028	EUR	625 649	0.23	1 000 000	DEUTSCHE BANK AG 14-31/05/2049 FRN	EUR	1 019 148	0.38
<i>Finland</i>					<i>Spain</i>				
196 000	SPA HOLDINGS 3 3.625% 21-04/02/2028	EUR	197 250	0.07	300 000	BANCO SABADELL 20-11/03/2027 FRN	EUR	308 057	0.12
325 000	STORA ENSO OYJ 0.625% 20-02/12/2030	EUR	323 102	0.12	1 100 000	CAIXABANK 20-10/07/2026 FRN	EUR	1 123 205	0.42
600 000	STORA ENSO OYJ 2.500% 18-21/03/2028	EUR	677 722	0.25	1 100 000	CAIXABANK 21-09/02/2029 FRN	EUR	1 082 579	0.41
<i>Cayman Islands</i>					<i>United States of America</i>				
200 000	CIE GNRL DES ESTABL 0.250% 20-02/11/2032	EUR	194 450	0.07	2 000 000	AT&T INC 20-31/12/2060 FRN	EUR	2 035 140	0.76
<b>Floating rate bonds</b>					<i>Ireland</i>				
					<b>80 399 957</b>				
					<b>30.16</b>				
<i>The Netherlands</i>					<i>Austria</i>				
700 000	ABERTIS FINANCE 20-31/12/2060 FRN	EUR	723 456	0.27	600 000	BAWAG GROUP AG 19-26/03/2029 FRN	EUR	626 384	0.24
650 000	ACHMEA BV 15-29/12/2049 FRN	EUR	716 943	0.27	500 000	OMV AG 20-31/12/2060 FRN	EUR	522 537	0.20
800 000	COOPERATIEVE RAB 20-05/05/2028 FRN	EUR	828 376	0.31	1 000 000	RAIFFEISEN BK IN 20-18/06/2032 FRN	EUR	1 092 543	0.41
2 300 000	FERROVIAL NL 17-31/12/2049 FRN	EUR	2 292 453	0.86	400 000	RAIFFEISEN BK IN 21-17/06/2033 FRN	EUR	398 604	0.15
300 000	ING GROEP NV 21-09/06/2032 FRN	EUR	299 846	0.11					
866 000	REPSOL INTL FIN 21-31/12/2061 FRN	EUR	870 294	0.33					
1 100 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	1 136 276	0.43					
1 100 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	1 183 099	0.44					
900 000	TELEFONICA EUROP 20-31/12/2060 FRN	EUR	915 855	0.34					
900 000	TELEFONICA EUROP 21-31/12/2061 FRN	EUR	878 753	0.33					
900 000	VOLKSWAGEN INTERNATION FN 14-29/03/2049 FRN	EUR	1 023 416	0.38					
700 000	VOLKSWAGEN INTFN 20-31/12/2060 FRN	EUR	755 515	0.28					
1 200 000	VOLKSWAGEN INTFN 20-31/12/2060 FRN	EUR	1 332 056	0.50					
1 600 000	WINTERSHALL FIN 21-20/07/2169 FRN	EUR	1 593 784	0.60					
<i>France</i>									
100 000	ARKEMA 20-31/12/2060 FRN	EUR	100 643	0.04					
811 000	AXA SA 21-07/10/2041 FRN	EUR	809 165	0.30					
600 000	BNP PARIBAS 19-04/06/2026 FRN	EUR	608 824	0.23					
500 000	BNP PARIBAS 20-17/04/2029 FRN	EUR	516 847	0.19					
900 000	CNP ASSURANCES 20-30/06/2051 FRN	EUR	961 257	0.36					
600 000	CRD MUTUEL ARKEA 20-11/06/2029 FRN	EUR	624 807	0.23					
500 000	CRED AGRICOLE SA 20-22/04/2026 FRN	EUR	515 689	0.19					
500 000	CREDIT AGRICOLE ASSURANCES 14-31/10/2049 FRN	EUR	569 805	0.21					
500 000	CREDIT AGRICOLE ASSURANCES 15-29/01/2049 FRN	EUR	555 408	0.21					
600 000	LA MONDIALE 19-31/12/2059 FRN	EUR	659 325	0.25					
400 000	MUTUELLE ASSUR 21-21/06/2052 FRN	EUR	403 250	0.15					
800 000	SCOR SE 20-17/09/2051 FRN	EUR	798 820	0.30					
300 000	SOCIETE GENERALE 20-22/09/2028 FRN	EUR	304 540	0.11					
1 300 000	SOCIETE GENERALE 20-24/11/2030 FRN	EUR	1 297 638	0.49					
800 000	SOCIETE GENERALE 21-12/06/2029 FRN	EUR	781 712	0.29					
1 100 000	SOCIETE GENERALE 21-30/06/2031 FRN	EUR	1 098 921	0.41					
900 000	SOGECAP SA 14-29/12/2049 FRN	EUR	1 016 242	0.38					
1 300 000	TOTAL SE 20-31/12/2060 FRN	EUR	1 307 598	0.49					

# BNP PARIBAS FUNDS SICAV Euro Corporate Bond Opportunities

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Luxembourg</i>		<i>1 830 645</i>	<i>0.69</i>
810 000	CPI PROPERTY GRO 20-31/12/2060 FRN	EUR	854 753	0.32
1 000 000	GRAND CITY PROP 20-31/12/2060 FRN	EUR	975 892	0.37
	<i>Switzerland</i>		<i>1 389 019</i>	<i>0.52</i>
833 000	CREDIT SUISSE 19-24/06/2027 FRN	EUR	849 356	0.32
540 000	CREDIT SUISSE 20-14/01/2028 FRN	EUR	539 663	0.20
	<i>Belgium</i>		<i>1 305 416</i>	<i>0.49</i>
1 300 000	AGEAS 20-24/11/2051 FRN	EUR	1 305 416	0.49
	<i>Norway</i>		<i>1 250 414</i>	<i>0.47</i>
1 269 000	DNB BANK ASA 21-23/02/2029 FRN	EUR	1 250 414	0.47
	<i>Cyprus</i>		<i>1 190 929</i>	<i>0.45</i>
600 000	AROUNDTOWN SA 19-12/01/2168 FRN	EUR	614 128	0.23
600 000	AROUNDTOWN SA 21-31/12/2061 FRN	EUR	576 801	0.22
	<i>Sweden</i>		<i>991 075</i>	<i>0.37</i>
991 000	SWEDBANK AB 21-20/05/2027 FRN	EUR	991 075	0.37
	<i>Australia</i>		<i>977 035</i>	<i>0.37</i>
979 000	WESTPAC BANKING 21-13/05/2031 FRN	EUR	977 035	0.37
	<i>Denmark</i>		<i>835 757</i>	<i>0.31</i>
800 000	ORSTED A/S 17-24/11/3017 FRN	EUR	835 757	0.31
	Shares/Units in investment funds		8 178 732	3.09
	<i>Luxembourg</i>		<i>8 178 732</i>	<i>3.09</i>
35 267.36	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - 1 CAP	EUR	4 854 777	1.83
27 314.94	BNPP EURO HIGH YIELD SHT DURATION BD ICA	EUR	3 323 955	1.26
	<b>Total securities portfolio</b>		<b>269 618 767</b>	<b>101.23</b>

# BNP PARIBAS FUNDS SICAV Euro Covered Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Bonds</b>			<b>66 030 050</b>	<b>99.39</b>					
<i>France</i>									
1 700 000	AXA HOME LOAN 0.050% 19-05/07/2027	EUR	1 721 611	2.60	500 000	AEGON BANK 0.375% 21-09/06/2036	EUR	496 601	0.75
200 000	BPCE SFH 0.010% 21-18/03/2031	EUR	197 998	0.30	900 000	COOPERATIEVE RAB 0.010% 20-02/07/2030	EUR	897 252	1.35
200 000	BPCE SFH 0.010% 21-29/01/2036	EUR	188 780	0.28	1 100 000	COOPERATIEVE RAB 0.250% 17-31/05/2024	EUR	1 121 008	1.69
200 000	BPCE SFH 0.125% 21-03/12/2030	EUR	200 746	0.30	700 000	ING BANK NV 1.875% 13-22/05/2023	EUR	731 201	1.10
600 000	BPCE SFH 0.375% 16-10/02/2023	EUR	608 245	0.92	500 000	NN BANK NV 0.010% 20-08/07/2030	EUR	498 157	0.75
300 000	BPCE SFH 0.375% 17-21/02/2024	EUR	306 259	0.46	500 000	NN BANK NV 0.050% 20-24/09/2035	EUR	478 213	0.72
100 000	BPCE SFH 0.750% 18-02/09/2025	EUR	104 402	0.16	400 000	NN BANK NV 0.375% 21-04/03/2041	EUR	390 804	0.59
700 000	BPCE SFH 4.000% 11-23/03/2022	EUR	722 908	1.09	<i>Spain</i>				
1 100 000	CAISSE FR DE FIN 0.010% 20-22/02/2028	EUR	1 108 801	1.67	1 100 000	BANCO BILBAO VIZCAYA ARGENTARIA 4.000% 05-25/02/2025	EUR	1 274 509	1.92
500 000	CAISSE FR DE FIN 0.010% 20-24/06/2030	EUR	497 832	0.75	600 000	BANCO SANTANDER 1.500% 16-25/01/2026	EUR	647 615	0.97
500 000	CAISSE FR DE FIN 0.010% 21-18/03/2031	EUR	495 127	0.75	1 500 000	BANKINTER SA 1.000% 15-05/02/2025	EUR	1 565 959	2.36
300 000	CAISSE FR DE FIN 0.010% 21-27/04/2029	EUR	301 414	0.45	1 300 000	CAJA RURAL NAV 0.500% 15-16/03/2022	EUR	1 307 934	1.97
200 000	CAISSE FR DE FIN 0.125% 21-30/06/2031	EUR	199 496	0.30	1 200 000	CAJA RURAL NAV 0.625% 16-01/12/2023	EUR	1 223 949	1.84
1 100 000	CAISSE FR DE FINANCEMENT 0.750% 17-11/01/2027	EUR	1 158 245	1.74	800 000	IBERCAJA 0.250% 16-18/10/2023	EUR	809 018	1.22
1 000 000	CAISSE REFIN L HAB 4.000% 12-17/06/2022	EUR	1 043 339	1.57	<i>Italy</i>				
700 000	CAISSE REFIN L HAB 4.300% 11-24/02/2023	EUR	755 830	1.14	900 000	CASS RISP PARMA 0.875% 14-31/01/2022	EUR	906 121	1.36
2 500 000	CIE FIN FONCIER 0.010% 19-10/11/2027	EUR	2 521 635	3.81	1 100 000	CASS RISP PARMA 0.875% 15-16/06/2023	EUR	1 126 929	1.70
200 000	CIE FIN FONCIER 0.010% 21-16/04/2029	EUR	200 503	0.30	500 000	CREDIT AGRICOLE 0.125% 21-15/03/2033	EUR	491 932	0.74
1 300 000	CREDIT AG HOME L 0.010% 20-03/11/2031	EUR	1 281 331	1.93	1 080 000	CREDITO EMILIANO 0.875% 14-05/11/2021	EUR	1 084 590	1.63
200 000	CREDIT AGRICOLE HOME L 0.875% 18-11/08/2028	EUR	213 802	0.32	500 000	CREDITO EMILIANO 1.125% 19-17/01/2024	EUR	517 475	0.78
100 000	CREDIT MUTUEL - CIC 1.000% 18-30/04/2028	EUR	107 550	0.16	1 000 000	INTESA SANPAOLO 1.125% 18-14/07/2025	EUR	1 057 772	1.59
300 000	CSSE REFIN LHAB 0.010% 19-08/10/2029	EUR	300 431	0.45	1 000 000	INTESA SANPAOLO 3.625% 12-05/12/2022	EUR	1 057 902	1.59
1 000 000	LA BANQUE POST H 0.010% 19-22/10/2029	EUR	1 000 975	1.51	<i>Canada</i>				
2 100 000	LA BANQUE POSTALE 2.375% 14-15/01/2024	EUR	2 249 496	3.40	300 000	BANK OF MONTREAL 0.050% 21-08/06/2029	EUR	299 310	0.45
<i>Germany</i>					200 000	CAN IMPERIAL BK 0.010% 21-30/04/2029	EUR	199 923	0.30
333 000	BERLIN HYP AG 0.010% 20-02/09/2030	EUR	332 266	0.50	240 000	NATL BANK CANADA 0.010% 21-25/03/2028	EUR	241 291	0.36
404 000	BERLIN HYP AG 0.010% 21-24/01/2028	EUR	408 294	0.61	1 051 000	ROYAL BANK OF CANADA 0.250% 18-28/06/2023	EUR	1 065 334	1.60
200 000	BERLIN HYP AG 0.250% 21-19/05/2033	EUR	201 197	0.30	720 000	ROYAL BANK OF CANADA 0.250% 19-29/01/2024	EUR	731 882	1.10
730 000	DZ HYP AG 0.010% 20-27/10/2028	EUR	735 131	1.11	346 000	ROYAL BK CANADA 0.010% 21-27/01/2031	EUR	341 370	0.51
520 000	DZ HYP AG 0.010% 21-20/04/2029	EUR	522 877	0.79	600 000	ROYAL BK CANADA 0.050% 19-19/06/2026	EUR	607 516	0.91
285 000	DZ HYP AG 0.010% 21-29/03/2030	EUR	285 052	0.43	1 000 000	TORONTO DOMINION BANK 0.375% 16-27/04/2023	EUR	1 014 768	1.53
1 300 000	LANDBK HESSEN-TH 0.000% 19-03/07/2024	EUR	1 316 326	1.98	<i>Norway</i>				
685 000	LB BADEN-WUERT 0.010% 20-17/06/2026	EUR	694 046	1.04	1 100 000	DNB BOLIGKREDITT 0.010% 20-08/10/2027	EUR	1 110 475	1.67
146 000	MUNCHEN HYPOBANK 0.010% 21-19/10/2039	EUR	134 502	0.20	212 000	DNB BOLIGKREDITT 0.010% 21-21/01/2031	EUR	210 128	0.32
200 000	MUNCHEN HYPOBANK 0.250% 21-02/05/2036	EUR	196 697	0.30	963 000	DNB BOLIGKREDITT 0.375% 18-14/11/2023	EUR	980 813	1.48
775 000	UNICREDIT 0.010% 20-15/09/2028	EUR	780 843	1.18	1 096 000	DNB BOLIGKREDITT 0.625% 18-19/06/2025	EUR	1 137 142	1.71
794 000	UNICREDIT 0.010% 20-24/06/2030	EUR	792 835	1.19	<i>Portugal</i>				
252 000	UNICREDIT 0.010% 21-10/03/2031	EUR	250 507	0.38	1 600 000	BANCO COMMERCIAL PORTUGUES 0.750% 17-31/05/2022	EUR	1 617 147	2.43
150 000	UNICREDIT 0.010% 21-21/01/2036	EUR	142 709	0.21	900 000	BANCO SANTANDER TOTTA 0.875% 17-25/04/2024	EUR	930 561	1.40
300 000	UNICREDIT 0.010% 21-21/05/2029	EUR	301 298	0.45	500 000	BANCO SANTANDER TOTTA 1.250% 17-26/09/2027	EUR	543 608	0.82
1 300 000	UNICREDIT 0.250% 20-15/01/2032	EUR	1 315 311	1.98	<i>United Kingdom</i>				
<i>The Netherlands</i>					200 000	ASB FINANCE LTD 0.250% 21-21/05/2031	EUR	200 294	0.30
700 000	ABN AMRO BANK NV 1.125% 19-23/04/2039	EUR	778 324	1.17	200 000	NATIONWIDE BLDG 0.500% 21-05/05/2041	EUR	196 605	0.30
800 000	ABN AMRO BANK NV 1.250% 18-10/01/2033	EUR	894 152	1.35	700 000	NATIONWIDE BLDG 0.750% 15-26/10/2022	EUR	710 924	1.07
600 000	ABN AMRO BANK NV 1.500% 15-30/09/2030	EUR	679 715	1.02					
500 000	AEGON BANK 0.010% 20-16/11/2025	EUR	505 277	0.76					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Euro Covered Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
500 000	SANTANDER UK PLC 0.050% 20-12/01/2027	EUR	504 666	0.76
200 000	WESTPAC SEC NZ 0.010% 21-08/06/2028	EUR	199 685	0.30
180 000	YORKSHIRE BLD SOC 0.375% 17-11/04/2023	EUR	182 443	0.27
	<i>Finland</i>		<i>1 833 717</i>	<i>2.76</i>
1 130 000	OP CORPORATE BANK 0.250% 16-11/05/2023	EUR	1 145 945	1.72
520 000	OP MORTGAGE BANK 0.010% 20-19/11/2030	EUR	518 098	0.78
170 000	OP MORTGAGE BANK 0.050% 21-25/03/2031	EUR	169 674	0.26
	<i>Australia</i>		<i>1 491 900</i>	<i>2.24</i>
200 000	NATL AUSTRALIABK 0.010% 21-06/01/2029	EUR	199 654	0.30
600 000	NATL AUSTRALIABK 0.750% 19-30/01/2026	EUR	626 600	0.94
650 000	WESTPAC BANKING 0.500% 17-17/05/2024	EUR	665 646	1.00
	<i>South Korea</i>		<i>1 307 975</i>	<i>1.97</i>
1 100 000	KHFC 0.010% 20-07/07/2025	EUR	1 107 059	1.67
200 000	KHFC 0.010% 21-29/06/2026	EUR	200 916	0.30
	<i>Belgium</i>		<i>807 757</i>	<i>1.22</i>
500 000	BNP PARIBAS FORTIS SA 0.000% 16-24/10/2023	EUR	504 719	0.76
300 000	KBC BANK NV 0.375% 16-01/09/2022	EUR	303 038	0.46
	<i>Sweden</i>		<i>521 230</i>	<i>0.78</i>
519 000	STADSHYPOTEK AB 0.010% 20-24/11/2028	EUR	521 230	0.78
	<i>Ireland</i>		<i>302 098</i>	<i>0.45</i>
300 000	BANK IRELAND MTGE 0.375% 15-07/05/2022	EUR	302 098	0.45
	<i>New Zealand</i>		<i>199 682</i>	<i>0.30</i>
200 000	BANK NEW ZEALAND 0.010% 21-15/06/2028	EUR	199 682	0.30
	<i>Denmark</i>		<i>100 750</i>	<i>0.15</i>
100 000	JYSKE REALKREDIT 0.010% 21-01/10/2027	EUR	100 750	0.15
	Shares/Units in investment funds		422 066	0.64
	<i>France</i>		<i>422 066</i>	<i>0.64</i>
384.96	BNP PARIBAS MOIS - ISR - X CAP	EUR	422 066	0.64
	<b>Total securities portfolio</b>		<b>66 452 116</b>	<b>100.03</b>

# BNP PARIBAS FUNDS SICAV Euro Defensive Equity

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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										
<b>Shares</b>			<b>114 817 757</b>	<b>94.72</b>						
<i>Germany</i>										
1 427	ADIDAS AG	EUR	447 935	0.37	11 309	KONINKLIJKE DSM NV	EUR	1 780 037	1.47	
17 462	ALLIANZ SE - REG	EUR	3 672 259	3.03	463 566	KONINKLIJKE KPN NV	EUR	1 221 033	1.01	
14 373	BAYERISCHE MOTOREN WERKE AG	EUR	1 283 653	1.06	22 742	KONINKLIJKE PHILIPS NV	EUR	950 388	0.78	
15 426	BRENNTAG AG	EUR	1 209 707	1.00	48 610	NN GROUP NV - WI	EUR	1 933 706	1.60	
34 613	COVESTRO AG	EUR	1 885 024	1.56	14 825	RANDSTAD HOLDING NV	EUR	956 213	0.79	
42 728	DAIMLER AG - REG	EUR	3 217 418	2.65	27 498	VOPAK	EUR	1 053 173	0.87	
14 259	DEUTSCHE BOERSE AG	EUR	2 098 925	1.73	27 626	WOLTERS KLUWER	EUR	2 340 475	1.93	
54 863	DEUTSCHE POST AG - REG	EUR	3 146 942	2.60	<i>Spain</i>					
181 880	DEUTSCHE TELEKOM AG - REG	EUR	3 239 647	2.67	33 415	ENAGAS SA	EUR	3 876 510	3.20	
33 420	FRESENIUS SE & CO KGAA	EUR	1 470 313	1.21	85 304	RED ELECTRICA CORPORACION SA	EUR	1 335 434	1.10	
25 528	GEA GROUP AG	EUR	872 036	0.72	50 410	REPSOL SA	EUR	532 027	0.44	
10 141	HELLOFRESH SE	EUR	831 359	0.69	344 572	TELEFONICA SA	EUR	1 357 958	1.12	
30 750	INFINEON TECHNOLOGIES AG	EUR	1 039 965	0.86	<i>Belgium</i>					
5 664	LEG IMMOBILIEN AG	EUR	687 893	0.57	27 171	AGEAS	EUR	3 294 329	2.71	
8 485	MERCK KGAA	EUR	1 372 025	1.13	20 150	COLRUYT SA	EUR	1 271 603	1.05	
5 298	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	1 223 573	1.01	65 835	PROXIMUS	EUR	950 274	0.78	
25 067	SAP SE	EUR	2 978 962	2.46	<i>Italy</i>					
20 798	SIEMENS AG - REG	EUR	2 779 029	2.29	35 924	ASSICURAZIONI GENERALI	EUR	3 267 043	2.69	
5 209	SYMRISE AG	EUR	612 058	0.50	280 840	SNAM SPA	EUR	607 295	0.50	
691 681	TELEFONICA DEUTSCHLAND HOLDING	EUR	1 538 990	1.27	1 168 175	TELECOM ITALIA SPA	EUR	1 369 095	1.13	
18 559	UNITED INTERNET AG - REG	EUR	639 914	0.53	127 515	TERNA S.P.A.	EUR	489 349	0.40	
13 511	VONOVIA SE	EUR	736 620	0.61	<i>Finland</i>					
<i>France</i>										
5 113	AIR LIQUIDE SA	EUR	35 368 139	29.17	18 567	KESKO OYJ - B	EUR	2 919 144	2.41	
9 061	AMUNDI SA	EUR	754 986	0.62	34 023	KONE OYJ - B	EUR	578 362	0.48	
6 222	ARKEMA	EUR	673 685	0.56	<i>Austria</i>					
81 063	AXA SA	EUR	658 288	0.54	29 009	OMV AG	EUR	2 205 763	1.82	
31 622	BNP PARIBAS	EUR	1 733 532	1.43	23 710	VOESTALPINE AG	EUR	1 391 562	1.15	
4 870	CAPGEMINI SE	EUR	1 671 855	1.38	<i>United Kingdom</i>					
75 998	CARREFOUR SA	EUR	788 940	0.65	116 977	STELLANTIS NV	EUR	1 936 437	1.60	
31 445	COMPAGNIE DE SAINT GOBAIN	EUR	1 260 427	1.04	<i>Ireland</i>					
31 946	DANONE	EUR	1 746 455	1.44	7 905	KINGSPAN GROUP PLC	EUR	629 554	0.52	
1 514	HERMES INTERNATIONAL	EUR	1 896 634	1.56	22 353	SMURFIT KAPPA GROUP PLC	EUR	1 022 650	0.84	
21 152	IPSEN	EUR	1 859 949	1.53	<i>Portugal</i>					
10 196	LEGRAND SA	EUR	1 855 453	1.53	48 400	JERONIMO MARTINS	EUR	744 392	0.61	
7 766	LOREAL	EUR	910 095	0.75	<b>Total securities portfolio</b>					
3 701	LVMH	EUR	2 918 463	2.41					<b>114 817 757</b>	<b>94.72</b>
16 169	MICHELIN (CGDE)	EUR	2 447 471	2.02						
126 108	ORANGE	EUR	2 174 731	1.79						
20 593	PUBLICIS GROUPE	EUR	1 212 528	1.00						
34 009	SANOFI AVENTIS	EUR	1 110 786	0.92						
16 425	SCHNEIDER ELECTRIC SE	EUR	3 005 035	2.48						
4 053	SEB SA	EUR	2 179 269	1.80						
2 702	TELEPERFORMANCE	EUR	617 677	0.51						
61 284	TOTAL SA	EUR	924 895	0.76						
24 781	VALEO SA	EUR	2 338 291	1.93						
<i>The Netherlands</i>										
327	ADYEN NV	EUR	628 694	0.52						
131 667	AEGON NV	EUR	22 569 549	18.63						
11 071	ASML HOLDING NV	EUR	673 784	0.56						
59 731	CNH INDUSTRIAL NV	EUR	460 703	0.38						
3 757	FERRARI NV	EUR	6 414 538	5.29						
76 710	ING GROEP NV	EUR	831 754	0.69						
97 546	KONINKLIJKE AHOLD DELHAIZE NV	EUR	653 718	0.54						
			854 549	0.70						
			2 445 478	2.02						

# BNP PARIBAS FUNDS SICAV Euro Equity

## Securities portfolio at 30/06/2021

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				
<b>Shares</b>			<b>1 634 061 801</b>	<b>99.33</b>
<i>France</i>				
367 701	AIR LIQUIDE SA	EUR	54 294 730	3.30
3 464 132	CREDIT AGRICOLE SA	EUR	40 925 255	2.49
391 759	ESSILORLUXOTTICA	EUR	60 973 371	3.71
170 511	LVMH	EUR	112 758 925	6.85
408 244	MICHELIN (CGDE)	EUR	54 908 818	3.34
225 796	PERNOD RICARD SA	EUR	42 269 011	2.57
821 595	SANOFI AVENTIS	EUR	72 596 134	4.41
489 899	SCHNEIDER ELECTRIC SE	EUR	64 999 799	3.95
1 891 333	VIVENDI	EUR	53 581 464	3.26
<i>Germany</i>				
139 541	ADIDAS AG	EUR	43 801 920	2.66
221 714	ALLIANZ SE - REG	EUR	46 626 454	2.83
212 503	DEUTSCHE BOERSE AG	EUR	31 280 442	1.90
3 248 862	DEUTSCHE TELEKOM AG - REG	EUR	57 868 730	3.52
4 307 125	E.ON SE	EUR	42 011 697	2.55
1 298 230	INFINEON TECHNOLOGIES AG	EUR	43 906 139	2.67
564 997	SIEMENS AG - REG	EUR	75 494 899	4.59
316 402	SYMRISE AG	EUR	37 177 235	2.26
<i>The Netherlands</i>				
193 882	ASML HOLDING NV	EUR	112 335 231	6.83
335 902	KONINKLIJKE DSM NV	EUR	52 870 975	3.21
789 046	PROSUS NV	EUR	65 072 624	3.96
<i>Spain</i>				
731 456	AMADEUS IT GROUP SA	EUR	43 389 970	2.64
16 352 306	BANCO SANTANDER SA	EUR	52 646 249	3.20
1 469 910	GRIFOLS SA	EUR	33 572 744	2.04
84 059	GRIFOLS SA - B	EUR	1 244 073	0.08
<i>Finland</i>				
958 843	NESTE OYJ	EUR	49 514 653	3.01
2 850 691	NORDEA BANK ABP	EUR	26 790 794	1.63
1 116 880	SAMPO OYJ - A	EUR	43 290 269	2.63
<i>Ireland</i>				
1 362 030	CRH PLC	EUR	57 886 275	3.52
<i>United Kingdom</i>				
189 724	LINDE PLC	EUR	46 169 335	2.81
<i>Belgium</i>				
731 441	ANHEUSER - BUSCH INBEV SA/NV	EUR	44 478 927	2.70
<i>Switzerland</i>				
1 419 815	STMICROELECTRONICS NV	EUR	43 453 438	2.64
<i>Portugal</i>				
1 682 134	JERONIMO MARTINS	EUR	25 871 221	1.57
Shares/Units in investment funds			12 022 439	0.73
<i>Luxembourg</i>				
100 483.59	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP	EUR	12 022 439	0.73
<b>Total securities portfolio</b>			<b>1 646 084 240</b>	<b>100.06</b>

# BNP PARIBAS FUNDS SICAV Euro Government Bond

## Securities portfolio at 30/06/2021

*Expressed in EUR*

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Bonds</b>									
<i>Italy</i>					<i>Germany</i>				
2 788 000	ACQUIRENTE UNI 2.800% 19-20/02/2026	EUR	3 079 289	0.25	19 139 929	BUNDESREPUBLIK DEUTSCHLAND 0.500% 16-15/02/2026	EUR	20 142 861	1.64
14 015 000	ITALY BTPS 0.350% 19-01/02/2025	EUR	14 234 755	1.16	6 857 370	BUNDESREPUBLIK DEUTSCHLAND 2.500% 12-04/07/2044	EUR	10 519 275	0.86
42 435 000	ITALY BTPS 0.500% 20-01/12/2026	EUR	43 265 877	3.52	5 718 300	DEUTSCHLAND REP 0.000% 20-15/05/2035	EUR	5 724 268	0.47
9 063 270	ITALY BTPS 0.500% I/L 15-20/04/2023	EUR	9 300 978	0.76	123 670 203	DEUTSCHLAND REP 0.000% 20-15/08/2030	EUR	127 700 615	10.38
5 080 000	ITALY BTPS 0.600% 21-01/08/2031	EUR	4 969 358	0.40	12 990 000	DEUTSCHLAND REP 0.000% 20-15/11/2027	EUR	13 388 663	1.09
7 000 000	ITALY BTPS 0.650% 16-15/10/2023	EUR	7 150 430	0.58	1 831 143	DEUTSCHLAND REP 0.000% 21-15/08/2050	EUR	1 700 894	0.14
32 169 002	ITALY BTPS 0.650% 19-28/10/2027	EUR	34 438 448	2.80	20 400 000	KFW 0.000% 19-30/06/2022	EUR	20 521 131	1.67
29 530 000	ITALY BTPS 0.850% 19-15/01/2027	EUR	30 546 127	2.49	3 223 000	NIEDERSACHSEN 0.125% 19-07/03/2025	EUR	3 285 786	0.27
8 870 000	ITALY BTPS 0.950% 20-15/09/2027	EUR	9 208 923	0.75	3 703 000	RENTENBANK 0.050% 18-12/06/2023	EUR	3 746 155	0.30
2 535 000	ITALY BTPS 0.950% 21-01/03/2037	EUR	2 412 433	0.20	<i>Spain</i>				
18 589 000	ITALY BTPS 0.950% 21-01/12/2031	EUR	18 725 664	1.52	1 500 000	ADIF ALTA VELOCI 0.950% 19-30/04/2027	EUR	1 577 946	0.13
260 000	ITALY BTPS 1.500% 15-01/06/2025	EUR	275 785	0.02	2 300 000	FADE 0.050% 19-17/09/2024	EUR	2 326 823	0.19
8 115 000	ITALY BTPS 1.500% 21-30/04/2045	EUR	7 882 505	0.64	20 746 000	SPANISH GOVT 0.000% 20-30/04/2023	EUR	20 938 315	1.70
7 131 000	ITALY BTPS 1.650% 20-01/12/2030	EUR	7 715 742	0.63	8 746 000	SPANISH GOVT 0.100% 21-30/04/2031	EUR	8 476 317	0.69
2 952 000	ITALY BTPS 1.700% 20-01/09/2051	EUR	2 858 717	0.23	12 915 000	SPANISH GOVT 0.500% 20-30/04/2030	EUR	13 152 119	1.07
10 340 000	ITALY BTPS 1.800% 20-01/03/2041	EUR	10 792 685	0.88	6 768 000	SPANISH GOVT 0.500% 21-31/10/2031	EUR	6 775 537	0.55
3 000 000	ITALY BTPS 1.850% 17-15/05/2024	EUR	3 176 520	0.26	6 119 000	SPANISH GOVT 0.850% 21-30/07/2037	EUR	6 028 133	0.49
13 471 000	ITALY BTPS 1.850% 20-01/07/2025	EUR	14 475 128	1.18	13 393 000	SPANISH GOVT 1.000% 20-31/10/2050	EUR	12 103 794	0.98
3 710 000	ITALY BTPS 2.000% 18-01/02/2028	EUR	4 100 440	0.33	340 000	SPANISH GOVT 1.200% 20-31/10/2040	EUR	345 287	0.03
51 280 000	ITALY BTPS 2.100% 19-15/07/2026	EUR	56 337 234	4.57	43 000	SPANISH GOVT 1.250% 20-31/10/2030	EUR	46 555	0.00
499 000	ITALY BTPS 2.150% 21-01/03/2072	EUR	487 563	0.04	7 160 000	SPANISH GOVT 1.300% 16-31/10/2026	EUR	7 729 793	0.63
3 020 000	ITALY BTPS 2.200% 17-01/06/2027	EUR	3 361 260	0.27	7 720 000	SPANISH GOVT 1.400% 18-30/07/2028	EUR	8 447 378	0.69
10 120 000	ITALY BTPS 2.450% 17-01/09/2033	EUR	11 762 071	0.96	3 580 000	SPANISH GOVT 1.450% 17-31/10/2027	EUR	3 916 914	0.32
10 000 000	ITALY BTPS 2.500% 14-01/12/2024	EUR	10 895 200	0.89	2 334 000	SPANISH GOVT 1.450% 21-31/10/2071	EUR	2 060 642	0.17
364 000	ITALY BTPS 2.500% 18-15/11/2025	EUR	403 414	0.03	8 269 000	SPANISH GOVT 1.500% 17-30/04/2027	EUR	9 054 555	0.74
1 587 000	ITALY BTPS 2.800% 16-01/03/2067	EUR	1 876 659	0.15	90 000	SPANISH GOVT 1.600% 15-30/04/2025	EUR	96 839	0.01
5 024 000	ITALY BTPS 3.100% 19-01/03/2040	EUR	6 355 260	0.52	16 000	SPANISH GOVT 1.950% 15-30/07/2030	EUR	18 356	0.00
2 010 000	ITALY BTPS 3.350% 19-01/03/2035	EUR	2 564 097	0.21	141 000	SPANISH GOVT 1.950% 16-30/04/2026	EUR	156 002	0.01
18 000 000	ITALY BTPS 3.750% 14-01/09/2024	EUR	20 235 060	1.65	2 410 000	SPANISH GOVT 2.150% 15-31/10/2025	EUR	2 669 412	0.22
63 000	ITALY BTPS 5.000% 03-01/08/2034	EUR	92 812	0.01	7 007 000	SPANISH GOVT 2.750% 14-31/10/2024	EUR	7 754 016	0.63
1 705 000	ITALY BTPS 5.000% 09-01/09/2040	EUR	2 706 159	0.22	5 485 000	SPANISH GOVT 2.900% 16-31/10/2046	EUR	7 411 003	0.60
<i>France</i>					<i>Belgium</i>				
3 400 000	CAISSE CENT IMMO 0.000% 19-22/01/2023	EUR	3 421 865	0.28	20 580 000	BELGIAN 0.000% 21-22/10/2031	EUR	20 355 781	1.66
11 300 000	CAISSE CENT IMMO 0.125% 18-26/10/2022	EUR	11 383 040	0.93	1 121 000	BELGIAN RETAIL 2.250% 13-22/06/2023	EUR	1 186 130	0.10
5 100 000	DEXIA CRED LOCAL 0.000% 19-29/05/2024	EUR	5 154 250	0.42	7 000 000	BELGIUM GOVERNMENT 0.200% 16-22/10/2023	EUR	7 139 230	0.58
11 400 000	DEXIA CRED LOCAL 0.000% 21-21/01/2028	EUR	11 418 595	0.93	27 220 000	BELGIUM GOVERNMENT 0.800% 17-22/06/2027	EUR	29 121 589	2.37
5 000 000	DEXIA CRED LOCAL 1.250% 14-26/11/2024	EUR	5 266 205	0.43	1 400 000	BELGIUM GOVERNMENT 0320 4.250% 10-28/03/2041	EUR	2 350 894	0.19
100 000	DEXIA CRED LOCAL 1.250% 15-27/10/2025	EUR	106 349	0.01	6 450 000	BELGIUM GOVERNMENT 0324 4.500% 11-28/03/2026	EUR	8 001 225	0.65
6 300 000	DEXIA CREDIT LOCAL 0.250% 18-01/06/2023	EUR	6 385 970	0.52	1 812 460	BELGIUM GOVERNMENT 0338 2.250% 17-22/06/2057	EUR	2 525 989	0.21
6 495 639	FRANCE O.A.T. 0.000% 20-25/02/2023	EUR	6 564 006	0.53	3 987 000	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	4 707 291	0.38
32 810 000	FRANCE O.A.T. 0.500% 16-25/05/2026	EUR	34 326 150	2.79	5 022 264	BELGIUM GOVERNMENT 1.700% 19-22/06/2050	EUR	6 066 845	0.49
3 230 651	FRANCE O.A.T. 0.500% 21-25/05/2072	EUR	2 490 024	0.20	1 856 000	BELGIUM GOVERNMENT 2.150% 16-22/06/2066	EUR	2 596 204	0.21
8 863 682	FRANCE O.A.T. 0.500% 21-25/06/2044	EUR	8 458 231	0.69	524 000	BELGIUM GOVERNMENT 3.750% 13-22/06/2045	EUR	870 862	0.07
22 544 416	FRANCE O.A.T. 0.750% 17-25/05/2028	EUR	24 064 361	1.96	997 000	BELGIUM GOVERNMENT 4.250% 12-28/09/2022	EUR	1 058 505	0.09
463 100	FRANCE O.A.T. 0.750% 20-25/05/2052	EUR	442 173	0.04					
11 613 400	FRANCE O.A.T. 1.250% 16-25/05/2036	EUR	13 002 247	1.06					
6 498 813	FRANCE O.A.T. 1.250% 18-25/05/2034	EUR	7 278 411	0.59					
37 737 726	FRANCE O.A.T. 1.500% 19-25/05/2050	EUR	43 815 764	3.56					
810 000	FRANCE O.A.T. 1.750% 13-25/05/2023	EUR	846 993	0.07					
1 624 000	FRANCE O.A.T. 1.750% 16-25/05/2066	EUR	2 042 878	0.17					
19 177 126	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	23 263 772	1.89					
4 700 000	SOCIETE PARIS 0.700% 20-15/10/2060	EUR	4 007 142	0.33					



# BNP PARIBAS FUNDS SICAV Euro Government Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
5 300 000	COMM FRANC BELG 0.625% 21-11/06/2035	EUR	5 214 729	0.42	Shares/Units in investment funds				
12 101 053	EUROPEAN UNION 0.000% 21-06/07/2026	EUR	12 308 315	1.00					
2 452 402	EUROPEAN UNION 0.700% 21-06/07/2051	EUR	2 491 224	0.20	<i>France</i>				
	<i>Austria</i>		<i>78 046 863</i>	<i>6.35</i>					
5 100 000	HAA-BANK INTL AG 2.375% 12-13/12/2022	EUR	5 303 486	0.43	82.88	BNP PARIBAS INVEST 3 MOIS - I - C	EUR	48 165 021	3.91
9 197 000	REP OF AUSTRIA 0.000% 21-20/02/2031	EUR	9 192 693	0.75	<b>Total securities portfolio</b>				
304 000	REP OF AUSTRIA 0.700% 21-20/04/2071	EUR	289 539	0.02				<b>1 227 839 536</b>	<b>99.89</b>
6 435 000	REPUBLIC OF AUSTRIA 0.000% 16-15/07/2023	EUR	6 515 539	0.53					
280 000	REPUBLIC OF AUSTRIA 0.000% 17-20/09/2022	EUR	282 184	0.02					
3 000	REPUBLIC OF AUSTRIA 0.000% 20-20/02/2030	EUR	3 022	0.00					
49 980 000	REPUBLIC OF AUSTRIA 0.500% 17-20/04/2027	EUR	52 551 246	4.27					
563 000	REPUBLIC OF AUSTRIA 0.750% 20-20/03/2051	EUR	580 207	0.05					
357 000	REPUBLIC OF AUSTRIA 0.850% 20-30/06/2120	EUR	324 827	0.03					
1 000 000	REPUBLIC OF AUSTRIA 1.500% 16-20/02/2047	EUR	1 224 478	0.10					
964 000	REPUBLIC OF AUSTRIA 2.100% 17-20/09/2117	EUR	1 584 769	0.13					
122 000	REPUBLIC OF AUSTRIA 4.150% 07-15/03/2037	EUR	194 873	0.02					
	<i>Ireland</i>		<i>30 201 298</i>	<i>2.45</i>					
30 058 632	IRISH GOVT 0.000% 21-18/10/2031	EUR	29 555 751	2.40					
657 500	IRISH GOVT 0.550% 21-22/04/2041	EUR	645 547	0.05					
	<i>The Netherlands</i>		<i>30 133 557</i>	<i>2.45</i>					
5 000 000	BANK NEDERLANDSE GEMEENTEN 0.050% 18-11/07/2023	EUR	5 055 410	0.41					
14 250 000	BNG BANK NV 0.000% 21-20/01/2031	EUR	14 151 059	1.15					
4 520 000	NETHERLANDS GOVERNMENT 0.750% 18-15/07/2028	EUR	4 871 701	0.40					
2 490 000	NETHERLANDS GOVERNMENT 2.750% 14-15/01/2047	EUR	4 017 316	0.33					
37 069	NETHERLANDS GOVERNMENT 7 1/223-PRN 0.000% 93-15/01/2023	EUR	37 466	0.00					
1 005 926	NETHERLANDS GOVT 0.000% 20-15/01/2052	EUR	899 801	0.07					
1 137 500	NETHERLANDS GOVT 0.000% 21-15/01/2038	EUR	1 100 804	0.09					
	<i>Slovenia</i>		<i>17 412 844</i>	<i>1.42</i>					
8 710 000	REP OF SLOVENIA 0.200% 20-31/03/2023	EUR	8 847 770	0.72					
7 854 000	REP OF SLOVENIA 1.250% 17-22/03/2027	EUR	8 565 074	0.70					
	<i>Latvia</i>		<i>8 126 472</i>	<i>0.66</i>					
8 077 000	REP OF LATVIA 0.125% 20-14/04/2023	EUR	8 126 472	0.66					
	<i>Luxembourg</i>		<i>6 740 817</i>	<i>0.55</i>					
2 403 000	DUCHY OF LUX 0.000% 20-14/09/2032	EUR	2 377 606	0.19					
594 000	EFSE 0.000% 20-15/10/2025	EUR	603 990	0.05					
1 410 000	EUROPEAN INVT BK 0.000% 20-28/03/2028	EUR	1 430 244	0.12					
2 212 000	LUXEMBOURG GOVT 0.625% 17-01/02/2027	EUR	2 328 977	0.19					
	<i>Portugal</i>		<i>3 659 092</i>	<i>0.30</i>					
4 061 055	PORTUGUESE OTS 1.000% 21-12/04/2052	EUR	3 659 092	0.30					
	<i>Finland</i>		<i>1 198 687</i>	<i>0.10</i>					
128 000	FINNISH GOVT 0.250% 20-15/09/2040	EUR	124 339	0.01					
880 000	FINNISH GOVT 1.375% 17-15/04/2047	EUR	1 074 348	0.09					
	<i>Estonia</i>		<i>702 351</i>	<i>0.06</i>					
702 000	ESTONIA REP OF 0.125% 20-10/06/2030	EUR	702 351	0.06					
	<i>Greece</i>		<i>11 867</i>	<i>0.00</i>					
4 606 900	HELLENIC REPUBLIC 0.000% 12-15/10/2042	EUR	11 867	0.00					



# BNP PARIBAS FUNDS SICAV Euro High Quality Government Bond

## Securities portfolio at 30/06/2021

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			275 840 329	97.63
<b>Bonds</b>			<b>275 840 329</b>	<b>97.63</b>
<i>Germany</i>			<i>181 313 223</i>	<i>64.19</i>
1 090 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 16-15/08/2026	EUR	1 122 373	0.40
15 860 000	BUNDESREPUBLIK DEUTSCHLAND 0.250% 18-15/08/2028	EUR	16 659 027	5.90
6 940 000	BUNDESREPUBLIK DEUTSCHLAND 0.500% 16-15/02/2026	EUR	7 303 656	2.59
19 699 000	BUNDESREPUBLIK DEUTSCHLAND 0.500% 17-15/08/2027	EUR	20 939 052	7.41
8 120 000	BUNDESREPUBLIK DEUTSCHLAND 0.500% 18-15/02/2028	EUR	8 655 108	3.06
3 299 900	BUNDESREPUBLIK DEUTSCHLAND 1.500% 13-15/05/2023	EUR	3 435 988	1.22
4 762 000	BUNDESREPUBLIK DEUTSCHLAND 2.500% 12-04/07/2044	EUR	7 304 956	2.59
8 823 542	BUNDESREPUBLIK DEUTSCHLAND 2.500% 14-15/08/2046	EUR	13 802 755	4.89
7 140 000	BUNDESREPUBLIK DEUTSCHLAND 3.250% 10-04/07/2042	EUR	11 832 194	4.19
4 810 000	BUNDESREPUBLIK DEUTSCHLAND 4.750% 03-04/07/2034	EUR	7 921 685	2.80
16 307 398	DEUTSCHLAND REP 0.000% 20- 15/05/2035	EUR	16 324 416	5.78
43 062 940	DEUTSCHLAND REP 0.000% 20- 15/08/2030	EUR	44 466 362	15.73
7 100 000	DEUTSCHLAND REP 0.000% 21- 15/05/2036	EUR	7 041 709	2.49
658 975	DEUTSCHLAND REP 0.000% 21- 15/08/2050	EUR	612 102	0.22
13 220 000	DEUTSCHLAND REP 0.250% 19- 15/02/2029	EUR	13 891 840	4.92
<i>The Netherlands</i>			<i>83 859 501</i>	<i>29.67</i>
5 060 000	NETHERLANDS GOVERNMENT 0.500% 16-15/07/2026	EUR	5 322 108	1.88
26 420 000	NETHERLANDS GOVERNMENT 0.750% 17-15/07/2027	EUR	28 328 581	10.02
15 490 933	NETHERLANDS GOVERNMENT 1.750% 13-15/07/2023	EUR	16 270 901	5.76
8 760 000	NETHERLANDS GOVERNMENT 2.000% 14-15/07/2024	EUR	9 476 918	3.35
10 000 000	NETHERLANDS GOVERNMENT 2.250% 12-15/07/2022	EUR	10 305 800	3.65
341 048	NETHERLANDS GOVERNMENT 4.000% 05-15/01/2037	EUR	546 966	0.19
13 074 525	NETHERLANDS GOVT 0.250% 19- 15/07/2029	EUR	13 608 227	4.82
<i>Luxembourg</i>			<i>5 582 119</i>	<i>1.97</i>
1 466 000	DUCHY OF LUX 0.000% 20-14/09/2032	EUR	1 450 508	0.51
2 408 000	LUXEMBOURG GOVT 0.000% 19- 13/11/2026	EUR	2 455 421	0.87
1 592 000	LUXEMBOURG GOVT 0.625% 17- 01/02/2027	EUR	1 676 190	0.59
<i>Belgium</i>			<i>5 085 486</i>	<i>1.80</i>
4 159 502	EUROPEAN UNION 0.000% 21- 06/07/2026	EUR	4 230 744	1.50
841 422	EUROPEAN UNION 0.700% 21- 06/07/2051	EUR	854 742	0.30
Shares/Units in investment funds			3 644 383	1.29
<i>France</i>			<i>3 644 383</i>	<i>1.29</i>
6.27	BNP PARIBAS INVEST 3 MOIS - I - C	EUR	3 644 383	1.29
<b>Total securities portfolio</b>			<b>279 484 712</b>	<b>98.92</b>

# BNP PARIBAS FUNDS SICAV Euro High Yield Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Bonds</b>			<b>485 669 440</b>	<b>74.55</b>					
<i>United Kingdom</i>					<i>United States of America</i>				
1 430 000	ALGECO GLOBAL 6.500% 20-15/02/2023	EUR	1 458 990	0.22	7 700 000	APL LTD 8.000% 94-15/01/2024	USD	7 148 748	1.10
1 870 000	ALGECO SCOTSMAN 6.500% 18-15/02/2023	EUR	1 907 577	0.29	2 860 000	BANFF MERGER SUB 8.375% 18-01/09/2026	EUR	3 000 208	0.46
3 281 000	ARQIVA BROAD FIN 6.750% 18-30/09/2023	GBP	3 919 778	0.60	1 052 000	BELDEN INC 3.375% 17-15/07/2027	EUR	1 079 608	0.17
5 446 000	BELLIS ACQUISITI 3.250% 21-16/02/2026	GBP	6 356 339	0.98	2 500 000	BOXER PARENT CO 6.500% 20-02/10/2025	EUR	2 649 406	0.41
2 583 000	BELLIS FINCO PLC 4.000% 21-16/02/2027	GBP	3 012 153	0.46	1 900 000	CATALENT PHARMA 2.375% 20-01/03/2028	EUR	1 905 189	0.29
3 703 000	CO-OPERATIVE GRO 5.125% 19-17/05/2024	GBP	4 577 676	0.70	1 146 000	COTY INC 4.000% 18-15/04/2023	EUR	1 136 275	0.17
2 040 000	CO-OPERATIVE WHOLESALE 7.500% 11-08/07/2026	GBP	2 853 761	0.44	2 049 000	COTY INC 4.000% 18-15/04/2023	EUR	2 031 764	0.31
2 700 000	DEUCE FINCO 5.500% 21-15/06/2027	GBP	3 147 832	0.48	10 789 000	FORD MOTOR CRED 2.748% 20-14/06/2024	GBP	12 740 982	1.97
2 800 000	EC FINANCE 2.375% 17-15/11/2022	EUR	2 759 480	0.42	2 320 000	FORD MOTOR CRED 3.250% 20-15/09/2025	EUR	2 484 538	0.38
2 457 000	GATWICK AIRPORT 4.375% 21-07/04/2026	GBP	2 891 579	0.44	4 050 000	HJ HEINZ CO 4.125% 15-01/07/2027	GBP	5 274 135	0.81
1 895 000	HEATHROW FINANCE 4.750% 18-01/03/2024	GBP	2 320 689	0.36	1 000 000	IQVIA INC 2.250% 21-15/03/2029	EUR	996 861	0.15
2 114 000	HEINZ (H.J) FIN 6.250% 00-18/02/2030	GBP	3 175 849	0.49	2 717 000	KRATON POLYMERS 5.250% 18-15/05/2026	EUR	2 785 007	0.43
4 328 000	INEOS QUATTRO FI 2.500% 21-15/01/2026	EUR	4 364 057	0.67	1 912 000	KRONOS INTL INC 3.750% 17-15/09/2025	EUR	1 948 963	0.30
849 000	INEOS QUATTRO FI 3.750% 21-15/07/2026	EUR	872 763	0.13	1 919 000	MPT OP PTNR/FINL 2.500% 21-24/03/2026	GBP	2 275 723	0.35
1 344 000	INTL GAME TECH 3.500% 19-15/06/2026	EUR	1 376 290	0.21	1 000 000	MPT OP PTNR/FINL 3.692% 19-05/06/2028	GBP	1 240 901	0.19
10 170 000	ITHACA ENERGY N 9.375% 19-15/07/2024	USD	8 896 361	1.38	1 794 000	NETFLIX INC 3.625% 19-15/06/2030	EUR	2 140 601	0.33
4 600 000	JAGUAR LAND ROVER 3.875% 15-01/03/2023	GBP	5 449 327	0.84	2 000 000	NETFLIX INC 3.875% 19-15/11/2029	EUR	2 406 533	0.37
7 618 000	JAGUAR LAND ROVER 5.000% 14-15/02/2022	GBP	9 053 810	1.40	1 951 000	ORGANON FIN 1 2.875% 21-30/04/2028	EUR	1 977 600	0.30
1 950 000	JAGUAR LAND ROVR 6.875% 19-15/11/2026	EUR	2 266 661	0.35	3 316 000	QUINTILES IMS 2.875% 17-15/09/2025	EUR	3 356 566	0.52
6 500 000	KCA DEUTAG UK FI 9.875% 20-01/12/2025	USD	6 062 994	0.93	1 672 000	SCIENTIFIC GAMES 3.375% 18-15/02/2026	EUR	1 675 372	0.26
1 000 000	LADBROKES GROUP 5.125% 16-08/09/2023	GBP	1 224 713	0.19	1 937 000	SCIENTIFIC GAMES 5.500% 18-15/02/2026	EUR	1 971 935	0.30
3 940 000	MARKS & SPENCER 3.750% 20-19/05/2026	GBP	4 765 790	0.73	2 858 000	TENNECO INC 5.000% 16-15/07/2026	USD	2 394 199	0.37
1 000 000	MARKS & SPENCER 4.250% 16-08/12/2023	GBP	1 236 880	0.19	<i>France</i>				
960 000	MARKS & SPENCER 6.000% 12-12/06/2025	GBP	1 256 487	0.19	1 000 000	BANIJAY ENTERTAI 3.500% 20-01/03/2025	EUR	1 008 561	0.15
4 000 000	MARKS & SPENCER 6.125% 11-06/12/2021	GBP	4 795 006	0.74	3 353 000	CAB 3.375% 21-01/02/2028	EUR	3 337 009	0.51
2 290 000	MATALAN FINANCE 6.750% 18-31/01/2023	GBP	2 435 365	0.37	2 000 000	CASINO GUICHARD 1.865% 17-13/06/2022	EUR	1 995 726	0.31
1 520 000	OCADO GROUP PLC 4.000% 17-15/06/2024	GBP	1 788 487	0.27	3 600 000	CASINO GUICHARD 2.798% 14-05/08/2026	EUR	3 508 719	0.54
3 865 000	PAYSAFE FIN PLC 3.000% 21-15/06/2029	EUR	3 805 641	0.58	2 750 000	CGG SA 7.750% 21-01/04/2027	EUR	2 844 467	0.44
4 719 000	PREMIER FOODS 3.500% 21-15/10/2026	GBP	5 495 238	0.84	4 850 000	CMA CGM SA 5.250% 17-15/01/2025	EUR	4 953 911	0.76
769 000	RAC BOND CO 5.000% 17-06/11/2022	GBP	894 618	0.14	2 000 000	CROWN EUROPEAN 4.000% 14-15/07/2022	EUR	2 057 311	0.32
1 480 000	STONEGATE PUB 8.250% 20-31/07/2025	GBP	1 801 163	0.28	2 300 000	ERAMET 4.196% 17-28/02/2024	EUR	2 284 231	0.35
1 000 000	SYNTHOMER PLC 3.875% 20-01/07/2025	EUR	1 043 474	0.16	8 000 000	ERAMET 5.875% 19-21/05/2025	EUR	8 099 890	1.25
2 475 000	TALKTALK TELECOM 3.875% 20-20/02/2025	GBP	2 838 233	0.44	1 160 000	FAURECIA 2.625% 18-15/06/2025	EUR	1 174 942	0.18
1 392 000	THAMES WATER KEM 4.625% 20-19/05/2026	GBP	1 658 397	0.25	1 621 000	GETLINK SE 3.500% 20-30/10/2025	EUR	1 681 342	0.26
2 076 000	TI AUTOMOTIVE 3.750% 21-15/04/2029	EUR	2 114 694	0.32	1 338 000	LABORATOIRE EIME 5.000% 21-01/02/2029	EUR	1 361 966	0.21
590 022	UNIQUE PUB FIN 7.395% 99-28/03/2024	GBP	736 282	0.11	3 000 000	LOXAM SAS 3.250% 19-14/01/2025	EUR	3 019 815	0.46
1 484 000	VICTORIA PLC 3.625% 21-24/08/2026	EUR	1 502 455	0.23	3 551 000	MOBILUX FINANCE 4.250% 21-15/07/2028	EUR	3 551 713	0.55
6 210 000	VIRGIN MEDIA SEC 4.250% 19-15/01/2030	GBP	7 196 453	1.10	1 000 000	ORANO SA 2.750% 20-08/03/2028	EUR	1 044 279	0.16
6 000 000	VIRGIN MEDIA SEC 5.000% 17-15/04/2027	GBP	7 254 042	1.11	4 731 000	QUATRIM 5.875% 19-15/01/2024	EUR	4 915 982	0.75
2 170 000	VMED O2 UK FIN 4.500% 21-15/07/2031	GBP	2 537 081	0.39	1 000 000	REXEL SA 2.125% 21-15/06/2028	EUR	1 020 733	0.16
					2 649 000	RUBIS TERMINAL 5.625% 20-15/05/2025	EUR	2 789 739	0.43
					1 600 000	SPCM SA 4.875% 17-15/09/2025	USD	1 386 640	0.21
					7 600 000	TEREOS FIN GROUP 4.125% 16-16/06/2023	EUR	7 673 028	1.18
					<i>The Netherlands</i>				
					2 983 000	ALCOA NEDERLAND 6.125% 18-15/05/2028	USD	2 749 446	0.42
					1 450 000	AXALTA COATING 3.750% 16-15/01/2025	EUR	1 474 831	0.23
					2 766 000	GRUPO-ANTOLIN 3.500% 21-30/04/2028	EUR	2 756 193	0.42
					1 397 000	INTERTRUST 3.375% 18-15/11/2025	EUR	1 426 044	0.22
					1 571 000	IPD 3 BV 5.500% 20-01/12/2025	EUR	1 631 484	0.25

# BNP PARIBAS FUNDS SICAV Euro High Yield Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
2 000 000	LOUIS DREYF 1.625% 21-28/04/2028	EUR	2 017 655	0.31	1 061 000	HSE FINANCE SARL 5.625% 21-15/10/2026	EUR	1 091 006	0.17
3 160 000	LOUIS DREYF 2.375% 20-27/11/2025	EUR	3 346 706	0.51	1 445 000	OLIVETTI FINANCE 7.750% 03-24/01/2033	EUR	2 111 365	0.32
1 055 000	METINVEST BV 5.625% 19-17/06/2025	EUR	1 114 212	0.17	1 431 000	ROSSINI SARL 6.750% 18-30/10/2025	EUR	1 496 545	0.23
2 491 000	METINVEST BV 7.750% 19-17/10/2029	USD	2 329 339	0.36	5 000 000	SIG COMBIBLOC PU 2.125% 20-18/06/2025	EUR	5 283 504	0.81
2 840 000	NOBIAN FINANCE B 3.625% 21-15/07/2026	EUR	2 833 204	0.43	4 500 000	STENA INTERNATIO 5.750% 14-01/03/2024	USD	3 923 839	0.60
3 000 000	OI EUROPEAN GRP 3.125% 16-15/11/2024	EUR	3 101 400	0.48	2 295 000	SUMMER BC HOLDCO 5.750% 19-31/10/2026	EUR	2 398 089	0.37
4 581 000	Q-PARK HOLDING 2.000% 20-01/03/2027	EUR	4 358 216	0.67		<i>Poland</i>		<b>15 970 834</b>	<b>2.45</b>
1 550 000	SAIPEM FIN INTL 3.125% 21-31/03/2028	EUR	1 585 031	0.24	6 000 000	AUTOSTRAD PER L 2.000% 20-04/12/2028	EUR	6 243 024	0.96
1 300 000	SELECTA GROUP BV 8.000% 20-01/04/2026	EUR	1 313 000	0.20	5 103 000	AUTOSTRAD PER L 2.000% 21-15/01/2030	EUR	5 270 021	0.81
3 382 000	TEVA PHARM FNC 6.000% 20-31/01/2025	EUR	3 645 796	0.56	4 429 000	INPOST SA 2.250% 21-15/07/2027	EUR	4 457 789	0.68
5 800 000	TEVA PHARMACEUTICAL FNC 1.125% 16-15/10/2024	EUR	5 431 338	0.83		<i>Spain</i>		<b>14 007 811</b>	<b>2.16</b>
1 750 000	UNITED GROUP 4.875% 17-01/07/2024	EUR	1 769 602	0.27	2 000 000	CELLNEX TELECOM 1.750% 20-23/10/2030	EUR	1 988 443	0.31
7 883 000	UPC HOLDING BV 3.875% 17-15/06/2029	EUR	7 982 220	1.23	2 680 000	EDREAMS ODIGEO SA 5.500% 18-01/09/2023	EUR	2 659 219	0.41
1 900 000	ZF EUROPE 2.000% 19-23/02/2026	EUR	1 920 425	0.29	6 195 000	GRIFOLS SA 3.200% 17-01/05/2025	EUR	6 244 138	0.96
2 000 000	ZIGGO 3.375% 20-28/02/2030	EUR	1 970 509	0.30	3 119 000	NH HOTEL GRP 4.000% 21-02/07/2026	EUR	3 116 011	0.48
1 612 000	ZIGGO SECURED FINANCE 4.250% 16-15/01/2027	EUR	1 334 461	0.20		<i>Finland</i>		<b>5 784 983</b>	<b>0.88</b>
	<i>Germany</i>		<b>45 532 685</b>	<b>6.97</b>	6 000 000	NOKIA OYJ 3.375% 17-12/06/2022	USD	5 168 075	0.79
2 310 000	CHEPLAPHARM ARZN 3.500% 20-11/02/2027	EUR	2 331 152	0.36	613 000	SPA HOLDINGS 3 3.625% 21-04/02/2028	EUR	616 908	0.09
2 600 000	CHEPLAPHARM ARZN 4.375% 20-15/01/2028	EUR	2 699 777	0.41		<i>Sweden</i>		<b>4 849 452</b>	<b>0.75</b>
1 288 000	CT INVESTMENT 5.500% 21-15/04/2026	EUR	1 318 083	0.20	939 000	VERISURE HOLDING 3.875% 20-15/07/2026	EUR	959 419	0.15
970 000	GRUENENTHAL GMBH 3.625% 21-15/11/2026	EUR	996 393	0.15	3 560 000	VOLVO CAR AB 2.500% 20-07/10/2027	EUR	3 890 033	0.60
1 573 000	HAPAG-LLOYD AG 2.500% 21-15/04/2028	EUR	1 609 709	0.25		<i>Canada</i>		<b>3 291 363</b>	<b>0.51</b>
2 000 000	INFINEON TECH 1.500% 15-10/03/2022	EUR	2 023 655	0.31	3 186 000	PANTHER BF AGG 2 4.375% 19-15/05/2026	EUR	3 291 363	0.51
5 500 000	MAHLE GMBH 2.375% 21-14/05/2028	EUR	5 477 402	0.84		<i>Czech Republic</i>		<b>2 878 430</b>	<b>0.44</b>
4 537 000	NIDDA HEALTHCARE 3.500% 20-30/09/2024	EUR	4 497 982	0.69	2 865 000	SAZKA GROUP AS 3.875% 20-15/02/2027	EUR	2 878 430	0.44
2 114 000	PEACH PROPERTY 4.375% 20-15/11/2025	EUR	2 216 682	0.34		<i>Denmark</i>		<b>2 309 467</b>	<b>0.35</b>
7 775 000	PLATIN 1426 GMBH 5.375% 17-15/06/2023	EUR	7 820 033	1.20	1 831 000	TELE DANMARK 5.625% 11-23/02/2023	GBP	2 309 467	0.35
6 700 000	SCHAEFFLER AG 3.375% 20-12/10/2028	EUR	7 384 938	1.13		<i>Jersey Island</i>		<b>1 818 956</b>	<b>0.28</b>
2 775 000	TECHEM VERWALTUN 2.000% 20-15/07/2025	EUR	2 745 042	0.42	1 506 000	AA BOND CO LTD 6.500% 21-31/01/2026	GBP	1 818 956	0.28
2 300 000	ZF FINANCE 3.000% 20-21/09/2025	EUR	2 438 031	0.37		<i>Austria</i>		<b>1 400 318</b>	<b>0.21</b>
1 900 000	ZF FINANCE GMBH 2.750% 20-25/05/2027	EUR	1 973 806	0.30	1 397 000	SAPPI PAPIER HOL 3.125% 19-15/04/2026	EUR	1 400 318	0.21
	<i>Italy</i>		<b>42 029 756</b>	<b>6.46</b>		<i>Greece</i>		<b>1 335 986</b>	<b>0.21</b>
2 937 000	ALMAVIVA 7.250% 17-15/10/2022	EUR	2 986 896	0.46	1 311 000	MYTILINEOS SA 2.250% 21-30/10/2026	EUR	1 335 986	0.21
5 000 000	ATLANTIA 6.250% 04-09/06/2022	GBP	6 091 786	0.94		<i>Ireland</i>		<b>1 290 859</b>	<b>0.20</b>
1 693 000	BRUNELLO BIDCO 3.500% 21-15/02/2028	EUR	1 691 854	0.26	1 299 000	EIRCORM FINANCE 2.625% 19-15/02/2027	EUR	1 290 859	0.20
2 588 000	GAMMA BIDCO SPA 5.125% 21-15/07/2025	EUR	2 670 263	0.41		<b>Convertible bonds</b>		<b>10 818 026</b>	<b>1.67</b>
1 712 000	GUALA CLOSURES 3.250% 21-15/06/2028	EUR	1 716 711	0.26		<i>Italy</i>		<b>8 015 759</b>	<b>1.24</b>
3 006 000	KEDRION SPA 3.375% 21-15/05/2026	EUR	2 989 990	0.46	8 000 000	TELECOM ITALIA 1.125% 15-26/03/2022 CV	EUR	8 015 759	1.24
4 982 000	NEXI 2.125% 21-30/04/2029	EUR	4 923 144	0.76		<i>France</i>		<b>2 802 267</b>	<b>0.43</b>
4 242 000	PIAGGIO & C 3.625% 18-30/04/2025	EUR	4 315 975	0.66	53 722	ELIS SA 0.000% 17-06/10/2023 CV FLAT	EUR	1 670 486	0.26
2 300 000	PRO-GEST SPA 3.250% 17-15/12/2024	EUR	2 199 457	0.34	24 490	MAISONS DU M 0.125% 17-06/12/23 CV FLAT	EUR	1 131 781	0.17
2 643 000	REKEEP SPA 7.250% 21-01/02/2026	EUR	2 845 808	0.44		<b>Floating rate bonds</b>		<b>84 957 301</b>	<b>13.04</b>
2 200 000	SOFIMA HOLDING 3.750% 20-15/01/2028	EUR	2 209 455	0.34		<i>The Netherlands</i>		<b>25 371 405</b>	<b>3.88</b>
7 517 000	TELECOM ITALIA 1.625% 21-18/01/2029	EUR	7 388 417	1.13	3 900 000	ABERTIS FINANCE 21-31/12/2061 FRN	EUR	3 862 206	0.59
	<i>Luxembourg</i>		<b>29 641 845</b>	<b>4.55</b>	1 500 000	IPD 3 BV 20-01/12/2025 FRN	EUR	1 521 656	0.23
2 750 000	ARCELORMITTAL 4.250% 19-16/07/2029	USD	2 564 523	0.39	1 000 000	REPSOL INTL FIN 20-31/12/2060 FRN	EUR	1 069 358	0.16
2 285 000	B&M EUROPEAN 3.625% 20-15/07/2025	GBP	2 735 433	0.42	1 877 000	REPSOL INTL FIN 20-31/12/2060 FRN	EUR	2 062 854	0.32
5 079 000	CRYSTAL ALMOND S 4.250% 19-15/10/2024	EUR	5 189 722	0.80	3 200 000	TELEFONICA EUROPE 16-31/12/2049 FRN	EUR	3 273 620	0.50
2 775 000	DANA FIN LUX SAR 3.000% 21-15/07/2029	EUR	2 847 819	0.44					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Euro High Yield Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
2 500 000	TELEFONICA EUROP 17-31/12/2049 FRN	EUR	2 553 657	0.39
200 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	206 596	0.03
3 379 000	UNITED GROUP 19-15/05/2025 FRN	EUR	3 370 546	0.52
2 000 000	WINTERSHALL FIN 21-20/01/2170 FRN	EUR	1 972 279	0.30
5 500 000	WINTERSHALL FIN 21-20/07/2169 FRN	EUR	5 478 633	0.84
	<i>Italy</i>		<b>22 414 533</b>	<b>3.43</b>
1 052 000	BRUNELLO BIDCO 21-15/02/2028 FRN	EUR	1 049 654	0.16
1 582 000	CEDACRI MERGECO 21-15/05/2028 FRN	EUR	1 590 772	0.24
6 700 000	ENI SPA 21-31/12/2061 FRN	EUR	6 736 321	1.03
1 100 000	FABRIC BC SPA 18-30/11/2024 FRN	EUR	1 100 206	0.17
3 610 000	FABRIC BC SPA 20-31/08/2026 FRN	EUR	3 613 008	0.55
1 890 000	GUALA CLOSURES 18-15/04/2024 FRN	EUR	1 889 291	0.29
4 400 000	SOFIMA HOLDING 20-15/01/2028 FRN	EUR	4 412 407	0.68
2 000 000	UNICREDIT SPA 14-29/12/2049 FRN	EUR	2 022 874	0.31
	<i>France</i>		<b>21 486 728</b>	<b>3.32</b>
2 200 000	ELEC DE FRANCE 14-22/07/2049 FRN	GBP	2 907 860	0.45
4 800 000	ELEC DE FRANCE 20-31/12/2060 FRN	EUR	5 010 805	0.77
9 000 000	ELEC DE FRANCE 21-31/12/2061 FRN	EUR	9 043 731	1.40
2 000 000	RCI BANQUE 19-18/02/2030 FRN	EUR	2 011 144	0.31
2 500 000	VEOLIA ENVRNMT 20-20/04/2169 FRN	EUR	2 513 188	0.39
	<i>Spain</i>		<b>5 543 008</b>	<b>0.85</b>
5 400 000	BANCO SABADELL 17-31/12/2049	EUR	5 543 008	0.85
	<i>Luxembourg</i>		<b>4 026 795</b>	<b>0.62</b>
3 000 000	HELLAS II 06-31/12/2049 FRN DFLT	EUR	0	0.00
2 228 783	HELLAS TEL FIN 06-15/07/2015 FRN DFLT	EUR	223	0.00
1 666 666	PAPER INDUSTRIES 20-01/03/2025 FRN	EUR	1 296 874	0.20
2 711 000	SES 21-31/12/2061 FRN	EUR	2 729 698	0.42
	<i>Sweden</i>		<b>3 551 083</b>	<b>0.55</b>
1 608 000	SAMHALLSBYGG 20-31/12/2060 FRN	EUR	1 607 370	0.25
1 910 000	VERISURE HOLDING 20-15/04/2025 FRN	EUR	1 943 713	0.30
	<i>United Kingdom</i>		<b>2 563 749</b>	<b>0.39</b>
2 060 000	MARKS & SPENCER 19-10/07/2027 FRN	GBP	2 563 749	0.39
	Other transferable securities		<b>4 127 000</b>	<b>0.63</b>
	<b>Bonds</b>		<b>4 127 000</b>	<b>0.63</b>
	<i>Iceland</i>		<b>4 127 000</b>	<b>0.63</b>
4 000 000	TEVA PHARMACEUTICAL F 4.500% 18-01/03/2025	EUR	4 127 000	0.63
	Shares/Units in investment funds		<b>62 814 639</b>	<b>9.65</b>
	<i>Luxembourg</i>		<b>62 814 639</b>	<b>9.65</b>
525 004.97	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP	EUR	62 814 639	9.65
	<b>Total securities portfolio</b>		<b>648 386 406</b>	<b>99.54</b>

# BNP PARIBAS FUNDS SICAV Euro High Yield Short Duration Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Bonds</b>			<b>139 639 361</b>	<b>70.20</b>					
<i>United Kingdom</i>									
860 000	ALGECO GLOBAL 6.500% 20-15/02/2023	EUR	877 435	0.44	2 000 000	GRAY ESCROW INC 7.000% 18-15/05/2027	USD	1 831 626	0.92
860 000	ALGECO SCOTSMAN 6.500% 18-15/02/2023	EUR	877 281	0.44	1 000 000	HILCORP ENERGY I 5.750% 15-01/10/2025	USD	858 221	0.43
1 119 000	ARQIVA BROAD FIN 6.750% 18-30/09/2023	GBP	1 336 858	0.67	400 000	KRONOS INTL INC 3.750% 17-15/09/2025	EUR	407 733	0.21
500 000	BAA SH PLC 5.750% 14-03/03/2025	GBP	639 560	0.32	1 300 000	LIVE NATION ENT 4.750% 19-15/10/2027	USD	1 135 952	0.57
900 000	EC FINANCE 2.375% 17-15/11/2022	EUR	886 976	0.45	2 000 000	MATTEL INC 5.875% 19-15/12/2027	USD	1 838 266	0.92
699 533	ENQUEST PLC 7.000% 16-15/10/2023	USD	549 485	0.28	715 000	MPT OP PTNR/FINL 2.500% 21-24/03/2026	GBP	847 911	0.43
900 000	FCE BANK PLC 1.134% 15-10/02/2022	EUR	903 745	0.45	800 000	MPT OP PTNR/FINL 3.325% 17-24/03/2025	EUR	863 510	0.43
1 809 000	GATWICK AIRPORT 4.375% 21-07/04/2026	GBP	2 128 964	1.07	938 000	SCIENTIFIC GAMES 5.500% 18-15/02/2026	EUR	954 917	0.48
275 000	INEOS QUATTRO FI 2.500% 21-15/01/2026	EUR	277 291	0.14	1 000 000	TENET HEALTHCARE 6.750% 15-15/06/2023	USD	916 772	0.46
229 000	INEOS QUATTRO FI 3.750% 21-15/07/2026	EUR	235 410	0.12	894 000	TENNECO INC 5.000% 16-15/07/2026	USD	748 920	0.38
1 800 000	INTL CONSOLIDAT 0.500% 19-04/07/2023	EUR	1 746 964	0.88	100 000	UNITED AIRLINES 4.375% 21-15/04/2026	USD	87 291	0.04
2 825 000	ITHACA ENERGY N 9.375% 19-15/07/2024	USD	2 471 211	1.24	1 000 000	UNITED CONT HLDG 4.875% 19-15/01/2025	USD	874 863	0.44
1 800 000	JAGUAR LAND ROVER 3.875% 15-01/03/2023	GBP	2 132 345	1.07	1 500 000	WYNDHAM WORLDWIDE 4.250% 12-01/03/2022	USD	1 281 305	0.64
2 125 000	JAGUAR LAND ROVER 5.000% 14-15/02/2022	GBP	2 525 511	1.27	<i>The Netherlands</i>				
800 000	JAGUAR LAND ROVR 5.875% 19-15/11/2024	EUR	878 612	0.44	700 000	AXALTA COATING 3.750% 16-15/01/2025	EUR	711 988	0.36
1 530 000	KCA DEUTAG UK FI 9.875% 20-01/12/2025	USD	1 427 136	0.72	1 300 000	DUFREY ONE BV 2.500% 17-15/10/2024	EUR	1 292 433	0.65
1 400 000	LADBROKES GROUP 5.125% 16-08/09/2023	GBP	1 714 598	0.86	300 000	INTERTRUST 3.375% 18-15/11/2025	EUR	306 237	0.15
1 300 000	MARKS & SPENCER 4.250% 16-08/12/2023	GBP	1 607 944	0.81	414 000	IPD 3 BV 5.500% 20-01/12/2025	EUR	429 939	0.22
2 400 000	MARKS & SPENCER 6.000% 12-12/06/2025	GBP	3 141 215	1.59	420 000	LOUIS DREYF 2.375% 20-27/11/2025	EUR	444 815	0.22
772 000	MATALAN FINANCE 6.750% 18-31/01/2023	GBP	821 005	0.41	1 000 000	METINVEST BV 5.625% 19-17/06/2025	EUR	1 056 125	0.53
1 074 000	PREMIER FOODS 3.500% 21-15/10/2026	GBP	1 250 664	0.63	900 000	NOBIAN FINANCE B 3.625% 21-15/07/2026	EUR	897 846	0.45
257 000	RAC BOND CO 5.000% 17-06/11/2022	GBP	298 981	0.15	800 000	OI EUROPEAN GRP 3.125% 16-15/11/2024	EUR	827 040	0.42
1 710 000	ROLLS-ROYCE PLC 0.875% 18-09/05/2024	EUR	1 682 869	0.85	800 000	SAIPEM FIN INTL 3.375% 20-15/07/2026	EUR	832 669	0.42
400 000	ROLLS-ROYCE PLC 4.625% 20-16/02/2026	EUR	436 137	0.22	2 000 000	SAIPEM FIN INTL 3.750% 16-08/09/2023	EUR	2 119 599	1.07
410 000	STONEGATE PUB 8.250% 20-31/07/2025	GBP	498 971	0.25	370 000	SELECTA GROUP BV 8.000% 20-01/04/2026	EUR	373 700	0.19
571 000	SYNTHOMER PLC 3.875% 20-01/07/2025	EUR	595 824	0.30	2 000 000	TEVA PHARM FNC 6.000% 20-31/01/2025	EUR	2 156 000	1.08
940 000	TALKTALK TELECOM 3.875% 20-20/02/2025	GBP	1 077 955	0.54	1 600 000	TEVA PHARMACEUTICAL FNC 1.125% 16-15/10/2024	EUR	1 498 300	0.75
2 000 000	TULLOW OIL PLC 10.250% 21-15/05/2026	USD	1 768 699	0.89	1 750 000	TEVA PHARMACEUTICAL FNC 1.250% 15-31/03/2023	EUR	1 710 953	0.86
1 109 760	UNIQUE PUB FIN 7.395% 99-28/03/2024	GBP	1 384 857	0.70	600 000	UNITED GROUP 4.875% 17-01/07/2024	EUR	606 721	0.31
304 000	VICTORIA PLC 3.625% 21-24/08/2026	EUR	307 781	0.15	2 300 000	ZF EUROPE 1.250% 19-23/10/2023	EUR	2 333 018	1.17
<i>United States of America</i>					<i>France</i>				
1 500 000	ALBERTSONS COS 3.500% 20-15/02/2023	USD	1 299 620	0.65	1 500 000	BANJAY ENTERTAI 3.500% 20-01/03/2025	EUR	1 512 842	0.76
1 800 000	AMERICAN AXLE & MFG HOLDINGS 6.250% 18-15/03/2026	USD	1 567 164	0.79	2 300 000	CASINO GUICHARD 4.561% 13-25/01/2023	EUR	2 383 023	1.20
1 000 000	BANFF MERGER SUB 9.750% 18-01/09/2026	USD	887 512	0.45	1 300 000	CASINO GUICHARD 6.625% 20-15/01/2026	EUR	1 374 211	0.69
800 000	BOYD GAMING CORP 4.750% 20-01/12/2027	USD	698 204	0.35	849 000	CGG SA 7.750% 21-01/04/2027	EUR	878 165	0.44
728 000	CLEVELAND-CLIFFS 9.875% 20-17/10/2025	USD	718 423	0.36	2 500 000	CMA CGM SA 5.250% 17-15/01/2025	EUR	2 553 561	1.28
350 000	COTY INC 4.000% 18-15/04/2023	EUR	347 030	0.17	1 000 000	CMA CGM SA 7.500% 20-15/01/2026	EUR	1 111 467	0.56
600 000	COTY INC 4.000% 18-15/04/2023	EUR	594 953	0.30	700 000	FAURECIA 2.625% 18-15/06/2025	EUR	709 017	0.36
1 000 000	COTY INC 5.000% 21-15/04/2026	USD	855 030	0.43	500 000	FAURECIA 3.125% 19-15/06/2026	EUR	516 676	0.26
2 000 000	EMC CORP 3.375% 13-01/06/2023	USD	1 751 767	0.88	300 000	LOXAM SAS 3.250% 19-14/01/2025	EUR	301 982	0.15
726 000	FORD MOTOR CO 8.500% 20-21/04/2023	USD	683 177	0.34	504 000	MOBILUX FINANCE 4.250% 21-15/07/2028	EUR	504 101	0.25
1 000 000	FORD MOTOR CO 9.000% 20-22/04/2025	USD	1 039 607	0.52	1 343 000	RUBIS TERMINAL 5.625% 20-15/05/2025	EUR	1 414 352	0.71
1 622 000	FORD MOTOR CRED 2.748% 20-14/06/2024	GBP	1 915 458	0.96	2 700 000	TEREOS FIN GROUP 4.125% 16-16/06/2023	EUR	2 725 944	1.37
					<i>Italy</i>				
					1 334 000	ALMAVIVA 7.250% 17-15/10/2022	EUR	1 356 663	0.68
					2 022 000	GAMMA BIDCO SPA 5.125% 21-15/07/2025	EUR	2 086 272	1.05
					243 000	GUALA CLOSURES 3.250% 21-15/06/2028	EUR	243 669	0.12
					988 000	KEDRION SPA 3.375% 21-15/05/2026	EUR	982 738	0.49
					560 000	PRO-GEST SPA 3.250% 17-15/12/2024	EUR	535 520	0.27

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Euro High Yield Short Duration Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
664 000	REKEEP SPA 7.250% 21-01/02/2026	EUR	714 952	0.36					
2 400 000	SALINI IMPREGILO 1.750% 17-26/10/2024	EUR	2 372 657	1.19					
2 000 000	TELECOM ITALIA 5.303% 14-30/05/2024	USD	1 845 701	0.93					
	<i>Luxembourg</i>		<b>9 821 414</b>	<b>4.95</b>					
165 000	B&M EUROPEAN 3.625% 20-15/07/2025	GBP	197 526	0.10					
2 000 000	CIRSA FINANCE IN 4.750% 19-22/05/2025	EUR	2 005 245	1.01					
1 252 000	CRYSTAL ALMOND S 4.250% 19-15/10/2024	EUR	1 279 294	0.64					
1 100 000	GESTAMP AUTOMOCION 3.250% 18-30/04/2026	EUR	1 114 423	0.56					
1 482 000	HSE FINANCE SARL 5.625% 21-15/10/2026	EUR	1 523 912	0.77					
600 000	STENA INTERNATIO 3.750% 20-01/02/2025	EUR	597 252	0.30					
1 200 000	STENA INTERNATIO 5.750% 14-01/03/2024	USD	1 046 357	0.53					
2 000 000	STENA INTERNATIO 5.750% 14-01/03/2024	USD	1 743 929	0.88					
300 000	SUMMER BC HOLDCO 5.750% 19-31/10/2026	EUR	313 476	0.16					
	<i>Germany</i>		<b>9 200 317</b>	<b>4.64</b>					
400 000	ALDER PROPERTIES SA 1.500% 17-26/07/2024	EUR	392 046	0.20					
900 000	CHEPLAPHARM ARZN 3.500% 20-11/02/2027	EUR	908 241	0.46					
410 000	CT INVESTMENT 5.500% 21-15/04/2026	EUR	419 576	0.21					
1 400 000	DT LUFTHANSA AG 2.875% 21-11/02/2025	EUR	1 426 095	0.72					
349 000	GRUENENTHAL GMBH 3.625% 21-15/11/2026	EUR	358 496	0.18					
765 000	NIDDA HEALTHCARE 3.500% 20-30/09/2024	EUR	758 421	0.38					
2 409 000	PLATIN 1426 GMBH 5.375% 17-15/06/2023	EUR	2 422 953	1.22					
800 000	PRESTIGEBIDCO 6.250% 16-15/12/2023	EUR	810 943	0.41					
1 000 000	SCHAEFFLER AG 2.750% 20-12/10/2025	EUR	1 067 538	0.54					
600 000	ZF FINANCE 3.000% 20-21/09/2025	EUR	636 008	0.32					
	<i>Mexico</i>		<b>4 443 305</b>	<b>2.23</b>					
1 000 000	CEMEX SAB 2.750% 17-05/12/2024	EUR	1 013 088	0.51					
2 200 000	PETROLEOS MEXICA 5.125% 16-15/03/2023	EUR	2 313 850	1.16					
1 200 000	PETROLEOS MEXICA 6.875% 20-16/10/2025	USD	1 116 367	0.56					
	<i>Canada</i>		<b>3 099 211</b>	<b>1.57</b>					
3 000 000	PANTHER BF AGG 2 4.375% 19-15/05/2026	EUR	3 099 211	1.57					
	<i>Spain</i>		<b>2 464 296</b>	<b>1.24</b>					
785 000	EDREAMS ODIGEO SA 5.500% 18-01/09/2023	EUR	778 913	0.39					
1 687 000	NH HOTEL GRP 4.000% 21-02/07/2026	EUR	1 685 383	0.85					
	<i>Denmark</i>		<b>1 723 878</b>	<b>0.86</b>					
450 000	TDC A/S 3.750% 12-02/03/2022	EUR	462 563	0.23					
1 000 000	TELE DANMARK 5.625% 11-23/02/2023	GBP	1 261 315	0.63					
	<i>Finland</i>		<b>1 292 019</b>	<b>0.65</b>					
1 500 000	NOKIA OYJ 3.375% 17-12/06/2022	USD	1 292 019	0.65					
	<i>Czech Republic</i>		<b>1 194 246</b>	<b>0.60</b>					
667 000	SAZKA GROUP AS 3.875% 20-15/02/2027	EUR	670 127	0.34					
514 000	SAZKA GROUP AS 4.125% 19-20/11/2024	EUR	524 119	0.26					
	<i>Poland</i>		<b>445 880</b>	<b>0.22</b>					
443 000	INPOST SA 2.250% 21-15/07/2027	EUR	445 880	0.22					
	<i>Austria</i>		<b>400 950</b>	<b>0.20</b>					
400 000	SAPPI PAPIER HOL 3.125% 19-15/04/2026	EUR	400 950	0.20					
	<i>Jersey Island</i>		<b>345 433</b>	<b>0.17</b>					
286 000	AA BOND CO LTD 6.500% 21-31/01/2026	GBP	345 433	0.17					
						<b>Convertible bonds</b>		<b>882 132</b>	<b>0.44</b>
						<i>France</i>		<b>494 908</b>	<b>0.25</b>
					15 916	ELIS SA 0.000% 17-06/10/2023 CV FLAT	EUR	494 908	0.25
						<i>United Kingdom</i>		<b>387 224</b>	<b>0.19</b>
					400 000	INTL CONSOLIDATED 0.625% 15-17/11/2022 CV	EUR	387 224	0.19
						<b>Floating rate bonds</b>		<b>34 421 802</b>	<b>17.32</b>
						<i>Italy</i>		<b>10 611 653</b>	<b>5.33</b>
					1 000 000	ASSICURAZIONI 07-29/12/2049 FRN	GBP	1 202 058	0.60
					1 200 000	BANCO BPM SPA 19-31/12/2049 FRN	EUR	1 369 490	0.69
					500 000	BANCO BPM SPA 20-31/12/2060 FRN	EUR	531 420	0.27
					468 000	CEDACRI MERGECO 21-15/05/2028 FRN	EUR	470 595	0.24
					500 000	FABRIC BC SPA 18-30/11/2024 FRN	EUR	500 094	0.25
					500 000	FABRIC BC SPA 20-31/08/2026 FRN	EUR	500 417	0.25
					120 000	GUALA CLOSURES 18-15/04/2024 FRN	EUR	119 955	0.06
					2 000 000	INTESA SANPAOLO 17-31/12/2049 FRN	EUR	2 192 546	1.10
					800 000	INTESA SANPAOLO 20-31/12/2060 FRN	EUR	796 491	0.40
					1 500 000	UNICREDIT S.P.A. 17-31/12/2049 FRN	EUR	1 613 719	0.81
					1 300 000	UNICREDIT SPA 14-29/12/2049 FRN	EUR	1 314 868	0.66
						<i>The Netherlands</i>		<b>9 916 836</b>	<b>4.99</b>
					1 800 000	ABERTIS FINANCE 20-31/12/2060 FRN	EUR	1 860 315	0.94
					370 000	IPD 3 BV 20-01/12/2025 FRN	EUR	375 342	0.19
					1 000 000	KONINKLIJKE KPN 19-08/02/2168 FRN	EUR	1 013 801	0.51
					1 700 000	REPSOL INTERNATIONAL FINANCE 15-25/03/2075 FRN	EUR	1 855 690	0.93
					1 000 000	TELEFONICA EUROP 14-31/03/2049 FRN	EUR	1 112 173	0.56
					800 000	TELEFONICA EUROP 16-31/12/2049 FRN	EUR	818 405	0.41
					1 690 000	UNITED GROUP 19-15/05/2025 FRN	EUR	1 685 772	0.85
					1 200 000	WINTERSHALL FIN 21-20/07/2169 FRN	EUR	1 195 338	0.60
						<i>Spain</i>		<b>3 956 804</b>	<b>1.99</b>
					1 400 000	BANCO BILBAO VIZ 17-31/12/2049	EUR	1 456 181	0.73
					1 600 000	BANCO SABADELL 17-31/12/2049	EUR	1 642 373	0.83
					800 000	CAIXABANK 18-31/12/2049 FRN	EUR	858 250	0.43
						<i>France</i>		<b>3 838 656</b>	<b>1.94</b>
					400 000	ACCOR 19-31/12/2059 FRN	EUR	391 406	0.20
					1 400 000	CASINO GUICHARD 14-07/02/2025 FRN	EUR	1 364 519	0.69
					1 600 000	ELEC DE FRANCE 13-29/12/2049 FRN	GBP	2 082 731	1.05
						<i>United Kingdom</i>		<b>3 010 503</b>	<b>1.52</b>
					500 000	BARCLAYS PLC 17-31/12/2049	GBP	628 268	0.32
					1 500 000	BARCLAYS PLC 18-31/12/2049 FRN	USD	1 388 979	0.70
					1 000 000	DEUCE FINCO 21-15/06/2027 FRN	EUR	993 256	0.50
						<i>Belgium</i>		<b>1 696 998</b>	<b>0.85</b>
					1 600 000	KBC GROUP NV 18-31/12/2049 FRN	EUR	1 696 998	0.85
						<i>Germany</i>		<b>881 526</b>	<b>0.44</b>
					800 000	COMMERZBANK AG 20-31/12/2060 FRN	EUR	881 526	0.44
						<i>Sweden</i>		<b>508 826</b>	<b>0.26</b>
					500 000	VERISURE HOLDING 20-15/04/2025 FRN	EUR	508 826	0.26
						<b>Shares/Units in investment funds</b>		<b>19 632 303</b>	<b>9.88</b>
						<i>Luxembourg</i>		<b>19 632 303</b>	<b>9.88</b>
					164 086.86	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP	EUR	19 632 303	9.88
						<b>Total securities portfolio</b>		<b>194 575 598</b>	<b>97.84</b>



# BNP PARIBAS FUNDS SICAV Euro Inflation-Linked Bond

## Securities portfolio at 30/06/2021

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			222 194 980	93.61
<b>Bonds</b>			<b>222 194 980</b>	<b>93.61</b>
<i>France</i>			<i>91 139 923</i>	<i>38.38</i>
1 821 245	FRANCE O.A.T. 0.100% 16-25/07/2047	EUR	2 305 666	0.97
5 911 009	FRANCE O.A.T. 0.100% 17-01/03/2028	EUR	6 563 309	2.77
3 513 662	FRANCE O.A.T. 0.100% 19-01/03/2029	EUR	3 967 223	1.67
11 654 493	FRANCE O.A.T. 0.100% 20-01/03/2026	EUR	12 675 582	5.34
2 278 160	FRANCE O.A.T. 0.100% 20-01/03/2036	EUR	2 684 002	1.13
8 697 827	FRANCE O.A.T. 0.100% 21-25/07/2031	EUR	10 035 074	4.23
5 026 265	FRANCE O.A.T./L 0.100% 15-01/03/2025	EUR	5 347 494	2.25
1 387 474	FRANCE O.A.T./L 0.100% 18-25/07/2036	EUR	1 656 644	0.70
14 178 020	FRANCE O.A.T./L 1.800% 07-25/07/2040	EUR	22 512 475	9.47
2 147 614	FRANCE O.A.T./L 1.850% 11-25/07/2027	EUR	2 634 184	1.11
8 733 318	FRANCE O.A.T./L 2.100% 07-25/07/2023	EUR	9 428 490	3.97
2 845 819	FRANCE O.A.T./L 3.150% 02-25/07/2032	EUR	4 371 932	1.84
4 907 496	FRANCE O.A.T./L 3.400% 99-25/07/2029	EUR	6 957 848	2.93
<i>Italy</i>			<i>75 343 590</i>	<i>31.76</i>
1 685 702	ITALY BTPS 0.400% 19-15/05/2030	EUR	1 820 651	0.77
18 742 253	ITALY BTPS 0.650% 20-15/05/2026	EUR	20 214 190	8.52
1 839 554	ITALY BTPS I/L 0.150% 21-15/05/2051	EUR	1 710 169	0.72
3 163 883	ITALY BTPS I/L 1.250% 15-15/09/2032	EUR	3 741 133	1.58
6 783 407	ITALY BTPS I/L 1.300% 17-15/05/2028	EUR	7 727 364	3.26
9 606 491	ITALY BTPS I/L 2.350% 04-15/09/2035	EUR	12 997 702	5.48
14 104 755	ITALY BTPS I/L 2.350% 14-15/09/2024	EUR	15 803 285	6.66
7 282 709	ITALY BTPS I/L 2.550% 09-15/09/2041	EUR	10 809 749	4.55
424 527	ITALY BTPS I/L 3.100% 11-15/09/2026	EUR	519 347	0.22
<i>Germany</i>			<i>28 732 945</i>	<i>12.10</i>
965 676	DEUTSCHLAND I/L 0.100% 12-15/04/2023	EUR	991 819	0.42
3 426 738	DEUTSCHLAND I/L 0.100% 15-15/04/2046	EUR	4 890 127	2.06
18 935 880	DEUTSCHLAND I/L 0.500% 14-15/04/2030	EUR	22 850 999	9.62
<i>Spain</i>			<i>26 978 522</i>	<i>11.37</i>
2 018 899	SPAIN I/L BOND 0.150% 18-30/11/2023	EUR	2 113 767	0.89
2 923 358	SPAIN I/L BOND 0.650% 17-30/11/2027	EUR	3 313 207	1.40
5 067 635	SPAIN I/L BOND 0.700% 18-30/11/2033	EUR	6 022 344	2.54
5 667 706	SPAIN I/L BOND 1.000% 15-30/11/2030	EUR	6 798 262	2.86
7 768 525	SPAIN I/L BOND 1.800% 14-30/11/2024	EUR	8 730 942	3.68
<b>Total securities portfolio</b>			<b>222 194 980</b>	<b>93.61</b>

# BNP PARIBAS FUNDS SICAV Euro Medium Term Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Bonds</b>			<b>401 198 167</b>	<b>90.60</b>					
<i>France</i>									
700 000	ATOS SE 0.750% 18-07/05/2022	EUR	704 866	0.16	600 000	RESEAU FERRE FRA 2.625% 14-29/12/2025	EUR	676 634	0.15
3 100 000	AUCHAN SA 2.875% 20-29/01/2026	EUR	3 450 599	0.78	700 000	SAFRAN SA 0.125% 21-16/03/2026	EUR	700 994	0.16
1 400 000	AUCHAN SA 3.250% 20-23/07/2027	EUR	1 622 568	0.37	1 000 000	SANOFI 1.000% 20-01/04/2025	EUR	1 043 583	0.24
1 500 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	1 535 737	0.35	900 000	SFIL SA 0.000% 20-23/11/2028	EUR	900 599	0.20
2 786 000	BNP PARIBAS 1.000% 18-17/04/2024	EUR	2 871 788	0.65	2 000 000	SOCIETE GENERALE 0.125% 21-18/02/2028	EUR	1 975 714	0.45
600 000	BNP PARIBAS 1.125% 19-28/08/2024	EUR	621 859	0.14	1 900 000	SOCIETE GENERALE 1.250% 19-15/02/2024	EUR	1 964 508	0.44
1 200 000	BPCE 0.010% 21-14/01/2027	EUR	1 188 601	0.27	522 000	SODEXO 2.500% 14-24/06/2026	EUR	586 185	0.13
700 000	BPCE 0.125% 19-04/12/2024	EUR	706 557	0.16	900 000	SUEZ 0.000% 21-09/06/2026	EUR	896 860	0.20
4 700 000	BPCE 0.875% 18-31/01/2024	EUR	4 815 285	1.09	4 600 000	UNEDIC 0.100% 20-25/11/2026	EUR	4 682 354	1.06
900 000	BPCE 1.000% 19-01/04/2025	EUR	930 054	0.21	4 300 000	UNEDIC 1.250% 17-28/03/2027	EUR	4 660 189	1.05
600 000	CAISSE FR DE FIN 0.010% 20-07/05/2025	EUR	607 872	0.14	300 000	VALEO SA 1.625% 16-18/03/2026	EUR	310 636	0.07
600 000	CAPGEMINI SE 1.625% 20-15/04/2026	EUR	643 097	0.15	900 000	VALEO SA 3.250% 14-22/01/2024	EUR	968 241	0.22
1 900 000	CARMILA SA 1.625% 20-30/05/2027	EUR	1 943 444	0.44	<i>Italy</i>				
400 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	400 556	0.09	1 400 000	2I RETE GAS SPA 3.000% 14-16/07/2024	EUR	1 526 487	0.34
1 500 000	CARREFOUR SA 0.875% 18-12/06/2023	EUR	1 527 033	0.34	1 862 000	ACEA SPA 2.625% 14-15/07/2024	EUR	2 001 358	0.45
600 000	CARREFOUR SA 2.625% 20-15/12/2027	EUR	688 511	0.16	836 000	ACQUIRENTE UNI 2.800% 19-20/02/2026	EUR	923 345	0.21
1 000 000	CIE DE ST GOBAIN 1.750% 20-03/04/2023	EUR	1 032 331	0.23	4 200 000	ENI S.P.A. 1.750% 15-18/01/2024	EUR	4 402 878	0.99
1 300 000	CRD MUTUEL ARKEA 0.875% 20-07/05/2027	EUR	1 349 090	0.30	1 488 000	INTESA SANPAOLO 0.625% 21-24/02/2026	EUR	1 485 295	0.34
900 000	CRD MUTUEL ARKEA 1.625% 19-15/04/2026	EUR	955 610	0.22	115 000	INTESA SANPAOLO 1.125% 15-04/03/2022	EUR	116 099	0.03
2 800 000	CREDIT AGRICOLE HOME 0.375% 16-24/03/2023	EUR	2 840 237	0.64	1 800 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	1 931 943	0.44
600 000	DANONE 0.000% 21-01/12/2025	EUR	602 430	0.14	2 241 000	INTESA SANPAOLO 3.500% 14-17/01/2022	EUR	2 288 502	0.52
900 000	DEXIA CRED LOCAL 0.000% 21-21/01/2028	EUR	901 468	0.20	1 513 000	ITALGAS SPA 0.000% 21-16/02/2028	EUR	1 471 486	0.33
1 400 000	DEXIA CRED LOCAL 0.010% 20-22/01/2027	EUR	1 409 257	0.32	7 200 000	ITALY BTPS 0.000% 21-01/04/2026	EUR	7 164 720	1.62
4 400 000	DEXIA CRED LOCAL 0.625% 19-17/01/2026	EUR	4 562 286	1.03	5 100 000	ITALY BTPS 0.300% 20-15/08/2023	EUR	5 165 484	1.17
4 900 000	DEXIA CRED LOCAL 1.250% 14-26/11/2024	EUR	5 160 880	1.17	13 710 000	ITALY BTPS 0.350% 19-01/02/2025	EUR	13 924 972	3.13
2 000 000	DEXIA CRED LOCAL 1.250% 15-27/10/2025	EUR	2 126 989	0.48	12 600 000	ITALY BTPS 0.500% 20-01/02/2026	EUR	12 846 708	2.89
4 600 000	DEXIA CREDIT LOCAL 0.250% 17-02/06/2022	EUR	4 632 437	1.05	1 714 000	ITALY BTPS 1.850% 17-15/05/2024	EUR	1 814 852	0.41
1 700 000	ELEC DE FRANCE 4.625% 09-11/09/2024	EUR	1 956 570	0.44	11 914 000	ITALY BTPS 1.850% 20-01/07/2025	EUR	12 802 070	2.89
2 200 000	ESSILORLUXOTTICA 0.000% 19-27/05/2023	EUR	2 212 231	0.50	3 200 000	ITALY BTPS 2.100% 19-15/07/2026	EUR	3 515 584	0.79
800 000	ESSILORLUXOTTICA 0.250% 20-05/01/2024	EUR	810 377	0.18	1 947 264	ITALY BTPS I/L 0.550% 18-21/05/2026	EUR	2 043 216	0.46
6 920 000	FRANCE O.A.T. 1.750% 14-25/11/2024	EUR	7 469 932	1.69	467 000	UNICREDIT S.P.A. 6.950% 12-31/10/2022	EUR	508 675	0.11
1 000 000	HSBC FRANCE 0.250% 19-17/05/2024	EUR	1 012 804	0.23	1 478 000	UNIONE DI BANCHE 1.625% 19-21/04/2025	EUR	1 543 284	0.35
1 000 000	JCDECAUX SA 2.000% 20-24/10/2024	EUR	1 058 132	0.24	<i>Germany</i>				
1 000 000	JCDECAUX SA 2.625% 20-24/04/2028	EUR	1 112 608	0.25	9 000 000	BUNDESBL-120 0.000% 20-10/10/2025	EUR	9 255 420	2.09
700 000	LA BANQUE POSTAL 0.250% 19-12/07/2026	EUR	706 892	0.16	1 610 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 16-15/08/2026	EUR	1 657 817	0.37
1 600 000	LA BANQUE POSTALE 0.500% 16-18/01/2023	EUR	1 623 917	0.37	12 488 905	DEUTSCHLAND I/L 0.100% 15-15/04/2026	EUR	13 665 734	3.08
696 000	LA POSTE 4.375% 03-26/06/2023	EUR	761 744	0.17	575 000	E.ON SE 0.000% 19-24/10/2022	EUR	577 122	0.13
900 000	LA POSTE SA 0.000% 21-18/07/2029	EUR	875 555	0.20	1 568 000	E.ON SE 0.375% 20-20/04/2023	EUR	1 584 599	0.36
700 000	LA POSTE SA 0.375% 19-17/09/2027	EUR	709 866	0.16	2 000 000	HENKEL AG & CO 0.000% 16-13/09/2021	EUR	2 001 013	0.45
900 000	ORANGE 0.000% 19-04/09/2026	EUR	897 998	0.20	2 100 000	KFW 0.010% 19-05/05/2027	EUR	2 136 355	0.48
1 000 000	ORANGE 0.000% 21-29/06/2026	EUR	1 000 466	0.23	4 800 000	KFW 0.125% 17-15/01/2024	EUR	4 883 202	1.10
400 000	ORANGE 0.500% 19-15/01/2022	EUR	401 697	0.09	5 400 000	KFW 0.375% 18-23/04/2025	EUR	5 572 650	1.26
500 000	ORANGE SA 3.375% 10-16/09/2022	EUR	522 746	0.12	4 800 000	KFW 0.625% 15-04/07/2022	EUR	4 860 252	1.10
1 100 000	PERNOD RICARD SA 0.000% 19-24/10/2023	EUR	1 104 749	0.25	300 000	SCHAEFFLER AG 2.750% 20-12/10/2025	EUR	320 261	0.07
1 100 000	PERNOD RICARD SA 1.125% 20-07/04/2025	EUR	1 147 871	0.26	800 000	VANTAGE TOWERS 0.000% 21-31/03/2025	EUR	797 003	0.18
563 000	PSA BANQUE FRANC 0.625% 19-21/06/2024	EUR	572 422	0.13	<i>Spain</i>				
200 000	PUBLICIS GROUPE 1.125% 14-16/12/2021	EUR	200 601	0.05	1 500 000	ARVAL SERVICE 0.000% 21-30/09/2024	EUR	1 499 782	0.34
1 215 000	RCI BANQUE 1.125% 20-15/01/2027	EUR	1 253 299	0.28	800 000	BANCO SANTANDER 0.200% 21-11/02/2028	EUR	793 049	0.18
					1 800 000	BANCO SANTANDER 0.250% 19-19/06/2024	EUR	1 818 419	0.41
					800 000	BANCO SANTANDER 1.375% 20-05/01/2026	EUR	838 381	0.19
					700 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	704 441	0.16
					2 400 000	BANKINTER SA 0.875% 19-05/03/2024	EUR	2 460 388	0.56
					742 000	BASQUE GOVT 1.250% 15-13/04/2023	EUR	763 708	0.17

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS SICAV Euro Medium Term Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
2 100 000	CAJA RURAL NAV 0.500% 15-16/03/2022	EUR	2 112 817	0.48					
500 000	FERROVIAL EMISIO 0.540% 20-12/11/2028	EUR	502 603	0.11					
1 931 000	INSTIT CRDT OFCL 0.000% 21-30/04/2027	EUR	1 941 585	0.44					
900 000	KUTXABANK 0.500% 19-25/09/2024	EUR	912 268	0.21					
1 400 000	KUTXABANK 1.250% 15-22/09/2025	EUR	1 486 343	0.34					
7 200 000	SPANISH GOVT 0.000% 20-30/04/2023	EUR	7 266 744	1.64					
3 750 000	SPANISH GOVT 0.000% 20-31/01/2025	EUR	3 799 613	0.86					
1 600 000	SPANISH GOVT 0.050% 18-31/10/2021	EUR	1 603 408	0.36					
6 900 000	SPANISH GOVT 0.450% 17-31/10/2022	EUR	6 993 633	1.58					
860 000	SPANISH GOVT 0.600% 19-31/10/2029	EUR	886 832	0.20					
1 100 000	SPANISH GOVT 0.800% 20-30/07/2027	EUR	1 157 354	0.26					
1 300 000	TELEFONICA EMIS 1.201% 20-21/08/2027	EUR	1 373 526	0.31					
	<i>The Netherlands</i>		<b>30 544 170</b>	<b>6.89</b>					
200 000	ABN AMRO BANK NV 2.875% 16-18/01/2028	EUR	208 444	0.05					
2 000 000	BMW FINANCE NV 0.000% 20-14/04/2023	EUR	2 011 123	0.45					
465 000	BMW FINANCE NV 0.125% 19-13/07/2022	EUR	467 467	0.11					
1 424 000	BMW FINANCE NV 0.500% 18-22/11/2022	EUR	1 441 575	0.33					
2 509 000	CONTI-GUMMI FIN 1.125% 20-25/09/2024	EUR	2 590 798	0.58					
1 300 000	COOPERATIEVE RAB 0.625% 19-27/02/2024	EUR	1 326 976	0.30					
528 000	DANFOSS FIN I BV 0.125% 21-28/04/2026	EUR	526 888	0.12					
904 000	EASYJET FINCO 1.875% 21-03/03/2028	EUR	905 356	0.20					
1 750 000	ENBW 0.125% 21-01/03/2028	EUR	1 748 197	0.39					
1 204 000	ENEL FIN INTL NV 0.000% 21-17/06/2027	EUR	1 189 262	0.27					
700 000	ENEL INVESTMENT 5.250% 03-29/09/2023	EUR	786 028	0.18					
2 300 000	HEINEKEN NV 1.000% 16-04/05/2026	EUR	2 408 798	0.54					
1 200 000	ING GROEP NV 1.000% 18-20/09/2023	EUR	1 232 751	0.28					
1 693 000	LEASEPLAN CORP 0.125% 19-13/09/2023	EUR	1 702 443	0.38					
1 900 000	LEASEPLAN CORP 3.500% 20-09/04/2025	EUR	2 139 467	0.48					
1 000 000	NATURGY FINANCE 1.250% 20-15/01/2026	EUR	1 052 806	0.24					
189 000	PACCAR FINANCIAL 0.125% 19-07/03/2022	EUR	189 693	0.04					
1 300 000	RABOBANK 4.125% 12-14/09/2022	EUR	1 365 988	0.31					
1 300 000	REPSOL INTL FIN 0.125% 20-05/10/2024	EUR	1 307 752	0.30					
1 000 000	SHELL INTL FIN 1.125% 20-07/04/2024	EUR	1 037 231	0.23					
3 000 000	SHELL INTL FIN 1.250% 15-15/03/2022	EUR	3 035 414	0.69					
900 000	SIEMENS FINAN 0.125% 20-05/06/2022	EUR	904 327	0.20					
947 000	TOYOTA MOTOR FIN 0.625% 18-26/09/2023	EUR	965 386	0.22					
	<i>Ireland</i>		<b>20 642 609</b>	<b>4.64</b>					
320 000	FCA BANK IE 0.000% 21-16/04/2024	EUR	319 828	0.07					
581 000	FCA BANK IE 0.125% 20-16/11/2023	EUR	582 692	0.13					
1 459 000	FCA BANK IE 0.250% 20-28/02/2023	EUR	1 466 994	0.33					
15 200 000	IRISH GOVT 0.200% 20-15/05/2027	EUR	15 577 871	3.51					
1 400 000	SMURFIT KAPPA AQ 2.375% 17-01/02/2024	EUR	1 478 225	0.33					
1 100 000	SMURFIT KAPPA AQ 2.875% 18-15/01/2026	EUR	1 216 999	0.27					
	<i>Portugal</i>		<b>13 651 037</b>	<b>3.08</b>					
2 900 000	PORTUGUESE OTS 0.700% 20-15/10/2027	EUR	3 050 771	0.69					
9 280 000	PORTUGUESE OTS 2.875% 15-15/10/2025	EUR	10 600 266	2.39					
	<i>Austria</i>		<b>12 845 157</b>	<b>2.91</b>					
2 200 000	HAA-BANK INTL AG 2.375% 12-13/12/2022	EUR	2 287 778	0.52					
1 100 000	OMV AG 1.500% 20-09/04/2024	EUR	1 149 011	0.26					
5 200 000	REPUBLIC OF AUSTRIA 0.000% 16-15/07/2023	EUR	5 265 082	1.19					
3 900 000	REPUBLIC OF AUSTRIA 0.750% 16-20/10/2026	EUR	4 143 286	0.94					
	<i>United Kingdom</i>		<b>10 257 833</b>	<b>2.32</b>					
1 000 000	ANZ NEW ZEALAND INTL/LDN 0.400% 17-01/03/2022	EUR	1 005 500	0.23					
1 006 000	DIAGEO FINANCE PLC 0.250% 18-22/10/2021	EUR	1 007 462	0.23					
1 675 000	FIAT CHRYSLER AU 3.375% 20-07/07/2023	EUR	1 776 867	0.40					
3 100 000	FIAT CHRYSLER AU 3.750% 16-29/03/2024	EUR	3 408 540	0.77					
820 000	GLAXOSMITHKLINE 0.125% 20-12/05/2023	EUR	826 524	0.19					
1 269 000	HEATHROW FNDG 1.125% 21-08/10/2030	EUR	1 255 149	0.28					
974 000	STELLANTIS NV 0.625% 21-30/03/2027	EUR	977 791	0.22					
	<i>Finland</i>		<b>10 180 579</b>	<b>2.30</b>					
3 300 000	FINNISH GOVT 0.500% 16-15/04/2026	EUR	3 456 366	0.78					
1 400 000	FORTUM OYJ 0.875% 19-27/02/2023	EUR	1 423 372	0.32					
2 400 000	FORTUM OYJ 1.625% 19-27/02/2026	EUR	2 553 695	0.58					
570 000	FORTUM OYJ 2.250% 12-06/09/2022	EUR	586 677	0.13					
1 800 000	NORDEA MORTGAGE 0.025% 17-24/01/2022	EUR	1 805 628	0.41					
349 000	OP CORPORATE BK 0.375% 19-26/02/2024	EUR	354 841	0.08					
	<i>United States of America</i>		<b>8 493 980</b>	<b>1.92</b>					
1 304 000	AMERICAN HONDA F 0.350% 19-26/08/2022	EUR	1 314 641	0.30					
552 000	BOOKING HLDS INC 0.100% 21-08/03/2025	EUR	553 387	0.12					
500 000	DANAHER CORP 1.700% 20-30/03/2024	EUR	524 109	0.12					
458 000	FORD MOTOR CRED 3.021% 19-06/03/2024	EUR	480 025	0.11					
2 400 000	MCDONALDS CORP 1.000% 16-15/11/2023	EUR	2 467 273	0.56					
3 100 000	MMS USA FIN INC 0.625% 19-13/06/2025	EUR	3 154 545	0.71					
	<i>South Korea</i>		<b>8 445 959</b>	<b>1.91</b>					
3 300 000	KHFC 0.010% 20-07/07/2025	EUR	3 321 178	0.75					
1 182 000	KHFC 0.010% 21-29/06/2026	EUR	1 187 411	0.27					
3 919 000	REP OF KOREA 0.000% 20-16/09/2025	EUR	3 937 370	0.89					
	<i>Japan</i>		<b>5 768 863</b>	<b>1.30</b>					
655 000	ASAHI GROUP 0.010% 21-19/04/2024	EUR	656 613	0.15					
2 474 000	ASAHI GROUP 0.155% 20-23/10/2024	EUR	2 487 841	0.56					
1 538 000	MITSUB UFJ FIN 0.339% 19-19/07/2024	EUR	1 558 329	0.35					
1 066 000	MIZUHO FINANCIAL 0.184% 21-13/04/2026	EUR	1 066 080	0.24					
	<i>Belgium</i>		<b>4 627 446</b>	<b>1.05</b>					
2 254 000	AB INBEV SA/NV 2.125% 20-02/12/2027	EUR	2 521 590	0.57					
1 000 000	BELFIUS BANK SA 0.750% 17-12/09/2022	EUR	1 012 575	0.23					
1 074 871	EUROPEAN UNION 0.000% 21-06/07/2026	EUR	1 093 281	0.25					
	<i>Norway</i>		<b>4 249 281</b>	<b>0.96</b>					
1 587 000	DNB BANK ASA 0.050% 19-14/11/2023	EUR	1 598 723	0.36					
1 841 000	DNB BANK ASA 0.250% 19-09/04/2024	EUR	1 865 296	0.42					
771 000	DNB BOLIGKREDITT 0.375% 18-14/11/2023	EUR	785 262	0.18					
	<i>Luxembourg</i>		<b>3 851 333</b>	<b>0.87</b>					
1 952 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	1 949 676	0.44					
1 867 000	LUXEMBOURG GOVT 0.000% 20-28/04/2025	EUR	1 901 657	0.43					

# BNP PARIBAS FUNDS SICAV Euro Medium Term Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Canada</i>		<i>3 069 348</i>	<i>0.70</i>
1 294 000	ROYAL BANK OF CANADA 0.250% 18-28/06/2023	EUR	1 311 648	0.30
1 724 000	TORONTO DOMINION BANK 0.625% 18-20/07/2023	EUR	1 757 700	0.40
	<i>Denmark</i>		<i>2 542 821</i>	<i>0.57</i>
2 510 000	CARLSBERG BREW 0.500% 17-06/09/2023	EUR	2 542 821	0.57
	<i>Sweden</i>		<i>1 009 164</i>	<i>0.23</i>
1 005 000	VOLVO TREAS AB 0.000% 20-11/02/2023	EUR	1 009 164	0.23
	<i>Switzerland</i>		<i>704 891</i>	<i>0.16</i>
700 000	ZUERCHER KBK 0.000% 21-15/05/2026	EUR	704 891	0.16
	<b>Floating rate bonds</b>		<b>30 175 034</b>	<b>6.80</b>
	<i>France</i>		<i>9 118 750</i>	<i>2.05</i>
1 700 000	BNP PARIBAS 20-14/10/2027 FRN	EUR	1 700 622	0.38
900 000	CARREFOUR BANQUE 19-12/09/2023 FRN	EUR	905 357	0.20
900 000	LA BANQUE POSTAL 20-17/06/2026 FRN	EUR	910 607	0.21
5 400 000	LA BANQUE POSTALE 15-19/11/2027 FRN	EUR	5 602 164	1.26
	<i>Spain</i>		<i>7 547 994</i>	<i>1.70</i>
2 300 000	BANCO BILBAO VIZ 21-24/03/2027 FRN	EUR	2 295 018	0.52
700 000	BANCO SANTANDER 21-24/06/2029 FRN	EUR	699 044	0.16
1 400 000	BANKINTER SA 17-06/04/2027 FRN	EUR	1 425 404	0.32
1 100 000	CAIXABANK 20-10/07/2026 FRN	EUR	1 123 205	0.25
1 100 000	CAIXABANK 20-18/11/2026 FRN	EUR	1 100 499	0.25
900 000	CAIXABANK 21-26/05/2028 FRN	EUR	904 824	0.20
	<i>Italy</i>		<i>7 366 382</i>	<i>1.67</i>
2 017 000	CREDITO EMILIANO 19-25/10/2025 FRN	EUR	2 075 969	0.47
2 506 000	UNICREDIT S.P.A. 16-03/01/2027 FRN	EUR	2 560 338	0.58
800 000	UNICREDIT SPA 19-03/07/2025 FRN	EUR	826 725	0.19
1 146 000	UNICREDIT SPA 20-22/07/2027 FRN	EUR	1 218 152	0.28
684 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	685 198	0.15
	<i>United States of America</i>		<i>5 679 960</i>	<i>1.28</i>
2 934 000	BANK OF AMER CRP 19-09/05/2026 FRN	EUR	3 015 833	0.68
1 600 000	BANK OF AMER CRP 21-24/08/2025 FRN	EUR	1 627 680	0.37
1 036 000	GOLDMAN SACHS GP 21-30/04/2024 FRN	EUR	1 036 447	0.23
	<i>United Kingdom</i>		<i>461 948</i>	<i>0.10</i>
459 000	VIRGIN MONEY 21-27/05/2024 FRN	EUR	461 948	0.10
	Shares/Units in investment funds		10 039 605	2.27
	<i>France</i>		<i>10 039 605</i>	<i>2.27</i>
8 286.92	BNP PARIBAS MOIS - ISR - X CAP	EUR	9 085 787	2.05
41.81	BNP PARIBAS MOIS ISR - I - CAP	EUR	953 818	0.22
	<b>Total securities portfolio</b>		<b>441 412 806</b>	<b>99.67</b>

# BNP PARIBAS FUNDS SICAV Euro Mid Cap

## Securities portfolio at 30/06/2021

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			33 762 527	97.75
<b>Shares</b>			<b>33 762 527</b>	<b>97.75</b>
<i>France</i>			<i>13 365 897</i>	<i>38.71</i>
2 694	ADP	EUR	295 936	0.86
11 699	ALSTOM	EUR	498 260	1.44
4 364	ARKEMA	EUR	461 711	1.34
6 792	BUREAU VERITAS SA	EUR	181 211	0.52
13 030	CAPGEMINI SE	EUR	2 110 859	6.12
42 609	CNP ASSURANCES	EUR	611 439	1.77
25 962	EDENRED	EUR	1 247 474	3.61
11 280	EIFPAGE SA	EUR	967 824	2.80
16 957	FAURECIA	EUR	701 511	2.03
8 281	GECINA SA	EUR	1 069 905	3.10
1 692	ILIAD SA	EUR	208 793	0.60
9 482	ORPEA	EUR	1 016 945	2.94
5 882	SCOR SE	EUR	157 755	0.46
1 237	SEB SA	EUR	188 519	0.55
8 701	SODEXO SA	EUR	684 769	1.98
5 228	TELEPERFORMANCE	EUR	1 789 543	5.19
14 865	WORLDLINE SA - W/I	EUR	1 173 443	3.40
<i>Germany</i>			<i>8 190 928</i>	<i>23.71</i>
23 262	COVESTRO AG	EUR	1 266 849	3.67
13 755	HELLOFRESH SE	EUR	1 127 635	3.26
9 637	LEG IMMOBILIEN AG	EUR	1 170 414	3.39
5 624	MTU AERO ENGINES AG	EUR	1 174 854	3.40
11 563	PUMA SE	EUR	1 162 660	3.37
2 489	SCOUT24 AG	EUR	177 018	0.51
454 725	TELEFONICA DEUTSCHLAND HOLDING	EUR	1 011 763	2.93
10 787	ZALANDO SE	EUR	1 099 735	3.18
<i>Italy</i>			<i>4 079 522</i>	<i>11.81</i>
487 689	A2A SPA	EUR	840 776	2.43
17 659	AMPLIFON SPA	EUR	735 321	2.13
46 551	FINCOBANK S.P.A.	EUR	684 300	1.98
22 148	MONCLER SPA	EUR	1 263 765	3.66
11 522	RECORDATI SPA	EUR	555 360	1.61
<i>The Netherlands</i>			<i>3 401 230</i>	<i>9.85</i>
23 556	ASR NEDERLAND NV	EUR	767 690	2.22
40 103	NN GROUP NV - W/I	EUR	1 595 296	4.62
12 255	WOLTERS KLUWER	EUR	1 038 244	3.01
<i>Ireland</i>			<i>1 637 436</i>	<i>4.74</i>
4 552	KINGSPAN GROUP PLC	EUR	362 521	1.05
27 867	SMURFIT KAPPA GROUP PLC	EUR	1 274 915	3.69
<i>Austria</i>			<i>1 116 742</i>	<i>3.23</i>
23 280	OMV AG	EUR	1 116 742	3.23
<i>Cyprus</i>			<i>1 068 757</i>	<i>3.09</i>
162 425	AROUNDTOWN SA	EUR	1 068 757	3.09
<i>Luxembourg</i>			<i>902 015</i>	<i>2.61</i>
9 357	EUROFINS SCIENTIFIC	EUR	902 015	2.61
Shares/Units in investment funds			957 524	2.77
<i>Luxembourg</i>			<i>957 524</i>	<i>2.77</i>
8 002.99	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP	EUR	957 524	2.77
<b>Total securities portfolio</b>			<b>34 720 051</b>	<b>100.52</b>

# BNP PARIBAS FUNDS SICAV Euro Money Market

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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				18 807 501	2.08				
<b>Floating rate bonds</b>				<b>18 807 501</b>	<b>2.08</b>				
<i>The Netherlands</i>				<i>14 396 105</i>	<i>1.59</i>				
9 800 000	BMW FINANCE NV 20-24/06/2022 FRN	EUR	9 847 364	1.09					
4 500 000	TOYOTA MOTOR FIN 21-24/05/2023 FRN	EUR	4 548 741	0.50					
<i>France</i>				<i>4 411 396</i>	<i>0.49</i>				
4 400 000	LVMH MOET HENNES 20-11/02/2022 FRN	EUR	4 411 396	0.49					
Other transferable securities				35 028 056	3.89				
<b>Floating rate bonds</b>				<b>35 028 056</b>	<b>3.89</b>				
<i>France</i>				<i>35 028 056</i>	<i>3.89</i>				
35 000 000	SOCIETE GENERALE SA EONACAP+0.4 20/08/2021	EUR	35 028 056	3.89					
Money Market Instruments				743 892 965	82.52				
<i>France</i>				<i>300 396 887</i>	<i>33.32</i>				
12 000 000	ANJOU ET DU MAINE (CAISSE REGIONALE DE C	EUR	11 998 291	1.33					
5 000 000	ARVAL SERVICE LEASE FRANCE 0.000% 24/05/2022	EUR	5 019 689	0.56					
15 000 000	AXA BANQUE SA EONACAP+0.05 25/08/2021 N	EUR	15 002 224	1.66					
10 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA ES	EUR	9 998 100	1.11					
10 000 000	CAISSE REGIONALE DE CREDIT AGRICOLE MUTU	EUR	10 010 015	1.11					
10 000 000	CHARENTE - PERIGORD (CAISSE REGIONALE DE	EUR	10 001 339	1.11					
5 000 000	COFACE SA 0.000% 20/09/2021 NEUCP	EUR	5 005 639	0.56					
3 500 000	COFACE SA 0.000% 28/06/2022 NEUCP	EUR	3 515 383	0.39					
2 000 000	COVIVIO 0.000% 28/01/2022 NEUCP	EUR	2 005 404	0.22					
25 000 000	CREDIT INDUSTRIEL ET COMMERCIAL ESTERCAP	EUR	25 005 312	2.77					
4 000 000	EIFFAGE SA 0.000% 13/12/2021 NEUCP	EUR	4 008 636	0.44					
10 000 000	GECINA SA 0.000% 11/03/2022 NEUCP	EUR	10 031 759	1.11					
7 000 000	GECINA SA 0.000% 20/07/2021 NEUCP	EUR	7 001 998	0.78					
25 000 000	JYSKE BANK 0.000% 27/12/2021 NEUCP	EUR	25 061 482	2.78					
12 000 000	JYSKE BANK ESTERCAP+0.075 03/12/2021 NEU	EUR	11 998 831	1.33					
10 000 000	KLEPIERRE 0.000% 13/09/2021 NEUCP	EUR	10 010 074	1.11					
16 000 000	KLEPIERRE 0.000% 25/02/2022 NEUCP	EUR	16 048 344	1.78					
1 000 000	KLEPIERRE 0.000% 27/10/2021 NEUCP	EUR	1 001 575	0.11					
2 000 000	KLEPIERRE 0.000% 29/04/2022 NEUCP	EUR	2 007 373	0.22					
1 000 000	LAGARDERE SCA 0.000% 04/11/2021 NEUCP	EUR	1 001 272	0.11					
2 500 000	LEGRAND FRANCE SA 0.000% 10/09/2021 NEUCP	EUR	2 502 419	0.28					
7 000 000	METROPOLE DE LYON 0.000% 20/12/2021 NEUCP	EUR	7 017 371	0.78					
25 000 000	NATIXIS SA EONACAP+0.07 01/09/2021 NEUC	EUR	25 003 440	2.77					
17 000 000	PALATINE SA ESTERCAP+0.11 03/12/2021 NEU	EUR	17 000 923	1.89					
20 000 000	PSA BANQUE FRANCE SA 0.000% 29/06/2022 NEUCP	EUR	20 088 138	2.23					
6 000 000	SCHNEIDER ELECTRIC SE 0.000% 11/08/2021 NEUC	EUR	6 003 408	0.67					
2 000 000	SEB SA 0.000% 10/11/2021 NEUCP	EUR	2 003 502	0.22					
4 000 000	SEB SA 0.000% 25/01/2022 NEUCP	EUR	4 010 670	0.44					
5 000 000	SOCIETE DES AUTOROUTES PARIS RHIN RHONE	EUR	5 008 253	0.56					
7 000 000	SOCIETE GENERALE SA ESTERCAP+0.075 17/12	EUR	6 999 166	0.78					
10 000 000	SYNDICAT DES TRANSPORTS DILE DE FRANCE	EUR	10 017 530	1.11					
7 000 000	THALES SA 0.000% 01/10/2021 NEUCP	EUR	7 008 965	0.78					
2 000 000	VALLOIRE HABITAT 0.000% 12/07/2021 NEUCP	EUR	2 000 362	0.22					
						<i>United Kingdom</i>			
7 000 000	AGRICULTURAL BANK OF CHINA UK 0.000% 24/02/2	EUR	7 019 989	0.78					
25 000 000	BANK OF CHINA LTD/LONDON 0.000% 03/12/2021	EUR	25 049 802	2.78					
15 000 000	BARCLAYS BANK PLC ESTERCAP+0.1 23/12/2021	EUR	14 999 897	1.66					
3 000 000	BP CAPITAL MARKETS PLC 0.000% 06/10/2021	EUR	3 003 923	0.33					
5 000 000	BP CAPITAL MARKETS PLC 0.000% 08/09/2021	EUR	5 004 706	0.56					
14 000 000	BP CAPITAL MARKETS PLC 0.000% 09/08/2021	EUR	14 007 576	1.55					
3 000 000	CREDIT SUISSE AG/LONDON 0.000% 26/10/2021	EUR	3 004 945	0.33					
10 000 000	GOLDMAN SACHS INTERNATIONAL BANK 0.000% 08/1	EUR	10 014 124	1.11					
8 000 000	MITSUBISHI CORPORATION FINANCE 0.000% 10/05/	EUR	8 032 519	0.89					
10 000 000	NATIONAL WESTMINSTER BANK PLC 0.000% 05/07/2021	EUR	10 000 737	1.11					
10 000 000	UBS AG/LONDON 0.000% 14/10/2021	EUR	10 014 916	1.11					
						<i>Germany</i>			
25 000 000	SAP SE 0.000% 10/09/2021	EUR	25 025 137	2.78					
15 000 000	UNICREDIT BANK AG 0.000% 03/12/2021 NEUCP	EUR	15 030 745	1.67					
5 000 000	UNICREDIT BANK AG EONACAP+0.055 09/11/2	EUR	5 000 449	0.55					
5 000 000	VOLKSWAGEN AG 0.000% 04/02/2022	EUR	5 013 912	0.56					
7 000 000	VOLKSWAGEN LEASING GMBH 0.000% 06/09/2021	EUR	7 006 402	0.78					
						<i>Sweden</i>			
6 000 000	SCANIA CV AB 0.000% 09/05/2022	EUR	6 022 725	0.67					
2 000 000	SCANIA CV AB 0.000% 14/04/2022	EUR	2 007 070	0.22					
3 000 000	SCANIA CV AB 0.000% 20/12/2021	EUR	3 006 734	0.33					
5 000 000	SCANIA CV AB 0.000% 23/06/2022	EUR	5 021 148	0.56					
5 000 000	SCANIA CV AB 0.000% 24/09/2021	EUR	5 005 764	0.56					
5 000 000	SVENSKA HANDELSBANKEN AB 0.000% 15/03/2022	EUR	5 017 956	0.56					
25 000 000	SVENSKA HANDELSBANKEN AB 0.000% 28/06/2022 N	EUR	25 123 692	2.79					
5 000 000	VATTENFALL AB 0.000% 24/08/2021	EUR	5 003 708	0.56					
						<i>The Netherlands</i>			
3 000 000	ACHMEA BANK NV 0.000% 18/11/2021 NEUCP	EUR	3 005 595	0.33					
12 000 000	IBERDROLA INTERNATIONAL BV 0.000% 29/07/2021	EUR	12 004 746	1.33					
5 500 000	KONINKLIJKE KPN NV 0.000% 05/07/2021	EUR	5 500 335	0.61					
10 000 000	NATWEST MARKETS NV 0.000% 17/12/2021	EUR	10 022 162	1.11					
10 000 000	NATWEST MARKETS NV 0.000% 23/12/2021	EUR	10 022 867	1.11					
						<i>Ireland</i>			
10 000 000	BANK OF AMERICA MERRILL LYNCH INT 0.000% 20/	EUR	10 027 543	1.11					
1 000 000	FCA BANK SPA/IRELAND 0.000% 06/10/2021	EUR	1 001 331	0.11					
7 000 000	INTESA SANPAOLO BANK IRELAND PLC 0.000% 26/0	EUR	7 018 813	0.78					
20 000 000	INTESA SANPAOLO BANK IRELAND PLC 0.000% 27/0	EUR	20 087 665	2.23					
						<i>Spain</i>			
5 000 000	ACS ACTIVIDADES DE CONSTRUCCION Y SERVIC	EUR	5 008 817	0.56					
20 000 000	BANCO SANTANDER SA 0.000% 27/12/2021	EUR	20 049 187	2.22					
10 000 000	SANTANDER CONSUMER FINANCE SA 0.000% 27/12/2	EUR	10 023 346	1.11					
						<i>Luxembourg</i>			
25 000 000	INDUSTRIAL + COMMERCIAL BANK OF CHINA LT	EUR	25 095 338	2.78					
5 000 000	INTESA SANPAOLO BANK LUXEMBOURG S.A. 0.000%	EUR	5 015 793	0.56					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Euro Money Market

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Italy</i>		<i>27 057 563</i>	<i>3.00</i>
10 000 000	SNAM SPA 0.000% 02/12/2021	EUR	10 020 235	1.11
17 000 000	SNAM SPA 0.000% 16/12/2021	EUR	17 037 328	1.89
	<i>Australia</i>		<i>25 061 906</i>	<i>2.78</i>
15 000 000	AGRICULTURAL BANK OF CHINA LTD/SYDNEY 0.000%	EUR	15 036 951	1.67
10 000 000	AGRICULTURAL BANK OF CHINA LTD/SYDNEY 0.000%	EUR	10 024 955	1.11
	<i>Belgium</i>		<i>12 029 950</i>	<i>1.33</i>
12 000 000	SOCIETE WALLONNE DU CREDIT 0.000% 21/12/202	EUR	12 029 950	1.33
	<i>Qatar</i>		<i>8 012 671</i>	<i>0.89</i>
8 000 000	QATAR NATIONAL BANK SAQ - LONDON BRANCH	EUR	8 012 671	0.89
	<i>Finland</i>		<i>4 011 874</i>	<i>0.45</i>
4 000 000	OP CORPORATE BANK PLC 0.000% 26/01/2022	EUR	4 011 874	0.45
	Shares/Units in investment funds		29 441 867	3.27
	<i>France</i>		<i>29 441 134</i>	<i>3.27</i>
7.57	BNP PARIBAS CASH INVEST - I PLUS - CAP	EUR	7 468 380	0.83
420.00	BNP PARIBAS MONE ETAT I	EUR	21 972 754	2.44
	<i>Luxembourg</i>		<i>733</i>	<i>0.00</i>
5.33	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - I CAP	EUR	733	0.00
	<b>Total securities portfolio</b>		<b>827 170 389</b>	<b>91.76</b>

# BNP PARIBAS FUNDS SICAV Euro Short Term Bond Opportunities

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Bonds</b>			<b>149 404 447</b>	<b>80.76</b>					
<i>France</i>									
500 000	ACCOR 1.250% 17-25/01/2024	EUR	523 059	0.28	368 000	EQUINIX INC 0.250% 21-15/03/2027	EUR	365 203	0.20
500 000	AEROPORT PARIS 2.125% 20-02/10/2026	EUR	552 886	0.30	3 000 000	FORD MOTOR CRED 1.514% 19-17/02/2023	EUR	3 043 787	1.65
800 000	AIR FRANCE-KLM 3.000% 21-01/07/2024	EUR	790 742	0.43	1 200 000	GEN ELECTRIC CO 0.875% 17-17/05/2025	EUR	1 231 812	0.67
2 200 000	AUCHAN SA 3.250% 20-23/07/2027	EUR	2 549 749	1.38	1 300 000	GEN MOTORS FIN 0.850% 20-26/02/2026	EUR	1 322 284	0.71
1 600 000	BANQ FED CRD MUT 0.750% 19-15/06/2023	EUR	1 633 795	0.88	786 000	GEN MOTORS FIN 2.200% 19-01/04/2024	EUR	830 057	0.45
2 000 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	2 047 650	1.11	1 222 000	IBM CORP 0.375% 19-31/01/2023	EUR	1 235 131	0.67
600 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	600 834	0.32	469 000	INTERNATIONAL FL 0.500% 18-25/09/2021	EUR	469 505	0.25
1 000 000	CASINO GUICHARD 3.248% 14-07/03/2024	EUR	1 015 855	0.55	700 000	MCDONALDS CORP 1.000% 16-15/11/2023	EUR	719 621	0.39
600 000	CIE DE ST GOBAIN 0.875% 18-21/09/2023	EUR	614 120	0.33	3 000 000	MMS USA FIN INC 0.625% 19-13/06/2025	EUR	3 052 785	1.65
300 000	CIE DE ST GOBAIN 1.750% 20-03/04/2023	EUR	309 699	0.17	1 342 000	STRYKER CORP 0.250% 19-03/12/2024	EUR	1 354 883	0.73
3 000 000	CRED AGRICOLE SA 2.700% 15-15/07/2025	EUR	3 234 050	1.75	1 800 000	ZIMMER BIOMET HOLDINGS 1.414% 16-13/12/2022	EUR	1 840 299	0.99
700 000	DANONE 0.000% 21-01/12/2025	EUR	702 835	0.38	<i>Italy</i>				
1 400 000	DASSAULT SYSTEME 0.000% 19-16/09/2024	EUR	1 406 992	0.76	419 000	ACEA SPA 0.000% 21-28/09/2025	EUR	418 668	0.23
1 400 000	ESSILORLUXOTTICA 0.000% 19-27/05/2023	EUR	1 407 783	0.76	661 000	ACEA SPA 2.625% 14-15/07/2024	EUR	710 471	0.38
3 246 880	FRANCE O.A.T. 0.100% 20-01/03/2026	EUR	3 531 350	1.91	1 400 000	ATLANTIA 5.875% 04-09/06/2024	EUR	1 612 427	0.87
1 000 000	INFRA FOCH SAS 2.125% 14-16/04/2025	EUR	1 064 966	0.58	1 130 000	INTESA SANPAOLO 0.625% 21-24/02/2026	EUR	1 127 946	0.61
300 000	JCDECAUX SA 2.000% 20-24/10/2024	EUR	317 440	0.17	353 000	IREN SPA 0.875% 16-04/11/2024	EUR	363 124	0.20
1 000 000	MERCIALYS 4.625% 20-07/07/2027	EUR	1 183 264	0.64	3 668 875	ITALY BTPS 0.100% I/L 18-15/05/2023	EUR	3 761 037	2.03
700 000	MUTUELLE ASSUR 0.625% 21-21/06/2027	EUR	695 718	0.38	2 031 020	ITALY BTPS 0.650% 20-15/05/2026	EUR	2 190 528	1.18
700 000	PERNOD RICARD SA 1.125% 20-07/04/2025	EUR	730 463	0.39	600 000	ITALY BTPS 4.500% 10-01/03/2026	EUR	724 110	0.39
1 300 000	SOCIETE GENERALE 1.250% 19-15/02/2024	EUR	1 344 137	0.73	2 220 000	UNICREDIT SPA 0.500% 19-09/04/2025	EUR	2 243 206	1.21
3 100 000	TEREOS FIN GROUP 4.125% 16-16/06/2023	EUR	3 129 788	1.69	4 000 000	UNIONE DI BANCHE 0.750% 17-17/10/2022	EUR	4 050 971	2.18
1 300 000	VEOLIA ENVRNMT 0.892% 19-14/01/2024	EUR	1 329 677	0.72	<i>Germany</i>				
<i>The Netherlands</i>					700 000	ADLER REAL EST 1.875% 18-27/04/2023	EUR	701 587	0.38
1 800 000	ASML HOLDING NV 1.625% 16-28/05/2027	EUR	1 958 815	1.06	1 800 000	DAIMLER AG 1.625% 20-22/08/2023	EUR	1 868 850	1.01
3 000 000	BMW FINANCE NV 0.625% 19-06/10/2023	EUR	3 058 866	1.65	2 682 325	DEUTSCHLAND I/L 0.100% 15-15/04/2026	EUR	2 935 080	1.59
700 000	COOPERATIEVE RAB 0.750% 18-29/08/2023	EUR	714 646	0.39	1 600 000	DT LUFTHANSA AG 3.000% 20-29/05/2026	EUR	1 614 282	0.87
2 280 000	DAIMLER INTL FIN 0.625% 19-27/02/2023	EUR	2 314 180	1.25	1 400 000	LANXESS 0.250% 16-07/10/2021	EUR	1 399 894	0.76
693 000	DANFOSS FIN I BV 0.125% 21-28/04/2026	EUR	691 540	0.37	1 400 000	MERCK FIN SERVIC 0.005% 19-15/12/2023	EUR	1 406 586	0.76
1 274 000	DEUTSCHE TEL FIN 0.375% 17-30/10/2021	EUR	1 277 198	0.69	650 000	METRO AG 1.500% 15-19/03/2025	EUR	677 345	0.37
1 700 000	EASYJET FINCO 1.875% 21-03/03/2028	EUR	1 702 551	0.92	1 800 000	SCHAEFFLER AG 1.125% 19-26/03/2022	EUR	1 810 699	0.98
1 636 000	JDE PEETS NV 0.000% 21-16/01/2026	EUR	1 625 546	0.88	1 000 000	SCHAEFFLER AG 3.375% 20-12/10/2028	EUR	1 102 230	0.60
2 822 000	LEASEPLAN CORP 0.125% 19-13/09/2023	EUR	2 837 740	1.53	1 000 000	VANTAGE TOWERS 0.000% 21-31/03/2025	EUR	996 254	0.54
727 000	LEASEPLAN CORP 0.250% 21-23/02/2026	EUR	724 594	0.39	1 000 000	VOLKSWAGEN BANK 1.875% 19-31/01/2024	EUR	1 048 363	0.57
1 001 000	LEASEPLAN CORP 1.000% 19-25/02/2022	EUR	1 009 710	0.55	1 332 000	VOLKSWAGEN LEAS 0.000% 21-19/07/2024	EUR	1 330 630	0.72
2 215 000	LINDE FINANCE BV 0.250% 17-18/01/2022	EUR	2 222 327	1.20	300 000	VONOVIA SE 0.000% 21-16/09/2024	EUR	300 678	0.16
1 273 000	SCHLUMBERGER FIN 0.000% 19-15/10/2024	EUR	1 277 124	0.69	<i>United Kingdom</i>				
1 263 000	TOYOTA MOTOR FIN 0.625% 18-26/09/2023	EUR	1 287 521	0.70	2 000 000	BRITISH TELECOMM PLC 0.875% 18-26/09/2023	EUR	2 039 665	1.10
<i>United States of America</i>					1 677 000	DIAGEO FINANCE PLC 0.250% 18-22/10/2021	EUR	1 679 436	0.91
1 519 000	ABBOTT IL FIN 0.875% 18-27/09/2023	EUR	1 556 604	0.84	637 000	FCE BANK PLC 0.869% 17-13/09/2021	EUR	637 319	0.34
1 564 000	AMERICAN HONDA F 0.350% 19-26/08/2022	EUR	1 576 763	0.85	946 000	GLAXOSMITHKLINE 0.000% 19-23/09/2023	EUR	950 696	0.51
644 000	BOOKING HLDS INC 0.100% 21-08/03/2025	EUR	645 619	0.35	3 000 000	HAMMERSON PLC 1.750% 16-15/03/2023	EUR	3 072 734	1.66
					800 000	INTL CONSOLIDAT 0.500% 19-04/07/2023	EUR	776 429	0.42
					700 000	INTL CONSOLIDAT 2.750% 21-25/03/2025	EUR	699 515	0.38
					1 900 000	ROLLS-ROYCE PLC 0.875% 18-09/05/2024	EUR	1 869 855	1.01

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Euro Short Term Bond Opportunities

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Luxembourg</i>					<i>The Netherlands</i>				
3 000 000	LOGICOR FIN 0.750% 19-15/07/2024	EUR	3 049 341	1.65	700 000	FERROVIAL NL 17-31/12/2049 FRN	EUR	697 703	0.38
1 300 000	LOGICOR FIN 1.500% 18-14/11/2022	EUR	1 323 200	0.72	2 200 000	ING GROEP NV 18-20/09/2023 FRN	EUR	2 233 584	1.21
390 000	LOGICOR FIN 2.250% 18-13/05/2025	EUR	417 766	0.23	900 000	TELEFONICA EUROPE 18-31/12/2049 FRN	EUR	929 680	0.50
1 567 000	NESTLE FIN INTL 0.000% 21-14/06/2026	EUR	1 570 283	0.85	<i>United Kingdom</i>				
<i>Ireland</i>					2 350 000	STANDARD CHART 17-03/10/2023 FRN	EUR	2 375 340	1.28
1 336 000	CCEP FINANCE IRE 0.000% 21-06/09/2025	EUR	1 336 207	0.72	<i>Austria</i>				
1 200 000	DELL BANK INTERN 1.625% 20-24/06/2024	EUR	1 253 289	0.68	2 000 000	VIENNA INSURANCE 13-09/10/2043 FRN	EUR	2 242 529	1.21
700 000	FCA BANK IE 0.625% 19-24/11/2022	EUR	706 903	0.38	<i>Australia</i>				
970 000	FCA BANK IE 1.000% 18-21/02/2022	EUR	977 067	0.53	1 100 000	AUSNET SERVICES 21-11/03/2081 FRN	EUR	1 118 269	0.60
1 366 000	HAMMERSON IRLND 1.750% 21-03/06/2027	EUR	1 367 184	0.74	900 000	BHP BILLITON FIN 15-22/10/2079 FRN	EUR	1 040 753	0.56
672 000	RYANAIR DAC 0.875% 21-25/05/2026	EUR	674 177	0.36	<i>Ireland</i>				
<i>Japan</i>					2 000 000	BANK OF IRELAND 19-08/07/2024 FRN	EUR	2 029 860	1.10
798 000	ASAHI GROUP 0.010% 21-19/04/2024	EUR	799 965	0.43	<i>Japan</i>				
249 000	ASAHI GROUP 0.155% 20-23/10/2024	EUR	250 393	0.14	1 783 000	TAKEDA PHARMACEUTICAL 18-21/11/2022 FRN	EUR	1 805 466	0.98
500 000	ASAHI GROUP 0.336% 21-19/04/2027	EUR	501 770	0.27	<i>Luxembourg</i>				
2 000 000	MIZUHO FINANCIAL 1.020% 18-11/10/2023	EUR	2 053 998	1.11	1 000 000	TALANX FINANZ 12-15/06/2042 FRN	EUR	1 079 090	0.58
796 000	NTT FINANCE 0.010% 21-03/03/2025	EUR	798 121	0.43	<i>France</i>				
<i>Spain</i>					688 000	TOTAL SE 21-31/12/2061 FRN	EUR	687 735	0.37
1 300 000	AMADEUS IT GROUP 1.875% 20-24/09/2028	EUR	1 388 620	0.75	Shares/Units in investment funds				
1 700 000	ARVAL SERVICE 0.000% 21-30/09/2024	EUR	1 699 753	0.92	<i>France</i>				
800 000	KUTXABANK 0.500% 19-25/09/2024	EUR	810 905	0.44	15.01	BNP PARIBAS INVEST 3 MOIS - I - C	EUR	8 720 135	4.70
<i>Denmark</i>					Total securities portfolio				
1 833 000	SYDBANK A/S 1.375% 18-18/09/2023	EUR	1 888 996	1.02	<b>184 710 178 99.83</b>				
<i>Canada</i>					<i>France</i>				
1 809 000	TORONTO DOM BANK 0.375% 19-25/04/2024	EUR	1 834 587	0.99	15.01 BNP PARIBAS INVEST 3 MOIS - I - C				
<i>Sweden</i>					15.01 BNP PARIBAS INVEST 3 MOIS - I - C				
645 000	SCANIA CV AB 0.000% 20-23/11/2022	EUR	646 288	0.35	8 720 135 4.70				
548 000	VATTENFALL AB 0.050% 20-15/10/2025	EUR	549 470	0.30	8 720 135 4.70				
627 000	VOLVO TREAS AB 0.000% 20-11/02/2023	EUR	629 598	0.34	8 720 135 4.70				
<i>Poland</i>					<b>184 710 178 99.83</b>				
1 275 000	AUTOSTRADA PER L 1.625% 15-12/06/2023	EUR	1 297 679	0.70					
500 000	AUTOSTRADA PER L 2.000% 20-04/12/2028	EUR	520 252	0.28					
<i>Finland</i>									
1 200 000	FORTUM OYJ 0.875% 19-27/02/2023	EUR	1 220 033	0.66					
<i>Belgium</i>									
900 000	ETHIAS 5.000% 15-14/01/2026	EUR	1 054 424	0.57					
<b>Floating rate bonds</b>									
<b>26 585 596 14.37</b>									
<i>United States of America</i>									
1 200 000	AT&T INC 20-31/12/2060 FRN	EUR	1 221 084	0.66					
2 000 000	BANK OF AMER CRP 21-24/08/2025 FRN	EUR	2 034 600	1.10					
1 446 000	FORD MOTOR CREDIT 17-01/12/2021 FRN	EUR	1 443 837	0.78					
1 619 000	GOLDMAN SACHS GP 21-30/04/2024 FRN	EUR	1 619 699	0.88					
<i>Italy</i>									
2 005 000	INTESA SANPAOLO 17-19/04/2022 FRN	EUR	2 017 674	1.09					
2 000 000	ITALY CCTS EU 15-15/06/2022 FRN	EUR	2 008 693	1.09					



# BNP PARIBAS FUNDS SICAV Euro Short Term Corporate Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Bonds</b>			<b>25 657 597</b>	<b>70.71</b>					
<i>France</i>					<i>5 505 487 15.14</i>				
100 000	AIR FRANCE-KLM 3.000% 21-01/07/2024	EUR	98 843	0.27	100 000	AHOLD DELHAIZE 0.250% 19-26/06/2025	EUR	101 003	0.28
155 000	ALTICE FRANCE 2.125% 20-15/02/2025	EUR	151 025	0.42	100 000	ALLIANZ FINANCE 0.250% 17-06/06/2023	EUR	100 964	0.28
200 000	AUCHAN SA 2.250% 13-06/04/2023	EUR	208 162	0.57	100 000	DAIMLER INTL FIN 0.250% 19-06/11/2023	EUR	100 831	0.28
100 000	BANQ FED CRD MUT 0.010% 21-11/05/2026	EUR	99 623	0.27	100 000	DIGITAL DUTCH 0.625% 20-15/07/2025	EUR	101 878	0.28
100 000	BOUYGUES 3.625% 12-16/01/2023	EUR	106 235	0.29	100 000	ENEL FIN INTL NV 0.000% 19-17/06/2024	EUR	100 582	0.28
100 000	BPCE 0.125% 19-04/12/2024	EUR	100 937	0.28	100 000	EURONEXT NV 0.125% 21-17/05/2026	EUR	100 213	0.28
200 000	BPCE 0.625% 18-26/09/2023	EUR	204 080	0.56	100 000	GRUPO-ANTOLIN 3.500% 21-30/04/2028	EUR	99 645	0.27
100 000	CAPGEMINI SE 1.000% 18-18/10/2024	EUR	103 364	0.28	100 000	IPD 3 BV 5.500% 20-01/12/2025	EUR	103 850	0.29
200 000	CARMILA 2.375% 15-18/09/2023	EUR	210 038	0.58	654 000	JDE PEETS NV 0.000% 21-16/01/2026	EUR	649 821	1.79
100 000	CARREFOUR SA 0.875% 18-12/06/2023	EUR	101 802	0.28	142 000	JDE PEETS NV 0.500% 21-16/01/2029	EUR	140 934	0.39
100 000	CASINO GUICHARD 5.250% 21-15/04/2027	EUR	102 225	0.28	100 000	LSEG NTHRLND BV 0.000% 21-06/04/2025	EUR	99 950	0.28
100 000	CNP ASSURANCES 1.875% 16-20/10/2022	EUR	102 459	0.28	100 000	MONDELEZ INTL HLDINGS NE 0.000% 20-22/09/2026	EUR	99 079	0.27
100 000	DANONE 0.000% 21-01/12/2025	EUR	100 405	0.28	100 000	NATURGY ENERGY GROUP F 0.875% 17-15/05/2025	EUR	103 306	0.28
100 000	HOLDING DINFRA 0.625% 17-27/03/2023	EUR	101 034	0.28	100 000	OI EUROPEAN GRP 2.875% 19-15/02/2025	EUR	101 303	0.28
100 000	ILIAD 0.750% 21-11/02/2024	EUR	99 820	0.28	100 000	PHILIPS NV 0.750% 18-02/05/2024	EUR	102 349	0.28
100 000	LA MONDIALE 0.750% 20-20/04/2026	EUR	101 135	0.28	100 000	SAIPEM FIN INTL 3.125% 21-31/03/2028	EUR	102 260	0.28
100 000	LOXAM SAS 3.500% 17-15/04/2022	EUR	100 032	0.28	100 000	UPJOHN FINANCE 0.816% 20-23/06/2022	EUR	100 937	0.28
200 000	MERCIALYS 1.787% 14-31/03/2023	EUR	205 645	0.57	300 000	VOLKSBANK NV 0.250% 21-22/06/2026	EUR	298 320	0.82
100 000	MUTUELLE ASSUR 0.625% 21-21/06/2027	EUR	99 388	0.27	<i>Germany</i>				
400 000	ORANGE 0.000% 21-29/06/2026	EUR	400 186	1.10	110 000	COMMERZBANK AG 0.100% 21-11/09/2025	EUR	110 088	0.30
200 000	ORANGE 0.500% 19-15/01/2022	EUR	200 848	0.55	100 000	COMMERZBANK AG 1.250% 18-23/10/2023	EUR	102 950	0.28
100 000	PAPREC HOLDING 3.500% 21-01/07/2028	EUR	99 668	0.27	59 000	DEUTSCHE KREDIT 0.010% 21-23/02/2026	EUR	58 966	0.16
200 000	PEUGEOT 2.000% 17-23/03/2024	EUR	210 805	0.58	100 000	DEUTSCHE WOHNEN 1.000% 20-30/04/2025	EUR	103 565	0.29
700 000	PEUGEOT 2.000% 18-20/03/2025	EUR	743 958	2.05	100 000	DT LUFTHANSA AG 2.875% 21-11/02/2025	EUR	101 864	0.28
1 000 000	PEUGEOT 2.375% 16-14/04/2023	EUR	1 044 312	2.87	100 000	DT PFANDBRIEFBAN 0.100% 21-02/02/2026	EUR	99 758	0.27
100 000	PSA BANQUE FRANC 0.000% 21-22/01/2025	EUR	99 717	0.27	14 000	E.ON SE 1.000% 20-07/10/2025	EUR	14 566	0.04
100 000	REXEL SA 2.750% 19-15/06/2026	EUR	102 560	0.28	100 000	HAPAG-LLOYD AG 2.500% 21-15/04/2028	EUR	102 334	0.28
100 000	SOCIETE GENERALE 4.000% 13-07/06/2023	EUR	107 530	0.30	100 000	INFINEON TECH 0.750% 20-24/06/2023	EUR	101 662	0.28
100 000	SUEZ 0.000% 21-09/06/2026	EUR	99 651	0.27	100 000	NIDDA HEALTHCARE HOLDING 3.500% 17-30/09/2024	EUR	99 665	0.27
<i>United Kingdom</i>					300 000	VANTAGE TOWERS 0.000% 21-31/03/2025	EUR	298 876	0.82
100 000	BP CAPITAL PLC 1.109% 15-16/02/2023	EUR	102 380	0.28	100 000	VOLKSWAGEN LEAS 0.000% 21-12/07/2023	EUR	100 107	0.28
100 000	CREDIT AGRICOLE 0.500% 19-24/06/2024	EUR	101 590	0.28	426 000	VOLKSWAGEN LEAS 0.000% 21-19/07/2024	EUR	425 562	1.17
800 000	CREDIT AGRICOLE 0.750% 18-05/12/2023	EUR	820 357	2.26	199 000	VOLKSWAGEN LEAS 0.375% 21-20/07/2026	EUR	199 500	0.55
500 000	CREDIT SUISSE LD 0.250% 21-05/01/2026	EUR	501 491	1.38	300 000	VONOVIA SE 0.000% 21-16/09/2024	EUR	300 678	0.83
100 000	EASYJET PLC 1.750% 16-09/02/2023	EUR	101 969	0.28	200 000	VONOVIA SE 0.375% 21-16/06/2027	EUR	200 129	0.55
100 000	FIAT CHRYSLER AU 3.375% 20-07/07/2023	EUR	106 082	0.29	<i>Italy</i>				
100 000	GATWICK AIRPORT 4.375% 21-07/04/2026	GBP	117 687	0.32	100 000	GUALA CLOSURES 3.250% 21-15/06/2028	EUR	100 275	0.28
100 000	HAMMERSON PLC 1.750% 16-15/03/2023	EUR	102 424	0.28	250 000	INTESA SANPAOLO 0.625% 21-24/02/2026	EUR	249 546	0.69
100 000	HEATHROW FNDG 1.500% 20-12/10/2025	EUR	104 268	0.29	140 000	INTESA SANPAOLO 0.750% 19-04/12/2024	EUR	143 486	0.40
395 000	NATWEST MARKETS 0.125% 21-18/06/2026	EUR	393 277	1.08	500 000	INTESA SANPAOLO 0.875% 17-27/06/2022	EUR	505 440	1.39
900 000	OTE PLC 2.375% 18-18/07/2022	EUR	922 514	2.54	172 000	INTESA SANPAOLO 1.000% 19-04/07/2024	EUR	177 071	0.49
115 000	TALKTALK TELECOM 3.875% 20-20/02/2025	GBP	131 877	0.36	100 000	INTESA SANPAOLO 2.125% 18-30/08/2023	EUR	104 815	0.29
100 000	UNILEVER NV 0.500% 18-12/08/2023	EUR	101 730	0.28	100 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	107 330	0.30
<i>The Netherlands</i>					200 000	INTESA SANPAOLO 6.625% 13-13/09/2023	EUR	226 281	0.62
100 000	ABN AMRO BANK NV 0.250% 18-03/12/2021	EUR	100 311	0.28	200 000	SNAM SPA 1.000% 18-18/09/2023	EUR	205 352	0.57
100 000	ABN AMRO BANK NV 0.625% 16-31/05/2022	EUR	100 995	0.28					
100 000	ABN AMRO BANK NV 2.875% 16-18/01/2028	EUR	104 222	0.29					

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS SICAV Euro Short Term Corporate Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	TERNA S.P.A. 1.000% 18-23/07/2023	EUR	102 601	0.28	100 000	GE CAP EUR FUND 2.625% 13-15/03/2023	EUR	104 831	0.29
250 000	UNICREDIT S.P.A. 1.000% 18-18/01/2023	EUR	254 137	0.70	206 000	RYANAIR DAC 0.875% 21-25/05/2026	EUR	206 667	0.57
100 000	UNICREDIT S.P.A. 2.000% 16-04/03/2023	EUR	103 519	0.29	100 000	RYANAIR DAC 2.875% 20-15/09/2025	EUR	109 427	0.30
	<i>Luxembourg</i>		<i>1 892 697</i>	<i>5.22</i>		<i>Japan</i>		<i>722 623</i>	<i>2.01</i>
600 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	599 286	1.65	100 000	ASAHI GROUP 0.010% 21-19/04/2024	EUR	100 246	0.28
100 000	EUROFINS SCIEN 2.125% 17-25/07/2024	EUR	105 802	0.29	100 000	ASAHI GROUP 0.155% 20-23/10/2024	EUR	100 559	0.28
100 000	MEDTRONIC GLOBAL 0.000% 20-15/03/2023	EUR	100 558	0.28	100 000	MIZUHO FINANCIAL 0.184% 21-13/04/2026	EUR	100 007	0.28
784 000	NESTLE FIN INTL 0.000% 21-14/06/2026	EUR	785 642	2.17	100 000	MIZUHO FINANCIAL 0.214% 20-07/10/2025	EUR	100 706	0.28
100 000	NOVARTIS FINANCE 0.125% 16-20/09/2023	EUR	100 991	0.28	100 000	NIDEC CORP 0.046% 21-30/03/2026	EUR	99 930	0.28
200 000	TRATON FINANCE 0.125% 21-24/03/2025	EUR	200 418	0.55	119 000	NTT FINANCE 0.010% 21-03/03/2025	EUR	119 317	0.33
	<i>Spain</i>		<i>1 842 341</i>	<i>5.09</i>	100 000	TAKEDA PHARMACEUTICAL 1.125% 18-21/11/2022	EUR	101 858	0.28
100 000	ABERTIS 3.750% 13-20/06/2023	EUR	107 570	0.30		<i>Belgium</i>		<i>347 146</i>	<i>0.95</i>
100 000	ACS ACTIVIDADES 1.375% 20-17/06/2025	EUR	101 175	0.28	100 000	KBC GROUP NV 0.875% 18-27/06/2023	EUR	102 303	0.28
100 000	ARVAL SERVICE 0.000% 21-30/09/2024	EUR	99 985	0.28	245 000	ONTEX GROUP 3.500% 21-15/07/2026	EUR	244 843	0.67
100 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.750% 17-11/09/2022	EUR	101 300	0.28		<i>Finland</i>		<i>204 178</i>	<i>0.56</i>
200 000	BANKINTER SA 0.875% 19-05/03/2024	EUR	205 032	0.57	100 000	OUTOKUMPU OYJ 4.125% 18-18/06/2024	EUR	101 014	0.28
100 000	CAIXABANK 0.375% 20-03/02/2025	EUR	101 004	0.28	105 000	UPM-KYMMENE OYJ 0.125% 20-19/11/2028	EUR	103 164	0.28
200 000	CAIXABANK 0.625% 19-01/10/2024	EUR	203 170	0.56		<i>Cyprus</i>		<i>195 222</i>	<i>0.54</i>
100 000	CAIXABANK 1.125% 17-12/01/2023	EUR	101 977	0.28	200 000	AROUNDTOWN SA 0.000% 20-16/07/2026	EUR	195 222	0.54
100 000	CAIXABANK 1.750% 18-24/10/2023	EUR	104 137	0.29		<i>Iceland</i>		<i>181 535</i>	<i>0.50</i>
100 000	CELLNEX FINANCE 0.750% 21-15/11/2026	EUR	99 136	0.27	180 000	ISLANDSBANKI 0.500% 20-20/11/2023	EUR	181 535	0.50
100 000	MERLIN PROPRTIE 2.225% 16-25/04/2023	EUR	103 401	0.28		<i>Portugal</i>		<i>103 105</i>	<i>0.28</i>
500 000	TELEFONICA EMIS 1.069% 19-05/02/2024	EUR	514 454	1.42	100 000	CAIXA GERAL DEPO 1.250% 19-25/11/2024	EUR	103 105	0.28
	<i>United States of America</i>		<i>1 195 595</i>	<i>3.30</i>		<i>Poland</i>		<i>102 219</i>	<i>0.28</i>
100 000	AMERICAN INTERNATIONAL GROUP 1.500% 16-08/06/2023	EUR	102 733	0.28	100 000	CANPACK EASTERN 2.375% 20-01/11/2027	EUR	102 219	0.28
331 000	AMERICAN TOWER 0.450% 21-15/01/2027	EUR	331 018	0.91		<i>Austria</i>		<i>60 648</i>	<i>0.17</i>
100 000	BALL CORP 0.875% 19-15/03/2024	EUR	100 609	0.28	50 000	OMV AG 0.000% 20-16/06/2023	EUR	50 202	0.14
100 000	DANAHER CORP 1.700% 20-30/03/2024	EUR	104 822	0.29	10 000	OMV AG 1.500% 20-09/04/2024	EUR	10 446	0.03
200 000	FORD MOTOR CRED 3.250% 20-15/09/2025	EUR	214 184	0.59		<b>Floating rate bonds</b>		<b>9 777 030</b>	<b>26.96</b>
100 000	GENERAL MOTORS FIN 0.955% 16-07/09/2023	EUR	101 907	0.28		<i>France</i>		<i>2 495 599</i>	<i>6.90</i>
35 000	GOLDMAN SACHS GP 3.375% 20-27/03/2025	EUR	39 230	0.11	200 000	ARKEMA 20-31/12/2060 FRN	EUR	201 286	0.55
100 000	IBM CORP 0.375% 19-31/01/2023	EUR	101 075	0.28	200 000	AXA SA 13-04/07/2043 FRN	EUR	219 935	0.61
100 000	TOYOTA MOTOR CRED 0.000% 17-21/07/2021	EUR	100 017	0.28	300 000	AXA SA 14-29/11/2049 FRN	EUR	332 269	0.92
	<i>Sweden</i>		<i>1 145 245</i>	<i>3.16</i>	100 000	BNP PARIBAS 21-13/04/2027 FRN	EUR	99 247	0.27
100 000	HOIST FINANCE AB 3.375% 20-27/11/2024	EUR	103 616	0.29	100 000	CNP ASSURANCES 11-30/09/2041 FRN	EUR	101 620	0.28
500 000	MOLNLYCKE HLD 1.750% 15-28/02/2024	EUR	523 017	1.44	100 000	CRED AGRICOLE SA 20-05/06/2030 FRN	EUR	103 837	0.29
100 000	NORDEA BANK AB 0.300% 17-30/06/2022	EUR	100 774	0.28	100 000	DANONE 17-31/12/2049 FRN	EUR	102 361	0.28
100 000	SVENSKA HANDELSBANKEN 0.500% 18-21/03/2023	EUR	101 505	0.28	100 000	ENGIE 18-31/12/2049 FRN	EUR	101 626	0.28
100 000	SWEDBANK AB 0.250% 17-07/11/2022	EUR	100 900	0.28	100 000	LA BANQUE POSTAL 20-26/01/2031 FRN	EUR	100 190	0.28
216 000	VOLVO TREAS AB 0.000% 21-18/05/2026	EUR	215 433	0.59	100 000	ORANGE 14-29/12/2049 FRN	EUR	112 115	0.31
	<i>Ireland</i>		<i>939 034</i>	<i>2.60</i>	100 000	ORANGE 19-31/12/2049 FRN	EUR	104 958	0.29
100 000	AIB GROUP PLC 1.500% 18-29/03/2023	EUR	102 738	0.28	100 000	SOCIETE GENERALE 18-23/02/2028 FRN	EUR	101 542	0.28
100 000	CCEP FINANCE IRE 0.000% 21-06/09/2025	EUR	100 016	0.28	100 000	SOCIETE GENERALE 20-24/11/2030 FRN	EUR	99 818	0.28
100 000	FCA BANK IE 0.000% 21-16/04/2024	EUR	99 946	0.28	100 000	SOCIETE GENERALE 21-30/06/2031 FRN	EUR	99 902	0.28
111 000	FCA BANK IE 0.125% 20-16/11/2023	EUR	111 323	0.31	100 000	TOTAL SA 16-29/12/2049 FRN	EUR	103 903	0.29
103 000	FCA BANK IE 0.500% 20-18/09/2023	EUR	104 086	0.29	400 000	TOTAL SA 16-29/12/2049 FRN	EUR	412 102	1.14
					100 000	UNIBAIL-RODAMCO 18-31/12/2049 FRN	EUR	98 888	0.27
						<i>The Netherlands</i>		<i>2 177 410</i>	<i>5.98</i>
					200 000	ABERTIS FINANCE 20-31/12/2060 FRN	EUR	206 702	0.57
					100 000	ACHMEA BV 13-04/04/2043 FRN	EUR	110 031	0.30
					100 000	DELTA LLOYD LEVE 12-29/08/2042 FRN	EUR	110 365	0.30

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Euro Short Term Corporate Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 000 000	IBERDROLA INTL 17-31/12/2049 FRN	EUR	1 025 237	2.82					
100 000	IBERDROLA INTL 18-31/12/2049 FRN	EUR	105 671	0.29					
100 000	ING GROEP NV 17-11/04/2028 FRN	EUR	104 890	0.29					
100 000	ING GROEP NV 18-20/09/2023 FRN	EUR	101 527	0.28					
100 000	TELEFONICA EUROP 17-31/12/2049 FRN	EUR	102 146	0.28					
100 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	103 298	0.28					
100 000	VOLKSWAGEN INTFN 20-31/12/2060 FRN	EUR	107 931	0.30					
100 000	WINTERSHALL FIN 21-20/07/2169 FRN	EUR	99 612	0.27					
	<i>Italy</i>		<i>1 509 442</i>	<i>4.16</i>					
300 000	ASSICURAZIONI GENERALI 12-12/2042 FRN	EUR	332 877	0.92					
100 000	BPER BANCA 21-31/03/2027 FRN	EUR	100 610	0.28					
100 000	CREDEMIVITA SPA 20-18/02/2031 FRN	EUR	101 400	0.28					
100 000	ENEL S.P.A. 18-24/11/2078 FRN	EUR	104 652	0.29					
100 000	ENEL SPA 21-31/12/2061 FRN	EUR	98 717	0.27					
300 000	ENI SPA 20-31/12/2060 FRN	EUR	314 794	0.87					
200 000	UNICREDIT SPA 19-23/09/2029 FRN	EUR	201 333	0.55					
250 000	UNICREDIT SPA 20-20/01/2026 FRN	EUR	255 059	0.70					
	<i>Germany</i>		<i>791 518</i>	<i>2.18</i>					
200 000	ALLIANZ SE 12-17/10/2042 FRN	EUR	214 353	0.59					
100 000	ALLIANZ SE 13-29/10/2049 FRN	EUR	110 065	0.30					
100 000	COMMERZBANK AG 20-24/03/2026 FRN	EUR	101 790	0.28					
100 000	DEUTSCHE BANK AG 20-19/11/2025 FRN	EUR	102 046	0.28					
155 000	ENERGIE BADEN-WU 16-05/04/2077 FRN	EUR	157 836	0.44					
100 000	MUENCHENER RUECKVERSICHERUNG 12-26/05/2042 FRN	EUR	105 428	0.29					
	<i>Ireland</i>		<i>577 469</i>	<i>1.59</i>					
200 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	200 406	0.55					
100 000	AQUARIUS + INV 13-02/10/2043 FRN	EUR	109 262	0.30					
156 000	BANK OF IRELAND 19-25/11/2025 FRN	EUR	160 167	0.44					
100 000	CLOVERIE PLC 12-01/09/2042 FRN	EUR	107 634	0.30					
	<i>Portugal</i>		<i>525 452</i>	<i>1.45</i>					
100 000	BANCO COM PORTUG 21-12/02/2027 FRN	EUR	98 104	0.27					
100 000	CAIXA GERAL DEPO 18-28/06/2028 FRN	EUR	109 513	0.30					
200 000	EDP SA 19-30/04/2079 FRN	EUR	217 561	0.60					
100 000	EDP SA 21-02/08/2081 FRN	EUR	100 274	0.28					
	<i>Sweden</i>		<i>511 151</i>	<i>1.42</i>					
200 000	NORDEA BANK AB 21-18/08/2031 FRN	EUR	199 435	0.55					
100 000	SWEDBANK AB 21-20/05/2027 FRN	EUR	100 008	0.28					
100 000	TELIA CO AB 17-04/04/2078 FRN	EUR	104 468	0.29					
100 000	VOLVO TREAS AB 14-10/03/2078 FRN	EUR	107 240	0.30					
	<i>United Kingdom</i>		<i>325 032</i>	<i>0.90</i>					
100 000	BARCLAYS BANK PLC 17-07/02/2028 FRN	EUR	102 503	0.28					
120 000	ROYAL BK SCOTLND 19-15/11/2025 FRN	EUR	122 377	0.34					
100 000	STANDARD CHART 21-23/09/2031 FRN	EUR	100 152	0.28					
	<i>Spain</i>		<i>300 646</i>	<i>0.83</i>					
200 000	CAIXABANK 20-18/11/2026 FRN	EUR	200 091	0.55					
100 000	CAIXABANK 21-18/06/2031 FRN	EUR	100 555	0.28					
	<i>United States of America</i>		<i>232 460</i>	<i>0.64</i>					
100 000	AT&T INC 18-05/09/2023 FRN	EUR	102 404	0.28					
130 000	GOLDMAN SACHS GP 21-30/04/2024 FRN	EUR	130 056	0.36					
	<i>Luxembourg</i>							<i>217 526</i>	<i>0.60</i>
100 000	HANNOVER FINANCE 12-30/06/2043 FRN	EUR	109 617	0.30					
100 000	TALANX FINANZ 12-15/06/2042 FRN	EUR	107 909	0.30					
	<i>Austria</i>							<i>113 325</i>	<i>0.31</i>
100 000	UNIQA INSURANCE 13-31/07/2043 FRN	EUR	113 325	0.31					
	Shares/Units in investment funds							<i>938 165</i>	<i>2.58</i>
	<i>Luxembourg</i>							<i>938 165</i>	<i>2.58</i>
6 815.27	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - I CAP	EUR	938 165	2.58					
	<b>Total securities portfolio</b>							<b>36 372 792</b>	<b>100.25</b>

# BNP PARIBAS FUNDS SICAV Euro Short Term Corporate Bond Opportunities

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Bonds</b>			<b>252 912 636</b>	<b>63.26</b>					
<i>France</i>									
1 268 000	AIRBUS SE 1.375% 20-09/06/2026	EUR	1 346 626	0.34	2 730 000	NATIONWIDE BLDG 0.250% 20-22/07/2025	EUR	2 754 775	0.69
600 000	ALSTOM S 0.000% 21-11/01/2029	EUR	582 810	0.15	2 400 000	ROLLS-ROYCE PLC 0.875% 18-09/05/2024	EUR	2 361 922	0.59
3 000 000	ALTAREA 2.250% 17-05/07/2024	EUR	3 170 357	0.79	3 000 000	ROLLS-ROYCE PLC 1.625% 18-09/05/2028	EUR	2 791 925	0.70
2 745 000	ALTICE FRANCE 2.125% 20-15/02/2025	EUR	2 674 596	0.67	3 237 000	ROLLS-ROYCE PLC 4.625% 20-16/02/2026	EUR	3 529 441	0.88
1 900 000	ALTICE FRANCE 4.125% 20-15/01/2029	EUR	1 903 480	0.48	1 382 000	SSE PLC 1.250% 20-16/04/2025	EUR	1 444 021	0.36
1 700 000	AUCHAN SA 3.250% 20-23/07/2027	EUR	1 970 261	0.49	1 466 000	STELLANTIS NV 0.750% 21-18/01/2029	EUR	1 458 938	0.36
1 300 000	BANQ FED CRD MUT 0.625% 21-03/11/2028	EUR	1 301 844	0.33	790 000	TESCO CORP TREAS 0.375% 21-27/07/2029	EUR	770 832	0.19
3 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.500% 18-16/11/2022	EUR	3 038 729	0.76	827 000	VICTORIA PLC 3.625% 21-24/08/2026	EUR	837 285	0.21
1 800 000	BPCE 1.125% 15-14/12/2022	EUR	1 840 077	0.46	1 174 000	VMED O2 UK FIN 3.250% 20-31/01/2031	EUR	1 176 268	0.29
500 000	CAPGEMINI SE 1.250% 20-15/04/2022	EUR	505 452	0.13	2 485 000	YORKSHRE BLD SOC 0.500% 21-01/07/2028	EUR	2 490 543	0.62
900 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	901 251	0.23	764 000	YORKSHRE BLD SOC 0.625% 20-21/09/2025	EUR	781 714	0.20
1 400 000	CRED AGRICOLE SA 0.125% 20-09/12/2027	EUR	1 374 212	0.34	<i>The Netherlands</i>				
600 000	EUTELSAT SA 1.500% 20-13/10/2028	EUR	625 812	0.16	700 000	ACHMEA BV 1.500% 20-26/05/2027	EUR	747 124	0.19
753 000	FAURECIA 2.375% 19-15/06/2027	EUR	770 194	0.19	960 000	ASHLAND SERVICES 2.000% 20-30/01/2028	EUR	971 188	0.24
700 000	FAURECIA 2.375% 21-15/06/2029	EUR	712 626	0.18	650 000	BMW FINANCE NV 0.500% 18-22/11/2022	EUR	658 022	0.16
1 100 000	GECINA 1.375% 17-30/06/2027	EUR	1 186 205	0.30	1 350 000	CONTI-GUMMI FIN 2.125% 20-27/11/2023	EUR	1 417 184	0.35
300 000	HOLDING DINFRA 0.625% 21-14/09/2028	EUR	297 188	0.07	2 000 000	DAIMLER INTL FIN 0.625% 19-27/02/2023	EUR	2 029 982	0.51
1 000 000	JCDECAUX SA 2.000% 20-24/10/2024	EUR	1 058 132	0.26	3 900 000	DUFREY ONE BV 2.000% 19-15/02/2027	EUR	3 677 755	0.92
1 000 000	MUTUELLE ASSUR 0.625% 21-21/06/2027	EUR	993 882	0.25	365 000	DUFREY ONE BV 3.375% 21-15/04/2028	EUR	362 017	0.09
1 573 000	PAPREC HOLDING 3.500% 21-01/07/2028	EUR	1 567 774	0.39	2 600 000	EASYJET FINCO 1.875% 21-03/03/2028	EUR	2 603 901	0.65
2 200 000	PEUGEOT 2.750% 20-15/05/2026	EUR	2 437 709	0.61	1 700 000	ENEL FINANCE INTERNATIONAL NV 1.125% 18-16/09/2026	EUR	1 786 721	0.45
1 400 000	PSA BANQUE FRANC 0.000% 21-22/01/2025	EUR	1 396 044	0.35	588 000	ENERGIZER G 3.500% 21-30/06/2029	EUR	585 290	0.15
5 210 000	PSA BANQUE FRANCE 0.625% 17-10/10/2022	EUR	5 267 740	1.31	1 500 000	GRUPO-ANTOLIN 3.375% 18-30/04/2026	EUR	1 505 944	0.38
3 000 000	RCI BANQUE 0.625% 16-10/11/2021	EUR	3 002 629	0.75	853 000	GRUPO-ANTOLIN 3.500% 21-30/04/2028	EUR	849 976	0.21
745 000	RCI BANQUE 1.625% 18-26/05/2026	EUR	787 244	0.20	2 230 000	IPD 3 BV 5.500% 20-01/12/2025	EUR	2 315 856	0.58
1 100 000	RCI BANQUE 2.000% 19-11/07/2024	EUR	1 157 239	0.29	2 200 000	JAB HOLDINGS 2.500% 18-25/06/2029	EUR	2 477 192	0.62
1 300 000	RENAULT 1.125% 19-04/10/2027	EUR	1 211 944	0.30	1 000 000	KPNQWEST BV 8.875% 01-31/12/2049 DFLT	EUR	0	0.00
4 500 000	SOCIETE GENERALE 1.250% 19-15/02/2024	EUR	4 652 781	1.16	920 000	MAXEDA DIY 5.875% 20-01/10/2026	EUR	943 628	0.24
2 650 000	TEREOS FIN GROUP 7.500% 20-30/10/2025	EUR	2 829 140	0.71	1 039 000	SAIPEM FIN INTL 3.125% 21-31/03/2028	EUR	1 062 482	0.27
2 700 000	UMG GROUPE VYV 1.625% 19-02/07/2029	EUR	2 877 220	0.72	1 255 000	SAIPEM FIN INTL 3.375% 20-15/07/2026	EUR	1 306 249	0.33
2 700 000	URW 0.625% 20-04/05/2027	EUR	2 730 676	0.68	2 000 000	TRIVIUM PACK FIN 3.750% 19-15/08/2026	EUR	2 027 491	0.51
1 500 000	URW 0.750% 21-25/10/2028	EUR	1 511 969	0.38	1 525 000	UPIOHN FINANCE 1.023% 20-23/06/2024	EUR	1 566 840	0.39
1 445 000	WPP FINANCE 2.375% 20-19/05/2027	EUR	1 618 940	0.40	1 000 000	ZF EUROPE 2.000% 19-23/02/2026	EUR	1 010 750	0.25
<i>United Kingdom</i>					<i>Germany</i>				
1 685 000	BP CAPITAL PLC 1.876% 20-07/04/2024	EUR	1 779 096	0.45	900 000	ADO PROPERTIES 3.250% 20-05/08/2025	EUR	926 706	0.23
2 000 000	BRITISH TELECOMM PLC 0.500% 17-23/06/2022	EUR	2 011 492	0.50	800 000	BERTELSMANN SE 1.500% 20-15/05/2030	EUR	868 253	0.22
718 000	COCA-COLA EURO 0.200% 20-02/12/2028	EUR	707 056	0.18	580 000	COVESTRO AG 0.875% 20-03/02/2026	EUR	598 590	0.15
2 000 000	CREDIT SUISSE LD 0.250% 21-05/01/2026	EUR	2 005 964	0.50	1 182 000	DAIMLER AG 2.625% 20-07/04/2025	EUR	1 300 861	0.33
1 900 000	EASYJET PLC 1.750% 16-09/02/2023	EUR	1 937 417	0.48	2 200 000	DEUTSCHE BANK AG 1.625% 20-20/01/2027	EUR	2 311 982	0.58
360 000	HEATHROW FUNDING 1.500% 15-11/02/2030	EUR	370 357	0.09	1 053 000	FRESENIUS SE & C 0.750% 20-15/01/2028	EUR	1 072 722	0.27
2 300 000	INTL CONSOLIDAT 1.500% 19-04/07/2027	EUR	2 084 778	0.52	1 179 000	HOCHTIEF AKTIENG 0.625% 21-26/04/2029	EUR	1 155 040	0.29
3 600 000	INTL CONSOLIDAT 2.750% 21-25/03/2025	EUR	3 597 504	0.90	2 960 000	HP PELZER 4.125% 17-01/04/2024	EUR	2 879 155	0.72
1 400 000	INTL CONSOLIDAT 3.750% 21-25/03/2029	EUR	1 402 357	0.35	3 000 000	MAHLE GMBH 2.375% 21-14/05/2028	EUR	2 987 674	0.75
1 370 000	INTL GAME TECH 2.375% 19-15/04/2028	EUR	1 340 428	0.34	739 000	NOVELIS SHEET 3.375% 21-15/04/2029	EUR	757 527	0.19
2 110 000	ITV PLC 1.375% 19-26/09/2026	EUR	2 203 068	0.55	2 000 000	PCF GMBH 4.750% 21-15/04/2026	EUR	2 040 445	0.51
4 110 000	ITV PLC 2.125% 15-21/09/2022	EUR	4 199 547	1.05	1 700 000	SCHAEFFLER AG 3.375% 20-12/10/2028	EUR	1 873 790	0.47
2 500 000	JAGUAR LAND ROVER 2.200% 17-15/01/2024	EUR	2 492 189	0.62	2 390 000	STYROLUTION 2.250% 20-16/01/2027	EUR	2 360 447	0.59
					2 131 000	VOLKSWAGEN LEAS 0.000% 21-19/07/2024	EUR	2 128 809	0.53
					811 000	VOLKSWAGEN LEAS 0.625% 21-19/07/2029	EUR	809 791	0.20

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Euro Short Term Corporate Bond Opportunities

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 200 000	VONOVIA SE 0.625% 21-24/03/2031	EUR	1 185 814	0.30					
1 100 000	ZF FINANCE 3.000% 20-21/09/2025	EUR	1 166 015	0.29					
900 000	ZF FINANCE GMBH 2.000% 21-06/05/2027	EUR	904 339	0.23					
	<i>Italy</i>		<i>17 403 483</i>	<i>4.36</i>					
1 948 000	ASSICURAZIONI 1.713% 21-30/06/2032	EUR	1 947 514	0.49					
2 074 000	CAMPARI MILANO 1.250% 20-06/10/2027	EUR	2 117 897	0.53					
1 595 000	ENI SPA 1.250% 20-18/05/2026	EUR	1 685 344	0.42					
1 233 000	GUALA CLOSURES 3.250% 21-15/06/2028	EUR	1 236 393	0.31					
250 000	INTESA SANPAOLO 0.625% 21-24/02/2026	EUR	249 546	0.06					
2 310 000	INTESA SANPAOLO 1.000% 19-19/11/2026	EUR	2 379 389	0.60					
3 000 000	INTESA SANPAOLO 1.750% 18-20/03/2028	EUR	3 202 677	0.80					
2 500 000	MEDIOBANCA SPA 1.125% 19-15/07/2025	EUR	2 589 709	0.65					
2 000 000	UNICREDIT SPA 0.325% 21-19/01/2026	EUR	1 995 014	0.50					
	<i>Spain</i>		<i>12 959 534</i>	<i>3.23</i>					
448 000	AEDAS HOMES OPCO 4.000% 21-15/08/2026	EUR	458 208	0.11					
2 500 000	AMADEUS CAP MKT 1.625% 15-17/11/2021	EUR	2 505 602	0.63					
1 600 000	BANCO SABADELL 2.500% 21-15/04/2031	EUR	1 609 079	0.40					
1 900 000	BANCO SANTANDER 0.500% 20-04/02/2027	EUR	1 906 055	0.48					
1 100 000	EDREAMS ODIGEO SA 5.500% 18-01/09/2023	EUR	1 091 470	0.27					
1 900 000	FCC AQUALIA SA 2.629% 17-08/06/2027	EUR	2 096 859	0.52					
1 900 000	GRIFOLS SA 2.250% 19-15/11/2027	EUR	1 930 932	0.48					
1 300 000	INMOBILIARIA COL 1.350% 20-14/10/2028	EUR	1 361 329	0.34					
	<i>United States of America</i>		<i>11 857 559</i>	<i>2.97</i>					
808 000	ARDAGH METAL PAC 2.000% 21-01/09/2028	EUR	809 510	0.20					
958 000	FEDEX CORP 0.450% 21-04/05/2029	EUR	953 800	0.24					
674 000	GEN MOTORS FIN 0.600% 21-20/05/2027	EUR	671 231	0.17					
920 000	GENERAL MILLS IN 0.450% 20-15/01/2026	EUR	934 776	0.23					
2 700 000	MANPOWERGROUP 1.875% 15-11/09/2022	EUR	2 750 617	0.69					
1 600 000	MMS USA FIN INC 1.250% 19-13/06/2028	EUR	1 678 978	0.42					
3 000 000	SUPERIOR IND INT 6.000% 17-15/06/2025	EUR	3 027 621	0.76					
1 035 000	TOYOTA MTR CRED 0.125% 21-05/11/2027	EUR	1 031 026	0.26					
	<i>Sweden</i>		<i>10 551 748</i>	<i>2.64</i>					
2 214 000	BALDER 1.125% 19-29/01/2027	EUR	2 252 216	0.56					
593 000	BALDER 1.250% 20-28/01/2028	EUR	598 783	0.15					
2 184 000	MOLNLYCKE HLD 0.625% 20-15/01/2031	EUR	2 124 450	0.53					
2 430 000	TELE2 AB 1.125% 18-15/05/2024	EUR	2 502 941	0.63					
403 000	VATTENFALL AB 0.125% 21-12/02/2029	EUR	396 665	0.10					
2 150 000	VERISURE HOLDING 3.250% 21-15/02/2027	EUR	2 151 526	0.54					
523 000	VOLVO TREAS AB 0.000% 20-11/02/2023	EUR	525 167	0.13					
	<i>Luxembourg</i>		<i>9 528 359</i>	<i>2.39</i>					
3 385 000	ARENA LUX FIN 1.875% 20-01/02/2028	EUR	3 200 051	0.80					
1 200 000	CPI PROPERTY GRO 2.125% 17-04/10/2024	EUR	1 260 600	0.32					
1 600 000	EUROCLEAR BANK 0.500% 18-10/07/2023	EUR	1 624 262	0.41					
578 000	LOGICOR FIN 0.875% 21-14/01/2031	EUR	558 292	0.14					
2 880 000	MEDTRONIC GLOBAL 0.000% 20-15/10/2025	EUR	2 885 154	0.72					
	<i>Poland</i>		<i>4 838 814</i>	<i>1.21</i>					
1 772 000	INPOST SA 2.250% 21-15/07/2027	EUR	1 783 518	0.45					
3 072 000	SYNTHOS 2.500% 21-07/06/2028	EUR	3 055 296	0.76					
	<i>Cyprus</i>		<i>3 940 100</i>	<i>0.98</i>					
1 900 000	AROUNDTOWN SA 0.000% 20-16/07/2026	EUR	1 854 605	0.46					
2 000 000	AROUNDTOWN SA 1.450% 19-09/07/2028	EUR	2 085 495	0.52					
	<i>Austria</i>		<i>3 533 354</i>	<i>0.88</i>					
2 100 000	BAWAG PSK 0.375% 19-03/09/2027	EUR	2 075 391	0.52					
1 400 000	ERSTE GROUP 0.875% 19-22/05/2026	EUR	1 457 963	0.36					
	<i>Singapore</i>		<i>3 023 412</i>	<i>0.76</i>					
3 000 000	ING GROEP NV 0.750% 17-09/03/2022	EUR	3 023 412	0.76					
	<i>Belgium</i>		<i>2 869 018</i>	<i>0.72</i>					
1 104 000	AB INBEV SA/NV 2.125% 20-02/12/2027	EUR	1 235 064	0.31					
1 635 000	ONTEX GROUP 3.500% 21-15/07/2026	EUR	1 633 954	0.41					
	<i>Denmark</i>		<i>2 405 514</i>	<i>0.60</i>					
1 375 000	CARLSBERG BREW 0.375% 20-30/06/2027	EUR	1 389 001	0.35					
1 000 000	DKT FINANCE 7.000% 18-17/06/2023	EUR	1 016 513	0.25					
	<i>Finland</i>		<i>1 612 570</i>	<i>0.41</i>					
840 000	CRH FINLAND SERV 0.875% 20-05/11/2023	EUR	859 565	0.22					
279 000	SPA HOLDINGS 3 3.625% 21-04/02/2028	EUR	280 779	0.07					
475 000	STORA ENSO OYJ 0.625% 20-02/12/2030	EUR	472 226	0.12					
	<i>Switzerland</i>		<i>1 457 899</i>	<i>0.36</i>					
1 473 000	UBS GROUP 0.250% 21-24/02/2028	EUR	1 457 899	0.36					
	<i>Japan</i>		<i>1 361 891</i>	<i>0.34</i>					
1 329 000	TAKEDA PHARM 0.750% 20-09/07/2027	EUR	1 361 891	0.34					
	<i>Ireland</i>		<i>1 299 125</i>	<i>0.32</i>					
1 298 000	HAMMERSON IRLND 1.750% 21-03/06/2027	EUR	1 299 125	0.32					
	<i>Norway</i>		<i>1 205 004</i>	<i>0.30</i>					
1 200 000	SANTANDER CONSUM 0.125% 19-11/09/2024	EUR	1 205 004	0.30					
	<b>Floating rate bonds</b>		<b>118 479 649</b>	<b>29.67</b>					
	<i>The Netherlands</i>		<i>22 111 738</i>	<i>5.54</i>					
1 000 000	ABERTIS FINANCE 20-31/12/2060 FRN	EUR	1 033 508	0.26					
1 100 000	ACHMEA BV 15-29/12/2049 FRN	EUR	1 213 288	0.30					
2 800 000	COOPERATIEVE RAB 20-05/05/2028 FRN	EUR	2 899 318	0.73					
3 800 000	FERROVIAL NL 17-31/12/2049 FRN	EUR	3 787 532	0.95					
400 000	ING GROEP NV 21-09/06/2032 FRN	EUR	399 795	0.10					
1 176 000	REPSOL INTL FIN 21-31/12/2061 FRN	EUR	1 181 831	0.30					
2 000 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	2 151 088	0.54					
1 500 000	TELEFONICA EUROP 20-31/12/2060 FRN	EUR	1 526 424	0.38					
1 200 000	TELEFONICA EUROP 21-31/12/2061 FRN	EUR	1 171 670	0.29					
1 500 000	VOLKSWAGEN INTERNATION FN 14-29/03/2049 FRN	EUR	1 705 694	0.43					
800 000	VOLKSWAGEN INTFN 20-31/12/2060 FRN	EUR	863 446	0.22					
1 700 000	VOLKSWAGEN INTFN 20-31/12/2060 FRN	EUR	1 887 079	0.47					
2 300 000	WINTERSHALL FIN 21-20/07/2169 FRN	EUR	2 291 065	0.57					
	<i>France</i>		<i>18 630 247</i>	<i>4.65</i>					
1 101 000	AXA SA 21-07/10/2041 FRN	EUR	1 098 509	0.27					
1 300 000	BNP PARIBAS 19-04/06/2026 FRN	EUR	1 319 119	0.33					
800 000	BNP PARIBAS 20-17/04/2029 FRN	EUR	826 954	0.21					
1 000 000	CRD MUTUEL ARKEA 20-11/06/2029 FRN	EUR	1 041 345	0.26					

# BNP PARIBAS FUNDS SICAV Euro Short Term Corporate Bond Opportunities

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
900 000	CRED AGRICOLE SA 20-22/04/2026 FRN	EUR	928 240	0.23					
700 000	CREDIT AGRICOLE ASSURANCES 14-31/10/2049 FRN	EUR	797 727	0.20					
700 000	CREDIT AGRICOLE ASSURANCES 15-29/01/2049 FRN	EUR	777 572	0.19					
1 200 000	LA MONDIALE 19-31/12/2059 FRN	EUR	1 318 650	0.33					
600 000	MUTUELLE ASSUR 21-21/06/2052 FRN	EUR	604 875	0.15					
1 200 000	SCOR SE 20-17/09/2051 FRN	EUR	1 198 231	0.30					
600 000	SOCIETE GENERALE 20-22/09/2028 FRN	EUR	609 079	0.15					
1 800 000	SOCIETE GENERALE 20-24/11/2030 FRN	EUR	1 796 730	0.45					
1 200 000	SOCIETE GENERALE 21-12/06/2029 FRN	EUR	1 172 568	0.29					
1 600 000	SOCIETE GENERALE 21-30/06/2031 FRN	EUR	1 598 430	0.40					
1 400 000	SOGECAP SA 14-29/12/2049 FRN	EUR	1 580 821	0.40					
1 950 000	TOTAL SE 20-31/12/2060 FRN	EUR	1 961 397	0.49					
	<b>United Kingdom</b>		<b>17 669 218</b>	<b>4.43</b>					
2 263 000	BARCLAYS PLC 19-09/06/2025 FRN	EUR	2 302 149	0.58					
948 000	BARCLAYS PLC 21-22/03/2031 FRN	EUR	952 490	0.24					
1 613 000	BP CAPITAL PLC 20-22/06/2169 FRN	EUR	1 722 180	0.43					
2 870 000	BRITISH TELECOMM 20-18/08/2080 FRN	EUR	2 790 857	0.70					
2 000 000	HSBC HOLDINGS 18-04/12/2024 FRN	EUR	2 076 591	0.52					
627 000	NATWEST GROUP 21-26/02/2030 FRN	EUR	626 983	0.16					
3 007 000	ROYAL BK SCOTLND 19-15/11/2025 FRN	EUR	3 066 554	0.77					
2 900 000	SSE PLC 20-31/12/2060 FRN	EUR	3 136 535	0.78					
962 000	VODAFONE GROUP 20-27/08/2080 FRN	EUR	994 879	0.25					
	<b>Italy</b>		<b>16 336 921</b>	<b>4.09</b>					
1 619 000	ENEL SPA 21-31/12/2061 FRN	EUR	1 598 225	0.40					
1 900 000	ENI SPA 20-31/12/2060 FRN	EUR	1 993 698	0.50					
810 000	ENI SPA 21-31/12/2061 FRN	EUR	808 590	0.20					
2 000 000	INTESA SANPAOLO 17-31/12/2049 FRN	EUR	2 192 546	0.55					
1 500 000	UNICREDIT S.P.A. 16-29/12/2049 FRN	EUR	1 605 155	0.40					
2 300 000	UNICREDIT SPA 19-23/09/2029 FRN	EUR	2 315 327	0.58					
2 100 000	UNICREDIT SPA 20-16/06/2026 FRN	EUR	2 170 909	0.54					
2 620 000	UNICREDIT SPA 20-22/07/2027 FRN	EUR	2 784 955	0.70					
866 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	867 516	0.22					
	<b>Germany</b>		<b>8 505 611</b>	<b>2.13</b>					
800 000	COMMERZBANK AG 20-05/12/2030 FRN	EUR	886 392	0.22					
1 500 000	DEUTSCHE BANK AG 14-31/05/2049 FRN	EUR	1 528 722	0.38					
1 300 000	DEUTSCHE BANK AG 20-19/11/2025 FRN	EUR	1 326 596	0.33					
1 300 000	DEUTSCHE BANK AG 21-17/02/2027 FRN	EUR	1 307 544	0.33					
1 700 000	HANNOVER RUECKV 21-30/06/2042 FRN	EUR	1 706 274	0.43					
1 700 000	MERCK 20-09/09/2080 FRN	EUR	1 750 083	0.44					
	<b>Spain</b>		<b>7 329 553</b>	<b>1.83</b>					
500 000	BANCO SABADELL 20-11/03/2027 FRN	EUR	513 428	0.13					
2 000 000	CAIXABANK 20-10/07/2026 FRN	EUR	2 042 190	0.51					
1 600 000	CAIXABANK 21-09/02/2029 FRN	EUR	1 574 661	0.39					
1 200 000	CAIXABANK 21-18/06/2031 FRN	EUR	1 206 656	0.30					
2 000 000	IBERCAJA 20-23/07/2030 FRN	EUR	1 992 618	0.50					
	<b>United States of America</b>		<b>6 121 393</b>	<b>1.53</b>					
3 500 000	AT&T INC 20-31/12/2060 FRN	EUR	3 561 495	0.89					
1 285 000	CITIGROUP INC 20-06/07/2026 FRN	EUR	1 340 782	0.34					
1 251 000	JPMORGAN CHASE 21-17/02/2033 FRN	EUR	1 219 116	0.30					
	<b>Austria</b>		<b>4 857 358</b>	<b>1.22</b>					
1 400 000	BAWAG GROUP AG 19-26/03/2029 FRN	EUR	1 461 562	0.37					
900 000	OMV AG 20-31/12/2060 FRN	EUR	940 566	0.24					
1 700 000	RAIFFEISEN BK IN 20-18/06/2032 FRN	EUR	1 857 323	0.46					
600 000	RAIFFEISEN BK IN 21-17/06/2033 FRN	EUR	597 907	0.15					
	<b>Ireland</b>		<b>3 750 290</b>	<b>0.94</b>					
939 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	940 907	0.24					
1 226 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	1 218 720	0.30					
1 600 000	BANK OF IRELAND 21-11/08/2031 FRN	EUR	1 590 663	0.40					
	<b>Luxembourg</b>		<b>2 972 846</b>	<b>0.75</b>					
1 430 000	CPI PROPERTY GRO 20-31/12/2060 FRN	EUR	1 509 008	0.38					
1 500 000	GRAND CITY PROP 20-31/12/2060 FRN	EUR	1 463 838	0.37					
	<b>Switzerland</b>		<b>2 475 537</b>	<b>0.62</b>					
1 265 000	CREDIT SUISSE 20-14/01/2028 FRN	EUR	1 264 211	0.32					
1 207 000	UBS GROUP 20-29/01/2026 FRN	EUR	1 211 326	0.30					
	<b>Belgium</b>		<b>1 907 916</b>	<b>0.48</b>					
1 900 000	AGEAS 20-24/11/2051 FRN	EUR	1 907 916	0.48					
	<b>Sweden</b>		<b>1 416 107</b>	<b>0.35</b>					
1 416 000	SWEDBANK AB 21-20/05/2027 FRN	EUR	1 416 107	0.35					
	<b>Australia</b>		<b>1 395 194</b>	<b>0.35</b>					
1 398 000	WESTPAC BANKING 21-13/05/2031 FRN	EUR	1 395 194	0.35					
	<b>Denmark</b>		<b>1 149 165</b>	<b>0.29</b>					
1 100 000	ORSTED A/S 17-24/11/3017 FRN	EUR	1 149 165	0.29					
	<b>Norway</b>		<b>985 354</b>	<b>0.25</b>					
1 000 000	DNB BANK ASA 21-23/02/2029 FRN	EUR	985 354	0.25					
	<b>Cyprus</b>		<b>865 201</b>	<b>0.22</b>					
900 000	AROUNDTOWN SA 21-31/12/2061 FRN	EUR	865 201	0.22					
	<b>Other transferable securities</b>		<b>0</b>	<b>0.00</b>					
	<b>Floating rate bonds</b>		<b>0</b>	<b>0.00</b>					
	<b>United States of America</b>		<b>0</b>	<b>0.00</b>					
8 000 000	LEHMAN BROS HLDG 07-31/12/2049 SR DFLT	EUR	0	0.00					
	<b>Shares/Units in investment funds</b>		<b>26 257 087</b>	<b>6.54</b>					
	<b>Luxembourg</b>		<b>26 257 087</b>	<b>6.54</b>					
68 043.47	BNP PARIBAS FUNDS EURO HIGH YIELD BOND - X CAP	EUR	11 838 202	2.95					
76 166.33	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - 1 CAP	EUR	10 484 781	2.61					
32 328.90	BNPP EURO HIGH YIELD SHT DURATION BD ICA	EUR	3 934 104	0.98					
	<b>Total securities portfolio</b>		<b>397 649 372</b>	<b>99.47</b>					



# BNP PARIBAS FUNDS SICAV Europe Convertible

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Convertible bonds</b>			<b>119 359 868</b>	<b>94.38</b>					
<i>France</i>									
16 213	ACCOR 0.700% 20-07/12/2027 CV FLAT	EUR	843 789	0.67					
700 000	ARCHER OBLIGATIONS 0.000% 17-31/03/2023 CV	EUR	1 249 437	0.99					
2 600 000	ATOS SE 0.000% 19-06/11/2024 CV	EUR	3 259 984	2.58					
4 800 000	CARREFOUR SA 0.000% 18-27/03/2024 CV	USD	4 196 185	3.32					
12 000	EDENRED 0.000% 19-06/09/2024 CV	EUR	750 960	0.59					
391 101	ELEC DE FRANCE 0.000% 20-14/09/2024 CV	EUR	5 902 497	4.66					
85 442	ELIS SA 0.000% 17-06/10/2023 CV FLAT	EUR	2 656 819	2.10					
2 000 000	KERING 0.000% 19-30/09/2022 CV	EUR	2 298 920	1.82					
2 545 332	KORIAN SA 17-31/12/2049 FLAT	EUR	2 677 125	2.12					
467 654	MAISONS DU MONDE 0.125% 17-06/12/23 CV FLAT	EUR	443 054	0.35					
1 800 000	MICHELIN 0.000% 17-10/01/2022 CV	USD	1 626 603	1.29					
10 631	NEXITY 0.875% 21-19/04/2028 CV FLAT	EUR	621 169	0.49					
5 636	ORPEA 0.375% 19-17/05/2027 CV FLAT	EUR	834 032	0.66					
23 487	SAFRAN SA 0.875% 20-15/05/2027 CV FLAT	EUR	3 305 936	2.61					
5 730	SCHNEIDER 0.000% 20-15/06/26 CV FLAT	EUR	1 119 029	0.88					
6 750	SEB SA 0.000% 16-17/11/2021 CV	EUR	1 231 902	0.97					
3 200	SOITEC 0.000% 18-28/06/2023 CV	EUR	593 734	0.47					
4 400 000	TOTAL SA 0.500% 15-02/12/2022 CV	USD	3 761 649	2.97					
20 000	VEOLIA ENVRNMT 0.000% 19-01/01/2025 CV	EUR	641 580	0.51					
1 400 000	VINCI SA 0.375% 17-16/02/2022 CV	USD	1 330 053	1.05					
13 792	WORLDLINE SA 0.000% 19-30/07/2026 CV	EUR	1 566 426	1.24					
<i>Germany</i>									
800 000	ADIDAS AG 0.050% 18-12/09/2023 CV	EUR	997 088	0.79					
4 100 000	DELIVERY HERO AG 0.250% 20-23/01/2024 CV	EUR	5 191 830	4.10					
1 100 000	DELIVERY HERO AG 0.875% 20-15/07/2025 CV	EUR	1 151 095	0.91					
3 100 000	DEUTSCHE POST AG 0.050% 17-30/06/2025 CV	EUR	3 774 498	2.98					
4 000 000	DEUTSCHE WOHNEN 0.600% 17-05/01/2026 CV	EUR	5 033 480	3.98					
900 000	DT LUFTHANSA AG 2.000% 20-17/11/2025 CV	EUR	960 210	0.76					
600 000	HELLOFRESH SE 0.750% 20-13/05/2025 CV	EUR	1 046 034	0.83					
700 000	LEG IMMOBILIEN 0.400% 20-30/06/2028 CV	EUR	727 475	0.58					
1 100 000	LEG IMMOBILIEN 0.875% 17-01/09/2025 CV	EUR	1 343 133	1.06					
500 000	MORPHOSYS AG 0.625% 20-16/10/2025 CV	EUR	430 545	0.34					
2 100 000	RAG STIFTUNG 0.000% 20-17/06/2026 CV	EUR	2 397 276	1.90					
1 800 000	SYMRISE AG 0.238% 17-20/06/2024 CV	EUR	2 338 092	1.85					
700 000	ZALANDO SE 0.050% 20-06/08/2025 CV	EUR	924 252	0.73					
1 100 000	ZALANDO SE 0.625% 20-06/08/2027 CV	EUR	1 462 175	1.16					
<i>Switzerland</i>									
3 260 000	SIKA AG 0.150% 18-05/06/2025 CV	CHF	4 770 151	3.77					
4 600 000	STMICROELECTRON 0.000% 20-04/08/25 CV	USD	4 660 123	3.68					
<i>Spain</i>									
1 700 000	ALMIRALL SA 0.250% 18-14/12/2021 CV	EUR	1 695 308	1.34					
400 000	AMADEUS IT GROUP 1.500% 20-09/04/2025 CV	EUR	539 520	0.43					
1 300 000	CELLNEX TELECOM 0.500% 19-05/07/2028 CV	EUR	1 770 886	1.40					
2 400 000	CELLNEX TELECOM 1.500% 18-16/01/2026 CV	EUR	4 422 792	3.50					
					<i>The Netherlands</i>				
2 200 000	AMERICA MOVIL BV 0.000% 21-02/03/2024 CV	EUR	2 260 896	1.79					
800 000	DUFREY ONE BV 0.750% 21-30/03/2026 CV	CHF	721 460	0.57					
1 000 000	IBERDROLA INTL 0.000% 15-11/11/2022 CV	EUR	1 227 020	0.97					
600 000	JUST EAT TAKEA 1.250% 20-30/04/2026 CV	EUR	610 404	0.48					
1 600 000	QIAGEN NV 0.000% 20-17/12/2027 CV	USD	1 302 086	1.03					
1 600 000	QIAGEN NV 1.000% 18-13/11/2024 CV	USD	1 600 985	1.27					
					<i>Italy</i>				
1 600 000	NEXI 0.000% 21-24/02/2028 CV	EUR	1 625 776	1.29					
1 300 000	NEXI 1.750% 20-24/04/2027 CV	EUR	1 598 259	1.26					
1 600 000	PIRELLI & C SPA 0.000% 20-22/12/2025 CV	EUR	1 644 048	1.30					
1 600 000	PRYSMIAN SPA 0.000% 21-02/02/2026 CV	EUR	1 610 400	1.27					
800 000	SNAM 0.000% 17-20/03/2022	EUR	844 728	0.67					
					<i>United States of America</i>				
1 800 000	JP MORGAN CHASE 0.000% 21-10/06/2024 CV	EUR	1 992 006	1.57					
1 700 000	JP MORGAN CHASE 0.000% 21-18/02/2024 CV	EUR	1 858 695	1.47					
					<i>United Kingdom</i>				
1 300 000	INTL CONSOLIDAT 1.125% 21-18/05/2028 CV	EUR	1 241 630	0.98					
1 300 000	OCADO GROUP PLC 0.875% 19-09/12/2025 CV	GBP	1 955 838	1.55					
500 000	WH SMITH 1.625% 21-07/05/2026 CV	GBP	567 325	0.45					
					<i>Sweden</i>				
2 200 000	GEELY SWEDEN FIN 0.000% 19-19/06/2024 CV	EUR	2 906 200	2.30					
					<i>Luxembourg</i>				
1 900 000	GRAND CITY PROPERTIES 0.250% 16-02/03/2022 CV	EUR	1 957 475	1.55					
600 000	IWG GROUP 0.500% 20-09/12/2027 CV	GBP	677 763	0.54					
					<i>Austria</i>				
1 000 000	AMS AG 0.875% 17-28/09/2022 CV	USD	819 875	0.65					
1 000 000	AMS AG 2.125% 20-03/11/2027 CV	EUR	984 940	0.78					
					<i>Denmark</i>				
800 000	GN STORE NORD 0.000% 19-21/05/2024 CV	EUR	1 012 608	0.80					
					<i>Jersey Island</i>				
800 000	CORNWALL JERSEY 0.750% 21-16/04/2026 CV	GBP	902 557	0.71					
					<i>Belgium</i>				
800 000	UMICORE SA 0.000% 20-23/06/2025 CV	EUR	890 048	0.70					
Shares/Units in investment funds								6 134 999	4.84
					<i>France</i>				
108.00	BNP PARIBAS CASH INVEST - I - CAP	EUR	6 059 676	4.78					
33.39	BNP PARIBAS CASH INVEST - PRIVILEGE - CAP	EUR	75 323	0.06					
<b>Total securities portfolio</b>								<b>125 494 867</b>	<b>99.22</b>

# BNP PARIBAS FUNDS SICAV Europe Dividend

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Shares</b>			<b>184 562 358</b>	<b>98.90</b>					
<i>France</i>									
12 232	AIR LIQUIDE SA	EUR	1 806 177	0.97					
16 448	AIRBUS SE	EUR	1 783 621	0.96					
19 835	ARKEMA	EUR	2 098 543	1.12					
79 192	AXA SA	EUR	1 693 521	0.91					
94 768	BNP PARIBAS	EUR	5 010 384	2.68					
12 701	CAPGEMINI SE	EUR	2 057 562	1.10					
254 751	CREDIT AGRICOLE SA	EUR	3 009 628	1.61					
12 843	DANONE	EUR	762 489	0.41					
6 398	ESSILORLUXOTTICA	EUR	995 785	0.53					
12 646	EURAZEO SA	EUR	929 481	0.50					
33 325	FAURECIA	EUR	1 378 655	0.74					
1 969	HERMES INTERNATIONAL	EUR	2 418 917	1.30					
3 816	KERING	EUR	2 812 392	1.51					
29 531	LEGRAND SA	EUR	2 635 937	1.41					
13 251	LOREAL	EUR	4 979 726	2.67					
8 267	LVMH	EUR	5 466 967	2.93					
18 653	MICHELIN (CGDE)	EUR	2 508 829	1.34					
10 535	PERNOD RICARD SA	EUR	1 972 152	1.06					
27 510	PUBLICIS GROUPE	EUR	1 483 889	0.80					
45 673	SANOFI AVENTIS	EUR	4 035 666	2.16					
24 687	SCHNEIDER ELECTRIC SE	EUR	3 275 471	1.76					
121 088	TOTAL SA	EUR	4 620 113	2.48					
32 425	VINCI SA	EUR	2 917 926	1.56					
57 635	VIVENDI	EUR	1 632 800	0.87					
<i>United Kingdom</i>									
60 727	ASTRAZENECA PLC	GBP	6 142 378	3.30					
254 571	BAE SYSTEMS PLC	GBP	1 547 977	0.83					
443 917	BP PLC	GBP	1 628 911	0.87					
86 595	DIAGEO PLC	GBP	3 491 238	1.87					
315 721	DS SMITH PLC	GBP	1 536 954	0.82					
113 758	GLAXOSMITHKLINE PLC	GBP	1 880 926	1.01					
25 614	INTERTEK GROUP PLC	GBP	1 650 014	0.88					
10 386	LINDE PLC	EUR	2 527 433	1.35					
240 469	NATIONAL GRID PLC	GBP	2 579 345	1.38					
60 436	PENNON GROUP PLC	GBP	799 407	0.43					
16 864	RECKITT BENCKISER GROUP PLC	GBP	1 256 672	0.67					
88 830	RELX PLC	GBP	1 985 727	1.06					
23 750	RIO TINTO PLC	GBP	1 645 859	0.88					
87 049	SSE PLC	GBP	1 521 545	0.82					
267 145	TESCO PLC	GBP	693 808	0.37					
<i>Germany</i>									
25 299	ALLIANZ SE - REG	EUR	5 320 380	2.85					
12 664	BASF SE	EUR	841 396	0.45					
22 659	BAYER AG - REG	EUR	1 160 367	0.62					
7 375	CONTINENTAL AG	EUR	914 353	0.49					
26 149	DAIMLER AG - REG	EUR	1 969 020	1.06					
41 289	DEUTSCHE POST AG - REG	EUR	2 368 337	1.27					
301 861	DEUTSCHE TELEKOM AG - REG	EUR	5 376 748	2.88					
48 570	INFINEON TECHNOLOGIES AG	EUR	1 642 637	0.88					
12 567	SAP SE	EUR	1 493 462	0.80					
33 741	SIEMENS AG - REG	EUR	4 508 472	2.42					
38 222	SIEMENS HEALTHINEERS AG	EUR	1 975 313	1.06					
28 258	VONOVIA SE	EUR	1 540 626	0.83					
					<i>The Netherlands</i>				
9 169	ASML HOLDING NV	EUR	5 312 519	2.85					
13 192	HEINEKEN NV	EUR	1 348 222	0.72					
224 919	ING GROEP NV	EUR	2 505 598	1.34					
71 326	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 788 143	0.96					
12 619	KONINKLIJKE DSM NV	EUR	1 986 231	1.06					
656 552	KONINKLIJKE KPN NV	EUR	1 729 358	0.93					
62 204	NN GROUP NV - WI	EUR	2 474 475	1.33					
39 689	RANDSTAD HOLDING NV	EUR	2 559 941	1.37					
174 234	ROYAL DUTCH SHELL PLC - A	EUR	2 962 675	1.59					
					<i>Switzerland</i>				
10	CHOCOLADEFABRIKEN LINDT - REG	CHF	883 963	0.47					
28 937	CIE FINANCIERE RICHEMONT - REG	CHF	2 955 206	1.58					
63 980	NESTLE SA - REG	CHF	6 724 844	3.61					
6 649	ROCHE HOLDING AG GENUSSSCHEIN	CHF	2 114 130	1.13					
7 583	SIKA AG - REG	CHF	2 092 554	1.12					
40 352	STMICROELECTRONICS NV	EUR	1 234 973	0.66					
5 446	ZURICH INSURANCE GROUP AG	CHF	1 844 148	0.99					
					<i>Italy</i>				
142 289	ASSICURAZIONI GENERALI	EUR	2 405 396	1.29					
151 432	ENEL S.P.A.	EUR	1 186 015	0.64					
1 750 742	INTESA SANPAOLO	EUR	4 078 353	2.19					
					<i>Spain</i>				
80 608	IBERDROLA SA	EUR	828 650	0.44					
74 271	INDUSTRIA DE DISENO TEXTIL	EUR	2 206 591	1.18					
					<i>Austria</i>				
74 464	WIENERBERGER AG	EUR	2 420 080	1.30					
					<i>Sweden</i>				
22 410	ASSA ABLOY AB - B	SEK	569 641	0.31					
165 578	ERICSSON LM - B	SEK	1 756 021	0.94					
					<i>Belgium</i>				
34 546	KBC GROEP NV	EUR	2 221 308	1.19					
					<i>Finland</i>				
55 192	UPM-KYMMENE OYJ	EUR	1 760 625	0.94					
					<i>Denmark</i>				
18 068	NOVO NORDISK A/S - B	DKK	1 276 575	0.68					
					<i>Ireland</i>				
8 915	KERRY GROUP PLC - A	EUR	1 050 187	0.56					
					Shares/Units in investment funds				
					<i>Luxembourg</i>				
14 009.31	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - X CAP	EUR	1 411 129	0.76					
			<b>185 973 487</b>	<b>99.66</b>	<b>Total securities portfolio</b>				

# BNP PARIBAS FUNDS SICAV Europe Emerging Equity

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Shares</b>									
<i>Russia</i>									
680 703	ALROSA PJSC	RUB	1 055 849	2.03	301 250	ALPHA BANK A.E.	EUR	324 748	0.63
57 783	GAZPROM NEFT - ADR	USD	1 442 261	2.78	61 332	FF GROUP	EUR	6	0.00
769 853	GAZPROM PAO - ADR	USD	4 947 989	9.52	78 275	OPAP SA	EUR	994 875	1.92
279 789	GLOBALTRUCK MANAGEMENT PJSC	RUB	112 226	0.22	<i>Guernsey Island</i>				
3 467 343	INTER RAO UES PJSC	RUB	187 506	0.36	403 325	ETALON GROUP-GDR REGS - W/I	USD	553 003	1.07
61 823	LUKOIL PJSC - ADR	USD	4 828 439	9.29	<i>Lithuania</i>				
16 261	MAGNIT PJSC	RUB	997 139	1.92	26 000	AB IGNITIS GRUPE - REG S GDR	EUR	535 600	1.03
68 894	MAIL.RU GROUP-GDR REGS	USD	1 316 416	2.54	<i>Czech Republic</i>				
5 704	MMC NORILSK NICKEL PJSC	RUB	1 630 063	3.14	165 953	MONETA MONEY BANK AS	CZK	531 554	1.02
5 904	NOVATEK PJSC-SPONS GDR REG S	USD	1 091 784	2.10	<i>Slovenia</i>				
98 071	POLYMETAL INTERNATIONAL - W/I	GBP	1 775 891	3.42	25 831	NOVA LJUBLJANSKA B-GDR REG S	EUR	333 220	0.64
1 200 373	SBERBANK OF RUSSIA PJSC	RUB	4 235 520	8.15	<i>Austria</i>				
1 833 854	SISTEMA PJSC	RUB	671 017	1.29	13 557	RAIFFEISEN BANK INTERNATIONAL	EUR	258 939	0.50
1 947 682	SURGUTNEFTGAS-PREFERENCE	RUB	1 041 461	2.01	Other transferable securities				
229 766	TATNEFT PJSC	RUB	1 408 813	2.71	<b>Shares</b>				
546 174 970	VTB BANK PJSC	RUB	305 131	0.59	<i>Russia</i>				
<i>Poland</i>									
82 618	ALLEGRO.EU SA	PLN	1 200 818	2.31	1 203 540	MAGNITOGORSK IRON & STEEL WORKS PJSC	RUB	841 726	1.62
49 040	BANK PEKAO SA	PLN	1 010 182	1.95	<i>Slovakia</i>				
6 933	CD PROJEKT SA	PLN	284 123	0.55	107 150	POVAZSKE STROJARNE	EUR	0	0.00
74 204	CYFROWY POLSAT SA	PLN	492 091	0.95	<b>Total securities portfolio</b>				
532 588	ECHO INVESTMENT S.A.	PLN	542 645	1.05	<b>51 534 398</b>				
144 041	EUROCASH SA	PLN	453 363	0.87	<b>99.27</b>				
9 740	KRUK SA	PLN	541 932	1.04					
136 994	PKO BANK POLSKI SA	PLN	1 147 900	2.21					
39 681	POLSKI KONCERN NAFTOWY ORLEN	PLN	674 834	1.30					
82 275	POWSZECHNY ZAKLAD UBEZPIECZE	PLN	668 806	1.29					
50 656	WARSAW STOCK EXCHANGE	PLN	534 526	1.03					
<i>Turkey</i>									
969 851	AKBANK T.A.S.	TRY	497 046	0.96					
181 702	ANADOLU EFES BIRACILIK VE	TRY	392 593	0.76					
116 389	BIM BIRLESIK MAGAZALAR AS	TRY	702 119	1.35					
207 939	ENERJISA ENERJI AS	TRY	208 898	0.40					
1	ENKA INSAAT VE SANAYI AS	TRY	1	0.00					
64 966	TOFAS TURK OTOMOBIL FABRIKASI	TRY	186 275	0.36					
598 879	TURK SISE VE CAM FABRIKALARI	TRY	444 109	0.86					
341 340	TURKCELL ILETISIM HIZMET AS	TRY	533 421	1.03					
682 406	TURKIYE GARANTI BANKASI	TRY	549 767	1.06					
959 899	TURKIYE IS BANKASI - C	TRY	475 174	0.92					
1	TURKIYE SINAI KALKINMA BANK	TRY	0	0.00					
<i>The Netherlands</i>									
565 086	VEON LTD	USD	872 002	1.68					
36 530	YANDEX NV - A	USD	2 179 355	4.20					
<i>Hungary</i>									
161 288	MOL HUNGARIAN OIL AND GAS PL	HUF	1 083 432	2.09					
19 481	OTP BANK PLC	HUF	885 450	1.71					
37 652	RICHTER GEDEON NYRT	HUF	846 293	1.63					
39 834	WABERERS INTERNATIONAL NYRT	HUF	203 125	0.39					
<i>Cyprus</i>									
72 771	GLOBALTRA-SPONS GDR REGS	USD	439 976	0.85					
24 721	OZON HOLDINGS PLC - ADR	USD	1 221 979	2.35					
11 398	TCS GROUP HOLDING -REG S	USD	840 986	1.62					



# BNP PARIBAS FUNDS SICAV Europe Equity

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Shares</b>									
			<b>1 406 361 301</b>	<b>99.55</b>					
<i>France</i>									
252 328	AIR LIQUIDE SA	EUR	37 258 752	2.64					
2 261 139	CREDIT AGRICOLE SA	EUR	26 713 096	1.89					
318 094	ESSILORLUXOTTICA	EUR	49 508 150	3.50					
89 482	LVMH	EUR	59 174 447	4.19					
285 731	MICHELIN (CGDE)	EUR	38 430 820	2.72					
489 147	SANOFI AVENTIS	EUR	43 221 029	3.06					
1 096 433	VIVENDI	EUR	31 061 947	2.20					
<i>Germany</i>									
93 597	ADIDAS AG	EUR	29 380 098	2.08					
125 056	DEUTSCHE BOERSE AG	EUR	18 408 243	1.30					
2 037 257	DEUTSCHE TELEKOM AG - REG	EUR	36 287 622	2.57					
2 965 755	E.ON SE	EUR	28 927 974	2.05					
920 263	INFINEON TECHNOLOGIES AG	EUR	31 123 295	2.20					
380 650	SIEMENS AG - REG	EUR	50 862 453	3.60					
210 110	SYMRIS AG	EUR	24 687 925	1.75					
<i>United Kingdom</i>									
228 648	FERGUSON PLC	GBP	26 768 157	1.89					
2 495 447	GLAXOSMITHKLINE PLC	GBP	41 260 848	2.92					
166 162	LINDE PLC	EUR	40 435 523	2.86					
2 552 943	PRUDENTIAL PLC	GBP	40 846 493	2.89					
455 548	RECKITT BENCKISER GROUP PLC	GBP	33 946 538	2.40					
4 542 271	STANDARD CHARTERED PLC	GBP	24 392 649	1.73					
<i>The Netherlands</i>									
104 162	ASML HOLDING NV	EUR	60 351 463	4.28					
189 066	KONINKLIJKE DSM NV	EUR	29 758 988	2.11					
629 244	PROSUS NV	EUR	51 893 753	3.67					
<i>Switzerland</i>									
51 349	LONZA GROUP AG - REG	CHF	30 719 462	2.17					
644 483	NESTLE SA - REG	CHF	67 740 679	4.80					
64 861	SCHINDLER HOLDING - PART CERT	CHF	16 744 812	1.19					
695 250	STMICROELECTRONICS NV	EUR	21 278 126	1.51					
<i>Spain</i>									
449 510	AMADEUS IT GROUP SA	EUR	26 664 933	1.89					
12 168 599	BANCO SANTANDER SA	EUR	39 176 804	2.77					
1 225 923	GRIFOLS SA	EUR	28 000 081	1.98					
50 774	GRIFOLS SA - B	EUR	751 455	0.05					
<i>Sweden</i>									
398 747	ATLAS COPCO AB - A	SEK	20 601 797	1.46					
1 662 723	EPIROC AB-A	SEK	31 969 137	2.26					
1 306 624	LUNDIN PETROLEUM AB	SEK	39 010 624	2.76					
<i>Finland</i>									
755 332	NESTE OYJ	EUR	39 005 344	2.76					
762 903	SAMPO OYJ - A	EUR	29 570 120	2.09					
<i>Ireland</i>									
705 844	CRH PLC	EUR	29 998 370	2.12					
929 123	EXPERIAN PLC	GBP	30 153 610	2.13					
<i>Belgium</i>									
501 423	ANHEUSER - BUSCH INBEV SA/NV	EUR	30 491 533	2.16					
<i>Norway</i>									
404 541	SCHIBSTED ASA - A	NOK	16 475 148	1.17					
220 346	SCHIBSTED ASA - B	NOK	7 742 954	0.55					
					<i>Denmark</i>				
374 735	NOVOZYMES A/S - B	DKK	23 820 775	1.69					
					<i>Portugal</i>				
1 413 867	JERONIMO MARTINS	EUR	21 745 274	1.54					
					Shares/Units in investment funds				
					<i>Luxembourg</i>				
72 349.84	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP	EUR	8 656 354	0.61					
					<b>Total securities portfolio</b>				
					<b>1 415 017 655</b>				
					<b>100.16</b>				

# BNP PARIBAS FUNDS SICAV Europe Growth

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
	<b>Shares</b>		<b>503 195 258</b>	<b>99.83</b>					
	<i>Germany</i>		<i>77 305 077</i>	<i>15.34</i>		<i>Denmark</i>		<i>8 107 143</i>	<i>1.61</i>
33 912	ADIDAS AG	EUR	10 644 977	2.11	127 537	NOVOZYMES A/S - B	DKK	8 107 143	1.61
106 663	CTS EVENTIM AG + CO KGAA	EUR	5 621 140	1.12		<i>Portugal</i>		<i>7 121 232</i>	<i>1.41</i>
52 393	DEUTSCHE BOERSE AG	EUR	7 712 250	1.53	463 019	JERONIMO MARTINS	EUR	7 121 232	1.41
741 435	DEUTSCHE TELEKOM AG - REG	EUR	13 206 440	2.62		<i>Poland</i>		<i>5 659 490</i>	<i>1.12</i>
398 902	INFINEON TECHNOLOGIES AG	EUR	13 490 866	2.68	389 381	ALLEGRO.EU SA	PLN	5 659 490	1.12
128 807	SIEMENS AG - REG	EUR	17 211 191	3.41	Shares/Units in investment funds				
80 155	SYMRISE AG	EUR	9 418 213	1.87		<i>Luxembourg</i>		<i>745 333</i>	<i>0.15</i>
	<i>France</i>		<i>75 692 563</i>	<i>15.02</i>	6 229.50	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP	EUR	745 333	0.15
110 074	ESSILORLUXOTTICA	EUR	17 131 917	3.40	<b>Total securities portfolio</b>				
30 569	LVMH	EUR	20 215 280	4.01				<b>503 940 591</b>	<b>99.98</b>
103 722	MICHELIN (CGDE)	EUR	13 950 609	2.77					
133 300	SANOFI AVENTIS	EUR	11 778 388	2.34					
445 336	VIVENDI	EUR	12 616 369	2.50					
	<i>United Kingdom</i>		<i>68 409 328</i>	<i>13.57</i>					
80 214	FERGUSON PLC	GBP	9 390 771	1.86					
645 661	GLAXOSMITHKLINE PLC	GBP	10 675 651	2.12					
58 707	LINDE PLC	EUR	14 286 348	2.83					
847 176	PRUDENTIAL PLC	GBP	13 554 619	2.69					
150 735	RECKITT BENCKISER GROUP PLC	GBP	11 232 475	2.23					
1 726 111	STANDARD CHARTERED PLC	GBP	9 269 464	1.84					
	<i>The Netherlands</i>		<i>62 355 613</i>	<i>12.37</i>					
36 022	ASML HOLDING NV	EUR	20 871 146	4.13					
479 105	CTP NV	EUR	8 144 785	1.62					
85 791	KONINKLIJKE DSM NV	EUR	13 503 503	2.68					
240 526	PROSUS NV	EUR	19 836 179	3.94					
	<i>Switzerland</i>		<i>48 166 606</i>	<i>9.55</i>					
21 824	LONZA GROUP AG - REG	CHF	13 056 175	2.59					
229 271	NESTLE SA - REG	CHF	24 098 343	4.77					
21 982	SCHINDLER HOLDING - PART CERT	CHF	5 674 974	1.13					
174 387	STMICROELECTRONICS NV	EUR	5 337 114	1.06					
	<i>Sweden</i>		<i>35 455 656</i>	<i>7.04</i>					
196 819	ATLAS COPCO AB - A	SEK	10 168 917	2.02					
553 443	EPIROC AB-A	SEK	10 641 036	2.11					
490 544	LUNDIN PETROLEUM AB	SEK	14 645 703	2.91					
	<i>Spain</i>		<i>33 056 811</i>	<i>6.56</i>					
183 507	AMADEUS IT GROUP SA	EUR	10 885 635	2.16					
2 967 490	BANCO SANTANDER SA	EUR	9 553 834	1.90					
503 156	GRIFOLS SA	EUR	11 492 083	2.28					
76 031	GRIFOLS SA - B	EUR	1 125 259	0.22					
	<i>Ireland</i>		<i>22 046 933</i>	<i>4.37</i>					
243 513	CRH PLC	EUR	10 349 303	2.05					
360 439	EXPERIAN PLC	GBP	11 697 630	2.32					
	<i>Finland</i>		<i>21 045 538</i>	<i>4.18</i>					
253 353	NESTE OYJ	EUR	13 083 149	2.60					
205 428	SAMPO OYJ - A	EUR	7 962 389	1.58					
	<i>Norway</i>		<i>14 255 331</i>	<i>2.83</i>					
881 662	ADEVINTA ASA	NOK	14 255 331	2.83					
	<i>Italy</i>		<i>13 828 877</i>	<i>2.74</i>					
747 103	NEXI SPA	EUR	13 828 877	2.74					
	<i>Belgium</i>		<i>10 689 060</i>	<i>2.12</i>					
175 778	ANHEUSER - BUSCH INBEV SA/NV	EUR	10 689 060	2.12					

# BNP PARIBAS FUNDS SICAV Europe High Conviction Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Bonds</b>			<b>195 992 560</b>	<b>61.40</b>					
<i>United States of America</i>									
2 000 000	AT&T INC 2.450% 15-15/03/2035	EUR	2 247 828	0.70	5 000 000	ITALY BTPS 2.450% 17-01/09/2033	EUR	5 811 300	1.82
2 000 000	AT&T INC 2.600% 20-19/05/2038	EUR	2 287 805	0.72	5 000 000	ITALY BTPS 2.800% 16-01/03/2067	EUR	5 912 600	1.85
1 000 000	AT&T INC 3.150% 17-04/09/2036	EUR	1 213 050	0.38	3 000 000	TELECOM ITALIA 5.250% 05-17/03/2055	EUR	3 658 309	1.15
1 000 000	CHUBB INA HLDGS 2.500% 18-15/03/2038	EUR	1 198 498	0.38	<i>United Kingdom</i>				
1 600 000	EXXON MOBIL CORP 1.408% 20-26/06/2039	EUR	1 575 088	0.49	3 000 000	BAA FUNDING LTD 4.625% 13-31/10/2046	GBP	28 159 337	8.81
2 000 000	FIDELITY NATL IN 2.950% 19-21/05/2039	EUR	2 438 597	0.76	2 000 000	BARCLAYS PLC 3.250% 18-17/01/2033	GBP	4 567 970	1.43
1 000 000	FIDELITY NATL IN 3.360% 19-21/05/2031	GBP	1 310 234	0.41	1 500 000	INTERMEDIATE CAP 1.625% 20-17/02/2027	EUR	2 587 659	0.81
1 500 000	GEN ELEC CAP CRP 4.125% 05-19/09/2035	EUR	2 025 006	0.63	2 000 000	MARKS & SPENCER 7.125% 07-01/12/2037	USD	1 543 234	0.48
2 000 000	GEN ELECTRIC CO 1.500% 17-17/05/2029	EUR	2 109 376	0.66	1 500 000	RECKITT BEN TSY 1.750% 20-19/05/2032	GBP	2 003 086	0.63
2 000 000	GEN ELECTRIC CO 2.125% 17-17/05/2037	EUR	2 171 422	0.68	2 000 000	ROLLS-ROYCE PLC 1.625% 18-09/05/2028	EUR	1 774 930	0.56
1 208 000	IBM CORP 1.200% 20-11/02/2040	EUR	1 235 420	0.39	5 000 000	TESCO PLC 5.125% 07-10/04/2047	EUR	1 861 283	0.58
2 000 000	MCKESSON CORP 3.125% 17-17/02/2029	GBP	2 548 525	0.80	2 000 000	VODAFONE GROUP 1.600% 16-29/07/2031	EUR	7 534 314	2.35
3 917 000	MONDELEZ INTERNATIONAL INC 2.375% 15-06/03/2035	EUR	4 499 880	1.41	2 000 000	VODAFONE GROUP 5.900% 02-26/11/2032	GBP	2 170 597	0.68
2 000 000	MYLAN NV 3.125% 16-22/11/2028	EUR	2 321 762	0.73	2 472 000	<i>The Netherlands</i>			
2 000 000	THERMO FISHER 1.875% 19-01/10/2049	EUR	2 123 791	0.67	1 400 000	DIGITAL DUTCH 1.500% 20-15/03/2030	EUR	18 678 079	5.85
3 667 000	THERMO FISHER 2.875% 17-24/07/2037	EUR	4 523 106	1.42	1 000 000	ENBW 6.125% 09-07/07/2039	EUR	1 475 889	0.46
1 425 000	VERIZON COMM INC 1.850% 20-18/05/2040	EUR	1 533 766	0.48	2 000 000	GLOBAL SWITCH 1.375% 20-07/10/2030	EUR	1 842 402	0.58
1 800 000	VERIZON COMMUNICATIONS INC 2.875% 17-15/01/2038	EUR	2 216 244	0.69	2 000 000	HEINEKEN NV 1.750% 20-07/05/2040	EUR	2 040 151	0.64
1 000 000	VERIZON COMMUNICATIONS INC 4.750% 14-17/02/2034	GBP	1 518 410	0.48	3 000 000	JAB HOLDINGS 3.375% 20-17/04/2035	EUR	2 135 286	0.67
1 500 000	WELLS FARGO & CO 2.000% 16-28/07/2025	GBP	1 808 928	0.57	3 000 000	TEVA PHARMACEUTICAL FNC 1.875% 15-31/03/2027	EUR	3 685 310	1.15
<i>France</i>					2 000 000	VOLKSWAGEN INTFN 1.500% 21-21/01/2041	EUR	2 745 563	0.86
1 300 000	ALTAREA 1.750% 20-16/01/2030	EUR	1 296 905	0.41	2 000 000	VOLKSWAGEN INTFN 4.125% 18-16/11/2038	EUR	1 969 906	0.62
1 000 000	BNP PARIBAS 3.375% 19-23/01/2026	GBP	1 271 755	0.40	<i>Spain</i>				
2 000 000	BPCE 3.850% 14-25/06/2026	EUR	2 273 610	0.71	2 000 000	BANCO SANTANDER 2.125% 18-08/02/2028	EUR	13 046 379	4.09
1 400 000	CAISSE NA REA MU 3.375% 18-24/09/2028	EUR	1 586 042	0.50	2 400 000	CELLNEX FINANCE 2.000% 21-15/02/2033	EUR	2 163 854	0.68
3 000 000	ELEC DE FRANCE 4.500% 10-12/11/2040	EUR	4 658 047	1.46	2 700 000	CELLNEX TELECOM 1.750% 20-23/10/2030	EUR	2 374 019	0.74
1 000 000	ELEC DE FRANCE 6.000% 14-23/01/2114	GBP	2 058 023	0.64	1 100 000	CELLNEX TELECOM 1.900% 19-31/07/2029	EUR	2 684 398	0.84
2 000 000	FRANCE TELECOM 5.375% 10-22/11/2050	GBP	3 775 134	1.18	2 700 000	MERLIN PROPRTIE 1.875% 19-04/12/2034	EUR	1 074 420	0.34
2 000 000	GIE PSA TRESORER 6.000% 03-19/09/2033	EUR	3 006 875	0.94	900 000	MERLIN PROPERTIES 2.375% 17-18/09/2029	EUR	2 669 916	0.84
2 000 000	GROUPAMA SA 6.000% 17-23/01/2027	EUR	2 512 786	0.79	1 000 000	TELEFONICA EMIS 1.957% 19-01/07/2039	EUR	979 729	0.31
1 600 000	INFRA PARK SAS 2.000% 17-06/07/2029	EUR	1 699 472	0.53	<i>Japan</i>				
500 000	IXIS CIB 5.400% 03-09/01/2033	EUR	656 445	0.21	2 000 000	SOFTBANK GROUP CORP 3.125% 17-19/09/2025	EUR	7 796 077	2.43
800 000	JCDECAUX SA 2.625% 20-24/04/2028	EUR	890 086	0.28	2 000 000	TAKEDA PHARM 2.000% 20-09/07/2040	EUR	2 058 929	0.64
900 000	LA MONDIALE 2.125% 20-23/06/2031	EUR	943 222	0.30	3 000 000	TAKEDA PHARMACEUTICAL 3.000% 18-21/11/2030	EUR	2 146 742	0.67
1 000 000	MERCIALYS 2.000% 17-03/11/2027	EUR	992 045	0.31	<i>Belgium</i>				
3 600 000	TIKEHAU CAPITAL 2.250% 19-14/10/2026	EUR	3 760 359	1.18	5 900 000	ETHIAS 5.000% 15-14/01/2026	EUR	6 912 333	2.16
900 000	TOTAL CAP INTL 1.618% 20-18/05/2040	EUR	991 754	0.31	<i>Germany</i>				
2 000 000	UMG GROUPE VYV 1.625% 19-02/07/2029	EUR	2 131 274	0.67	1 400 000	DEUTSCHE BANK AG 4.500% 16-19/05/2026	EUR	5 301 592	1.66
1 600 000	UNIBAIL-RODAMCO 1.750% 19-01/07/2049	EUR	1 519 665	0.48	2 000 000	DT PFANDBRIEFBAN 4.600% 17-22/02/2027	EUR	1 612 914	0.51
<i>Italy</i>					1 000 000	INNOGY FINANCE II BV 5.750% 03-14/02/2033	EUR	2 148 184	0.67
800 000	ASSICURAZIONI 3.875% 19-29/01/2029	EUR	942 047	0.30	<i>Australia</i>				
3 400 000	INTESA SANPAOLO 2.925% 20-14/10/2030	EUR	3 615 821	1.13	400 000	BHP BILLITON FIN 3.125% 13-29/04/2033	EUR	2 595 404	0.81
2 000 000	ITALY 6.000% 98-04/08/2028	GBP	3 006 202	0.94	2 000 000	TRANSURBAN FIN 1.701% 19-03/07/2034	EUR	507 954	0.16
6 000 000	ITALY BTPS 1.650% 15-01/03/2032	EUR	6 474 780	2.03	<i>Jersey Island</i>				
					2 000 000	PHOENIX GROUP 4.375% 18-24/01/2029	EUR	2 347 287	0.74

# BNP PARIBAS FUNDS SICAV Europe High Conviction Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Luxembourg</i>		<i>1 573 768</i>	<i>0.49</i>		<i>Austria</i>		<i>7 004 268</i>	<i>2.20</i>
389 000	PROLOGIS INTL II 1.625% 20-17/06/2032	EUR	419 753	0.13	2 000 000	UNIQA INSURANCE 15-27/07/2046 FRN	EUR	2 485 185	0.78
1 000 000	RICHEMONT INTERNATIONAL 2.000% 18-26/03/2038	EUR	1 154 015	0.36	4 000 000	VIENNA INSURANCE 15-02/03/2046 FRN	EUR	4 519 083	1.42
	<i>Ireland</i>		<i>1 231 010</i>	<i>0.39</i>		<i>United Kingdom</i>		<i>3 698 259</i>	<i>1.16</i>
1 000 000	GE CAP EUR FUND 3.650% 12-23/08/2032	EUR	1 231 010	0.39	1 300 000	SWISS RE FIN UK 20-04/06/2052 FRN	EUR	1 428 861	0.45
	<b>Floating rate bonds</b>		<b>118 357 440</b>	<b>37.06</b>	2 210 000	VODAFONE GROUP 20-27/08/2080 FRN	EUR	2 269 398	0.71
	<i>France</i>		<i>65 536 905</i>	<i>20.53</i>		<i>Spain</i>		<i>2 781 934</i>	<i>0.87</i>
2 000 000	AXA SA 18-28/05/2049 FRN	EUR	2 288 129	0.72	1 400 000	MAPFRE 17-31/03/2047 FRN	EUR	1 621 785	0.51
6 600 000	BNP PARIBAS 14-31/12/2049 FRN	EUR	7 455 370	2.33	1 000 000	MAPFRE 18-07/09/2048 FRN	EUR	1 160 149	0.36
1 300 000	CNP ASSURANCES 15-10/06/2047 FRN	EUR	1 558 077	0.49		<i>United States of America</i>		<i>2 046 753</i>	<i>0.64</i>
3 000 000	CNP ASSURANCES 18-31/12/2049 FRN	EUR	3 442 088	1.08	2 000 000	JPMORGAN CHASE 19-04/11/2032 FRN	EUR	2 046 753	0.64
2 100 000	CNP ASSURANCES 19-27/07/2050 FRN	EUR	2 179 935	0.68		<i>Cyprus</i>		<i>1 000 073</i>	<i>0.31</i>
1 400 000	CNP ASSURANCES 20-30/06/2051 FRN	EUR	1 495 288	0.47	1 000 000	AROUNDTOWN SA 18-31/12/2049 FRN	EUR	1 000 073	0.31
2 000 000	CNP ASSURANCES 21-31/12/2061 FRN	USD	1 770 979	0.55		<b>Total securities portfolio</b>		<b>314 350 000</b>	<b>98.46</b>
2 900 000	CREDIT AGRICOLE ASSURANCES 16-27/09/2048 FRN	EUR	3 537 622	1.11					
4 000 000	CREDIT AGRICOLE ASSURANCES 18-29/01/2048 FRN	EUR	4 276 272	1.34					
1 000 000	CREDIT AGRICOLE SA 14-29/12/2049 FRN	USD	954 378	0.30					
1 000 000	ELEC DE FRANCE 13-29/01/2049 FRN	EUR	1 121 465	0.35					
1 000 000	ELEC DE FRANCE 14-22/01/2049 FRN	EUR	1 122 306	0.35					
800 000	ELEC DE FRANCE 18-31/12/2049 FRN	EUR	855 600	0.27					
2 800 000	LA MONDIALE 14-29/12/2049 FRN	EUR	3 255 360	1.02					
2 800 000	LA POSTE 18-31/12/2049 FRN	EUR	2 959 480	0.93					
900 000	MUTUELLE ASSUR 21-21/06/2052 FRN	EUR	907 313	0.28					
2 400 000	MUTUELLE ASSUR 21-21/12/2169 FRN	EUR	2 413 957	0.76					
796 000	ORANGE 14-29/10/2049 FRN	GBP	998 155	0.31					
3 600 000	ORANGE 14-29/10/2049 FRN	EUR	4 294 974	1.35					
4 000 000	RCI BANQUE 19-18/02/2030 FRN	EUR	4 022 288	1.26					
1 700 000	SCOR SE 16-27/05/2048 FRN	EUR	1 997 139	0.63					
1 100 000	SCOR SE 20-17/09/2051 FRN	EUR	1 098 378	0.34					
3 300 000	SOGECAP SA 14-29/12/2049 FRN	EUR	3 726 222	1.17					
900 000	TOTAL SA 16-29/12/2049 FRN	EUR	998 047	0.31					
6 000 000	TOTAL SE 21-31/12/2061 FRN	EUR	5 901 164	1.85					
900 000	UNIBAIL-RODAMCO 18-31/12/2049 FRN	EUR	906 919	0.28					
	<i>The Netherlands</i>		<i>15 222 687</i>	<i>4.76</i>					
1 000 000	ACHMEA BV 19-24/03/2168 FRN	EUR	1 080 653	0.34					
4 000 000	AEGON NV 95-29/06/2049 SR	NLG	1 694 877	0.53					
1 000 000	ASR NEDERLAND NV 19-02/05/2049 FRN	EUR	1 118 577	0.35					
2 000 000	NN GROUP NV 14-15/07/2049 FRN	EUR	2 286 751	0.72					
2 000 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	2 151 088	0.67					
800 000	VOLKSWAGEN INTFN 15-29/12/2049 FRN	EUR	877 680	0.27					
5 200 000	VOLKSWAGEN INTFN 18-31/12/2049 FRN	EUR	6 013 061	1.88					
	<i>Italy</i>		<i>13 194 056</i>	<i>4.12</i>					
5 300 000	ASSICURAZIONI GENERALI 15-27/10/2047 FRN	EUR	6 527 003	2.03					
3 000 000	ENEL SPA 19-24/05/2080 FRN	EUR	3 277 302	1.03					
2 000 000	ENI SPA 20-31/12/2060 FRN	EUR	2 122 886	0.66					
1 269 000	POSTE ITALIANE 21-31/12/2061 FRN	EUR	1 266 865	0.40					
	<i>Germany</i>		<i>7 872 505</i>	<i>2.47</i>					
1 000 000	COMMERZBANK AG 20-05/12/2030 FRN	EUR	1 107 990	0.35					
3 000 000	DEUTSCHE BANK AG 20-19/05/2031 FRN	EUR	3 548 987	1.11					
3 000 000	TALANX AG 17-05/12/2047 FRN	EUR	3 215 528	1.01					

# BNP PARIBAS FUNDS SICAV Europe Multi-Asset Income

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Shares</b>			<b>43 557 014</b>	<b>27.55</b>					
<i>United Kingdom</i>									
7 962	3I GROUP PLC	GBP	108 794	0.07					
2 616	ADMIRAL GROUP PLC	GBP	95 809	0.06					
3 503	ANTOFAGASTA PLC	GBP	58 577	0.04					
9 569	ASHMORE GROUP PLC	GBP	42 915	0.03					
676	ASHTREAD GROUP PLC	GBP	42 240	0.03					
1 691	ASOS PLC	GBP	97 704	0.06					
42 357	AVAST PLC	GBP	241 673	0.15					
5 016	BELLWAY PLC	GBP	189 316	0.12					
5 210	BHP GROUP PLC	GBP	129 271	0.08					
61 447	BOOHOO.COM PLC	GBP	222 181	0.14					
23 768	BP PLC	GBP	87 214	0.05					
12 388	BRITVIC PLC	GBP	135 215	0.09					
17 714	BT GROUP PLC	GBP	40 032	0.03					
3 844 246	CARILLION PLC	GBP	45	0.00					
13 428	COUNTRYSIDE PROPERTIES PLC	GBP	73 925	0.05					
380	CRODA INTERNATIONAL PLC	GBP	32 615	0.02					
11 543	DIRECT LINE INSURANCE GROUP PLC	GBP	38 322	0.02					
23 829	DS SMITH PLC	GBP	116 001	0.07					
2 896	FERGUSON PLC	GBP	339 039	0.21					
3 089	FEVERTREE DRINKS PLC	GBP	92 585	0.06					
43 099	GLAXOSMITHKLINE PLC	GBP	712 618	0.45					
5 722	GREGGS PLC	GBP	172 970	0.11					
20 737	HOMESERVE SHS	GBP	230 814	0.15					
18 113	HOWDEN JOINERY GROUP PLC	GBP	172 300	0.11					
24 236	IG GROUP HOLDINGS PLC	GBP	239 127	0.15					
19 426	KINGFISHER PLC	GBP	82 483	0.05					
24 478	LEARNING TECHNOLOGIES GROUP	GBP	53 635	0.03					
28 321	LEGAL & GENERAL GROUP PLC	GBP	84 984	0.05					
1 971	LINDE PLC	EUR	479 643	0.30					
39 201	MAN GROUP PLC/JERSEY	GBP	82 174	0.05					
10 291	MICHAEL PAGE INTERNATIONAL	GBP	67 012	0.04					
18 518	MONEYSUPERMARKET.COM	GBP	55 352	0.03					
25 650	NATIONAL EXPRESS GROUP PLC	GBP	79 659	0.05					
7 394	NATIONAL GRID PLC	GBP	79 310	0.05					
5 390	PENNON GROUP PLC	GBP	71 295	0.04					
22 285	PETS AT HOME GROUP PLC	GBP	118 376	0.07					
18 041	PHOENIX GROUP HOLDINGS PLC	GBP	142 151	0.09					
36 319	PRUDENTIAL PLC	GBP	581 096	0.37					
5 430	RECKITT BENCKISER GROUP PLC	GBP	404 633	0.25					
3 805	RELX PLC	GBP	85 058	0.05					
36 824	RESTAURANT GROUP PLC	GBP	54 993	0.03					
3 075	RIO TINTO PLC	GBP	213 095	0.13					
1 775	SCHROEDERS PLC	GBP	72 638	0.05					
2 090	SEVERN TRENT PLC	GBP	60 890	0.04					
164	SPIRAX-SARCO ENGINEERING PLC	GBP	26 010	0.02					
3 985	SSE PLC	GBP	69 655	0.04					
53 901	STANDARD CHARTERED PLC	GBP	289 456	0.18					
3 900	STELLANTIS NV	EUR	64 561	0.04					
7 765	TATE & LYLE PLC	GBP	66 791	0.04					
22 713	TESCO PLC	GBP	58 988	0.04					
2 171	UNILEVER PLC	GBP	106 988	0.07					
9 767	UNITED UTILITIES GROUP PLC	GBP	110 862	0.07					
27 414	VODAFONE GROUP PLC	GBP	38 749	0.02					
6 762	WH SMITH PLC	GBP	126 701	0.08					
18 164	WM MORRISON SUPERMARKETS	GBP	52 199	0.03					
					<i>France</i>				
			<b>5 353 421</b>	<b>3.37</b>					
2 993	AIR LIQUIDE SA	EUR	441 946	0.28					
3 143	AXA SA	EUR	67 213	0.04					
4 097	CARREFOUR SA	EUR	67 949	0.04					
1 458	COMPAGNIE DE SAINT GOBAIN	EUR	80 977	0.05					
1 234	COVIVIO	EUR	88 996	0.06					
29 691	CREDIT AGRICOLE SA	EUR	350 769	0.22					
2 586	DANONE	EUR	153 531	0.10					
3 772	ESSILORLUXOTTICA	EUR	587 074	0.37					
473	GECINA SA	EUR	61 112	0.04					
4 846	KORIAN	EUR	150 904	0.10					
1 147	LVMH	EUR	758 511	0.48					
4 061	MICHELIN (CGDE)	EUR	546 205	0.34					
5 275	ORANGE	EUR	50 719	0.03					
426	ORPEA	EUR	45 689	0.03					
3 669	PLASTIC OMNIUM	EUR	96 641	0.06					
628	PUBLICIS GROUPE	EUR	33 874	0.02					
5 324	REXEL SA	EUR	93 915	0.06					
1 432	RUBIS	EUR	53 686	0.03					
426	S.O.I.T.E.C.	EUR	79 193	0.05					
7 818	SANOFI AVENTIS	EUR	690 798	0.44					
881	SOLUTIONS 30 SE	EUR	5 136	0.00					
924	SOPRA STERIA GROUP	EUR	149 873	0.09					
4 500	SPIE SA - WI	EUR	87 300	0.05					
5 299	TOTAL SA	EUR	202 183	0.13					
13 004	VIVENDI	EUR	368 403	0.23					
360	WENDEL	EUR	40 824	0.03					
					<i>Germany</i>				
			<b>4 566 859</b>	<b>2.90</b>					
1 110	ADIDAS AG	EUR	348 429	0.22					
685	ALLIANZ SE - REG	EUR	144 056	0.09					
3 629	ALSTRIA OFFICE REIT AG	EUR	56 576	0.04					
945	BASF SE	EUR	62 786	0.04					
384	BAYERISCHE MOTOREN WERKE AG	EUR	34 295	0.02					
827	BRENNTAG AG	EUR	64 853	0.04					
3 583	CANCOM SE	EUR	182 733	0.12					
930	COVESTRO AG	EUR	50 648	0.03					
838	CTS EVENTIM AG + CO KGAA	EUR	44 163	0.03					
1 395	DAIMLER AG - REG	EUR	105 044	0.07					
1 483	DEUTSCHE BOERSE AG	EUR	218 298	0.14					
3 301	DEUTSCHE POST AG - REG	EUR	189 345	0.12					
31 986	DEUTSCHE TELEKOM AG - REG	EUR	569 735	0.36					
35 175	E.ON SE	EUR	343 097	0.22					
2 021	EVONIK INDUSTRIES AG	EUR	57 154	0.04					
2 302	FRESENIUS SE & CO KGAA	EUR	101 276	0.06					
981	GEA GROUP AG	EUR	33 511	0.02					
10 888	INFINEON TECHNOLOGIES AG	EUR	368 232	0.23					
3 346	JENOPTIK AG	EUR	77 159	0.05					
1 113	LEG IMMOBILIEN AG	EUR	135 174	0.09					
224	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	51 733	0.03					
5 621	SIEMENS AG - REG	EUR	751 078	0.47					
995	SIEMENS ENERGY AG	EUR	25 293	0.02					
2 294	STROEER SE & CO KGAA	EUR	154 960	0.10					
2 492	SYMRISE AG	EUR	292 810	0.18					
1 638	TAG IMMOBILIEN AG	EUR	43 833	0.03					
14 338	TELEFONICA DEUTSCHLAND HOLDING	EUR	31 902	0.02					
105	ZOOPLUS AG	EUR	28 686	0.02					

# BNP PARIBAS FUNDS SICAV Europe Multi-Asset Income

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Switzerland</i>					<i>The Netherlands</i>				
			4 566 509	2.89				3 480 499	2.23
1 535	ABB LTD - REG	CHF	43 955	0.03	4 233	AALBERTS INDUSTRIES NV	EUR	191 840	0.12
74	ABB LTD-REG	SEK	2 118	0.00	16 458	AEGON NV	EUR	57 587	0.04
1 013	ADECCO GROUP AG - REG	CHF	58 089	0.04	1 641	ASML HOLDING NV	EUR	950 795	0.61
236	ALLREAL HOLDING AG - REG	CHF	39 226	0.02	7 637	ASR NEDERLAND NV	EUR	248 890	0.16
366	BALOISE HOLDING AG - REG	CHF	48 179	0.03	2 876	CNH INDUSTRIAL NV	EUR	40 048	0.03
582	BANQUE CANTONALE VAUDOIS-REG	CHF	44 120	0.03	2 058	CORBION NV	EUR	99 196	0.06
1 642	CEMBRA MONEY BANK AG	CHF	155 332	0.10	6 886	KONINKLIJKE AHOLD DELHAIZE NV	EUR	172 632	0.11
103	FISCHER (GEORG) - REG	CHF	129 008	0.08	2 675	KONINKLIJKE DSM NV	EUR	421 045	0.27
175	GEBERIT AG - REG	CHF	110 792	0.07	36 246	KONINKLIJKE KPN NV	EUR	95 472	0.06
30	GIVAUDAN - REG	CHF	117 761	0.07	2 204	NN GROUP NV - W/I	EUR	87 675	0.06
2 291	HELVETIA HOLDING AG-REG	CHF	207 950	0.13	7 463	PROSUS NV	EUR	615 474	0.39
625	JULIUS BAER GROUP LTD	CHF	34 426	0.02	3 818	ROYAL DUTCH SHELL PLC - A	GBP	64 347	0.04
385	KUEHNE & NAGEL INTL AG - REG	CHF	111 194	0.07	59 583	VEON LTD	USD	91 944	0.06
1 009	LOGITECH INTERNATIONAL - REG	CHF	103 183	0.06	1 306	WOLTERS KLUWER	EUR	110 644	0.07
609	LONZA GROUP AG - REG	CHF	364 333	0.23	3 904	YANDEX NV - A	USD	232 910	0.15
10 219	NESTLE SA - REG	CHF	1 074 104	0.69	<i>Russia</i>				
2 445	NOVARTIS AG - REG	CHF	188 070	0.12	71 952	ALROSA PJSC	RUB	111 606	0.07
31	PARTNERS GROUP HOLDING AG	CHF	39 634	0.02	5 196	GAZPROM NEFT - ADR	USD	129 692	0.08
383	PSP SWISS PROPERTY AG - REG	CHF	41 053	0.03	82 094	GAZPROM PAO - ADR	USD	527 633	0.33
584	ROCHE HOLDING AG GENUSSSCHEIN	CHF	185 690	0.12	682 134	INTER RAO UES PJSC	RUB	36 888	0.02
773	SCHINDLER HOLDING - PART CERT	CHF	199 561	0.13	6 367	LUKOIL PJSC - ADR	USD	497 269	0.31
23	SGS SA - REG	CHF	59 881	0.04	1 994	MAGNIT PJSC	RUB	122 274	0.08
154	SIEGFRIED HOLDING AG - REG	CHF	121 871	0.08	6 995	MAIL.RU GROUP-GDR REGS	USD	133 659	0.08
4 440	SIG COMBIBLOC GROUP AG	CHF	101 826	0.06	586	MMC NORILSK NICKEL PJSC	RUB	167 464	0.11
223	SIKA AG - REG	CHF	61 538	0.04	603	NOVATEK PJSC-SPONS GDR REG S	USD	111 508	0.07
8 188	STMICROELECTRONICS NV	EUR	250 594	0.16	11 847	POLYMETAL INTERNATIONAL - W/I	GBP	214 528	0.14
2 088	SWISS LIFE AG - REG	CHF	243 429	0.15	133 989	SBERBANK OF RUSSIA PJSC	RUB	472 781	0.30
154	SWISS LIFE HOLDING AG - REG	CHF	63 162	0.04	186 453	SISTEMA PJSC	RUB	68 224	0.04
712	SWISS PRIME SITE - REG	CHF	59 626	0.04	206 205	SURGUTNEFTGAS-PREFERENCE	RUB	110 262	0.07
398	SWISS RE AG	CHF	30 309	0.02	21 457	TATNEFT PJSC	RUB	131 564	0.08
136	SWISSCOM AG - REG	CHF	65 531	0.04	57 645 148	VTB BANK PJSC	RUB	32 205	0.02
4 011	UBS GROUP AG - REG	CHF	51 811	0.03	<i>Spain</i>				
470	ZURICH INSURANCE GROUP AG	CHF	159 153	0.10	3 108	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS	EUR	70 210	0.04
<i>Sweden</i>					<i>Finland</i>				
			3 480 567	2.22				1 679 481	1.06
5 469	AAK AB	SEK	103 427	0.07	5 319	AMADEUS IT GROUP SA	EUR	315 523	0.20
3 721	AF POYRY AB	SEK	103 316	0.07	9 294	APPLUS SERVICES SA	EUR	76 583	0.05
6 886	ATLAS COPCO AB - A	SEK	355 774	0.22	1 333	ATLANTICA SUSTAINABLE INFRAS	USD	41 837	0.03
9 241	AXFOOD AB	SEK	215 672	0.14	143 604	BANCO SANTANDER SA	EUR	462 333	0.29
2 491	BILLERUDKORSNAS AB	SEK	41 717	0.03	6 392	ENAGAS SA	EUR	124 548	0.08
2 621	BOLIDEN AB	SEK	85 024	0.05	3 938	ENDESA SA	EUR	80 571	0.05
8 562	CASTELLUM AB	SEK	183 869	0.12	2 050	FLUIDRA SA	EUR	68 573	0.04
4 129	ELECTROLUX AB-SER B	SEK	96 609	0.06	14 611	GRIFOLS SA	EUR	333 715	0.21
9 780	ELEKTA AB - B	SEK	119 574	0.08	3 694	IBERDROLA SA	EUR	37 974	0.02
19 756	EPIROC AB-A	SEK	379 848	0.24	69 859	MAPFRE SA	EUR	124 524	0.08
10 620	FABEGE AB	SEK	143 771	0.09	2 912	MERLIN PROPERTIES SOCIMI SA	EUR	25 439	0.02
3 309	GETINGE AB - B	SEK	105 319	0.07	9 033	RED ELECTRICA CORPORACION SA	EUR	141 412	0.09
14 920	HEXPOL AB	SEK	155 496	0.10	14 287	TELEFONICA SA	EUR	56 305	0.04
2 769	HUFVUDSTADEN AB - A	SEK	39 725	0.03	<i>Finland</i>				
4 089	HUSQVARNA AB - B	SEK	45 841	0.03	1 083	ELISA OYJ	EUR	54 497	0.03
1 437	KINNEVIK AB - B	SEK	48 542	0.03	3 174	FORTUM OYJ	EUR	73 827	0.05
7 783	LOOMIS AB	SEK	205 434	0.13	5 299	HUHTAMAKI OYJ	EUR	211 695	0.13
18 389	LUNDIN PETROLEUM AB	SEK	549 023	0.35	1 434	KESKO OYJ - B	EUR	44 669	0.03
10 727	PEAB AB	SEK	111 797	0.07	850	KONE OYJ - B	EUR	58 480	0.04
4 700	SANDVIK AB	SEK	101 303	0.06	4 759	METSA BOARD OYJ	EUR	41 284	0.03
2 531	SECURITAS AB - B	SEK	33 715	0.02	15 632	NELES OYJ	EUR	190 085	0.12
5 488	SWEDISH ORPHAN BIOVITRUM AB	SEK	84 441	0.05	8 958	NESTE OYJ	EUR	462 591	0.29
2 874	TELE2 AB - B	SEK	33 042	0.02	9 049	SAMPO OYJ - A	EUR	350 739	0.22
28 914	TELIA CO AB	SEK	108 278	0.07					
1 639	WIHLBORGS FASTIGHETER AB	SEK	30 010	0.02					

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS SICAV Europe Multi-Asset Income

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
3 029	TIETO OYJ	EUR	80 693	0.05					
1 750	UPM-KYMMENE OYJ	EUR	55 825	0.04					
1 498	VALMET OYJ	EUR	55 096	0.03					
	<i>Italy</i>		<i>1 490 349</i>	<i>0.95</i>					
189 757	A2A SPA	EUR	327 141	0.21					
15 816	ANIMA HOLDING SPA	EUR	66 285	0.04					
2 956	ASSICURAZIONI GENERALI	EUR	49 971	0.03					
7 982	BANCA GENERALI S.P.A.	EUR	287 192	0.18					
12 096	BREMBO SPA	EUR	129 185	0.08					
5 781	ENEL S.P.A.	EUR	45 277	0.03					
14 507	HERA SPA	EUR	50 542	0.03					
70 092	IREN SPA	EUR	168 641	0.11					
13 123	ITALGAS SPA	EUR	72 334	0.05					
8 682	POSTE ITALIANE SPA	EUR	96 804	0.06					
7 150	SNAM SPA	EUR	34 856	0.02					
8 850	TERNA S.P.A.	EUR	55 613	0.04					
43 508	UNIPOLSAI ASSICURAZIONI SPA	EUR	106 508	0.07					
	<i>Ireland</i>		<i>1 202 008</i>	<i>0.76</i>					
8 371	CRH PLC	EUR	355 768	0.22					
11 019	EXPERIAN PLC	GBP	357 609	0.23					
10 207	GLANBIA PLC	EUR	139 734	0.09					
10 677	GRAFTON GROUP PLC - UTS	GBP	142 659	0.09					
46 792	GREENCORE GROUP PLC	GBP	68 461	0.04					
4 750	KEYWORDS STUDIOS PLC	GBP	137 777	0.09					
	<i>Poland</i>		<i>831 053</i>	<i>0.54</i>					
8 736	ALLEGRO.EU SA	PLN	126 974	0.08					
6 834	BANK PEKAO SA	PLN	140 775	0.09					
583	CD PROJEKT SA	PLN	23 892	0.02					
10 601	CYFROWY POLSAT SA	PLN	70 302	0.04					
44 100	ECHO INVESTMENT S.A.	PLN	44 933	0.03					
14 479	EUROCASH SA	PLN	45 572	0.03					
1 033	KRUK SA	PLN	57 476	0.04					
15 367	PKO BANK POLSKI SA	PLN	128 763	0.08					
4 305	POLSKI KONCERN NAFTOWY ORLEN	PLN	73 213	0.05					
9 215	POWSZECHNY ZAKLAD UBEZPIECZE	PLN	74 908	0.05					
4 193	WARSAW STOCK EXCHANGE	PLN	44 245	0.03					
	<i>Denmark</i>		<i>788 927</i>	<i>0.50</i>					
434	CHRISTIAN HANSEN HOLDING A/S	DKK	33 033	0.02					
2 217	DFDS A/S	DKK	105 480	0.07					
1 769	NOVO NORDISK A/S - B	DKK	124 987	0.08					
5 188	NOVOZYMES A/S - B	DKK	329 786	0.21					
258	PANDORA A/S	DKK	29 248	0.02					
1 549	ROYAL UNIBREW	DKK	166 393	0.10					
	<i>Belgium</i>		<i>678 496</i>	<i>0.43</i>					
1 072	AGEAS	EUR	50 170	0.03					
5 947	ANHEUSER - BUSCH INBEV SA/NV	EUR	361 637	0.23					
525	COLRUYT SA	EUR	24 759	0.02					
572	GROUPE BRUXELLES LAMBERT SA	EUR	53 962	0.03					
8 367	PROXIMUS	EUR	136 298	0.09					
482	SOLVAY SA	EUR	51 670	0.03					
	<i>Norway</i>		<i>627 894</i>	<i>0.40</i>					
1 738	ENTRA ASA	NOK	33 517	0.02					
9 619	ORKLA ASA	NOK	82 665	0.05					
4 798	SCHIBSTED ASA - A	NOK	195 401	0.12					
2 614	SCHIBSTED ASA - B	NOK	91 856	0.06					
11 833	STOREBRAND ASA	NOK	90 444	0.06					
5 349	TELENOR ASA	NOK	76 056	0.05					
1 305	YARA INTERNATIONAL ASA	NOK	57 955	0.04					
	<i>Austria</i>		<i>483 210</i>	<i>0.31</i>					
2 658	BAWAG GROUP AG	EUR	119 291	0.08					
2 609	OMV AG	EUR	125 154	0.08					
1 329	RAIFFEISEN BANK INTERNATIONAL	EUR	25 384	0.02					
2 675	S&T AG	EUR	51 628	0.03					
4 977	WIENERBERGER AG	EUR	161 753	0.10					
	<i>Turkey</i>		<i>429 039</i>	<i>0.27</i>					
102 428	AKBANK T.A.S.	TRY	52 494	0.03					
19 190	ANADOLU EFES BIRACILIK VE	TRY	41 463	0.03					
12 780	BIM BIRLESIK MAGAZALAR AS	TRY	77 096	0.05					
19 239	ENERJISA ENERJI AS	TRY	19 328	0.01					
6 461	TOFAS TURK OTOMOBIL FABRIKASI	TRY	18 525	0.01					
80 319	TURK SISE VE CAM FABRIKALARI	TRY	59 562	0.04					
35 171	TURKCELL ILETISIM HIZMET AS	TRY	54 963	0.03					
70 314	TURKIYE GARANTI BANKASI	TRY	56 647	0.04					
98 906	TURKIYE IS BANKASI - C	TRY	48 961	0.03					
	<i>Portugal</i>		<i>345 433</i>	<i>0.21</i>					
8 399	EDP-ENERGIAS DE PORTUGAL SA	EUR	37 544	0.02					
5 668	GALP ENERGIA SGPS SA	EUR	51 874	0.03					
16 646	JERONIMO MARTINS	EUR	256 015	0.16					
	<i>Hungary</i>		<i>315 786</i>	<i>0.20</i>					
16 445	MOL HUNGARIAN OIL AND GAS PL	HUF	110 467	0.07					
2 648	OTP BANK PLC	HUF	120 357	0.08					
3 780	RICHTER GEDEON NYRT	HUF	84 962	0.05					
	<i>Cyprus</i>		<i>249 724</i>	<i>0.16</i>					
8 007	GLOBALTRA-SPONS GDR REGS	USD	48 411	0.03					
2 268	OZON HOLDINGS PLC - ADR	USD	112 109	0.07					
1 209	TCS GROUP HOLDING -REG S	USD	89 204	0.06					
	<i>Luxembourg</i>		<i>238 324</i>	<i>0.15</i>					
10 462	GRAND CITY PROPERTIES	EUR	238 324	0.15					
	<i>Greece</i>		<i>151 345</i>	<i>0.09</i>					
34 576	ALPHA BANK A.E.	EUR	37 273	0.02					
8 975	OPAP SA	EUR	114 072	0.07					
	<i>Czech Republic</i>		<i>76 908</i>	<i>0.05</i>					
24 011	MONETA MONEY BANK AS	CZK	76 908	0.05					
	<i>Guernsey Island</i>		<i>42 746</i>	<i>0.03</i>					
31 176	ETALON GROUP-GDR REGS - W/I	USD	42 746	0.03					
	<i>Slovenia</i>		<i>32 676</i>	<i>0.02</i>					
2 533	NOVA LJUBLJANSKA B-GDR REG S	EUR	32 676	0.02					
	<i>Malta</i>		<i>27 917</i>	<i>0.02</i>					
1 373	GVC HOLDINGS PLC	GBP	27 917	0.02					
	<b>Bonds</b>		<b>75 332 140</b>	<b>47.37</b>					
	<i>United Kingdom</i>		<i>9 344 006</i>	<i>5.86</i>					
110 000	ALGECO GLOBAL 6.500% 20-15/02/2023	EUR	112 230	0.07					
170 000	ALGECO SCOTSMAN 6.500% 18-15/02/2023	EUR	173 416	0.11					
100 000	ASTRAZENECA PLC 0.375% 21-03/06/2029	EUR	99 925	0.06					
164 000	BELLIS ACQUISITI 3.250% 21-16/02/2026	GBP	191 414	0.12					
106 000	BELLIS FINCO PLC 4.000% 21-16/02/2027	GBP	123 611	0.08					
113 000	COCA-COLA EURO 0.200% 20-02/12/2028	EUR	111 278	0.07					
455 000	CO-OPERATIVE GRO 5.125% 19-17/05/2024	GBP	562 474	0.35					
284 000	CO-OPERATIVE WHOLESALE 7.500% 11-08/07/2026	GBP	397 288	0.25					
100 000	DEUCE FINCO 5.500% 21-15/06/2027	GBP	116 586	0.07					
200 000	EC FINANCE 2.375% 17-15/11/2022	EUR	197 106	0.12					

# BNP PARIBAS FUNDS SICAV Europe Multi-Asset Income

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
196 081	ENQUEST PLC 7.000% 16-15/10/2023	USD	154 022	0.10	1 940 000	POLAND GOVT BOND 2.750% 13-25/04/2028	PLN	465 995	0.29
169 000	GATWICK AIRPORT 4.375% 21-07/04/2026	GBP	198 892	0.13	1 300 000	POLAND GOVT BOND 2.750% 19-25/10/2029	PLN	315 404	0.20
130 000	HEATHROW FINANCE 4.750% 18-01/03/2024	GBP	159 203	0.10	2 115 000	POLAND GOVT BOND 3.250% 14-25/07/2025	PLN	510 223	0.32
200 000	HEATHROW FNDG 1.500% 20-12/10/2025	EUR	208 537	0.13	900 000	REP OF POLAND 1.500% 16-19/01/2026	EUR	968 794	0.62
123 000	HEINZ (H.J) FIN 6.250% 00-18/02/2030	GBP	184 782	0.12		<i>Russia</i>		<i>5 806 671</i>	<i>3.67</i>
270 000	INEOS QUATTRO FI 2.500% 21-15/01/2026	EUR	272 249	0.17	280 000	RUSSIA 12.750% 98-24/06/2028	USD	394 492	0.25
100 000	INEOS QUATTRO FI 3.750% 21-15/07/2026	EUR	102 799	0.06	800 000	RUSSIA-EUROBOND 1.850% 20-20/11/2032	EUR	780 550	0.49
689 000	ITHACA ENERGY N 9.375% 19-15/07/2024	USD	602 713	0.38	5 670 000	RUSSIA-OFZ 5.700% 20-17/05/2028	RUB	60 801	0.04
400 000	JAGUAR LAND ROVER 3.875% 15-01/03/2023	GBP	473 855	0.30	23 700 000	RUSSIA-OFZ 6.000% 19-06/10/2027	RUB	260 648	0.16
323 000	JAGUAR LAND ROVER 5.000% 14-15/02/2022	GBP	383 878	0.24	29 155 000	RUSSIA-OFZ 6.100% 20-18/07/2035	RUB	306 861	0.19
100 000	JAGUAR LAND ROVR 6.875% 19-15/11/2026	EUR	116 239	0.07	61 055 000	RUSSIA-OFZ 6.500% 18-28/02/2024	RUB	700 683	0.44
300 000	KCA DEUTAG UK FI 9.875% 20-01/12/2025	USD	279 831	0.18	1 900 000	RUSSIA-OFZ 6.900% 18-23/05/2029	RUB	21 831	0.01
200 000	LADBROKES GROUP 5.125% 16-08/09/2023	GBP	244 943	0.15	77 500 000	RUSSIA-OFZ 7.050% 13-19/01/2028	RUB	899 340	0.58
100 000	LLOYDS BANK 0.375% 20-28/01/2025	EUR	101 335	0.06	23 980 000	RUSSIA-OFZ 7.250% 18-10/05/2034	RUB	280 216	0.18
150 000	MARKS & SPENCER 3.750% 20-19/05/2026	GBP	181 439	0.11	82 335 000	RUSSIA-OFZ 7.400% 19-17/07/2024	RUB	965 037	0.62
220 000	MARKS & SPENCER 6.000% 12-12/06/2025	GBP	287 945	0.18	70 580 000	RUSSIA-OFZ 7.650% 19-10/04/2030	RUB	846 688	0.53
100 000	NATL GRID PLC 0.163% 21-20/01/2028	EUR	98 358	0.06	13 595 000	RUSSIA-OFZ 7.700% 19-16/03/2039	RUB	165 922	0.10
100 000	NATWEST MARKETS 0.125% 21-18/06/2026	EUR	99 564	0.06	9 720 000	RUSSIA-OFZ 8.500% 16-17/09/2031	RUB	123 602	0.08
180 000	OCADO GROUP PLC 4.000% 17-15/06/2024	GBP	211 795	0.13		<i>France</i>		<i>5 535 230</i>	<i>3.49</i>
218 000	PAYSAFE FIN PLC 3.000% 21-15/06/2029	EUR	214 652	0.14	125 000	AIRBUS SE 1.625% 20-09/06/2030	EUR	135 813	0.09
216 000	PREMIER FOODS 3.500% 21-15/10/2026	GBP	251 530	0.16	100 000	ALSTOM S 0.000% 21-11/01/2029	EUR	97 135	0.06
100 000	RAC BOND CO 5.000% 17-06/11/2022	GBP	116 335	0.07	100 000	ARKEMA 0.125% 20-14/10/2026	EUR	100 619	0.06
300 000	ROLLS-ROYCE PLC 0.875% 18-09/05/2024	EUR	295 240	0.19	100 000	AUCHAN SA 2.875% 20-29/01/2026	EUR	111 310	0.07
100 000	STELLANTIS NV 0.625% 21-30/03/2027	EUR	100 389	0.06	100 000	BANIJAY ENTERTAI 3.500% 20-01/03/2025	EUR	100 856	0.06
100 000	STELLANTIS NV 0.750% 21-18/01/2029	EUR	99 518	0.06	100 000	BPCE 0.625% 20-15/01/2030	EUR	101 484	0.06
130 000	STONEGATE PUB 8.250% 20-31/07/2025	GBP	158 210	0.10	100 000	BPCE 4.625% 13-18/07/2023	EUR	109 535	0.07
228 000	SYNTHOMER PLC 3.875% 20-01/07/2025	EUR	237 912	0.15	164 000	CAB 3.375% 21-01/02/2028	EUR	163 218	0.10
315 000	TALKTALK TELECOM 3.875% 20-20/02/2025	GBP	361 230	0.23	100 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	100 139	0.06
100 000	TESCO CORP TREAS 0.375% 21-27/07/2029	EUR	97 574	0.06	400 000	CASINO GUICHARD 2.798% 14-05/08/2026	EUR	389 858	0.25
142 000	TI AUTOMOTIVE 3.750% 21-15/04/2029	EUR	144 647	0.09	362 000	CGG SA 7.750% 21-01/04/2027	EUR	374 435	0.24
250 000	VIRGIN MEDIA SEC 4.125% 20-15/08/2030	GBP	288 306	0.18	250 000	CMA CGM SA 5.250% 17-15/01/2025	EUR	255 356	0.16
150 000	VIRGIN MEDIA SEC 4.250% 19-15/01/2030	GBP	173 827	0.11	173 000	CMA CGM SA 7.500% 20-15/01/2026	EUR	192 284	0.12
130 000	VMED O2 UK FIN 4.500% 21-15/07/2031	GBP	151 991	0.10	100 000	CNP ASSURANCES 2.750% 19-05/02/2029	EUR	113 461	0.07
100 000	VODAFONE GROUP 1.125% 17-20/11/2025	EUR	104 715	0.07	100 000	CRED AGRICOLE SA 0.375% 21-20/04/2028	EUR	98 908	0.06
100 000	YORKSHIRE BLD SOC 0.500% 21-01/07/2028	EUR	100 223	0.06	100 000	ENGIE 1.750% 20-27/03/2028	EUR	109 871	0.07
	<i>Poland</i>		<i>6 227 391</i>	<i>3.93</i>	200 000	ERAMET 4.196% 17-28/02/2024	EUR	198 629	0.13
205 000	AUTOSTRADE PER L 2.000% 20-04/12/2028	EUR	213 303	0.13	400 000	ERAMET 5.875% 19-21/05/2025	EUR	404 995	0.26
284 000	AUTOSTRADE PER L 2.000% 21-15/01/2030	EUR	293 295	0.18	100 000	FAURECIA 2.625% 18-15/06/2025	EUR	101 288	0.06
320 000	BANK GOSPODARSTW 1.625% 17-30/04/2028	EUR	350 060	0.22	100 000	FAURECIA 3.125% 19-15/06/2026	EUR	103 335	0.07
266 000	INPOST SA 2.250% 21-15/07/2027	EUR	267 729	0.17	134 000	GETLINK SE 3.500% 20-30/10/2025	EUR	138 988	0.09
3 685 000	POLAND GOVT BOND 0.750% 20-25/04/2025	PLN	812 532	0.51	100 000	HOLDING DINFRA 0.625% 21-14/09/2028	EUR	99 063	0.06
1 740 000	POLAND GOVT BOND 1.250% 20-25/10/2030	PLN	373 155	0.24	100 000	ICADE 0.625% 21-18/01/2031	EUR	97 422	0.06
1 800 000	POLAND GOVT BOND 1.750% 16-25/07/2021	PLN	399 200	0.25	100 000	LABORATOIRE EIME 5.000% 21-01/02/2029	EUR	101 791	0.06
196 000	POLAND GOVT BOND 2.250% 19-25/10/2024	PLN	45 559	0.03	209 000	MOBILUX FINANCE 4.250% 21-15/07/2028	EUR	209 042	0.13
1 840 000	POLAND GOVT BOND 2.500% 15-25/07/2026	PLN	432 198	0.27	100 000	ORANGE 0.000% 21-29/06/2026	EUR	100 047	0.06
1 655 000	POLAND GOVT BOND 2.500% 16-25/07/2027	PLN	390 363	0.25	100 000	ORANO SA 2.750% 20-08/03/2028	EUR	104 428	0.07
1 670 000	POLAND GOVT BOND 2.500% 18-25/04/2024	PLN	389 581	0.25	376 000	QUATRIM 5.875% 19-15/01/2024	EUR	390 702	0.25
					100 000	RENAULT 2.500% 21-01/04/2028	EUR	100 229	0.06
					207 000	RUBIS TERMINAL 5.625% 20-15/05/2025	EUR	217 998	0.14
					100 000	SANOFI 1.000% 18-21/03/2026	EUR	105 167	0.07
					400 000	TEREOS FIN GROUP 4.125% 16-16/06/2023	EUR	403 844	0.25
					100 000	UNIBAIL-RODAMCO 1.125% 18-15/09/2025	EUR	103 980	0.07

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS SICAV Europe Multi-Asset Income

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Romania</i>		<i>5 003 697</i>	<i>3.14</i>	100 000	COTY INC 4.000% 18-15/04/2023	EUR	99 151	0.06
500 000	ROMANIA 2.000% 21-14/04/2033	EUR	497 500	0.31	126 000	COTY INC 4.000% 18-15/04/2023	EUR	124 940	0.08
625 000	ROMANIA 2.750% 20-26/02/2026	EUR	690 156	0.43	239 000	FORD MOTOR CRED 2.386% 19-17/02/2026	EUR	247 764	0.16
200 000	ROMANIA 2.875% 18-11/03/2029	EUR	221 663	0.14	312 000	FORD MOTOR CRED 2.748% 20-14/06/2024	GBP	368 448	0.23
150 000	ROMANIA 3.375% 18-08/02/2038	EUR	164 278	0.10	106 000	FORD MOTOR CRED 3.250% 20-15/09/2025	EUR	113 518	0.07
800 000	ROMANIA 3.375% 20-28/01/2050	EUR	853 750	0.54	106 000	GEN MOTORS FIN 0.600% 21-20/05/2027	EUR	105 564	0.07
300 000	ROMANIA 3.875% 15-29/10/2035	EUR	352 500	0.22	250 000	HJ HEINZ CO 4.125% 15-01/07/2027	GBP	325 564	0.21
150 000	ROMANIA 4.125% 18-11/03/2039	EUR	177 309	0.11	100 000	IBM CORP 0.950% 17-23/05/2025	EUR	103 872	0.07
300 000	ROMANIA 4.625% 19-03/04/2049	EUR	380 681	0.24	301 000	KRATON POLYMERS 5.250% 18-15/05/2026	EUR	308 534	0.19
1 665 000	ROMANIA 4.750% 14-24/02/2025	RON	362 753	0.23	213 000	KRONOS INTL INC 3.750% 17-15/09/2025	EUR	217 118	0.14
340 000	ROMANIA 5.800% 12-26/07/2027	RON	79 886	0.05	135 000	MPT OP PTNR/FINL 2.500% 21-24/03/2026	GBP	160 095	0.10
1 200 000	ROMANIA 5.850% 13-26/04/2023	RON	258 988	0.16	128 000	NETFLIX INC 3.625% 19-15/06/2030	EUR	152 730	0.10
500 000	ROMANIA GOVT 3.650% 16-24/09/2031	RON	102 548	0.06	100 000	ORGANON FIN 1 2.875% 21-30/04/2028	EUR	101 363	0.06
165 000	ROMANIA GOVT 3.650% 20-28/07/2025	RON	34 749	0.02	257 000	QUINTILES IMS 2.875% 17-15/09/2025	EUR	260 144	0.16
1 985 000	ROMANIA GOVT 4.000% 20-25/10/2023	RON	417 634	0.26	162 000	SCIENTIFIC GAMES 3.375% 18-15/02/2026	EUR	162 327	0.10
275 000	ROMANIA GOVT 4.150% 20-26/01/2028	RON	59 391	0.04	222 000	TENNECO INC 5.000% 16-15/07/2026	USD	185 973	0.12
275 000	ROMANIA GOVT 4.500% 19-17/06/2024	RON	59 080	0.04	100 000	TOYOTA MTR CRED 0.125% 21-05/11/2027	EUR	99 616	0.06
335 000	ROMANIA GOVT 4.750% 19-11/10/2034	RON	72 397	0.05		<i>Italy</i>		<i>3 716 295</i>	<i>2.33</i>
985 000	ROMANIA GOVT 4.850% 18-22/04/2026	RON	218 434	0.14	405 000	ALMAVIVA 7.250% 17-15/10/2022	EUR	411 880	0.26
	<i>The Netherlands</i>		<i>4 638 862</i>	<i>2.89</i>	100 000	ASSICURAZIONI 1.713% 21-30/06/2032	EUR	99 975	0.06
100 000	ABB FINANCE BV 0.000% 21-19/01/2030	EUR	96 620	0.06	150 000	BRUNELLO BIDCO 3.500% 21-15/02/2028	EUR	149 898	0.09
310 000	ALCOA NEDERLAND 6.125% 18-15/05/2028	USD	285 729	0.18	100 000	ENI SPA 0.375% 21-14/06/2028	EUR	100 251	0.06
100 000	AXALTA COATING 3.750% 16-15/01/2025	EUR	101 713	0.06	280 000	GAMMA BIDCO SPA 5.125% 21-15/07/2025	EUR	288 900	0.18
200 000	DUFREY ONE BV 2.000% 19-15/02/2027	EUR	188 603	0.12	100 000	GUALA CLOSURES 3.250% 21-15/06/2028	EUR	100 275	0.06
100 000	DUFREY ONE BV 3.375% 21-15/04/2028	EUR	99 183	0.06	100 000	INTESA SANPAOLO 6.625% 13-13/09/2023	EUR	113 141	0.07
100 000	EASYJET FINCO 1.875% 21-03/03/2028	EUR	100 150	0.06	209 000	KEDRION SPA 3.375% 21-15/05/2026	EUR	207 887	0.13
100 000	ENEL FIN INTL NV 0.000% 21-17/06/2027	EUR	98 776	0.06	262 000	NEXI 2.125% 21-30/04/2029	EUR	258 905	0.16
163 000	GRUPO-ANTOLIN 3.500% 21-30/04/2028	EUR	162 422	0.10	492 000	PIAGGIO & C 3.625% 18-30/04/2025	EUR	500 580	0.32
228 000	INTERTRUST 3.375% 18-15/11/2025	EUR	232 740	0.15	160 000	PRO-GEST SPA 3.250% 17-15/12/2024	EUR	153 006	0.10
114 000	IPD 3 BV 5.500% 20-01/12/2025	EUR	118 389	0.07	200 000	REKEEP SPA 7.250% 21-01/02/2026	EUR	215 347	0.14
100 000	JDE PEETS NV 0.000% 21-16/01/2026	EUR	99 361	0.06	300 000	SOFIMA HOLDING 3.750% 20-15/01/2028	EUR	301 289	0.19
100 000	KONINKLIJKE KPN 0.875% 20-14/12/2032	EUR	99 474	0.06	444 000	TELECOM ITALIA 1.625% 21-18/01/2029	EUR	436 405	0.27
245 000	LOUIS DREYF 2.375% 20-27/11/2025	EUR	259 476	0.16	100 000	TERNA SPA 0.375% 21-23/06/2029	EUR	99 881	0.06
100 000	METINVEST BV 5.625% 19-17/06/2025	EUR	105 613	0.07	252 000	WEBUILD SPA 5.875% 20-15/12/2025	EUR	278 675	0.18
236 000	METINVEST BV 7.750% 19-17/10/2029	USD	220 684	0.14		<i>Hungary</i>		<i>3 377 556</i>	<i>2.14</i>
167 000	NOBIAN FINANCE B 3.625% 21-15/07/2026	EUR	166 600	0.10	500 000	HUNGARY 0.500% 20-18/11/2030	EUR	490 094	0.31
100 000	OI EUROPEAN GRP 3.125% 16-15/11/2024	EUR	103 380	0.07	900 000	HUNGARY 1.750% 20-05/06/2035	EUR	953 606	0.61
299 000	Q-PARK HOLDING 2.000% 20-01/03/2027	EUR	284 459	0.18	111 220 000	HUNGARY GOVT 1.000% 19-26/11/2025	HUF	303 991	0.19
105 000	SELECTA GROUP BV 8.000% 20-01/04/2026	EUR	106 050	0.07	189 750 000	HUNGARY GOVT 1.500% 20-22/04/2026	HUF	526 460	0.33
763 000	TEVA PHARM FNC 6.000% 20-31/01/2025	EUR	822 514	0.52	34 890 000	HUNGARY GOVT 1.500% 20-23/08/2023	HUF	99 768	0.06
150 000	UNITED GROUP 4.000% 20-15/11/2027	EUR	148 847	0.09	100 860 000	HUNGARY GOVT 2.000% 20-23/05/2029	HUF	279 749	0.18
146 000	UNITED GROUP 4.875% 17-01/07/2024	EUR	147 635	0.09	5 520 000	HUNGARY GOVT 2.250% 20-20/04/2033	HUF	14 805	0.01
382 000	UPC HOLDING BV 3.875% 17-15/06/2029	EUR	386 808	0.24	23 000 000	HUNGARY GOVT 2.250% 21-22/06/2034	HUF	60 009	0.04
100 000	ZF EUROPE 2.000% 19-23/02/2026	EUR	101 075	0.06	47 770 000	HUNGARY GOVT 3.000% 16-27/10/2027	HUF	142 108	0.09
100 000	ZF EUROPE 2.500% 19-23/10/2027	EUR	102 561	0.06	31 400 000	HUNGARY GOVT 3.000% 19-21/08/2030	HUF	93 246	0.06
	<i>United States of America</i>		<i>4 524 792</i>	<i>2.85</i>	19 930 000	HUNGARY GOVT 3.000% 20-25/04/2041	HUF	54 283	0.03
100 000	ABBVIE INC 1.375% 16-17/05/2024	EUR	103 763	0.07	29 980 000	HUNGARY GOVT 3.250% 15-22/10/2031	HUF	90 401	0.06
100 000	AMERICAN TOWER 0.450% 21-15/01/2027	EUR	100 005	0.06	73 200 000	HUNGARY GOVT 6.750% 11-22/10/2028	HUF	269 036	0.17
450 000	APL LTD 8.000% 94-15/01/2024	USD	417 784	0.26					
100 000	AT&T INC 1.800% 18-05/09/2026	EUR	107 672	0.07					
380 000	BANFF MERGER SUB 8.375% 18-01/09/2026	EUR	398 629	0.25					
107 000	BELDEN INC 3.375% 17-15/07/2027	EUR	109 808	0.07					
150 000	CATALENT PHARMA 2.375% 20-01/03/2028	EUR	150 410	0.09					

# BNP PARIBAS FUNDS SICAV Europe Multi-Asset Income

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Czech Republic</i>		<i>2 745 878</i>	<i>1.73</i>					
4 240 000	CZECH REPUBLIC 0.250% 17-10/02/2027	CZK	152 937	0.10	1 280 000	TURKEY GOVT BOND 11.700% 20-13/11/2030	TRY	95 213	0.06
10 280 000	CZECH REPUBLIC 0.950% 15-15/05/2030	CZK	374 621	0.24	5 722 653	TURKEY GOVT BOND 12.200% 18-18/01/2023	TRY	516 302	0.33
16 910 000	CZECH REPUBLIC 1.000% 15-26/06/2026	CZK	639 434	0.40	330 000	TURKEY GOVT BOND 12.400% 18-08/03/2028	TRY	26 233	0.02
4 980 000	CZECH REPUBLIC 1.200% 20-13/03/2031	CZK	184 409	0.12	1 820 000	TURKEY GOVT BOND 12.600% 20-01/10/2025	TRY	150 820	0.09
6 470 000	CZECH REPUBLIC 1.250% 20-14/02/2025	CZK	250 665	0.16	725 000	TURKEY GOVT BOND 16.200% 18-14/06/2023	TRY	68 647	0.04
5 290 000	CZECH REPUBLIC 2.000% 17-13/10/2033	CZK	210 617	0.13	570 000	TURKEY GOVT BOND 7.100% 13-08/03/2023	TRY	47 055	0.03
4 840 000	CZECH REPUBLIC 2.400% 14-17/09/2025	CZK	195 167	0.12	300 000	TURKEY REP OF 4.625% 19-31/03/2025	EUR	311 250	0.20
1 520 000	CZECH REPUBLIC 2.750% 18-23/07/2029	CZK	63 824	0.04		<i>Serbia</i>		<i>1 572 296</i>	<i>1.00</i>
1 410 000	CZECH REPUBLIC 4.850% 07-26/11/2057	CZK	81 340	0.05	1 000 000	SERBIA REPUBLIC 1.650% 21-03/03/2033	EUR	980 000	0.63
2 850 000	CZECH REPUBLIC 5.700% 09-25/05/2024	CZK	125 684	0.08	533 000	SERBIA REPUBLIC 3.125% 20-15/05/2027	EUR	592 296	0.37
465 000	SAZKA GROUP AS 3.875% 20-15/02/2027	EUR	467 180	0.29		<i>Bulgaria</i>		<i>1 415 859</i>	<i>0.90</i>
	<i>Croatia</i>		<i>2 708 970</i>	<i>1.71</i>	1 000 000	BGARIA-FLIRB-REG 2.950% 14-03/09/2024	EUR	1 101 125	0.70
500 000	CROATIA 1.125% 19-19/06/2029	EUR	513 844	0.32	250 000	BULGARIA REP 3.125% 15-26/03/2035	EUR	314 734	0.20
1 000 000	CROATIA 1.500% 20-17/06/2031	EUR	1 042 500	0.67		<i>Spain</i>		<i>1 398 171</i>	<i>0.87</i>
350 000	CROATIA 2.750% 17-27/01/2030	EUR	403 988	0.25	100 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.500% 17-10/02/2027	EUR	115 459	0.07
650 000	CROATIA 3.000% 17-20/03/2027	EUR	748 638	0.47	100 000	BANCO SANTANDER 0.200% 21-11/02/2028	EUR	99 131	0.06
	<i>Luxembourg</i>		<i>2 553 424</i>	<i>1.59</i>	153 000	EDREAMS ODIGEO SA 5.500% 18-01/09/2023	EUR	151 814	0.10
250 000	B&M EUROPEAN 3.625% 20-15/07/2025	GBP	299 282	0.19	432 000	GRIFOLS SA 3.200% 17-01/05/2025	EUR	435 427	0.27
100 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	99 881	0.06	100 000	INMOBILIARIA COL 0.750% 21-22/06/2029	EUR	99 051	0.06
505 000	CRYSTAL ALMOND S 4.250% 19-15/10/2024	EUR	516 009	0.32	100 000	MERLIN PROPRTIE 1.375% 21-01/06/2030	EUR	99 127	0.06
173 000	DANA FIN LUX SAR 3.000% 21-15/07/2029	EUR	177 540	0.11	200 000	NH HOTEL GRP 4.000% 21-02/07/2026	EUR	199 808	0.13
100 000	DH EUROPE 0.200% 19-18/03/2026	EUR	100 449	0.06	100 000	RED ELECTRICA FI 0.500% 21-24/05/2033	EUR	99 159	0.06
100 000	HSE FINANCE SARL 5.625% 19-15/10/2026	EUR	102 828	0.06	100 000	SANTAN CONS FIN 0.000% 21-23/02/2026	EUR	99 195	0.06
162 000	MEDTRONIC GLOBAL 1.125% 19-07/03/2027	EUR	170 876	0.11		<i>Ukraine</i>		<i>1 285 930</i>	<i>0.81</i>
87 000	OLIVETTI FINANCE 7.750% 03-24/01/2033	EUR	127 120	0.08	444 000	UKRAINE GOVT 4.375% 20-27/01/2030	EUR	414 030	0.26
306 000	ROSSINI SARL 6.750% 18-30/10/2025	EUR	320 016	0.20	800 000	UKRAINE GOVT 6.750% 19-20/06/2026	EUR	871 900	0.55
349 000	SIG COMBIBLOC PU 2.125% 20-18/06/2025	EUR	368 789	0.23		<i>Macedonia</i>		<i>1 154 938</i>	<i>0.72</i>
259 000	SUMMER BC HOLDCO 5.750% 19-31/10/2026	EUR	270 634	0.17	250 000	MACEDONIA-C BOND 5.625% 16-26/07/2023	EUR	274 188	0.17
	<i>Germany</i>		<i>2 493 866</i>	<i>1.56</i>	800 000	N MACEDONIA BOND 3.675% 20-03/06/2026	EUR	880 750	0.55
295 000	CHEPLAPHARM ARZN 3.500% 20-11/02/2027	EUR	297 701	0.19		<i>Lithuania</i>		<i>1 054 563</i>	<i>0.67</i>
100 000	CT INVESTMENT 5.500% 21-15/04/2026	EUR	102 336	0.06	1 000 000	LITHUANIA 0.750% 20-06/05/2030	EUR	1 054 563	0.67
100 000	GRUENENTHAL GMBH 3.625% 21-15/11/2026	EUR	102 721	0.06		<i>Montenegro</i>		<i>910 346</i>	<i>0.57</i>
300 000	MAHLE GMBH 2.375% 21-14/05/2028	EUR	298 767	0.19	771 000	MONTENEGRO REP 2.550% 19-03/10/2029	EUR	698 863	0.44
304 000	NIDDA HEALTHCARE 3.500% 20-30/09/2024	EUR	301 386	0.19	210 000	MONTENEGRO REP 3.375% 18-21/04/2025	EUR	211 483	0.13
121 000	PEACH PROPERTY 4.375% 20-15/11/2025	EUR	126 877	0.08		<i>Armenia</i>		<i>829 376</i>	<i>0.52</i>
260 000	PLATIN 1426 GMBH 5.375% 17-15/06/2023	EUR	261 506	0.16	995 000	ARMENIA 3.950% 19-26/09/2029	USD	829 376	0.52
500 000	SCHAEFFLER AG 3.375% 20-12/10/2028	EUR	551 115	0.35		<i>Ireland</i>		<i>820 918</i>	<i>0.50</i>
134 000	VOLKSWAGEN LEAS 0.000% 21-12/07/2023	EUR	134 143	0.08	100 000	CCEP FINANCE IRE 0.000% 21-06/09/2025	EUR	100 016	0.06
100 000	VOLKSWAGEN LEAS 0.375% 21-20/07/2026	EUR	100 251	0.06	100 000	FCA BANK IE 0.125% 20-16/11/2023	EUR	100 291	0.06
106 000	VOLKSWAGEN LEAS 2.625% 14-15/01/2024	EUR	113 178	0.07	100 000	HAMMERSON IRLND 1.750% 21-03/06/2027	EUR	100 087	0.06
100 000	ZF FINANCE GMBH 2.750% 20-25/05/2027	EUR	103 885	0.07	400 000	RUSSIAN RAIL 2.200% 19-23/05/2027	EUR	420 200	0.26
	<i>Turkey</i>		<i>2 255 461</i>	<i>1.43</i>	100 000	RYANAIR DAC 0.875% 21-25/05/2026	EUR	100 324	0.06
370 000	TURKEY GOVT BOND 10.500% 17-11/08/2027	TRY	26 756	0.02		<i>Kazakhstan</i>		<i>814 962</i>	<i>0.51</i>
8 580 000	TURKEY GOVT BOND 10.700% 17-17/08/2022	TRY	774 303	0.49	319 000	KAZAKHSTAN 2.375% 18-09/11/2028	EUR	357 041	0.22
3 190 000	TURKEY GOVT BOND 11.000% 17-24/02/2027	TRY	238 882	0.15	244 000	KAZMUNAYGAS NAT 4.750% 17-19/04/2027	USD	234 852	0.15
					200 000	KAZMUNAYGAS NAT 6.375% 18-24/10/2048	USD	223 069	0.14

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Europe Multi-Asset Income

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Denmark</i>		<i>736 608</i>	<i>0.46</i>		<i>The Netherlands</i>		<i>2 011 389</i>	<i>1.26</i>
584 000	TELE DANMARK 5.625% 11-23/02/2023	GBP	736 608	0.46	200 000	ABERTIS FINANCE 20-31/12/2060 FRN	EUR	206 702	0.13
	<i>Latvia</i>		<i>491 617</i>	<i>0.31</i>	300 000	ABERTIS FINANCE 21-31/12/2061 FRN	EUR	297 093	0.19
350 000	REP OF LATVIA 2.250% 17-15/02/2047	EUR	491 617	0.31	100 000	IBERDROLA INTL 19-31/12/2049 FRN	EUR	108 672	0.07
	<i>Austria</i>		<i>473 660</i>	<i>0.30</i>	100 000	IBERDROLA INTL 21-31/12/2061 FRN	EUR	100 867	0.06
366 000	SAPPI PAPIER HOL 3.125% 19-15/04/2026	EUR	366 869	0.23	110 000	IPD 3 BV 20-01/12/2025 FRN	EUR	111 588	0.07
100 000	UNIQA INSURANCE 1.375% 20-09/07/2030	EUR	106 791	0.07	200 000	REPSOL INTL FIN 20-31/12/2060 FRN	EUR	219 803	0.14
	<i>Sweden</i>		<i>429 987</i>	<i>0.27</i>	100 000	TELEFONICA EUROP 16-31/12/2049 FRN	EUR	102 301	0.06
100 000	VERISURE HOLDING 3.875% 20-15/07/2026	EUR	102 175	0.06	100 000	TELEFONICA EUROP 21-31/12/2061 FRN	EUR	97 639	0.06
300 000	VOLVO CAR AB 2.500% 20-07/10/2027	EUR	327 812	0.21	261 000	UNITED GROUP 19-15/05/2025 FRN	EUR	260 347	0.16
	<i>Japan</i>		<i>208 448</i>	<i>0.13</i>	100 000	VOLKSWAGEN INTFN 20-31/12/2060 FRN	EUR	107 931	0.07
100 000	NISSAN MOTOR CO 2.652% 20-17/03/2026	EUR	108 927	0.07	400 000	WINTERSHALL FIN 21-20/07/2169 FRN	EUR	398 446	0.25
100 000	NTT FINANCE 0.342% 21-03/03/2030	EUR	99 521	0.06		<i>France</i>		<i>1 960 828</i>	<i>1.21</i>
	<i>Morocco</i>		<i>176 109</i>	<i>0.11</i>	100 000	ARKEMA 20-31/12/2060 FRN	EUR	100 643	0.06
188 000	MOROCCO KINGDOM 1.500% 19-27/11/2031	EUR	176 109	0.11	100 000	AXA SA 21-07/10/2041 FRN	EUR	99 774	0.06
	<i>Belgium</i>		<i>159 977</i>	<i>0.10</i>	100 000	CREDIT AGRICOLE ASSURANCES 18-29/01/2048 FRN	EUR	106 907	0.07
143 000	AB INBEV SA/NV 2.125% 20-02/12/2027	EUR	159 977	0.10	100 000	ELEC DE FRANCE 14-22/07/2049 FRN	GBP	132 175	0.08
	<i>Mexico</i>		<i>135 265</i>	<i>0.09</i>	400 000	ELEC DE FRANCE 20-31/12/2060 FRN	EUR	417 567	0.26
130 000	AMERICA MOVIL SA 1.500% 16-10/03/2024	EUR	135 265	0.09	400 000	ELEC DE FRANCE 21-31/12/2061 FRN	EUR	401 944	0.25
	<i>Jersey Island</i>		<i>128 027</i>	<i>0.08</i>	100 000	ENGIE 20-31/12/2060 FRN	EUR	100 219	0.06
106 000	AA BOND CO LTD 6.500% 21-31/01/2026	GBP	128 027	0.08	100 000	MUTUELLE ASSUR 21-21/06/2052 FRN	EUR	100 813	0.06
	<i>Canada</i>		<i>105 373</i>	<i>0.07</i>	100 000	ORANGE 20-15/10/2169 FRN	EUR	102 055	0.06
102 000	PANTHER BF AGG 2 4.375% 19-15/05/2026	EUR	105 373	0.07	100 000	SOCIETE GENERALE 21-12/06/2029 FRN	EUR	97 714	0.06
	<i>Cyprus</i>		<i>97 611</i>	<i>0.06</i>	100 000	TOTAL SE 21-31/12/2061 FRN	EUR	99 962	0.06
100 000	AROUNDTOWN SA 0.000% 20-16/07/2026	EUR	97 611	0.06	200 000	VEOLIA ENVRNMT 20-20/04/2169 FRN	EUR	201 055	0.13
	<b>Convertible bonds</b>		<b>389 913</b>	<b>0.24</b>		<i>Spain</i>		<i>609 113</i>	<i>0.38</i>
	<i>France</i>		<i>196 301</i>	<i>0.12</i>	400 000	BANCO SABADELL 17-31/12/2049	EUR	410 593	0.26
3 718	ELIS SA 0.000% 17-06/10/2023 CV FLAT	EUR	115 611	0.07	100 000	BANCO SABADELL 21-16/06/2028 FRN	EUR	98 475	0.06
1 746	MAISONS DU M 0.125% 17-06/12/23 CV FLAT	EUR	80 690	0.05	100 000	CAIXABANK 20-18/11/2026 FRN	EUR	100 045	0.06
	<i>United Kingdom</i>		<i>193 612</i>	<i>0.12</i>		<i>Sweden</i>		<i>454 369</i>	<i>0.28</i>
200 000	INTL CONSOLIDATED 0.625% 15-17/11/2022 CV	EUR	193 612	0.12	100 000	NORDEA BANK AB 21-18/08/2031 FRN	EUR	99 717	0.06
	<b>Floating rate bonds</b>		<b>8 508 690</b>	<b>5.28</b>	141 000	SAMHALLSBYGG 20-31/12/2060 FRN	EUR	140 945	0.09
	<i>Italy</i>		<i>2 139 833</i>	<i>1.34</i>	210 000	VERISURE HOLDING 20-15/04/2025 FRN	EUR	213 707	0.13
100 000	ASSICURAZIONI GENERALI 15-27/10/2047 FRN	EUR	123 151	0.08		<i>Luxembourg</i>		<i>271 862</i>	<i>0.17</i>
280 000	BANCO BPM SPA 21-31/12/2061 FRN	EUR	306 171	0.19	270 000	SES 21-31/12/2061 FRN	EUR	271 862	0.17
100 000	CEDACRI MERGECO 21-15/05/2028 FRN	EUR	100 554	0.06		<i>United Kingdom</i>		<i>250 132</i>	<i>0.15</i>
100 000	ENEL SPA 21-31/12/2061 FRN	EUR	98 717	0.06	100 000	BARCLAYS PLC 21-12/05/2032 FRN	EUR	100 787	0.06
100 000	ENI SPA 20-31/12/2060 FRN	EUR	104 931	0.07	120 000	MARKS & SPENCER 19-10/07/2027 FRN	GBP	149 345	0.09
200 000	ENI SPA 21-31/12/2061 FRN	EUR	201 084	0.13		<i>Ireland</i>		<i>199 609</i>	<i>0.12</i>
100 000	FABRIC BC SPA 18-30/11/2024 FRN	EUR	100 019	0.06	100 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	100 203	0.06
260 000	FABRIC BC SPA 20-31/08/2026 FRN	EUR	260 217	0.16	100 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	99 406	0.06
180 000	GUALA CLOSURES 18-15/04/2024 FRN	EUR	179 933	0.11		<i>United States of America</i>		<i>197 739</i>	<i>0.12</i>
250 000	INTESA SANPAOLO 20-31/12/2060 FRN	EUR	248 904	0.16	100 000	JPMORGAN CHASE 21-17/02/2033 FRN	EUR	97 451	0.06
200 000	UNICREDIT SPA 17-31/12/2049 FRN	EUR	211 841	0.13	100 000	MORGAN STANLEY 21-29/10/2027 FRN	EUR	100 288	0.06
200 000	UNICREDIT SPA 20-15/01/2032 FRN	EUR	204 311	0.13		<i>Switzerland</i>		<i>113 915</i>	<i>0.07</i>
					100 000	ZURICH INSURANCE 16-01/10/2046 FRN	EUR	113 915	0.07
						<i>Germany</i>		<i>101 345</i>	<i>0.06</i>
					100 000	DEUTSCHE BANK AG 21-17/02/2032 FRN	EUR	101 345	0.06
						<i>Denmark</i>		<i>100 021</i>	<i>0.06</i>
					100 000	DANSKE BANK A/S 21-09/06/2029 FRN	EUR	100 021	0.06

# BNP PARIBAS FUNDS SICAV Europe Multi-Asset Income

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Norway</i>		98 535	0.06
100 000	DNB BANK ASA 21-23/02/2029 FRN	EUR	98 535	0.06
	Other transferable securities		98 986	0.06
	<b>Shares</b>		<b>95 319</b>	<b>0.06</b>
	<i>Russia</i>		95 319	0.06
136 291	MAGNITOGORSK IRON & STEEL WORKS PJSC	RUB	95 319	0.06
	<b>Warrants, Rights</b>		<b>3 667</b>	<b>0.00</b>
3 108	ACS ACTIVIDADES DE CONST RTS 06/07/2021	EUR	3 667	0.00
	Shares/Units in investment funds		12 551 607	7.95
	<i>Luxembourg</i>		5 013 797	3.18
2 270.19	ALPHA UCITS SICAV FAIR OAKS DYNAMIC CREDIT FUND - E EUR	EUR	2 501 863	1.59
1 705.03	BNP PARIBAS FLEXI ABS OPP XCA	EUR	2 511 934	1.59
	<i>United Kingdom</i>		4 336 992	2.74
3 348 104.00	SEQUOIA ECONOMIC INFRASTRUCTURE INCOME FUND LIMITED - ORD NPV	GBP	4 336 992	2.74
	<i>Ireland</i>		3 200 818	2.03
22 222.00	SOURCE PHYSICAL GOLD P - ETC	USD	3 200 818	2.03
	<b>Total securities portfolio</b>		<b>140 438 350</b>	<b>88.45</b>

# BNP PARIBAS FUNDS SICAV Europe Real Estate Securities

## Securities portfolio at 30/06/2021

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				
<b>Shares</b>			<b>266 262 102</b>	<b>99.08</b>
<i>United Kingdom</i>				
319 715	BIG YELLOW GROUP PLC	GBP	4 867 698	1.81
2 652 253	GRAINGER PLC	GBP	8 805 313	3.28
1 178 142	GREAT PORTLAND ESTATES PLC	GBP	9 737 221	3.62
1 303 985	LAND SECURITIES GROUP PLC	GBP	10 259 322	3.82
1 748 860	SEGRO PLC	GBP	22 297 481	8.30
837 842	UNITE GROUP PLC	GBP	10 482 175	3.90
<i>Germany</i>				
91 948	ALSTRIA OFFICE REIT AG	EUR	1 433 469	0.53
241 678	DEUTSCHE WOHNEN AG - BR	EUR	12 465 751	4.64
137 206	LEG IMMOBILIEN AG	EUR	16 663 669	6.20
452 267	VONOVIA SE	EUR	24 612 369	9.16
<i>Sweden</i>				
89 176	CATENA AB	SEK	4 028 835	1.50
687 453	FABEGE AB	SEK	9 306 576	3.46
510 596	HUFVUDSTADEN AB - A	SEK	7 325 155	2.73
553 210	KUNGSLEDEN AB	SEK	5 651 011	2.10
295 554	PANDOX AB - W/I	SEK	4 149 762	1.54
2 166 378	SAMHALLSBYGGNADSBOLAGET I N O	SEK	7 659 861	2.85
<i>Belgium</i>				
101 405	AEDIFICA	EUR	11 286 377	4.20
42 052	COFINIMMO	EUR	5 399 477	2.01
100 064	SHURGARD SELF STORAGE SA	EUR	4 072 605	1.52
255 207	WAREHOUSES DE PAUW SCA	EUR	8 217 665	3.06
<i>France</i>				
99 743	GECCINA SA	EUR	12 886 796	4.80
425 984	KLEPIERRE	EUR	9 256 632	3.44
<i>Spain</i>				
1 002 452	INMOBILIARIA COLONIAL SOCIMI	EUR	8 535 879	3.18
994 552	MERLIN PROPERTIES SOCIMI SA	EUR	8 688 406	3.23
<i>The Netherlands</i>				
6 903	NSI NV	EUR	224 693	0.08
148 145	UNIBAIL-RODAMCO-WESTFIELD	EUR	10 813 104	4.02
<i>Cyprus</i>				
1 524 676	AROUNDTOWN SA	EUR	10 032 368	3.73
<i>Switzerland</i>				
77 220	PSP SWISS PROPERTY AG - REG	CHF	8 277 094	3.08
<i>Norway</i>				
250 367	ENTRA ASA	NOK	4 828 291	1.80
<i>Austria</i>				
113 714	CA IMMOBILIEN ANLAGEN AG	EUR	3 997 047	1.49
<b>Total securities portfolio</b>			<b>266 262 102</b>	<b>99.08</b>

# BNP PARIBAS FUNDS SICAV Europe Small Cap

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Shares</b>					<b>1 281 301 147 98.33</b>				
<i>United Kingdom</i>					<i>350 599 761 26.88</i>				
237 925	ASOS PLC	GBP	13 746 963	1.05	501 953	ALSTRIA OFFICE REIT AG	EUR	7 825 447	0.60
5 855 917	AVAST PLC	GBP	33 411 709	2.56	485 148	CANCOM SE	EUR	24 742 548	1.90
609 917	BELLWAY PLC	GBP	23 019 757	1.77	81 176	CTS EVENTIM AG + CO KGAA	EUR	4 277 975	0.33
8 465 564	BOOHOO.COM PLC	GBP	30 609 949	2.35	419 031	JENOPTIK AG	EUR	9 662 855	0.74
1 129 654	BRITVIC PLC	GBP	12 330 197	0.95	108 551	LEG IMMOBILIEN AG	EUR	13 183 519	1.01
1 613 861	COUNTRYSIDE PROPERTIES PLC	GBP	8 884 742	0.68	321 475	STROEER SE & CO KGAA	EUR	21 715 636	1.67
3 369 794	DS SMITH PLC	GBP	16 404 414	1.26	14 865	ZOOPLUS AG	EUR	4 061 118	0.31
380 351	FEVERTREE DRINKS PLC	GBP	11 400 118	0.87	<i>The Netherlands</i>				
727 763	GREGGS PLC	GBP	21 999 476	1.69	600 277	AALBERTS INDUSTRIES NV	EUR	27 204 554	2.09
2 915 901	HOMESERVE SHS	GBP	32 455 512	2.49	1 054 641	ASR NEDERLAND NV	EUR	34 370 750	2.64
2 549 732	HOWDEN JOINERY GROUP PLC	GBP	24 254 309	1.86	283 043	CORBION NV	EUR	13 642 673	1.05
3 405 343	IG GROUP HOLDINGS PLC	GBP	33 599 226	2.58	<i>Ireland</i>				
3 521 483	LEARNING TECHNOLOGIES GROUP	GBP	7 716 127	0.59	1 392 417	GLANBIA PLC	EUR	19 062 189	1.46
1 426 252	MICHAEL PAGE INTERNATIONAL	GBP	9 287 377	0.71	1 431 433	GRAFTON GROUP PLC - UTS	GBP	19 125 792	1.47
3 206 108	NATIONAL EXPRESS GROUP PLC	GBP	9 956 880	0.76	5 390 692	GREENCORE GROUP PLC	GBP	7 887 133	0.61
3 028 251	PETS AT HOME GROUP PLC	GBP	16 085 765	1.23	659 760	KEYWORDS STUDIOS PLC	GBP	19 136 844	1.47
2 550 705	PHOENIX GROUP HOLDINGS PLC	GBP	20 097 814	1.54	<i>Finland</i>				
5 099 949	RESTAURANT GROUP PLC	GBP	7 616 209	0.58	723 163	HUHTAMAKI OYJ	EUR	28 890 362	2.22
945 881	WH SMITH PLC	GBP	17 723 217	1.36	668 130	METSA BOARD OYJ	EUR	5 796 028	0.44
<i>Sweden</i>					<i>46 273 964 3.55</i>				
756 488	AAK AB	SEK	14 306 291	1.10	434 969	TIETO OYJ	EUR	11 587 574	0.89
514 699	AF POYRY AB	SEK	14 290 992	1.10	<i>Austria</i>				
949 126	AXFOOD AB	SEK	22 151 264	1.70	372 686	BAWAG GROUP AG	EUR	16 726 148	1.28
925 945	CASTELLUM AB	SEK	19 884 719	1.53	370 430	S&T AG	EUR	7 149 299	0.55
1 379 629	ELEKTA AB - B	SEK	16 867 876	1.29	624 000	WIENERBERGER AG	EUR	20 280 000	1.56
1 138 360	FABEGE AB	SEK	15 410 849	1.18	<i>Denmark</i>				
465 647	GETINGE AB - B	SEK	14 820 632	1.14	288 483	DFDS A/S	DKK	13 725 370	1.05
2 021 751	HEXPOL AB	SEK	21 070 704	1.62	214 212	ROYAL UNIBREW	DKK	23 010 596	1.77
1 083 330	LOOMIS AB	SEK	28 594 699	2.19	<i>Luxembourg</i>				
1 305 026	PEAB AB	SEK	13 600 991	1.04	1 128 461	GRAND CITY PROPERTIES	EUR	25 706 342	1.97
760 350	SWEDISH ORPHAN BIOVITRUM AB	SEK	11 699 134	0.90	<i>Spain</i>				
862 701	TELE2 AB - B	SEK	9 918 254	0.76	1 331 287	APPLUS SERVICES SA	EUR	10 969 805	0.84
<i>Italy</i>					<i>20 621 033 1.58</i>				
19 093 284	A2A SPA	EUR	32 916 822	2.53	288 527	FLUIDRA SA	EUR	9 651 228	0.74
1 103 425	BANCA GENERALI S.P.A.	EUR	39 701 232	3.06	<i>Norway</i>				
1 696 881	BREMBO SPA	EUR	18 122 689	1.39	1 663 898	STOREBRAND ASA	NOK	12 717 816	0.98
9 748 799	IREN SPA	EUR	23 455 610	1.80	<i>United Arab Emirates</i>				
<i>Switzerland</i>					<i>5 0.00</i>				
153 861	CEMBRA MONEY BANK AG	CHF	14 555 178	1.12	422 910	NMC HEALTH PLC	GBP	5	0.00
14 422	FISCHER (GEORG) - REG	CHF	18 063 680	1.39	<i>Shares/Units in investment funds</i>				
213 753	HELVETIA HOLDING AG-REG	CHF	19 401 955	1.49	<i>22 589 024 1.73</i>				
20 531	SIEGFRIED HOLDING AG - REG	CHF	16 247 621	1.25	<i>Luxembourg</i>				
598 785	SIG COMBIBLOC GROUP AG	CHF	13 732 398	1.05	188 799.14	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP	EUR	22 589 024	1.73
203 650	SULZER AG - REG	CHF	23 742 447	1.82	<b>Total securities portfolio</b>				
<i>France</i>					<b>1 303 890 171 100.06</b>				
704 317	KORIAN	EUR	21 932 431	1.68					
45 029	ORPEA	EUR	4 829 360	0.37					
510 476	PLASTIC OMNIUM	EUR	13 445 938	1.03					
736 537	REXEL SA	EUR	12 992 513	1.00					
58 982	S.O.I.T.E.C.	EUR	10 964 754	0.84					
121 887	SOLUTIONS 30 SE	EUR	710 601	0.05					
127 303	SOPRA STERIA GROUP	EUR	20 648 547	1.58					
541 835	SPIE SA - WI	EUR	10 511 599	0.81					

# BNP PARIBAS FUNDS SICAV Europe Small Cap Convertible

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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				273 617 930	90.88					
<b>Convertible bonds</b>				<b>273 617 930</b>	<b>90.88</b>					
<i>France</i>				<i>80 148 345</i>	<i>26.62</i>					
4 500 000	BIGBEN INTERACT 1.125% 21-19/02/2026 CV	EUR	3 973 635	1.32	7 900 000	GRAND CITY PROPERTIES 0.250% 16-02/03/2022 CV	EUR	8 138 975	2.70	
60 598	ENGIE 0.000% 21-02/06/2024 CV	EUR	4 992 184	1.66	7 700 000	KLOECKNER & CO 2.000% 16-08/09/2023 CV	EUR	8 318 772	2.76	
1 588 879	FIGEAC AERO 1.125% 17-18/10/2022 CV FLAT	EUR	1 348 570	0.45	<i>Jersey Island</i>					
81 000	FNAC DART SA 0.250% 21-23/03/2027 CV FLAT	EUR	6 599 880	2.19	3 700 000	DERWENT CAP 3 1.500% 19-23/06/2025 CV	GBP	4 333 799	1.44	
196 967	KORIAN SA 2.500% 17-31/12/2049 CV FLAT	EUR	8 330 128	2.77	5 498 000	PHP FIN JERS 2.875% 19-15/07/2025 CV	GBP	7 411 172	2.46	
10 679 357	MAISONS DU MONDE 0.125% 17-06/12/23 CV FLAT	EUR	10 117 585	3.36	<i>Italy</i>					
37 000	NEOEN SAS 2.000% 20-02/06/2025 CV FLAT	EUR	1 976 910	0.66	6 100 000	FALCK RENEWABLES 0.000% 20-23/09/2023 CV	EUR	6 215 412	2.06	
153 435	NEXITY 0.875% 21-19/04/2028 CV FLAT	EUR	8 965 207	2.98	3 400 000	PRYSMIAN SPA 0.000% 17-17/01/2022 CV	EUR	3 417 816	1.14	
5 000 000	ORPAR 0.000% 17-20/06/2024 CV	EUR	6 176 300	2.05	<i>Norway</i>					
48 037	SEB SA 0.000% 16-17/11/2021 CV	EUR	8 766 945	2.91	1 600 000	BORR DRILLING 3.875% 18-23/06/2025 CV	USD	530 431	0.18	
5 777 191	SOITEC 0.000% 18-28/06/2023 CV	EUR	10 260 473	3.40	10 000 000	BW OFFSHORE LTD 2.500% 19-12/11/2024 CV	USD	7 673 497	2.55	
272 400	VOLTALIA SA 1.000% 21-13/01/2025 CV FLAT	EUR	8 640 528	2.87	<i>Mauritius</i>					
<i>The Netherlands</i>				<i>32 589 596</i>	<i>10.82</i>	7 000 000	HTA GROUP LTD 2.875% 21-18/03/2027 CV	USD	6 342 603	2.11
1 500 000	BASIC-FIT NV 1.500% 21-17/06/2028 CV	EUR	1 505 160	0.50	<i>Belgium</i>					
5 900 000	BE SEMICONDUCTOR INDUSTRIES 0.500% 17-06/12/2024 CV	EUR	8 844 159	2.94	800 000	BIOCARTIS NV 4.000% 19-09/05/2024 CV	EUR	636 784	0.21	
2 000 000	CAPITAL STAGE FI 17-31/12/2049 CV FRN	EUR	4 509 780	1.50	2 715 600	COFINIMMO 0.188% 16-15/09/2021 FLAT	EUR	2 742 756	0.91	
7 400 000	JUST EAT TAKEA 1.250% 20-30/04/2026 CV	EUR	7 528 316	2.50	2 500 000	MITHRA PHARMA 4.250% 20-17/12/2025 CV	EUR	2 709 300	0.90	
2 700 000	PHARMING NV 3.000% 20-21/01/2025 CV	EUR	2 293 461	0.76	<i>Finland</i>					
3 700 000	SHOP APOTHEKE 0.000% 21-21/01/2028 CV	EUR	3 868 276	1.28	2 900 000	OUTOKUMPU OYJ 5.000% 20-09/07/2025 CV	EUR	5 121 951	1.70	
1 690 000	ZUR ROSE FINANCE 2.750% 20-31/03/2025 CV	CHF	4 040 444	1.34	<i>Denmark</i>					
<i>Germany</i>				<i>27 151 914</i>	<i>9.02</i>	3 600 000	GN STORE NORD 0.000% 19-21/05/2024 CV	EUR	4 556 736	1.51
90 000	ADLER REAL ESTATE 2.500% 16-19/07/2021 CV FLAT	EUR	1 223 640	0.41	<i>United Kingdom</i>					
7 200 000	ADO PROPERTIES 1.250% 18-23/11/2023 CV	EUR	7 047 576	2.34	2 100 000	TRAINLINE PLC 1.000% 21-14/01/2026 CV	GBP	2 060 566	0.68	
200 000	ARCANDOR AG 8.875% 08-31/12/2099 CV DFLT	EUR	20	0.00	Shares/Units in investment funds					
7 000 000	DUERR AG 0.750% 20-15/01/2026 CV	EUR	8 004 640	2.66	<i>France</i>					
5 300 000	HELLOFRESH SE 0.750% 20-13/05/2025 CV	EUR	9 239 967	3.07	81.00	BNP PARIBAS CASH INVEST - I - CAP	EUR	4 544 756	1.51	
1 900 000	MORPHOSYS AG 0.625% 20-16/10/2025 CV	EUR	1 636 071	0.54	4 534.88	BNP PARIBAS CASH INVEST - PRIVILEGE - CAP	EUR	10 229 425	3.39	
<i>Spain</i>				<i>24 138 321</i>	<i>8.03</i>	<b>Total securities portfolio</b>				
8 500 000	ALMIRALL SA 0.250% 18-14/12/2021 CV	EUR	8 476 540	2.82	<b>288 392 111</b>			<b>95.78</b>		
5 800 000	CRITERIA CAIXA 0.000% 21-22/06/2025 CV	EUR	5 961 588	1.98						
8 500 000	ENCE ENERGIA Y CELULOSA 1.250% 18-05/03/2023 CV	EUR	8 298 975	2.76						
1 400 000	INDRA SISTEMAS S 1.250% 16-07/10/2023	EUR	1 401 218	0.47						
<i>Switzerland</i>				<i>22 368 062</i>	<i>7.43</i>					
4 770 000	BASILEA PHARM 3.250% 20-28/07/2027 CV	CHF	4 645 115	1.54						
9 000 000	CEMBRA MONEY BAN 0.000% 19-09/07/2026 CV	CHF	8 447 373	2.81						
7 165 000	IMPLENIA 0.500% 15-30/06/2022 CV	CHF	6 375 229	2.12						
3 150 000	SWISS PRIME SITE 0.325% 18-16/01/2025 CV	CHF	2 900 345	0.96						
<i>Austria</i>				<i>17 011 122</i>	<i>5.65</i>					
8 000 000	AMS AG 0.875% 17-28/09/2022 CV	USD	6 559 002	2.18						
3 400 000	DO & CO AG 1.750% 21-28/01/2026 CV	EUR	3 891 776	1.29						
6 200 000	IMMOFINANZ 1.500% 17-24/01/2024	EUR	6 560 344	2.18						



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Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
	<b>Shares</b>		<b>4 275 450</b>	<b>9.48</b>					
<i>United States of America</i>					<i>United Kingdom</i>				
46	ADOBE SYSTEMS INC	USD	22 716	0.05	330	ADMIRAL GROUP PLC	GBP	12 086	0.03
215	AGILENT TECHNOLOGIES INC	USD	26 798	0.06	50	ASTRAZENECA PLC	GBP	5 057	0.01
31	AUTOMATIC DATA PROCESSING	USD	5 192	0.01	585	BUNZL PLC	GBP	16 280	0.04
362	BAXTER INTERNATIONAL INC	USD	24 573	0.05	265	CRODA INTERNATIONAL PLC	GBP	22 745	0.05
90	BECTON DICKINSON AND CO	USD	18 456	0.04	1 558	GLAXOSMITHKLINE PLC	GBP	25 761	0.06
340	BLACK KNIGHT INC	USD	22 357	0.05	674	HALMA PLC	GBP	21 136	0.05
111	BRISTOL-MYERS SQUIBB CO	USD	6 254	0.01	7 821	NATIONAL GRID PLC	GBP	83 890	0.19
156	BROADRIDGE FINANCIAL SOLUTIONS	USD	21 249	0.05	761	RELX PLC	GBP	17 012	0.04
515	CISCO SYSTEMS INC	USD	23 016	0.05	434	RIO TINTO LTD	AUD	34 721	0.08
218	CITRIX SYSTEMS INC	USD	21 557	0.05	2 472	SAGE GROUP PLC/THE	GBP	19 702	0.04
792	COLGATE-PALMOLIVE CO	USD	54 329	0.12	883	SEGRO PLC	GBP	11 258	0.02
87	DANAHER CORP	USD	19 687	0.04	3 000	SEVERN TRENT PLC	GBP	87 402	0.19
140	DOLLAR GENERAL CORP	USD	25 546	0.06	101	SPIRAX-SARCO ENGINEERING PLC	GBP	16 019	0.04
1 382	HORMEL FOODS CORP	USD	55 646	0.12	27 540	WM MORRISON SUPERMARKETS	GBP	79 144	0.18
114	IHS MARKIT LTD	USD	10 830	0.02	<i>Australia</i>				
123	INTERCONTINENTAL EXCHANGE INC	USD	12 311	0.03	235	ASX LTD	AUD	11 560	0.03
48	INTL BUSINESS MACHINES CORP	USD	5 933	0.01	11 769	AURIZON HOLDINGS LTD	AUD	27 687	0.06
73	JACK HENRY & ASSOCIATES INC	USD	10 065	0.02	72 751	AUSNET SERVICES	AUD	80 588	0.18
185	JOHNSON & JOHNSON	USD	25 699	0.06	1 130	BHP BILLITON LTD	AUD	34 760	0.08
391	MERCK & CO INC	USD	25 641	0.06	3 238	BRAMBLES LTD	AUD	23 456	0.05
100	MICROSOFT CORP	USD	22 843	0.05	284	COMMONWEALTH BANK OF AUSTRALIA	AUD	17 945	0.04
316	ORACLE CORP	USD	20 742	0.05	156	CSL LTD	AUD	28 163	0.06
41	ORGANON & CO	USD	1 046	0.00	1 718	DEXUS	AUD	11 602	0.03
772	PFIZER INC	USD	25 492	0.06	2 085	ENDEAVOUR GROUP LTD/AUSTRALI	AUD	8 302	0.02
167	REPUBLIC SERVICES INC	USD	15 492	0.03	5 687	MEDIBANK PRIVATE LTD	AUD	11 383	0.03
49	ROPER TECHNOLOGIES INC	USD	19 428	0.04	4 733	ORICA LTD	AUD	39 745	0.09
132	TEXAS INSTRUMENTS INC	USD	21 405	0.05	1 105	SONIC HEALTHCARE LTD	AUD	26 866	0.06
92	TYLER TECHNOLOGIES INC	USD	35 094	0.08	2 928	SUNCORP GROUP LTD	AUD	20 588	0.05
114	VERISIGN INC	USD	21 888	0.05	656	WESFARMERS LTD	AUD	24 539	0.05
1 260	VERIZON COMMUNICATIONS INC	USD	59 531	0.13	2 085	WOOLWORTHS GROUP LTD	AUD	50 335	0.11
111	VISA INC - A	USD	21 886	0.05	<i>Switzerland</i>				
<i>Canada</i>					148	BANQUE CANTONALE VAUDOIS-REG	CHF	11 219	0.02
257	BANK OF MONTREAL	CAD	22 237	0.05	29	BARRY CALLEBAUT AG - REG	CHF	56 878	0.13
327	BANK OF NOVA SCOTIA	CAD	17 952	0.04	186	GARMIN LTD	USD	22 686	0.05
1 773	BCE INC	CAD	73 806	0.16	27	GEBERIT AG - REG	CHF	17 094	0.04
470	CAN APARTMENT PROP REAL ESTATE	CAD	18 602	0.04	6	GIVAUDAN - REG	CHF	23 552	0.05
145	CAN IMPERIAL BANK OF COMMERCE	CAD	13 933	0.03	37	KUEHNE & NAGEL INTL AG - REG	CHF	10 686	0.02
177	CANADIAN NATL RAILWAY CO	CAD	15 764	0.03	545	NESTLE SA - REG	CHF	57 284	0.13
243	CANADIAN PACIFIC RAILWAY LTD	CAD	15 773	0.03	340	NOVARTIS AG - REG	CHF	26 153	0.06
282	CGI INC	CAD	21 583	0.05	81	ROCHE HOLDING AG-BR	CHF	27 768	0.06
496	DOLLARAMA INC	CAD	19 164	0.04	38	SCHINDLER HOLDING AG - REG	CHF	9 373	0.02
510	GREAT-WEST LIFECO INC	CAD	12 787	0.03	6	SGS SA - REG	CHF	15 621	0.03
4 111	HYDRO ONE LTD	CAD	83 872	0.19	98	SIKA AG - REG	CHF	27 043	0.06
103	INTACT FINANCIAL CORP	CAD	11 812	0.03	135	SWISS PRIME SITE - REG	CHF	11 305	0.02
1 101	LOBLAW COMPANIES LTD	CAD	57 198	0.13	127	SWISSCOM AG - REG	CHF	61 194	0.14
1 074	METRO INC	CAD	43 465	0.10	83	ZURICH INSURANCE GROUP AG	CHF	28 106	0.06
536	OPEN TEXT CORP	CAD	22 977	0.05	<i>Japan</i>				
2 625	QUEBECOR INC -CL B	CAD	59 096	0.13	500	BANDAI NAMCO HOLDINGS INC	JPY	29 193	0.06
138	ROYAL BANK OF CANADA	CAD	11 802	0.03	600	BRIDGESTONE CORP	JPY	22 992	0.05
3 681	TELUS CORP	CAD	69 685	0.15	500	CANON INC	JPY	9 507	0.02
127	TMX GROUP LTD	CAD	11 324	0.03	800	FUJIFILM HOLDINGS CORP	JPY	49 916	0.11
217	TOROMONT INDUSTRIES LTD	CAD	15 959	0.04	100	HAMAMATSU PHOTONICS KK	JPY	5 079	0.01
198	TORONTO DOMINION BANK	CAD	11 713	0.03	600	MCDONALDS HOLDINGS CO JAPAN	JPY	22 315	0.05
					700	MITSUBISHI CORP	JPY	16 087	0.04
					100	NITORI HOLDINGS CO LTD	JPY	14 937	0.03
					200	ORIENTAL LAND CO LTD	JPY	24 034	0.05
					300	RINNAI CORP	JPY	24 069	0.05
					300	SECOM CO LTD	JPY	19 233	0.04



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Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 300	SEKISUI HOUSE LTD	JPY	22 492	0.05					
400	SOHGO SECURITY SERVICES CO	JPY	15 365	0.03					
300	TOYOTA MOTOR CORP	JPY	22 177	0.05					
2 000	USS CO LTD	JPY	29 412	0.07					
	<i>Hong Kong</i>		<i>284 806</i>	<i>0.64</i>					
2 500	CK HUTCHISON HOLDINGS LTD	HKD	16 412	0.04					
700	HANG SENG BANK LTD	HKD	11 781	0.03					
83 000	HK ELECTRIC INVESTMENTS -SS	HKD	70 921	0.16					
53 000	HKT TRUST AND HKT LTD	HKD	60 873	0.13					
2 800	HONGKONG LAND HOLDINGS LTD	USD	11 245	0.02					
2 000	JANUS HENDERSON LAND DEVELOPMENT	HKD	7 987	0.02					
1 100	LINK REIT	HKD	8 985	0.02					
3 500	MTR CORP	HKD	16 431	0.04					
15 500	POWER ASSETS HOLDINGS LTD	HKD	80 171	0.18					
	<i>France</i>		<i>194 497</i>	<i>0.42</i>					
242	AIR LIQUIDE SA	EUR	35 734	0.08					
892	BUREAU VERITAS SA	EUR	23 799	0.05					
64	DASSAULT SYSTEMES SA	EUR	13 088	0.03					
215	ESSILORLUXOTTICA	EUR	33 463	0.07					
14	HERMES INTERNATIONAL	EUR	17 199	0.04					
28	LVMH	EUR	18 516	0.04					
280	SANOFI AVENTIS	EUR	24 741	0.05					
202	THOMSON REUTERS CORP	CAD	16 937	0.04					
389	VIVENDI	EUR	11 020	0.02					
	<i>The Netherlands</i>		<i>173 177</i>	<i>0.38</i>					
100	FERRARI NV	EUR	17 400	0.04					
213	KONINKLIJKE DSM NV	EUR	33 526	0.07					
122	KONINKLIJKE PHILIPS NV	EUR	5 098	0.01					
2 612	VOPAK	EUR	100 040	0.22					
202	WOLTERS KLUWER	EUR	17 113	0.04					
	<i>Norway</i>		<i>156 501</i>	<i>0.35</i>					
749	GIENSIDIGE FORSIKRING ASA	NOK	13 931	0.03					
5 789	ORKLA ASA	NOK	49 750	0.11					
4 123	TELENOR ASA	NOK	58 624	0.13					
770	YARA INTERNATIONAL ASA	NOK	34 196	0.08					
	<i>Germany</i>		<i>150 596</i>	<i>0.33</i>					
181	DEUTSCHE BOERSE AG	EUR	26 643	0.06					
1 477	DEUTSCHE TELEKOM AG - REG	EUR	26 308	0.06					
156	LEG IMMOBILIEN AG	EUR	18 946	0.04					
165	MERCK KGAA	EUR	26 681	0.06					
310	SYMRISE AG	EUR	36 425	0.08					
286	VONOVIA SE	EUR	15 593	0.03					
	<i>Singapore</i>		<i>105 113</i>	<i>0.23</i>					
1 700	KEPPEL CORP LTD	SGD	5 841	0.01					
1 500	OVERSEA-CHINESE BANKING CORP	SGD	11 257	0.02					
1 800	SINGAPORE EXCHANGE LTD	SGD	12 633	0.03					
39 100	SINGAPORE TELECOMMUNICATIONS	SGD	56 236	0.12					
700	UNITED OVERSEAS BANK LTD	SGD	11 352	0.03					
1 700	UOL GROUP LTD	SGD	7 794	0.02					
	<i>Denmark</i>		<i>103 420</i>	<i>0.23</i>					
189	COLOPLAST - B	DKK	26 153	0.06					
413	NOVO NORDISK A/S - B	DKK	29 180	0.06					
564	NOVOZYMES A/S - B	DKK	35 852	0.08					
591	TRYG A/S	DKK	12 235	0.03					
	<i>Israel</i>		<i>44 624</i>	<i>0.10</i>					
2 005	BANK HAPOALIM BM	ILS	13 573	0.03					
2 095	BANK LEUMI LE-ISRAEL	ILS	13 424	0.03					
180	CHECK POINT SOFTWARE TECHNOLOGIE	USD	17 627	0.04					
	<i>Italy</i>		<i>36 005</i>	<i>0.08</i>					
747	RECORDATI SPA	EUR	36 005	0.08					
	<i>Belgium</i>		<i>30 849</i>	<i>0.07</i>					
327	GROUPE BRUXELLES LAMBERT SA	EUR	30 849	0.07					
	<i>Ireland</i>		<i>22 124</i>	<i>0.05</i>					
89	ACCENTURE PLC - A	USD	22 124	0.05					
	<i>Finland</i>		<i>20 113</i>	<i>0.04</i>					
150	KONE OYJ - B	EUR	10 320	0.02					
307	UPM-KYMMENE OYJ	EUR	9 793	0.02					
	<i>Sweden</i>		<i>17 917</i>	<i>0.04</i>					
596	INVESTOR AB-B SHS	SEK	11 592	0.03					
1 689	TELIA CO AB	SEK	6 325	0.01					
	<b>Bonds</b>		<b>34 383 249</b>	<b>76.02</b>					
	<i>United States of America</i>		<i>13 712 003</i>	<i>30.31</i>					
485 000	ABBOTT IL FIN 0.875% 18-27/09/2023	EUR	497 007	1.10					
374 000	AT&T INC 2.400% 14-15/03/2024	EUR	396 805	0.88					
600 000	AT&T INC 3.900% 14-11/03/2024	USD	545 415	1.21					
751 000	BANK OF AMER CRP 4.125% 14-22/01/2024	USD	689 830	1.52					
337 000	BERRY GLOBAL ESC 5.625% 19-15/07/2027	USD	300 598	0.66					
447 000	CALPINE CORP 5.250% 16-01/06/2026	USD	387 766	0.86					
589 000	CARDINAL HEALTH 2.616% 17-15/06/2022	USD	506 273	1.12					
600 000	CELANESE US HLDS 3.500% 19-08/05/2024	USD	540 848	1.20					
345 000	CENTENE CORP 5.375% 20-15/08/2026	USD	304 688	0.67					
139 000	CVS HEALTH CORP 3.700% 18-09/03/2023	USD	123 417	0.27					
462 000	DARLING INGREDIE 5.250% 19-15/04/2027	USD	409 056	0.90					
589 000	DIAMOND 1 FIN/DI 7.125% 16-15/06/2024	USD	509 434	1.13					
665 000	EBAY INC 3.450% 14-01/08/2024	USD	602 416	1.33					
398 000	FLUOR CORP 1.750% 16-21/03/2023	EUR	405 169	0.90					
313 000	GAP INC/THE 8.875% 20-15/05/2027	USD	305 425	0.68					
333 000	HAT HOLDINGS I 6.000% 20-15/04/2025	USD	297 296	0.66					
833 000	HP ENTERPRISE 1.450% 20-01/04/2024	USD	714 182	1.57					
471 000	JP MORGAN CHASE 1.500% 15-27/01/2025	EUR	496 437	1.10					
388 000	KELLOGG CO 1.000% 16-17/05/2024	EUR	399 751	0.88					
339 000	MASONITE INTL 5.375% 19-01/02/2028	USD	304 311	0.67					
599 000	MICROCHIP TECH 0.972% 20-15/02/2024	USD	504 702	1.12					
343 000	MORGAN STANLEY 3.750% 13-25/02/2023	USD	304 793	0.67					
387 000	NASDAQ INC 1.750% 16-19/05/2023	EUR	398 841	0.88					
488 000	NATIONAL GRID NA INC 0.750% 18-08/08/2023	EUR	496 597	1.10					
342 000	ORACLE CORP 2.950% 17-15/11/2024	USD	307 212	0.68					
800 000	SIMON PROP GP LP 2.750% 12-01/02/2023	USD	695 353	1.53					
232 000	STANDARD INDS IN 5.000% 17-15/02/2027	USD	202 846	0.45					
482 000	SYSCO CORP 1.250% 16-23/06/2023	EUR	493 808	1.09					
753 000	TERRAFORM POWER 4.250% 17-31/01/2023	USD	653 493	1.45					
391 000	UGI INTL ENTERPR 3.250% 18-01/11/2025	EUR	399 107	0.88					
600 000	VMWARE INC 2.950% 17-21/08/2022	USD	519 127	1.15					

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## Securities portfolio at 30/06/2021

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<i>France</i>					<i>Belgium</i>				
575 000	BNP PARIBAS 1.000% 18-17/04/2024	EUR	8 371 785	18.51	400 000	KBC GROUP NV 0.750% 16-18/10/2023	EUR	409 081	0.90
547 000	BNP PARIBAS 3.800% 17-10/01/2024	USD	592 706	1.31	400 000			409 081	0.90
400 000	BPCE 2.875% 13-16/01/2024	EUR	494 685	1.09	<i>China</i>				
391 000	CARREFOUR SA 0.750% 16-26/04/2024	EUR	432 075	0.96	435 000	ALIBABA GROUP 3.600% 15-28/11/2024	USD	398 370	0.88
400 000	CRD MUTUEL ARKEA 1.375% 19-17/01/2025	EUR	399 793	0.88	<i>Finland</i>				
600 000	CROWN EUROPEAN 0.750% 19-15/02/2023	EUR	420 516	0.93	382 000	FORTUM OYJ 2.250% 12-06/09/2022	EUR	393 176	0.87
497 000	DANONE 2.589% 16-02/11/2023	USD	601 191	1.33				393 176	0.87
500 000	ELEC DE FRANCE 4.625% 09-11/09/2024	EUR	436 587	0.97	<b>Floating rate bonds</b>				
600 000	ELIS SA 1.875% 18-15/02/2023	EUR	575 462	1.27	<i>United States of America</i>				
483 000	FAURECIA 3.125% 19-15/06/2026	EUR	610 838	1.35	340 000	CITIGROUP INC 19-24/04/2025 FRN	USD	1 207 910	2.67
600 000	PERNOD RICARD SA 1.125% 20-07/04/2025	EUR	499 109	1.10	574 000	JPMORGAN CHASE 19-15/10/2025 FRN	USD	305 580	0.68
600 000	PUBLICIS GROUPE 0.500% 16-03/11/2023	EUR	626 112	1.38	392 000	MORGAN STANLEY 19-26/07/2024 FRN	EUR	504 147	1.11
642 000	RENAULT 1.000% 17-08/03/2023	EUR	608 463	1.35				398 183	0.88
488 000	REXEL SA 2.750% 19-15/06/2026	EUR	646 230	1.43	<b>Shares/Units in investment funds</b>				
400 000	SOCIETE GENERALE 1.250% 19-15/02/2024	EUR	500 491	1.11	<i>France</i>				
500 000	VIVENDI SA 1.125% 16-24/11/2023	EUR	413 581	0.91	41.30	BNP PARIBAS MOIS ISR - I - CAP	EUR	4 539 643	10.02
<i>The Netherlands</i>					<i>France</i>				
486 000	BMW FINANCE NV 1.250% 14-05/09/2022	EUR	4 847 260	10.73	38.51	T Q FI HIGH VOL PARTS SUPER X	EUR	942 091	2.07
700 000	COOPERATIEVE RAB 3.875% 18-26/09/2023	USD	495 406	1.10	<b>Total securities portfolio</b>				
567 000	DEUTSCHE TEL FIN 2.485% 16-19/09/2023	USD	634 196	1.40				3 597 552	7.95
468 000	HEINEKEN NV 1.625% 20-30/03/2025	EUR	497 241	1.10	<b>44 406 252 98.19</b>				
686 000	HEINEKEN NV 2.750% 12-01/04/2023	USD	497 732	1.10					
400 000	NATURGY ENERGY GROUP F 1.375% 15-21/01/2025	EUR	599 945	1.33					
379 000	PHILIPS NV 1.375% 20-30/03/2025	EUR	419 983	0.93					
500 000	VONOVIA BV 0.875% 16-10/06/2022	EUR	398 192	0.88					
600 000	ZIGGO SECURED FINANCE 4.250% 16-15/01/2027	EUR	505 604	1.12					
345 000	ZIGGO SECURED FINANCE 5.500% 16-15/01/2027	USD	496 697	1.10					
<i>Luxembourg</i>					<i>United Kingdom</i>				
642 000	MILLICOM INTL 6.625% 18-15/10/2026	USD	1 286 470	2.83	487 000	BRITISH TELECOMM 1.125% 16-10/03/2023	EUR	515 484	1.14
900 000	SCHLUMBERGER INV 2.400% 12-01/08/2022	USD	770 986	1.69	293 000	FCE BANK PLC 1.615% 16-11/05/2023	EUR	497 803	1.10
<i>Ireland</i>					<i>Italy</i>				
479 000	FRESENIUS FIN IR 1.500% 17-30/01/2024	EUR	1 105 603	2.44	400 000	ENI SPA 4.000% 18-12/09/2023	USD	298 227	0.66
600 000	SHIRE ACQ INV IE 2.875% 16-23/09/2023	USD	497 803	1.10	386 000	TERNA S.P.A. 1.000% 18-23/07/2023	EUR	309 573	0.68
<i>Spain</i>					<i>Canada</i>				
400 000	ENI SPA 4.000% 18-12/09/2023	USD	1 026 282	2.27	600 000	BANK OF MONTREAL 3.300% 19-05/02/2024	USD	496 588	1.10
600 000	TELEFONICA EMIS 4.570% 13-27/04/2023	USD	529 694	1.17				541 921	1.20
<i>Sweden</i>					<i>Mexico</i>				
483 000	SCA HYGIENE AB 1.125% 17-27/03/2024	EUR	756 268	1.68	574 000	AMERICA MOVIL SA 3.125% 12-16/07/2022	USD	360 229	0.80
<i>Mexico</i>									
574 000	AMERICA MOVIL SA 3.125% 12-16/07/2022	USD	396 039	0.88					

# BNP PARIBAS FUNDS SICAV Flexible Opportunities

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds			18 429 820	96.51
<i>Luxembourg</i>			<i>11 663 781</i>	<i>61.09</i>
94.00	ALLIANZ GL ARTIF INT-WTH2EUR	EUR	259 750	1.36
113 447.00	BNP PARIBAS EASY ENERGY & METAL UCITS	USD	1 036 176	5.43
25 561.94	BNP PARIBAS FUNDS EMERGING MULTI-ASSET INCOME - X CAP	USD	2 920 903	15.29
374.00	BNP PARIBAS FUNDS ENERGY TRANSITION ICA	EUR	581 604	3.05
1 550.00	BNP PARIBAS FUNDS GLOBAL ENVIRONMENT - I CAP	EUR	510 973	2.68
17 885.64	BNP PARIBAS FUNDS SUSTAINABLE ENHANCED BOND 12M XCA	EUR	1 881 569	9.85
23 335.10	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - I CAP	EUR	2 338 375	12.25
25 721.00	LYX INV US 10Y INFL EXP-EUR	EUR	2 134 431	11.18
<i>France</i>			<i>4 506 227</i>	<i>23.59</i>
163.45	BNP PARIBAS MOIS ISR - I - CAP	EUR	3 728 695	19.52
10.00	OFI PRECIOUS METALS-XL	EUR	777 532	4.07
<i>Ireland</i>			<i>2 259 812</i>	<i>11.83</i>
101 294.00	ISHARES JPM ESG USD EM BD A	EUR	511 991	2.68
5 800.00	SOURCE NASDAQ BIOTECH UCITS	USD	258 674	1.35
25 486.00	SPDR BLOOMBERG BARCLAYS EMERGING MARKETS LOCAL BOND	EUR	1 489 147	7.80
<b>Total securities portfolio</b>			<b>18 429 820</b>	<b>96.51</b>

# BNP PARIBAS FUNDS SICAV Frontiers Equity

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Shares</b>									
<i>Canada</i>									
784 030	B2GOLD CORP	USD	3 300 766	5.06					
2 633 382	GRAN TIERRA ENERGY INC	CAD	1 956 482	3.00					
125 097	PAN AMERICAN SILVER CORP	USD	3 574 020	5.49					
116 450	SSR MINING INC	CAD	1 820 619	2.79					
<i>Indonesia</i>									
7 243 700	ACE HARDWARE INDONESIA	IDR	624 804	0.96					
1 376 700	BANK CENTRAL ASIA TBK PT	IDR	2 862 888	4.39					
143 599	TELEKOMUNIKASI INDONESIA - ADR	USD	3 111 790	4.77					
<i>Egypt</i>									
1 357 137	COMMERCIAL INTERNATIONAL BANK-GDR REG	USD	4 458 194	6.84					
<i>Vietnam</i>									
244 160	SAIGON BEER ALCOHOL BEVERAGE	VND	1 794 018	2.75					
474 064	VIETNAM DAIRY PRODUCTS JSC	VND	1 861 704	2.85					
<i>Kenya</i>									
9 143 204	SAFARICOM PLC	KES	3 512 380	5.39					
<i>Bermuda</i>									
218 274	GEOPARK LTD	USD	2 761 166	4.23					
<i>Thailand</i>									
5 271 800	THAI BEVERAGE PCL	SGD	2 649 660	4.06					
<i>Peru</i>									
21 656	CREDICORP LTD	USD	2 622 758	4.02					
<i>Spain</i>									
128 978	BANCO SANTANDER CHILE - ADR	USD	2 562 793	3.93					
<i>Qatar</i>									
519 270	QATAR NATIONAL BANK	QAR	2 559 990	3.92					
<i>Poland</i>									
33 845	ALLEGRO.EU SA	PLN	583 371	0.89					
23 877	DINO POLSKA SA	PLN	1 755 485	2.69					
<i>Singapore</i>									
6 852	SEA LTD-ADR	USD	1 881 559	2.88					
<i>Philippines</i>									
4 562 400	WILCON DEPOT INC	PHP	1 881 497	2.88					
<i>Russia</i>									
203 966	FIX PRICE GROUP LTD-GDR REGS	USD	1 784 703	2.74					
<i>Malaysia</i>									
978 300	DIALOG GROUP BHD	MYR	681 106	1.04					
1 103 400	MR DIY GROUP M BHD	MYR	954 243	1.46					
<i>United Kingdom</i>									
38 377	ANTOFAGASTA PLC	GBP	761 040	1.17					
365 676	HELIOS TOWERS PLC	GBP	823 412	1.26					
<i>Argentina</i>									
869	MERCADOLIBRE INC	USD	1 353 720	2.08					
<i>Nigeria</i>									
19 381 403	GUARANTY TRUST BANK	NGN	1 349 607	2.07					
<i>Bangladesh</i>									
1 893 342	BRAC BANK LTD	BDT	1 104 913	1.69					
					<i>Hungary</i>				
16 467	WIZZ AIR HOLDINGS PLC	GBP	1 062 115	1.63					
					<i>Kazakhstan</i>				
34 048	NAC KAZATOMPROM JSC-GDR	USD	987 392	1.51					
					<i>Jersey Island</i>				
638 684	INTEGRATED DIAGNOSTICS HOLDI	USD	760 034	1.17					
					<i>South Africa</i>				
41 670	CLICKS GROUP LTD	ZAR	717 004	1.10					
					<i>Pakistan</i>				
913 402	MEEZAN BANK LTD	PKR	669 033	1.03					
					<b>Warrants, Rights</b>				
42 110	MERRILL LYNCH INTRNATNL & CO 16/12/2021	USD	1 237 613	1.90					
					Shares/Units in investment funds				
					<i>Luxembourg</i>				
14 159.18	BNP PARIBAS INSTICASH USD 1D SHORT TERM XCA	USD	1 856 356	2.85					
					<b>Total securities portfolio</b>				
					<b>64 238 235</b>				
					<b>98.49</b>				

# BNP PARIBAS FUNDS SICAV Germany Multi-Factor Equity

## Securities portfolio at 30/06/2021

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			69 420 792	96.86
<b>Shares</b>			<b>69 420 792</b>	<b>96.86</b>
<i>Germany</i>			<i>69 420 792</i>	<i>96.86</i>
9 532	ADIDAS AG	EUR	2 992 095	4.17
12 968	ALLIANZ SE - REG	EUR	2 727 170	3.81
41 627	BASF SE	EUR	2 765 698	3.86
29 739	BAYERISCHE MOTOREN WERKE AG	EUR	2 655 990	3.71
27 860	BEIERSDORF AG	EUR	2 834 755	3.96
36 518	BRENNTAG AG	EUR	2 863 742	4.00
4 597	CARL ZEISS MEDITEC AG - BR	EUR	749 081	1.05
48 769	COVESTRO AG	EUR	2 655 960	3.71
35 326	DAIMLER AG - REG	EUR	2 660 048	3.71
21 097	DEUTSCHE BOERSE AG	EUR	3 105 477	4.33
49 564	DEUTSCHE POST AG - REG	EUR	2 842 991	3.97
161 708	DEUTSCHE TELEKOM AG - REG	EUR	2 880 343	4.02
34 882	E.ON SE	EUR	340 239	0.47
79 883	EVONIK INDUSTRIES AG	EUR	2 259 091	3.15
62 690	FRESENIUS SE & CO KGAA	EUR	2 758 047	3.85
28 823	FUCHS PETROLUB SE - PREF	EUR	1 182 319	1.65
62 226	GEA GROUP AG	EUR	2 125 640	2.97
9 395	HANNOVER RUECK SE	EUR	1 325 635	1.85
29 816	HENKEL AG & CO KGAA VORZUG	EUR	2 654 817	3.70
10 474	INFINEON TECHNOLOGIES AG	EUR	354 231	0.49
13 891	KION GROUP AG	EUR	1 248 523	1.74
19 371	KNORR-BREMSE AG	EUR	1 878 987	2.62
12 402	LEG IMMOBILIEN AG	EUR	1 506 223	2.10
6 572	MERCK KGAA	EUR	1 062 692	1.48
11 394	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	2 631 444	3.67
24 661	SAP SE	EUR	2 930 713	4.09
5 683	SARTORIUS AG - VORZUG	EUR	2 494 837	3.48
20 785	SIEMENS AG - REG	EUR	2 777 292	3.88
3 586	SIEMENS HEALTHINEERS AG	EUR	185 827	0.26
25 827	SYMRISE AG	EUR	3 034 673	4.23
1 244 498	TELEFONICA DEUTSCHLAND HOLDING	EUR	2 769 008	3.86
18 334	VONOVIA SE	EUR	997 736	1.39
11 471	ZALANDO SE	EUR	1 169 468	1.63
<b>Total securities portfolio</b>			<b>69 420 792</b>	<b>96.86</b>

# BNP PARIBAS FUNDS SICAV Global Absolute Return Multi-Factor Bond

## Securities portfolio at 30/06/2021

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			2 507 145	19.99
<b>Bonds</b>			<b>2 507 145</b>	<b>19.99</b>
<i>United States of America</i>				
500 000	IBM CORP 0.500% 16-07/09/2021	EUR	500 826	3.99
500 000	TOYOTA MOTOR CRED 0.000% 17- 21/07/2021	EUR	500 084	3.99
<i>France</i>				
250 000	CRED AGRICOLE SA 4.500% 11- 29/09/2021	EUR	252 947	2.02
500 000	SOCIETE GENERALE 0.250% 18- 18/01/2022	EUR	501 941	4.00
<i>The Netherlands</i>				
500 000	DEUTSCHE TEL FIN 0.375% 17- 30/10/2021	EUR	501 255	4.00
<i>United Kingdom</i>				
250 000	UNILEVER NV 0.000% 17-31/07/2021	EUR	250 092	1.99
Money Market Instruments			8 517 154	67.89
<i>France</i>				
500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.000%	EUR	502 230	4.00
500 000	BANQUE PALATINE SA 0.000% 14/10/2021 NEUCP	EUR	500 769	3.99
500 000	BNP PARIBAS 0.000% 31/05/2022 NEUCP	EUR	502 473	4.01
500 000	BPCE SA 0.000% 21/04/2022 NEUCP	EUR	502 052	4.00
500 000	BPIFRANCE FINANCEMENT SA 0.000% 23/02/2022 N	EUR	501 719	4.00
500 000	CDC HABITAT 0.000% 01/09/2021 NEUCP	EUR	500 444	3.99
500 000	JYSKE BANK 0.000% 07/04/2022 NEUCP	EUR	502 013	4.00
500 000	KERING FINANCE 0.000% 08/11/2021 NEUCP	EUR	500 959	3.99
500 000	SCHNEIDER ELECTRIC SE 0.000% 09/07/2021 NEUC	EUR	500 056	3.99
500 000	SEB SA 0.000% 18/11/2021 NEUCP	EUR	500 984	3.99
<i>Spain</i>				
500 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.000% 29 22/09/2021	EUR	501 114	3.99
500 000	BANCO SANTANDER SA 0.000% 22/09/2021	EUR	500 635	3.99
500 000	CAIXABANK SA 0.000% 19/07/2021	EUR	500 131	3.99
<i>Belgium</i>				
500 000	BELFIUS BANK SA/NV 0.000% 15/07/2021	EUR	500 160	3.99
500 000	COFINIMMO SA 0.000% 15/07/2021	EUR	500 089	3.99
<i>Finland</i>				
500 000	NORDEA BANK ABP 0.000% 02/12/2021	EUR	501 158	3.99
<i>Sweden</i>				
500 000	SVENSKA HANDELSBANKEN AB 0.000% 23/07/2021	EUR	500 168	3.99
Shares/Units in investment funds			1 177 661	9.38
<i>France</i>				
51.62	BNP PARIBAS MOIS ISR - I - CAP	EUR	1 177 661	9.38
<b>Total securities portfolio</b>			<b>12 201 960</b>	<b>97.26</b>

# BNP PARIBAS FUNDS SICAV Global Bond Opportunities

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Bonds</b>			<b>311 151 725</b>	<b>72.56</b>					
<i>United States of America</i>									
650 000	ABBOTT LABORATORIES 4.900% 16-30/11/2046	USD	748 934	0.17	100 000	ENTERPRISE PRODU 4.850% 13-15/03/2044	USD	103 297	0.02
300 000	ABBVIE INC 1.375% 16-17/05/2024	EUR	311 288	0.07	100 000	EQUINIX INC 0.250% 21-15/03/2027	EUR	99 240	0.02
900 000	ABBVIE INC 4.250% 20-21/11/2049	USD	910 937	0.21	1 000 000	EQUINIX INC 2.150% 20-15/07/2030	USD	839 096	0.20
500 000	ABBVIE INC 4.875% 18-14/11/2048	USD	547 590	0.13	425 000	EXELON CORP 4.950% 16-15/06/2035	USD	440 194	0.10
100 000 000	AFLAC INC 2.108% 17-23/10/2047	JPY	792 709	0.18	190 000	FEDEX CORP 4.050% 18-15/02/2048	USD	184 416	0.04
600 000	AGILENT TECH INC 2.750% 19-15/09/2029	USD	530 935	0.12	500 000	FEDEX CORP 4.250% 20-15/05/2030	USD	491 392	0.11
150 000	AIR LEASE CORP 3.750% 19-01/06/2026	USD	138 419	0.03	340 000	FEDEX CORP 5.250% 20-15/05/2050	USD	388 480	0.09
160 000	AIR PROD & CHEM 0.500% 20-05/05/2028	EUR	162 953	0.04	43 708	FG G16742 2.500% 19-01/08/2032	USD	38 609	0.01
1 670 000	ALLISON TRANS 5.875% 19-01/06/2029	USD	1 546 042	0.36	20 973	FG G60104 5.500% 15-01/05/2041	USD	20 479	0.00
500 000	ALLY FINANCIAL 5.800% 20-01/05/2025	USD	490 189	0.11	9 401	FG G61843 5.000% 19-01/02/2042	USD	9 084	0.00
50 000	AMAZON.COM INC 4.050% 18-22/08/2047	USD	51 485	0.01	401 406	FG U99114 3.500% 14-01/02/2044	USD	365 504	0.09
500 000	AMER INTL GROUP 4.750% 18-01/04/2048	USD	536 636	0.13	830 000	FHMS K079 A2 3.926% 18-25/06/2028	USD	814 901	0.19
940 000	AON CORP 3.750% 19-02/05/2029	USD	892 145	0.21	27 091	FN 555880 5.500% 03-01/11/2033	USD	26 148	0.01
1 000 000	AT&T INC 2.750% 20-01/06/2031	USD	876 418	0.20	649 299	FN 762740 6.000% 03-01/11/2033	USD	649 179	0.15
300 000	AT&T INC 4.500% 16-09/03/2048	USD	297 567	0.07	210 859	FN AK6370 3.500% 12-01/04/2027	USD	191 671	0.04
900 000	BANK 2020-BN29 A4 1.997% 20-15/11/2053	USD	758 155	0.18	344 577	FN AL8571 5.500% 16-01/03/2040	USD	335 929	0.08
1 000 000	BECTON DICKINSON 2.823% 20-20/05/2030	USD	883 592	0.21	264 314	FN AL8867 5.000% 16-01/09/2041	USD	252 191	0.06
250 000	BECTON DICKINSON 3.794% 20-20/05/2050	USD	235 883	0.06	371 067	FN AO7245 3.500% 12-01/07/2027	USD	338 075	0.08
4 330 000	BLOOMIN BRANDS 5.125% 21-15/04/2029	USD	3 792 210	0.88	245 919	FN AP0203 3.500% 12-01/07/2027	USD	223 814	0.05
130 000	BOARDWALK PIPELI 4.450% 17-15/07/2027	USD	123 563	0.03	276 867	FN AS8989 5.000% 17-01/03/2047	USD	265 871	0.06
100 000	BOOKING HLDS INC 0.500% 21-08/03/2028	EUR	100 697	0.02	9 505	FN BJ4628 3.500% 18-01/03/2033	USD	8 690	0.00
300 000	BRISTOL-MYERS 4.550% 20-20/02/2048	USD	330 398	0.08	547 138	FN BK7624 4.500% 18-01/09/2048	USD	508 382	0.12
560 000	BROADCOM INC 3.750% 21-15/02/2051	USD	493 444	0.12	311 798	FN BM1099 3.000% 17-01/03/2032	USD	279 214	0.07
796 000	BROADCOM INC 4.110% 20-15/09/2028	USD	755 477	0.18	362 003	FN BM6605 3.500% 21-01/01/2038	USD	327 710	0.08
1 240 000	CENTRAL GARDEN 4.125% 20-15/10/2030	USD	1 067 185	0.25	28 722	FN CA0891 3.500% 17-01/12/2037	USD	26 431	0.01
1 250 000	CHARTER COMM OPT 2.800% 20-01/04/2031	USD	1 077 876	0.25	1 071 458	FN CA5308 3.500% 20-01/03/2050	USD	972 742	0.23
580 000	CHARTER COMM OPT 3.700% 20-01/04/2051	USD	486 481	0.11	381 784	FN CA7600 2.500% 20-01/11/2050	USD	333 503	0.08
250 000	COMCAST CORP 2.800% 20-15/01/2051	USD	204 377	0.05	98 000	FN CA8525 2.500% 20-01/12/2050	USD	85 607	0.02
250 000	CRH AMERICA FIN 3.400% 17-09/05/2027	USD	231 457	0.05	588 538	FN CB0333 2.500% 21-01/04/2036	USD	524 939	0.12
300 000	CROWN CASTLE INTL 3.800% 18-15/02/2028	USD	281 144	0.07	187 309	FN FM3759 4.500% 20-01/11/2038	USD	173 533	0.04
1 230 000	CSC HOLDINGS LLC 4.125% 20-01/12/2030	USD	1 035 631	0.24	1 322 853	FN FM3999 2.500% 20-01/08/2040	USD	1 166 728	0.27
750 000	CSX CORP 4.250% 18-15/03/2029	USD	735 058	0.17	896 485	FN FM4681 2.500% 20-01/11/2050	USD	787 434	0.18
470 000	CVS HEALTH CORP 5.050% 18-25/03/2048	USD	515 459	0.12	770 648	FN FM5044 2.000% 20-01/12/2050	USD	658 082	0.15
150 000	DELL INT / EMC 4.900% 21-01/10/2026	USD	145 699	0.03	293 146	FN FM6266 2.000% 21-01/03/2051	USD	250 648	0.06
750 000	DELL INT / EMC 6.020% 21-15/06/2026	USD	758 375	0.18	589 179	FN FM6267 2.000% 21-01/02/2051	USD	504 316	0.12
180 000	DIAMOND 1 FIN/DI 8.350% 21-15/07/2046	USD	248 924	0.06	587 874	FN FM6268 2.000% 21-01/02/2051	USD	503 093	0.12
1 010 000	DIGITAL REALTY 3.600% 19-01/07/2029	USD	947 503	0.22	394 442	FN FM6269 2.000% 21-01/02/2051	USD	337 052	0.08
380 000	DISCOVERY COMMUN 4.650% 20-15/05/2050	USD	376 112	0.09	589 832	FN FM6270 2.000% 21-01/03/2051	USD	503 938	0.12
655 000	DISCOVERY COMMUNICATIONS 3.950% 17-20/03/2028	USD	614 756	0.14	679 161	FN FM6271 2.500% 21-01/01/2051	USD	602 331	0.14
71 000	DOMINION RESOURCES 5.250% 03-01/08/2033	USD	74 981	0.02	869 455	FN FM6272 2.500% 21-01/02/2051	USD	768 024	0.18
700 000	DOMINION RESOURCES 6.300% 03-15/03/2033	USD	790 955	0.18	367 897	FN FM6647 3.000% 21-01/05/2047	USD	329 862	0.08
750 000	DOW CHEMICAL CO 2.100% 20-15/11/2030	USD	626 413	0.15	1 438 500	FN FM6650 3.000% 21-01/02/2047	USD	1 288 163	0.30
750 000	DUKE ENERGY COR 3.750% 16-01/09/2046	USD	674 758	0.16	827 508	FN FM6657 3.500% 21-01/11/2049	USD	753 612	0.18
30 000	DUKE ENERGY COR 4.200% 19-15/06/2049	USD	29 038	0.01	1 517 020	FN FM6694 3.500% 21-01/07/2047	USD	1 382 242	0.32
					694 208	FN FM6916 2.000% 21-01/04/2041	USD	598 398	0.14
					295 888	FN FM7114 2.000% 21-01/05/2036	USD	258 780	0.06
					501 589	FN FM7171 2.000% 21-01/05/2036	USD	439 083	0.10
					480 602	FN MA4232 2.000% 20-01/01/2041	USD	414 265	0.10
					199 493	FN MA4354 1.500% 21-01/06/2051	USD	165 156	0.04
					130 000	FNA 2019-M22 A2 2.522% 19-25/08/2029	USD	117 638	0.03
					5 291 208	FNR 2013-33 BI 3.000% 13-25/04/2033	USD	447 964	0.10
					4 604 264	FNR 2020-62 HI 2.000% 20-25/09/2050	USD	539 049	0.13
					4 303 320	FNR 2020-70 QI 2.500% 20-25/10/2050	USD	552 840	0.13
					4 139 755	FNR 2021-18 LI 2.000% 21-25/04/2051	USD	448 235	0.10
					3 469 677	FNR 2021-2 NI 2.000% 21-25/02/2051	USD	381 889	0.09
					2 114 895	FNS 413 C37 4.500% 12-25/11/2040	USD	280 565	0.07
					1 270 000	FORD MOTOR CRED 4.271% 20-09/01/2027	USD	1 147 380	0.27
					807 445	FR QB2743 3.000% 20-01/08/2050	USD	717 653	0.17
					294 756	FR QB8977 2.000% 21-01/03/2051	USD	251 869	0.06
					198 417	FR QB9079 2.000% 21-01/03/2051	USD	169 548	0.04

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS SICAV Global Bond Opportunities

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
199 171	FR QC0483 2.500% 21-01/04/2051	USD	173 984	0.04	575 000	MORGAN STANLEY 3.125% 14-05/08/2021	CAD	392 441	0.09
750 209	FR RA3722 2.500% 20-01/10/2050	USD	659 720	0.15	300 000	MOSAIC CO 5.625% 13-15/11/2043	USD	332 626	0.08
590 109	FR RA5098 2.000% 21-01/04/2051	USD	503 438	0.12	350 000	NEWELL BRANDS 4.200% 16-01/04/2026	USD	329 110	0.08
267 609	FR SB0217 3.000% 19-01/01/2033	USD	238 800	0.06	430 000	NEWELL RUBBERMAID 5.500% 16-01/04/2046	USD	460 397	0.11
952 040	FR ZT1449 3.000% 18-01/06/2038	USD	854 705	0.20	1 000 000	OMNICOM GROUP 2.450% 20-30/04/2030	USD	856 755	0.20
71 132	G2 3625 6.000% 04-20/10/2034	USD	70 255	0.02	750 000	ORACLE CORP 2.875% 21-25/03/2031	USD	658 077	0.15
1 493 946	G2 784472 3.500% 18-20/02/2048	USD	1 367 542	0.32	500 000	ORACLE CORP 3.600% 20-01/04/2050	USD	433 477	0.10
255 267	G2 785140 4.500% 20-20/02/2050	USD	235 078	0.05	2 320 000	ORGANON FIN 1 4.125% 21-30/04/2028	USD	1 996 131	0.47
549 646	G2 785201 3.500% 20-20/10/2050	USD	503 010	0.12	900 000	PRINCIPAL FINL 2.125% 20-15/06/2030	USD	756 764	0.18
295 186	G2 785402 3.000% 21-20/03/2051	USD	267 146	0.06	176 000	PROLOGIS EURO 0.375% 20-06/02/2028	EUR	177 179	0.04
734 809	G2 AD1744 3.000% 13-20/02/2043	USD	662 872	0.15	500 000	PROLOGIS LP 2.125% 20-15/10/2050	USD	360 003	0.08
1 672 915	G2 BS1728 4.000% 20-20/01/2050	USD	1 532 078	0.36	1 000 000	PRUDENTIAL FIN 3.700% 19-13/03/2051	USD	965 222	0.23
400 000	G2 CE1947 3.000% 21-20/06/2051	USD	359 075	0.08	690 000	REGENERON PHARM 1.750% 20-15/09/2030	USD	552 249	0.13
600 000	G2 MA7471 2.000% 21-20/07/2051	USD	515 471	0.12	500 000	REPUBLIC SVCS 1.750% 20-15/02/2032	USD	401 742	0.09
213 000	GEN MOTORS FIN 0.600% 21-20/05/2027	EUR	212 125	0.05	100 000	ROPER TECHNOLOGI 4.200% 18-15/09/2028	USD	96 952	0.02
400 000	GEN MOTORS FIN 5.100% 19-17/01/2024	USD	371 309	0.09	600 000	STEEL DYNAMICS 3.250% 20-15/01/2031	USD	544 526	0.13
500 000	GENERAL MOTORS C 6.125% 20-01/10/2025	USD	499 085	0.12	663 000	SYSCO CORP 5.950% 20-01/04/2030	USD	717 659	0.17
200 000	GENERAL MOTORS CO 5.200% 14-01/04/2045	USD	208 789	0.05	1 440 000	TERRAFORM POWER 5.000% 17-31/01/2028	USD	1 285 606	0.30
12 261	GN 670030 3.000% 15-15/07/2045	USD	10 844	0.00	1 425 000	T-MOBILE USA INC 3.875% 21-15/04/2030	USD	1 342 194	0.31
12 146	GN 719222 4.500% 10-15/07/2040	USD	11 642	0.00	258 000	TOYOTA MTR CRED 0.125% 21-05/11/2027	EUR	257 009	0.06
57 464	GN 723337 4.500% 09-15/09/2039	USD	54 877	0.01	1 230 000	UNION PAC CORP 3.250% 20-05/02/2050	USD	1 094 143	0.26
35 333	GN 781931 6.500% 05-15/05/2035	USD	35 668	0.01	30 000	UNITED PARCEL 4.250% 19-15/03/2049	USD	32 130	0.01
70 900	GN 784177 3.000% 16-15/05/2046	USD	64 222	0.01	250 000	US TREASURY N/B 1.250% 20-15/05/2050	USD	172 288	0.04
27 194	GN AI8393 3.500% 14-15/09/2044	USD	24 487	0.01	400 000	US TREASURY N/B 1.500% 19-30/09/2024	USD	347 942	0.08
287 094	GN BS8470 3.000% 20-15/07/2050	USD	258 770	0.06	700 000	US TREASURY N/B 1.500% 20-15/02/2030	USD	595 941	0.14
286 743	GN BS8482 3.000% 20-15/08/2050	USD	258 450	0.06	400 000	US TREASURY N/B 1.750% 19-15/11/2029	USD	348 022	0.08
1 000 000	GOLDMAN SACHS GP 2.600% 20-07/02/2030	USD	874 836	0.20	300 000	US TREASURY N/B 2.375% 19-15/11/2049	USD	269 554	0.06
2 490 000	H&E EQUIPMENT 3.875% 20-15/12/2028	USD	2 066 076	0.48	300 000	US TREASURY N/B 2.750% 18-30/04/2023	USD	264 653	0.06
1 000 000	HARTFORD FINL 2.800% 19-19/08/2029	USD	889 324	0.21	80 000	VALERO ENERGY 4.375% 16-15/12/2026	USD	76 483	0.02
470 000	HARTFORD FINL 3.600% 19-19/08/2049	USD	435 856	0.10	500 000	VENTAS REALTY LP 3.000% 19-15/01/2030	USD	440 844	0.10
970 000	HCA INC 4.500% 16-15/02/2027	USD	924 820	0.22	750 000	VERIZON COMM INC 1.750% 20-20/01/2031	USD	606 370	0.14
410 000	HCA INC 5.250% 19-15/06/2049	USD	441 108	0.10	350 000	VERIZON COMM INC 3.000% 20-20/11/2060	USD	276 113	0.06
1 410 000	HILLENBRAND INC 3.750% 21-01/03/2031	USD	1 182 315	0.28	250 000	VERIZON COMM INC 3.550% 21-22/03/2051	USD	225 356	0.05
150 000	HUNTSMAN INT LLC 4.500% 19-01/05/2029	USD	143 860	0.03	250 000	VERIZON COMMUNICATIONS INC 4.522% 15-15/09/2048	USD	260 504	0.06
500 000	IBM CORP 1.950% 20-15/05/2030	USD	420 773	0.10	500 000	VIRGINIA EL&PWR 4.000% 13-15/01/2043	USD	493 216	0.12
500 000	IBM CORP 2.950% 20-15/05/2050	USD	423 953	0.10	351 000	WALGREENS BOOTS 3.450% 16-01/06/2026	USD	321 993	0.08
10 730 000 000	INTERAMER DEV BK 7.875% 16-14/03/2023	IDR	654 823	0.15	500 000	WELLS FARGO & CO 3.900% 15-01/05/2045	USD	494 530	0.12
6 000 000	INTL FIN CORP 7.500% 18-18/01/2028	MXN	259 510	0.06	300 000	WELLS FARGO & CO 4.400% 16-14/06/2046	USD	305 173	0.07
266 000	INTL PAPER CO 4.350% 17-15/08/2048	USD	279 303	0.07	500 000	WELLTOWER INC 3.100% 19-15/01/2030	USD	449 012	0.10
500 000	KELLOGG CO 2.100% 20-01/06/2030	USD	423 669	0.10	500 000	WESTERN DIGITAL 4.750% 18-15/02/2026	USD	468 526	0.11
400 000	KEURIG DR PEPPER 3.200% 20-01/05/2030	USD	365 613	0.09	300 000	WHIRLPOOL CORP 4.500% 16-01/06/2046	USD	304 629	0.07
250 000	KEURIG DR PEPPER 3.350% 21-15/03/2051	USD	221 586	0.05	1 000 000	WRKCO INC 4.900% 19-15/03/2029	USD	1 011 796	0.24
640 000	KEURIG DR PEPPER 3.800% 20-01/05/2050	USD	608 051	0.14	<i>Japan</i>				
430 000	KRAFT HEINZ FOOD 4.375% 16-01/06/2046	USD	411 029	0.10	100 000 000	DEV BANK JAPAN 2.300% 06-19/03/2026	JPY	838 987	0.20
400 000	LEAR CORP 3.800% 17-15/09/2027	USD	371 779	0.09	325 450 000	JAPAN GOVT 10-YR 0.100% 16-20/09/2026	JPY	2 497 412	0.58
94 000	LIBERTY MUTUAL 4.250% 13-15/06/2023	USD	84 778	0.02	663 150 000	JAPAN GOVT 10-YR 0.400% 15-20/06/2025	JPY	5 141 900	1.21
1 250 000	LOWES COS INC 4.500% 20-15/04/2030	USD	1 246 494	0.29	629 150 000	JAPAN GOVT 10-YR 0.400% 15-20/09/2025	JPY	4 883 455	1.15
120 000	MACYS RETAIL HLD 2.875% 12-15/02/2023	USD	102 304	0.02					
500 000	MARRIOTT INTL 3.500% 20-15/10/2032	USD	447 953	0.10					
1 580 000	MATTEL INC 3.750% 21-01/04/2029	USD	1 385 614	0.32					
300 000	MCCORMICK 1.850% 21-15/02/2031	USD	244 722	0.06					
500 000	MCDONALDS CORP 3.625% 19-01/09/2049	USD	467 102	0.11					
380 000	MCDONALDS CORP 4.200% 20-01/04/2050	USD	387 883	0.09					
750 000	MICRON TECH 4.663% 19-15/02/2030	USD	736 177	0.17					

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# BNP PARIBAS FUNDS SICAV Global Bond Opportunities

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
200 000 000	JAPAN GOVT 10-YR 0.600% 14-20/06/2024	JPY	1 551 837	0.36	200 000	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	236 132	0.06
244 000 000	JAPAN GOVT 10-YR 0.800% 13-20/06/2023	JPY	1 887 171	0.44	120 000	BELGIUM GOVERNMENT 2.150% 16-22/06/2066	EUR	167 858	0.04
124 750 000	JAPAN GOVT 20-YR 0.400% 16-20/03/2036	JPY	967 959	0.23	150 000	BELGIUM OLO 31 5.500% 98-28/03/2028	EUR	210 033	0.05
189 150 000	JAPAN GOVT 20-YR 0.500% 18-20/03/2038	JPY	1 476 708	0.34	300 000	BELGIUM OLO 44 5.000% 04-28/03/2035	EUR	491 619	0.11
55 000 000	JAPAN GOVT 20-YR 1.500% 14-20/06/2034	JPY	488 253	0.11	14 100 000	EUROPEAN UNION 0.000% 21-02/06/2028	EUR	14 295 307	3.34
480 600 000	JAPAN GOVT 30-YR 0.800% 16-20/03/2046	JPY	3 846 574	0.90		<i>Italy</i>		<i>10 958 457</i>	<i>2.55</i>
551 800 000	JAPAN GOVT 30-YR 0.800% 17-20/12/2047	JPY	4 385 182	1.03	100 000	AEROPORTI ROMA 1.625% 20-02/02/2029	EUR	105 126	0.02
428 250 000	JAPAN GOVT 30-YR 2.000% 10-20/09/2040	JPY	4 196 470	0.99	243 000	ASSICURAZIONI 1.713% 21-30/06/2032	EUR	242 939	0.06
236 900 000	JAPAN GOVT 30-YR 2.200% 11-20/03/2041	JPY	2 394 719	0.56	500 000	ASSICURAZIONI 2.429% 20-14/07/2031	EUR	537 527	0.13
20 000 000	JAPAN GOVT 30-YR 2.300% 07-20/12/2036	JPY	198 339	0.05	167 000	ATLANTIA SPA 1.875% 21-12/02/2028	EUR	171 523	0.04
225 100 000	JAPAN GOVT 40-YR 0.900% 17-20/03/2057	JPY	1 798 094	0.42	300 000	INTESA SANPAOLO 0.625% 21-24/02/2026	EUR	299 455	0.07
15 000 000	JAPAN GOVT 5-YR 0.100% 18-20/03/2023	JPY	114 376	0.03	800 000	INTESA SANPAOLO 1.750% 19-04/07/2029	EUR	856 324	0.20
119 000	NTT FINANCE 0.342% 21-03/03/2030	EUR	118 430	0.03	200 000	ITALY BTPS 0.650% 16-15/10/2023	EUR	204 298	0.05
825 000	TAKEDA PHARM 2.050% 20-31/03/2030	USD	689 964	0.16	1 672 000	ITALY BTPS 1.500% 21-30/04/2045	EUR	1 624 097	0.38
1 650 000	TAKEDA PHARM 3.175% 20-09/07/2050	USD	1 406 112	0.33	839 000	ITALY BTPS 2.500% 14-01/12/2024	EUR	914 107	0.21
	<i>Greece</i>		<i>25 032 376</i>	<i>5.86</i>	880 000	ITALY BTPS 2.950% 18-01/09/2038	EUR	1 089 669	0.25
18 049 000	HELLENIC REP 0.000% 21-12/02/2026	EUR	18 011 957	4.21	500 000	ITALY BTPS 3.850% 19-01/09/2049	EUR	728 195	0.17
7 069 000	HELLENIC REP 0.750% 21-18/06/2031	EUR	7 020 419	1.65	210 000	ITALY BTPS 5.000% 07-01/08/2039	EUR	330 322	0.08
	<i>United Kingdom</i>		<i>18 515 251</i>	<i>4.31</i>	180 000	ITALY BTPS 5.000% 09-01/09/2040	EUR	285 694	0.07
209 000	ASTRAZENECA PLC 0.375% 21-03/06/2029	EUR	208 843	0.05	130 000	ITALY BTPS 5.250% 98-01/11/2029	EUR	179 360	0.04
50 000	CENTRICA PLC 7.000% 08-19/09/2033	GBP	88 919	0.02	1 600 000	ITALY BTPS 9.000% 93-01/11/2023	EUR	1 946 704	0.45
665 000	CNH INDUSTRIAL N 3.850% 17-15/11/2027	USD	622 322	0.15	218 000	TELECOM ITALIA 1.625% 21-18/01/2029	EUR	214 271	0.05
127 000	GATWICK AIRPORT 4.375% 21-07/04/2026	GBP	149 463	0.03	100 000	TERNA SPA 1.000% 19-10/04/2026	EUR	104 379	0.02
50 000	GLAXOSMITHKLINE 6.375% 08-09/03/2039	GBP	96 533	0.02	300 000	UNICREDIT SPA 0.850% 21-19/01/2031	EUR	294 496	0.07
190 000	HEATHROW FNDG 1.125% 21-08/10/2030	EUR	187 926	0.04	800 000	UNICREDIT SPA 1.800% 20-20/01/2030	EUR	829 971	0.19
500 000	HEATHROW FNDG 1.500% 20-12/10/2025	EUR	521 342	0.12		<i>France</i>		<i>10 580 790</i>	<i>2.48</i>
41 000	HSBC HLDGS PLC 6.500% 06-02/05/2036	USD	47 663	0.01	200 000	ALSTOM S 0.000% 21-11/01/2029	EUR	194 270	0.05
50 000	HSBC HOLDINGS PLC 6.500% 09-20/05/2024	GBP	67 482	0.02	600 000	BPCE 1.375% 20-23/12/2026	GBP	708 161	0.17
211 000	STELLANTIS NV 0.625% 21-30/03/2027	EUR	211 821	0.05	100 000	BPCE 4.625% 13-18/07/2023	EUR	109 535	0.03
300 000	STELLANTIS NV 0.750% 21-18/01/2029	EUR	298 555	0.07	100 000	BPIFRANCE 0.125% 17-25/11/2023	EUR	101 424	0.02
225 000	TALKTALK TELECOM 3.875% 20-20/02/2025	GBP	258 021	0.06	100 000	CAISSE FR DE FINANCEMENT 3.000% 13-02/10/2028	EUR	122 439	0.03
50 000	THAMES WATER UTL 5.125% 06-28/09/2037	GBP	80 648	0.02	100 000	CAISSE NA REA MU 2.125% 19-16/09/2029	EUR	104 814	0.02
1 120 000	UK TREASURY 1.500% 16-22/07/2026	GBP	1 380 113	0.32	100 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	100 139	0.02
810 000	UK TREASURY 4.000% 09-22/01/2060	GBP	1 776 027	0.41	100 000	CIE FIN FONCIER 1.250% 17-15/11/2032	EUR	111 566	0.03
910 000	UK TREASURY 4.250% 05-07/12/2055	GBP	1 971 545	0.46	400 000	CRED AGRICOLE SA 0.125% 20-09/12/2027	EUR	392 632	0.09
670 000	UK TREASURY 4.250% 08-07/12/2049	GBP	1 348 726	0.31	100 000	DEXIA CRED LOCAL 1.250% 14-26/11/2024	EUR	105 324	0.02
60 000	UK TREASURY 4.250% 09-07/09/2039	GBP	105 620	0.02	50 000	ELEC DE FRANCE 6.250% 08-30/05/2028	GBP	76 138	0.02
1 000 000	UK TREASURY 4.750% 04-07/12/2038	GBP	1 838 348	0.43	200 000	ENGIE 1.750% 20-27/03/2028	EUR	219 742	0.05
130 000	UK TREASURY 4.750% 07-07/12/2030	GBP	207 020	0.05	2 130 000	FRANCE O.A.T. 0.000% 18-25/03/2024	EUR	2 165 550	0.51
2 000 000	UK TREASURY GILT 1.750% 16-07/09/2037	GBP	2 548 617	0.59	1 895 000	FRANCE O.A.T. 1.250% 16-25/05/2036	EUR	2 121 623	0.49
550 000	UK TSY GILT 1.250% 17-22/07/2027	GBP	671 526	0.16	220 000	FRANCE O.A.T. 1.500% 19-25/05/2050	EUR	255 433	0.06
1 850 000	UNITED KINGDOM G 3.500% 14-22/01/2045	GBP	3 159 600	0.74	440 000	FRANCE O.A.T. 3.250% 13-25/05/2045	EUR	685 243	0.16
122 000	VODAFONE GROUP 0.900% 19-24/11/2026	EUR	126 900	0.03	570 000	FRANCE O.A.T. 4.000% 05-25/04/2055	EUR	1 078 987	0.25
550 000	VODAFONE GROUP 4.250% 19-17/09/2050	USD	541 671	0.13	100 000	HOLDING DINFRA 0.625% 21-14/09/2028	EUR	99 063	0.02
	<i>Belgium</i>		<i>16 806 162</i>	<i>3.93</i>	100 000	KLEPI 0.625% 19-01/07/2030	EUR	499 438	0.12
310 000	BELGIAN 0.400% 20-22/06/2040	EUR	298 267	0.07	200 000	LA MONDIALE 2.125% 20-23/06/2031	EUR	209 605	0.05
350 000	BELGIUM GOVERNMENT 0.800% 18-22/06/2028	EUR	376 166	0.09	200 000	MUTUELLE ASSUR 0.625% 21-21/06/2027	EUR	198 776	0.05
180 000	BELGIUM GOVERNMENT 0320 4.250% 10-28/03/2041	EUR	302 258	0.07	100 000	PSA BANQUE FRANC 0.000% 21-22/01/2025	EUR	99 717	0.02
380 000	BELGIUM GOVERNMENT 1.250% 18-22/04/2033	EUR	428 522	0.10	100 000	SNCF MOBILITES 1.500% 17-02/02/2029	EUR	109 266	0.03

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# BNP PARIBAS FUNDS SICAV Global Bond Opportunities

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
400 000	SOCIETE GENERALE 0.125% 20-24/02/2026	EUR	401 333	0.09	306 000	DIGITAL INTREPID 0.625% 21-15/07/2031	EUR	295 169	0.07
100 000	UNIBAIL-RODAMCO 1.875% 18-15/01/2031	EUR	108 300	0.03	901 000	EASYJET FINCO 1.875% 21-03/03/2028	EUR	902 352	0.21
200 000	URW 0.625% 20-04/05/2027	EUR	202 272	0.05	200 000	ENEL FIN INTL NV 0.375% 19-17/06/2027	EUR	202 191	0.05
	<i>Spain</i>		<i>10 301 098</i>	<i>2.39</i>	124 000	EURONEXT NV 0.125% 21-17/05/2026	EUR	124 265	0.03
300 000	BANCO POPULAR ESPANOL 1.000% 15-07/04/2025	EUR	314 397	0.07	910 000	NETHERLANDS GOVERNMENT 2.500% 12-15/01/2033	EUR	1 179 023	0.27
100 000	CELLNEX FINANCE 0.750% 21-15/11/2026	EUR	99 136	0.02	130 000	NETHERLANDS GOVERNMENT 2.750% 14-15/01/2047	EUR	209 739	0.05
300 000	SPANISH GOVT 0.350% 18-30/07/2023	EUR	305 271	0.07	150 000	NETHERLANDS GOVERNMENT 3.750% 10-15/01/2042	EUR	257 355	0.06
400 000	SPANISH GOVT 1.400% 18-30/04/2028	EUR	437 084	0.10	150 000	NETHERLANDS GOVERNMENT 4.000% 05-15/01/2037	EUR	240 567	0.06
2 890 000	SPANISH GOVT 1.450% 19-30/04/2029	EUR	3 181 110	0.74	340 000	NETHERLANDS GOVT 0.500% 19-15/01/2040	EUR	358 516	0.08
3 590 000	SPANISH GOVT 1.600% 15-30/04/2025	EUR	3 862 804	0.91	1 000 000	UPJOHN INC 2.700% 20-22/06/2030	USD	853 269	0.20
150 000	SPANISH GOVT 2.350% 17-30/07/2033	EUR	180 303	0.04	360 000	UPJOHN INC 4.000% 20-22/06/2050	USD	321 201	0.07
330 000	SPANISH GOVT 2.700% 18-31/10/2048	EUR	433 376	0.10	200 000	VOLKSWAGEN INTFN 0.875% 20-22/09/2028	EUR	206 752	0.05
210 000	SPANISH GOVT 4.200% 05-31/01/2037	EUR	313 742	0.07		<i>South Korea</i>		<i>5 085 303</i>	<i>1.19</i>
360 000	SPANISH GOVT 5.150% 13-31/10/2044	EUR	650 790	0.15	967 530 000	KOREA TRSY BD 1.125% 19-10/09/2039 FLAT	KRW	609 627	0.14
478 000	SPANISH GOVT 5.400% 13-31/01/2023	EUR	523 085	0.12	659 120 000	KOREA TRSY BD 2.250% 15-10/06/2025 FLAT	KRW	505 190	0.12
	<i>Mexico</i>		<i>8 995 704</i>	<i>2.09</i>	1 177 500 000	KOREA TRSY BD 2.250% 15-10/12/2025	KRW	900 727	0.21
10 370 000	MEXICAN BONOS 10.000% 05-05/12/2024	MXN	490 859	0.11	1 444 390 000	KOREA TRSY BD 2.375% 18-10/09/2038 FLAT	KRW	1 115 202	0.26
2 300 000	MEXICAN BONOS 7.500% 07-03/06/2027	MXN	101 579	0.02	600 000 000	KOREA TRSY BD 2.375% 18-10/12/2028 FLAT	KRW	461 903	0.11
6 400 000	MEXICAN BONOS 7.750% 12-13/11/2042	MXN	278 285	0.06	230 600 000	KOREA TRSY BD 2.625% 15-10/09/2035 FLAT	KRW	182 808	0.04
2 400 000	MEXICAN BONOS 7.750% 14-23/11/2034	MXN	107 012	0.02	87 200 000	KOREA TRSY BD 2.625% 18-10/03/2048 FLAT	KRW	71 341	0.02
2 300 000	MEXICAN BONOS 8.500% 09-31/05/2029	MXN	107 074	0.02	692 700 000	KOREA TRSY BD 3.000% 14-10/09/2024 FLAT	KRW	546 690	0.13
6 350 000	PETROLEOS MEXICA 2.500% 17-21/08/2021	EUR	6 365 082	1.49	630 770 000	KOREA TRSY BD 4.000% 11-10/12/2031 FLAT	KRW	555 377	0.13
250 000	PETROLEOS MEXICA 4.875% 12-24/01/2022	USD	214 539	0.05	148 430 000	KOREA TRSY BD 4.750% 10-10/12/2030 FLAT	KRW	136 438	0.03
250 000	PETROLEOS MEXICA 5.350% 18-12/02/2028	USD	206 794	0.05		<i>Indonesia</i>		<i>3 491 766</i>	<i>0.80</i>
80 000	PETROLEOS MEXICA 6.500% 18-13/03/2027	USD	70 876	0.02	200 000	HUTAMA KARYA PER 3.750% 20-11/05/2030	USD	180 643	0.04
300 000	UNITED MEXICAN 4.750% 20-27/04/2032	USD	289 068	0.07	500 000	INDONESIA (REP) 2.850% 20-14/02/2030	USD	436 588	0.10
500 000	UNITED MEXICAN 5.000% 20-27/04/2051	USD	478 619	0.11	200 000	INDONESIA (REP) 4.450% 18-11/02/2024	USD	184 586	0.04
270 000	UNITED MEXICAN 6.050% 08-11/01/2040	USD	285 917	0.07	2 020 000 000	INDONESIA GOVT 10.000% 07-15/02/2028	IDR	141 260	0.03
	<i>Canada</i>		<i>7 012 436</i>	<i>1.62</i>	2 530 000 000	INDONESIA GOVT 10.250% 07-15/07/2027	IDR	177 440	0.04
100 000	ALBERTA PROVINCE 3.300% 15-01/12/2046	CAD	75 589	0.02	3 245 000 000	INDONESIA GOVT 10.500% 09-15/08/2030	IDR	237 022	0.06
125 000	BRIT COLUMBIA 3.300% 13-18/12/2023	CAD	90 621	0.02	5 818 000 000	INDONESIA GOVT 7.000% 11-15/05/2022	IDR	347 648	0.08
1 390 000	CANADA GOVT 2.750% 14-01/12/2048	CAD	1 135 493	0.26	3 770 000 000	INDONESIA GOVT 7.500% 16-15/08/2032	IDR	230 534	0.05
1 190 000	CANADA GOVT 3.500% 11-01/12/2045	CAD	1 083 009	0.25	2 800 000 000	INDONESIA GOVT 8.250% 15-15/05/2036	IDR	178 302	0.04
130 000	CANADA GOVT 5.000% 04-01/06/2037	CAD	130 494	0.03	3 780 000 000	INDONESIA GOVT 8.375% 19-15/04/2039	IDR	242 686	0.06
1 080 000	CANADA-GOVT 1.000% 16-01/06/2027	CAD	731 524	0.17	1 500 000 000	INDONESIA GOVT 9.500% 10-15/07/2031	IDR	104 242	0.02
970 000	CANADA-GOVT 2.000% 17-01/12/2051	CAD	684 436	0.16	700 000	PERTAMINA 4.300% 13-20/05/2023	USD	627 640	0.15
1 310 000	HUDBAY MINERALS 4.500% 21-01/04/2026	USD	1 112 103	0.26	500 000	PT PERTAMINA 2.300% 21-09/02/2031	USD	403 175	0.09
200 000	ONTARIO PROVINCE 4.650% 10-02/06/2041	CAD	182 136	0.04		<i>Ukraine</i>		<i>3 216 404</i>	<i>0.75</i>
200 000	QUEBEC PROVINCE 6.000% 98-01/10/2029	CAD	179 487	0.04	3 466 000	UKRAINE GOVT 7.750% 15-01/09/2027	USD	3 216 404	0.75
200 000	TECK COMINCO 6.125% 05-01/10/2035	USD	217 521	0.05		<i>Hong Kong</i>		<i>2 701 338</i>	<i>0.62</i>
1 255 000	TECK RESOURCES 6.250% 11-15/07/2041	USD	1 390 023	0.32	600 000	CN CINDA 2020 I 3.000% 20-18/03/2027	USD	488 434	0.11
	<i>Egypt</i>		<i>5 830 592</i>	<i>1.37</i>	900 000	CNAC HK FINBRID 3.875% 19-19/06/2029	USD	803 409	0.19
4 886 000	ARAB REP EGYPT 6.588% 18-21/02/2028	USD	4 350 029	1.02	1 000 000	CNAC HK FINBRID 4.125% 17-19/07/2027	USD	914 548	0.21
1 600 000	ARAB REP EGYPT 7.600% 19-01/03/2029	USD	1 480 563	0.35	250 000	HK GOVT BOND PRO 0.510% 20-23/10/2023	HKD	27 341	0.01
	<i>The Netherlands</i>		<i>5 623 580</i>	<i>1.31</i>	150 000	HK GOVT BOND PRO 1.680% 16-21/01/2026	HKD	17 026	0.00
150 000	BMW FINANCE NV 0.875% 16-16/08/2022	GBP	175 673	0.04	100 000	HK GOVT BOND PRO 1.970% 19-17/01/2029	HKD	11 603	0.00
50 000	DAIMLER INTL FIN 1.375% 19-26/06/2026	EUR	53 373	0.01					
100 000	DEUTSCHE BAHN FIN 1.125% 19-18/12/2028	EUR	107 548	0.03					
200 000	DEUTSCHE BAHN FIN 3.500% 17-27/09/2024	AUD	136 587	0.03					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Global Bond Opportunities

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
50 000	HK GOVT BOND PRO 2.020% 19-07/03/2034	HKD	5 810	0.00					
50 000	HK GOVT BOND PRO 2.130% 15-16/07/2030	HKD	5 873	0.00	1 000 000	<i>British Virgin Islands</i> HUARONG FINANCE 4.250% 17-07/11/2027	USD	586 053	0.14
200 000	HK GOVT BOND PRO 2.220% 14-07/08/2024	HKD	22 960	0.01	800 000	SINOPEC OVERSEAS 3.500% 16-03/05/2026	USD	736 065	0.17
700 000	HUARONG FIN 2019 3.375% 20-24/02/2030	USD	404 334	0.09		<i>Thailand</i>		1 315 890	0.30
	<i>Bahrain</i>		2 584 050	0.60	11 315 000	THAILAND GOVT 2.400% 18-17/12/2023	THB	309 604	0.07
2 730 000	BAHRAIN 7.000% 16-12/10/2028	USD	2 584 050	0.60	7 435 000	THAILAND GOVT 2.875% 16-17/06/2046	THB	201 353	0.05
	<i>Dominican Republic</i>		2 524 943	0.59	4 705 000	THAILAND GOVT 2.875% 18-17/12/2028	THB	136 242	0.03
2 644 000	REP OF DOMINICAN 6.000% 18-19/07/2028	USD	2 524 943	0.59	4 918 000	THAILAND GOVT 3.650% 10-20/06/2031	THB	150 302	0.04
	<i>Luxembourg</i>		2 430 049	0.56	6 200 000	THAILAND GOVT 3.775% 12-25/06/2032	THB	192 044	0.04
229 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	228 727	0.05	6 130 000	THAILAND GOVT 3.850% 10-12/12/2025	THB	182 405	0.04
800 000	EUROFINS SCIEN 0.875% 21-19/05/2031	EUR	792 497	0.18	4 300 000	THAILAND GOVT 4.000% 15-17/06/2066	THB	143 940	0.03
1 000 000	EUROPEAN INVT BK 1.500% 17-02/03/2027	SEK	104 077	0.02		<i>Poland</i>		1 244 915	0.28
750 000	INGERSOLL-RAND 3.800% 19-21/03/2029	USD	713 860	0.17	1 690 000	POLAND GOVT BOND 2.500% 18-25/04/2024	PLN	394 247	0.09
316 000	MEDTRONIC GLOBAL 1.125% 19-07/03/2027	EUR	333 314	0.08	1 075 000	POLAND GOVT BOND 2.750% 13-25/04/2028	PLN	258 219	0.06
261 000	NOVARTIS FINANCE 0.000% 20-23/09/2028	EUR	257 574	0.06	520 000	POLAND GOVT BOND 2.750% 19-25/10/2029	PLN	126 161	0.03
	<i>Germany</i>		2 424 084	0.57	50 000	REP OF POLAND 1.000% 19-07/03/2029	EUR	53 728	0.01
100 000	BUNDESREPUBLIK DEUTSCHLAND 1.250% 17-15/08/2048	EUR	126 166	0.03	50 000	REP OF POLAND 3.375% 12-09/07/2024	EUR	55 563	0.01
100 000	BUNDESREPUBLIK DEUTSCHLAND 4.250% 07-04/07/2039	EUR	176 220	0.04	390 000	REP OF POLAND 4.000% 14-22/01/2024	USD	356 997	0.08
670 000	BUNDESREPUBLIK DEUTSCHLAND 4.750% 08-04/07/2040	EUR	1 269 074	0.30		<i>Jersey Island</i>		1 166 788	0.27
228 000	DAIMLER AG 0.750% 21-11/03/2033	EUR	228 767	0.05	1 000 000	GATWICK FND LTD 2.500% 21-15/04/2030	GBP	1 166 788	0.27
200 000	FRESENIUS SE & C 1.625% 20-08/10/2027	EUR	215 086	0.05		<i>Singapore</i>		1 121 025	0.26
100 000	NORDRHEIN-WEST 1.100% 19-13/03/2034	EUR	110 023	0.03	120 000	SINGAPORE GOVT 2.250% 16-01/08/2036	SGD	79 100	0.02
298 000	VOLKSWAGEN LEAS 0.375% 21-20/07/2026	EUR	298 748	0.07	265 000	SINGAPORE GOVT 2.375% 19-01/07/2039	SGD	178 550	0.04
	<i>Austria</i>		1 938 738	0.45	90 000	SINGAPORE GOVT 2.625% 18-01/05/2028	SGD	61 613	0.01
50 000	REPUBLIC OF AUSTRIA 0.500% 19-20/02/2029	EUR	52 633	0.01	930 000	SINGAPORE GOVT 2.750% 13-01/07/2023	SGD	609 697	0.14
80 000	REPUBLIC OF AUSTRIA 2.100% 17-20/09/2117	EUR	131 516	0.03	180 000	SINGAPORE GOVT 2.875% 10-01/09/2030	SGD	126 020	0.03
860 000	REPUBLIC OF AUSTRIA 4.150% 07-15/03/2037	EUR	1 373 697	0.32	93 000	SINGAPORE GOVT 3.500% 07-01/03/2027	SGD	66 045	0.02
400 000	SUZANO AUSTRIA 5.000% 19-15/01/2030	USD	380 892	0.09		<i>Portugal</i>		1 088 595	0.25
	<i>Israel</i>		1 754 245	0.41	550 000	PORTUGUESE OTS 0.475% 20-18/10/2030	EUR	560 637	0.13
250 000	ISRAEL FIXED 1.000% 19-31/03/2030 FLAT	ILS	64 162	0.01	90 000	PORTUGUESE OTS 0.900% 20-12/10/2035	EUR	92 422	0.02
230 000	ISRAEL FIXED 1.500% 20-31/05/2037 FLAT	ILS	56 410	0.01	200 000	PORTUGUESE OTS 2.875% 16-21/07/2026	EUR	232 582	0.05
570 000	ISRAEL FIXED 2.000% 16-31/03/2027 FLAT	ILS	159 749	0.04	60 000	PORTUGUESE OTS 4.100% 06-15/04/2037	EUR	89 978	0.02
1 350 000	ISRAEL FIXED 3.750% 14-31/03/2024 FLAT	ILS	386 353	0.09	100 000	PORTUGUESE OTS 4.950% 08-25/10/2023	EUR	112 976	0.03
285 000	ISRAEL FIXED 3.750% 17-31/03/2047 FLAT	ILS	95 057	0.02		<i>Colombia</i>		1 045 721	0.25
100 000	STATE OF ISRAEL 1.500% 19-16/01/2029	EUR	109 219	0.03	300 000	COLOMBIA REP OF 4.125% 20-15/05/2051	USD	239 660	0.06
1 000 000	STATE OF ISRAEL 2.500% 20-15/01/2030	USD	883 295	0.21	628 000 000	COLOMBIA TES 10.000% 09-24/07/2024	COP	161 456	0.04
	<i>China</i>		1 735 565	0.40	837 500 000	COLOMBIA TES 5.750% 20-03/11/2027	COP	180 836	0.04
3 100 000	CHINA EVERGRANDE 8.750% 17-28/06/2025	USD	1 735 565	0.40	355 000 000	COLOMBIA TES 6.250% 21-09/07/2036	COP	69 766	0.02
	<i>Romania</i>		1 665 898	0.39	268 000 000	COLOMBIA TES 7.250% 19-18/10/2034	COP	59 045	0.01
500 000	ROMANIA 2.124% 19-16/07/2031	EUR	515 094	0.12	282 000 000	COLOMBIA TES 7.750% 15-18/09/2030	COP	66 127	0.02
70 000	ROMANIA 2.750% 15-29/10/2025	EUR	77 516	0.02	300 000	REP OF COLOMBIA 3.875% 17-25/04/2027	USD	268 831	0.06
170 000	ROMANIA 3.875% 15-29/10/2035	EUR	199 750	0.05		<i>Ireland</i>		1 007 333	0.23
500 000	ROMANIA 4.000% 20-14/02/2051	USD	442 122	0.10	500 000	AERCAP IRELAND 2.875% 19-14/08/2024	USD	440 588	0.10
1 500 000	ROMANIA 4.250% 18-28/06/2023	RON	316 107	0.07	145 000	FCA BANK IE 0.000% 21-16/04/2024	EUR	144 922	0.03
200 000	ROMANIA GOVT 3.650% 16-24/09/2031	RON	41 019	0.01	200 000	HAMMERSON IRLND 1.750% 21-03/06/2027	EUR	200 173	0.05
335 000	ROMANIA GOVT 4.850% 18-22/04/2026	RON	74 290	0.02	100 000	IRISH GOVT 2.400% 14-15/05/2030	EUR	121 326	0.03
					100 000	RYANAIR DAC 0.875% 21-25/05/2026	EUR	100 324	0.02

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# BNP PARIBAS FUNDS SICAV Global Bond Opportunities

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Chile</i>		<i>933 868</i>	<i>0.22</i>		<i>Saudi Arabia</i>		<i>624 921</i>	<i>0.15</i>
300 000	CODELCO INC 3.625% 17-01/08/2027	USD	275 392	0.06	500 000	SAUDI ARAB OIL 2.250% 20-24/11/2030	USD	413 531	0.10
200 000	EMPRESA NACIONAL 3.750% 16-05/08/2026	USD	175 900	0.04	210 000	SAUDI INT BOND 4.625% 17-04/10/2047	USD	211 390	0.05
300 000	EMPRESA NACIONAL 5.250% 18-06/11/2029	USD	281 362	0.07		<i>United Arab Emirates</i>		<i>452 979</i>	<i>0.11</i>
55 000 000	TESORERIA PESOS 4.500% 15-01/03/2026 FLAT	CLP	67 340	0.02	450 000	ABU DHABI GOVT 4.125% 17-11/10/2047	USD	452 979	0.11
30 000 000	TESORERIA PESOS 4.700% 18-01/09/2030 FLAT	CLP	35 463	0.01		<i>Hungary</i>		<i>445 482</i>	<i>0.10</i>
40 000 000	TESORERIA PESOS 5.000% 15-01/03/2035 FLAT	CLP	47 180	0.01	28 770 000	HUNGARY GOVT 2.750% 17-22/12/2026	HUF	84 553	0.02
40 000 000	TESORERIA PESOS 6.000% 13-01/01/2043	CLP	51 231	0.01	78 700 000	HUNGARY GOVT 3.000% 15-26/06/2024	HUF	232 804	0.05
	<i>Russia</i>		<i>841 270</i>	<i>0.19</i>	25 500 000	HUNGARY GOVT 3.000% 16-27/10/2027	HUF	75 859	0.02
12 090 000	RUSSIA-OFZ 6.900% 18-23/05/2029	RUB	138 916	0.03	17 600 000	HUNGARY GOVT 3.000% 19-21/08/2030	HUF	52 266	0.01
9 160 000	RUSSIA-OFZ 7.250% 18-10/05/2034	RUB	107 038	0.02		<i>Uruguay</i>		<i>393 655</i>	<i>0.09</i>
28 500 000	RUSSIA-OFZ 7.400% 19-17/07/2024	RUB	334 044	0.08	400 760	URUGUAY 4.375% 19-23/01/2031	USD	393 655	0.09
1 650 000	RUSSIA-OFZ 7.700% 19-16/03/2039	RUB	20 138	0.00		<i>Cyprus</i>		<i>390 443</i>	<i>0.09</i>
19 990 000	RUSSIA-OFZ 7.950% 18-07/10/2026	RUB	241 134	0.06	400 000	AROUNDTOWN SA 0.000% 20-16/07/2026	EUR	390 443	0.09
	<i>Czech Republic</i>		<i>804 430</i>	<i>0.18</i>		<i>Cayman Islands</i>		<i>348 006</i>	<i>0.08</i>
8 600 000	CZECH REPUBLIC 0.450% 15-25/10/2023	CZK	330 129	0.08	400 000	SHARJAH SUKUK 3.234% 19-23/10/2029	USD	348 006	0.08
3 730 000	CZECH REPUBLIC 1.000% 15-26/06/2026	CZK	141 046	0.03		<i>Kazakhstan</i>		<i>334 603</i>	<i>0.08</i>
1 520 000	CZECH REPUBLIC 2.000% 17-13/10/2033	CZK	60 518	0.01	300 000	KAZMUNAYGAS NAT 6.375% 18-24/10/2048	USD	334 603	0.08
3 480 000	CZECH REPUBLIC 2.500% 13-25/08/2028	CZK	142 918	0.03		<i>Philippines</i>		<i>252 733</i>	<i>0.06</i>
2 130 000	CZECH REPUBLIC 2.750% 18-23/07/2029	CZK	89 438	0.02	220 000	ASIAN DEV BANK 1.400% 17-06/02/2037	EUR	252 733	0.06
700 000	CZECH REPUBLIC 4.850% 07-26/11/2057	CZK	40 381	0.01		<i>India</i>		<i>225 738</i>	<i>0.05</i>
	<i>Australia</i>		<i>750 155</i>	<i>0.17</i>	250 000	POWER FIN CORP 4.500% 19-18/06/2029	USD	225 738	0.05
150 000	AUSTRALIAN GOVT. 1.750% 20-21/06/2051	AUD	83 895	0.02		<i>Venezuela</i>		<i>206 981</i>	<i>0.05</i>
140 000	AUSTRALIAN GOVT. 3.000% 16-21/03/2047	AUD	101 269	0.02	200 000	CORP ANDINA FOM 1.125% 18-13/02/2025	EUR	206 981	0.05
230 000	AUSTRALIAN GOVT. 3.250% 15-21/06/2039	AUD	171 919	0.04		<i>Malaysia</i>		<i>147 501</i>	<i>0.03</i>
100 000	BHP BILLITON FIN 3.250% 12-24/09/2027	EUR	118 734	0.03	134 000	PETRONAS 7.625% 96 -15/10/2026	USD	147 501	0.03
400 000	QUEENSLAND TREAS 4.250% 12-21/07/2023	AUD	274 338	0.06		<i>Panama</i>		<i>100 008</i>	<i>0.02</i>
	<i>Sweden</i>		<i>741 946</i>	<i>0.16</i>	80 000	PANAMA 9.375% 99-01/04/2029	USD	100 008	0.02
135 000	ERICSSON LM 1.000% 21-26/05/2029	EUR	135 845	0.03		<i>Finland</i>		<i>99 416</i>	<i>0.02</i>
100 000	STADSHYPOTEK AB 0.375% 16-22/02/2023	EUR	101 388	0.02	100 000	STORA ENSO OYJ 0.625% 20-02/12/2030	EUR	99 416	0.02
500 000	SWEDISH GOVERNMENT 1.500% 12-13/11/2023	SEK	51 348	0.01		<b>Floating rate bonds</b>		<b>16 128 700</b>	<b>3.73</b>
332 000	TELIA CO AB 0.125% 20-27/11/2030	EUR	318 719	0.07		<i>United States of America</i>		<i>6 695 184</i>	<i>1.55</i>
135 000	VOLVO TREAS AB 0.000% 21-18/05/2026	EUR	134 646	0.03	150 000	BANK OF AMER CRP 19-07/02/2030 FRN	USD	143 474	0.03
	<i>Qatar</i>		<i>715 169</i>	<i>0.17</i>	750 000	BANK OF AMER CRP 19-15/03/2050 FRN	USD	780 495	0.18
350 000	QATAR STATE OF 4.817% 19-14/03/2049	USD	379 617	0.09	750 000	BANK OF AMER CRP 20-19/06/2041 FRN	USD	615 517	0.14
300 000	STATE OF QATAR 5.103% 18-23/04/2048	USD	335 552	0.08	1 250 000	CITIGROUP INC 19-05/11/2030 FRN	USD	1 116 762	0.26
	<i>Peru</i>		<i>703 669</i>	<i>0.16</i>	259 000	GOLDMAN SACHS GP 21-30/04/2024 FRN	EUR	259 112	0.06
226 000	PERU B SOBERANO 5.350% 19-12/08/2040	PEN	44 054	0.01	200 000	JP MORGAN CHASE 18-23/01/2049 FRN	USD	196 125	0.05
250 000	PERU B SOBERANO 5.400% 19-12/08/2034	PEN	51 991	0.01	1 500 000	JPMORGAN CHASE 19-15/10/2030 FRN	USD	1 324 493	0.31
326 000	PERU B SOBERANO 6.350% 16-12/08/2028	PEN	80 123	0.02	1 750 000	MORGAN STANLEY 20-22/01/2031 FRN	USD	1 545 143	0.36
500 000	REPUBLIC OF PERU 2.783% 20-23/01/2031	USD	430 132	0.10	277 000	MORGAN STANLEY 21-29/10/2027 FRN	EUR	277 797	0.06
170 000	REPUBLIC OF PERU 5.350% 19-12/08/2040	PEN	33 138	0.01	500 000	WELLS FARGO CO 20-11/02/2031 FRN	USD	436 266	0.10
260 000	REPUBLIC OF PERU 6.950% 08-12/08/2031	PEN	64 231	0.01		<i>The Netherlands</i>		<i>1 974 668</i>	<i>0.46</i>
	<i>Sri Lanka</i>		<i>691 500</i>	<i>0.16</i>	200 000	ABERTIS FINANCE 21-31/12/2061 FRN	EUR	198 062	0.05
1 320 000	REP OF SRI LANKA 6.750% 18-18/04/2028	USD	691 500	0.16	100 000	IBERDROLA INTL 21-31/12/2061 FRN	EUR	100 867	0.02
					100 000	ING GROEP NV 21-09/06/2032 FRN	EUR	99 949	0.02

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Global Bond Opportunities

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
309 000	REPSOL INTL FIN 21-31/12/2061 FRN	EUR	310 532	0.07	9 985 693	FHMS K109 X1 20-25/04/2030 FRN	USD	1 006 793	0.23
100 000	TELEFONICA EUROP 21-31/12/2061 FRN	EUR	97 639	0.02	1 538 701	FHR 4993 LS 5.897% 20-25/07/2050	USD	315 487	0.07
300 000	VOLKSWAGEN INTFN 15-29/12/2049 FRN	EUR	329 130	0.08	3 770	FNR 2003-106 FA 03-25/11/2033 FRN	USD	3 264	0.00
500 000	VOLKSWAGEN INTFN 20-31/12/2060 FRN	EUR	539 654	0.13	1 386 016	FNR 2016-75 SC 16-25/10/2046 FRN	USD	218 193	0.05
300 000	WINTERSHALL FIN 21-20/07/2169 FRN	EUR	298 835	0.07	3 587 736	FNR 2016-79 LS 16-25/11/2046 FRN	USD	642 662	0.15
	<i>France</i>		<i>1 896 242</i>	<i>0.44</i>	3 063 820	FNR 2019-54 SB 4.277% 19-25/09/2049	USD	490 606	0.11
200 000	ARKEMA 20-31/12/2060 FRN	EUR	201 286	0.05	2 400 000	FREMF 2016-K54 B 16-25/04/2048 FRN	USD	2 241 432	0.52
347 000	AXA SA 21-07/10/2041 FRN	EUR	346 215	0.08	220 000	FREMF 2016-K58 C 16-25/09/2049 FRN	USD	197 158	0.05
300 000	ENGIE 20-31/12/2060 FRN	EUR	300 657	0.07	800 000	FREMF 2017-K63 B 4.005% 17-25/02/2050	USD	742 879	0.17
200 000	MUTUELLE ASSUR 21-21/06/2052 FRN	EUR	201 625	0.05	200 000	FREMF 2017-K68 B 17-25/10/2049 FRN	USD	186 311	0.04
400 000	ORANGE 14-29/12/2049 FRN	EUR	448 461	0.10	4 884 841	FREMF 2017-K69 B 17-25/10/2049 FRN	USD	4 525 910	1.07
100 000	ORANGE 21-31/12/2061 FRN	EUR	98 508	0.02	2 475 000	FREMF 2017-K726 C 17-25/07/2049 FRN	USD	2 215 496	0.52
100 000	SCOR SE 20-17/09/2051 FRN	EUR	99 853	0.02	542 369	FSPC T-62 1A1 04-25/10/2044 FRN	USD	469 682	0.11
200 000	SOCIETE GENERALE 20-24/11/2030 FRN	EUR	199 637	0.05	2 805 479	GNR 2011-123 SD 11-20/09/2041 FRN	USD	526 169	0.12
	<i>Argentina</i>		<i>1 612 792</i>	<i>0.38</i>	500 000	HMIR 2021-1 M1C 21-25/07/2033 FRN	USD	417 444	0.10
6 043 000	ARGENTINA 20-09/07/2035 SR	USD	1 612 792	0.38	3 337 586	IHSFR 2017-SFR2 A 17-17/12/2036 FRN	USD	2 816 857	0.66
	<i>Germany</i>		<i>928 031</i>	<i>0.21</i>	1 729 708	IHSFR 2017-SFR2 B 17-17/12/2036 FRN	USD	1 460 467	0.34
400 000	ALLIANZ SE 19-25/09/2049 FRN	EUR	403 717	0.09	4 149 301	IHSFR 2017-SFR2 C 17-17/12/2036 FRN	USD	3 503 401	0.82
300 000	DEUTSCHE BANK AG 21-17/02/2032 FRN	EUR	304 035	0.07	34 380	JP MORGAN MORTGAGE TRUST 2017-6 A3 17-25/12/2048 FRN	USD	29 350	0.01
200 000	LB RHEINLD-PFALZ 98-23/02/2028 SR	USD	220 279	0.05	26 723	MLMI 2005-A1 2A1 05-25/12/2034 FRN	USD	23 409	0.01
	<i>Italy</i>		<i>800 526</i>	<i>0.18</i>	778 221	STACR 2016-DNA1 M3 16-25/07/2028 FRN	USD	687 497	0.16
269 000	ENEL SPA 21-31/12/2061 FRN	EUR	265 548	0.06	842 980	STACR 2016-DNA4 M3 16-25/03/2029	USD	736 101	0.17
100 000	ENI SPA 20-31/12/2060 FRN	EUR	104 931	0.02	1 457 444	STACR 2016-HQA4 M3 16-25/04/2029 FRN	USD	1 280 243	0.30
202 000	ENI SPA 21-31/12/2061 FRN	EUR	201 648	0.05	659 271	STACR 2017-DNA1 M2 17-25/07/2029 FRN	USD	575 920	0.13
228 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	228 399	0.05	1 600 000	STACR 2017-DNA3 M2 17-25/03/2030 FRN	USD	1 379 223	0.32
	<i>Switzerland</i>		<i>760 164</i>	<i>0.18</i>	400 000	STACR 2018-HRP1 B1 18-25/04/2043 FRN	USD	346 734	0.08
100 000 000	CREDIT SUISSE 17-27/10/2023 FRN	JPY	760 164	0.18	390 381	STACR 2019-DNA3 M2 19-25/07/2049 FRN	USD	332 078	0.08
	<i>United Kingdom</i>		<i>687 141</i>	<i>0.16</i>	600 000	STACR 2020-DNA5 M2 20-25/10/2050 FRN	USD	513 513	0.12
185 000	BARCLAYS PLC 21-12/05/2032 FRN	EUR	186 455	0.04	200 000	STACR 2020-HQA2 B1 20-25/03/2050 FRN	USD	174 076	0.04
366 000	BP CAPITAL PLC 20-22/06/2169 FRN	EUR	390 774	0.09	413 953	STACR 2020-HQA4 M2 20-25/09/2050 FRN	USD	353 020	0.08
100 000	SWISS RE FIN UK 20-04/06/2052 FRN	EUR	109 912	0.03					
	<i>Australia</i>		<i>380 101</i>	<i>0.08</i>		<b>To be Announced ("TBA")</b>		<b>20 461 361</b>	<b>4.79</b>
100 000	AUSNET SERVICES 21-11/03/2081 FRN	EUR	101 661	0.02		<b>Mortgage Backed Securities</b>			
279 000	WESTPAC BANKING 21-13/05/2031 FRN	EUR	278 440	0.06		<i>United States of America</i>		<i>20 461 361</i>	<i>4.79</i>
	<i>Austria</i>		<i>199 302</i>	<i>0.05</i>	1 100 000	FNCI 1.5 7/21 1.500% 21-31/12/2061	USD	939 096	0.22
200 000	RAIFFEISEN BK IN 21-17/06/2033 FRN	EUR	199 302	0.05	800 000	FNCI 2 7/20 2.000% 20-31/12/2060	USD	696 023	0.16
	<i>Spain</i>		<i>98 416</i>	<i>0.02</i>	(600 000)	FNCI 3 7/13 3.000% 13-25/02/2029	USD	(531 701)	(0.12)
100 000	CAIXABANK 21-09/02/2029 FRN	EUR	98 416	0.02	2 300 000	FNCL 2 7/20 2.000% 20-31/12/2060	USD	1 960 895	0.46
	<i>Cyprus</i>		<i>96 133</i>	<i>0.02</i>	12 400 000	FNCL 2.5 7/14 2.500% 14-25/10/2043	USD	10 821 753	2.53
100 000	AROUNDTOWN SA 21-31/12/2061 FRN	EUR	96 133	0.02	3 200 000	FNCL 3 7/13 3.000% 12-25/05/2044	USD	2 813 369	0.66
	<b>Floating rate notes</b>		<b>34 146 106</b>	<b>7.96</b>	1 900 000	FNCL 4 7/13 4.000% 13-25/09/2043	USD	1 706 487	0.40
	<i>United States of America</i>		<i>34 146 106</i>	<i>7.96</i>	1 300 000	G2SF 2 7/20 2.000% 20-31/12/2060	USD	1 117 367	0.26
350 000	BMIR 2020-1A B1 20-25/06/2030 FRN	USD	296 610	0.07	2 400 000	G2SF 2.5 7/20 2.500% 20-31/12/2060	USD	2 094 849	0.49
300 000	BMIR 2020-3A M1B 20-25/10/2030 FRN	USD	258 420	0.06	200 000	G2SF 3 7/13 3.000% 13-20/04/2043	USD	175 948	0.04
1 124 409	CAS 2016-C04 1M2 16-25/01/2029	USD	989 661	0.23	(500 000)	G2SF 3.5 7/12 3.500% 12-20/12/2044	USD	(442 315)	(0.10)
1 713 128	CAS 2016-C06 1M2 16-25/04/2029 FRN	USD	1 501 653	0.35	(1 000 000)	G2SF 4 7/11 4.000% 11-20/06/2044	USD	(890 410)	(0.21)
382 095	CAS 2016-C07 2M2 16-25/04/2029 FRN	USD	337 733	0.08					
1 369 852	CAS 2017-C01 1M2 17-25/07/2029 FRN	USD	1 199 201	0.28		<b>Money Market Instruments</b>		<b>203 361</b>	<b>0.05</b>
438 305	CAS 2017-C06 1M2 17-25/02/2030 FRN	USD	375 490	0.09		<i>France</i>		<i>203 361</i>	<i>0.05</i>
273 191	CAS 2018-C02 2M2 18-25/08/2030 FRN	USD	232 856	0.05	200 000	UNEDIC 0.125% 17-25/11/2024	EUR	203 361	0.05
508 794	CAS 2018-C03 1M2 18-25/10/2030 FRN	USD	434 270	0.10					
109 413	EMIR 2020-2 M1A 20-25/10/2030 FRN	USD	92 445	0.02					
18 281	FH 1J0352 07-01/04/2037	USD	16 392	0.00					
						<b>Shares/Units in investment funds</b>		<b>41 711 282</b>	<b>9.75</b>
						<i>Luxembourg</i>		<i>36 548 927</i>	<i>8.54</i>
					1 159.63	BNP PARIBAS FLEXI I US MORTGAGE - X - CAP	USD	3 369 411	0.79
					32 389.64	BNP PARIBAS FUNDS RMB BOND - X CAP	USD	33 179 516	7.75

# BNP PARIBAS FUNDS SICAV Global Bond Opportunities

## Securities portfolio at 30/06/2021

*Expressed in EUR*

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>France</i>		<i>5 162 355</i>	<i>1.21</i>
518.49	BNP PARIBAS INVEST 3 MOIS - X	EUR	5 162 355	1.21
<b>Total securities portfolio</b>			<b>423 802 535</b>	<b>98.84</b>



# BNP PARIBAS FUNDS SICAV Global Convertible

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Convertible bonds</b>			<b>1 185 872 756</b>	<b>96.58</b>					
<i>United States of America</i>									
			<i>634 304 795</i>	<i>51.61</i>					
2 125 000	ILIFE HEALTHCARE 3.000% 20-15/06/2025 CV	USD	2 344 810	0.19	3 500 000	IAC FINANCECO 2 0.875% 19-15/06/2026 CV	USD	6 727 280	0.55
12 000 000	AIRBNB INC 0.000% 21-15/03/2026 CV	USD	11 330 328	0.92	7 500 000	ILLUMINA INC 0.000% 18-15/08/2023 CV	USD	9 553 950	0.78
14 700 000	AKAMAI TECH 0.125% 18-01/05/2025 CV	USD	19 273 023	1.57	1 975 000	INSMED INC 1.750% 18-15/01/2025 CV	USD	2 076 436	0.17
3 000 000	ALARM.COM 0.000% 21-15/01/2026 CV	USD	2 748 483	0.22	4 000 000	INSULET CORP 0.375% 19-01/09/2026 CV	USD	5 437 400	0.44
4 000 000	ALLEGHENY TECH 3.500% 20-15/06/2025 CV	USD	6 236 960	0.51	4 500 000	INTEGRA LIFESCIE 0.500% 20-15/08/2025 CV	USD	4 965 255	0.40
3 000 000	ALTERYX INC 1.000% 19-01/08/2026 CV	USD	2 818 029	0.23	1 333 000	ITRON INC 0.000% 21-15/03/2026 CV	USD	1 376 536	0.11
3 729 000	BANK OF AMERICA FINANCE LLC 0.250% 18-01/05/2023 CV	USD	3 944 697	0.32	5 000 000	JETBLUE AIRWAYS 0.500% 21-01/04/2026 CV	USD	4 980 545	0.41
5 000 000	BENTLEY SYSTEMS 0.125% 21-15/01/2026 CV	USD	5 968 100	0.49	2 700 000	JP MORGAN CHASE 0.000% 21-10/06/2024 CV	EUR	3 543 480	0.29
2 500 000	BENTLEY SYSTEMS 0.375% 21-01/07/2027 CV	USD	2 585 625	0.21	4 300 000	JP MORGAN CHASE 0.000% 21-18/02/2024 CV	EUR	5 575 396	0.45
5 000 000	BEYOND MEAT INC 0.000% 21-15/03/2027 CV	USD	5 071 500	0.41	8 000 000	JP MORGAN CHASE FIN 0.250% 18-01/05/2023 CV	USD	8 642 960	0.70
7 000 000	BILL.COM 0.000% 20-01/12/2025 CV	USD	9 366 420	0.76	7 000 000	LENDINGTREE 0.500% 20-15/07/2025 CV	USD	6 309 702	0.51
2 500 000	BIOMARIN PHARM 0.599% 17-01/08/2024 CV	USD	2 591 650	0.21	6 000 000	LIBERTY BROAD 2.750% 20-30/09/2020 CV	USD	6 382 320	0.52
4 000 000	BIOMARIN PHARM 1.250% 20-15/05/2027 CV	USD	4 017 920	0.33	2 000 000	LIBERTY INTERACT 1.750% 16-30/09/2046 CV	USD	4 230 140	0.34
8 000 000	BOOKING HLDS INC 0.750% 20-01/05/2025 CV	USD	11 300 400	0.92	4 000 000	LIBERTY MEDIA 1.000% 17-30/01/2023 CV	USD	5 391 760	0.44
3 626 000	BOX INC 0.000% 21-15/01/2026 CV	USD	4 292 821	0.35	6 000 000	LIBERTY MEDIA 1.375% 13-15/10/2023 CV	USD	8 038 320	0.65
2 500 000	BRIDGEBIO PHARMA 2.250% 21-01/02/2029 CV	USD	2 427 880	0.20	2 000 000	LIGAND PHARMACEU 0.750% 18-15/05/2023 CV	USD	1 973 224	0.16
2 000 000	CALLAWAY GOLF CO 2.750% 20-01/05/2026 CV	USD	4 077 560	0.33	3 500 000	LIVE NATION ENT 2.500% 18-15/03/2023 CV	USD	4 921 035	0.40
1 176 000	CHEGG INC 0.000% 20-01/09/2026 CV	USD	1 223 146	0.10	2 667 000	LIVENT CORP 4.125% 20-15/07/2025 CV	USD	6 350 100	0.52
6 300 000	CHEGG INC 0.125% 19-15/03/2025 CV	USD	10 618 650	0.86	3 000 000	LUMENTUM HOLDING 0.250% 17-15/03/2024 CV	USD	4 383 300	0.36
2 200 000	COUPA SOFTWARE 0.125% 19-15/06/2025 CV	USD	3 817 352	0.31	2 500 000	LUMENTUM HOLDING 0.500% 19-15/12/2026 CV	USD	2 692 250	0.22
4 000 000	COUPA SOFTWARE 0.375% 20-15/06/2026 CV	USD	4 635 160	0.38	1 143 000	MAGNITE INC 0.250% 21-15/03/2026 CV	USD	1 020 019	0.08
4 000 000	DATADOG INC 0.125% 20-15/06/2025 CV	USD	5 361 680	0.44	8 100 000	MARRIOTT VACATIO 0.000% 21-15/01/2026 CV	USD	8 889 102	0.72
8 000 000	DEXCOM INC 0.250% 20-15/11/2025 CV	USD	8 356 960	0.68	2 500 000	MICROCHIP TECHNOLOGY 1.625% 17-15/02/2027 CV	USD	5 573 000	0.45
9 000 000	DISH NETWORK 2.375% 17-15/03/2024 CV	USD	8 743 572	0.71	3 600 000	MICROSTRATEGY 0.000% 21-15/02/2027 CV	USD	2 691 065	0.22
1 000 000	DOCUSIGN INC 0.500% 18-15/09/2023 CV	USD	3 912 560	0.32	5 000 000	MIDDLEBY CORP 1.000% 20-01/09/2025 CV	USD	7 186 100	0.59
2 000 000	DRAFTKINGS INC 0.000% 21-15/03/2028 CV	USD	1 808 596	0.15	2 500 000	MONGODB INC 0.250% 20-15/01/2026 CV	USD	4 520 350	0.37
3 500 000	DROPBOX 0.000% 21-01/03/2026 CV	USD	3 744 475	0.30	1 500 000	NEUROCRINE BIO 2.250% 17-15/05/2024 CV	USD	1 993 860	0.16
3 000 000	DROPBOX 0.000% 21-01/03/2028 CV	USD	3 281 340	0.27	3 500 000	NEW RELIC INC 0.500% 18-01/05/2023 CV	USD	3 454 000	0.28
8 000 000	ENPHASE ENERGY 0.000% 21-01/03/2026 CV	USD	7 813 360	0.64	3 800 000	NEXTERA ENGY PTR 0.000% 20-15/11/2025 CV	USD	4 111 486	0.33
1 250 000	ENPHASE ENERGY 0.000% 21-01/03/2028 CV	USD	1 212 236	0.10	3 000 000	NUANCE COMMUNICATIONS 1.000% 15-15/12/2035 CV	USD	6 770 850	0.55
1 471 000	ENVESTNET INC 0.750% 20-15/08/2025 CV	USD	1 461 896	0.12	4 000 000	NUTANIX INC 0.000% 18-15/01/2023 CV	USD	4 242 800	0.35
4 800 000	EURONET WORLDWID 0.750% 19-15/03/2049 CV	USD	5 458 992	0.44	3 000 000	NUVASIVE INC 1.000% 20-01/06/2023 CV	USD	3 123 480	0.25
2 000 000	EVERBRIDGE INC 0.125% 19-15/12/2024 CV	USD	2 731 540	0.22	3 000 000	OKTA INC 0.125% 19-01/09/2025 CV	USD	4 328 640	0.35
5 000 000	EXACT SCIENCES 0.375% 20-01/03/2028 CV	USD	6 197 600	0.50	2 143 000	OKTA INC 0.375% 20-15/06/2026 CV	USD	2 656 506	0.22
2 000 000	EXACT SCIENCES 1.000% 18-15/01/2025 CV	USD	3 549 920	0.29	667 000	OMNICELL INC 0.250% 20-15/09/2025 CV	USD	1 073 870	0.09
10 000 000	EXPEDIA GRP INC 0.000% 21-15/02/2026 CV	USD	10 831 800	0.88	16 000 000	PALO ALTO NET 0.750% 18-01/07/2023 CV	USD	23 313 120	1.90
4 000 000	FIREEYE INC 0.875% 18-01/06/2024 CV	USD	4 566 760	0.37	4 500 000	PEGASYSYSTEMS INC 0.750% 20-01/03/2025 CV	USD	5 370 075	0.44
28 000 000	FORD MOTOR CO 0.000% 21-15/03/2026 CV	USD	31 046 959	2.52	4 586 000	PELTON INTERACT 0.000% 21-15/02/2026 CV	USD	4 422 083	0.36
2 001 000	FORTIVE CORP 0.875% 19-15/02/2022 CV	USD	2 010 085	0.16	5 000 000	PURE STORAGE 0.125% 18-15/04/2023 CV	USD	5 199 850	0.42
2 000	FORTIVE CORP 5.000% 18-01/07/2021 CV	USD	1 969 086	0.16	5 000 000	REALOGY GRP / CO 0.250% 21-15/06/2026 CV	USD	5 076 550	0.41
8 300 000	GUARDANT HEALTH 0.000% 20-15/11/2027 CV	USD	9 489 307	0.77	4 000 000	REDFIN CORP 0.000% 20-15/10/2025 CV	USD	4 506 200	0.37
5 000 000	HAEMONETICS CORP 0.000% 21-01/03/2026 CV	USD	4 157 230	0.34	8 500 000	RINGCENTRAL INC 0.000% 20-01/03/2025 CV	USD	9 333 170	0.76
					2 000 000	SAILPOINT TECH 0.125% 19-15/09/2024 CV	USD	3 731 280	0.30
					6 000 000	SILICON LABS 0.625% 20-15/06/2025 CV	USD	8 276 400	0.67
					5 700 000	SLACK TECHNOLOGI 0.500% 20-15/04/2025 CV	USD	8 564 250	0.70

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# BNP PARIBAS FUNDS SICAV Global Convertible

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
9 500 000	SNAP INC 0.000% 21-01/05/2027 CV	USD	10 130 895	0.83					
14 500 000	SOUTHWEST AIR 1.250% 20-01/05/2025 CV	USD	21 940 675	1.79					
3 900 000	SPLUNK INC 0.500% 18-15/09/2023 CV	USD	4 537 260	0.37					
3 000 000	SPLUNK INC 1.125% 18-15/09/2025 CV	USD	3 665 730	0.30					
1 333 000	SPLUNK INC 1.125% 20-15/06/2027 CV	USD	1 292 078	0.11					
2 500 000	SQUARE INC 0.000% 20-01/05/2026 CV	USD	2 816 300	0.23					
2 500 000	SQUARE INC 0.125% 20-01/03/2025 CV	USD	5 141 550	0.42					
2 000 000	SYMANTEC CORP 2.000% 16-15/08/2022 CV	USD	2 735 580	0.22					
7 000 000	TELADOC HEALTH 1.250% 20-01/06/2027 CV	USD	7 863 590	0.64					
5 000 000	TRIPADVISOR INC 0.250% 21-01/04/2026 CV	USD	4 689 900	0.38					
12 500 000	TWITTER INC 0.250% 18-15/06/2024 CV	USD	17 202 625	1.40					
2 100 000	TYLER TECHNOLOG 0.250% 21-15/03/2026 CV	USD	2 288 139	0.19					
10 100 000	UBER TECHNOLOGIE 0.000% 20-15/12/2025 CV	USD	10 267 559	0.84					
3 077 000	UNDER ARMOUR INC 1.500% 20-01/06/2024 CV	USD	6 026 335	0.49					
3 000 000	VAIL RESORTS 0.000% 20-01/01/2026 CV	USD	3 106 290	0.25					
50 000	VIACOMCBS INC 5.750% 21-01/04/2024 CV	USD	3 706 500	0.30					
11 825 000	WAYFAIR INC 0.625% 20-01/10/2025 CV	USD	12 541 240	1.02					
9 000 000	WESTERN DIGITAL 18-01/02/2024 FRN CV	USD	9 579 780	0.78					
2 200 000	WORKDAY INC 0.250% 17-01/10/2022 CV	USD	3 633 036	0.30					
2 200 000	WORKIVA INC 1.125% 19-15/08/2026 CV	USD	3 355 770	0.27					
6 000 000	ZYNGA INC 0.000% 20-15/12/2026 CV	USD	6 408 000	0.52					
	<b>France</b>		<b>135 037 808</b>	<b>11.01</b>					
64 000	ACCOR 0.700% 20-07/12/2027 CV FLAT	EUR	3 950 015	0.32					
5 100 000	ATOS SE 0.000% 19-06/11/2024 CV	EUR	7 583 337	0.62					
8 600 000	CARREFOUR SA 0.000% 18-27/03/2024 CV	USD	8 915 792	0.73					
49 000	EDENRED 0.000% 19-06/09/2024 CV	EUR	3 636 467	0.30					
1 667 638	ELEC DE FRANCE 0.000% 20-14/09/2024 CV	EUR	29 846 723	2.43					
7 300 000	KERING 0.000% 19-30/09/2022 CV	EUR	9 950 956	0.81					
1 871 896	KORIAN SA 17-31/12/2049 FLAT	EUR	2 334 823	0.19					
9 600 000	MICHELIN 0.000% 17-10/01/2022 CV	USD	10 287 936	0.84					
6 019	ORPEA 0.375% 19-17/05/2027 CV FLAT	EUR	1 056 293	0.09					
74 855	SAFRAN SA 0.875% 20-15/05/2027 CV FLAT	EUR	12 494 987	1.02					
26 000	SCHNEIDER 0.000% 20-15/06/26 CV FLAT	EUR	6 021 547	0.49					
25 200 000	TOTAL SA 0.500% 15-02/12/2022 CV	USD	25 549 020	2.08					
4 400 000	VINCI SA 0.375% 17-16/02/2022 CV	USD	4 957 260	0.40					
62 757	WORLDLINE SA 0.000% 19-30/07/2026 CV	EUR	8 452 652	0.69					
	<b>Germany</b>		<b>75 601 838</b>	<b>6.15</b>					
4 400 000	DELIVERY HERO AG 0.250% 20-23/01/2024 CV	EUR	6 607 503	0.54					
4 400 000	DELIVERY HERO AG 0.875% 20-15/07/2025 CV	EUR	5 460 334	0.44					
4 300 000	DELIVERY HERO AG 1.000% 20-23/01/2027 CV	EUR	6 738 817	0.55					
12 900 000	DEUTSCHE POST AG 0.050% 17-30/06/2025 CV	EUR	18 626 673	1.52					
4 800 000	DT LUFTHANSA AG 2.000% 20-17/11/2025 CV	EUR	6 073 136	0.49					
6 100 000	LEG IMMOBILIEN 0.875% 17-01/09/2025 CV	EUR	8 832 919	0.72					
6 000 000	RAG STIFTUNG 0.000% 20-17/06/2026 CV	EUR	8 122 656	0.66					
3 200 000	SYMRISE AG 0.238% 17-20/06/2024 CV	EUR	4 929 321	0.40					
3 400 000	ZALANDO SE 0.050% 20-06/08/2025 CV	EUR	5 323 771	0.43					
3 100 000	ZALANDO SE 0.625% 20-06/08/2027 CV	EUR	4 886 708	0.40					
	<b>Japan</b>		<b>51 823 068</b>	<b>4.24</b>					
700 000 000	ANA HOLDINGS 0.000% 17-16/09/2022 CV	JPY	6 209 622	0.51					
250 000 000	CYBERAGENT INC 0.000% 18-17/02/2023 CV	JPY	3 395 058	0.28					
560 000 000	KANSAI PAINT 0.000% 16-17/06/2022 CV	JPY	5 216 945	0.42					
200 000 000	KONAMI HOLDINGS 0.000% 15-22/12/2022 CV	JPY	2 799 567	0.23					
320 000 000	LIXIL GROUP CORP 0.000% 15-04/03/2022 CV	JPY	2 888 015	0.24					
880 000 000	MITSUBISHI CHEMICAL 0.000% 17-29/03/2024 CV	JPY	8 346 402	0.68					
390 000 000	MITSUMI ELECTRIC 0.000% 15-03/08/2022 CV	JPY	4 996 490	0.41					
300 000 000	ROHM COMPANY LTD 0.000% 19-05/12/2024 CV	JPY	2 926 155	0.24					
400 000 000	SONY CORP 0.000% 15-30/09/2022 CV	JPY	7 819 875	0.64					
800 000 000	SUMITOMO METAL MINING 0.000% 18-15/03/2023 CV	JPY	7 224 939	0.59					
	<b>The Netherlands</b>		<b>44 673 682</b>	<b>3.64</b>					
9 700 000	AMERICA MOVIL BV 0.000% 21-02/03/2024 CV	EUR	11 821 639	0.96					
3 000 000	BRENTTAG FINANCE 1.875% 15-02/12/2022 CV	USD	3 538 830	0.29					
7 700 000	IBERDROLA INTL 0.000% 15-11/11/2022 CV	EUR	11 204 447	0.91					
2 800 000	JUST EAT TAKEA 0.000% 21-09/08/2025 CV	EUR	3 135 932	0.26					
12 600 000	QIAGEN NV 0.000% 20-17/12/2027 CV	USD	12 160 134	0.99					
2 200 000	YANDEX NV 0.750% 20-03/03/2025 CV	USD	2 812 700	0.23					
	<b>United Kingdom</b>		<b>32 012 036</b>	<b>2.61</b>					
3 400 000	BP CAPITAL PLC 1.000% 16-28/04/2023 CV	GBP	4 836 969	0.39					
5 000 000	FARFETCH LTD 3.750% 20-01/05/2027 CV	USD	16 275 450	1.33					
4 500 000	JET2 PLC 1.625% 21-10/06/2026 CV	GBP	6 082 343	0.50					
2 700 000	OCADO GROUP PLC 0.875% 19-09/12/2025 CV	GBP	4 817 274	0.39					
	<b>Switzerland</b>		<b>25 530 381</b>	<b>2.08</b>					
6 820 000	SIKA AG 0.150% 18-05/06/2025 CV	CHF	11 834 421	0.96					
11 400 000	STMICROELECTRON 0.000% 20-04/08/25 CV	USD	13 695 960	1.12					
	<b>Hong Kong</b>		<b>22 822 770</b>	<b>1.86</b>					
3 500 000	ANLLIAN CAPITAL 0.000% 20-05/02/2025 CV	EUR	6 989 695	0.57					
4 000 000	BOSIDENG INTERNA 1.000% 19-17/12/2024 CV	USD	5 130 000	0.42					
5 000 000	HANSOH PHAR 0.000% 21-22/01/2026 CV	USD	4 697 500	0.38					
5 250 000	SINO BIOPHARMA 0.000% 20-17/02/2025 CV	EUR	6 005 575	0.49					
	<b>Italy</b>		<b>21 987 769</b>	<b>1.79</b>					
12 700 000	NEXI 0.000% 21-24/02/2028 CV	EUR	15 303 562	1.25					
5 600 000	PRYSMIAN SPA 0.000% 21-02/02/2026 CV	EUR	6 684 207	0.54					
	<b>China</b>		<b>21 590 870</b>	<b>1.76</b>					
20 000 000	CN CITIC BK CORP 19-04/03/25 CV SR FLAT	CNY	3 264 616	0.27					
20 000 000	HARVEST INTL CO 0.000% 17-21/11/2022 CV	HKD	3 682 799	0.30					
4 565 000	LI AUTO INC 0.250% 21-01/05/2028 CV	USD	6 359 277	0.52					
1 300 000	LUYE PHARMA 1.500% 19-09/07/2024 CV	USD	1 346 800	0.11					
5 000 000	POSEIDON FIN 1 0.000% 18-01/02/2025 CV	USD	5 282 500	0.43					
600 000	WUXI APPTec CO 0.000% 19-17/09/2024 CV	USD	1 654 878	0.13					
	<b>Spain</b>		<b>16 366 069</b>	<b>1.34</b>					
2 200 000	AMADEUS IT GROUP 1.500% 20-09/04/2025 CV	EUR	3 518 992	0.29					
4 300 000	CELLNEX TELECOM 0.500% 19-05/07/2028 CV	EUR	6 946 464	0.57					
2 700 000	CELLNEX TELECOM 1.500% 18-16/01/2026 CV	EUR	5 900 613	0.48					



# BNP PARIBAS FUNDS SICAV Global Convertible

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>India</i>		<i>15 058 940</i>	<i>1.23</i>
13 000 000	BHARTI AIRTEL 1.500% 20-17/02/2025 CV	USD	15 058 940	1.23
	<i>Singapore</i>		<i>14 778 987</i>	<i>1.21</i>
4 000 000	SGX TREASURY 0.000% 21-01/03/2024 CV	EUR	4 891 790	0.40
12 000 000	SINGAPORE AIR 1.625% 20-03/12/2025 CV	SGD	9 887 197	0.81
	<i>Canada</i>		<i>13 013 400</i>	<i>1.06</i>
10 000 000	SHOPIFY INC 0.125% 20-01/11/2025 CV	USD	13 013 400	1.06
	<i>Jersey Island</i>		<i>12 405 324</i>	<i>1.01</i>
5 900 000	CORNWALL JERSEY 0.750% 21-16/04/2026 CV	GBP	7 893 774	0.64
3 000 000	NOVOCURE LTD 0.000% 20-01/11/2025 CV	USD	4 511 550	0.37
	<i>Sweden</i>		<i>10 339 388</i>	<i>0.84</i>
6 600 000	GEELY SWEDEN FIN 0.000% 19-19/06/2024 CV	EUR	10 339 388	0.84
	<i>Ireland</i>		<i>7 683 652</i>	<i>0.63</i>
7 000 000	JAZZ INVT I LTD 1.500% 17-15/08/2024 CV	USD	7 683 652	0.63
	<i>South Korea</i>		<i>6 834 089</i>	<i>0.56</i>
4 000 000	KAKAO CORP 0.000% 20-28/04/2023 CV	USD	6 834 089	0.56
	<i>Vietnam</i>		<i>5 565 600</i>	<i>0.45</i>
5 000 000	VINGROUP JSC 3.000% 21-20/04/2026 CV	USD	5 565 600	0.45
	<i>Belgium</i>		<i>4 749 786</i>	<i>0.39</i>
3 600 000	UMICORE SA 0.000% 20-23/06/2025 CV	EUR	4 749 786	0.39
	<i>Israel</i>		<i>4 311 892</i>	<i>0.35</i>
3 000 000	CYBERARK SOFTWARE 0.000% 19-15/11/2024 CV	USD	3 243 900	0.26
1 000 000	NICE LTD 0.000% 20-15/09/2025 CV	USD	1 067 992	0.09
	<i>Cayman Islands</i>		<i>4 309 850</i>	<i>0.35</i>
5 000 000	TRANSOCEAN INC 0.500% 18-30/01/2023 CV	USD	4 309 850	0.35
	<i>Luxembourg</i>		<i>3 566 423</i>	<i>0.29</i>
24 000 000	CITIGROUP GLOB L 0.000% 20-25/07/2024 CV	HKD	3 366 006	0.27
33 800 000	ESPIRITO SANTO 5.050% 05-31/12/2049 CV SR DFLT	EUR	200 417	0.02
	<i>Mauritius</i>		<i>1 504 339</i>	<i>0.12</i>
1 400 000	HTA GROUP LTD 2.875% 21-18/03/2027 CV	USD	1 504 339	0.12
	Other transferable securities		21 040 543	1.71
	<b>Shares</b>		<b>0</b>	<b>0.00</b>
	<i>United States of America</i>		<i>0</i>	<i>0.00</i>
97 581	ALDER BIOPHARMACEUTICALS INC.	USD	0	0.00
	<b>Convertible bonds</b>		<b>21 040 543</b>	<b>1.71</b>
	<i>United States of America</i>		<i>21 040 543</i>	<i>1.71</i>
5 000 000	ETSY INC 0.125% 20-01/10/2026	USD	11 802 200	0.96
6 000 000	ISIS PHARMACEUTICALS 1.000% 14-15/11/2021 CV	USD	6 044 580	0.49
1 875 000	LYFT INC 1.500% CNV SNR 15/05/2025	USD	3 193 763	0.26
	<b>Total securities portfolio</b>		<b>1 206 913 299</b>	<b>98.29</b>

# BNP PARIBAS FUNDS SICAV Global Enhanced Bond 36M

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Bonds</b>			<b>8 458 624</b>	<b>66.15</b>					
<i>France</i>					<i>Spain</i>				
100 000	ACCOR 1.250% 17-25/01/2024	EUR	104 612	0.82	100 000	AMADEUS IT GROUP SA 0.875% 18-18/09/2023	EUR	101 729	0.80
100 000	AIR FRANCE-KLM 3.000% 21-01/07/2024	EUR	98 843	0.77	100 000	ARVAL SERVICE 0.000% 21-30/09/2024	EUR	99 985	0.78
100 000	AIR FRANCE-KLM 3.750% 16-12/10/2022	EUR	101 960	0.80	100 000	BANCO SABADELL 2.500% 21-15/04/2031	EUR	100 567	0.79
100 000	AUCHAN SA 3.250% 20-23/07/2027	EUR	115 898	0.91	100 000	CAIXABANK 1.750% 18-24/10/2023	EUR	104 137	0.81
100 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	102 382	0.80	100 000	FERROVIAL EMISIO 0.540% 20-12/11/2028	EUR	100 521	0.79
100 000	CARMILA SA 1.625% 20-30/05/2027	EUR	102 287	0.80	100 000	INMOBILIARIA COLONIAL 1.450% 16-28/10/2024	EUR	104 356	0.82
100 000	CASINO GUICHARD 2.798% 14-05/08/2026	EUR	97 464	0.76	<i>Greece</i>				
100 000	CMA CGM SA 5.250% 17-15/01/2025	EUR	102 142	0.80	400 000	HELLENIC REP 1.875% 21-24/01/2052	EUR	420 319	3.30
100 000	CNP ASSURANCES 0.375% 20-08/03/2028	EUR	97 826	0.77	<i>Ireland</i>				
100 000	CNP ASSURANCES 1.875% 16-20/10/2022	EUR	102 459	0.80	100 000	AIB GROUP PLC 2.250% 18-03/07/2025	EUR	108 289	0.85
100 000	CREDIT AGRICOLE SA 2.800% 15-16/10/2025	EUR	108 861	0.85	100 000	FCA BANK IE 0.125% 20-16/11/2023	EUR	100 291	0.78
100 000	GROUPAMA SA 6.000% 17-23/01/2027	EUR	125 639	0.98	100 000	FCA BANK IE 0.500% 19-13/09/2024	EUR	101 340	0.79
100 000	IMERYSA SA 2.000% 14-10/12/2024	EUR	106 218	0.83	100 000	HAMMERSON IRLND 1.750% 21-03/06/2027	EUR	100 087	0.78
100 000	JCDECAUX SA 2.000% 20-24/10/2024	EUR	105 813	0.83	<i>United Kingdom</i>				
100 000	MERCIALYS 1.800% 18-27/02/2026	EUR	104 690	0.82	100 000	HEATHROW FNDG 1.500% 20-12/10/2025	EUR	104 268	0.82
100 000	RENAULT 1.250% 19-24/06/2025	EUR	98 522	0.77	100 000	ROLLS-ROYCE PLC 4.625% 20-16/02/2026	EUR	109 034	0.85
100 000	URW 0.625% 20-04/05/2027	EUR	101 136	0.79	100 000	STANDARD CHARTERED 3.625% 12-23/11/2022	EUR	105 068	0.82
100 000	VALEO SA 3.250% 14-22/01/2024	EUR	107 582	0.84	<i>Japan</i>				
<i>United States of America</i>					<i>Finland</i>				
100 000	BOOKING HLDS INC 0.100% 21-08/03/2025	EUR	100 251	0.78	100 000	NOKIA OYJ 2.000% 19-11/03/2026	EUR	105 475	0.82
2 202 294	FHR 5039 CI 2.000% 20-25/11/2050	USD	226 136	1.77	184 000	OP CORPORATE BK 0.100% 20-16/11/2027	EUR	183 111	1.43
676 902	FHR 5050 IE 2.000% 20-25/12/2050	USD	63 999	0.50	<i>Germany</i>				
665 018	FHR 5053 MI 2.000% 20-25/12/2050	USD	58 652	0.46	100 000	DT LUFTHANSA AG 2.875% 21-11/02/2025	EUR	101 864	0.80
56 603	FNR 2011-99 GI 5.000% 11-25/05/2040	USD	604	0.00	35 000	METRO AG 1.375% 14-28/10/2021	EUR	35 120	0.27
461 078	FNR 2020-56 CI 3.000% 20-25/08/2050	USD	63 004	0.49	100 000	THYSSENKRUPP 1.375% 17-03/03/2022	EUR	100 029	0.78
575 533	FNR 2020-62 HI 2.000% 20-25/09/2050	USD	67 381	0.53	<i>The Netherlands</i>				
570 159	FNR 2020-68 QI 3.000% 20-25/10/2050	USD	76 236	0.60	100 000	EASYJET FINCO 1.875% 21-03/03/2028	EUR	100 150	0.78
506 836	FNR 2020-70 QI 2.500% 20-25/10/2050	USD	65 112	0.51	100 000	LEASEPLAN CORP 0.250% 21-23/02/2026	EUR	99 669	0.78
764 177	FNR 2020-75 KI 2.000% 20-25/11/2050	USD	75 890	0.59	<i>Bahrain</i>				
803 715	FNR 2021-10 BI 2.000% 21-25/03/2051	USD	71 686	0.56	200 000	BAHRAIN 7.500% 17-20/09/2047	USD	181 697	1.42
684 996	FNR 2021-18 LI 2.000% 21-25/04/2051	USD	74 168	0.58	<i>Ukraine</i>				
658 551	FNR 2021-2 NI 2.000% 21-25/02/2051	USD	72 483	0.57	200 000	UKRAINE GOVT 7.375% 17-25/09/2032	USD	177 081	1.38
50 000	FORD MOTOR CO 9.000% 20-22/04/2025	USD	51 980	0.41	<i>Brazil</i>				
100 000	FORD MOTOR CRED 3.250% 20-15/09/2025	EUR	107 092	0.84	200 000	BRAZIL REP OF 4.750% 19-14/01/2050	USD	163 515	1.28
62 217	GNR 2010-114 KI 4.000% 10-16/10/2024	USD	84	0.00	<i>Luxembourg</i>				
745 804	GNR 2020-127 IK 2.500% 20-20/08/2050	USD	75 636	0.59	114 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	113 864	0.89
627 272	GNR 2021-24 JI 2.500% 21-20/01/2051	USD	71 246	0.56	<i>China</i>				
788 532	GNR 2021-49 IP 2.500% 21-20/01/2051	USD	65 640	0.51	200 000	CHINA EVERGRANDE 8.750% 17-28/06/2025	USD	111 972	0.88
100 000	HJ HEINZ CO 2.000% 15-30/06/2023	EUR	103 356	0.81	<i>Mexico</i>				
100 000	MYLAN INC 2.125% 18-23/05/2025	EUR	106 633	0.83	100 000	AMERICA MOVIL SA 1.500% 16-10/03/2024	EUR	104 050	0.81
100 000	MYLAN NV 2.250% 16-22/11/2024	EUR	106 752	0.83	<i>Portugal</i>				
200 000	TESLA MOTORS INC 5.300% 17-15/08/2025	USD	174 322	1.36	100 000	REFER 4.250% 06-13/12/2021	EUR	101 816	0.80
<i>Italy</i>					<i>Cyprus</i>				
100 000	ASSICURAZIONI 1.713% 21-30/06/2032	EUR	99 975	0.78	100 000	AROUNDTOWN SA 0.000% 20-16/07/2026	EUR	97 611	0.76
300 000	INTESA SANPAOLO 0.625% 21-24/02/2026	EUR	299 455	2.35					
100 000	ITALY BTPS 4.500% 10-01/03/2026	EUR	120 685	0.94					
100 000	POSTE ITALIANE 0.000% 20-10/12/2024	EUR	99 836	0.78					
150 000	UNICREDIT S.P.A. 6.950% 12-31/10/2022	EUR	163 386	1.28					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Global Enhanced Bond 36M

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Poland</i>		76 334	0.60
75 000	AUTOSTRIDE PER L 1.625% 15-12/06/2023	EUR	76 334	0.60
	<b>Floating rate bonds</b>		<b>158 934</b>	<b>1.24</b>
	<i>Italy</i>		158 934	1.24
161 000	ENEL SPA 21-31/12/2061 FRN	EUR	158 934	1.24
	<b>Floating rate notes</b>		<b>1 824 386</b>	<b>14.26</b>
	<i>United States of America</i>		1 824 386	14.26
150 000	BMIR 2020-1A B1 20-25/06/2030 FRN	USD	127 119	0.99
87 661	CAS 2017-C06 1M2 17-25/02/2030 FRN	USD	75 098	0.59
80 746	CAS 2017-C07 1M2 17-25/05/2030 FRN	USD	69 044	0.54
71 636	CAS 2018-C01 1M2 18-25/07/2030 FRN	USD	61 243	0.48
72 685	CAS 2018-C03 1M2 18-25/10/2030 FRN	USD	62 039	0.49
44 342	CAS 2019-R01 2M2 19-25/07/2031 FRN	USD	37 594	0.29
714	CWL 2005-7 AF6 05-25/10/2035 FRN	USD	609	0.00
36 471	EMIR 2020-2 M1A 20-25/10/2030 FRN	USD	30 815	0.24
1 397 997	FHMS K109 X1 20-25/04/2030 FRN	USD	140 951	1.10
106 145	FHR 3928 SH 11-15/08/2040 FRN	USD	3 554	0.03
355 236	FNR 2006-8 WN 06-25/03/2036 FRN	USD	62 741	0.49
669 435	FNR 2013-26 DS 13-25/11/2038 FRN	USD	16 723	0.13
150 000	FREMF 2017-K66 C 17-25/07/2027 FRN	USD	136 918	1.07
150 000	FREMF 2017-K728 B 17-25/11/2050 FRN	USD	135 392	1.06
501 166	GNR 2006-20 S 06-20/02/2036 FRN	USD	21 057	0.16
905 074	GNR 2018-124 JS 6.029% 18-20/03/2037	USD	134 731	1.05
219 764	IHSFR 2018-SFR4 D 18-17/01/2038 FRN	USD	185 661	1.45
4 709 605	JPMMT 2021-6 AX1 0.162% 21-25/10/2051	USD	27 770	0.22
93 664	STACR 2016-DNA4 M3 16-25/03/2029	USD	81 789	0.64
100 000	STACR 2018-DNA3 M2 18-25/09/2048 FRN	USD	85 433	0.67
100 000	STACR 2018-HRP1 B1 18-25/04/2043 FRN	USD	86 684	0.68
100 000	STACR 2020-DNA5 M2 20-25/10/2050 FRN	USD	85 586	0.67
100 000	STACR 2020-DNA6 M2 20-25/12/2050 FRN	USD	85 221	0.67
82 791	STACR 2020-HQA4 M2 20-25/09/2050 FRN	USD	70 604	0.55
1 134 314	VENDE 1994 - 3A 110 94 - 15/09/2024 FRN	USD	10	0.00
	<b>To be Announced ("TBA") Mortgage Backed Securities</b>		<b>3 490 887</b>	<b>27.31</b>
	<i>United States of America</i>		3 490 887	27.31
4 000 000	FNCL 2.5 7/14 2.500% 14-25/10/2043	USD	3 490 887	27.31
	Shares/Units in investment funds		1 270 484	9.95
	<i>Luxembourg</i>		1 270 484	9.95
862.37	BNP PARIBAS FLEXI ABS OPP XCA	EUR	1 270 484	9.95
	<b>Total securities portfolio</b>		<b>15 203 315</b>	<b>118.91</b>

# BNP PARIBAS FUNDS SICAV Global Environment

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
	<b>Shares</b>		<b>3 220 290 666</b>	<b>96.16</b>					
	<i>United States of America</i>		<i>1 563 180 298</i>	<i>46.68</i>					
865 558	AGILENT TECHNOLOGIES INC	USD	107 882 729	3.22	7 776 525	Taiwan DELTA ELECTRONIC INDUSTRIAL CO	TWD	71 234 652	2.13
766 506	AMERICAN WATER WORKS CO INC	USD	99 621 865	2.97				71 234 652	2.13
287 118	ANSYS INC	USD	84 026 624	2.51		<i>Belgium</i>		<i>32 489 187</i>	<i>0.97</i>
329 891	AUTODESK INC	USD	81 200 087	2.42	630 858	UMICORE	EUR	32 489 187	0.97
155 951	DEERE & CO	USD	46 382 897	1.39				<i>30 232 015</i>	<i>0.90</i>
420 590	ECOLAB INC	USD	73 049 095	2.18	9 656 000	Hong Kong VITASOY INTERNATIONAL HOLDINGS	HKD	30 232 015	0.90
94 433	EQUINIX INC	USD	63 910 891	1.91	<b>Total securities portfolio</b>				
545 305	HUBBELL INC	USD	85 913 472	2.57				<b>3 220 290 666</b>	<b>96.16</b>
493 259	IDEX CORP	USD	91 526 809	2.73					
63 325	METTLER - TOLEDO INTERNATIONAL	USD	73 974 750	2.21					
560 057	PTC INC	USD	66 711 908	1.99					
281 356	ROCKWELL AUTOMATION INC	USD	67 858 540	2.03					
355 174	TEXAS INSTRUMENTS INC	USD	57 593 355	1.72					
544 635	TRANE TECHNOLOGIES PLC	USD	84 567 914	2.53					
987 900	TRIMBLE INC	USD	68 167 516	2.04					
556 433	VERISK ANALYTICS INC	USD	81 979 909	2.45					
986 845	WASTE MANAGEMENT INC	USD	116 592 337	3.47					
282 561	WATERS CORP	USD	82 347 506	2.46					
1 458 997	WESTROCK CO	USD	65 475 858	1.96					
636 608	XYLEM INC	USD	64 396 236	1.92					
	<i>United Kingdom</i>		<i>594 404 048</i>	<i>17.75</i>					
486 513	APTIV PLC	USD	64 544 304	1.93					
585 139	CRODA INTERNATIONAL PLC	GBP	50 221 960	1.50					
419 798	FERGUSON PLC	GBP	49 146 367	1.47					
2 010 024	HALMA PLC	GBP	63 032 030	1.88					
1 248 198	INTERTEK GROUP PLC	GBP	80 406 954	2.40					
469 155	LINDE PLC	USD	114 371 119	3.41					
4 939 749	PENNON GROUP PLC	GBP	65 339 682	1.95					
1 277 048	PENTAIR PLC	USD	72 677 266	2.17					
218 565	SPIRAX-SARCO ENGINEERING PLC	GBP	34 664 366	1.04					
	<i>Germany</i>		<i>254 347 229</i>	<i>7.59</i>					
2 344 015	GEA GROUP AG	EUR	80 071 552	2.39					
401 188	SAP SE	EUR	47 677 182	1.42					
599 199	SIEMENS AG - REG	EUR	80 064 970	2.39					
1 467 009	TEAMVIEWER AG	EUR	46 533 525	1.39					
	<i>France</i>		<i>210 865 303</i>	<i>6.30</i>					
311 843	AIR LIQUIDE SA	EUR	46 046 737	1.38					
731 238	SCHNEIDER ELECTRIC SE	EUR	97 020 658	2.90					
1 888 163	SUEZ	EUR	37 857 668	1.13					
1 175 510	VEOLIA ENVIRONNEMENT	EUR	29 940 240	0.89					
	<i>The Netherlands</i>		<i>134 585 366</i>	<i>4.02</i>					
73 595	ASML HOLDING NV	EUR	42 640 943	1.27					
584 145	KONINKLIJKE DSM NV	EUR	91 944 423	2.75					
	<i>Japan</i>		<i>129 307 939</i>	<i>3.86</i>					
113 900	KEYENCE CORP	JPY	48 435 625	1.45					
4 749 000	KUBOTA CORP	JPY	80 872 314	2.41					
	<i>Switzerland</i>		<i>107 489 545</i>	<i>3.21</i>					
38 328	FISCHER (GEORG) - REG	CHF	48 006 152	1.43					
521 717	TE CONNECTIVITY LTD	USD	59 483 393	1.78					
	<i>Denmark</i>		<i>92 155 084</i>	<i>2.75</i>					
522 100	ORSTED A/S	DKK	61 784 905	1.84					
922 550	VESTAS WIND SYSTEMS A/S	DKK	30 370 179	0.91					

# BNP PARIBAS FUNDS SICAV Global Equity

## Securities portfolio at 30/06/2021

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				
	<b>Shares</b>		<b>545 571 526</b>	<b>97.50</b>
<i>United States of America</i>				
23 096	ADOBE SYSTEMS INC	USD	13 525 941	2.42
5 100	ALPHABET INC - A	USD	12 453 129	2.23
8 728	AMAZON.COM INC	USD	30 025 716	5.37
121 315	BERRY GLOBAL GROUP INC	USD	7 912 164	1.41
6 887	BOOKING HOLDINGS INC	USD	15 069 376	2.69
138 351	BRUNSWICK CORP	USD	13 782 527	2.46
157 400	CENTENE CORP	USD	11 479 182	2.05
320 802	CISCO SYSTEMS INC	USD	17 002 506	3.04
289 242	COMCAST CORP - A	USD	16 492 579	2.95
593 388	FRONTDOOR INC	USD	29 562 590	5.28
202 754	HASBRO INC	USD	19 164 308	3.42
377 706	HOLOGIC INC	USD	25 200 544	4.50
84 465	INSTALLED BUILDING PRODUCTS	USD	10 335 137	1.85
102 504	MARSH & MCLENNAN COS	USD	14 420 263	2.58
461 122	PREMIER INC - A	USD	16 042 434	2.87
51 450	S&P GLOBAL INC	USD	21 117 653	3.77
26 858	TELEDYNE TECHNOLOGIES INC	USD	11 248 936	2.01
77 874	TRIMBLE INC	USD	6 372 429	1.14
64 834	UNITEDHEALTH GROUP INC	USD	25 962 127	4.64
75 091	VISA INC - A	USD	17 557 778	3.14
<i>China</i>				
162 790	ALIBABA GROUP HOLDING - ADR	USD	36 917 517	6.59
1 522 104	CHINA ANIMAL HEALTHCARE LTD	HKD	0	0.00
1 127 761	NEW ORIENTAL EDUCATIO - ADR	USD	9 236 363	1.65
1 564 500	PING AN INSURANCE GROUP CO - H	HKD	15 308 052	2.74
304 800	TENCENT HOLDINGS LTD	HKD	22 954 179	4.10
<i>France</i>				
440 668	ALSTOM	EUR	22 257 031	3.98
278 556	DANONE	EUR	19 612 260	3.50
<i>United Kingdom</i>				
95 150	AON PLC-CLASS A	USD	22 718 014	4.06
<i>Hong Kong</i>				
1 768 800	AIA GROUP LTD	HKD	21 979 625	3.93
<i>Taiwan</i>				
936 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO	TWD	20 117 878	3.60
<i>Spain</i>				
418 563	GRIFOLS SA	EUR	11 337 179	2.03
<i>The Netherlands</i>				
12 234	ASML HOLDING NV	EUR	8 406 109	1.50
Shares/Units in investment funds			10 353 870	1.85
<i>Luxembourg</i>				
65 073.04	BNP PARIBAS INSTICASH USD 1D SHORT TERM VNAV - I CAP	USD	10 353 870	1.85
<b>Total securities portfolio</b>			<b>555 925 396</b>	<b>99.35</b>

# BNP PARIBAS FUNDS SICAV Global High Yield Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Bonds</b>			<b>108 688 197</b>	<b>94.46</b>					
<i>United States of America</i>									
1 500 000	ACCO BRANDS CORP 4.250% 21-15/03/2029	USD	1 252 214	1.09	1 000 000	GRAY TELE INC 4.750% 20-15/10/2030	USD	841 386	0.73
1 000 000	ADAPTHEALTH LLC 4.625% 21-01/08/2029	USD	857 555	0.75	100 000	GRAY TELE INC 5.875% 16-15/07/2026	USD	87 065	0.08
1 800 000	ADVANTAGE SALES 6.500% 20-15/11/2028	USD	1 605 377	1.39	680 000	GREIF INC 6.500% 19-01/03/2027	USD	604 819	0.53
110 000	AMC NETWORKS INC 4.750% 17-01/08/2025	USD	95 233	0.08	1 650 000	H&E EQUIPMENT 3.875% 20-15/12/2028	USD	1 369 087	1.19
500 000	AMER AXLE & MFG 6.875% 20-01/07/2028	USD	460 621	0.40	500 000	HARSCO CORP 5.750% 19-31/07/2027	USD	443 229	0.39
600 000	ASCENT RESOUR/AR 7.000% 18-01/11/2026	USD	529 125	0.46	1 000 000	HILCORP ENERGY I 6.000% 21-01/02/2031	USD	893 836	0.78
750 000	ATKORE INC 4.250% 21-01/06/2031	USD	640 526	0.56	400 000	HILCORP ENERGY I 6.250% 18-01/11/2028	USD	358 378	0.31
750 000	AVIS BUDGET CAR 5.375% 21-01/03/2029	USD	658 940	0.57	1 000 000	HILLENBRAND INC 3.750% 21-01/03/2031	USD	838 521	0.73
210 000	BANFF MERGER SUB 8.375% 18-01/09/2026	EUR	220 295	0.19	300 000	HJ HEINZ CO 4.125% 15-01/07/2027	GBP	390 677	0.34
1 000 000	BEACON ROOFING S 4.125% 21-15/05/2029	USD	840 717	0.73	150 000	IRON MOUNTAIN 4.875% 19-15/09/2029	USD	130 755	0.11
169 000	BELDEN INC 3.375% 17-15/07/2027	EUR	173 435	0.15	1 250 000	IRON MOUNTAIN 5.250% 20-15/07/2030	USD	1 117 295	0.97
750 000	BLOOMIN BRANDS 5.125% 21-15/04/2029	USD	656 849	0.57	121 000	KRATON POLYMERS 5.250% 18-15/05/2026	EUR	124 029	0.11
210 000	BOXER PARENT CO 6.500% 20-02/10/2025	EUR	222 550	0.19	195 000	L BRANDS INC 6.694% 18-15/01/2027	USD	194 030	0.17
1 950 000	BOYD GAMING CORP 4.750% 20-01/12/2027	USD	1 701 871	1.47	1 400 000	LIVE NATION ENT 3.750% 21-15/01/2028	USD	1 186 205	1.03
1 000 000	BOYD GAMING CORP 4.750% 21-15/06/2031	USD	876 450	0.76	750 000	LIVE NATION ENT 4.750% 19-15/10/2027	USD	655 357	0.57
1 000 000	BOYNE USA 4.750% 21-15/05/2029	USD	872 755	0.76	675 000	LUMEN TECH INC 4.500% 20-15/01/2029	USD	551 828	0.48
125 000	BY CROWN/BY BOND 4.250% 20-31/01/2026	USD	110 685	0.10	1 000 000	MANITOWOC CO 9.000% 19-01/04/2026	USD	916 709	0.80
1 000 000	CABLE ONE INC 4.000% 20-15/11/2030	USD	847 458	0.74	700 000	MASONITE INTL 5.375% 19-01/02/2028	USD	628 371	0.55
500 000	CARROLS RESTAURA 5.875% 21-01/07/2029	USD	423 729	0.37	180 000	MASONITE INTL 5.750% 18-15/09/2026	USD	157 817	0.14
160 000	CATALENT PHARMA 2.375% 20-01/03/2028	EUR	160 437	0.14	600 000	MATTEL INC 3.750% 21-01/04/2029	USD	526 183	0.46
1 000 000	CCO HOLDINGS LLC 4.750% 19-01/03/2030	USD	890 589	0.77	1 250 000	MATTHEWS INTERNA 5.250% 17-01/12/2025	USD	1 089 393	0.95
1 000 000	CEDAR FAIR LP 5.250% 20-15/07/2029	USD	867 871	0.75	241 000	MEREDITH CORP 6.875% 19-01/02/2026	USD	210 598	0.18
250 000	CEDAR FAIR LP/CA 5.375% 15-01/06/2024	USD	213 087	0.19	1 380 000	MERITOR INC 4.500% 20-15/12/2028	USD	1 179 325	1.02
1 150 000	CENTRAL GARDEN 4.125% 20-15/10/2030	USD	989 728	0.86	118 000	MGM RESORTS 5.500% 19-15/04/2027	USD	109 367	0.10
250 000	CLEVELAND-CLIFFS 4.875% 21-01/03/2031	USD	221 938	0.19	131 000	MPT OP PTNR/FINL 2.500% 21-24/03/2026	GBP	155 352	0.14
750 000	CLEVELAND-CLIFFS 5.875% 20-01/06/2027	USD	665 238	0.58	240 000	MPT OP PTNR/FINL 3.692% 19-05/06/2028	GBP	297 816	0.26
250 000	COMMSCOPE TECH 5.000% 17-15/03/2027	USD	215 978	0.19	220 000	MPT OP PTNR/FINL 5.250% 16-01/08/2026	USD	191 079	0.17
104 000	COTY INC 4.000% 18-15/04/2023	EUR	103 117	0.09	154 000	NETFLIX INC 3.625% 19-15/06/2030	EUR	183 753	0.16
125 000	COTY INC 4.000% 18-15/04/2023	EUR	123 949	0.11	1 500 000	NEXSTAR BROADC 4.750% 20-01/11/2028	USD	1 299 646	1.13
750 000	CSC HOLDINGS LLC 5.500% 16-15/04/2027	USD	664 177	0.58	175 000	NGL ENRGY PART/F 7.500% 17-01/11/2023	USD	145 852	0.13
900 000	DANA INC 4.250% 21-01/09/2030	USD	780 736	0.68	1 500 000	NOVELIS CORP 4.750% 20-30/01/2030	USD	1 328 384	1.15
150 000	EMERGENT BIOSOLU 3.875% 20-15/08/2028	USD	124 115	0.11	100 000	ORGANON FIN 1 2.875% 21-30/04/2028	EUR	101 363	0.09
600 000	ENERGIZER HLDGS 4.375% 20-31/03/2029	USD	507 523	0.44	750 000	ORGANON FIN 1 4.125% 21-30/04/2028	USD	645 301	0.56
125 000	ENTEGRIS INC 3.625% 21-01/05/2029	USD	106 794	0.09	250 000	OUTFRONT MEDIA C 4.625% 19-15/03/2030	USD	214 370	0.19
750 000	FORD MOTOR CO 9.000% 20-22/04/2025	USD	779 705	0.68	300 000	OWENS-BROCKWAY 5.375% 14-15/01/2025	USD	270 940	0.24
335 000	FORD MOTOR CRED 2.330% 19-25/11/2025	EUR	346 025	0.30	500 000	OWENS-BROCKWAY 6.375% 15-15/08/2025	USD	471 312	0.41
221 000	FORD MOTOR CRED 2.386% 19-17/02/2026	EUR	229 104	0.20	300 000	OWENS-BROCKWAY 6.625% 20-13/05/2027	USD	275 692	0.24
373 000	FORD MOTOR CRED 2.748% 20-14/06/2024	GBP	440 484	0.38	500 000	PARK-OHIO INDUST 6.625% 17-15/04/2027	USD	429 126	0.37
174 000	FORD MOTOR CRED 3.250% 20-15/09/2025	EUR	186 340	0.16	1 500 000	PATRICK INDS INC 4.750% 21-01/05/2029	USD	1 260 119	1.10
750 000	FOXTROT ESCROW 12.250% 19-15/11/2026	USD	728 623	0.63	600 000	PENN NATL GAMING 4.125% 21-01/07/2029	USD	505 945	0.44
1 650 000	GENESIS ENERGY 7.750% 20-01/02/2028	USD	1 432 810	1.25	415 000	PENN NATL GAMING 5.625% 17-15/01/2027	USD	363 506	0.32
375 000	GRAY ESCROW INC 7.000% 18-15/05/2027	USD	343 430	0.30	1 200 000	PERFORMANCE FOOD 5.500% 19-15/10/2027	USD	1 063 445	0.92
					1 215 000	PICASSO FIN SUB 6.125% 20-15/06/2025	USD	1 084 730	0.94
					295 000	PILGRIMS PRIDE 5.875% 17-30/09/2027	USD	265 333	0.23
					1 400 000	PITNEY BOWES INC 6.875% 21-15/03/2027	USD	1 246 894	1.08
					1 000 000	PRESTIGE BRANDS 3.750% 21-01/04/2031	USD	814 255	0.71
					108 000	QUINTILES IMS 2.875% 17-15/09/2025	EUR	109 321	0.10
					1 350 000	RAYONIER AM PROD 7.625% 20-15/01/2026	USD	1 186 757	1.03
					300 000	RR DONNELLEY 6.125% 21-01/11/2026	USD	266 914	0.23

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Global High Yield Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
145 000	RR DONNELLEY 8.250% 20-01/07/2027	USD	139 082	0.12	1 500 000	INEOS QUATTRO FI 3.375% 21-15/01/2026	USD	1 283 886	1.12
100 000	SCIENTIFIC GAMES 3.375% 18-15/02/2026	EUR	100 202	0.09	100 000	INEOS QUATTRO FI 3.750% 21-15/07/2026	EUR	102 799	0.09
450 000	SCIENTIFIC GAMES 5.000% 17-15/10/2025	USD	391 620	0.34	500 000	INTL GAME TECH 5.250% 20-15/01/2029	USD	452 125	0.39
245 000	SCIENTIFIC GAMES 5.500% 18-15/02/2026	EUR	249 419	0.22	450 000	JAGUAR LAND ROVER 3.875% 15-01/03/2023	GBP	533 086	0.46
1 000 000	SCIENTIFIC GAMES 7.250% 19-15/11/2029	USD	951 176	0.83	100 000	JAGUAR LAND ROVER 5.000% 14-15/02/2022	GBP	118 848	0.10
300 000	SIRIUS XM RADIO 4.125% 20-01/07/2030	USD	256 135	0.22	200 000	JAGUAR LAND ROVR 6.875% 19-15/11/2026	EUR	232 478	0.20
150 000	SPECIALTY BUILD 6.375% 20-30/09/2026	USD	132 652	0.12	300 000	JAGUAR LAND ROVR 7.750% 20-15/10/2025	USD	277 776	0.24
610 000	SPRINT CAP CORP 8.750% 02-15/03/2032	USD	781 853	0.68	325 000	KCA DEUTAG UK FI 9.875% 20-01/12/2025	USD	303 150	0.26
750 000	SRM ESCROW ISSUR 6.000% 20-01/11/2028	USD	670 377	0.58	200 000	LADBROKES GROUP 5.125% 16-08/09/2023	GBP	244 943	0.21
800 000	STERICYCLE INC 3.875% 20-15/01/2029	USD	678 247	0.59	135 000	MARKS & SPENCER 3.750% 20-19/05/2026	GBP	163 295	0.14
150 000	SUMMIT MATERIALS 5.250% 20-15/01/2029	USD	134 075	0.12	136 000	MATALAN FINANCE 6.750% 18-31/01/2023	GBP	144 633	0.13
450 000	SYNAPTICS INC 4.000% 21-15/06/2029	USD	382 067	0.33	100 000	OCADO GROUP PLC 4.000% 17-15/06/2024	GBP	117 664	0.10
2 500 000	SYNEOS HEALTH IN 3.625% 20-15/01/2029	USD	2 087 373	1.80	217 000	PAYSAFE FIN PLC 3.000% 21-15/06/2029	EUR	213 667	0.19
175 000	TAYLOR MORRISON 5.750% 19-15/01/2028	USD	166 603	0.14	211 000	PREMIER FOODS 3.500% 21-15/10/2026	GBP	245 708	0.21
150 000	TEGNA INC 4.625% 20-15/03/2028	USD	131 229	0.11	100 000	RAC BOND CO 5.000% 17-06/11/2022	GBP	116 335	0.10
750 000	TEGNA INC 5.000% 19-15/09/2029	USD	661 826	0.58	120 000	STONEGATE PUB 8.250% 20-31/07/2025	GBP	146 040	0.13
1 500 000	TENET HEALTHCARE 4.875% 19-01/01/2026	USD	1 310 713	1.14	220 000	SYNTHOMER PLC 3.875% 20-01/07/2025	EUR	229 564	0.20
2 250 000	TENET HEALTHCARE 6.250% 19-01/02/2027	USD	1 983 562	1.71	170 000	TALKTALK TELECOM 3.875% 20-20/02/2025	GBP	194 949	0.17
242 000	TENNECO INC 5.000% 16-15/07/2026	USD	202 728	0.18	100 000	THAMES WATER KEM 4.625% 20-19/05/2026	GBP	119 138	0.10
1 000 000	TENNECO INC 5.125% 21-15/04/2029	USD	867 738	0.75	115 000	TI AUTOMOTIVE 3.750% 21-15/04/2029	EUR	117 143	0.10
1 600 000	TERRAFORM POWER 4.750% 19-15/01/2030	USD	1 388 313	1.21	100 000	VICTORIA PLC 3.625% 21-24/08/2026	EUR	101 244	0.09
1 000 000	TOPBUILD CORP 3.625% 21-15/03/2029	USD	834 448	0.73	250 000	VIRGIN MEDIA SEC 4.125% 20-15/08/2030	GBP	288 306	0.25
500 000	TRANSDIGM INC 5.500% 20-15/11/2027	USD	439 605	0.38	150 000	VIRGIN MEDIA SEC 4.250% 19-15/01/2030	GBP	173 827	0.15
1 380 000	TRANSDIGM INC 6.250% 19-15/03/2026	USD	1 227 675	1.07	230 000	VIRGIN MEDIA SEC 5.250% 19-15/05/2029	GBP	282 558	0.25
75 000	TREEHOUSE FOODS 4.000% 20-01/09/2028	USD	62 851	0.05	100 000	VMED O2 UK FIN 4.500% 21-15/07/2031	GBP	116 916	0.10
2 000 000	TRONOX INC 4.625% 21-15/03/2029	USD	1 703 347	1.47		<i>The Netherlands</i>		<i>5 978 115</i>	<i>5.19</i>
125 000	UNITED AIRLINES 4.625% 21-15/04/2029	USD	109 226	0.09	100 000	AXALTA COATING 3.750% 16-15/01/2025	EUR	101 713	0.09
120 000	VIASAT INC 5.625% 17-15/09/2025	USD	103 112	0.09	190 000	DUFY ONE BV 2.000% 19-15/02/2027	EUR	179 173	0.16
1 000 000	VM CONSOLIDATED 5.500% 21-15/04/2029	USD	862 320	0.75	200 000	DUFY ONE BV 2.500% 17-15/10/2024	EUR	198 836	0.17
1 125 000	WHITE CAP BUYER 6.875% 20-15/10/2028	USD	1 014 205	0.88	149 000	GRUPO-ANTOLIN 3.500% 21-30/04/2028	EUR	148 472	0.13
500 000	WILLIAMS SCOTSM 4.625% 20-15/08/2028	USD	435 408	0.38	196 000	INTERTRUST 3.375% 18-15/11/2025	EUR	200 075	0.17
750 000	WYNDHAM HOTELS & 4.375% 20-15/08/2028	USD	658 835	0.57	108 000	IPD 3 BV 5.500% 20-01/12/2025	EUR	112 158	0.10
140 000	WYNN LAS VEGAS 5.250% 17-15/05/2027	USD	126 802	0.11	250 000	LOUIS DREYF 2.375% 20-27/11/2025	EUR	264 771	0.23
250 000	WYNN LAS VEGAS 5.500% 15-01/03/2025	USD	227 013	0.20	100 000	METINVEST BV 5.625% 19-17/06/2025	EUR	105 613	0.09
250 000	YUM! BRANDS INC 4.750% 19-15/01/2030	USD	227 941	0.20	200 000	METINVEST BV 7.750% 19-17/10/2029	USD	187 020	0.16
	<i>United Kingdom</i>		<i>8 697 241</i>	<i>7.55</i>	145 000	NOBIAN FINANCE B 3.625% 21-15/07/2026	EUR	144 653	0.13
200 000	ALGECO GLOBAL 6.500% 20-15/02/2023	EUR	204 055	0.18	150 000	OI EUROPEAN GRP 2.875% 19-15/02/2025	EUR	151 954	0.13
171 000	BELLIS ACQUISITI 3.250% 21-16/02/2026	GBP	199 584	0.17	116 000	OI EUROPEAN GRP 3.125% 16-15/11/2024	EUR	119 921	0.10
111 000	BELLIS FINCO PLC 4.000% 21-16/02/2027	GBP	129 442	0.11	311 000	Q-PARK HOLDING 2.000% 20-01/03/2027	EUR	295 875	0.26
230 000	CO-OPERATIVE GRO 5.125% 19-17/05/2024	GBP	284 328	0.25	100 000	SELECTA GROUP BV 8.000% 20-01/04/2026	EUR	101 000	0.09
146 000	CO-OPERATIVE WHOLESALE 7.500% 11-08/07/2026	GBP	204 240	0.18	650 000	SENSATA TECH BV 4.375% 19-15/02/2030	USD	577 355	0.50
100 000	DEUCE FINCO 5.500% 21-15/06/2027	GBP	116 586	0.10	500 000	TRIVIUM PACK FIN 5.500% 19-15/08/2026	USD	442 997	0.38
150 000	EC FINANCE 2.375% 17-15/11/2022	EUR	147 829	0.13	100 000	UNITED GROUP 4.875% 17-01/07/2024	EUR	101 120	0.09
424 350	ENQUEST PLC 7.000% 16-15/10/2023	USD	333 328	0.29	475 000	UPC HOLDING BV 3.875% 17-15/06/2029	EUR	480 979	0.42
169 000	GATWICK AIRPORT 4.375% 21-07/04/2026	GBP	198 892	0.17	100 000	ZF EUROPE 2.000% 19-23/02/2026	EUR	101 075	0.09
125 000	HEATHROW FINANCE 4.750% 18-01/03/2024	GBP	153 080	0.13	100 000	ZF EUROPE 2.500% 19-23/10/2027	EUR	102 561	0.09
203 000	HEINZ (H.J) FIN 6.250% 00-18/02/2030	GBP	304 966	0.27	250 000	ZIGGO 5.125% 20-28/02/2030	USD	215 817	0.19
100 000	INEOS QUATTRO FI 2.500% 21-15/01/2026	EUR	100 833	0.09	1 900 000	ZIGGO BV 4.875% 19-15/01/2030	USD	1 644 977	1.42

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS SICAV Global High Yield Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>France</i>		<i>4 128 530</i>	<i>3.60</i>	100 000	GUALA CLOSURES 3.250% 21-15/06/2028	EUR	100 275	0.09
500 000	ALTICE FRANCE 5.500% 19-15/01/2028	USD	437 516	0.38	205 000	KEDRION SPA 3.375% 21-15/05/2026	EUR	203 908	0.18
170 000	CAB 3.375% 21-01/02/2028	EUR	169 189	0.15	117 000	NEXI 2.125% 21-30/04/2029	EUR	115 618	0.10
600 000	CASINO GUICHARD 2.798% 14-05/08/2026	EUR	584 786	0.51	200 000	PIAGGIO & C 3.625% 18-30/04/2025	EUR	203 488	0.18
362 000	CGG SA 7.750% 21-01/04/2027	EUR	374 435	0.33	170 000	PRO-GEST SPA 3.250% 17-15/12/2024	EUR	162 569	0.14
200 000	CMA CGM SA 5.250% 17-15/01/2025	EUR	204 285	0.18	205 000	REKEEP SPA 7.250% 21-01/02/2026	EUR	220 731	0.19
500 000	ERAMET 5.875% 19-21/05/2025	EUR	506 243	0.44	200 000	SOFIMA HOLDING 3.750% 20-15/01/2028	EUR	200 860	0.17
115 000	FAURECIA 2.625% 18-15/06/2025	EUR	116 481	0.10	268 000	TELECOM ITALIA 1.625% 21-18/01/2029	EUR	263 416	0.23
100 000	FAURECIA 3.125% 19-15/06/2026	EUR	103 335	0.09	100 000	WEBUILD SPA 5.875% 20-15/12/2025	EUR	110 585	0.10
112 000	GETLINK SE 3.500% 20-30/10/2025	EUR	116 169	0.10		<i>Ireland</i>		<i>1 509 833</i>	<i>1.31</i>
101 000	LABORATOIRE EIME 5.000% 21-01/02/2029	EUR	102 809	0.09	110 000	EIRCOM FINANCE 2.625% 19-15/02/2027	EUR	109 311	0.09
206 000	MOBILUX FINANCE 4.250% 21-15/07/2028	EUR	206 041	0.18	1 600 000	JAZZ SECURITIES 4.375% 21-15/01/2029	USD	1 400 522	1.22
100 000	ORANO SA 2.750% 20-08/03/2028	EUR	104 428	0.09		<i>Poland</i>		<i>1 361 093</i>	<i>1.18</i>
205 000	QUATRIM 5.875% 19-15/01/2024	EUR	213 016	0.19	313 000	AUTOSTRATE PER L 2.000% 20-04/12/2028	EUR	325 678	0.28
300 000	RENAULT 1.125% 19-04/10/2027	EUR	279 679	0.24	757 000	AUTOSTRATE PER L 2.000% 21-15/01/2030	EUR	781 777	0.68
100 000	RUBIS TERMINAL 5.625% 20-15/05/2025	EUR	105 313	0.09	252 000	INPOST SA 2.250% 21-15/07/2027	EUR	253 638	0.22
500 000	TEREOS FIN GROUP 4.125% 16-16/06/2023	EUR	504 805	0.44		<i>Spain</i>		<i>589 211</i>	<i>0.51</i>
	<i>Canada</i>		<i>3 936 793</i>	<i>3.41</i>	171 000	EDREAMS ODIGEO SA 5.500% 18-01/09/2023	EUR	169 674	0.15
1 925 000	MERCER INTL INC 5.125% 21-01/02/2029	USD	1 670 313	1.44	218 000	GRIFOLS SA 3.200% 17-01/05/2025	EUR	219 729	0.19
900 000	PANTHER BF AGG 2 6.250% 19-15/05/2026	USD	808 543	0.70	200 000	NH HOTEL GRP 4.000% 21-02/07/2026	EUR	199 808	0.17
1 000 000	RESOLUTE FOREST 4.875% 21-01/03/2026	USD	871 068	0.76		<i>Mexico</i>		<i>400 921</i>	<i>0.35</i>
500 000	TASEKO MINES LTD 7.000% 21-15/02/2026	USD	440 043	0.38	430 000	PETROLEOS MEXICA 2.750% 15-21/04/2027	EUR	400 921	0.35
135 000	TECK COMINCO 6.125% 05-01/10/2035	USD	146 826	0.13		<i>Sweden</i>		<i>211 446</i>	<i>0.18</i>
	<i>Germany</i>		<i>2 284 241</i>	<i>1.99</i>	100 000	VERISURE HOLDING 3.875% 20-15/07/2026	EUR	102 175	0.09
200 000	CHEPLAPHARM ARZN 3.500% 20-11/02/2027	EUR	201 831	0.18	100 000	VOLVO CAR AB 2.500% 20-07/10/2027	EUR	109 271	0.09
200 000	CHEPLAPHARM ARZN 4.375% 20-15/01/2028	EUR	207 675	0.18		<i>Denmark</i>		<i>165 232</i>	<i>0.14</i>
100 000	CT INVESTMENT 5.500% 21-15/04/2026	EUR	102 336	0.09	131 000	TELE DANMARK 5.625% 11-23/02/2023	GBP	165 232	0.14
100 000	GRUENENTHAL GMBH 3.625% 21-15/11/2026	EUR	102 721	0.09		<i>Greece</i>		<i>134 516</i>	<i>0.12</i>
114 000	HAPAG-LLOYD AG 2.500% 21-15/04/2028	EUR	116 660	0.10	132 000	MYTILINEOS SA 2.250% 21-30/10/2026	EUR	134 516	0.12
300 000	MAHLE GMBH 2.375% 21-14/05/2028	EUR	298 767	0.26		<i>Jersey Island</i>		<i>123 196</i>	<i>0.11</i>
232 000	NIDDA HEALTHCARE 3.500% 20-30/09/2024	EUR	230 005	0.20	102 000	AA BOND CO LTD 6.500% 21-31/01/2026	GBP	123 196	0.11
151 000	PEACH PROPERTY 4.375% 20-15/11/2025	EUR	158 334	0.14		<i>Czech Republic</i>		<i>100 469</i>	<i>0.09</i>
216 000	PLATIN 1426 GMBH 5.375% 17-15/06/2023	EUR	217 251	0.19	100 000	SAZKA GROUP AS 3.875% 20-15/02/2027	EUR	100 469	0.09
400 000	SCHAEFFLER AG 3.375% 20-12/10/2028	EUR	440 892	0.38		<i>Austria</i>		<i>100 238</i>	<i>0.09</i>
200 000	ZF FINANCE GMBH 2.750% 20-25/05/2027	EUR	207 769	0.18	100 000	SAPPI PAPIER HOL 3.125% 19-15/04/2026	EUR	100 238	0.09
	<i>Luxembourg</i>		<i>2 210 481</i>	<i>1.92</i>		<b>Convertible bonds</b>		<b>310 218</b>	<b>0.27</b>
620 000	ALTICE FINANCING 7.500% 16-15/05/2026	USD	544 402	0.47		<i>United Kingdom</i>		<i>193 612</i>	<i>0.17</i>
200 000	B&M EUROPEAN 3.625% 20-15/07/2025	GBP	239 425	0.21	200 000	INTL CONSOLIDATED 0.625% 15-17/11/2022 CV	EUR	193 612	0.17
463 000	CRYSTAL ALMOND S 4.250% 19-15/10/2024	EUR	473 093	0.41		<i>France</i>		<i>116 606</i>	<i>0.10</i>
166 000	DANA FIN LUX SAR 3.000% 21-15/07/2029	EUR	170 356	0.15	3 750	ELIS SA 0.000% 17-06/10/2023 CV FLAT	EUR	116 606	0.10
100 000	HSE FINANCE SARL 5.625% 21-15/10/2026	EUR	102 828	0.09		<b>Floating rate bonds</b>		<b>3 489 912</b>	<b>3.03</b>
80 000	OLIVETTI FINANCE 7.750% 03-24/01/2033	EUR	116 892	0.10		<i>The Netherlands</i>		<i>1 308 323</i>	<i>1.13</i>
378 000	SIG COMBIBLOC PU 2.125% 20-18/06/2025	EUR	399 433	0.35	200 000	ABERTIS FINANCE 20-31/12/2060 FRN	EUR	206 702	0.18
157 000	SUMMER BC HOLDCO 5.750% 19-31/10/2026	EUR	164 052	0.14	200 000	ABERTIS FINANCE 21-31/12/2061 FRN	EUR	198 062	0.17
	<i>Italy</i>		<i>2 107 215</i>	<i>1.83</i>	170 000	IPD 3 BV 20-01/12/2025 FRN	EUR	172 454	0.15
219 000	ALMAVIVA 7.250% 17-15/10/2022	EUR	222 721	0.19	200 000	REPSOL INTL FIN 20-31/12/2060 FRN	EUR	219 803	0.19
200 000	BRUNELLO BIDCO 3.500% 21-15/02/2028	EUR	199 865	0.17	213 000	UNITED GROUP 19-15/05/2025 FRN	EUR	212 467	0.18
100 000	GAMMA BIDCO SPA 5.125% 21-15/07/2025	EUR	103 179	0.09	300 000	WINTERSHALL FIN 21-20/07/2169 FRN	EUR	298 835	0.26

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Global High Yield Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>France</i>		<i>920 068</i>	<i>0.80</i>
400 000	ELEC DE FRANCE 20-31/12/2060 FRN	EUR	417 567	0.36
400 000	ELEC DE FRANCE 21-31/12/2061 FRN	EUR	401 944	0.35
100 000	RCI BANQUE 19-18/02/2030 FRN	EUR	100 557	0.09
	<i>Italy</i>		<i>500 517</i>	<i>0.44</i>
100 000	BRUNELLO BIDCO 21-15/02/2028 FRN	EUR	99 777	0.09
100 000	CEDACRI MERGECO 21-15/05/2028 FRN	EUR	100 554	0.09
100 000	FABRIC BC SPA 18-30/11/2024 FRN	EUR	100 019	0.09
200 000	FABRIC BC SPA 20-31/08/2026 FRN	EUR	200 167	0.17
	<i>Sweden</i>		<i>332 674</i>	<i>0.29</i>
231 000	SAMHALLSBYGG 20-31/12/2060 FRN	EUR	230 909	0.20
100 000	VERISURE HOLDING 20-15/04/2025 FRN	EUR	101 765	0.09
	<i>United States of America</i>		<i>178 295</i>	<i>0.15</i>
185 000	VIACOM INC 17-28/02/2057 FRN	USD	178 295	0.15
	<i>United Kingdom</i>		<i>149 345</i>	<i>0.13</i>
120 000	MARKS & SPENCER 19-10/07/2027 FRN	GBP	149 345	0.13
	<i>Luxembourg</i>		<i>100 690</i>	<i>0.09</i>
100 000	SES 21-31/12/2061 FRN	EUR	100 690	0.09
	Shares/Units in investment funds		1 289 984	1.12
	<i>Luxembourg</i>		<i>1 289 984</i>	<i>1.12</i>
9 371.04	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV -1 CAP	EUR	1 289 984	1.12
	<b>Total securities portfolio</b>		<b>113 778 311</b>	<b>98.88</b>

# BNP PARIBAS FUNDS SICAV Global Inflation-Linked Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Bonds</b>			<b>251 782 643</b>	<b>94.02</b>					
<i>United States of America</i>									
3 121 307	US TREASURY INFL IX N/B 0.125% 14-15/07/2024	USD	2 831 061	1.06	811 385	UK TREASURY I/L STOCK 0.125% 15-22/03/2046	GBP	1 635 624	0.61
4 324 924	US TREASURY INFL IX N/B 0.125% 16-15/07/2026	USD	3 993 986	1.49	1 042 411	UK TSY I/L GILT 0.125% 18-10/08/2041	GBP	1 949 549	0.73
3 531 518	US TREASURY INFL IX N/B 0.250% 15-15/01/2025	USD	3 223 833	1.20	1 558 091	UK TSY I/L GILT 0.125% 21-10/08/2031	GBP	2 399 437	0.90
1 224 573	US TREASURY INFL IX N/B 0.375% 17-15/07/2027	USD	1 152 249	0.43	477 876	UK TSY I/L GILT 0.125% 21-22/03/2051	GBP	1 056 065	0.39
2 062 978	US TREASURY INFL IX N/B 0.500% 18-15/01/2028	USD	1 951 193	0.73	<i>Italy</i>				
791 966	US TREASURY INFL IX N/B 0.625% 13-15/02/2043	USD	799 765	0.30	7 568 365	ITALY BTIPS 0.100% I/L 18-15/05/2023	EUR	7 758 482	2.90
816 864	US TREASURY INFL IX N/B 0.625% 16-15/01/2026	USD	765 068	0.29	592 469	ITALY BTIPS 0.400% 19-15/05/2030	EUR	639 899	0.24
6 314 759	US TREASURY INFL IX N/B 0.750% 15-15/02/2045	USD	6 588 690	2.46	6 551 055	ITALY BTIPS 0.650% 20-15/05/2026	EUR	7 065 547	2.64
11 918 170	US TREASURY INFL IX N/B 0.750% 18-15/07/2028	USD	11 533 825	4.31	498 170	ITALY BTIPS I/L 0.150% 21-15/05/2051	EUR	463 131	0.17
548 581	US TREASURY INFL IX N/B 0.875% 17-15/02/2047	USD	597 061	0.22	1 203 871	ITALY BTIPS I/L 1.250% 15-15/09/2032	EUR	1 423 517	0.53
4 179 190	US TREASURY INFL IX N/B 1.000% 16-15/02/2046	USD	4 620 932	1.73	1 218 462	ITALY BTIPS I/L 1.300% 17-15/05/2028	EUR	1 388 019	0.52
477 457	US TREASURY INFL IX N/B 1.000% 18-15/02/2048	USD	538 839	0.20	3 188 164	ITALY BTIPS I/L 2.350% 04-15/09/2035	EUR	4 313 625	1.61
2 525 938	US TREASURY INFL IX N/B 1.375% 14-15/02/2044	USD	2 948 185	1.10	1 512 990	ITALY BTIPS I/L 2.550% 09-15/09/2041	EUR	2 245 736	0.84
796 500	US TREASURY INFL IX N/B 1.750% 08-15/01/2028	USD	812 267	0.30	681 952	ITALY BTIPS I/L 3.100% 11-15/09/2026	EUR	834 270	0.31
913 136	US TREASURY INFL IX N/B 2.125% 11-15/02/2041	USD	1 162 932	0.43	<i>France</i>				
9 142 712	US TSY INFL IX N/B 0.125% 19-15/10/2024	USD	8 310 614	3.10	1 756 428	FRANCE O.A.T. 0.100% 16-25/07/2047	EUR	2 223 609	0.83
13 774 507	US TSY INFL IX N/B 0.125% 20-15/04/2025	USD	12 540 824	4.68	1 957 392	FRANCE O.A.T. 0.100% 17-01/03/2028	EUR	2 173 397	0.81
10 151 003	US TSY INFL IX N/B 0.125% 20-15/10/2025	USD	9 316 081	3.48	361 086	FRANCE O.A.T. 0.100% 20-01/03/2036	EUR	425 411	0.16
14 466 601	US TSY INFL IX N/B 0.125% 21-15/01/2031	USD	13 427 298	5.02	1 234 707	FRANCE O.A.T. 0.100% 21-25/07/2031	EUR	1 424 537	0.53
1 615 115	US TSY INFL IX N/B 0.125% 21-15/02/2051	USD	1 500 679	0.56	1 717 321	FRANCE O.A.T. I/L 1.100% 10-25/07/2022	EUR	1 779 655	0.66
21 306 559	US TSY INFL IX N/B 0.125% 21-15/04/2026	USD	19 545 665	7.31	937 760	FRANCE O.A.T. I/L 0.100% 15-01/03/2025	EUR	997 692	0.37
9 749 732	US TSY INFL IX N/B 0.875% 19-15/01/2029	USD	9 509 822	3.55	752 901	FRANCE O.A.T. I/L 0.100% 18-25/07/2036	EUR	898 964	0.34
1 537 360	US TSY INFL IX N/B 1.000% 19-15/02/2049	USD	1 750 803	0.65	219 899	FRANCE O.A.T. I/L 0.100% 21-01/03/2032	EUR	251 804	0.09
693 399	US TSY INFL IX N/B 3.375% 01-15/04/2032	USD	863 214	0.32	987 633	FRANCE O.A.T. I/L 1.800% 07-25/07/2040	EUR	1 568 206	0.59
<i>United Kingdom</i>					460 935	FRANCE O.A.T. I/L 1.850% 11-25/07/2027	EUR	565 365	0.21
141 992	NETWORK RAIL INFRASTRUCTURE FINANCE 1.375% 07-22/11/2037	GBP	286 213	0.11	1 301 811	FRANCE O.A.T. I/L 3.150% 02-25/07/2032	EUR	1 999 926	0.75
359 916	NETWRK RAIL INFR 1.125% 07-22/11/2047	GBP	887 282	0.33	954 581	FRANCE O.A.T. I/L 3.400% 99-25/07/2029	EUR	1 353 405	0.51
5 159 632	UK TREASURY I/L GILT 0.125% 12-22/03/2024	GBP	6 557 713	2.45	<i>Japan</i>				
2 351 344	UK TREASURY I/L GILT 0.125% 12-22/03/2044	GBP	4 578 335	1.71	56 331 300	JAPAN I/L-10YR 0.100% 13-10/09/2023	JPY	433 281	0.16
665 455	UK TREASURY I/L GILT 0.125% 15-22/03/2026	GBP	896 219	0.33	4 168 000	JAPAN I/L-10YR 0.100% 14-10/03/2024	JPY	32 127	0.01
986 222	UK TREASURY I/L GILT 0.125% 16-22/11/2056	GBP	2 433 358	0.91	119 652 000	JAPAN I/L-10YR 0.100% 14-10/09/2024	JPY	921 936	0.34
4 310 786	UK TREASURY I/L GILT 0.125% 17-10/08/2048	GBP	9 145 826	3.42	9 144 000	JAPAN I/L-10YR 0.100% 15-10/03/2025	JPY	70 573	0.03
585 632	UK TREASURY I/L GILT 0.250% 12-22/03/2052	GBP	1 360 983	0.51	300 565 188	JAPAN I/L-10YR 0.100% 16-10/03/2026	JPY	2 330 771	0.87
3 714 960	UK TREASURY I/L GILT 0.375% 11-22/03/2062	GBP	10 892 802	4.07	38 037 038	JAPAN I/L-10YR 0.100% 18-10/03/2028	JPY	296 397	0.11
655 794	UK TREASURY I/L GILT 0.500% 09-22/03/2050	GBP	1 543 975	0.58	90 177 300	JAPAN I/L-10YR 0.100% 19-10/03/2029	JPY	703 136	0.26
1 732 404	UK TREASURY I/L GILT 0.625% 09-22/11/2042	GBP	3 592 955	1.34	169 300 339	JAPAN I/L-10YR 0.200% 20-10/03/2030	JPY	1 343 001	0.50
681 085	UK TREASURY I/L GILT 0.625% 10-22/03/2040	GBP	1 333 371	0.50	<i>Germany</i>				
728 330	UK TREASURY I/L GILT 0.750% 11-22/03/2034	GBP	1 258 552	0.47	701 563	DEUTSCHLAND I/L 0.100% 15-15/04/2046	EUR	1 001 165	0.37
3 638 429	UK TREASURY I/L GILT 1.125% 07-22/11/2037	GBP	7 241 256	2.70	3 810 413	DEUTSCHLAND I/L 0.500% 14-15/04/2030	EUR	4 598 241	1.72
1 880 610	UK TREASURY I/L GILT 1.250% 05-22/11/2055	GBP	5 803 175	2.17	<i>Spain</i>				
					1 559 916	SPAIN I/L BOND 0.150% 18-30/11/2023	EUR	1 633 216	0.61
					2 512 385	SPAIN I/L BOND 0.700% 18-30/11/2033	EUR	2 985 701	1.11
					<i>Canada</i>				
					531 343	CANADA GOVT I/L 1.250% 13-01/12/2047	CAD	466 670	0.17
					785 115	CANADA GOVT I/L 1.500% 10-01/12/2044	CAD	694 435	0.26
					325 408	CANADA GOVT I/L 2.000% 07-01/12/2041	CAD	306 118	0.11
					2 233 713	CANADA GOVT I/L 3.000% 03-01/12/2036	CAD	2 241 455	0.84
					391 319	CANADA GOVT I/L 4.250% 95-01/12/2026	CAD	342 266	0.13
					643 281	CANADA-GOVT RRB 0.500% 17-01/12/2050	CAD	486 909	0.18

# BNP PARIBAS FUNDS SICAV Global Inflation-Linked Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>New Zealand</i>		<i>2 512 628</i>	<i>0.94</i>
592 000	NEW ZEALAND I/L 2.500% 14- 20/09/2035 FLAT	NZD	473 367	0.18
2 577 000	NEW ZEALAND I/L 2.500% 17- 20/09/2040 FLAT	NZD	2 035 141	0.76
5 000	NEW ZEALAND I/L 3.000% 13- 20/09/2030 FLAT	NZD	4 120	0.00
	<i>Sweden</i>		<i>1 217 832</i>	<i>0.45</i>
10 570 000	SWEDEN I/L 0.125% 20-01/06/2030	SEK	1 217 832	0.45
	<i>Denmark</i>		<i>233 012</i>	<i>0.09</i>
1 666 445	DENMARK I/L GOVT 0.100% 12- 15/11/2023	DKK	233 012	0.09
	<b>Floating rate bonds</b>		<b>1 545 250</b>	<b>0.58</b>
	<i>United Kingdom</i>		<i>1 545 250</i>	<i>0.58</i>
453 000	UK TREASURY I/L STOCK 2.829% 02- 26/01/2035	GBP	1 545 250	0.58
	<b>Total securities portfolio</b>		<b>253 327 893</b>	<b>94.60</b>

# BNP PARIBAS FUNDS SICAV Global Low Vol Equity

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Shares</b>			<b>621 883 654</b>	<b>98.51</b>					
<i>United States of America</i>					<i>United Kingdom</i>				
28 167	BAXTER INTERNATIONAL INC	USD	1 912 002	0.30	209 937	ADMIRAL GROUP PLC	GBP	7 688 764	1.22
16 951	BECTON DICKINSON AND CO	USD	3 476 106	0.55	13 185	RIO TINTO LTD	AUD	1 054 815	0.17
98 182	BLACK KNIGHT INC	USD	6 456 052	1.02	1 556 499	SAGE GROUP PLC/THE	GBP	12 405 575	1.96
91 431	BROADRIDGE FINANCIAL SOLUTIONS	USD	12 453 706	1.97	971 771	SEGRO PLC	GBP	12 389 811	1.96
271 029	CISCO SYSTEMS INC	USD	12 112 773	1.92	<i>France</i>				
163 997	COLGATE-PALMOLIVE CO	USD	11 249 815	1.78	26 739	ALSTOM	EUR	1 138 814	0.18
54 439	DANAHER CORP	USD	12 319 125	1.95	58 205	DASSAULT SYSTEMES SA	EUR	11 902 923	1.89
89 444	FIDELITY NATIONAL INFO SERV	USD	10 685 160	1.69	24 189	ESSILORLUXOTTICA	EUR	3 764 776	0.60
128 466	INTERCONTINENTAL EXCHANGE INC	USD	12 858 515	2.05	7 567	HERMES INTERNATIONAL	EUR	9 296 060	1.47
58 157	JACK HENRY & ASSOCIATES INC	USD	8 018 594	1.27	<i>Switzerland</i>				
62 973	JOHNSON & JOHNSON	USD	8 747 932	1.39	83	CHOCOLADEFABRIKEN LINDT - REG	CHF	7 336 891	1.16
62 721	MCDONALDS CORP	USD	12 216 817	1.94	90 314	GARMIN LTD	USD	11 015 277	1.74
56 150	MICROSOFT CORP	USD	12 826 574	2.03	9 588	KUEHNE & NAGEL INTL AG - REG	CHF	2 769 167	0.44
179 067	ORACLE CORP	USD	11 753 584	1.86	10 240	SIKA AG - REG	CHF	2 825 762	0.45
341 077	PFIZER INC	USD	11 262 818	1.78	16 790	SWISS PRIME SITE - REG	CHF	1 406 059	0.22
1 200	PROCTER & GAMBLE CO.	USD	136 534	0.02	<i>Israel</i>				
5 098	REPUBLIC SERVICES INC	USD	472 916	0.07	1 400 795	BANK HAPOLIM BM	ILS	9 483 030	1.50
31 674	ROPER TECHNOLOGIES INC	USD	12 558 491	1.99	201 204	BANK LEUMI LE-ISRAEL	ILS	1 289 205	0.20
78 446	TEXAS INSTRUMENTS INC	USD	12 720 437	2.01	122 872	CHECK POINT SOFTWARE TECHNOLOGIE	USD	12 032 318	1.91
14 016	THERMO FISHER SCIENTIFIC INC	USD	5 962 266	0.94	<i>Australia</i>				
30 432	TYLER TECHNOLOGIES INC	USD	11 608 503	1.84	205 349	BHP BILLITON LTD	AUD	6 316 688	1.00
60 543	VERISIGN INC	USD	11 624 113	1.84	1 929	COMMONWEALTH BANK OF AUSTRALIA	AUD	121 885	0.02
205 752	VERIZON COMMUNICATIONS INC	USD	9 721 127	1.54	2 901	CSL LTD	AUD	523 730	0.08
61 871	VISA INC - A	USD	12 198 901	1.93	19 662	SONIC HEALTHCARE LTD	AUD	478 047	0.08
<i>Canada</i>					319 505	WESFARMERS LTD	AUD	11 951 582	1.89
142 056	BANK OF MONTREAL	CAD	12 291 206	1.95	<i>The Netherlands</i>				
222 693	BANK OF NOVA SCOTIA	CAD	12 225 747	1.94	92 243	AKZO NOBEL N.V.	EUR	9 611 721	1.52
45 382	CAN APARTMENT PROP REAL ESTATE	CAD	1 796 120	0.28	157 699	VOPAK	EUR	6 039 872	0.96
124 876	CAN IMPERIAL BANK OF COMMERCE	CAD	11 999 491	1.90	<i>Hong Kong</i>				
163 191	CANADIAN PACIFIC RAILWAY LTD	CAD	10 592 691	1.68	163 800	HANG SENG BANK LTD	HKD	2 756 713	0.44
86 615	CGI INC	CAD	6 628 982	1.05	1 427 300	LINK REIT	HKD	11 657 994	1.85
219 904	DOLLARAMA INC	CAD	8 496 665	1.35	<i>Ireland</i>				
43 825	HYDRO ONE LTD	CAD	894 108	0.14	50 732	ACCENTURE PLC - A	USD	12 610 917	2.00
290 796	OPEN TEXT CORP	CAD	12 465 515	1.97	<i>Germany</i>				
142 979	ROYAL BANK OF CANADA	CAD	12 227 942	1.94	11 032	MERCK KGAA	EUR	1 783 874	0.28
105 719	TMX GROUP LTD	CAD	9 426 521	1.49	<i>Sweden</i>				
77 756	TOROMONT INDUSTRIES LTD	CAD	5 718 521	0.91	90 766	INVESTOR AB-B SHS	SEK	1 765 292	0.28
206 622	TORONTO DOMINION BANK	CAD	12 222 849	1.94	Shares/Units in investment funds				
<i>Japan</i>					<i>Luxembourg</i>				
255 100	BRIDGESTONE CORP	JPY	9 775 294	1.55	37 328.51	BNP PARIBAS FUNDS GLOBAL MULTI FACTOR EQUITY XCA	USD	6 014 615	0.95
532 600	MITSUBISHI CORP	JPY	12 240 159	1.94	<b>Total securities portfolio</b>				
236 850	MIZUHO FINANCIAL GROUP INC	JPY	2 852 597	0.45	<b>627 898 269</b>				
51 000	NITORI HOLDINGS CO LTD	JPY	7 617 981	1.21	<b>99.46</b>				
102 100	RINNAI CORP	JPY	8 191 502	1.30					
670 200	SEKISUI HOUSE LTD	JPY	11 595 713	1.84					
127 300	TOYOTA MOTOR CORP	JPY	9 410 620	1.49					
<i>Singapore</i>									
450 800	DBS GROUP HOLDINGS LTD	SGD	8 438 491	1.34					
1 597 600	OVERSEA-CHINESE BANKING CORP	SGD	11 988 933	1.90					
1 793 500	SINGAPORE EXCHANGE LTD	SGD	12 586 945	1.99					
704 700	UNITED OVERSEAS BANK LTD	SGD	11 428 638	1.81					

# BNP PARIBAS FUNDS SICAV Global Real Estate Securities

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
	<b>Shares</b>		<b>89 440 355</b>	<b>99.16</b>					
	<i>United States of America</i>					<i>Spain</i>			
15 823	ALEXANDRIA REAL ESTATE EQUITIES	USD	2 427 554	2.69	147 098	MERLIN PROPERTIES SOCIMI SA	EUR	1 285 048	1.42
63 750	AMERICAN HOMES 4 RENT- A	USD	2 088 445	2.32				835 345	0.93
17 609	BOSTON PROPERTIES INC	USD	1 701 505	1.89	38 442	KLEPIERRE	EUR	835 345	0.93
65 549	BRIXMOR PROPERTY GROUP INC	USD	1 265 213	1.40				707 979	0.78
40 416	COUSINS PROPERTIES INC	USD	1 253 479	1.39	6 361	AEDIFICA	EUR	707 979	0.78
18 170	DIGITAL REALTY TRUST INC	USD	2 305 302	2.56				569 030	0.63
38 645	DUKE REALTY CORP	USD	1 542 998	1.71	7 796	UNIBAIL-RODAMCO-WESTFIELD	EUR	569 030	0.63
36 315	EQUITY RESIDENTIAL	USD	2 357 918	2.61	<b>Total securities portfolio</b>				
48 526	FIRST INDUSTRIAL REALTY TR	USD	2 137 206	2.37				<b>89 440 355</b>	<b>99.16</b>
121 436	HEALTHPEAK PROPERTIES INC	USD	3 408 893	3.78					
77 802	HOST HOTELS & RESORTS INC	USD	1 121 204	1.24					
47 938	HUDSON PACIFIC PROPERTIES IN	USD	1 124 576	1.25					
67 818	KIMCO REALTY CORP	USD	1 192 348	1.32					
23 786	MID-AMERICA APARTMENT COMM	USD	3 378 057	3.75					
36 768	OMEGA HEALTHCARE INVESTORS INC	USD	1 125 146	1.25					
48 894	PROLOGIS INC	USD	4 928 157	5.47					
12 428	PUBLIC STORAGE	USD	3 151 172	3.49					
30 247	REGENCY CENTERS CORP	USD	1 634 139	1.81					
52 731	RLJ LODGING TRUST	USD	677 201	0.75					
31 147	SIMON PROPERTY GROUP INC	USD	3 426 985	3.80					
21 961	SUN COMMUNITIES INC	USD	3 174 058	3.52					
58 510	UDR INC	USD	2 416 578	2.68					
108 001	VICI PROPERTIES INC	USD	2 825 020	3.13					
42 148	WELLTOWER INC	USD	2 953 452	3.27					
	<i>Japan</i>					<i>The Netherlands</i>			
1 085	GLP J - REIT	JPY	1 580 019	1.75					
1 211	JAPAN HOTEL REIT INVESTMENT	JPY	612 181	0.68					
1 091	JAPAN RETAIL FUND INVESTMENT	JPY	997 383	1.11					
185 000	MITSUBISHI ESTATE CO LTD	JPY	2 519 023	2.79					
113 400	mitsui fudosan co ltd	JPY	2 210 608	2.45					
299	mitsui fudosan logistics par	JPY	1 344 340	1.49					
	<i>Germany</i>								
18 593	LEG IMMOBILIEN AG	EUR	2 258 120	2.50					
65 968	VONOVIA SE	EUR	3 589 980	3.99					
	<i>United Kingdom</i>								
223 764	GREAT PORTLAND ESTATES PLC	GBP	1 849 386	2.05					
148 152	LAND SECURITIES GROUP PLC	GBP	1 165 611	1.29					
172 527	SEGRO PLC	GBP	2 199 672	2.44					
	<i>Hong Kong</i>								
245 000	CK ASSET HOLDINGS LTD	HKD	1 424 770	1.58					
385 000	JANUS HENDERSON LAND DEVELOPMENT	HKD	1 537 403	1.70					
142 000	SUN HUNG KAI PROPERTIES	HKD	1 781 791	1.98					
	<i>Singapore</i>								
705 700	CAPITALAND LTD	SGD	1 643 516	1.82					
303 300	CITY DEVELOPMENTS LTD	SGD	1 388 044	1.54					
	<i>Australia</i>								
99 094	GOODMAN GROUP	AUD	1 327 004	1.47					
453 353	STOCKLAND	AUD	1 336 797	1.48					
	<i>Canada</i>								
54 134	ALLIED PROPERTIES REAL ESTAT	CAD	1 660 699	1.84					

# BNP PARIBAS FUNDS SICAV Green Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Bonds</b>			<b>1 000 757 978</b>	<b>87.16</b>					
<i>France</i>					<i>210 993 247 18.36</i>				
2 000 000	AIR LIQUIDE SA 0.375% 21-27/05/2031	EUR	2 022 064	0.18	1 782 000	E.ON SE 1.000% 20-07/10/2025	EUR	1 854 074	0.16
3 700 000	BANQ FED CRD MUT 0.100% 20-08/10/2027	EUR	3 679 718	0.32	10 100 000	KFW 0.000% 20-15/09/2028	EUR	10 236 660	0.89
5 400 000	BANQ FED CRD MUT 0.250% 21-29/06/2028	EUR	5 385 871	0.47	18 800 000	KFW 0.010% 19-05/05/2027	EUR	19 125 464	1.67
1 000 000	BNP PARIBAS 0.500% 16-01/06/2022	EUR	1 008 921	0.09	1 000 000	KFW 0.050% 16-30/05/2024	EUR	1 017 011	0.09
1 914 000	BNP PARIBAS 1.000% 18-17/04/2024	EUR	1 972 937	0.17	4 000 000	KFW 0.750% 20-30/09/2030	USD	3 167 333	0.28
1 000 000	BNP PARIBAS 1.125% 19-28/08/2024	EUR	1 036 432	0.09	8 000 000	KFW 0.875% 19-15/09/2026	GBP	9 461 690	0.82
9 600 000	BPCE 0.125% 19-04/12/2024	EUR	9 689 928	0.84	48 200 000	KFW 1.375% 18-02/02/2028	SEK	4 978 059	0.43
2 600 000	BPCE SFH 0.010% 20-27/05/2030	EUR	2 591 292	0.23	3 600 000	LB BADEN-WUERT 0.375% 19-29/07/2026	EUR	3 654 010	0.32
13 200 000	BPCE SFH 0.125% 21-03/12/2030	EUR	13 249 237	1.15	500 000	NRW BANK 0.500% 17-13/09/2027	EUR	520 581	0.05
8 500 000	BPIFRANCE 0.000% 21-25/05/2028	EUR	8 538 554	0.74	5 341 000	NRW BANK 0.750% 18-30/06/2028	EUR	5 666 385	0.49
4 200 000	CAISSE FR DE FIN 0.100% 19-13/11/2029	EUR	4 234 455	0.37	2 100 000	NRW BANK 0.875% 15-10/11/2025	EUR	2 210 130	0.19
3 800 000	CAISSE NA REA MU 0.750% 21-07/07/2028	EUR	3 781 190	0.33	3 400 000	RENTENBANK 0.000% 21-30/06/2031	EUR	3 389 937	0.30
8 100 000	CRED AGRICOLE SA 0.375% 19-21/10/2025	EUR	8 191 979	0.71	2 100 000	VONOVIA SE 0.625% 21-24/03/2031	EUR	2 075 175	0.18
1 800 000	ELEC DE FRANCE 1.000% 16-13/10/2026	EUR	1 882 175	0.16	<i>The Netherlands</i>				
5 000 000	ELEC DE FRANCE 3.625% 15-13/10/2025	USD	4 633 747	0.40	1 000 000	ABN AMRO BANK NV 0.500% 19-15/04/2026	EUR	1 026 126	0.09
2 500 000	ENGIE 0.500% 19-24/10/2030	EUR	2 511 487	0.22	1 000 000	ABN AMRO BANK NV 0.625% 16-31/05/2022	EUR	1 009 948	0.09
6 400 000	ENGIE 0.875% 17-27/03/2024	EUR	6 574 090	0.57	4 700 000	ABN AMRO BANK NV 0.875% 18-22/04/2025	EUR	4 883 316	0.43
2 558 000	FAURECIA 2.375% 21-15/06/2029	EUR	2 604 140	0.23	2 709 000	ALLIANDER 0.375% 20-10/06/2030	EUR	2 733 709	0.24
23 059 672	FRANCE O.A.T. 0.500% 21-25/06/2044	EUR	22 004 856	1.92	7 000 000	ALLIANDER 0.875% 16-22/04/2026	EUR	7 312 687	0.64
35 402 466	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	42 946 731	3.73	100 000	ALLIANDER 0.875% 19-24/06/2032	EUR	104 536	0.01
3 500 000	ICADE 1.500% 17-13/09/2027	EUR	3 761 563	0.33	3 800 000	COOPERATIEVE RAB 0.250% 19-30/10/2026	EUR	3 841 098	0.33
1 200 000	ILE DE FRANCE 0.500% 16-14/06/2025	EUR	1 237 627	0.11	5 851 000	EDP FINANCE BV 0.375% 19-16/09/2026	EUR	5 906 276	0.51
6 300 000	ILE DE FRANCE MB 0.400% 21-28/05/2031	EUR	6 358 473	0.55	19 700 000	EDP FINANCE BV 1.710% 20-24/01/2028	USD	16 450 729	1.43
1 000 000	LA BANQUE POSTAL 1.375% 19-24/04/2029	EUR	1 064 916	0.09	1 481 000	ENBW 1.875% 18-31/10/2033	EUR	1 704 411	0.15
5 000 000	LA POSTE 1.450% 18-30/11/2028	EUR	5 453 200	0.47	1 600 000	ENEL FIN INTL NV 1.500% 19-21/07/2025	EUR	1 695 704	0.15
2 800 000	R.A.T.P. 0.875% 17-25/05/2027	EUR	2 949 433	0.26	9 000 000	ENEL FINANCE INTERNATIONAL NV 1.000% 17-16/09/2024	EUR	9 318 300	0.81
4 800 000	SFIL SA 0.000% 20-23/11/2028	EUR	4 803 195	0.42	1 000 000	ENEXIS HOLDING 0.625% 20-17/06/2032	EUR	1 014 625	0.09
2 700 000	SNCF RESEAU 0.750% 19-25/05/2036	EUR	2 743 439	0.24	400 000	ING GROEP NV 2.500% 18-15/11/2030	EUR	475 653	0.04
3 000 000	SNCF RESEAU 0.875% 19-22/01/2029	EUR	3 170 469	0.28	3 200 000	LEASEPLAN CORP 1.375% 19-07/03/2024	EUR	3 324 141	0.29
1 900 000	SNCF RESEAU 1.000% 16-09/11/2031	EUR	2 020 585	0.18	8 100 000	LEASEPLAN CORP 3.500% 20-09/04/2025	EUR	9 120 885	0.79
1 100 000	SNCF RESEAU 1.875% 17-30/03/2034	EUR	1 279 353	0.11	9 300 000	NATURGY ENERGY GROUP F 0.875% 17-15/05/2025	EUR	9 607 415	0.84
1 500 000	SNCF RESEAU 2.250% 17-20/12/2047	EUR	1 876 956	0.16	1 100 000	NED WATERSCHAPBK 1.000% 15-03/09/2025	EUR	1 163 670	0.10
4 600 000	SOCIETE NATIONAL 0.625% 20-17/04/2030	EUR	4 751 264	0.41	750 000	NED WATERSCHAPBK 2.375% 16-24/03/2026	USD	675 088	0.06
3 300 000	SOCIETE PARIS 0.000% 20-25/11/2030	EUR	3 225 419	0.28	16 300 948	NETHERLANDS GOV'T 0.500% 19-15/01/2040	EUR	17 188 698	1.50
6 900 000	SOCIETE PARIS 0.700% 20-15/10/2060	EUR	5 882 825	0.51	4 321 000	PHILIPS NV 0.500% 19-22/05/2026	EUR	4 423 303	0.39
500 000	SOCIETE PARIS 1.000% 20-18/02/2070	EUR	453 512	0.04	2 157 000	SWISSCOM FIN 0.375% 20-14/11/2028	EUR	2 183 859	0.19
3 700 000	SOCIETE PARIS 1.125% 18-22/10/2028	EUR	4 007 556	0.35	1 669 000	TENNET HLD BV 0.500% 20-30/11/2040	EUR	1 512 569	0.13
1 700 000	SOCIETE PARIS 1.125% 19-25/05/2034	EUR	1 832 933	0.16	362 000	TENNET HLD BV 0.875% 19-03/06/2030	EUR	377 129	0.03
4 800 000	SOCIETE PARIS 1.700% 19-25/05/2050	EUR	5 580 725	0.49	1 500 000	TENNET HLD BV 1.000% 16-13/06/2026	EUR	1 572 271	0.14
<i>Germany</i>					<i>Spain</i>				
1 833 000	BERLIN HYP AG 0.010% 20-02/09/2030	EUR	1 828 962	0.16	3 200 000	ACS SERVICIOS CO 1.875% 18-20/04/2026	EUR	3 380 903	0.29
11 800 000	BUNDESUBL-120 0.000% 20-10/10/2025	EUR	12 134 884	1.06	14 800 000	ADIF ALTA VELOCI 0.550% 20-30/04/2030	EUR	14 936 715	1.30
9 686 000	DAIMLER AG 0.750% 20-10/09/2030	EUR	9 959 422	0.87	2 500 000	ADIF ALTA VELOCI 0.800% 17-05/07/2023	EUR	2 558 033	0.22
4 062 000	DAIMLER AG 0.750% 21-11/03/2033	EUR	4 075 671	0.35	4 800 000	ADIF ALTA VELOCI 0.950% 19-30/04/2027	EUR	5 049 427	0.44
5 400 000	DEUTSCHE WOHNEN 0.500% 21-07/04/2031	EUR	5 424 990	0.47	12 200 000	BANCO BILBAO VIZ 1.000% 19-21/06/2026	EUR	12 684 052	1.10
17 299 317	DEUTSCHLAND REP 0.000% 20-15/08/2030	EUR	17 863 101	1.56	9 100 000	BANCO SANTANDER 0.300% 19-04/10/2026	EUR	9 162 080	0.80
2 500 893	DEUTSCHLAND REP 0.000% 21-15/08/2050	EUR	2 323 005	0.20	14 300 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	14 390 726	1.25
3 200 000	DZ BANK AG 0.050% 20-08/12/2027	EUR	3 175 681	0.28	4 141 000	COMUNIDAD MADRID 0.827% 20-30/07/2027	EUR	4 322 609	0.38
12 000 000	E.ON SE 0.350% 19-28/02/2030	EUR	11 906 254	1.04					
3 000 000	E.ON SE 0.375% 20-29/09/2027	EUR	3 035 164	0.26					



# BNP PARIBAS FUNDS SICAV Green Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
500 000	IBERDROLA FIN SA 0.875% 20-16/06/2025	EUR	518 115	0.05					
500 000	IBERDROLA FIN SA 1.000% 16-07/03/2024	EUR	515 143	0.04					
5 100 000	IBERDROLA FIN SA 1.000% 17-07/03/2025	EUR	5 301 996	0.46					
600 000	IBERDROLA FIN SA 1.250% 18-28/10/2026	EUR	638 028	0.06					
7 198 000	INSTIT CRDT OFCL 0.000% 20-30/04/2026	EUR	7 268 603	0.63					
2 000 000	INSTIT CRDT OFCL 0.200% 19-31/01/2024	EUR	2 031 053	0.18					
9 900 000	TELEFONICA EMIS 1.069% 19-05/02/2024	EUR	10 186 189	0.89					
	<i>Italy</i>		<i>84 957 769</i>	<i>7.40</i>					
2 390 000	ACEA SPA 0.000% 21-28/09/2025	EUR	2 388 106	0.21					
547 000	ACEA SPA 0.250% 21-28/07/2030	EUR	532 870	0.05					
514 000	ASSICURAZIONI 2.124% 19-01/10/2030	EUR	544 190	0.05					
6 955 000	ASSICURAZIONI 2.429% 20-14/07/2031	EUR	7 477 002	0.65					
1 000 000	CREDIT AGRICOLE 0.125% 21-15/03/2033	EUR	983 864	0.09					
1 181 000	FERROVIE DEL 0.375% 21-25/03/2028	EUR	1 185 562	0.10					
2 247 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	2 257 718	0.20					
5 000 000	INTESA SANPAOLO 0.875% 17-27/06/2022	EUR	5 054 397	0.44					
36 086 000	ITALY BTPS 1.500% 21-30/04/2045	EUR	35 052 135	3.04					
1 200 000	TERNA S.P.A. 1.000% 18-23/07/2023	EUR	1 231 208	0.11					
7 465 000	TERNA SPA 0.375% 21-23/06/2029	EUR	7 456 147	0.65					
2 937 000	TERNA SPA 0.750% 20-24/07/2032	EUR	2 938 872	0.26					
11 133 000	TERNA SPA 1.000% 19-10/04/2026	EUR	11 620 544	1.01					
5 984 000	UNIONE DI BANCHE 1.500% 19-10/04/2024	EUR	6 235 154	0.54					
	<i>United States of America</i>		<i>81 072 121</i>	<i>7.06</i>					
5 600 000	APPLE INC 2.850% 16-23/02/2023	USD	4 901 464	0.43					
9 995 000	APPLE INC 3.000% 17-20/06/2027	USD	9 265 129	0.81					
2 098 000	EQUINIX INC 1.000% 21-15/03/2033	EUR	2 074 507	0.18					
16 100 000	INT BANK RECON & DEV 2.125% 15-03/03/2025	USD	14 282 208	1.24					
10 000 000	INT BK RECON&DEV 2.900% 18-26/11/2025	AUD	6 859 834	0.60					
5 000 000	INTL FIN CORP 1.250% 18-15/12/2023	GBP	5 962 735	0.52					
3 000 000	INTL FIN CORP 2.125% 16-07/04/2026	USD	2 673 632	0.23					
15 805 000	JOHNSON CONTROLS 1.750% 20-15/09/2030	USD	12 845 817	1.12					
25 658 000	TOYOTA MTR CRED 2.150% 20-13/02/2030	USD	22 206 795	1.93					
	<i>Luxembourg</i>		<i>61 360 756</i>	<i>5.35</i>					
5 100 000	EIB 2.125% 16-13/04/2026	USD	4 553 679	0.40					
27 700 000	EIB 2.375% 17-24/05/2027	USD	25 070 127	2.18					
500 000	EIB 1.250% 14-13/11/2026	EUR	543 627	0.05					
8 800 000	EIB 2.500% 14-15/10/2024	USD	7 888 093	0.69					
2 900 000	EUROPEAN INVT BK 1.000% 19-14/11/2042	EUR	3 216 596	0.28					
5 697 000	EUROPEAN INVT BK 1.500% 17-15/11/2047	EUR	6 965 258	0.61					
18 450 000	EUROPEAN INVT BK 3.300% 17-03/02/2028	AUD	13 123 376	1.14					
	<i>Sweden</i>		<i>42 009 391</i>	<i>3.65</i>					
3 900 000	SBAB BANK AB 0.125% 21-27/08/2026	EUR	3 910 393	0.34					
1 500 000	SBAB BANK AB 0.500% 20-13/05/2025	EUR	1 537 466	0.13					
4 898 000	SVENSKA HANDELSBANKEN 0.010% 20-02/12/202	EUR	4 820 968	0.42					
188 160 000	SWEDEN KINGDOM 0.125% 20-09/09/2030	SEK	18 176 772	1.58					
5 000 000	VATTENFALL AB 0.050% 20-15/10/2025	EUR	5 013 408	0.44					
4 092 000	VATTENFALL AB 0.125% 21-12/02/2029	EUR	4 027 675	0.35					
4 139 000	VOLVO CAR AB 2.500% 20-07/10/2027	EUR	4 522 709	0.39					
	<i>Canada</i>		<i>37 973 802</i>	<i>3.30</i>					
2 880 000	CDP FINANCIAL 1.000% 21-26/05/2026	USD	2 429 189	0.21					
11 000 000	CPPIB CAPITAL 3.000% 18-15/06/2028	CAD	8 203 195	0.71					
6 000 000	ONTARIO PROVINCE 1.950% 16-27/01/2023	CAD	4 177 414	0.36					
21 200 000	ONTARIO PROVINCE 2.650% 18-05/02/2025	CAD	15 278 894	1.33					
7 800 000	ROYAL BK CANADA 0.250% 19-02/05/2024	EUR	7 885 110	0.69					
	<i>Belgium</i>		<i>37 433 193</i>	<i>3.27</i>					
4 000 000	BELFIUS BANK SA 0.375% 21-08/06/2027	EUR	3 989 062	0.35					
25 462 641	BELGIUM GOVERNMENT 1.250% 18-22/04/2033	EUR	28 713 965	2.50					
4 500 000	FLUVIUS 0.250% 20-02/12/2030	EUR	4 423 256	0.39					
300 000	KBC GROUP NV 0.875% 18-27/06/2023	EUR	306 910	0.03					
	<i>Chile</i>		<i>27 071 776</i>	<i>2.36</i>					
12 800 000	CHILE 0.830% 19-02/07/2031	EUR	12 966 400	1.13					
1 300 000	CHILE 1.250% 20-29/01/2040	EUR	1 272 375	0.11					
14 500 000	CHILE 3.500% 19-25/01/2050	USD	12 833 001	1.12					
	<i>Finland</i>		<i>18 781 640</i>	<i>1.63</i>					
5 400 000	MUNI FINANCE PLC 0.750% 17-07/09/2027	EUR	5 720 006	0.50					
200 000	NORDEA BANK ABP 0.500% 21-19/03/2031	EUR	199 516	0.02					
1 100 000	NORDIC INVESTMENT BANK 0.500% 18-03/11/2025	EUR	1 142 307	0.10					
4 000 000	NORDIC INVST BNK 0.000% 19-25/09/2026	EUR	4 065 122	0.35					
1 746 000	OP CORPORATE BK 0.375% 19-26/02/2024	EUR	1 775 222	0.15					
5 914 000	STORA ENSO OYJ 0.625% 20-02/12/2030	EUR	5 879 467	0.51					
	<i>Ireland</i>		<i>13 802 036</i>	<i>1.20</i>					
12 282 626	IRISH GOVT 1.350% 18-18/03/2031	EUR	13 802 036	1.20					
	<i>Norway</i>		<i>9 409 959</i>	<i>0.82</i>					
500 000	DNB BOLIGKREDIT 0.010% 21-21/01/2031	EUR	495 585	0.04					
1 940 000	DNB BOLIGKREDIT 0.625% 18-19/06/2025	EUR	2 012 825	0.18					
6 993 000	SPAREBANK 1 OEST 0.125% 21-03/03/2028	EUR	6 901 549	0.60					
	<i>Japan</i>		<i>7 774 252</i>	<i>0.68</i>					
2 691 000	JPN FIN ORG MUNI 0.010% 21-02/02/2028	EUR	2 687 230	0.23					
1 500 000	MITSUB UFJ FIN 0.848% 19-19/07/2029	EUR	1 546 888	0.13					
745 000	MITSUBISHI UFJ FINANCE 0.680% 18-26/01/2023	EUR	756 008	0.07					
740 000	MITSUBISHI UFJ FINANCE 0.980% 18-09/10/2023	EUR	759 541	0.07					
2 026 000	NIDEC CORP 0.046% 21-30/03/2026	EUR	2 024 585	0.18					
	<i>Austria</i>		<i>2 629 492</i>	<i>0.23</i>					
1 500 000	RAIFFEISEN BK IN 0.375% 19-25/09/2026	EUR	1 523 240	0.13					
1 100 000	VERBUND AG 0.900% 21-01/04/2041	EUR	1 106 252	0.10					
	<i>Denmark</i>		<i>2 370 389</i>	<i>0.21</i>					
2 600 000	KOMMUNEKREDIT 0.125% 20-26/09/2040	EUR	2 370 389	0.21					
	<i>Supranational</i>		<i>2 051 090</i>	<i>0.18</i>					
2 000 000	EIB 0.500% 16-13/11/2037	EUR	2 051 090	0.18					
	<i>United Kingdom</i>		<i>1 546 446</i>	<i>0.13</i>					
500 000	CREDIT AGRICOLE 0.750% 18-05/12/2023	EUR	512 723	0.04					
1 000 000	SSE PLC 0.875% 17-06/09/2025	EUR	1 033 723	0.09					

# BNP PARIBAS FUNDS SICAV Green Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<b>Floating rate bonds</b>			<b>125 243 332</b>	<b>10.88</b>
<i>France</i>			<i>29 331 757</i>	<i>2.54</i>
7 000 000	BNP PARIBAS 20-14/10/2027 FRN	EUR	7 002 561	0.61
11 000 000	CNP ASSURANCES 19-27/07/2050 FRN	EUR	11 418 706	0.99
6 000 000	ENGIE 18-31/12/2049 FRN	EUR	6 097 535	0.53
1 500 000	ENGIE 20-31/12/2060 FRN	EUR	1 503 283	0.13
2 000 000	ENGIE 21-31/12/2061 FRN	EUR	1 990 000	0.17
1 300 000	SOCIETE GENERALE 20-22/09/2028 FRN	EUR	1 319 672	0.11
<i>The Netherlands</i>			<i>23 456 560</i>	<i>2.03</i>
1 200 000	IBERDROLA INTL 17-31/12/2049 FRN	EUR	1 230 285	0.11
4 800 000	IBERDROLA INTL 18-31/12/2049 FRN	EUR	5 072 193	0.44
3 100 000	IBERDROLA INTL 19-31/12/2049 FRN	EUR	3 368 826	0.29
2 200 000	IBERDROLA INTL 21-31/12/2061 FRN	EUR	2 219 081	0.19
3 000 000	ING GROEP NV 21-07/12/2028 FRN	GBP	3 422 458	0.30
1 200 000	ING GROEP NV 21-09/06/2032 FRN	EUR	1 199 384	0.10
6 700 000	TENNET HLD BV 20-22/10/2168 FRN	EUR	6 944 333	0.60
<i>Spain</i>			<i>19 773 440</i>	<i>1.72</i>
3 200 000	BANCO SANTANDER 21-24/06/2029 FRN	EUR	3 195 631	0.28
9 000 000	CAIXABANK 20-18/11/2026 FRN	EUR	9 004 083	0.78
3 200 000	CAIXABANK 21-09/02/2029 FRN	EUR	3 149 321	0.27
4 400 000	CAIXABANK 21-18/06/2031 FRN	EUR	4 424 405	0.39
<i>Germany</i>			<i>13 536 526</i>	<i>1.18</i>
1 600 000	COMMERZBANK AG 20-24/03/2026 FRN	EUR	1 628 639	0.14
4 200 000	ENERGIE BADEN-WU 19-05/08/2079 FRN	EUR	4 219 635	0.37
1 700 000	ENERGIE BADEN-WU 19-05/11/2079 FRN	EUR	1 709 747	0.15
5 900 000	MUNICH RE 20-26/05/2041 FRN	EUR	5 978 505	0.52
<i>Ireland</i>			<i>12 423 406</i>	<i>1.09</i>
6 283 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	6 295 762	0.55
3 764 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	3 741 649	0.33
2 400 000	BANK OF IRELAND 21-11/08/2031 FRN	EUR	2 385 995	0.21
<i>Italy</i>			<i>6 529 414</i>	<i>0.57</i>
6 518 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	6 529 414	0.57
<i>Portugal</i>			<i>6 423 955</i>	<i>0.56</i>
3 600 000	EDP SA 19-30/04/2079 FRN	EUR	3 916 094	0.34
600 000	EDP SA 20-20/07/2080 FRN	EUR	602 649	0.05
1 900 000	EDP SA 21-02/08/2081 FRN	EUR	1 905 212	0.17
<i>Australia</i>			<i>6 071 791</i>	<i>0.53</i>
6 084 000	WESTPAC BANKING 21-13/05/2031 FRN	EUR	6 071 791	0.53
<i>Austria</i>			<i>3 247 852</i>	<i>0.28</i>
3 000 000	UNIQA INSURANCE 20-09/10/2035 FRN	EUR	3 247 852	0.28
<i>Denmark</i>			<i>2 229 381</i>	<i>0.19</i>
2 134 000	ORSTED A/S 17-24/11/3017 FRN	EUR	2 229 381	0.19
<i>Belgium</i>			<i>2 219 250</i>	<i>0.19</i>
2 200 000	KBC GROUP NV 20-16/06/2027 FRN	EUR	2 219 250	0.19
Shares/Units in investment funds			27 218 347	2.37
<i>France</i>			<i>27 218 347</i>	<i>2.37</i>
1 193.10	BNP PARIBAS MOIS ISR - I - CAP	EUR	27 218 347	2.37
<b>Total securities portfolio</b>			<b>1 153 219 657</b>	<b>100.41</b>

# BNP PARIBAS FUNDS SICAV Green Tigers

## Securities portfolio at 30/06/2021

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				
	<b>Shares</b>		<b>1 565 763 725</b>	<b>95.29</b>
<i>Japan</i>				
			<i>311 133 407</i>	<i>18.94</i>
330 900	DAIFUKU CO LTD	JPY	30 043 832	1.83
588 100	DENSO CORP	JPY	40 041 782	2.44
77 700	KEYENCE CORP	JPY	39 184 136	2.38
2 118 728	KUBOTA CORP	JPY	42 787 900	2.60
401 500	KURITA WATER INDUSTRIES LTD	JPY	19 259 063	1.17
942 100	MISUMI GROUP INC	JPY	31 841 039	1.94
596 600	MURATA MANUFACTURING CO LTD	JPY	45 433 414	2.77
128 000	NIDEC CORP	JPY	14 762 379	0.90
2 798 200	SEKISUI CHEMICAL CO LTD	JPY	47 779 862	2.91
<i>Taiwan</i>				
			<i>307 398 950</i>	<i>18.69</i>
3 179 404	ADVANTECH CO LTD	TWD	39 331 853	2.39
947 000	AIRTAC INTERNATIONAL GROUP	TWD	36 463 917	2.22
4 906 000	CHROMA ATE INC	TWD	33 676 623	2.05
5 422 000	DELTA ELECTRONIC INDUSTRIAL CO	TWD	58 899 732	3.58
3 103 000	GIANT MANUFACTURING	TWD	35 430 807	2.16
4 003 000	SINBON ELECTRONICS CO LTD	TWD	39 330 573	2.39
2 990 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO	TWD	64 265 445	3.90
<i>China</i>				
			<i>273 970 253</i>	<i>16.67</i>
11 629 315	CENTRE TESTING INTL GROUP-A	CNY	57 377 487	3.49
31 443 000	CHINA LONGYUAN POWER GROUP - H	HKD	54 137 248	3.29
2 744 400	ENN ENERGY HOLDINGS LTD	HKD	52 203 360	3.18
3 432 057	GLODON SOFTWARE CO LTD - A	CNY	36 178 899	2.20
6 538 806	JOYOUNG CO LTD -A	CNY	32 878 897	2.00
19 112 000	XINYI SOLAR HOLDINGS LTD	HKD	41 194 362	2.51
<i>India</i>				
			<i>203 617 824</i>	<i>12.40</i>
7 234 819	CROMPTON GREAVES CONSUMER EL	INR	42 317 709	2.58
6 137 005	DABUR INDIA LTD	INR	46 965 605	2.86
5 231 131	INDRAPRASTHA GAS LTD	INR	39 269 333	2.39
12 825 317	PETRONET LNG LTD	INR	38 967 021	2.37
2 623 221	VOLTAS LTD	INR	36 098 156	2.20
<i>Hong Kong</i>				
			<i>170 083 026</i>	<i>10.35</i>
26 586 000	BEIJING ENTERPRISES WATER GR	HKD	10 060 629	0.61
20 011 147	CHINA EVERBRIGHT INTERNATIONAL LTD	HKD	11 331 244	0.69
31 275 000	LEE & MAN PAPER MANUFACTURING	HKD	23 795 341	1.45
9 282 500	MTR CORP	HKD	51 678 555	3.15
6 830 069	VITASOY INTERNATIONAL HOLDINGS	HKD	25 359 635	1.54
11 748 000	XINYI GLASS HOLDINGS LTD	HKD	47 857 622	2.91
<i>Australia</i>				
			<i>162 500 634</i>	<i>9.89</i>
3 349 392	ALS LTD	AUD	32 755 899	1.99
5 753 787	BRAMBLES LTD	AUD	49 428 456	3.01
19 954 393	CLEANAWAY WASTE MANAGEMENT L	AUD	39 539 373	2.41
1 701 239	WISETECH GLOBAL LTD	AUD	40 776 906	2.48
<i>South Korea</i>				
			<i>137 059 631</i>	<i>8.35</i>
401 702	COWAY CO LTD	KRW	28 030 147	1.71
52 903	LG CHEM LTD	KRW	39 860 491	2.43
228 837	SAMSUNG ELECTRO-MECHANICS CO	KRW	35 850 076	2.18
867 488	SFA ENGINEERING CORP	KRW	33 318 917	2.03
<b>Total securities portfolio</b>			<b>1 565 763 725</b>	<b>95.29</b>

# BNP PARIBAS FUNDS SICAV Harmony

## Securities portfolio at 30/06/2021

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			24 908 531	11.43
<b>Bonds</b>			<b>24 908 531</b>	<b>11.43</b>
<i>United States of America</i>			<i>24 908 531</i>	<i>11.43</i>
9 894 000	US TREASURY N/B 1.750% 19- 15/11/2029	USD	8 608 313	3.95
6 928 300	US TREASURY N/B 2.875% 18- 15/08/2028	USD	6 495 829	2.98
8 567 000	US TREASURY N/B 5.375% 01- 15/02/2031	USD	9 804 389	4.50
Shares/Units in investment funds			191 746 703	88.03
<i>Luxembourg</i>			<i>109 301 768</i>	<i>50.18</i>
2 197 335.00	BNP PARIBAS EASY EUR CORP BOND SRI FOSSIL FREE	EUR	23 834 932	10.94
216 684.00	BNP PARIBAS EASY FTSE EPRA / NAREIT DEVELOPED EUROPE EX UK GREEN ETF 9UC	EUR	2 253 795	1.03
102.76	BNP PARIBAS EASY JPM ESG EMBI GLOBAL DIVERSIFIED COMPOSITE TRACK - IH EUR CAP	EUR	13 400 636	6.15
24 911.00	BNP PARIBAS EASY LOW CARBON 100 EUROPE - UCITS ETF H EUR CAP	EUR	5 283 977	2.43
52 909.00	BNP PARIBAS EASY MSCI EM SRI SRS 5PC CP UCITS ETF CAP	USD	7 506 051	3.45
402 256.00	BNP PARIBAS EASY MSCI EUROPE SRI SRS 5PC CP 9DU	EUR	10 982 393	5.04
269 829.00	BNP PARIBAS EASY MSCI JAPAN SRI SRS 5PC CP	EUR	6 447 267	2.96
939 227.00	BNP PARIBAS EASY MSCI USA SRI SRS 5PC CP	EUR	15 114 135	6.94
482 846.00	BNPP EASY EUR HGH YLD SRI FOSS FREE 9UE	EUR	4 886 933	2.24
875 804.00	BNPP EASY JPM ESG EMU GVT BD IG 3-5Y-9UC	EUR	8 727 474	4.01
115 550.00	BNPP SUST US MULTIFACTOR CORP BD XCA	USD	10 864 175	4.99
<i>France</i>			<i>63 932 845</i>	<i>29.35</i>
1 523.06	BNP PARIBAS MOIS ISR - I - CAP	EUR	34 745 685	15.95
552.00	BNP PARIBAS OBLI ETAT-IC	EUR	29 187 160	13.40
<i>Ireland</i>			<i>18 512 090</i>	<i>8.50</i>
787 176.00	ISHARES EUR HY CORP ESG EURA	EUR	4 113 309	1.89
2 504 435.00	ISHARES USD HY CORP ESG USDA	EUR	11 745 299	5.39
45 413.00	SPDR BLOOMBERG BARCLAYS EMERGING MARKETS LOCAL BOND	EUR	2 653 482	1.22
<b>Total securities portfolio</b>			<b>216 655 234</b>	<b>99.46</b>

# BNP PARIBAS FUNDS SICAV Health Care Innovators

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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										
	<b>Shares</b>		<b>1 094 472 156</b>	<b>98.00</b>						
	<i>United States of America</i>		<i>807 293 394</i>	<i>72.30</i>		<i>Denmark</i>		<i>29 073 224</i>	<i>2.60</i>	
455 692	ABBOTT LABORATORIES	USD	44 547 073	3.99	84 254	GENMAB A/S	DKK	29 073 224	2.60	
88 049	ACCELERON PHARMA INC	USD	9 317 201	0.83		<i>Japan</i>		<i>27 468 631</i>	<i>2.46</i>	
372 346	AGIOS PHARMACEUTICALS INC	USD	17 303 304	1.55	1 511 900	DAIICHI SANKYO CO LTD	JPY	27 468 631	2.46	
84 774	ALEXION PHARMACEUTICALS INC	USD	13 132 500	1.18		<i>Canada</i>		<i>8 094 977</i>	<i>0.72</i>	
50 412	ALNYLAM PHARMACEUTICALS INC	USD	7 206 208	0.65	276 732	ZYMEWORKS INC	USD	8 094 977	0.72	
142 203	ARCUS BIOSCIENCES INC	USD	3 292 769	0.29		<i>France</i>		<i>7 167 952</i>	<i>0.64</i>	
125 194	ARENA PHARMACEUTICALS INC	USD	7 199 790	0.64	81 714	IPSEN	EUR	7 167 952	0.64	
162 297	ATRICURE INC	USD	10 856 751	0.97	Shares/Units in investment funds				13 736 346	1.23
55 927	AXONICS INC	USD	2 990 413	0.27		<i>France</i>		<i>13 736 346</i>	<i>1.23</i>	
255 985	BAXTER INTERNATIONAL INC	USD	17 376 501	1.56	602.12	BNP PARIBAS MOIS ISR - I - CAP	EUR	13 736 346	1.23	
35 837	BIOGEN INC	USD	10 464 017	0.94	<b>Total securities portfolio</b>				<b>1 108 208 502</b>	<b>99.23</b>
935 442	BOSTON SCIENTIFIC CORP	USD	33 729 235	3.02						
1 070 139	BRISTOL-MYERS SQUIBB CO	USD	60 297 401	5.40						
487 991	CENTENE CORP	USD	30 010 274	2.69						
101 895	CHARLES RIVER LABORATORIES	USD	31 784 298	2.85						
128 673	CONMED CORP	USD	14 911 485	1.34						
60 659	COOPER COS INC/THE	USD	20 269 282	1.81						
316 580	CRYOPORT INC	USD	16 844 758	1.51						
423 954	CYTOKINETICS INC	USD	7 074 837	0.63						
238 493	DECIPHERA PHARMACEUTICALS IN	USD	7 362 534	0.66						
293 306	EDWARDS LIFESCIENCES CORP	USD	25 615 737	2.29						
319 321	ELI LILLY & CO	USD	61 801 633	5.53						
489 365	GILEAD SCIENCES INC	USD	28 415 274	2.54						
274 019	GLOBAL BLOOD THERAPEUTICS IN	USD	8 091 867	0.72						
88 959	GUARDANT HEALTH INC	USD	9 315 978	0.83						
538 520	HOLOGIC INC	USD	30 297 710	2.71						
318 607	HORIZON THERAPEUTICS PLC	USD	25 157 568	2.25						
39 478	INSULET CORP	USD	9 138 296	0.82						
20 352	INTUITIVE SURGICAL INC	USD	15 782 539	1.41						
61 736	IRHYTHM TECHNOLOGIES INC	USD	3 454 072	0.31						
105 638	MASIMO CORP	USD	21 597 043	1.93						
277 358	NEUROCRINE BIOSCIENCES INC	USD	22 761 178	2.04						
111 086	NEVRO CORP	USD	15 529 933	1.39						
197 352	ORGANOGENESIS HOLDINGS INC	USD	2 765 824	0.25						
93 428	PTC THERAPEUTICS INC	USD	3 330 130	0.30						
553 203	RADIUS HEALTH INC	USD	8 508 662	0.76						
75 473	REPLIGEN CORP	USD	12 704 208	1.14						
49 020	SHOCKWAVE MEDICAL INC	USD	7 842 621	0.70						
204 219	SILK ROAD MEDICAL INC	USD	8 241 775	0.74						
39 677	SPRINGWORKS THERAPEUTICS INC	USD	2 757 215	0.25						
135 212	TURNING POINT THERAPEUTICS I	USD	8 895 556	0.80						
271 456	UNITEDHEALTH GROUP INC	USD	91 661 895	8.22						
137 620	VERICEL CORP	USD	6 092 461	0.55						
68 012	VERTEX PHARMACEUTICALS INC	USD	11 563 588	1.04						
	<i>Switzerland</i>		<i>114 605 224</i>	<i>10.26</i>						
319 203	ALCON INC	CHF	18 863 319	1.69						
28 967	LONZA GROUP AG - REG	CHF	17 329 464	1.55						
567 214	NOVARTIS AG - REG	CHF	43 630 254	3.91						
109 391	ROCHE HOLDING AG GENUSSSCHEIN	CHF	34 782 187	3.11						
	<i>United Kingdom</i>		<i>59 967 876</i>	<i>5.37</i>						
592 876	ASTRAZENECA PLC	GBP	59 967 876	5.37						
	<i>Ireland</i>		<i>40 800 878</i>	<i>3.65</i>						
272 381	JAZZ PHARMACEUTICALS PLC	USD	40 800 878	3.65						

# BNP PARIBAS FUNDS SICAV Inclusive Growth

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
	<b>Shares</b>		<b>347 990 951</b>	<b>97.35</b>					
<i>United States of America</i>									
43 965	ABBOTT LABORATORIES	USD	4 297 886	1.20					
15 243	ADOBE SYSTEMS INC	USD	7 527 541	2.11					
68 611	ALLSTATE CORP	USD	7 546 689	2.11					
40 055	AMERICAN WATER WORKS CO INC	USD	5 205 900	1.46					
130 315	APPLE INC	USD	15 050 125	4.22					
13 269	BIOGEN INC	USD	3 874 405	1.08					
136 117	BOSTON SCIENTIFIC CORP	USD	4 907 971	1.37					
46 949	BRIGHT HORIZONS FAMILY SOLUT	USD	5 823 988	1.63					
85 655	BRISTOL-MYERS SQUIBB CO	USD	4 826 265	1.35					
140 658	COMCAST CORP - A	USD	6 763 065	1.89					
19 800	DEERE & CO	USD	5 888 910	1.65					
43 735	EDWARDS LIFESCIENCES CORP	USD	3 819 575	1.07					
27 687	ELI LILLY & CO	USD	5 358 563	1.50					
81 763	FIRST SOLAR INC	USD	6 240 298	1.75					
81 167	HARTFORD FINANCIAL SVCS GRP	USD	4 241 436	1.19					
129 369	HOLOGIC INC	USD	7 278 438	2.04					
410 174	KEYCORP	USD	7 142 333	2.00					
48 592	KEYSIGHT TECHNOLOGIES IN-WI	USD	6 326 917	1.77					
112 320	KROGER CO	USD	3 628 450	1.02					
94 535	MERCK & CO INC	USD	6 199 500	1.73					
78 460	MICRON TECHNOLOGY INC	USD	5 622 338	1.57					
53 875	MICROSOFT CORP	USD	12 306 887	3.45					
111 886	NEXTERA ENERGY INC	USD	6 913 742	1.93					
58 099	NIKE INC - B	USD	7 568 694	2.12					
21 560	PALO ALTO NETWORKS INC	USD	6 745 795	1.89					
19 775	S&P GLOBAL INC	USD	6 844 294	1.91					
29 741	SALESFORCE.COM INC	USD	6 126 009	1.71					
23 190	UNITEDHEALTH GROUP INC	USD	7 830 512	2.19					
48 565	WALT DISNEY CO	USD	7 198 136	2.01					
47 649	WASTE MANAGEMENT INC	USD	5 629 565	1.57					
59 181	XYLEM INC	USD	5 986 468	1.67					
<i>France</i>									
35 627	AIR LIQUIDE SA	EUR	5 260 683	1.47					
122 377	ALSTOM	EUR	5 212 036	1.46					
224 996	AXA SA	EUR	4 811 539	1.35					
23 961	DASSAULT SYSTEMES SA	EUR	4 900 025	1.37					
102 505	EDENRED	EUR	4 925 365	1.38					
36 130	ESSILORLUXOTTICA	EUR	5 623 273	1.57					
44 498	IPSEN	EUR	3 903 365	1.09					
44 413	SANOFI AVENTIS	EUR	3 924 333	1.10					
<i>United Kingdom</i>									
52 050	APTIV PLC	USD	6 905 326	1.93					
60 754	ASTRAZENECA PLC	GBP	6 145 110	1.72					
343 742	COMPASS GROUP PLC	GBP	6 094 418	1.70					
278 965	RELX PLC	GBP	6 236 051	1.74					
<i>Japan</i>									
71 500	EAST JAPAN RAILWAY CO	JPY	4 297 459	1.20					
309 100	KUBOTA CORP	JPY	5 263 768	1.47					
12 700	NINTENDO CO LTD	JPY	6 225 521	1.74					
152 800	TERUMO CORP	JPY	5 214 969	1.46					
					<i>Switzerland</i>				
99 379	NESTLE SA - REG	CHF	10 445 583	2.92					
16 749	ROCHE HOLDING AG GENUSSSCHEIN	CHF	5 325 546	1.49					
45 869	TE CONNECTIVITY LTD	USD	5 229 739	1.46					
					<i>The Netherlands</i>				
10 499	ASML HOLDING NV	EUR	6 083 121	1.70					
33 601	KONINKLIJKE DSM NV	EUR	5 288 797	1.48					
57 665	WOLTERS KLUWER	EUR	4 885 379	1.37					
					<i>Germany</i>				
18 505	ADIDAS AG	EUR	5 808 720	1.63					
34 652	ALLIANZ SE - REG	EUR	7 287 316	2.04					
40 926	BASF SE	EUR	2 719 123	0.76					
					<i>Canada</i>				
360 640	MANULIFE FINANCIAL CORP	CAD	5 992 248	1.68					
					<i>Spain</i>				
317 261	IBERDROLA SA	EUR	3 261 443	0.91					
					Shares/Units in investment funds				
					<i>France</i>				
496.20	BNP PARIBAS MOIS ISR - I - CAP	EUR	11 319 908	3.17					
					<b>Total securities portfolio</b>				
			<b>359 310 859</b>	<b>100.52</b>					

# BNP PARIBAS FUNDS SICAV India Equity

## Securities portfolio at 30/06/2021

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				
<b>Shares</b>			<b>264 439 407</b>	<b>97.48</b>
<i>India</i>				
			<i>264 439 407</i>	<i>97.48</i>
886 313	AMBUJA CEMENTS LTD	INR	4 063 502	1.50
93 098	APOLLO HOSPITALS ENTERPRISE	INR	4 535 084	1.67
172 804	ASIAN PAINTS LTD	INR	6 958 943	2.57
997 709	AXIS BANK LTD	INR	10 052 560	3.71
50 600	BAJAJ AUTO LTD	INR	2 814 850	1.04
453 949	BHARAT PETROLEUM CORPORATION LTD	INR	2 860 065	1.05
761 739	BHARTI AIRTEL LTD	INR	5 389 159	1.99
66 950	DIVIS LABORATORIES LTD	INR	3 971 009	1.46
85 875	DR. REDDYS LABORATORIES	INR	6 266 310	2.31
1 382 051	EXIDE INDUSTRIES LTD	INR	3 391 784	1.25
334 543	GUJARAT GAS LTD	INR	2 973 890	1.10
639 940	HCL TECHNOLOGIES LTD	INR	8 470 080	3.12
1 073 307	HDFC BANK LIMITED	INR	21 645 470	7.98
590 450	HDFC STANDARD LIFE INSURANCE	INR	5 453 653	2.01
194 574	HINDUSTAN UNILEVER LTD	INR	6 471 623	2.39
207 323	HOUSING DEVELOPMENT FINANCE	INR	6 909 744	2.55
2 882 065	ICICI BANK LTD	INR	24 464 510	9.01
273 828	ICICI LOMBARD GENERAL INSURA	INR	5 774 110	2.13
983 938	INFOSYS LTD	INR	20 858 658	7.69
766 132	INOX LEISURE LTD	INR	3 182 391	1.17
1 412 200	JYOTHY LABORATORIES LTD	INR	2 942 288	1.08
358 089	KOTAK MAHINDRA BANK LTD	INR	8 221 846	3.03
51 878	LARSEN & TOUBRO INFOTECH LTD	INR	2 842 357	1.05
343 279	LARSEN & TOUBRO LTD	INR	6 934 279	2.56
766 523	LAURUS LABS LTD	INR	7 105 122	2.62
936 343	MAHINDRA HOLIDAYS & RESORTS	INR	3 150 921	1.16
449 247	MARICO LTD	INR	3 208 797	1.18
44 747	MARUTI SUZUKI INDIA LTD	INR	4 526 485	1.67
29 210	PVR LTD	INR	524 812	0.19
258 336	RELIANCE INDUSTRIES LTD	INR	7 338 682	2.71
297 179	RELIANCE INDUSTRIES-PARTLY P	INR	5 949 710	2.19
591 474	REPCO HOME FINANCE LTD	INR	2 965 120	1.09
213 680	SBI CARDS & PAYMENT SERVICES	INR	2 790 849	1.03
423 268	SECURITY AND INTELLIGENCE SER REG SHS	INR	2 449 556	0.90
1 941 700	STATE BANK OF INDIA	INR	10 958 671	4.04
1 718 200	STEEL AUTHORITY OF INDIA	INR	3 022 029	1.11
570 393	SUN PHARMACEUTICAL INDUSTRIES	INR	5 184 655	1.91
155 406	TATA CONSULTANCY SVCS LTD	INR	6 997 784	2.58
221 925	TATA STEEL LTD	INR	3 486 035	1.29
23 269	TTK PRESTIGE LTD	INR	2 935 083	1.08
123 189	ULTRATECH CEMENT LTD	INR	11 233 756	4.14
275 329	UTI ASSET MANAGEMENT CO LTD	INR	3 163 175	1.17
<b>Total securities portfolio</b>			<b>264 439 407</b>	<b>97.48</b>



# BNP PARIBAS FUNDS SICAV Japan Equity

## Securities portfolio at 30/06/2021

Expressed in JPY

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
	<b>Shares</b>		<b>19 201 865 471</b>	<b>98.05</b>					
	<i>Japan</i>		<i>19 201 865 471</i>	<i>98.05</i>					
30 500	ABC-MART INC	JPY	194 354 729	0.99	39 700	SUSHIRO GLOBAL HOLDINGS LTD	JPY	189 890 984	0.97
127 800	AMADA HOLDINGS CO LTD	JPY	143 182 000	0.73	60 900	SUZUKI MOTOR CORP	JPY	285 306 231	1.46
156 800	ASAHI KASEI CORP	JPY	190 721 756	0.97	84 900	TOKIO MARINE HOLDINGS INC	JPY	432 930 661	2.21
79 800	CHARM CARE CORP	JPY	96 858 485	0.49	13 800	TOKYO ELECTRON LTD	JPY	660 807 586	3.38
101 600	CYBERAGENT INC	JPY	241 658 694	1.23	28 000	TOKYO OHKA KOGYO CO LTD	JPY	195 791 086	1.00
95 200	DAI-ICHI LIFE HOLDINGS INC	JPY	193 485 860	0.99	391 000	TORAY INDUSTRIES INC	JPY	288 202 717	1.47
237 100	DAIICHI SANKYO CO LTD	JPY	566 992 670	2.90	81 600	TOSHIBA CORP	JPY	391 226 426	2.00
63 700	DENA CO LTD	JPY	150 365 155	0.77	55 100	TOYO SUISAN KAISHA LTD	JPY	235 674 045	1.20
36 300	EARTH CHEMICAL CO LTD	JPY	233 966 095	1.19	70 000	TOYODA GOSEI CO LTD	JPY	191 312 099	0.98
32 800	EISAI CO LTD	JPY	357 450 528	1.83	63 800	TOYOTA MOTOR CORP	JPY	620 786 804	3.17
19 200	FUJITSU LTD	JPY	399 752 810	2.04	53 600	TOYOTA TSUSHO CORP	JPY	280 805 514	1.43
68 600	FURUKAWA ELECTRIC CO LTD	JPY	189 436 207	0.97	39 200	UZABASE INC	JPY	104 559 901	0.53
52 800	HITACHI LTD	JPY	335 441 746	1.71	28 010	WEST HOLDINGS CORP	JPY	203 739 525	1.04
94 100	HONDA MOTOR CO LTD	JPY	336 176 283	1.72	350 100	YAHOO JAPAN CORP	JPY	194 384 909	0.99
64 500	IBIDEN CO LTD	JPY	385 543 770	1.97		<b>Total securities portfolio</b>		<b>19 201 865 471</b>	<b>98.05</b>
132 100	ICHIKOH INDUSTRIES LTD	JPY	95 554 247	0.49					
47 700	INFO SERVICES INTL DENTSU	JPY	218 360 546	1.11					
108 700	INPEX CORP	JPY	89 899 284	0.46					
30 700	KAITITAS CO LTD	JPY	95 678 350	0.49					
92 500	KEISEI ELECTRIC RAILWAY CO	JPY	327 474 606	1.67					
71 100	KYOWA EXEO CORP	JPY	194 158 159	0.99					
75 500	KYOWA HAKKO KIRIN CO LTD	JPY	297 521 730	1.52					
99 400	LIXIL GROUP CORP	JPY	285 040 745	1.46					
255 300	MAEDA CORP	JPY	245 354 399	1.25					
65 600	MAKITA CORP	JPY	342 700 173	1.75					
89 400	MEGMILK SNOW BRAND CO LTD	JPY	188 863 331	0.96					
93 900	MITSUBISHI CORP	JPY	284 042 568	1.45					
57 000	MITSUBISHI HEAVY INDUSTRIES	JPY	185 922 452	0.95					
294 200	MITSUBISHI LOGISNEXT CO LTD	JPY	298 887 687	1.53					
556 860	MITSUBISHI UFJ FINANCIAL GROUP	JPY	333 131 477	1.70					
154 800	NEXTAGE CO LTD	JPY	291 449 463	1.49					
65 800	NICHIREI CORP	JPY	191 879 263	0.98					
157 000	NIKON CORP	JPY	185 641 599	0.95					
7 600	NINTENDO CO LTD	JPY	490 362 809	2.50					
134 900	NIPPON TELEGRAPH & TELEPHONE	JPY	391 032 979	2.00					
26 900	NS SOLUTIONS CORP	JPY	95 959 261	0.49					
297 500	OJI HOLDINGS CORP	JPY	189 272 047	0.97					
128 300	OLYMPUS CORP	JPY	282 516 512	1.44					
18 300	ORIENTAL LAND CO LTD	JPY	289 450 007	1.48					
126 200	ORIX CORP	JPY	236 328 863	1.21					
78 900	OSG CORP	JPY	151 305 215	0.77					
69 800	POINT	JPY	141 555 225	0.72					
96 800	POLA ORBIS HOLDINGS INC	JPY	283 461 582	1.45					
105 100	RECRUIT HOLDINGS CO LTD	JPY	572 358 082	2.92					
18 800	ROHM CO LTD	JPY	192 381 872	0.98					
40 400	SANKYU INC	JPY	194 191 746	0.99					
73 000	SBI HOLDINGS INC	JPY	191 307 451	0.98					
83 600	SEKISUI HOUSE LTD	JPY	190 384 349	0.97					
84 700	SG HOLDINGS CO LTD	JPY	246 694 658	1.26					
26 000	SHIN-ETSU CHEMICAL CO LTD	JPY	481 991 524	2.46					
47 200	SHINKO ELECTRIC INDUSTRIES	JPY	191 689 064	0.98					
73 000	SOFTBANK GROUP CORP	JPY	565 616 185	2.89					
71 600	SONY CORP	JPY	773 469 146	3.96					
63 700	SUMITOMO METAL MINING CO LTD	JPY	274 452 340	1.40					
62 100	SUMITOMO MITSUI FINANCIAL GR	JPY	237 826 946	1.21					
60 100	SUMITOMO WAREHOUSE CO LTD	JPY	95 892 253	0.49					

# BNP PARIBAS FUNDS SICAV Japan Small Cap

## Securities portfolio at 30/06/2021

Expressed in JPY

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Shares</b>			<b>122 455 196 326</b>	<b>93.65</b>					
<i>Japan</i>			<i>122 455 196 326</i>	<i>93.65</i>					
840 000	ADEKA CORP	JPY	1 745 735 972	1.34	170 500	LIKE CO LTD	JPY	351 426 891	0.27
317 000	ADTEC PLASMA TECHNOLOGY CO	JPY	583 551 097	0.45	135 000	M&A CAPITAL PARTNERS CO LTD	JPY	729 809 360	0.56
65 000	ADVANTEST CORP	JPY	648 310 718	0.50	230 000	MARUICHI STEEL TUBE LTD	JPY	599 219 341	0.46
370 000	ANRITSU CORP	JPY	765 208 639	0.59	450 000	MARUWA CO LTD	JPY	5 024 220 984	3.83
207 000	ARGO GRAPHICS INC	JPY	688 946 706	0.53	220 000	MARUZEN SHOWA UNYU CO LTD	JPY	733 533 719	0.56
460 000	ARUHI CORP	JPY	657 092 632	0.50	340 000	MEIDENSHA CORP	JPY	749 730 398	0.57
220 000	BELC CO LTD	JPY	1 179 073 590	0.90	1 250 000	MEIKO ELECTRONICS CO LTD	JPY	4 074 867 563	3.12
1 710 000	BR HOLDINGS CORP	JPY	811 653 809	0.62	170 000	MITSUBISHI GAS CHEMICAL CO	JPY	399 369 626	0.31
158 300	BUYSELL TECHNOLOGIES CO LTD	JPY	750 223 578	0.57	320 000	MITSUMI MINING & SMELTING CO	JPY	982 996 932	0.75
110 000	CAPCOM CO LTD	JPY	357 106 214	0.27	370 000	MOBILE FACTORY INC	JPY	431 978 292	0.33
207 700	CHODAI CO LTD	JPY	396 929 647	0.30	67 000	MONOGATARI CORP	JPY	499 971 042	0.38
1 750 000	COMPUTER ENGINEER & CONSULT	JPY	2 771 283 027	2.12	64 000	MORINAGA MILK INDUSTRY CO	JPY	370 195 073	0.28
180 000	COMSYS HOLDINGS CORP	JPY	552 580 194	0.42	125 000	NABTESCO CORP	JPY	523 024 740	0.40
280 200	COPRO-HOLDINGS CO LTD	JPY	357 013 318	0.27	420 000	NICHIAS CORP	JPY	1 172 246 914	0.90
40 000	COSMOS PHARMACEUTICAL CORP	JPY	652 726 850	0.50	100 000	NICHIREI CORP	JPY	291 609 822	0.22
577 000	CREEK & RIVER CO LTD	JPY	888 388 900	0.68	535 500	NICHIRIN CO LTD	JPY	868 451 018	0.66
1 030 000	CRESO LTD	JPY	1 960 380 309	1.50	150 000	NIHON UNISYS LTD	JPY	500 665 382	0.38
64 000	DAIDO STEEL CO LTD	JPY	350 559 075	0.27	430 000	NIPPON CHEMICAL INDUSTRIAL	JPY	1 299 211 083	0.99
510 000	DAI-ICHI KOGYO SEIYAKU CO	JPY	1 648 561 805	1.26	180 000	NIPPON KODOSHI CORP	JPY	660 989 395	0.51
610 000	DAIKO DENSHI TSUSHIN LTD	JPY	329 498 359	0.25	117 000	NIPPON SEISEN CO LTD	JPY	539 801 190	0.41
250 000	DAISEKI CO LTD	JPY	1 244 523 964	0.95	725 000	NIPPON SYSTEMWARE CO LTD	JPY	1 636 941 068	1.25
134 000	DENSAN SYSTEM CO LTD	JPY	405 708 807	0.31	980 000	NISHIMATSUYA CHAIN CO LTD	JPY	1 477 316 793	1.13
170 000	DIC CORP	JPY	476 245 736	0.36	180 000	NISSEI ASB MACHINE CO LTD	JPY	886 913 808	0.68
138 000	DOWA HOLDINGS CO LTD	JPY	602 480 616	0.46	2 065 000	NISSIN ELECTRIC CO LTD	JPY	2 894 886 516	2.21
85 000	ELECOM CO LTD	JPY	176 627 528	0.14	179 000	NITTO SEIKO CO LTD	JPY	100 979 778	0.08
324 000	ENIGMO INC	JPY	458 870 510	0.35	229 000	NTT DATA INTRAMART CORP	JPY	662 826 146	0.51
70 000	FANCL CORP	JPY	251 838 594	0.19	220 000	OKAMOTO MACHINE TOOL WORKS	JPY	1 350 250 028	1.03
640 000	FERROTEC HOLDINGS CORP	JPY	2 177 152 219	1.67	600 000	ORICON INC	JPY	617 318 256	0.47
110 000	FUJI OIL HOLDINGS INC	JPY	290 194 126	0.22	495 000	OSAKA SODA CO LTD	JPY	1 201 058 741	0.92
797 000	FUJIMORI KOGYO CO LTD	JPY	3 228 716 728	2.47	212 000	OUTSOURCING INC	JPY	426 344 823	0.33
275 000	FUKUOKA FINANCIAL GROUP INC	JPY	532 128 849	0.41	565 000	PACIFIC INDUSTRIAL CO LTD	JPY	674 879 484	0.52
400 000	FULLCAST HOLDINGS CO LTD	JPY	921 493 285	0.70	500 000	PAL GROUP HOLDINGS CO LTD	JPY	862 234 174	0.66
308 000	FURUYA METAL CO LTD	JPY	2 254 877 483	1.72	870 000	PC DEPOT CORP	JPY	414 997 880	0.32
240 000	GIG WORKS INC	JPY	189 996 761	0.15	52 500	POPPINS HOLDINGS INC	JPY	246 565 889	0.19
290 000	GUNGHO ONLINE ENTERTAINMENT	JPY	639 471 419	0.49	100 000	RACCOON HOLDINGS INC	JPY	229 002 879	0.18
23 000	HODOGAYA CHEMICAL CO LTD	JPY	90 738 046	0.07	380 000	RASA INDUSTRIES LTD	JPY	714 072 439	0.55
1 360 000	HOKKO CHEMICAL INDUSTRY CO	JPY	1 320 360 398	1.01	2 900 000	RIKEN TECHNOS CORP	JPY	1 781 730 411	1.36
140 000	IBIDEN CO LTD	JPY	836 839 192	0.64	500 000	RORZE CORPORATION	JPY	4 873 248 327	3.72
995 000	IDOM INC	JPY	649 704 450	0.50	160 000	SAIZERIYA CO LTD	JPY	426 006 433	0.33
408 000	IHARA SCIENCE CORP	JPY	746 366 282	0.57	75 000	SAWAI GROUP HOLDINGS CO LTD	JPY	370 745 694	0.28
415 000	INTER ACTION CORP	JPY	1 032 755 076	0.79	240 000	SBI HOLDINGS INC	JPY	628 956 002	0.48
234 000	ISB CORP	JPY	360 643 385	0.28	45 000	SCREEN HOLDINGS CO LTD	JPY	491 673 030	0.38
430 000	J FRONT RETAILING CO LTD	JPY	422 859 190	0.32	530 000	SEIREN CO LTD	JPY	1 159 552 360	0.89
260 000	JAPAN LIFELINE CO LTD	JPY	350 728 298	0.27	1 900 000	SEVEN BANK LTD	JPY	447 983 571	0.34
194 100	JSB CO LTD	JPY	753 242 453	0.58	365 000	SHIBAURA ELECTRONICS CO LTD	JPY	2 000 957 156	1.53
770 000	JUKI CORP	JPY	609 409 480	0.47	255 000	SHIP HEALTHCARE HOLDINGS INC	JPY	661 149 606	0.51
180 000	KAKAKU.COM INC	JPY	603 173 448	0.46	1 007 000	SINFONIA TECHNOLOGY CO LTD	JPY	1 255 037 091	0.96
148 000	KAWASAKI KISEN KAISHA LTD	JPY	589 844 465	0.45	350 000	SODICK CO LTD	JPY	356 683 078	0.27
200 000	KEEPER TECHNICAL LABORATORY	JPY	578 593 732	0.44	130 000	STRIKE CO LTD	JPY	574 894 783	0.44
90 000	KOBE BUSSAN CO LTD	JPY	314 878 694	0.24	135 000	STUDIO ALICE CO LTD	JPY	332 994 852	0.25
260 000	KS HOLDINGS CORP	JPY	331 610 354	0.25	1 389 000	SUNCALL CORP	JPY	635 852 379	0.49
105 000	KURITA WATER INDUSTRIES LTD	JPY	559 014 126	0.43	1 325 000	SWCC SHOWA HOLDINGS CO LTD	JPY	2 326 116 232	1.78
83 000	KYORITSU MAINTENANCE CO LTD	JPY	299 769 843	0.23	170 000	TAIYO YUDEN CO LTD	JPY	930 928 298	0.71
270 000	KYUDENKO CORP	JPY	961 293 006	0.74	280 000	TAKEEI CORP	JPY	438 959 771	0.34
195 000	KYUSHU RAILWAY COMPANY	JPY	487 910 216	0.37	140 000	TAKUMA CO LTD	JPY	234 663 125	0.18
370 000	LEGS CO LTD	JPY	987 953 058	0.76	400 000	TAMURA CORP	JPY	332 746 915	0.25
					117 500	TAZMO CO	JPY	202 589 962	0.15
					145 000	TEIJIN LTD	JPY	245 214 206	0.19
					300 000	TERAOKA SEISAKUSHO CO LTD	JPY	111 143 679	0.09
					200 000	THK CO LTD	JPY	660 944 302	0.51
					55 000	TOHO GAS CO LTD	JPY	299 272 406	0.23

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Japan Small Cap

## Securities portfolio at 30/06/2021

Expressed in JPY

Quantity Denomination	Quotation currency	Market value	% of net assets
235 000 TOKAI CARBON CO LTD	JPY	359 386 725	0.27
90 000 TOKYO OHKA KOGYO CO LTD	JPY	629 328 491	0.48
295 000 TOKYO TATEMONO CO LTD	JPY	466 407 542	0.36
350 000 TOPRE CORP	JPY	556 426 738	0.43
325 000 TOTOKU ELECTRIC CO LTD	JPY	842 772 830	0.64
330 000 TOYODA GOSEI CO LTD	JPY	901 899 893	0.69
355 000 TRANSACTION CO LTD	JPY	534 923 263	0.41
450 000 TS TECH	JPY	771 064 223	0.59
330 000 TSUGAMI CORP	JPY	563 220 540	0.43
115 000 ULVAC INC	JPY	646 547 390	0.49
160 000 VALUECOMMERCE CO LTD	JPY	516 523 807	0.40
1 400 000 WEST HOLDINGS CORP	JPY	5 484 240 241	4.18
800 000 WORLD HOLDINGS CO LTD	JPY	2 423 896 923	1.85
777 000 YAKUODO HOLDINGS CO LTD	JPY	1 839 953 829	1.41
440 000 YAMAICHI ELECTRONICS CO LTD	JPY	729 461 965	0.56
195 000 YOKOHAMA RUBBER CO LTD	JPY	463 004 746	0.35
1 000 000 YOKOWO CO LTD	JPY	2 532 045 091	1.94
80 000 ZENKOKU HOSHO CO LTD	JPY	381 302 697	0.29
<b>Total securities portfolio</b>		<b>122 455 196 326</b>	<b>93.65</b>

# BNP PARIBAS FUNDS SICAV Latin America Equity

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Shares</b>			<b>58 490 328</b>	<b>96.15</b>					
<i>Brazil</i>			<i>37 006 560</i>	<i>60.83</i>					
17 540	AMBEV SA	BRL	59 668	0.10	28 700	REDE DOR SAO LUIZ SA	BRL	394 821	0.65
204 736	AMBEV SA - ADR	USD	704 292	1.16	146 780	RUMO SA	BRL	560 165	0.92
190 286	ANIMA HOLDING SA	BRL	523 698	0.86	32 800	SENDAS DISTRIBUIDORA SA	BRL	565 680	0.93
60 498	AREZZO INDUSTRIA E COMERCIO	BRL	1 139 339	1.87	116 082	SEQUOIA LOGISTICA E TRANSPOR	BRL	650 982	1.07
536 336	B3 SA-BRASIL BOLSA BALCAO	BRL	1 797 807	2.96	65 192	SUZANO PAPEL E CELULOSE SA	BRL	777 048	1.28
14 556	BANCO BRADESCO - ADR	USD	74 672	0.12	50	TELEFONICA BRASIL S.A.	BRL	419	0.00
193 362	BANCO BRADESCO SA	BRL	842 367	1.38	12 620	TIM SA-ADR	USD	145 382	0.24
62 701	BANCO BRADESCO SA-PREF	BRL	321 510	0.53	98 400	TOTVS SA	BRL	738 312	1.21
15 136	BANCO DO BRASIL S.A.	BRL	96 917	0.16	20 173	ULTRAPAR PARTICIPACOES SA	BRL	73 932	0.12
27 800	BANCO INTER SA-UNITS	BRL	430 972	0.71	53 700	USINAS SIDER MINAS GER-PF A	BRL	204 403	0.34
16 640	BANCO SANTANDER BRASIL-UNIT	BRL	134 304	0.22	21 800	VALE SA	BRL	492 011	0.81
32 599	BB SEGURIDADE PARTICIPACOES	BRL	150 071	0.25	27 200	VAMOS LOCACAO DE CAMINHOS M	BRL	306 970	0.50
356 798	BRADESCO SA - PREFER	BRL	5 285 263	8.68	249 900	VIA VAREJO SA	BRL	786 373	1.29
34 400	BRASILAGRO-CIA BRASILEIRA DE	BRL	205 665	0.34	204 645	WEG SA	BRL	1 373 986	2.26
9 100	BRASKEM SA-PREF A	BRL	107 995	0.18	200	YDUQS PART	BRL	1 309	0.00
6 293	BRF SA	BRL	34 275	0.06	<i>Mexico</i>				
55 102	CCR SA	BRL	147 696	0.24				<i>14 931 866</i>	<i>24.55</i>
64 043	CEMIG SA - ADR	USD	152 422	0.25	805 300	ALFA S.A.B.-A	MXN	605 072	0.99
31 900	CENTRAIS ELETRICAS BRASILEIRAS	BRL	274 443	0.45	151 334	AMERICA MOVIL - ADR - L	USD	2 270 011	3.73
33 100	CENTRAIS ELETRICAS BRAS-PR B	BRL	285 427	0.47	144 841	AMERICA MOVIL SAB DE C-SER L	MXN	109 119	0.18
1 600	CIA DE SANEAMENTO DO PA-UNIT	BRL	6 623	0.01	40 800	ARCA CONTINENTAL SAB DE CV	MXN	236 925	0.39
77 402	CIA SIDERURGICA NACIONAL SA	BRL	678 557	1.12	175 749	CEMEX SAB - ADR	USD	1 476 292	2.43
171 300	CIELO SA	BRL	124 262	0.20	208 040	CEMEX SAB - CPO	MXN	175 748	0.29
1 100	COSAN SA - ADR	USD	20 922	0.03	15 161	COCA-COLA FEMSA SAB DE CV	MXN	80 311	0.13
143 600	COSAN SA INDUSTRIA COMERCIO	BRL	685 680	1.13	3 000	COCA-COLA FEMSA SAB-SP ADR	USD	158 790	0.26
4 400	EMBRAER SA	BRL	16 546	0.03	290 800	FIBRA UNO ADMINISTRACION SA	MXN	314 454	0.52
77 285	ENERGISA SA - UNITS	BRL	717 730	1.18	26 646	FOMENTO ECONOMICO MEX - ADR	USD	2 251 854	3.70
79 300	EQUATORIAL ENERGIA SA - ORD	BRL	391 927	0.64	1 200	FOMENTO ECONOMICO MEXICA-UBD	MXN	10 133	0.02
18 900	GERDAU SA - ADR	USD	111 510	0.18	46 100	GRUMA S.A.B. - B	MXN	515 886	0.85
104 875	GERDAU SA - PREFER	BRL	618 857	1.02	4 000	GRUPO AEROPORTUARIO PAC - ADR	USD	427 560	0.70
252 643	HAPVIDA PARTICIPACOES E INVE	BRL	775 872	1.28	1 800	GRUPO AEROPORTUARIO SURESTE - ADR - B	USD	332 820	0.55
132 000	HOSPITAL MATER DEI SA	BRL	441 414	0.73	146 000	GRUPO BIMBO SAB - SERIES A	MXN	321 837	0.53
13 800	HYPERA SA	BRL	94 798	0.16	238 771	GRUPO FINANCIERO BANORTE - O	MXN	1 544 118	2.54
70 400	INTELBRAS SA INDUSTRIA DE TE	BRL	402 656	0.66	211 000	GRUPO FINANCIERO INBURSA - O	MXN	208 981	0.34
25 847	ITAU UNIBANCO HOLDING S-PREF	BRL	153 499	0.25	180 600	GRUPO TELEVISAO SAB-SER CPO	MXN	517 205	0.85
745 027	ITAUSA INVESTIMENTOS ITAU-PR	BRL	1 655 491	2.72	12 900	INDUSTRIAS PENOLES SAB DE CV	MXN	178 276	0.29
62 200	KLABIN SA - UNIT	BRL	326 502	0.54	44 456	INFRAESTRUTURA ENERGETICA	MXN	180 387	0.30
52 747	LOCALIZA RENT A CAR	BRL	672 756	1.11	140 700	KIMBERLY-CLARK DE MEXICO - A	MXN	249 947	0.41
10 214	LOJAS AMERICANAS SA	BRL	42 054	0.07	96 600	ORBIA ADVANCE CORP SAB DE CV	MXN	252 968	0.42
41 469	LOJAS RENNER SA	BRL	365 528	0.60	1 765	PROMOTORA Y OPERADORA DE INF	MXN	14 137	0.02
187 861	MAGAZINE LUIZA SA	BRL	791 821	1.30	45 314	PROMOTORA Y OPERADORA DE INF-L	MXN	236 692	0.39
70 200	MARFRIG GLOBAL FOODS SA	BRL	267 768	0.44	115 900	TELESITES SAB DE CV	MXN	107 340	0.18
113 900	MITRE REALTY EMPREENDIMENTOS	BRL	270 570	0.44	659 400	WALMART DE MEXICO SAB DE CV	MXN	2 155 003	3.54
52 500	MULTIPLAN EMPREENDIMENTOS	BRL	245 871	0.40	<i>Chile</i>				
157 253	NATURA & CO HOLDING SA	BRL	1 778 150	2.92				<i>3 108 523</i>	<i>5.11</i>
45 099	NOTRE DAME INTERMED PAR SA	BRL	763 322	1.25	14 367 200	BANCO SANTANDER CHILE	CLP	716 476	1.18
190 115	OCEANPACT SERVICIOS MARITIMOS	BRL	338 715	0.56	377 675	CENCOSUD SA	CLP	757 881	1.25
137 600	PETRO RIO SA	BRL	534 454	0.88	200	EMPRESA NACIONAL DE TELECOM	CLP	1 110	0.00
116 263	PETROBRAS DISTRIBUIDORA SA	BRL	618 169	1.02	116 400	EMPRESAS CMPC SA	CLP	279 765	0.46
136 800	PETROLEO BRASILEIRO PETROBRAS	BRL	825 782	1.36	2 672 663	ENEL AMERICAS SA	CLP	395 700	0.65
95 579	PETROLEO BRASILEIRO PETROBRAS - ADR	USD	1 168 931	1.92	27 576	ENEL AMERICAS SA - ADR	USD	199 099	0.33
47 845	PETROLEO BRASILEIRO PETROBRAS - ADR	USD	565 049	0.93	298 400	ENEL CHILE SA	CLP	17 315	0.03
32 100	PETROLEO BRASILEIRO PETROBRAS - PREFER	BRL	188 267	0.31	58 445	ENEL CHILE SA	USD	172 413	0.28
46 940	RAIA DROGASIL SA	BRL	231 151	0.38	4 400	ENEL CHILE Y MINERA CHIL - ADR	USD	208 252	0.34
101 600	RANDON PARTICIPACOES SA-PREF	BRL	274 760	0.45	80 300	S.A.C.I. FALABELLA	CLP	360 512	0.59
					<i>Cayman Islands</i>				
								<i>1 423 209</i>	<i>2.34</i>
					58 508	BANCO BTG PACTUAL SA-UNIT	BRL	1 423 209	2.34

# BNP PARIBAS FUNDS SICAV Latin America Equity

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Colombia</i>		<i>890 421</i>	<i>1.46</i>
10 633	BANCOLOMBIA S.A.- ADR	USD	306 230	0.50
22 021	ECOPETROL SA - ADR	USD	321 947	0.53
22 800	GRUPO AVAL ACCIONES Y VALORE	USD	129 960	0.21
26 700	GRUPO DE INV SURAMERICANA	COP	132 284	0.22
	<i>Peru</i>		<i>647 553</i>	<i>1.07</i>
20 700	CIA DE MINAS BUENAVENTUR - ADR	USD	187 335	0.31
3 800	CREDICORP LTD	USD	460 218	0.76
	<i>Luxembourg</i>		<i>482 196</i>	<i>0.79</i>
2 200	GLOBANT SA	USD	482 196	0.79
	<b>Floating rate bonds</b>		<b>133 968</b>	<b>0.22</b>
	<i>Brazil</i>		<i>133 968</i>	<i>0.22</i>
10 800	VALE DO RIO DOCE 97-29/12/2049 FRN FLAT	BRL	133 968	0.22
	<b>Total securities portfolio</b>		<b>58 624 296</b>	<b>96.37</b>



# BNP PARIBAS FUNDS SICAV Local Emerging Bond

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Colombia</i>		<i>21 516 473</i>	<i>4.60</i>		<i>United States of America</i>		<i>5 419 762</i>	<i>1.16</i>
14 890 000 000	COLOMBIA TES 10.000% 09-24/07/2024	COP	4 539 815	0.97	19 530 000	INT BK RECON&DEV 13.250% 21-22/02/2023	TRY	2 138 466	0.46
23 015 000 000	COLOMBIA TES 6.000% 12-28/04/2028	COP	5 915 483	1.26	140 500 000	INTL FIN CORP 12.250% 16-05/10/2021	UYU	3 281 296	0.70
21 497 600 000	COLOMBIA TES 7.000% 17-30/06/2032	COP	5 596 227	1.20		<i>Dominican Republic</i>		<i>5 155 226</i>	<i>1.11</i>
13 300 000 000	COLOMBIA TES 7.250% 19-18/10/2034	COP	3 474 919	0.74	140 000 000	DOMINICAN REPUB 8.625% 21-11/06/2031	DOP	2 459 439	0.53
1 865 000 000	COLOMBIA TES 7.250% 20-26/10/2050	COP	453 609	0.10	140 720 000	REP OF DOMINICAN CBN 11.000% 17-05/01/2024	DOP	2 695 787	0.58
5 525 000 000	COLOMBIA TES 7.750% 15-18/09/2030	COP	1 536 420	0.33		<i>Kenya</i>		<i>3 925 223</i>	<i>0.84</i>
	<i>Hungary</i>		<i>19 576 454</i>	<i>4.19</i>	426 900 000	KENYA INFRASTRUC 11.750% 19-08/10/2035	KES	3 925 223	0.84
2 913 880 000	HUNGARY GOVT 1.500% 20-23/08/2023	HUF	9 881 200	2.11		<i>Kazakhstan</i>		<i>2 527 023</i>	<i>0.54</i>
650 000 000	HUNGARY GOVT 2.000% 20-23/05/2029	HUF	2 138 017	0.46	1 110 000 000	KAZAKHSTAN 5.300% 12-19/03/2022	KZT	2 527 023	0.54
130 000 000	HUNGARY GOVT 2.250% 21-22/06/2034	HUF	402 236	0.09		<i>Ghana</i>		<i>1 628 771</i>	<i>0.35</i>
853 250 000	HUNGARY GOVT 2.750% 17-22/12/2026	HUF	2 973 805	0.64	9 560 000	REP OF GHANA 24.750% 16-19/07/2021	GHS	1 628 771	0.35
403 800 000	HUNGARY GOVT 3.000% 15-26/06/2024	HUF	1 416 546	0.30		<i>Serbia</i>		<i>1 364 844</i>	<i>0.29</i>
255 900 000	HUNGARY GOVT 3.000% 19-21/08/2030	HUF	901 200	0.19	46 500 000	SERBIA T-BONDS 4.500% 19-11/01/2026	RSD	513 500	0.11
124 190 000	HUNGARY GOVT 3.000% 20-25/04/2041	HUF	401 138	0.09	38 360 000	SERBIA T-BONDS 4.500% 20-20/08/2032	RSD	428 646	0.09
335 500 000	HUNGARY GOVT 6.750% 11-22/10/2028	HUF	1 462 312	0.31	34 800 000	SERBIA T-BONDS 5.875% 18-08/02/2028	RSD	422 698	0.09
	<i>Czech Republic</i>		<i>13 820 641</i>	<i>2.96</i>		<i>Philippines</i>		<i>892 001</i>	<i>0.18</i>
82 020 000	CZECH REPUBLIC 0.950% 15-15/05/2030	CZK	3 544 600	0.76	7 900 000	PHILIPPINE GOVT 2.375% 21-09/03/2024	PHP	161 711	0.03
65 060 000	CZECH REPUBLIC 1.000% 15-26/06/2026	CZK	2 917 521	0.62	19 800 000	PHILIPPINE GOVT 4.750% 17-04/05/2027	PHP	438 381	0.09
29 000 000	CZECH REPUBLIC 1.200% 20-13/03/2031	CZK	1 273 497	0.27	10 570 000	PHILIPPINE GOVT 8.000% 11-19/07/2031	PHP	291 909	0.06
26 300 000	CZECH REPUBLIC 2.000% 17-13/10/2033	CZK	1 241 771	0.27		<i>Uruguay</i>		<i>788 252</i>	<i>0.17</i>
21 400 000	CZECH REPUBLIC 2.400% 14-17/09/2025	CZK	1 023 349	0.22	21 850 000	URUGUAY 8.500% 17-15/03/2028	UYU	519 557	0.11
61 160 000	CZECH REPUBLIC 2.500% 13-25/08/2028	CZK	2 978 672	0.64	11 385 000	URUGUAY 9.875% 17-20/06/2022	UYU	268 695	0.06
6 320 000	CZECH REPUBLIC 4.200% 06-04/12/2036	CZK	382 872	0.08		<i>Money Market Instruments</i>		<i>2 319 015</i>	<i>0.50</i>
6 700 000	CZECH REPUBLIC 4.850% 07-26/11/2057	CZK	458 359	0.10		<i>Egypt</i>		<i>2 319 015</i>	<i>0.50</i>
	<i>Romania</i>		<i>10 198 034</i>	<i>2.17</i>	36 475 000	EGYPT T-BILL 0.000% 20-06/07/2021	EGP	2 319 015	0.50
6 365 000	ROMANIA 3.250% 16-29/04/2024	RON	1 564 939	0.33		<i>Shares/Units in investment funds</i>		<i>47 556 558</i>	<i>10.17</i>
9 840 000	ROMANIA 4.750% 14-24/02/2025	RON	2 542 379	0.54		<i>Luxembourg</i>		<i>47 556 558</i>	<i>10.17</i>
7 380 000	ROMANIA 5.800% 12-26/07/2027	RON	2 056 338	0.44	39 147.00	BNP PARIBAS FUNDS RMB BOND - X CAP	USD	47 556 558	10.17
2 550 000	ROMANIA GOVT 4.150% 20-26/01/2028	RON	653 094	0.14		<b>Total securities portfolio</b>		<b>456 401 751</b>	<b>97.52</b>
10 445 000	ROMANIA GOVT 4.500% 19-17/06/2024	RON	2 661 115	0.57					
2 680 000	ROMANIA GOVT 5.000% 18-12/02/2029	RON	720 169	0.15					
	<i>South Korea</i>		<i>8 288 169</i>	<i>1.77</i>					
114 300 000 000	EXP-IMP BK KOREA 7.250% 17-07/12/2024	IDR	8 288 169	1.77					
	<i>Peru</i>		<i>8 088 167</i>	<i>1.74</i>					
4 570 000	REPUBLIC OF PERU 5.350% 19-12/08/2040	PEN	1 056 442	0.23					
9 895 000	REPUBLIC OF PERU 5.400% 19-12/08/2034	PEN	2 440 370	0.52					
9 882 000	REPUBLIC OF PERU 6.350% 16-12/08/2028	PEN	2 880 271	0.62					
3 400 000	REPUBLIC OF PERU 6.850% 10-12/02/2042	PEN	913 884	0.20					
2 460 000	REPUBLIC OF PERU 8.200% 06-12/08/2026	PEN	797 200	0.17					
	<i>Chile</i>		<i>7 186 607</i>	<i>1.53</i>					
1 770 000 000	TESORERIA PESOS 4.500% 15-01/03/2026 FLAT	CLP	2 569 990	0.55					
1 050 000 000	TESORERIA PESOS 4.700% 18-01/09/2030 FLAT	CLP	1 471 957	0.31					
1 470 000 000	TESORERIA PESOS 5.000% 15-01/03/2035 FLAT	CLP	2 056 195	0.44					
800 000 000	TESORERIA PESOS 5.100% 19-15/07/2050 FLAT	CLP	1 088 465	0.23					



# BNP PARIBAS FUNDS SICAV Multi-Asset Income

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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				352 009 139	83.09				
<b>Shares</b>				<b>144 532 264</b>	<b>34.29</b>				
<i>United States of America</i>									
			53 676 251	12.77					
2 337	3M CO	USD	391 431	0.09	2 733	CIENA CORP	USD	131 107	0.03
7 328	ABBVIE INC	USD	696 033	0.16	631	CIGNA CORP	USD	126 141	0.03
1 107	ACCELERON PHARMA INC	USD	117 141	0.03	17 486	CISCO SYSTEMS INC	USD	781 481	0.18
952	ACTIVISION BLIZZARD INC	USD	76 616	0.02	1 283	CITIZENS FINANCIAL GROUP	USD	49 626	0.01
372	ADOBE SYSTEMS INC	USD	183 707	0.04	1 155	CLOROX COMPANY	USD	175 222	0.04
1 974	AFLAC INC	USD	89 320	0.02	1 083	CME GROUP INC	USD	194 226	0.05
4 967	AGIOS PHARMACEUTICALS INC	USD	230 822	0.05	12 355	COCA-COLA	USD	563 731	0.13
668	AIR PRODUCTS AND CHEMICALS INC	USD	162 046	0.04	4 430	COLGATE-PALMOLIVE CO	USD	303 888	0.07
1 408	AKAMAI TECHNOLOGIES INC	USD	138 437	0.03	3 022	COLUMBIA BANKING SYSTEM INC	USD	98 262	0.02
3 318	ALCOA CORP	USD	103 074	0.02	2 281	COLUMBIA SPORTSWEAR CO	USD	189 189	0.04
1 704	ALLSTATE CORP	USD	187 427	0.04	4 959	COMCAST CORP - A	USD	238 437	0.06
234	ALPHABET INC - C	USD	494 543	0.12	1 475	CONAGRA BRANDS INC	USD	45 249	0.01
235	AMAZON.COM INC	USD	681 708	0.16	1 659	CONMED CORP	USD	192 256	0.05
8 011	AMERICAN EAGLE OUTFITTERS	USD	253 523	0.06	1 033	CONSOLIDATED EDISON INC	USD	62 473	0.01
222	AMERICAN FINANCIAL GROUP INC	USD	23 348	0.01	902	CORESITE REALTY CORP	USD	102 377	0.02
798	AMERICAN STATES WATER CO	USD	53 536	0.01	2 319	CORNING INC	USD	79 979	0.02
352	AMERIPRISE FINANCIAL INC	USD	73 873	0.02	846	COSTCO WHOLESALE CORP	USD	282 264	0.07
2 664	AMGEN INC	USD	547 559	0.13	3 680	CRYOPORT INC	USD	195 807	0.05
1 113	ANALOG DEVICES INC	USD	161 577	0.04	3 281	CSG SYSTEMS INTL INC	USD	130 532	0.03
309	ANTHEM INC	USD	99 482	0.02	1 349	CUMMINS INC	USD	277 342	0.07
9 553	APPLE INC	USD	1 103 279	0.27	3 958	CVS HEALTH CORP	USD	278 485	0.07
2 068	APPLIED MATERIALS INC	USD	248 320	0.06	8 510	CYTOKINETICS INC	USD	142 013	0.03
1 685	ARCHER DANIELS MIDLAND CO	USD	86 104	0.02	1 168	DAVITA INC	USD	118 612	0.03
1 962	ARCUS BIOSCIENCES INC	USD	45 431	0.01	2 950	DECIPHERA PHARMACEUTICALS IN	USD	91 070	0.02
3 359	ARENA PHARMACEUTICALS INC	USD	193 173	0.05	1 022	DEERE & CO	USD	303 963	0.07
3 420	ARTISAN PARTNERS ASSET MA -A	USD	146 559	0.03	1 963	DICKS SPORTING GOODS INC	USD	165 843	0.04
29 212	AT&T INC	USD	708 931	0.17	2 239	DIODES INC	USD	150 607	0.04
3 431	ATLANTIC UNION BANKSHARES CO	USD	104 790	0.02	215	DOMINOS PIZZA INC	USD	84 573	0.02
387	ATMOS ENERGY CORP	USD	31 364	0.01	2 245	DOW INC	USD	119 794	0.03
2 528	ATRICURE INC	USD	169 109	0.04	2 320	DUKE ENERGY CORP	USD	193 128	0.05
1 292	AUTOMATIC DATA PROCESSING	USD	216 390	0.05	587	EASTERN BANKSHARES INC	USD	10 182	0.00
93	AUTOZONE INC	USD	117 022	0.03	410	EASTMAN CHEMICAL CO	USD	40 364	0.01
677	AXONICS INC	USD	36 199	0.01	1 201	EATON CORP PLC	USD	150 067	0.04
5 861	AZEK CO INC/THE	USD	209 847	0.05	1 145	EDISON INTERNATIONAL	USD	55 826	0.01
2 200	BAKER HUGHES A GE CO	USD	42 427	0.01	3 491	ELI LILLY & CO	USD	675 651	0.16
3 226	BALLYS CORP	USD	147 195	0.03	1 875	EMCOR GROUP INC	USD	194 773	0.05
2 519	BANK OF NEW YORK MELLON CORP	USD	108 819	0.03	1 811	EMERSON ELECTRIC CO	USD	146 969	0.03
3 813	BEST BUY CO INC	USD	369 693	0.09	77	ERIE INDEMNITY COMPANY-CL A	USD	12 554	0.00
3 896	BJS RESTAURANTS INC	USD	161 438	0.04	703	ESSENTIAL UTILITIES INC	USD	27 091	0.01
980	BLACKROCK INC	USD	723 055	0.17	1 468	EVERBRIDGE INC	USD	168 450	0.04
2 276	BOK FINANCIAL CORPORATION	USD	166 204	0.04	2 947	EXELON CORP	USD	110 112	0.03
13 195	BRISTOL-MYERS SQUIBB CO	USD	743 477	0.18	1 805	EXPEDITORS INTL WASH INC	USD	192 692	0.05
1 429	BROOKS AUTOMATION INC	USD	114 812	0.03	1 733	FASTENAL CO	USD	75 990	0.02
6 288	BUNGE LTD	USD	414 375	0.10	336	FEDEX CORP	USD	84 526	0.02
1 244	C.H. ROBINSON WORLDWIDE INC	USD	98 259	0.02	842	FIDELITY NATIONAL FINANCIAL	USD	30 857	0.01
3 136	CAMPBELL SOUP CO	USD	120 558	0.03	2 151	FIFTH THIRD BANCORP	USD	69 342	0.02
886	CARDINAL HEALTH INC	USD	42 653	0.01	2 795	FIRST MERCHANTS CORP	USD	98 210	0.02
997	CARDLYTICS INC	USD	106 712	0.03	1 921	FIRST SOLAR INC	USD	146 614	0.03
3 510	CASELLA WASTE SYSTEMS INC-A	USD	187 739	0.04	5 625	FRANKLIN RESOURCES INC	USD	151 736	0.04
345	CELANESE CORP SERIES A	USD	44 103	0.01	3 818	FRONTDOOR INC	USD	160 395	0.04
1 410	CERNER CORP	USD	92 930	0.02	515	GENERAC HOLDINGS INC	USD	180 287	0.04
10 179	CHAMPIONX CORP	USD	220 163	0.05	5 947	GENERAL MILLS INC	USD	305 549	0.07
1 483	CHART INDUSTRIES INC	USD	182 977	0.04	436	GENUINE PARTS CO	USD	46 497	0.01
176	CHARTER COMMUNICATIONS INC - A	USD	107 071	0.03	4 303	GILEAD SCIENCES INC	USD	249 856	0.06
					3 390	GLOBAL BLOOD THERAPEUTICS IN	USD	100 108	0.02
					2 426	H.B. FULLER CO.	USD	130 127	0.03
					1 007	HAMILTON LANE INC-CLASS A	USD	77 374	0.02
					1 079	HARTFORD FINANCIAL SVCS GRP	USD	56 384	0.01
					394	HASBRO INC	USD	31 403	0.01
					1 134	HCA HEALTHCARE INC	USD	197 692	0.05
					7 842	HEALTHCARE REALTY TRUST INC	USD	199 704	0.05

# BNP PARIBAS FUNDS SICAV Multi-Asset Income

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
2 146	HERC HOLDINGS INC	USD	202 801	0.05	3 113	NEWMONT MINING CORP	USD	166 373	0.04
442	HERSHEY CO/THE	USD	64 919	0.02	1 680	NEXSTAR MEDIA GROUP INC - A	USD	209 494	0.05
3 926	HEWLETT - PACKARD ENTERPRISE - W/I	USD	48 268	0.01	5 915	NEXTERA ENERGY INC	USD	365 504	0.09
3 674	HEXCEL CORP	USD	193 320	0.05	597	NORTHERN TRUST CORP	USD	58 205	0.01
4 524	HOME DEPOT INC	USD	1 216 509	0.30	1 756	NORTONLIFELOCK INC	USD	40 306	0.01
2 099	HONEYWELL INTERNATIONAL INC	USD	388 436	0.09	4 781	NUCOR CORP	USD	386 745	0.09
896	HORMEL FOODS CORP	USD	36 077	0.01	334	NVIDIA CORP	USD	225 342	0.05
3 762	HP INC	USD	95 771	0.02	925	OLD DOMINION FREIGHT LINE	USD	197 964	0.05
4 453	HUNTINGTON BANCSHARES INC	USD	53 583	0.01	649	OMNICOM GROUP	USD	43 776	0.01
122	HUNTINGTON INGALLS INDUSTRIE	USD	21 681	0.01	4 860	ORACLE CORP	USD	319 000	0.08
538	IDACORP INC	USD	44 232	0.01	2 953	ORGANOGENESIS HOLDINGS INC	USD	41 385	0.01
2 429	ILLINOIS TOOL WORKS	USD	457 903	0.11	1 604	OSHKOSH CORP	USD	168 583	0.04
2 674	INDEPENDENT BANK CORP/MA	USD	170 239	0.04	2 918	PACCAR INC	USD	219 607	0.05
2 477	INGEVITY CORP	USD	169 937	0.04	286	PACKAGING CORP OF AMERICA	USD	32 659	0.01
14 588	INTEL CORP	USD	690 590	0.16	980	PAYCHEX INC	USD	88 670	0.02
1 127	INTERNATIONAL PAPER CO	USD	58 265	0.01	5 325	PEPSICO INC	USD	665 322	0.16
1 179	INTERPUBLIC GROUP OF COS INC	USD	32 301	0.01	3 635	PETMED EXPRESS INC	USD	97 626	0.02
4 560	INTL BUSINESS MACHINES CORP	USD	563 665	0.13	24 412	PFIZER INC	USD	806 117	0.19
751	INTL FLAVORS & FRAGRANCES	USD	94 611	0.02	6 887	PGT INNOVATIONS INC	USD	134 906	0.03
314	INTUIT INC	USD	129 786	0.03	340	PINNACLE WEST CAPITAL	USD	23 501	0.01
926	IRHYTHM TECHNOLOGIES INC	USD	51 809	0.01	1 993	PLEXUS CORP	USD	153 622	0.04
1 647	ITT INC	USD	127 202	0.03	2 315	PNC FINANCIAL SERVICES GROUP	USD	372 383	0.09
1 610	JACK IN THE BOX INC	USD	151 293	0.04	378	POOL CORP	USD	146 196	0.03
2 623	JM SMUCKER CO/THE	USD	286 586	0.07	823	PRINCIPAL FINANCIAL GROUP	USD	43 853	0.01
10 152	JOHNSON & JOHNSON	USD	1 410 270	0.34	9 181	PROCTER & GAMBLE CO.	USD	1 044 601	0.25
4 931	JOHNSON CONTROLS INTERNATIONAL	USD	285 365	0.07	3 633	PROGRESSIVE CORP	USD	300 866	0.07
383	JONES LANG LASALLE INC	USD	63 126	0.01	1 962	PTC THERAPEUTICS INC	USD	69 933	0.02
1 739	JP MORGAN CHASE AND CO	USD	228 083	0.05	1 527	PUBLIC SERVICE ENTERPRISE GP	USD	76 923	0.02
9 384	JUNIPER NETWORKS INC	USD	216 420	0.05	9 973	PURE STORAGE INC - CLASS A	USD	164 240	0.04
3 220	KELLOGG CO	USD	174 671	0.04	2 383	QTS REALTY TRUST INC - A	USD	155 330	0.04
2 924	KEYCORP	USD	50 915	0.01	3 429	QUALCOMM INC	USD	413 279	0.10
2 360	KIMBERLY-CLARK CORP	USD	266 229	0.06	403	QUEST DIAGNOSTICS INC	USD	44 847	0.01
11 611	KROGER CO	USD	375 088	0.09	10 393	RADIAN GROUP INC	USD	194 995	0.05
3 013	L BRANDS INC	USD	183 082	0.04	7 832	RADIUS HEALTH INC	USD	120 462	0.03
634	L3HARRIS TECHNOLOGIES INC	USD	115 557	0.03	2 135	RAPID7 INC	USD	170 364	0.04
748	LABORATORY CORP AMERICA HOLDINGS	USD	173 991	0.04	1 424	RAYMOND JAMES FINANCIAL INC	USD	155 981	0.04
744	LENDINGTREE INC	USD	132 928	0.03	2 899	REGIONS FINANCIAL CORP	USD	49 331	0.01
550	LINCOLN NATIONAL CORP	USD	29 144	0.01	205	REINSURANCE GROUP OF AMERICA	USD	19 707	0.00
1 509	LIVE OAK BANCSHARES INC	USD	75 075	0.02	3 709	REXFORD INDUSTRIAL REALTY IN	USD	178 116	0.04
1 099	LOWES COS INC	USD	179 756	0.04	12 359	RLJ LODGING TRUST	USD	158 721	0.04
807	LYONDELLBASELL INDU - A	USD	70 003	0.02	341	ROBERT HALF INTL INC	USD	25 583	0.01
388	M & T BANK CORP	USD	47 542	0.01	1 055	ROGERS CORP	USD	178 636	0.04
2 250	MCDONALDS CORP	USD	438 256	0.10	3 214	ROLLINS INC	USD	92 688	0.02
4 067	MEDTRONIC PLC	USD	425 699	0.10	446	S&P GLOBAL INC	USD	154 364	0.04
7 637	MERCK & CO INC	USD	500 826	0.12	2 315	SCHWAB (CHARLES) CORP	USD	142 133	0.03
2 284	MERITAGE HOMES CORP	USD	181 195	0.04	6 144	SELECTQUOTE INC	USD	99 784	0.02
191	METTLER - TOLEDO INTERNATIONAL	USD	223 122	0.05	956	SEMPRA ENERGY	USD	106 797	0.03
1 507	MICRON TECHNOLOGY INC	USD	107 990	0.03	1 076	SEMTECH CORP	USD	62 424	0.01
4 931	MICROSOFT CORP	USD	1 126 409	0.28	462	SHERWIN-WILLIAMS CO/THE	USD	106 140	0.03
4 262	MONDELEZ INTERNATIONAL INC - A	USD	224 403	0.05	1 095	SHOCKWAVE MEDICAL INC	USD	175 187	0.04
4 296	MORGAN STANLEY	USD	332 153	0.08	2 408	SILK ROAD MEDICAL INC	USD	97 181	0.02
418	MORNINGSTAR INC	USD	90 625	0.02	164	SNAP - ON INC	USD	30 898	0.01
3 593	MOSAIC CO/THE	USD	96 680	0.02	705	SPRINGWORKS THERAPEUTICS INC	USD	48 992	0.01
1 176	MSA SAFETY INC	USD	164 198	0.04	7 675	SPROUTS FARMERS MARKET INC	USD	160 826	0.04
477	MSCI INC	USD	214 419	0.05	3 611	STATE STREET CORP	USD	250 538	0.06
2 976	NETAPP INC	USD	205 326	0.05	5 966	SUNNOVA ENERGY INTERNATIONAL	USD	189 459	0.04
1 676	NEVRO CORP	USD	234 306	0.06	521	SVB FINANCIAL GROUP	USD	244 456	0.06
1 711	NEW JERSEY RESOURCES CORP	USD	57 091	0.01	1 762	SYNCHRONY FINANCIAL	USD	72 091	0.02
2 158	NEW RELIC INC	USD	121 866	0.03	2 259	T ROWE PRICE GROUP INC	USD	377 110	0.09
					926	TAKE-TWO INTERACTIVE SOFTWARE	USD	138 225	0.03
					2 428	TAPESTRY INC	USD	89 021	0.02

# BNP PARIBAS FUNDS SICAV Multi-Asset Income

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
792	TARGET CORP	USD	161 445	0.04	54 240	LEARNING TECHNOLOGIES GROUP	GBP	118 848	0.03
339	TESLA INC	USD	194 298	0.05	71 151	LEGAL & GENERAL GROUP PLC	GBP	213 507	0.05
3 458	TEXAS INSTRUMENTS INC	USD	560 733	0.13	2 134	LINDE PLC	EUR	519 309	0.12
541	THERMO FISHER SCIENTIFIC INC	USD	230 136	0.05	98 004	MAN GROUP PLC/JERSEY	GBP	205 438	0.05
733	TRACTOR SUPPLY COMPANY	USD	115 003	0.03	20 371	MICHAEL PAGE INTERNATIONAL	GBP	132 651	0.03
815	TRANE TECHNOLOGIES PLC	USD	126 549	0.03	47 033	MONEYSUPERMARKET.COM	GBP	140 587	0.03
761	TRAVELERS COS INC/THE	USD	96 070	0.02	50 777	NATIONAL EXPRESS GROUP PLC	GBP	157 693	0.04
4 066	TRUIST FINANCIAL CORP	USD	190 288	0.04	18 577	NATIONAL GRID PLC	GBP	199 263	0.05
1 920	TURNING POINT THERAPEUTICS I	USD	126 316	0.03	13 696	PENNON GROUP PLC	GBP	181 161	0.04
889	TYSON FOODS INC - A	USD	55 294	0.01	44 040	PETS AT HOME GROUP PLC	GBP	233 936	0.06
629	UGI CORP	USD	24 563	0.01	36 038	PHOENIX GROUP HOLDINGS PLC	GBP	283 955	0.07
5 690	UNITED BANKSHARES INC	USD	175 129	0.04	46 910	PRUDENTIAL PLC	GBP	750 549	0.18
4 430	UNITED COMMUNITY BANKS/GA	USD	119 575	0.03	5 885	RECKITT BENCKISER GROUP PLC	GBP	438 539	0.10
4 469	UNITED PARCEL SERVICE- B	USD	783 724	0.19	8 896	RELX PLC	GBP	198 863	0.05
853	UNITED RENTALS INC	USD	229 459	0.05	72 896	RESTAURANT GROUP PLC	GBP	108 862	0.03
595	UNITEDHEALTH GROUP INC	USD	200 912	0.05	7 354	RIO TINTO PLC	GBP	509 627	0.12
4 307	US BANCORP	USD	206 906	0.05	4 338	SCHRODERS PLC	GBP	177 522	0.04
2 017	VERICEL CORP	USD	89 293	0.02	5 306	SEVERN TRENT PLC	GBP	154 585	0.04
17 549	VERIZON COMMUNICATIONS INC	USD	829 134	0.20	383	SPIRAX-SARCO ENGINEERING PLC	GBP	60 744	0.01
1 713	VIACOMCBS INC - CLASS B	USD	65 290	0.02	10 012	SSE PLC	GBP	175 002	0.04
1 037	VISA INC - A	USD	204 462	0.05	58 379	STANDARD CHARTERED PLC	GBP	313 504	0.07
1 340	WATTS WATER TECHNOLOGIES - A	USD	164 870	0.04	9 117	STELLANTIS NV	EUR	150 923	0.04
456	WEST PHARMACEUTICAL SERVICES	USD	138 080	0.03	19 507	TATE & LYLE PLC	GBP	167 790	0.04
1 240	WESTERN UNION CO	USD	24 018	0.01	53 091	TESCO PLC	GBP	137 884	0.03
190	WHIRLPOOL CORP	USD	34 930	0.01	5 230	UNILEVER PLC	GBP	257 738	0.06
2 386	WINTRUST FINANCIAL CORP	USD	152 166	0.04	23 960	UNITED UTILITIES GROUP PLC	GBP	271 963	0.06
1 274	WOODWARD INC	USD	132 009	0.03	64 080	VODAFONE GROUP PLC	GBP	90 576	0.02
1 278	WORTHINGTON INDUSTRIES	USD	65 931	0.02	13 381	WH SMITH PLC	GBP	250 723	0.06
1 623	XCEL ENERGY INC	USD	90 162	0.02	42 458	WM MORRISON SUPERMARKETS	GBP	122 015	0.03
2 334	YETI HOLDINGS INC	USD	180 713	0.04		<i>China</i>		<i>8 782 831</i>	<i>2.11</i>
2 700	YUM CHINA HOLDINGS INC	HKD	148 392	0.04	12 077	51JOB INC - ADR	USD	791 996	0.19
	<i>United Kingdom</i>		<i>14 004 669</i>	<i>3.32</i>	2 743	ALIBABA GROUP HOLDING - ADR	USD	524 545	0.12
19 147	3I GROUP PLC	GBP	261 628	0.06	49 100	ALIBABA GROUP HOLDING LTD	HKD	1 173 771	0.29
6 378	ADMIRAL GROUP PLC	GBP	233 589	0.06	2 122	BAIDU INC - ADR	USD	364 850	0.09
4 714	AMCOR PLC	USD	45 554	0.01	3 400	BAIDU INC-CLASS A	HKD	73 812	0.02
8 188	ANTOFAGASTA PLC	GBP	136 920	0.03	430 000	CHINA CONSTRUCTION BANK - H	HKD	284 978	0.07
24 040	ASHMORE GROUP PLC	GBP	107 815	0.03	3 800	CHINA INTERNATIONAL TRAVEL - A	CNY	148 661	0.04
1 580	ASHTREAD GROUP PLC	GBP	98 726	0.02	51 000	CHINA MENGNIU DAIRY CO	HKD	259 783	0.06
3 346	ASOS PLC	GBP	193 327	0.05	2 572	GDS HOLDINGS LTD - ADR	USD	170 230	0.04
81 604	AVAST PLC	GBP	465 602	0.11	3 030	JOYY INC	USD	168 555	0.04
10 277	BELLWAY PLC	GBP	387 879	0.09	1 100	KWEICHOW MOUTAI CO LTD - A	CNY	294 985	0.07
12 625	BHP GROUP PLC	GBP	313 254	0.07	12 900	MEITUAN DIANPING-CLASS B	HKD	448 425	0.11
121 636	BOOHOO.COM PLC	GBP	439 814	0.10	12 700	NETEASE INC	HKD	242 481	0.06
55 573	BP PLC	GBP	203 920	0.05	13 896	NEW ORIENTAL EDUCATIO - ADR	USD	95 968	0.02
26 774	BRITVIC PLC	GBP	292 239	0.07	65 500	PING AN INSURANCE GROUP CO - H	HKD	540 428	0.13
41 407	BT GROUP PLC	GBP	93 575	0.02	21 000	S F HOLDING CO LTD - A	CNY	185 360	0.04
3 593 384	CARILLION PLC	GBP	42	0.00	6 100	SHENZHOU INTERNATIONAL GROUP	HKD	129 701	0.03
22 371	COUNTRYSIDE PROPERTIES PLC	GBP	123 158	0.03	6 347	TAL EDUCATION GROUP - ADR	USD	135 032	0.03
889	CRODA INTERNATIONAL PLC	GBP	76 302	0.02	28 942	TENCENT HOLDINGS LTD	HKD	1 837 922	0.44
26 982	DIRECT LINE INSURANCE GROUP PLC	GBP	89 579	0.02	5 310	TRIP.COM GROUP LTD-ADR	USD	158 776	0.04
2 431	DOMINION ENERGY INC	USD	150 813	0.04	29 500	WUXI BIOLOGICS CAYMAN INC	HKD	455 255	0.11
47 154	DS SMITH PLC	GBP	229 549	0.05	6 700	YUNNAN ENERGY NEW MATERIAL-A	CNY	204 636	0.05
2 967	FERGUSON PLC	GBP	347 351	0.08	621	ZAI LAB LTD-ADR	USD	92 681	0.02
5 145	FEVERTREE DRINKS PLC	GBP	154 209	0.04		<i>Switzerland</i>		<i>8 743 601</i>	<i>2.06</i>
64 428	GLAXOSMITHKLINE PLC	GBP	1 065 282	0.26	4 042	ABB LTD - REG	CHF	115 744	0.03
10 189	GREGGS PLC	GBP	308 002	0.07	2 532	ADECCO GROUP AG - REG	CHF	145 194	0.03
41 046	HOMESERVE SHS	GBP	456 864	0.11	590	ALLREAL HOLDING AG - REG	CHF	98 064	0.02
35 853	HOWDEN JOINERY GROUP PLC	GBP	341 051	0.08	920	BALOISE HOLDING AG - REG	CHF	121 106	0.03
47 839	IG GROUP HOLDINGS PLC	GBP	472 009	0.11	1 453	BANQUE CANTONALE VAUDOIS-REG	CHF	110 148	0.03
45 421	KINGFISHER PLC	GBP	192 859	0.05					

# BNP PARIBAS FUNDS SICAV Multi-Asset Income

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
3 520	CEMBRA MONEY BANK AG	CHF	332 990	0.08					
1 359	CHUBB LTD	USD	182 140	0.04					
203	FISCHER (GEORG) - REG	CHF	254 259	0.06					
463	GARMIN LTD	USD	56 470	0.01					
409	GEBERIT AG - REG	CHF	258 936	0.06					
70	GIVAUDAN - REG	CHF	274 777	0.06					
4 953	HELVETIA HOLDING AG-REG	CHF	449 574	0.11					
1 462	JULIUS BAER GROUP LTD	CHF	80 529	0.02					
901	KUEHNE & NAGEL INTL AG - REG	CHF	260 223	0.06					
2 358	LOGITECH INTERNATIONAL - REG	CHF	241 135	0.06					
668	LONZA GROUP AG - REG	CHF	399 630	0.09					
14 287	NESTLE SA - REG	CHF	1 501 685	0.36					
5 812	NOVARTIS AG - REG	CHF	447 061	0.11					
79	PARTNERS GROUP HOLDING AG	CHF	101 002	0.02					
961	PSP SWISS PROPERTY AG - REG	CHF	103 008	0.02					
1 364	ROCHE HOLDING AG GENUSSSCHEIN	CHF	433 700	0.10					
838	SCHINDLER HOLDING - PART CERT	CHF	216 342	0.05					
58	SGS SA - REG	CHF	151 005	0.04					
287	SIEGFRIED HOLDING AG - REG	CHF	227 123	0.05					
8 610	SIG COMBIBLOC GROUP AG	CHF	197 460	0.05					
521	SIKA AG - REG	CHF	143 772	0.03					
8 957	STMICROELECTRONICS NV	EUR	274 129	0.06					
4 441	SULZER AG - REG	CHF	517 752	0.12					
386	SWISS LIFE HOLDING AG - REG	CHF	158 316	0.04					
1 780	SWISS PRIME SITE - REG	CHF	149 064	0.04					
929	SWISS RE AG	CHF	70 747	0.02					
344	SWISSCOM AG - REG	CHF	165 755	0.04					
9 375	UBS GROUP AG - REG	CHF	121 100	0.03					
1 133	ZURICH INSURANCE GROUP AG	CHF	383 661	0.09					
	<i>France</i>		<i>8 046 132</i>	<i>1.90</i>					
3 241	AIR LIQUIDE SA	EUR	478 566	0.11					
7 347	AXA SA	EUR	157 116	0.04					
9 577	CARREFOUR SA	EUR	158 835	0.04					
3 410	COMPAGNIE DE SAINT GOBAIN	EUR	189 391	0.04					
3 094	COVIVIO	EUR	223 139	0.05					
29 034	CREDIT AGRICOLE SA	EUR	343 008	0.08					
6 220	DANONE	EUR	369 281	0.09					
4 084	ESSILORLUXOTTICA	EUR	635 634	0.15					
1 035	EVERSOURCE ENERGY	USD	70 030	0.02					
1 189	GECINA SA	EUR	153 619	0.04					
9 716	KORIAN	EUR	302 556	0.07					
1 351	LVMH	EUR	893 416	0.21					
5 241	MICHELIN (CGDE)	EUR	704 915	0.17					
12 330	ORANGE	EUR	118 553	0.03					
710	ORPEA	EUR	76 148	0.02					
7 261	PLASTIC OMNIUM	EUR	191 255	0.05					
1 469	PUBLICIS GROUPE	EUR	79 238	0.02					
10 540	REXEL SA	EUR	185 926	0.04					
3 582	RUBIS	EUR	134 289	0.03					
844	S.O.I.T.E.C.	EUR	156 900	0.04					
11 113	SANOFI AVENTIS	EUR	981 945	0.23					
1 744	SOLUTIONS 30 SE	EUR	10 168	0.00					
1 829	SOPRA STERIA GROUP	EUR	296 664	0.07					
7 495	SPIE SA - W/I	EUR	145 403	0.03					
12 810	TOTAL SA	EUR	488 766	0.12					
14 083	VIVENDI	EUR	398 971	0.09					
903	WENDEL	EUR	102 400	0.02					
	<i>Germany</i>							<i>7 299 419</i>	<i>1.77</i>
1 218	ADIDAS AG	EUR	382 330	0.09					
1 654	ALLIANZ SE - REG	EUR	347 836	0.08					
7 183	ALSTRIA OFFICE REIT AG	EUR	111 983	0.03					
2 370	BASF SE	EUR	157 463	0.04					
898	BAYERISCHE MOTOREN WERKE AG	EUR	80 200	0.02					
1 932	BRENTTAG AG	EUR	151 507	0.04					
7 077	CANCOM SE	EUR	360 927	0.09					
2 175	COVESTRO AG	EUR	118 451	0.03					
1 395	CTS EVENTIM AG + CO KGAA	EUR	73 517	0.02					
3 262	DAIMLER AG - REG	EUR	245 629	0.06					
1 606	DEUTSCHE BOERSE AG	EUR	236 403	0.06					
7 858	DEUTSCHE POST AG - REG	EUR	450 735	0.11					
44 456	DEUTSCHE TELEKOM AG - REG	EUR	791 850	0.19					
38 091	E.ON SE	EUR	371 540	0.09					
5 136	EVONIK INDUSTRIES AG	EUR	145 246	0.03					
5 382	FRESENIUS SE & CO KGAA	EUR	236 781	0.06					
2 292	GEA GROUP AG	EUR	78 295	0.02					
11 910	INFINEON TECHNOLOGIES AG	EUR	402 796	0.10					
6 013	JENOPTIK AG	EUR	138 660	0.03					
2 833	LEG IMMOBILIEN AG	EUR	344 068	0.08					
568	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	131 180	0.03					
7 535	SIEMENS AG - REG	EUR	1 006 827	0.24					
2 552	SIEMENS ENERGY AG	EUR	64 872	0.02					
4 541	STROEER SE & CO KGAA	EUR	306 745	0.07					
2 734	SYMRISE AG	EUR	321 245	0.08					
4 115	TAG IMMOBILIEN AG	EUR	110 117	0.03					
33 515	TELEFONICA DEUTSCHLAND HOLDING	EUR	74 571	0.02					
211	ZOOPLUS AG	EUR	57 645	0.01					
	<i>Sweden</i>							<i>6 297 972</i>	<i>1.50</i>
10 825	AAK AB	SEK	204 717	0.05					
7 365	AF POYRY AB	SEK	204 495	0.05					
10 232	ATLAS COPCO AB - A	SEK	528 650	0.12					
19 564	AXFOOD AB	SEK	456 596	0.11					
6 252	BILLERUDKORSNAS AB	SEK	104 703	0.02					
6 129	BOLIDEN AB	SEK	198 821	0.05					
17 992	CASTELLUM AB	SEK	386 379	0.09					
9 655	ELECTROLUX AB-SER B	SEK	225 905	0.05					
20 953	ELEKTA AB - B	SEK	256 179	0.06					
21 413	EPIROC AB-A	SEK	411 707	0.10					
22 450	FABEGE AB	SEK	303 923	0.07					
6 549	GETINGE AB - B	SEK	208 442	0.05					
28 160	HEXPOL AB	SEK	293 484	0.07					
7 100	HUFVUDSTADEN AB - A	SEK	101 859	0.02					
9 561	HUSQVARNA AB - B	SEK	107 187	0.03					
3 358	KINNEVIK AB - B	SEK	113 434	0.03					
15 406	LOOMIS AB	SEK	406 644	0.10					
23 730	LUNDIN PETROLEUM AB	SEK	708 484	0.17					
17 868	PEAB AB	SEK	186 220	0.04					
10 990	SANDVIK AB	SEK	236 878	0.06					
5 915	SECURITAS AB - B	SEK	78 793	0.02					
10 863	SWEDISH ORPHAN BIOVITRUM AB	SEK	167 144	0.04					
6 717	TELE2 AB - B	SEK	77 224	0.02					
67 604	TELIA CO AB	SEK	253 165	0.06					
4 202	WIHLBORGS FASTIGHETER AB	SEK	76 939	0.02					
	<i>The Netherlands</i>							<i>5 140 794</i>	<i>1.24</i>
8 452	AALBERTS INDUSTRIES NV	EUR	383 045	0.09					
39 834	AEGON NV	EUR	139 379	0.03					
2 287	ASML HOLDING NV	EUR	1 325 088	0.32					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Multi-Asset Income

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
15 118	ASR NEDERLAND NV	EUR	492 696	0.12					
6 725	CNH INDUSTRIAL NV	EUR	93 646	0.02					
4 040	CORBION NV	EUR	194 728	0.05					
16 545	KONINKLIJKE AHOLD DELHAIZE NV	EUR	414 783	0.10					
3 441	KONINKLIJKE DSM NV	EUR	541 613	0.13					
88 901	KONINKLIJKE KPN NV	EUR	234 165	0.06					
5 154	NN GROUP NV - W/I	EUR	205 026	0.05					
8 082	PROSUS NV	EUR	666 523	0.16					
9 567	ROYAL DUTCH SHELL PLC - A	GBP	161 239	0.04					
3 054	WOLTERS KLUWER	EUR	258 735	0.06					
505	YANDEX NV - A	USD	30 128	0.01					
	<i>Taiwan</i>		<i>3 948 214</i>	<i>0.94</i>					
108 000	ASE TECHNOLOGY HOLDING CO LTD	TWD	365 745	0.09					
33 760	CHAILEASE HOLDING CO LTD	TWD	206 791	0.05					
39 000	DELTA ELECTRONIC INDUSTRIAL CO	TWD	357 248	0.08					
158 511	E.SUN FINANCIAL HOLDING CO	TWD	126 117	0.03					
4 000	MEDIATEK INC	TWD	116 277	0.03					
26 000	PRESIDENT CHAIN STORE CORP	TWD	206 839	0.05					
120 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO	TWD	2 174 900	0.52					
39 000	UNI PRESIDENT ENTERPRISES CO	TWD	86 338	0.02					
79 000	UNIMICRON TECHNOLOGY CORP	TWD	307 959	0.07					
	<i>South Korea</i>		<i>3 353 812</i>	<i>0.79</i>					
238	LG HOUSEHOLD & HEALTH CARE	KRW	313 795	0.07					
1 333	NAVER CORP	KRW	416 207	0.10					
513	NCSOFT CORP	KRW	314 818	0.07					
20 861	SAMSUNG ELECTRONICS - PREF	KRW	1 149 529	0.28					
10 843	SAMSUNG ELECTRONICS CO LTD	KRW	653 224	0.15					
5 328	SK HYNIX INC	KRW	506 239	0.12					
	<i>Italy</i>		<i>3 302 276</i>	<i>0.77</i>					
403 760	A2A SPA	EUR	696 082	0.16					
39 735	ANIMA HOLDING SPA	EUR	166 529	0.04					
7 428	ASSICURAZIONI GENERALI	EUR	125 570	0.03					
15 800	BANCA GENERALI S.P.A.	EUR	568 484	0.13					
23 944	BREMBO SPA	EUR	255 722	0.06					
14 524	ENEL S.P.A.	EUR	113 752	0.03					
36 445	HERA SPA	EUR	126 974	0.03					
138 994	IREN SPA	EUR	334 420	0.08					
32 968	ITALGAS SPA	EUR	181 720	0.04					
21 770	POSTE ITALIANE SPA	EUR	242 736	0.06					
16 714	SNAM SPA	EUR	81 481	0.02					
22 478	TERNA S.P.A.	EUR	141 252	0.03					
109 295	UNIPOLSAI ASSICURAZIONI SPA	EUR	267 554	0.06					
	<i>Spain</i>		<i>3 258 545</i>	<i>0.76</i>					
7 781	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS	EUR	175 773	0.04					
5 816	AMADEUS IT GROUP SA	EUR	345 005	0.08					
19 660	APPLUS SERVICES SA	EUR	161 998	0.04					
3 344	ATLANTICA SUSTAINABLE INFRAS	USD	104 953	0.02					
157 114	BANCO SANTANDER SA	EUR	505 829	0.12					
16 062	ENAGAS SA	EUR	312 968	0.07					
9 894	ENDESA SA	EUR	202 431	0.05					
4 057	FLUIDRA SA	EUR	135 707	0.03					
15 837	GRIFOLS SA	EUR	361 717	0.09					
9 472	IBERDROLA SA	EUR	97 372	0.02					
175 666	MAPFRE SA	EUR	313 125	0.07					
7 468	MERLIN PROPERTIES SOCIMI SA	EUR	65 240	0.02					
22 026	RED ELECTRICA CORPORACION SA	EUR	344 817	0.08					
33 395	TELEFONICA SA	EUR	131 610	0.03					
	<i>Finland</i>							<i>2 881 891</i>	<i>0.66</i>
2 749	ELISA OYJ	EUR	138 330	0.03					
7 975	FORTUM OYJ	EUR	185 499	0.04					
10 492	HUHTAMAKI OYJ	EUR	419 155	0.10					
3 352	KESKO OYJ - B	EUR	104 415	0.02					
1 987	KONE OYJ - B	EUR	136 706	0.03					
9 175	METSA BOARD OYJ	EUR	79 593	0.02					
39 427	NELES OYJ	EUR	479 432	0.11					
9 806	NESTE OYJ	EUR	506 382	0.12					
9 799	SAMPO OYJ - A	EUR	379 809	0.09					
6 474	TIETO OYJ	EUR	172 467	0.04					
4 442	UPM-KYMMENE OYJ	EUR	141 700	0.03					
3 763	VALMET OYJ	EUR	138 403	0.03					
	<i>Canada</i>							<i>2 400 771</i>	<i>0.55</i>
3 174	B2GOLD CORP	USD	11 268	0.00					
3 659	BANK OF NOVA SCOTIA	CAD	200 877	0.05					
218	BCE INC	CAD	9 075	0.00					
1 352	CAN IMPERIAL BANK OF COMMERCE	CAD	129 915	0.03					
2 144	CANADIAN NATL RAILWAY CO	CAD	190 953	0.05					
173	CANADIAN TIRE CORP - A	CAD	23 109	0.01					
554	ERO COPPER CORP	CAD	9 812	0.00					
185 191	GRAN TIERRA ENERGY INC	USD	115 543	0.03					
840	GREAT-WEST LIFECO INC	CAD	21 061	0.00					
992	HYDRO ONE LTD	CAD	20 239	0.00					
252	IGM FINANCIAL INC	CAD	7 509	0.00					
323	INDUSTRIAL ALLIANCE INSURANC	CAD	14 845	0.00					
478	INTACT FINANCIAL CORP	CAD	54 818	0.01					
667	KEYERA CORP	CAD	15 130	0.00					
39 829	KINROSS GOLD CORP	USD	213 268	0.05					
862	MAGNA INTERNATIONAL INC	CAD	67 369	0.02					
5 856	MANULIFE FINANCIAL CORP	CAD	97 301	0.02					
1 718	NUTRIEN LTD	CAD	87 871	0.02					
8 366	PAN AMERICAN SILVER CORP	USD	201 549	0.05					
1 660	PEMBINA PIPELINE CORP	CAD	44 527	0.01					
1 691	POWER CORP OF CANADA	CAD	45 116	0.01					
1 070	ROGERS COMMUNICATIONS INC - B	CAD	48 017	0.01					
1 389	SHAW COMMUNICATIONS INC - B	CAD	33 966	0.01					
351	SSR MINING INC	CAD	4 627	0.00					
1 766	SUN LIFE FINANCIAL INC	CAD	76 869	0.02					
1 292	TELUS CORP	CAD	24 459	0.01					
170	TMX GROUP LTD	CAD	15 158	0.00					
13 895	WHEATON PRECIOUS METALS CORP	USD	516 361	0.12					
3 424	ZYMEWORKS INC	USD	100 159	0.02					
	<i>Ireland</i>							<i>2 070 614</i>	<i>0.49</i>
677	ACCENTURE PLC - A	USD	168 288	0.04					
9 187	CRH PLC	EUR	390 448	0.09					
11 933	EXPERIAN PLC	GBP	387 272	0.09					
20 196	GLANBIA PLC	EUR	276 483	0.07					
21 137	GRAFTON GROUP PLC - UTS	GBP	282 418	0.07					
77 939	GREENCORE GROUP PLC	GBP	114 033	0.03					
9 470	KEYWORDS STUDIOS PLC	GBP	274 685	0.06					
2 387	SEAGATE TECHNOLOGY HOLDINGS	USD	176 987	0.04					
	<i>Hong Kong</i>							<i>1 468 101</i>	<i>0.34</i>
78 400	AIA GROUP LTD	HKD	821 504	0.19					
19 700	ASM PACIFIC TECHNOLOGY LTD	HKD	224 860	0.05					
8 400	HONG KONG EXCHANGES & CLEAR	HKD	421 737	0.10					



# BNP PARIBAS FUNDS SICAV Multi-Asset Income

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Denmark</i>		<i>1 390 752</i>	<i>0.34</i>		<i>Singapore</i>		<i>247 531</i>	<i>0.06</i>
1 014	CHRISTIAN HANSEN HOLDING A/S	DKK	77 179	0.02	1 069	SEA LTD-ADR	USD	247 531	0.06
4 388	DFDS A/S	DKK	208 771	0.05		<i>Brazil</i>		<i>234 418</i>	<i>0.05</i>
4 136	NOVO NORDISK A/S - B	DKK	292 224	0.07	17 264	HYPERA SA	BRL	100 003	0.02
6 530	NOVOZYMES A/S - B	DKK	415 092	0.10	32 370	RAIA DROGASIL SA	BRL	134 415	0.03
602	PANDORA A/S	DKK	68 245	0.02		<i>Mexico</i>		<i>185 633</i>	<i>0.04</i>
3 065	ROYAL UNIBREW	DKK	329 241	0.08	27 359	INFRAESTRUCTURA ENERGETICA	MXN	93 611	0.02
	<i>India</i>		<i>1 229 462</i>	<i>0.28</i>	33 392	WALMART DE MEXICO SAB DE CV	MXN	92 022	0.02
20 587	HDFC BANK LIMITED	INR	350 097	0.08		<i>Bermuda</i>		<i>169 855</i>	<i>0.04</i>
245	HDFC BANK LTD - ADR	USD	15 106	0.00	4 110	AXIS CAPITAL HOLDINGS LTD	USD	169 855	0.04
9 815	HINDUSTAN UNILEVER LTD	INR	275 277	0.07		<i>Malaysia</i>		<i>84 891</i>	<i>0.02</i>
3 616	HOUSING DEVELOPMENT FINANCE	INR	101 624	0.02	144 600	DIALOG GROUP BHD	MYR	84 891	0.02
6 539	JUBILANT FOODWORKS LTD	INR	228 596	0.05		<i>Russia</i>		<i>66 542</i>	<i>0.02</i>
4 052	RELIANCE INDUSTRIES LTD	INR	97 063	0.02	852	LUKOIL PJSC - ADR	USD	66 542	0.02
8 224	TITAN CO LTD	INR	161 699	0.04		<i>Malta</i>		<i>65 249</i>	<i>0.02</i>
	<i>Belgium</i>		<i>1 170 665</i>	<i>0.27</i>	3 209	GVC HOLDINGS PLC	GBP	65 249	0.02
2 506	AGEAS	EUR	117 281	0.03		<b>Bonds</b>		<b>179 867 390</b>	<b>42.36</b>
6 440	ANHEUSER - BUSCH INBEV SA/NV	EUR	391 616	0.09		<i>United States of America</i>		<i>77 129 957</i>	<i>18.25</i>
1 226	COLRUYT SA	EUR	57 818	0.01	100 000	ABBVIE INC 1.375% 16-17/05/2024	EUR	103 763	0.02
1 436	GROUPE BRUXELLES LAMBERT SA	EUR	135 472	0.03	175 000	ABBVIE INC 3.200% 20-21/11/2029	USD	160 257	0.04
20 717	PROXIMUS	EUR	337 480	0.08	200 000	ABBVIE INC 4.550% 20-15/03/2035	USD	204 367	0.05
1 222	SOLVAY SA	EUR	130 998	0.03	130 000	ADTALEM GLOBAL 5.500% 21-01/03/2028	USD	111 490	0.03
	<i>Norway</i>		<i>1 111 524</i>	<i>0.25</i>	300 000	AECOM TECHNOLOGY 5.125% 17-15/03/2027	USD	282 064	0.07
4 344	ENTRA ASA	NOK	83 773	0.02	150 000	AGILENT TECH INC 2.750% 19-15/09/2029	USD	132 734	0.03
23 555	ORKLA ASA	NOK	202 430	0.05	330 000	ALBERTSONS COS 5.875% 19-15/02/2028	USD	300 353	0.07
5 196	SCHIBSTED ASA - A	NOK	211 610	0.05	70 000	ALLISON TRANS 3.750% 20-30/01/2031	USD	57 979	0.01
2 830	SCHIBSTED ASA - B	NOK	99 446	0.02	240 000	ALLISON TRANS 4.750% 17-01/10/2027	USD	210 726	0.05
23 422	STOREBRAND ASA	NOK	179 023	0.04	340 000	ALLISON TRANS 5.875% 19-01/06/2029	USD	314 763	0.07
13 383	TELENOR ASA	NOK	190 288	0.04	100 000	AMERICAN TOWER 0.450% 21-15/01/2027	EUR	100 005	0.02
3 264	YARA INTERNATIONAL ASA	NOK	144 954	0.03	300 000	AON CORP 3.750% 19-02/05/2029	USD	284 727	0.07
	<i>Austria</i>		<i>964 547</i>	<i>0.23</i>	350 000	APL LTD 8.000% 94-15/01/2024	USD	324 943	0.08
5 261	BAWAG GROUP AG	EUR	236 114	0.06	100 000	APPLE INC 0.875% 17-24/05/2025	EUR	103 865	0.02
6 380	OMV AG	EUR	306 049	0.07	150 000	ARCHROCK LP/FIN 6.250% 19-01/04/2028	USD	132 040	0.03
5 295	S&T AG	EUR	102 194	0.02	320 000	ASGN INC 4.625% 19-15/05/2028	USD	282 646	0.07
9 852	WIENERBERGER AG	EUR	320 190	0.08	300 000	AT&T INC 3.300% 20-01/02/2052	USD	246 701	0.06
	<i>Indonesia</i>		<i>786 270</i>	<i>0.19</i>	230 000	AXALTA COAT/BV 4.750% 20-15/06/2027	USD	203 421	0.05
255 500	BANK CENTRAL ASIA TBK PT	IDR	448 031	0.11	330 000	BALL CORP 2.875% 20-15/08/2030	USD	272 495	0.06
1 032 400	BANK RAKYAT INDONESIA PERSER	IDR	236 805	0.06	290 000	BALL CORP 4.875% 18-15/03/2026	USD	272 373	0.06
553 400	TELEKOMUNIKASI INDONESIA PER	IDR	101 434	0.02	140 000	BANFF MERGER SUB 8.375% 18-01/09/2026	EUR	146 863	0.03
	<i>South Africa</i>		<i>580 884</i>	<i>0.14</i>	400 000	BANK 2020-BN29 A4 1.997% 20-15/11/2053	USD	336 958	0.08
3 449	ANGLO AMERICAN PLATINUM LTD	ZAR	335 957	0.08	100 000	BANK ONE CORP 7.750% 95-15/07/2025	USD	105 758	0.02
18	CAPITEC BANK HOLDINGS LTD	ZAR	1 793	0.00	300 000	BECTON DICKINSON 1.957% 21-11/02/2031	USD	246 697	0.06
16 757	CLICKS GROUP LTD	ZAR	243 134	0.06	150 000	BECTON DICKINSON 3.700% 17-06/06/2027	USD	140 417	0.03
	<i>Portugal</i>		<i>507 369</i>	<i>0.12</i>	108 000	BELDEN INC 3.375% 17-15/07/2027	EUR	110 834	0.03
21 539	EDP-ENERGIAS DE PORTUGAL SA	EUR	96 279	0.02	200 000	BIOGEN INC 2.250% 20-01/05/2030	USD	169 337	0.04
14 395	GALP ENERGIA SGPS SA	EUR	131 743	0.03	350 000	BLACK KNIGHT INF 3.625% 20-01/09/2028	USD	294 175	0.07
18 163	JERONIMO MARTINS	EUR	279 347	0.07	300 000	BOISE CASCADE CO 4.875% 20-01/07/2030	USD	268 859	0.06
	<i>Luxembourg</i>		<i>501 935</i>	<i>0.12</i>	100 000	BOOKING HLDS INC 0.100% 21-08/03/2025	EUR	100 251	0.02
22 034	GRAND CITY PROPERTIES	EUR	501 935	0.12	150 000	BOXER PARENT CO 6.500% 20-02/10/2025	EUR	158 964	0.04
	<i>Thailand</i>		<i>290 212</i>	<i>0.07</i>	276 000	BROADCOM INC 4.110% 20-15/09/2028	USD	261 949	0.06
91 200	AIRPORTS OF THAILAND PCL-FOR	THB	148 768	0.04					
102 400	CENTRAL PATTANA PUB CO-FOREI	THB	141 444	0.03					
	<i>Israel</i>		<i>268 632</i>	<i>0.06</i>					
1 871	CYBERARK SOFTWARE LTD/ISRAEL	USD	205 528	0.05					
1 644	JFROG LTD	USD	63 104	0.01					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Multi-Asset Income

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
310 000	BUILDERS FIRSTSO 5.000% 20-01/03/2030	USD	275 813	0.07	99 746	FN MA4354 1.500% 21-01/06/2051	USD	82 578	0.02
300 000	BWX TECHNOLOGIES 4.125% 20-30/06/2028	USD	257 972	0.06	3 011 816	FNR 2020-100 BI 2.000% 20-25/01/2051	USD	263 546	0.06
100 000	CALUMET SPECIAL 11.000% 19-15/04/2025	USD	91 913	0.02	1 659 879	FNR 2020-56 CI 3.000% 20-25/08/2050	USD	226 814	0.05
320 000	CARS.COM INC 6.375% 20-01/11/2028	USD	287 795	0.07	2 302 132	FNR 2020-62 HI 2.000% 20-25/09/2050	USD	269 525	0.06
100 000	CATALENT PHARMA 2.375% 20-01/03/2028	EUR	100 273	0.02	1 489 121	FNR 2021-18 LI 2.000% 21-25/04/2051	USD	161 236	0.04
140 000	CCO HOLDINGS LLC 5.375% 19-01/06/2029	USD	129 045	0.03	3 047 025	FNR 2021-2 NI 2.000% 21-25/02/2051	USD	335 370	0.08
300 000	CDK GLOBAL INC 5.250% 19-15/05/2029	USD	276 135	0.07	100 000	FORD MOTOR CO 6.625% 98-01/10/2028	USD	100 853	0.02
20 000	CDW LLC/CDW FIN 3.250% 20-15/02/2029	USD	17 079	0.00	159 000	FORD MOTOR CO 8.500% 20-21/04/2023	USD	149 621	0.04
270 000	CDW LLC/CDW FIN 4.250% 19-01/04/2028	USD	239 059	0.06	304 000	FORD MOTOR CRED 2.748% 20-14/06/2024	GBP	359 001	0.08
275 000	CDW LLC/CDW FIN 5.500% 14-01/12/2024	USD	258 227	0.06	144 000	FORD MOTOR CRED 3.021% 19-06/03/2024	EUR	150 925	0.04
310 000	CHARLES RIVER LA 3.750% 21-15/03/2029	USD	264 999	0.06	144 000	FORD MOTOR CRED 3.250% 20-15/09/2025	EUR	154 213	0.04
300 000	CHARLES RIVER LA 4.250% 19-01/05/2028	USD	261 790	0.06	223 120	FR SD0173 5.000% 19-01/11/2049	USD	209 475	0.05
200 000	CHARTER COMM OPT 2.800% 20-01/04/2031	USD	172 460	0.04	507 305	FR ZA2314 3.500% 18-01/09/2033	USD	460 968	0.11
320 000	CHEMOURS CO 5.375% 17-15/05/2027	USD	292 657	0.07	545 551	FR ZT1449 3.000% 18-01/06/2038	USD	489 775	0.12
320 000	CHEMOURS CO 5.750% 20-15/11/2028	USD	289 001	0.07	725 745	FR ZT1857 4.500% 19-01/03/2049	USD	681 119	0.16
300 000	CHURCHILL DOWNS 4.750% 17-15/01/2028	USD	262 248	0.06	1 028 391	G2 785078 4.000% 20-20/05/2050	USD	935 174	0.22
350 000	CHURCHILL DOWNS 5.500% 19-01/04/2027	USD	308 204	0.07	191 450	G2 785140 4.500% 20-20/02/2050	USD	176 308	0.04
200 000	CITIGROUP INC 4.125% 16-25/07/2028	USD	190 060	0.04	613 287	G2 AD1744 3.000% 13-20/02/2043	USD	553 247	0.13
320 000	CLEAN HARBORS IN 4.875% 19-15/07/2027	USD	283 307	0.07	320 000	GARTNER GROUP 3.750% 20-01/10/2030	USD	276 410	0.07
150 000	COMCAST CORP 2.800% 20-15/01/2051	USD	122 626	0.03	360 000	GARTNER GROUP 4.500% 20-01/07/2028	USD	321 022	0.08
300 000	COMMONWEALTH EDI 3.000% 20-01/03/2050	USD	258 767	0.06	100 000	GEN ELECTRIC CO 0.875% 17-17/05/2025	EUR	102 651	0.02
300 000	COMPASS MIN INTL 6.750% 19-01/12/2027	USD	271 945	0.06	106 000	GEN MOTORS FIN 0.600% 21-20/05/2027	EUR	105 564	0.02
80 000	CONAGRA BRANDS 4.850% 18-01/11/2028	USD	80 295	0.02	150 000	GEN MOTORS FIN 3.600% 20-21/06/2030	USD	137 020	0.03
100 000	COTY INC 4.000% 18-15/04/2023	EUR	99 159	0.02	300 000	GENERAL MILLS IN 4.700% 18-17/04/2048	USD	330 136	0.08
100 000	COVANTA HOLDING 5.000% 20-01/09/2030	USD	88 640	0.02	100 000	GILEAD SCIENCES 4.150% 16-01/03/2047	USD	99 237	0.02
210 000	COVANTA HOLDING 6.000% 18-01/01/2027	USD	184 386	0.04	140 000	GLOB PART/GLP FI 7.000% 20-01/08/2027	USD	125 639	0.03
300 000	CUSHMAN & WAKE 6.750% 20-15/05/2028	USD	273 530	0.06	907 651	GN AM2784 3.500% 15-15/04/2045	USD	824 803	0.19
240 000	CVS HEALTH CORP 4.300% 18-25/03/2028	USD	232 468	0.05	300 000	GO DADDY OP/FIN 5.250% 19-01/12/2027	USD	266 510	0.06
320 000	DAVITA INC 4.625% 20-01/06/2030	USD	277 619	0.07	100 000	GOLDMAN SACHS GROUP 4.800% 14-08/07/2044	USD	109 682	0.03
275 000	DELL INT / EMC 4.900% 21-01/10/2026	USD	267 114	0.06	125 000	HALLIBURTON CO 5.000% 15-15/11/2045	USD	128 706	0.03
200 000	DIAMOND 1 FIN/DI 8.350% 21-15/07/2046	USD	276 582	0.07	200 000	HARTFORD FINL 2.800% 19-19/08/2029	USD	177 865	0.04
400 000	DIGITAL REALTY 3.600% 19-01/07/2029	USD	375 249	0.09	300 000	HCA INC 4.125% 19-15/06/2029	USD	284 874	0.07
155 000	DISCOVERY COMMUNICATIONS 3.950% 17-20/03/2028	USD	145 477	0.03	300 000	HECLA MINING CO 7.250% 20-15/02/2028	USD	276 372	0.07
250 000	DOMINION RESOURCES 5.250% 03-01/08/2033	USD	264 019	0.06	140 000	HERBALIFE/HLF 7.875% 20-01/09/2025	USD	128 236	0.03
125 000	DUKE REALTY 3.375% 17-15/12/2027	USD	115 974	0.03	320 000	HILL-ROM HLDGS 4.375% 19-15/09/2027	USD	280 987	0.07
330 000	DYCOM INDS 4.500% 21-15/04/2029	USD	280 988	0.07	90 000	HILTON DOMESTIC 3.750% 20-01/05/2029	USD	76 651	0.02
250 000	EATON CORP 4.150% 13-02/11/2042	USD	250 914	0.06	190 000	HILTON DOMESTIC 4.875% 19-15/01/2030	USD	171 383	0.04
320 000	ENTEGRIS INC 3.625% 21-01/05/2029	USD	273 394	0.06	310 000	HILTON DOMESTIC 5.750% 20-01/05/2028	USD	282 858	0.07
350 000	ENTEGRIS INC 4.375% 20-15/04/2028	USD	309 651	0.07	200 000	HJ HEINZ CO 4.125% 15-01/07/2027	GBP	260 451	0.06
250 000	FEDEX CORP 4.250% 20-15/05/2030	USD	245 696	0.06	350 000	HLF FIN SARL LLC 4.875% 21-01/06/2029	USD	297 348	0.07
254 216	FG G61731 5.500% 18-01/11/2048	USD	242 494	0.06	330 000	HOLLY PAR/FIN 5.000% 20-01/02/2028	USD	285 640	0.07
1 000 000	FHMS K065 A2 3.243% 17-25/04/2027	USD	936 116	0.22	350 000	HOLOGIC INC 3.250% 20-15/02/2029	USD	292 398	0.07
2 182 064	FHS 324 C29 5.500% 14-15/06/2039	USD	398 394	0.09	310 000	HOLOGIC INC 4.625% 18-01/02/2028	USD	274 540	0.06
150 000	FIVE COR FND TRS 4.419% 13-15/11/2023	USD	137 778	0.03	300 000	HOME DEPOT INC 3.125% 20-15/12/2049	USD	269 474	0.06
299 458	FN 745398 6.000% 06-01/06/2035	USD	299 182	0.07	300 000	HORIZON PHARMA 5.500% 19-01/08/2027	USD	268 467	0.06
269 671	FN FM2115 3.000% 19-01/12/2034	USD	241 438	0.06	100 000	HUNTSMAN INT LLC 4.500% 19-01/05/2029	USD	95 906	0.02
1 287 641	FN FM6647 3.000% 21-01/05/2047	USD	1 154 517	0.28	300 000	INGRAM MICRO INC 5.450% 14-15/12/2024	USD	287 979	0.07
539 438	FN FM6650 3.000% 21-01/02/2047	USD	483 061	0.11	290 000	IRON MOUNTAIN 4.875% 17-15/09/2027	USD	253 441	0.06
1 160 074	FN FM6694 3.500% 21-01/07/2047	USD	1 057 009	0.25	150 000	IRON MOUNTAIN 5.000% 20-15/07/2028	USD	131 269	0.03
225 982	FN MA1772 3.500% 14-01/02/2034	USD	205 295	0.05	90 000	IRON MOUNTAIN 5.250% 17-15/03/2028	USD	79 614	0.02

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS SICAV Multi-Asset Income

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
60 000	IRON MOUNTAIN 5.625% 20-15/07/2032	USD	54 436	0.01	157 000	PFIZER INC 1.000% 17-06/03/2027	EUR	165 143	0.04
320 000	ISTAR INC 5.500% 20-15/02/2026	USD	282 655	0.07	120 000	PITNEY BOWES INC 6.875% 21-15/03/2027	USD	106 877	0.03
130 000	JOSEPH T RYERSON 8.500% 20-01/08/2028	USD	121 445	0.03	250 000	PNC FINANCIAL 2.550% 20-22/01/2030	USD	222 132	0.05
200 000	KEURIG DR PEPPER 3.200% 20-01/05/2030	USD	182 807	0.04	300 000	POLYONE CORP 5.750% 20-15/05/2025	USD	267 993	0.06
300 000	KORN/FERRY INTL 4.625% 19-15/12/2027	USD	263 374	0.06	365 000	PRINCIPAL FINL 2.125% 20-15/06/2030	USD	306 910	0.07
200 000	KRATON POLYMERS 5.250% 18-15/05/2026	EUR	205 006	0.05	300 000	PROLOGIS LP 2.250% 20-15/04/2030	USD	258 454	0.06
100 000	KRONOS INTL INC 3.750% 17-15/09/2025	EUR	101 933	0.02	150 000	PRUDENTIAL FIN 3.700% 19-13/03/2051	USD	144 783	0.03
300 000	L BRANDS INC 5.250% 18-01/02/2028	USD	283 344	0.07	330 000	PTC INC 3.625% 20-15/02/2025	USD	286 618	0.07
290 000	L BRANDS INC 7.500% 19-15/06/2029	USD	287 946	0.07	300 000	PTC INC 4.000% 20-15/02/2028	USD	261 405	0.06
340 000	LAMAR MEDIA CORP 4.000% 20-15/02/2030	USD	289 873	0.07	340 000	QORVO INC 3.375% 20-01/04/2031	USD	299 174	0.07
56 000	LIBERTY MUTUAL 4.250% 13-15/06/2023	USD	50 506	0.01	300 000	QORVO INC 4.375% 20-15/10/2029	USD	275 908	0.07
330 000	LIVE NATION ENT 4.750% 19-15/10/2027	USD	288 357	0.07	262 000	QUINTILES IMS 2.875% 17-15/09/2025	EUR	265 205	0.06
310 000	LIVE NATION ENTERTAINMENT 4.875% 16-01/11/2024	USD	266 267	0.06	350 000	RBS GLOBAL/REXNO 4.875% 17-15/12/2025	USD	303 472	0.07
200 000	LOWES COS INC 4.500% 20-15/04/2030	USD	199 439	0.05	75 000	REGENERON PHARM 1.750% 20-15/09/2030	USD	60 027	0.01
350 000	LUMEN TECH INC 4.500% 20-15/01/2029	USD	286 133	0.07	330 000	RENEWABLE NRG 5.875% 21-01/06/2028	USD	292 531	0.07
30 000	MACYS RETAIL HLD 2.875% 12-15/02/2023	USD	25 576	0.01	320 000	RENT-A-CENTER 6.375% 21-15/02/2029	USD	289 400	0.07
150 000	MARRIOTT OWN/ILG 6.500% 19-15/09/2026	USD	131 584	0.03	250 000	REPUBLIC SVCS 2.300% 20-01/03/2030	USD	214 204	0.05
320 000	MASONITE INTL 5.375% 19-01/02/2028	USD	287 255	0.07	230 000	RHP HOTEL PPTY 4.750% 20-15/10/2027	USD	199 192	0.05
350 000	MASTEC INC 4.500% 20-15/08/2028	USD	309 841	0.07	30 000	SBA COMMUNICATIO 3.125% 21-01/02/2029	USD	24 449	0.01
100 000	MCCORMICK 1.850% 21-15/02/2031	USD	81 574	0.02	310 000	SBA COMMUNICATIO 3.875% 20-15/02/2027	USD	269 084	0.06
150 000	MDC PARTNERS INC 6.500% 16-01/05/2024	USD	128 238	0.03	300 000	SBA COMMUNICATIONS 4.875% 17-01/09/2024	USD	257 020	0.06
300 000	MERITAGE HOMES 6.000% 15-01/06/2025	USD	288 950	0.07	120 000	SCIENTIFIC GAMES 3.375% 18-15/02/2026	EUR	120 242	0.03
80 000	MGM RESORTS 5.500% 19-15/04/2027	USD	74 147	0.02	191 000	SCIENTIFIC GAMES 5.500% 18-15/02/2026	EUR	194 445	0.05
120 000	MGM RESORTS 6.000% 14-15/03/2023	USD	108 242	0.03	320 000	SCOTTS MIRACLE 4.000% 21-01/04/2031	USD	269 163	0.06
300 000	MGM RESORTS 6.750% 20-01/05/2025	USD	271 333	0.06	350 000	SCOTTS MIRACLE 4.500% 20-15/10/2029	USD	307 309	0.07
10 000	MGM RESORTS 7.750% 12-15/03/2022	USD	8 814	0.00	300 000	SERVICE CORP 5.125% 19-01/06/2029	USD	274 875	0.06
310 000	MINERALS TECHNOL 5.000% 20-01/07/2028	USD	271 783	0.06	140 000	SIRIUS XM RADIO 4.625% 19-15/07/2024	USD	121 254	0.03
30 000	MOLINA HEALTHCAR 3.875% 20-15/11/2030	USD	26 310	0.01	300 000	SIRIUS XM RADIO 5.000% 17-01/08/2027	USD	265 621	0.06
320 000	MOLINA HEALTHCAR 4.375% 20-15/06/2028	USD	281 260	0.07	170 000	SIRIUS XM RADIO 5.500% 19-01/07/2029	USD	156 210	0.04
250 000	MOLINA HEALTHCAR 5.375% 16-15/11/2022	USD	220 762	0.05	320 000	STERICYCLE INC 3.875% 20-15/01/2029	USD	271 299	0.06
300 000	MOOG INC 4.250% 19-15/12/2027	USD	261 826	0.06	320 000	STERICYCLE INC 5.375% 19-15/07/2024	USD	277 258	0.07
100 000	MORGAN STANLEY 1.750% 15-30/01/2025	EUR	106 289	0.03	300 000	SYMANTEC CORP 5.000% 17-15/04/2025	USD	256 475	0.06
100 000	MPT OP PTNR/FINL 2.500% 21-24/03/2026	GBP	118 589	0.03	330 000	SYNAPTICS INC 4.000% 21-15/06/2029	USD	280 183	0.07
340 000	MUELLER WATER 4.000% 21-15/06/2029	USD	294 433	0.07	175 000	SYSCO CORP 2.400% 20-15/02/2030	USD	150 235	0.04
100 000	NAVISTAR INTL 9.500% 20-01/05/2025	USD	90 332	0.02	320 000	TEGNA INC 4.625% 20-15/03/2028	USD	279 956	0.07
102 000	NESTLE HOLDINGS 0.875% 17-18/07/2025	EUR	106 000	0.03	340 000	TEGNA INC 5.000% 19-15/09/2029	USD	300 028	0.07
100 000	NETFLIX INC 3.625% 19-15/06/2030	EUR	119 320	0.03	320 000	TELEFLEX INC 4.250% 20-01/06/2028	USD	281 779	0.07
290 000	NETFLIX INC 4.375% 16-15/11/2026	USD	278 038	0.07	133 000	TENNECO INC 5.000% 16-15/07/2026	USD	111 417	0.03
240 000	NETFLIX INC 4.875% 19-15/06/2030	USD	240 688	0.06	320 000	TEREX CORP 5.000% 21-15/05/2029	USD	281 369	0.07
130 000	NEW RESIDENTIAL 6.250% 20-15/10/2025	USD	109 753	0.03	140 000	THERMO FISHER 0.500% 19-01/03/2028	EUR	141 394	0.03
330 000	NEWS CORP 3.875% 21-15/05/2029	USD	281 052	0.07	159 000	THERMO FISHER 1.750% 20-15/04/2027	EUR	172 791	0.04
340 000	NIELSEN FINANCE 5.625% 20-01/10/2028	USD	304 139	0.07	225 000	T-MOBILE USA INC 3.875% 21-15/04/2030	USD	211 925	0.05
300 000	NIELSEN FINANCE 5.875% 20-01/10/2030	USD	275 670	0.07	350 000	TOPBUILD CORP 3.625% 21-15/03/2029	USD	292 057	0.07
250 000	NUANCE COMMUNIC 5.625% 16-15/12/2026	USD	220 297	0.05	100 000	TOYOTA MTR CRED 0.125% 21-05/11/2027	EUR	99 616	0.02
325 000	OMNICOM GROUP 2.450% 20-30/04/2030	USD	278 445	0.07	330 000	TRIMAS CORP 4.125% 21-15/04/2029	USD	281 539	0.07
200 000	ORACLE CORP 2.950% 20-01/04/2030	USD	177 833	0.04	350 000	TRINET GROUP INC 3.500% 21-01/03/2029	USD	291 076	0.07
100 000	ORGANON FIN 1 2.875% 21-30/04/2028	EUR	101 363	0.02	250 000	TRUIST FINANCIAL 1.950% 20-05/06/2030	USD	211 322	0.05
320 000	OUTFRONT MEDIA C 4.625% 19-15/03/2030	USD	274 394	0.06	320 000	TWITTER INC 3.875% 19-15/12/2027	USD	286 702	0.07
290 000	OUTFRONT MEDIA C 5.000% 19-15/08/2027	USD	253 955	0.06	300 000	UNDER ARMOUR INC 3.250% 16-15/06/2026	USD	262 416	0.06
					200 000	UNION PAC CORP 3.250% 20-05/02/2050	USD	177 909	0.04

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Multi-Asset Income

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
280 000	UNITED RENTAL NA 4.875% 17-15/01/2028	USD	250 392	0.06	100 000	HEATHROW FUNDING 1.875% 14-23/05/2022	EUR	101 696	0.02
290 000	UNITED RENTAL NA 5.250% 19-15/01/2030	USD	268 211	0.06	89 000	HEINZ (H.J) FIN 6.250% 00-18/02/2030	GBP	133 704	0.03
4 250 000	US TREASURY N/B 0.375% 21-31/01/2026	USD	3 511 259	0.84	260 000	INEOS QUATTRO FI 2.500% 21-15/01/2026	EUR	262 166	0.06
1 600 000	US TREASURY N/B 0.500% 20-31/03/2025	USD	1 342 229	0.33	600 000	ITHACA ENERGY N 9.375% 19-15/07/2024	USD	524 859	0.12
5 000 000	US TREASURY N/B 0.875% 20-15/11/2030	USD	4 007 702	0.96	200 000	JAGUAR LAND ROVER 3.875% 15-01/03/2023	GBP	236 927	0.06
800 000	US TREASURY N/B 1.250% 20-15/05/2050	USD	551 322	0.13	234 000	JAGUAR LAND ROVER 5.000% 14-15/02/2022	GBP	278 103	0.07
3 000 000	US TREASURY N/B 1.500% 19-30/11/2024	USD	2 609 963	0.63	100 000	JAGUAR LAND ROVR 6.875% 19-15/11/2026	EUR	116 239	0.03
6 000 000	US TREASURY N/B 2.375% 19-29/02/2024	USD	5 327 045	1.27	230 000	KCA DEUTAG UK FI 9.875% 20-01/12/2025	USD	214 537	0.05
800 000	US TREASURY N/B 4.500% 09-15/08/2039	USD	951 545	0.22	200 000	LADBROKES GROUP 5.125% 16-08/09/2023	GBP	244 943	0.06
300 000	US TREASURY N/B 5.000% 07-15/05/2037	USD	368 865	0.09	110 000	MARKS & SPENCER 3.750% 20-19/05/2026	GBP	133 055	0.03
300 000	VAIL RESORTS 6.250% 20-15/05/2025	USD	270 777	0.06	220 000	MARKS & SPENCER 6.000% 12-12/06/2025	GBP	287 945	0.07
138 000	VERIZON COMM INC 1.300% 20-18/05/2033	EUR	142 036	0.03	102 000	MATALAN FINANCE 6.750% 18-31/01/2023	GBP	108 475	0.03
330 000	VISTA OUTDOOR 4.500% 21-15/03/2029	USD	283 139	0.07	100 000	NATL GRID PLC 0.163% 21-20/01/2028	EUR	98 358	0.02
150 000	WELLS FARGO & CO 4.400% 16-14/06/2046	USD	152 587	0.04	200 000	NATWEST MARKETS 0.125% 21-18/06/2026	EUR	199 128	0.05
100 000	WHIRLPOOL CORP 4.500% 16-01/06/2046	USD	101 543	0.02	100 000	OCADO GROUP PLC 4.000% 17-15/06/2024	GBP	117 664	0.03
300 000	WILLIAM CARTER 5.500% 20-15/05/2025	USD	267 514	0.06	200 000	PAYSAFE FIN PLC 3.000% 21-15/06/2029	EUR	196 928	0.05
300 000	WILLIAM CARTER 5.625% 19-15/03/2027	USD	266 178	0.06	170 000	PREMIER FOODS 3.500% 21-15/10/2026	GBP	197 964	0.05
280 000	WR GRACE & CO-CO 4.875% 20-15/06/2027	USD	249 755	0.06	100 000	RAC BOND CO 5.000% 17-06/11/2022	GBP	116 335	0.03
350 000	WRKCO INC 4.900% 19-15/03/2029	USD	354 129	0.08	250 000	ROLLS-ROYCE PLC 0.875% 18-09/05/2024	EUR	246 034	0.06
290 000	WYNDHAM HOTELS & 4.375% 20-15/08/2028	USD	254 750	0.06	100 000	STELLANTIS NV 0.625% 21-30/03/2027	EUR	100 389	0.02
300 000	WYNDHAM WORLDWID 5.750% 17-01/04/2027	USD	279 218	0.07	200 000	STELLANTIS NV 0.750% 21-18/01/2029	EUR	199 037	0.05
280 000	WYNN LAS VEGAS 5.250% 17-15/05/2027	USD	253 603	0.06	110 000	STONEGATE PUB 8.250% 20-31/07/2025	GBP	133 870	0.03
280 000	WYNN LAS VEGAS 5.500% 15-01/03/2025	USD	254 255	0.06	100 000	SYNTHOMER PLC 3.875% 20-01/07/2025	EUR	104 347	0.02
100 000	YUM! BRANDS INC 4.750% 19-15/01/2030	USD	91 176	0.02	160 000	TALKTALK TELECOM 3.875% 20-20/02/2025	GBP	183 482	0.04
150 000	YUM! BRANDS INC 7.750% 20-01/04/2025	USD	137 843	0.03	100 000	TESCO CORP TREAS 0.375% 21-27/07/2029	EUR	97 574	0.02
	<i>United Kingdom</i>		<i>8 739 249</i>	<i>2.05</i>	108 000	TI AUTOMOTIVE 3.750% 21-15/04/2029	EUR	110 013	0.03
100 000	ALGECO GLOBAL 6.500% 20-15/02/2023	EUR	102 027	0.02	150 000	VIRGIN MEDIA SEC 4.125% 20-15/08/2030	GBP	172 984	0.04
100 000	ALGECO SCOTSMAN 6.500% 18-15/02/2023	EUR	102 009	0.02	140 000	VIRGIN MEDIA SEC 4.250% 19-15/01/2030	GBP	162 239	0.04
250 000	ANGLO AMERICAN 2.875% 21-17/03/2031	USD	215 451	0.05	100 000	VMED O2 UK FIN 4.500% 21-15/07/2031	GBP	116 916	0.03
213 000	ARQIVA BROAD FIN 6.750% 18-30/09/2023	GBP	254 469	0.06	182 000	VODAFONE GROUP 0.900% 19-24/11/2026	EUR	189 310	0.04
100 000	ASTRAZENECA PLC 0.375% 21-03/06/2029	EUR	99 925	0.02	150 000	VODAFONE GROUP 4.250% 19-17/09/2050	USD	147 729	0.03
119 000	BELLIS ACQUISITI 3.250% 21-16/02/2026	GBP	138 892	0.03	127 000	WPP FINANCE 2016 1.375% 18-20/03/2025	EUR	133 235	0.03
100 000	BELLIS FINCO PLC 4.000% 21-16/02/2027	GBP	116 615	0.03	100 000	YORKSHIRE BLD SOC 0.500% 21-01/07/2028	EUR	100 223	0.02
154 000	BP CAPITAL PLC 0.831% 19-08/11/2027	EUR	158 675	0.04		<i>France</i>		<i>7 353 219</i>	<i>1.66</i>
200 000	CNH INDUSTRIAL N 3.850% 17-15/11/2027	USD	187 164	0.04	100 000	AIR LIQUIDE FIN 1.000% 20-02/04/2025	EUR	104 244	0.02
113 000	COCA-COLA EURO 0.200% 20-02/12/2028	EUR	111 278	0.03	101 000	AIRBUS SE 1.375% 20-09/06/2026	EUR	107 263	0.03
106 000	COCA-COLA EURO 1.125% 19-12/04/2029	EUR	111 215	0.03	100 000	ALSTOM S 0.000% 21-11/01/2029	EUR	97 135	0.02
280 000	CO-OPERATIVE GRO 5.125% 19-17/05/2024	GBP	346 138	0.08	100 000	APRR SA 0.125% 20-18/01/2029	EUR	99 660	0.02
121 000	CO-OPERATIVE WHOLESALE 7.500% 11-08/07/2026	GBP	169 267	0.04	100 000	ARKEMA 0.125% 20-14/10/2026	EUR	100 619	0.02
100 000	DEUCE FINCO 5.500% 21-15/06/2027	GBP	116 586	0.03	100 000	BANIJAY ENTERTAI 3.500% 20-01/03/2025	EUR	100 856	0.02
150 000	EC FINANCE 2.375% 17-15/11/2022	EUR	147 829	0.03	100 000	BANQ FED CRD MUT 1.750% 19-15/03/2029	EUR	108 706	0.03
153 686	ENQUEST PLC 7.000% 16-15/10/2023	USD	120 721	0.03	100 000	BANQ FED CRD MUT 1.875% 19-18/06/2029	EUR	107 448	0.03
122 000	GATWICK AIRPORT 4.375% 21-07/04/2026	GBP	143 579	0.03	105 000	BNP PARIBAS 1.500% 17-17/11/2025	EUR	111 145	0.03
100 000	HEATHROW FINANCE 4.750% 18-01/03/2024	GBP	122 464	0.03	100 000	BPCE 0.625% 20-15/01/2030	EUR	101 484	0.02
200 000	HEATHROW FNDG 1.500% 20-12/10/2025	EUR	208 537	0.05	100 000	BPCE 4.625% 13-18/07/2023	EUR	109 535	0.03
					119 000	CAB 3.375% 21-01/02/2028	EUR	118 432	0.03
					100 000	CAPGEMINI SE 1.625% 20-15/04/2026	EUR	107 183	0.03
					100 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	100 139	0.02
					300 000	CASINO GUICHARD 2.798% 14-05/08/2026	EUR	292 393	0.07

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Multi-Asset Income

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
298 000	CGG SA 7.750% 21-01/04/2027	EUR	308 237	0.07	100 000	DIGITAL INTREPID 0.625% 21-15/07/2031	EUR	96 460	0.02
100 000	CIE DE ST GOBAIN 1.125% 18-23/03/2026	EUR	105 231	0.02	180 000	DUFREY ONE BV 2.000% 19-15/02/2027	EUR	169 743	0.04
100 000	CIE DE ST GOBAIN 2.375% 20-04/10/2027	EUR	113 360	0.03	100 000	DUFREY ONE BV 2.500% 17-15/10/2024	EUR	99 418	0.02
100 000	CMA CGM SA 5.250% 17-15/01/2025	EUR	102 142	0.02	200 000	EASYJET FINCO 1.875% 21-03/03/2028	EUR	200 300	0.05
176 000	CMA CGM SA 7.500% 20-15/01/2026	EUR	195 618	0.05	100 000	ENEL FIN INTL NV 0.000% 21-17/06/2027	EUR	98 776	0.02
100 000	COMPAGNIE FIN ET 1.125% 17-13/10/2027	EUR	106 502	0.03	175 000	ENEL FIN INTL NV 0.375% 19-17/06/2027	EUR	176 917	0.04
100 000	CRED AGRICOLE SA 0.375% 21-20/04/2028	EUR	98 908	0.02	118 000	GRUPO-ANTOLIN 3.500% 21-30/04/2028	EUR	117 582	0.03
100 000	CRED AGRICOLE SA 2.000% 19-25/03/2029	EUR	107 780	0.03	100 000	ING GROEP NV 2.500% 18-15/11/2030	EUR	118 913	0.03
100 000	ENGIE 0.875% 18-19/09/2025	EUR	103 608	0.02	100 000	IPD 3 BV 5.500% 20-01/12/2025	EUR	103 850	0.02
100 000	ENGIE 1.375% 18-22/06/2028	EUR	107 460	0.03	100 000	JDE PEETS NV 0.000% 21-16/01/2026	EUR	99 361	0.02
100 000	ERAMET 4.196% 17-28/02/2024	EUR	99 314	0.02	100 000	KONINKLIJKE KPN 0.875% 20-14/12/2032	EUR	99 474	0.02
300 000	ERAMET 5.875% 19-21/05/2025	EUR	303 746	0.07	180 000	LOUIS DREYF 2.375% 20-27/11/2025	EUR	190 635	0.05
100 000	FAURECIA 2.625% 18-15/06/2025	EUR	101 288	0.02	200 000	MDGH - GMTN BV 3.700% 19-07/11/2049	USD	184 280	0.04
100 000	FAURECIA 3.125% 19-15/06/2026	EUR	103 335	0.02	100 000	METINVEST BV 5.625% 19-17/06/2025	EUR	105 613	0.02
100 000	GETLINK SE 3.500% 20-30/10/2025	EUR	103 723	0.02	200 000	METINVEST BV 7.750% 19-17/10/2029	USD	187 020	0.04
100 000	HOLDING DINFRA 0.625% 21-14/09/2028	EUR	99 063	0.02	124 000	NN GROUP NV 1.625% 17-01/06/2027	EUR	134 165	0.03
100 000	ICADE 0.625% 21-18/01/2031	EUR	97 422	0.02	111 000	NOBIAN FINANCE B 3.625% 21-15/07/2026	EUR	110 734	0.03
100 000	ICADE SANTE SAS 1.375% 20-17/09/2030	EUR	104 839	0.02	210 000	OCI NV 5.250% 19-01/11/2024	USD	182 517	0.04
100 000	KLEPI 0.625% 19-01/07/2030	EUR	99 888	0.02	100 000	OI EUROPEAN GRP 3.125% 16-15/11/2024	EUR	103 380	0.02
100 000	LA MONDIALE 0.750% 20-20/04/2026	EUR	101 135	0.02	244 000	Q-PARK HOLDING 2.000% 20-01/03/2027	EUR	232 134	0.05
100 000	LABORATOIRE EIME 5.000% 21-01/02/2029	EUR	101 791	0.02	75 000	SELECTA GROUP BV 8.000% 20-01/04/2026	EUR	75 750	0.02
100 000	LVMH MOET HENNES 0.750% 20-07/04/2025	EUR	103 371	0.02	500 000	TEVA PHARM FNC 6.000% 20-31/01/2025	EUR	539 000	0.13
151 000	MOBILUX FINANCE 4.250% 21-15/07/2028	EUR	151 030	0.04	100 000	UNITED GROUP 4.000% 20-15/11/2027	EUR	99 231	0.02
100 000	ORANGE 0.000% 21-29/06/2026	EUR	100 047	0.02	329 000	UPC HOLDING BV 3.875% 17-15/06/2029	EUR	333 141	0.08
100 000	ORANGE 1.875% 18-12/09/2030	EUR	113 135	0.03	200 000	UPJOHN INC 2.700% 20-22/06/2030	USD	170 654	0.04
100 000	ORANO SA 2.750% 20-08/03/2028	EUR	104 428	0.02	100 000	VOLKSWAGEN INTERNATION FN 1.125% 17-02/10/2023	EUR	102 724	0.02
100 000	PERNOD RICARD SA 1.500% 16-18/05/2026	EUR	107 153	0.03	100 000	VONOVIA BV 1.625% 20-07/04/2024	EUR	104 263	0.02
100 000	PSA BANQUE FRANC 0.000% 21-22/01/2025	EUR	99 717	0.02	100 000	ZF EUROPE 2.000% 19-23/02/2026	EUR	101 075	0.02
100 000	PSA BANQUE FRANCE 0.750% 18-19/04/2023	EUR	101 477	0.02		<b>Russia</b>		<b>4 606 614</b>	<b>1.09</b>
250 000	QUATRIM 5.875% 19-15/01/2024	EUR	259 775	0.06	600 000	RUSSIA-EUROBOND 5.250% 17-23/06/2047	USD	636 321	0.15
94 000	RCI BANQUE 0.750% 17-26/09/2022	EUR	94 917	0.02	28 393 000	RUSSIA-OFZ 6.000% 19-06/10/2027	RUB	312 261	0.07
132 000	RCI BANQUE 1.125% 20-15/01/2027	EUR	136 161	0.03	59 050 000	RUSSIA-OFZ 6.500% 18-28/02/2024	RUB	677 674	0.16
100 000	RENAULT 1.250% 19-24/06/2025	EUR	98 522	0.02	48 120 000	RUSSIA-OFZ 7.050% 13-19/01/2028	RUB	558 403	0.13
100 000	RENAULT 2.500% 21-01/04/2028	EUR	100 229	0.02	35 245 000	RUSSIA-OFZ 7.250% 18-10/05/2034	RUB	411 853	0.10
100 000	RUBIS TERMINAL 5.625% 20-15/05/2025	EUR	105 313	0.02	36 520 000	RUSSIA-OFZ 7.400% 19-17/07/2024	RUB	428 046	0.10
100 000	SANOFI 1.000% 18-21/03/2026	EUR	105 167	0.02	106 490 000	RUSSIA-OFZ 7.650% 19-10/04/2030	RUB	1 277 470	0.31
100 000	SUEZ 1.625% 18-17/09/2030	EUR	110 181	0.03	5 160 000	RUSSIA-OFZ 7.700% 19-16/03/2039	RUB	62 976	0.01
100 000	SUEZ 1.750% 15-10/09/2025	EUR	107 156	0.03	19 000 000	RUSSIA-OFZ 8.500% 16-17/09/2031	RUB	241 610	0.06
300 000	TEREOS FIN GROUP 4.125% 16-16/06/2023	EUR	302 883	0.07		<b>Indonesia</b>		<b>4 592 794</b>	<b>1.09</b>
100 000	TOTAL CAP INTL 0.625% 17-04/10/2024	EUR	102 698	0.02	5 690 000 000	INDONESIA GOVT 10.500% 09-15/08/2030	IDR	415 610	0.10
100 000	TOTAL CAP INTL 0.696% 19-31/05/2028	EUR	103 609	0.02	8 455 000 000	INDONESIA GOVT 11.000% 06-15/09/2025	IDR	590 036	0.14
100 000	UNIBAIL-RODAMCO 1.000% 19-27/02/2027	EUR	103 932	0.02	2 700 000 000	INDONESIA GOVT 6.125% 12-15/05/2028	IDR	156 389	0.04
100 000	UNIBAIL-RODAMCO 1.125% 18-15/09/2025	EUR	103 980	0.02	8 270 000 000	INDONESIA GOVT 7.000% 11-15/05/2027	IDR	508 111	0.12
100 000	URW 0.625% 20-04/05/2027	EUR	101 136	0.02	10 155 000 000	INDONESIA GOVT 7.500% 16-15/08/2032	IDR	620 974	0.15
100 000	VEOLIA ENVRNMT 1.250% 20-15/04/2028	EUR	106 570	0.03	3 280 000 000	INDONESIA GOVT 8.250% 15-15/05/2036	IDR	208 868	0.05
	<b>The Netherlands</b>		<b>5 030 178</b>	<b>1.14</b>	6 070 000 000	INDONESIA GOVT 8.250% 18-15/05/2029	IDR	392 358	0.09
100 000	ABB FINANCE BV 0.000% 21-19/01/2030	EUR	96 620	0.02	820 000 000	INDONESIA GOVT 8.375% 13-15/03/2034	IDR	52 575	0.01
149 000	AKZO NOBEL NV 1.625% 20-14/04/2030	EUR	163 328	0.04	4 616 000 000	INDONESIA GOVT 8.375% 19-15/04/2039	IDR	296 359	0.07
224 000	ALCOA NEDERLAND 6.125% 18-15/05/2028	USD	206 462	0.05	3 400 000 000	INDONESIA GOVT 9.500% 10-15/07/2031	IDR	236 282	0.06
100 000	AXALTA COATING 3.750% 16-15/01/2025	EUR	101 713	0.02					
121 000	CONTI-GUMMI FIN 1.125% 20-25/09/2024	EUR	124 945	0.03					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Multi-Asset Income

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
300 000	PERTAMINA 6.500% 18-07/11/2048	USD	334 287	0.08	900 000	POLAND GOVT BOND 2.500% 16-25/07/2027	PLN	212 282	0.05
200 000	REP OF INDONESIA 7.750% 17/01/2038	USD	255 112	0.06	1 545 000	POLAND GOVT BOND 2.750% 13-25/04/2028	PLN	371 115	0.09
390 000	REP OF INDONESIA 8.500% 05-12/10/2035	USD	525 833	0.12	2 130 000	POLAND GOVT BOND 3.250% 14-25/07/2025	PLN	513 842	0.12
	<i>Mexico</i>		<i>4 519 795</i>	<i>1.07</i>	500 000	REP OF POLAND 3.250% 16-06/04/2026	USD	464 521	0.11
110 000	AMERICA MOVIL SA 1.500% 16-10/03/2024	EUR	114 455	0.03		<i>Turkey</i>		<i>3 027 239</i>	<i>0.71</i>
3 960 000	MEXICAN BONOS 10.000% 06-20/11/2036	MXN	210 321	0.05	500 000	REP OF TURKEY 8.000% 04-14/02/2034	USD	472 953	0.11
14 155 000	MEXICAN BONOS 7.500% 07-03/06/2027	MXN	625 153	0.15	1 020 000	TURKEY GOVT BOND 10.500% 17-11/08/2027	TRY	73 759	0.02
13 870 000	MEXICAN BONOS 7.750% 11-29/05/2031	MXN	620 042	0.15	1 820 000	TURKEY GOVT BOND 11.000% 17-24/02/2027	TRY	136 290	0.03
15 668 000	MEXICAN BONOS 7.750% 12-13/11/2042	MXN	681 276	0.16	915 000	TURKEY GOVT BOND 11.700% 20-13/11/2030	TRY	68 062	0.02
23 650 000	MEXICAN BONOS 8.000% 03-07/12/2023	MXN	1 049 979	0.25	11 114 119	TURKEY GOVT BOND 12.200% 18-18/01/2023	TRY	1 002 725	0.24
3 000 000	MEXICAN BONOS 8.000% 19-05/09/2024	MXN	133 785	0.03	5 275 000	TURKEY GOVT BOND 12.600% 20-01/10/2025	TRY	437 130	0.10
384 000	PETROLEOS MEXICA 5.950% 20-28/01/2031	USD	313 362	0.07	2 010 000	TURKEY GOVT BOND 16.200% 18-14/06/2023	TRY	190 318	0.04
280 000	PETROLEOS MEXICA 6.950% 20-28/01/2060	USD	208 660	0.05	2 990 000	TURKEY GOVT BOND 7.100% 13-08/03/2023	TRY	246 833	0.06
472 000	PETROLEOS MEXICA 7.690% 20-23/01/2050	USD	381 592	0.09	500 000	TURKEY REP OF 5.250% 20-13/03/2030	USD	399 169	0.09
200 000	UNITED MEXICAN 4.600% 17-10/02/2048	USD	181 170	0.04		<i>Italy</i>		<i>3 003 761</i>	<i>0.71</i>
	<i>Malaysia</i>		<i>4 355 318</i>	<i>1.03</i>	100 000	ASSICURAZIONI 1.713% 21-30/06/2032	EUR	99 975	0.02
3 252 000	MALAYSIA GOVT 3.757% 18-20/04/2023	MYR	681 670	0.16	105 000	ASSICURAZIONI 2.429% 20-14/07/2031	EUR	112 881	0.03
315 000	MALAYSIA GOVT 3.757% 19-22/05/2040	MYR	60 399	0.01	100 000	BRUNELLO BIDCO 3.500% 21-15/02/2028	EUR	99 932	0.02
424 000	MALAYSIA GOVT 3.828% 19-05/07/2034	MYR	86 121	0.02	100 000	ENI S.P.A. 0.625% 16-19/09/2024	EUR	102 355	0.02
700 000	MALAYSIA GOVT 3.885% 19-15/08/2029	MYR	149 503	0.04	100 000	ENI SPA 0.375% 21-14/06/2028	EUR	100 251	0.02
650 000	MALAYSIA GOVT 4.065% 20-15/06/2050	MYR	127 074	0.03	136 000	ENI SPA 0.625% 20-23/01/2030	EUR	136 902	0.03
290 000	MALAYSIA INVEST 4.130% 19-09/07/2029	MYR	62 443	0.01	130 000	GAMMA BIDCO SPA 5.125% 21-15/07/2025	EUR	134 132	0.03
4 074 000	MALAYSIA INVEST 4.258% 17-26/07/2027	MYR	886 329	0.21	100 000	GUALA CLOSURES 3.250% 21-15/06/2028	EUR	100 275	0.02
2 613 000	MALAYSIAN GOVT 3.955% 15-15/09/2025	MYR	560 463	0.13	100 000	INTESA SANPAOLO 6.625% 13-13/09/2023	EUR	113 141	0.03
210 000	MALAYSIAN GOVT 4.127% 12-15/04/2032	MYR	44 810	0.01	150 000	KEDRION SPA 3.375% 21-15/05/2026	EUR	149 201	0.04
934 000	MALAYSIAN GOVT 4.498% 10-15/04/2030	MYR	207 353	0.05	194 000	NEXI 2.125% 21-30/04/2029	EUR	191 708	0.05
395 000	MALAYSIAN GOVT 4.762% 17-07/04/2037	MYR	87 034	0.02	300 000	PIAGGIO & C 3.625% 18-30/04/2025	EUR	305 232	0.07
270 000	MY SUKUK GLOBAL 4.080% 16-27/04/2046	USD	283 641	0.07	120 000	PRO-GEST SPA 3.250% 17-15/12/2024	EUR	114 754	0.03
603 000	PETRONAS 7.625% 96-15/10/2026	USD	663 753	0.16	134 000	REKEEP SPA 7.250% 21-01/02/2026	EUR	144 282	0.03
507 000	PETRONAS CAP LTD 7.875% 02-22/05/2022	USD	454 725	0.11	200 000	SOFIMA HOLDING 3.750% 20-15/01/2028	EUR	200 860	0.05
	<i>South Africa</i>		<i>3 639 116</i>	<i>0.86</i>	281 000	TELECOM ITALIA 1.625% 21-18/01/2029	EUR	276 193	0.07
9 009 000	REP OF SOUTH AFRICA 10.500% 98-21/12/2026	ZAR	604 390	0.14	100 000	TERNA SPA 0.375% 21-23/06/2029	EUR	99 881	0.02
230 000	REP OF SOUTH AFRICA 6.300% 18-22/06/2048	USD	211 558	0.05	119 000	TERNA SPA 1.000% 19-10/04/2026	EUR	124 211	0.03
13 318 000	REP OF SOUTH AFRICA 7.000% 10-26/02/2031	ZAR	674 855	0.16	200 000	UNICREDIT SPA 0.850% 21-19/01/2031	EUR	196 330	0.05
1 544 000	REP OF SOUTH AFRICA 7.750% 12-28/02/2023	ZAR	94 659	0.02	182 000	WEBUILD SPA 5.875% 20-15/12/2025	EUR	201 265	0.05
15 487 000	REP OF SOUTH AFRICA 8.500% 13-31/01/2037	ZAR	786 550	0.19		<i>Brazil</i>		<i>2 983 280</i>	<i>0.70</i>
19 710 000	REP OF SOUTH AFRICA 8.750% 14-31/01/2044	ZAR	985 181	0.23	400 000	BRAZIL NTN-B 6.000% 10-15/08/2050 FLAT	BRL	305 635	0.07
350 000	SOUTH AFRICA 5.750% 19-30/09/2049	USD	301 923	0.07	4 570 000	BRAZIL NTN-F 10.000% 12-01/01/2023 FLAT	BRL	796 512	0.19
	<i>Poland</i>		<i>3 476 151</i>	<i>0.82</i>	3 320 000	BRAZIL NTN-F 10.000% 18-01/01/2029 FLAT	BRL	592 369	0.14
148 000	AUTOSTRAD PER L 2.000% 20-04/12/2028	EUR	153 995	0.04	410 000	BRAZIL NTN-F 10.000% 20-01/01/2031 FLAT	BRL	72 747	0.02
205 000	AUTOSTRAD PER L 2.000% 21-15/01/2030	EUR	211 710	0.05	1 000 000	BRAZIL REP OF 4.750% 19-14/01/2050	USD	817 575	0.19
186 000	INPOST SA 2.250% 21-15/07/2027	EUR	187 209	0.04	200 000	REP OF BRAZIL 5.625% 16-21/02/2047	USD	184 174	0.04
2 700 000	POLAND GOVT BOND 0.750% 20-25/04/2025	PLN	595 343	0.14	200 000	REP OF BRAZIL 7.125% 06-20/01/2037	USD	214 268	0.05
2 050 000	POLAND GOVT BOND 1.250% 20-25/10/2030	PLN	439 637	0.10		<i>Germany</i>		<i>2 846 342</i>	<i>0.66</i>
1 390 000	POLAND GOVT BOND 2.500% 15-25/07/2026	PLN	326 497	0.08	100 000	BASF SE 0.250% 20-05/06/2027	EUR	101 575	0.02
					91 000	BASF SE 0.875% 18-22/05/2025	EUR	94 841	0.02
					400 000	CHEPLAPHARM ARZN 3.500% 20-11/02/2027	EUR	403 663	0.10
					100 000	CT INVESTMENT 5.500% 21-15/04/2026	EUR	102 336	0.02
					91 000	DAIMLER AG 0.750% 21-11/03/2033	EUR	91 306	0.02
					100 000	DT PFANDBRIEFBAN 0.100% 21-02/02/2026	EUR	99 758	0.02
					72 000	E.ON SE 0.100% 21-19/12/2028	EUR	70 716	0.02

# BNP PARIBAS FUNDS SICAV Multi-Asset Income

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
83 000	E.ON SE 1.000% 20-07/10/2025	EUR	86 357	0.02					
100 000	GRUENENTHAL GMBH 3.625% 21-15/11/2026	EUR	102 721	0.02					
200 000	MAHLE GMBH 2.375% 21-14/05/2028	EUR	199 178	0.05					
262 000	NIDDA HEALTHCARE 3.500% 20-30/09/2024	EUR	259 747	0.06					
190 000	PLATIN 1426 GMBH 5.375% 17-15/06/2023	EUR	191 101	0.05					
400 000	SCHAEFFLER AG 3.375% 20-12/10/2028	EUR	440 892	0.10					
85 000	VOLKSWAGEN BANK 0.750% 17-15/06/2023	EUR	86 385	0.02					
100 000	VOLKSWAGEN BANK 1.875% 19-31/01/2024	EUR	104 836	0.02					
134 000	VOLKSWAGEN LEAS 0.000% 21-12/07/2023	EUR	134 143	0.03					
99 000	VOLKSWAGEN LEAS 0.375% 21-20/07/2026	EUR	99 249	0.02					
67 000	VOLKSWAGEN LEAS 2.625% 14-15/01/2024	EUR	71 537	0.02					
100 000	ZF FINANCE 3.000% 20-21/09/2025	EUR	106 001	0.03					
	<i>Thailand</i>		<i>2 787 137</i>	<i>0.65</i>					
21 745 000	THAILAND GOVT 1.450% 19-17/12/2024	THB	584 481	0.14					
8 000 000	THAILAND GOVT 2.125% 16-17/12/2026	THB	222 899	0.05					
20 550 000	THAILAND GOVT 2.400% 18-17/12/2023	THB	562 294	0.13					
5 460 000	THAILAND GOVT 2.875% 16-17/06/2046	THB	147 867	0.03					
6 320 000	THAILAND GOVT 2.875% 18-17/12/2028	THB	183 007	0.04					
16 820 000	THAILAND GOVT 3.400% 15-17/06/2036	THB	503 736	0.12					
1 170 000	THAILAND GOVT 3.600% 17-17/06/2067	THB	35 780	0.01					
7 570 000	THAILAND GOVT 3.650% 10-20/06/2031	THB	231 352	0.05					
4 630 000	THAILAND GOVT 4.000% 15-17/06/2066	THB	154 986	0.04					
4 930 000	THAILAND GOVT 4.875% 09-22/06/2029	THB	160 735	0.04					
	<i>Colombia</i>		<i>2 743 770</i>	<i>0.66</i>					
300 000	COLOMBIA REP OF 3.250% 21-22/04/2032	USD	247 281	0.06					
456 500 000	COLOMBIA TES 10.000% 09-24/07/2024	COP	117 364	0.03					
375 500 000	COLOMBIA TES 5.750% 20-03/11/2027	COP	81 079	0.02					
2 512 000 000	COLOMBIA TES 6.000% 12-28/04/2028	COP	544 441	0.13					
1 261 600 000	COLOMBIA TES 6.250% 17-26/11/2025	COP	288 879	0.07					
1 576 300 000	COLOMBIA TES 7.000% 17-30/06/2032	COP	346 016	0.08					
1 450 000 000	COLOMBIA TES 7.250% 19-18/10/2034	COP	319 457	0.08					
315 200 000	COLOMBIA TES 7.250% 20-26/10/2050	COP	64 646	0.02					
766 900 000	COLOMBIA TES 7.750% 15-18/09/2030	COP	179 833	0.04					
500 000	REP OF COLOMBIA 7.375% 06-18/09/2037	USD	554 774	0.13					
	<i>Ukraine</i>		<i>1 980 352</i>	<i>0.48</i>					
1 150 000	UKRAINE GOVT 6.750% 19-20/06/2026	EUR	1 253 356	0.31					
409 000	UKRAINE GOVT 7.253% 20-15/03/2033	USD	359 069	0.08					
400 000	UKRAINE GOVT 7.750% 15-01/09/2024	USD	367 927	0.09					
	<i>Hungary</i>		<i>1 888 755</i>	<i>0.45</i>					
265 000	HUNGARY 0.500% 20-18/11/2030	EUR	259 750	0.06					
17 130 000	HUNGARY GOVT 1.000% 19-26/11/2025	HUF	46 820	0.01					
197 470 000	HUNGARY GOVT 1.500% 20-22/04/2026	HUF	547 879	0.13					
100 410 000	HUNGARY GOVT 1.500% 20-23/08/2023	HUF	287 122	0.07					
105 800 000	HUNGARY GOVT 2.000% 20-23/05/2029	HUF	293 451	0.07					
139 490 000	HUNGARY GOVT 2.500% 18-24/10/2024	HUF	406 994	0.10					
17 160 000	HUNGARY GOVT 3.000% 20-25/04/2041	HUF	46 739	0.01					
	<i>Luxembourg</i>		<i>1 835 528</i>	<i>0.43</i>					
100 000	B&M EUROPEAN 3.625% 20-15/07/2025	GBP	119 713	0.03					
100 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	99 881	0.02					
357 000	CRYSTAL ALMOND S 4.250% 19-15/10/2024	EUR	364 783	0.09					
123 000	DANA FIN LUX SAR 3.000% 21-15/07/2029	EUR	126 228	0.03					
100 000	HSE FINANCE SARL 5.625% 21-15/10/2026	EUR	102 828	0.02					
100 000	LOGICOR FIN 0.875% 21-14/01/2031	EUR	96 590	0.02					
122 000	MEDTRONIC GLOBAL 0.000% 20-15/10/2025	EUR	122 218	0.03					
156 000	NESTLE FIN INTL 0.000% 21-14/06/2026	EUR	156 327	0.04					
63 000	OLIVETTI FINANCE 7.750% 03-24/01/2033	EUR	92 053	0.02					
143 000	ROSSINI SARL 6.750% 18-30/10/2025	EUR	149 550	0.04					
260 000	SIG COMBIBLOC PU 2.125% 20-18/06/2025	EUR	274 742	0.06					
125 000	SUMMER BC HOLDCO 5.750% 19-31/10/2026	EUR	130 615	0.03					
	<i>Czech Republic</i>		<i>1 795 184</i>	<i>0.44</i>					
8 820 000	CZECH REPUBLIC 0.950% 15-15/05/2030	CZK	321 416	0.08					
7 850 000	CZECH REPUBLIC 1.000% 15-26/06/2026	CZK	296 839	0.07					
1 940 000	CZECH REPUBLIC 1.200% 20-13/03/2031	CZK	71 838	0.02					
1 720 000	CZECH REPUBLIC 1.250% 20-14/02/2025	CZK	66 637	0.02					
920 000	CZECH REPUBLIC 2.000% 17-13/10/2033	CZK	36 629	0.01					
9 540 000	CZECH REPUBLIC 2.400% 14-17/09/2025	CZK	384 689	0.09					
6 450 000	CZECH REPUBLIC 2.500% 13-25/08/2028	CZK	264 891	0.06					
670 000	CZECH REPUBLIC 4.200% 06-04/12/2036	CZK	34 227	0.01					
1 420 000	CZECH REPUBLIC 4.850% 07-26/11/2057	CZK	81 916	0.02					
235 000	SAZKA GROUP AS 3.875% 20-15/02/2027	EUR	236 102	0.06					
	<i>Cayman Islands</i>		<i>1 778 506</i>	<i>0.42</i>					
250 000	AVI FUNDING 3.800% 15-16/09/2025	USD	232 067	0.05					
460 000	ICD FUNDING LTD 4.625% 14-21/05/2024	USD	416 328	0.10					
580 000	ICD SUKUK CO LTD 5.000% 17-01/02/2027	USD	542 115	0.13					
90 000	SEAGATE HDD CAYM 3.125% 20-15/07/2029	USD	73 352	0.02					
360 000	SEAGATE HDD CAYM 4.125% 20-15/01/2031	USD	311 043	0.07					
220 000	SEAGATE HDD CAYM 4.750% 14-01/01/2025	USD	203 601	0.05					
	<i>British Virgin Islands</i>		<i>1 759 985</i>	<i>0.42</i>					
850 000	MINMETALS BOUNTE 4.750% 15-30/07/2025	USD	793 941	0.19					
500 000	SCENERY JOURNEY 13.750% 18-06/11/2023	USD	335 452	0.08					
700 000	SINOPEC GRP OVER 3.250% 15-28/04/2025	USD	630 592	0.15					
	<i>Romania</i>		<i>1 684 257</i>	<i>0.41</i>					
250 000	ROMANIA 2.750% 20-26/02/2026	EUR	276 063	0.07					
200 000	ROMANIA 3.875% 15-29/10/2035	EUR	235 000	0.06					
102 000	ROMANIA 4.000% 20-14/02/2051	USD	90 193	0.02					
255 000	ROMANIA GOVT 3.650% 16-24/09/2031	RON	52 300	0.01					
3 225 000	ROMANIA GOVT 4.000% 20-25/10/2023	RON	678 524	0.16					
345 000	ROMANIA GOVT 4.150% 20-26/01/2028	RON	74 509	0.02					
310 000	ROMANIA GOVT 4.750% 19-11/10/2034	RON	66 995	0.02					
950 000	ROMANIA GOVT 4.850% 18-22/04/2026	RON	210 673	0.05					
	<i>Chile</i>		<i>1 578 285</i>	<i>0.38</i>					
200 000	CHILE 3.625% 12-30/10/2042	USD	179 747	0.04					
315 000	CODELCO INC 3.150% 20-14/01/2030	USD	278 703	0.07					
300 000	EMPRESA NACIONAL 4.500% 17-14/09/2047	USD	247 356	0.06					



# BNP PARIBAS FUNDS SICAV Multi-Asset Income

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
155 000 000	TESORERIA PESOS 2.500% 20-01/03/2025 FLAT	CLP	175 810	0.04					
245 000 000	TESORERIA PESOS 4.500% 15-01/03/2026 FLAT	CLP	299 969	0.07					
130 000 000	TESORERIA PESOS 4.700% 18-01/09/2030 FLAT	CLP	153 674	0.04					
65 000 000	TESORERIA PESOS 5.000% 15-01/03/2035 FLAT	CLP	76 668	0.02					
145 000 000	TESORERIA PESOS 5.100% 19-15/07/2050 FLAT	CLP	166 358	0.04					
	<i>Peru</i>		<i>1 515 355</i>	<i>0.36</i>					
263 000	REPUBLIC OF PERU 5.350% 19-12/08/2040	PEN	51 267	0.01					
912 000	REPUBLIC OF PERU 5.400% 19-12/08/2034	PEN	189 665	0.04					
889 000	REPUBLIC OF PERU 6.350% 16-12/08/2028	PEN	218 495	0.05					
520 000	REPUBLIC OF PERU 6.850% 10-12/02/2042	PEN	117 860	0.03					
960 000	REPUBLIC OF PERU 6.950% 08-12/08/2031	PEN	237 161	0.06					
530 000	REPUBLIC OF PERU 8.750% 03-21/11/2033	USD	700 907	0.17					
	<i>Spain</i>		<i>1 405 503</i>	<i>0.31</i>					
100 000	BANCO SANTANDER 0.200% 21-11/02/2028	EUR	99 131	0.02					
100 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	104 148	0.02					
111 000	EDREAMS ODIGEO SA 5.500% 18-01/09/2023	EUR	110 139	0.03					
300 000	GRIFOLS SA 3.200% 17-01/05/2025	EUR	302 380	0.07					
100 000	IBERDROLA FIN SA 0.875% 20-16/06/2025	EUR	103 623	0.02					
100 000	INMOBILIARIA COL 0.750% 21-22/06/2029	EUR	99 051	0.02					
100 000	MERLIN PROPRIETIE 1.375% 21-01/06/2030	EUR	99 127	0.02					
150 000	MERLIN PROPERTIES 1.875% 16-02/11/2026	EUR	159 675	0.04					
130 000	NH HOTEL GRP 4.000% 21-02/07/2026	EUR	129 875	0.03					
100 000	RED ELECTRICA FI 0.500% 21-24/05/2033	EUR	99 159	0.02					
100 000	SANTAN CONS FIN 0.000% 21-23/02/2026	EUR	99 195	0.02					
	<i>Bahrain</i>		<i>1 363 083</i>	<i>0.32</i>					
200 000	BAHRAIN 5.250% 21-25/01/2033	USD	164 221	0.04					
200 000	BAHRAIN 6.000% 14-19/09/2044	USD	159 931	0.04					
200 000	BAHRAIN 6.250% 21-25/01/2051	USD	160 427	0.04					
200 000	BAHRAIN 7.375% 20-14/05/2030	USD	190 393	0.04					
550 000	BAHRAIN 7.500% 17-20/09/2047	USD	499 668	0.12					
200 000	OIL & GAS HLDING 7.500% 17-25/10/2027	USD	188 443	0.04					
	<i>Dominican Republic</i>		<i>1 083 652</i>	<i>0.25</i>					
150 000	DOMINICAN REPUBL 5.300% 21-21/01/2041	USD	126 629	0.03					
313 000	DOMINICAN REPUBL 5.875% 20-30/01/2060	USD	263 489	0.06					
14 300 000	DOMINICAN REPUBL 8.625% 21-11/06/2031	DOP	211 834	0.05					
430 000	REP OF DOMINICAN 7.450% 14-30/04/2044	USD	437 673	0.10					
2 650 000	REP OF DOMINICAN CBN 10.500% 17-04/10/2024	DOP	44 027	0.01					
	<i>Ireland</i>		<i>1 051 585</i>	<i>0.23</i>					
100 000	CCEP FINANCE IRE 0.000% 21-06/09/2025	EUR	100 016	0.02					
147 000	CRH SMW FINANCE 1.250% 20-05/11/2026	EUR	155 656	0.04					
100 000	FCA BANK IE 0.000% 21-16/04/2024	EUR	99 946	0.02					
100 000	FCA BANK IE 0.125% 20-16/11/2023	EUR	100 291	0.02					
169 000	FCA BANK IE 1.250% 19-21/06/2022	EUR	171 200	0.04					
100 000	HAMMERSON IRLND 1.750% 21-03/06/2027	EUR	100 087	0.02					
250 000	JAMES HARDIE INDUSTRIES 5.000% 17-15/01/2028	USD	224 065	0.05					
100 000	RYANAIR DAC 0.875% 21-25/05/2026	EUR	100 324	0.02					
	<i>Uruguay</i>		<i>1 024 125</i>	<i>0.24</i>					
200 760	URUGUAY 4.375% 19-23/01/2031	USD	197 201	0.05					
90 000	URUGUAY 4.975% 18-20/04/2055	USD	97 867	0.02					
530 000	URUGUAY 7.625% 06-21/03/2036	USD	680 935	0.16					
2 400 000	URUGUAY 8.500% 17-15/03/2028	UYU	48 122	0.01					
	<i>Canada</i>		<i>1 021 250</i>	<i>0.24</i>					
290 000	METHANEX CORP 5.125% 20-15/10/2027	USD	263 929	0.06					
150 000	NEW GOLD INC 7.500% 20-15/07/2027	USD	137 079	0.03					
40 000	OPEN TEXT CORP 3.875% 20-15/02/2028	USD	34 282	0.01					
310 000	OPEN TEXT CORP 5.875% 16-01/06/2026	USD	270 586	0.06					
200 000	PANTHER BF AGG 2 4.375% 19-15/05/2026	EUR	206 614	0.05					
100 000	TECK COMINCO 6.125% 05-01/10/2035	USD	108 760	0.03					
	<i>Sweden</i>		<i>881 922</i>	<i>0.20</i>					
100 000	SKF AB 0.250% 21-15/02/2031	EUR	96 025	0.02					
136 000	SWEDBANK AB 0.250% 19-09/10/2024	EUR	137 133	0.03					
124 000	TELIA CO AB 0.125% 20-27/11/2030	EUR	119 039	0.03					
100 000	VERISURE HOLDING 3.875% 20-15/07/2026	EUR	102 175	0.02					
300 000	VOLVO CAR AB 2.500% 20-07/10/2027	EUR	327 812	0.08					
100 000	VOLVO TREAS AB 0.000% 21-18/05/2026	EUR	99 738	0.02					
	<i>Kazakhstan</i>		<i>877 194</i>	<i>0.21</i>					
250 000	KAZAKHSTAN 2.375% 18-09/11/2028	EUR	279 813	0.07					
92 200 000	KAZAKHSTAN 5.300% 12-19/03/2022	KZT	176 998	0.04					
205 000	KAZMUNAYGAS NAT 4.750% 17-19/04/2027	USD	197 314	0.05					
200 000	KAZMUNAYGAS NAT 6.375% 18-24/10/2048	USD	223 069	0.05					
	<i>Australia</i>		<i>855 588</i>	<i>0.21</i>					
320 000	FMG RES AUG 2006 4.500% 19-15/09/2027	USD	293 448	0.07					
270 000	FMG RES AUG 2006 5.125% 17-15/05/2024	USD	247 925	0.06					
121 000	MACQUARIE GROUP 0.350% 20-03/03/2028	EUR	119 154	0.03					
210 000	MINERAL RESOURCE 8.125% 19-01/05/2027	USD	195 061	0.05					
	<i>Panama</i>		<i>811 863</i>	<i>0.19</i>					
200 000	PANAMA 4.300% 13-29/04/2053	USD	186 810	0.04					
500 000	PANAMA 9.375% 99-01/04/2029	USD	625 053	0.15					
	<i>Egypt</i>		<i>774 976</i>	<i>0.18</i>					
200 000	ARAB REP EGYPT 6.375% 19-11/04/2031	EUR	208 288	0.05					
266 000	ARAB REP EGYPT 7.500% 21-16/02/2061	USD	209 723	0.05					
200 000	ARAB REP EGYPT 8.500% 17-31/01/2047	USD	175 426	0.04					
200 000	ARAB REP EGYPT 8.875% 20-29/05/2050	USD	181 539	0.04					
	<i>Ghana</i>		<i>764 230</i>	<i>0.18</i>					
300 000	GHANA REP OF 7.750% 21-07/04/2029	USD	258 269	0.06					
300 000	GHANA REP OF 8.125% 19-26/03/2032	USD	255 945	0.06					
300 000	GHANA REP OF 8.950% 19-26/03/2051	USD	250 016	0.06					
	<i>Saudi Arabia</i>		<i>750 838</i>	<i>0.18</i>					
200 000	SAUDI INT BOND 2.000% 19-09/07/2039	EUR	206 188	0.05					
600 000	SAUDI INT BOND 3.250% 20-22/10/2030	USD	544 650	0.13					
	<i>Qatar</i>		<i>650 772</i>	<i>0.15</i>					
600 000	QATAR STATE OF 4.817% 19-14/03/2049	USD	650 772	0.15					

# BNP PARIBAS FUNDS SICAV Multi-Asset Income

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Japan</i>		<i>612 860</i>	<i>0.13</i>		<i>Argentina</i>		<i>255 021</i>	<i>0.06</i>
100 000	NIDEC CORP 0.046% 21-30/03/2026	EUR	99 930	0.02	100 241	ARGENTINA 1.000% 20-09/07/2029	USD	31 994	0.01
130 000	NISSAN MOTOR CO 2.652% 20-17/03/2026	EUR	141 605	0.03	600 000	PROV BUENOS AIRE 7.875% 16-15/06/2027	USD	223 027	0.05
100 000	NTT FINANCE 0.342% 21-03/03/2030	EUR	99 521	0.02		<i>Belgium</i>		<i>245 469</i>	<i>0.05</i>
325 000	TAKEDA PHARM 2.050% 20-31/03/2030	USD	271 804	0.06	130 000	AB INBEV SA/NV 2.125% 20-02/12/2027	EUR	145 433	0.03
	<i>Sri Lanka</i>		<i>578 540</i>	<i>0.14</i>	100 000	KBC GROUP NV 0.750% 21-31/05/2031	EUR	100 036	0.02
370 000	REP OF SRI LANKA 6.850% 15-03/11/2025	USD	207 513	0.05		<i>South Korea</i>		<i>244 582</i>	<i>0.06</i>
700 000	REP OF SRI LANKA 7.550% 19-28/03/2030	USD	371 027	0.09	4 000 000 000	EXP-IMP BK KOREA 7.250% 17-07/12/2024	IDR	244 582	0.06
	<i>Philippines</i>		<i>561 531</i>	<i>0.14</i>		<i>Surinam</i>		<i>235 691</i>	<i>0.06</i>
200 000	PHILIPPINES(REP) 0.700% 20-03/02/2029	EUR	198 663	0.05	450 000	REP OF SURINAME 9.250% 16-26/10/2026	USD	235 691	0.06
400 000	REP OF PHILIPPINES 3.700% 17-02/02/2042	USD	362 868	0.09		<i>Bolivia</i>		<i>214 669</i>	<i>0.05</i>
	<i>Oman</i>		<i>539 749</i>	<i>0.13</i>	283 000	BOLIVIA GOVT 4.500% 17-20/03/2028	USD	214 669	0.05
300 000	OMAN INTRNL BOND 6.750% 18-17/01/2048	USD	251 439	0.06		<i>Kuwait</i>		<i>206 708</i>	<i>0.05</i>
300 000	OMAN INTRNL BOND 7.375% 20-28/10/2032	USD	288 310	0.07	220 000	KUWAIT INTL BOND 3.500% 17-20/03/2027	USD	206 708	0.05
	<i>India</i>		<i>499 568</i>	<i>0.12</i>		<i>United Arab Emirates</i>		<i>201 324</i>	<i>0.05</i>
500 000	POWER FIN CORP 6.150% 18-06/12/2028	USD	499 568	0.12	200 000	ABU DHABI GOVT 4.125% 17-11/10/2047	USD	201 324	0.05
	<i>Kenya</i>		<i>458 199</i>	<i>0.10</i>	200 000	UPM-KYMMENE OYJ 0.500% 21-22/03/2031	EUR	196 493	0.05
35 200 000	KENYA INFRASTRUC 11.750% 19-08/10/2035	KES	272 918	0.06		<i>Cyprus</i>		<i>195 222</i>	<i>0.05</i>
200 000	KENYA REP OF 8.250% 18-28/02/2048	USD	185 281	0.04	200 000	AROUNDTOWN SA 0.000% 20-16/07/2026	EUR	195 222	0.05
	<i>Morocco</i>		<i>431 468</i>	<i>0.10</i>		<i>Azerbaijan</i>		<i>189 255</i>	<i>0.04</i>
200 000	MOROCCO KINGDOM 1.500% 19-27/11/2031	EUR	187 350	0.04	200 000	REPUBLIC OF AZER 5.125% 17-01/09/2029	USD	189 255	0.04
300 000	MOROCCO KINGDOM 3.000% 20-15/12/2032	USD	244 118	0.06		<i>Senegal</i>		<i>177 745</i>	<i>0.04</i>
	<i>Austria</i>		<i>407 504</i>	<i>0.10</i>	200 000	REP OF SENEGAL 6.250% 17-23/05/2033	USD	177 745	0.04
300 000	SAPPI PAPIER HOL 3.125% 19-15/04/2026	EUR	300 713	0.07		<i>China</i>		<i>173 476</i>	<i>0.04</i>
100 000	UNIQA INSURANCE 1.375% 20-09/07/2030	EUR	106 791	0.03	200 000	CHINA SCE GRP 7.250% 19-19/04/2023	USD	173 476	0.04
	<i>Hong Kong</i>		<i>379 122</i>	<i>0.09</i>		<i>Denmark</i>		<i>169 016</i>	<i>0.04</i>
200 000	CNAC HK FINBRID 5.125% 18-14/03/2028	USD	193 187	0.05	134 000	TELE DANMARK 5.625% 11-23/02/2023	GBP	169 016	0.04
300 000	HUARONG FIN 2019 3.750% 19-29/05/2024	USD	185 935	0.04		<i>Ivory Coast</i>		<i>161 325</i>	<i>0.04</i>
	<i>Angola</i>		<i>345 371</i>	<i>0.08</i>	150 000	IVORY COAST-PDI 5.875% 19-17/10/2031	EUR	161 325	0.04
400 000	ANGOLA REP OF 9.125% 19-26/11/2049	USD	345 371	0.08		<i>Serbia</i>		<i>119 540</i>	<i>0.03</i>
	<i>Jamaica</i>		<i>342 402</i>	<i>0.08</i>	4 830 000	SERBIA T-BONDS 4.500% 19-11/01/2026	RSD	44 977	0.01
290 000	JAMAICA GOVT 8.000% 07-15/03/2039	USD	342 402	0.08	4 000 000	SERBIA T-BONDS 4.500% 20-20/08/2032	RSD	37 690	0.01
	<i>Nigeria</i>		<i>316 932</i>	<i>0.07</i>	3 600 000	SERBIA T-BONDS 5.875% 18-08/02/2028	RSD	36 873	0.01
330 000	REP OF NIGERIA 9.248% 18-21/01/2049	USD	316 932	0.07		<i>Switzerland</i>		<i>93 938</i>	<i>0.02</i>
	<i>Tunisia</i>		<i>276 713</i>	<i>0.07</i>	100 000	CREDIT SUISSE 0.625% 21-18/01/2033	EUR	93 938	0.02
300 000	TUNISIA INT BOND 6.375% 19-15/07/2026	EUR	276 713	0.07		<i>Venezuela</i>		<i>0</i>	<i>0.00</i>
	<i>Lebanon</i>		<i>270 955</i>	<i>0.07</i>	3 480 000	VENEZUELA 11.750% 11-21/10/2026 DFLT	USD	<i>0</i>	<i>0.00</i>
400 000	LEBANESE REP 6.650% 15-03/11/2028	USD	42 120	0.01		<b>Convertible bonds</b>		<b>335 704</b>	<b>0.08</b>
750 000	REP OF LEBANON 6.600% 11-27/11/2026	USD	78 975	0.02		<i>United Kingdom</i>		<i>193 612</i>	<i>0.05</i>
1 375 000	REP OF LEBANON 7.250% 17-23/03/2037	USD	149 860	0.04	200 000	INTL CONSOLIDATED 0.625% 15-17/11/2022 CV	EUR	193 612	0.05
	<i>Costa Rica</i>		<i>267 882</i>	<i>0.06</i>		<i>France</i>		<i>142 092</i>	<i>0.03</i>
300 000	COSTA RICA GOVT 6.125% 19-19/02/2031	USD	267 882	0.06	2 691	ELIS SA 0.000% 17-06/10/2023 CV FLAT	EUR	83 677	0.02
	<i>El Salvador</i>		<i>256 634</i>	<i>0.06</i>	1 264	MAISONS DU M 0.125% 17-06/12/23 CV FLAT	EUR	58 415	0.01
357 000	EL SALVADOR REP 7.125% 19-20/01/2050	USD	256 634	0.06					
	<i>Gabon</i>		<i>255 778</i>	<i>0.06</i>					
280 000	GABONESE REPUBLIC 6.950% 15-16/06/2025	USD	255 778	0.06					

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS SICAV Multi-Asset Income

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
<b>Floating rate bonds</b>				<b>13 172 009</b>	<b>3.00</b>					
<i>France</i>				<i>2 608 339</i>	<i>0.59</i>					
100 000	ARKEMA 20-31/12/2060 FRN	EUR	100 643	0.02	100 000	ENEL SPA 21-31/12/2061 FRN	EUR	98 250	0.02	
100 000	AXA SA 21-07/10/2041 FRN	EUR	99 774	0.02	100 000	ENI SPA 20-31/12/2060 FRN	EUR	104 931	0.02	
100 000	BNP PARIBAS 21-13/04/2027 FRN	EUR	99 247	0.02	100 000	ENI SPA 21-31/12/2061 FRN	EUR	100 542	0.02	
100 000	CRED AGRICOLE SA 20-05/06/2030 FRN	EUR	103 837	0.02	100 000	ENI SPA 21-31/12/2061 FRN	EUR	99 826	0.02	
100 000	CREDIT AGRICOLE ASSURANCES 15-29/01/2049 FRN	EUR	111 082	0.03	100 000	FABRIC BC SPA 18-30/11/2024 FRN	EUR	100 019	0.02	
100 000	CREDIT AGRICOLE ASSURANCES 18-29/01/2048 FRN	EUR	106 907	0.03	100 000	FABRIC BC SPA 20-31/08/2026 FRN	EUR	100 083	0.02	
200 000	ELEC DE FRANCE 14-22/07/2049 FRN	GBP	264 351	0.06	100 000	GUALA CLOSURES 18-15/04/2024 FRN	EUR	99 963	0.02	
200 000	ELEC DE FRANCE 20-31/12/2060 FRN	EUR	208 784	0.05	250 000	INTESA SANPAOLO 20-31/12/2060 FRN	EUR	243 503	0.06	
400 000	ELEC DE FRANCE 21-31/12/2061 FRN	EUR	401 944	0.09	200 000	UNICREDIT SPA 17-31/12/2049 FRN	EUR	211 841	0.05	
200 000	ENGIE 20-31/12/2060 FRN	EUR	200 438	0.05	<i>Spain</i>					
100 000	MUTUELLE ASSUR 21-21/06/2052 FRN	EUR	100 813	0.02	200 000	BANCO SABADELL 17-31/12/2049	EUR	205 297	0.05	
100 000	ORANGE 14-29/12/2049 FRN	EUR	112 115	0.03	100 000	BANCO SABADELL 21-16/06/2028 FRN	EUR	98 475	0.02	
100 000	ORANGE 20-15/10/2169 FRN	EUR	102 055	0.02	100 000	BANKINTER SA 21-23/12/2032 FRN	EUR	100 170	0.02	
100 000	ORANGE 21-31/12/2061 FRN	EUR	98 508	0.02	200 000	CAIXABANK 20-18/11/2026 FRN	EUR	200 091	0.05	
200 000	SOCIETE GENERALE 20-24/11/2030 FRN	EUR	199 637	0.05	100 000	CAIXABANK 21-09/02/2029 FRN	EUR	98 416	0.02	
100 000	SOCIETE GENERALE 21-12/06/2029 FRN	EUR	97 714	0.02	<i>United Kingdom</i>					
100 000	TOTAL SE 21-31/12/2061 FRN	EUR	99 962	0.02	207 000	BARCLAYS PLC 20-02/04/2025 FRN	EUR	225 490	0.05	
100 000	VEOLIA ENVRNMT 20-20/04/2169 FRN	EUR	100 528	0.02	100 000	BARCLAYS PLC 21-12/05/2032 FRN	EUR	100 787	0.02	
<i>The Netherlands</i>				<i>2 402 192</i>	<i>0.56</i>	125 000	BP CAPITAL PLC 20-22/06/2169 FRN	EUR	133 461	0.03
100 000	ABERTIS FINANCE 20-31/12/2060 FRN	EUR	103 351	0.02	100 000	NATWEST GROUP 21-26/02/2030 FRN	EUR	99 997	0.02	
300 000	ABERTIS FINANCE 21-31/12/2061 FRN	EUR	297 093	0.07	<i>Ecuador</i>					
138 000	ARGENTUM NET 19-19/02/2049 FRN	EUR	154 608	0.04	350 580	REPUBLIC OF ECUA 20-31/07/2030 SR	USD	539 103	0.13	
100 000	IBERDROLA INTL 19-31/12/2049 FRN	EUR	108 672	0.03	202 386	REPUBLIC OF ECUA 20-31/07/2035 SR	USD	253 497	0.06	
100 000	IBERDROLA INTL 21-31/12/2061 FRN	EUR	100 867	0.02	323 340	REPUBLIC OF ECUA 20-31/07/2040 SR	USD	116 902	0.03	
100 000	IPD 3 BV 20-01/12/2025 FRN	EUR	101 444	0.02	<i>Argentina</i>					
130 000	NN GROUP NV 17-13/01/2048 FRN	EUR	154 801	0.04	1 040 861	ARGENTINA 20-09/07/2030 SR	USD	513 830	0.12	
200 000	REPSOL INTERNATIONAL FINANCE 15-25/03/2075 FRN	EUR	218 317	0.05	746 298	ARGENTINA 20-09/07/2035 SR	USD	314 654	0.07	
200 000	REPSOL INTL FIN 20-31/12/2060 FRN	EUR	219 803	0.05	<i>Germany</i>					
100 000	TELEFONICA EUROP 21-31/12/2061 FRN	EUR	97 639	0.02	100 000	ALLIANZ SE 15-07/07/2045 FRN	EUR	415 771	0.10	
127 000	UNITED GROUP 19-15/05/2025 FRN	EUR	126 682	0.03	100 000	DEUTSCHE BANK AG 21-17/02/2032 FRN	EUR	106 873	0.03	
100 000	VOLKSWAGEN INTERNATION FN 17-31/12/2049 FRN	EUR	102 828	0.02	100 000	HANNOVER RUECKV 21-30/06/2042 FRN	EUR	101 345	0.02	
100 000	VOLKSWAGEN INTFN 15-29/12/2049 FRN	EUR	109 710	0.03	100 000	TALANX AG 17-05/12/2047 FRN	EUR	100 369	0.02	
100 000	VOLKSWAGEN INTFN 20-31/12/2060 FRN	EUR	107 931	0.03	<i>Sweden</i>					
400 000	WINTERSHALL FIN 21-20/07/2169 FRN	EUR	398 446	0.09	200 000	NORDEA BANK AB 21-18/08/2031 FRN	EUR	402 160	0.09	
<i>United States of America</i>				<i>1 639 280</i>	<i>0.38</i>	101 000	SAMHALLSBYGG 20-31/12/2060 FRN	EUR	199 435	0.05
300 000	BANK OF AMER CRP 18-23/01/2049 FRN	USD	293 530	0.07	100 000	SAMHALLSBYGG 20-31/12/2060 FRN	EUR	100 960	0.02	
100 000	BANK OF AMER CRP 19-07/02/2030 FRN	USD	95 649	0.02	100 000	VERISURE HOLDING 20-15/04/2025 FRN	EUR	101 765	0.02	
100 000	BANK OF AMER CRP 21-22/03/2031 FRN	EUR	99 634	0.02	<i>Belgium</i>					
64 000	GOLDMAN SACHS GP 21-30/04/2024 FRN	EUR	64 028	0.02	200 000	KBC GROUP NV 18-31/12/2049 FRN	EUR	312 098	0.07	
200 000	JPMORGAN CHASE 19-15/10/2030 FRN	USD	176 599	0.04	100 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	212 125	0.05	
200 000	JPMORGAN CHASE 20-19/11/2031 FRN	USD	161 606	0.04	<i>Luxembourg</i>					
200 000	JPMORGAN CHASE 21-17/02/2033 FRN	EUR	194 903	0.05	100 000	SES 21-31/12/2061 FRN	EUR	208 599	0.05	
380 000	MORGAN STANLEY 17-22/07/2028 FRN	USD	354 955	0.08	100 000	TALANX FINANZ 12-15/06/2042 FRN	EUR	100 690	0.02	
100 000	MORGAN STANLEY 21-07/02/2031 FRN	EUR	98 088	0.02	<i>Ireland</i>					
100 000	MORGAN STANLEY 21-29/10/2027 FRN	EUR	100 288	0.02	100 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	199 609	0.04	
<i>Italy</i>				<i>1 609 371</i>	<i>0.35</i>	100 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	100 203	0.02
108 000	ASSICURAZIONI GENERALI 15-27/10/2047 FRN	EUR	133 003	0.03	<i>Australia</i>					
200 000	BANCO BPM SPA 21-31/12/2061 FRN	EUR	218 693	0.05	100 000	AUST & NZ BANK 21-05/05/2031 FRN	EUR	199 359	0.04	
100 000	ENEL SPA 21-31/12/2061 FRN	EUR	98 717	0.02	100 000	WESTPAC BANKING 21-13/05/2031 FRN	EUR	99 560	0.02	
						<i>Switzerland</i>				
						200 000	UBS GROUP 20-05/11/2028 FRN	EUR	197 746	0.05
						<i>Norway</i>				
						200 000	DNB BANK ASA 21-23/02/2029 FRN	EUR	197 071	0.05
						<i>Cayman Islands</i>				
						200 000	SOAR WISE LTD 19-31/12/2059 FRN	USD	169 492	0.04

# BNP PARIBAS FUNDS SICAV Multi-Asset Income

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Denmark</i>		<i>100 021</i>	<i>0.02</i>
100 000	DANSKE BANK A/S 21-09/06/2029 FRN	EUR	100 021	0.02
	<i>Austria</i>		<i>99 651</i>	<i>0.02</i>
100 000	RAIFFEISEN BK IN 21-17/06/2033 FRN	EUR	99 651	0.02
	<i>Cyprus</i>		<i>96 133</i>	<i>0.02</i>
100 000	AROUNDTOWN SA 21-31/12/2061 FRN	EUR	96 133	0.02
	<b>Floating rate notes</b>		<b>2 561 311</b>	<b>0.61</b>
	<i>United States of America</i>		<i>2 561 311</i>	<i>0.61</i>
16 346 580	FHMS K109 X1 20-25/04/2030 FRN	USD	1 648 120	0.40
1 131 371	FHR 4993 LS 5.897% 20-25/07/2050	USD	231 971	0.05
336 254	FSPC T-62 1A1 04-25/10/2044 FRN	USD	291 190	0.07
409 561	IHSFR 2018-SFR4 D 18-17/01/2038 FRN	USD	346 005	0.08
51 571	JP MORGAN MORTGAGE TRUST 2017-6 A3 17-25/12/2048 FRN	USD	44 025	0.01
	<b>To be Announced ("TBA") Mortgage Backed Securities</b>		<b>11 540 461</b>	<b>2.75</b>
	<i>United States of America</i>		<i>11 540 461</i>	<i>2.75</i>
300 000	FNCI 1.5 7/21 1.500% 21-31/12/2061	USD	256 117	0.06
900 000	FNCI 2 7/20 2.000% 20-31/12/2060	USD	783 026	0.19
600 000	FNCI 2.5 7/13 2.500% 13-25/04/2028	USD	527 566	0.12
(500 000)	FNCI 3 7/13 3.000% 13-25/02/2029	USD	(443 084)	(0.10)
2 200 000	FNCL 2 7/20 2.000% 20-31/12/2060	USD	1 875 638	0.45
9 000 000	FNCL 2.5 7/14 2.500% 14-25/10/2043	USD	7 854 496	1.87
600 000	FNCL 4 7/13 4.000% 13-25/09/2043	USD	538 891	0.13
600 000	G2SF 2 7/20 2.000% 20-31/12/2060	USD	515 708	0.12
800 000	G2SF 2.5 7/20 2.500% 20-31/12/2060	USD	698 283	0.16
(400 000)	G2SF 3.5 7/12 3.500% 12-20/12/2044	USD	(353 852)	(0.08)
(800 000)	G2SF 4 7/11 4.000% 11-20/06/2044	USD	(712 328)	(0.17)
	Other transferable securities		9 182	0.00
	<b>Warrants, Rights</b>		<b>9 182</b>	<b>0.00</b>
7 781	ACS ACTIVIDADES DE CONST RTS 06/07/2021	EUR	9 182	0.00
	Money Market Instruments		164 856	0.04
	<i>Egypt</i>		<i>164 856</i>	<i>0.04</i>
3 075 000	EGYPT T-BILL 0.000% 20-06/07/2021	EGP	164 856	0.04
	Shares/Units in investment funds		66 126 939	15.71
	<i>Luxembourg</i>		<i>45 348 760</i>	<i>10.78</i>
8 650.00	ALPHA UCITS SICAV FAIR OAKS DYNAMIC CREDIT FUND - M EUR CAP	EUR	9 679 090	2.30
4 527.42	BNP PARIBAS FLEXI ABS OPP XCA	EUR	6 670 013	1.59
35 647.50	BNP PARIBAS FUNDS CHINA EQUITY- X USD ACC XCA	USD	3 665 448	0.88
175 177.43	BNP PARIBAS FUNDS EMERGING MULTI-ASSET INCOME - X CAP	USD	20 093 924	4.76
5 115.47	BNP PARIBAS FUNDS RMB BOND - X CAP	USD	5 240 216	1.25
0.51	BNP PARIBAS INSTICASH USD 1D SHORT TERM VNAV - I CAP	USD	69	0.00
	<i>United Kingdom</i>		<i>12 233 397</i>	<i>2.90</i>
9 444 029.00	SEQUOIA ECONOMIC INFRASTRUCTURE INCOME FUND LIMITED - ORD NPV	GBP	12 233 397	2.90
	<i>Ireland</i>		<i>8 544 782</i>	<i>2.03</i>
59 323.00	SOURCE PHYSICAL GOLD P - ETC	USD	8 544 782	2.03
	<b>Total securities portfolio</b>		<b>418 310 116</b>	<b>98.84</b>

# BNP PARIBAS FUNDS SICAV Multi-Asset Thematic

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds			113 329 161	100.97
<i>Luxembourg</i>			<i>105 515 138</i>	<i>94.01</i>
1 696.24	ALLIANZ GL ARTIF INT-WTH2EUR	EUR	4 687 209	4.18
37 375.80	BNP PARIBAS FUNDS CHINA EQUITY- X USD ACC XCA	USD	3 833 076	3.41
4 754.75	BNP PARIBAS FUNDS ENERGY TRANSITION XCA	EUR	15 143 223	13.49
171 246.17	BNP PARIBAS FUNDS GREEN BOND - X CAP	EUR	17 963 722	16.00
50 391.49	BNP PARIBAS FUNDS INCLUSIVE GROWTH - X CAP	EUR	7 172 220	6.39
59 355.26	BNPP DISRUPTIVE TECHNOLOGY XCA	EUR	9 031 496	8.05
66.63	BNPP EASY ECPI GLOB ESG BLUE ECONOMY 9XD	EUR	8 705 367	7.76
111.49	BNPP EASY EUR CP BD SRI FOS FREE 3-5 9XC	EUR	11 311 200	10.08
34.85	BNPP EASY EUR HGH YLD SRI FOSS FREE 9XC	EUR	3 530 111	3.15
92.14	BNPP GLOBAL ENVIRONMENT XDI	EUR	9 634 958	8.58
125 205.53	BNPP HEALTH CARE INNOVATORS XCA	EUR	14 502 556	12.92
<i>United Kingdom</i>			<i>4 544 123</i>	<i>4.05</i>
3 508 006.00	SEQUOIA ECONOMIC INFRASTRUCTURE INCOME FUND LIMITED - ORD NPV	GBP	4 544 123	4.05
<i>France</i>			<i>3 269 900</i>	<i>2.91</i>
143.33	BNP PARIBAS MOIS ISR - 1 - CAP	EUR	3 269 900	2.91
<b>Total securities portfolio</b>			<b>113 329 161</b>	<b>100.97</b>

# BNP PARIBAS FUNDS SICAV Nordic Small Cap

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
	<b>Shares</b>		<b>284 797 374</b>	<b>96.04</b>					
	<i>Sweden</i>		<i>196 621 431</i>	<i>66.29</i>					
405 600	ACADEMEDIA AB	SEK	3 231 363	1.09	59 514	SDIPTECH AB - B	SEK	2 561 414	0.86
70 427	AF POYRY AB	SEK	1 955 457	0.66	619 696	SEDANA MEDICAL AB	SEK	4 362 679	1.47
80 191	ANNEHEM FASTIGHETER AB-B	SEK	257 762	0.09	185 320	SINCH AB	SEK	2 631 244	0.89
148 668	AVANZA BANK HOLDING AB	SEK	3 912 393	1.32	1 116 119	SIVERS IMA HOLDING AB	SEK	2 830 465	0.95
1 285 489	AZELIO AB	SEK	6 400 829	2.15	111 060	SMART EYE AB	SEK	2 573 368	0.87
85 374	BHG GROUP AB	SEK	1 393 157	0.47	153 448	THULE GROUP AB/THE	SEK	5 740 305	1.94
193 352	BOLIDEN AB	SEK	6 272 216	2.12	288 632	TOBII AB - W/I	SEK	1 885 414	0.64
630 134	BONE SUPPORT AB	SEK	4 672 262	1.58	284 110	TRELLEBORG AB - B	SEK	5 566 225	1.88
199 253	BOOZT AB	SEK	3 693 509	1.25	736 666	VICORE PHARMA HOLDING AB	SEK	1 499 916	0.51
232 639	BUFAB HOLDING AB	SEK	5 436 348	1.83	301 152	VNV GLOBAL AB	SEK	2 831 280	0.95
137 001	CALLIDITAS THERAPEUTICS - B/WI	SEK	1 688 535	0.57	221 261	XSPRAY PHARMA AB	SEK	2 137 998	0.72
85 130	CAMURUS AB	SEK	1 796 275	0.61		<i>Finland</i>		<i>46 011 238</i>	<i>15.52</i>
360 182	CANTARGIA AB	SEK	923 361	0.31	92 772	FISKARS OYJ ABP	EUR	1 701 438	0.57
91 505	CASTELLUM AB	SEK	1 965 075	0.66	37 944	HARVIA OYJ	EUR	1 935 144	0.65
793 068	COLLECTOR AB	SEK	2 852 605	0.96	83 871	KEMIRA OYJ	EUR	1 113 807	0.38
1 013 298	COREM PROPERTY GROUP-B SHARE	SEK	1 936 276	0.65	113 752	KONECRANES OYJ	EUR	4 040 471	1.36
170 000	C-RAD AB-B SHS	SEK	871 623	0.29	43 550	MARIMEKKO OYJ	EUR	2 808 975	0.95
330 500	DIOS FASTIGHETER AB	SEK	2 888 861	0.97	337 446	METSA BOARD OYJ	EUR	2 927 344	0.99
204 988	DOMETIC GROUP AB	SEK	2 945 869	0.99	50 213	MUSTI GROUP OYJ	EUR	1 567 650	0.53
565 774	ELECTROLUX PROFESSIONAL AB-B	SEK	3 383 375	1.14	632 344	OUTOTEC OYJ	EUR	6 194 442	2.09
228 596	ELEKTA AB - B	SEK	2 794 903	0.94	47 365	PONSSE OYJ	EUR	2 008 276	0.68
75 514	G5 ENTERTAINMENT AB	SEK	3 912 700	1.32	30 141	QT GROUP OYJ	EUR	2 974 917	1.00
819 805	GAPWAVES AB	SEK	5 440 039	1.83	68 604	TIETO OYJ	EUR	1 827 611	0.62
164 090	GARO AB	SEK	1 909 152	0.64	102 500	TOKMANNI GROUP CORP	EUR	2 390 300	0.81
107 632	GETINGE AB - B	SEK	3 425 716	1.16	254 087	UPONOR OYJ	EUR	6 209 886	2.09
242 233	GRANGES AB	SEK	2 839 825	0.96	29 570	VAISALA OYJ- A	EUR	1 024 601	0.35
54 542	HANSA MEDICAL AB	SEK	806 675	0.27	198 107	VALMET OYJ	EUR	7 286 376	2.45
46 767	HEBA FASTIGHETS AB-B	SEK	608 681	0.21		<i>Norway</i>		<i>25 938 539</i>	<i>8.74</i>
373 561	HUMANA AB - W/I	SEK	2 475 182	0.83	261 231	ATEA ASA	NOK	4 285 203	1.45
354 767	HUSQVARNA AB - B	SEK	3 977 224	1.34	263 134	AUSTEVOLL SEAFOOD ASA	NOK	2 753 845	0.93
50 467	INSTALCO AB	SEK	1 766 494	0.60	424 849	B2 HOLDING ASA	NOK	410 074	0.14
389 031	INTERVACC AB	SEK	2 953 598	1.00	224 267	BORREGAARD ASA	NOK	4 131 564	1.39
408 786	INWIDO AB	SEK	5 965 325	2.01	1 380 507	ELKEM ASA	NOK	4 236 933	1.43
3 563 204	ISOFOL MEDICAL AB	SEK	3 225 223	1.09	181 104	EUROPRIS ASA	NOK	958 326	0.32
65 612	JOHN MATTSON FASTIGHETSFORET	SEK	1 011 804	0.34	374 087	LEROY SEAFOOD GROUP ASA	NOK	2 766 915	0.93
343 183	KUNGSLEDEN AB	SEK	3 505 596	1.18	155 000	SPAREBANKEN VEST	NOK	1 359 396	0.46
221 688	LINDAB INTERNATIONAL AB	SEK	4 365 125	1.47	490 636	STOREBRAND ASA	NOK	3 750 121	1.26
47 482	LYKO GROUP AB-A SHARES	SEK	1 329 608	0.45	223 217	ZALARIS ASA	NOK	1 286 162	0.43
184 957	MEDICOVER AB - B SHARE	SEK	4 276 515	1.44		<i>Denmark</i>		<i>16 226 166</i>	<i>5.49</i>
206 016	MEKONOMEN AB	SEK	2 872 280	0.97	3 824	ALK-ABELLO A/S	DKK	1 538 599	0.52
39 395	MIPS AB	SEK	2 858 876	0.96	164 070	ALM. BRAND A/S	DKK	1 001 685	0.34
172 252	MODERN TIMES GROUP - B	SEK	1 968 449	0.66	16 734	NETCOMPANY GROUP AS	DKK	1 603 359	0.54
115 690	MYCRONIC AB	SEK	2 945 293	0.99	48 282	NTG NORDIC TRANSPORT GROUP A	DKK	2 447 781	0.83
685 532	NCC HOUSING - B	SEK	6 363 917	2.14	29 983	SCHOUW & CO	DKK	2 774 020	0.94
381 101	NOBINA AB	SEK	2 919 695	0.98	55 665	SOLAR A/S - B	DKK	4 079 667	1.38
36 415	NORDIC ENTERTAINMENT GROUP-B	SEK	1 353 624	0.46	107 098	SYDBANK A/S	DKK	2 781 055	0.94
196 521	NP3 FASTIGHETER AB	SEK	3 255 327	1.10		<b>Warrants, Rights</b>		<b>28 229</b>	<b>0.01</b>
48 625	NP3 FASTIGHETER AB - PREF	SEK	158 695	0.05	17 950	VNV GLOBAL AB CW 10/08/2023 VNV GLOBAL	SEK	28 229	0.01
137 000	NYFOSA AB	SEK	1 562 897	0.53		<b>Other transferable securities</b>		<b>0</b>	<b>0.00</b>
547 272	OVZON AB	SEK	3 583 007	1.21		<b>Shares</b>		<b>0</b>	<b>0.00</b>
364 000	OX2 AB	SEK	2 009 860	0.68		<i>Denmark</i>		<i>0</i>	<i>0.00</i>
345 457	PEAB AB	SEK	3 600 355	1.21	101 328	SJAELSO GRUPPEN	DKK	0	0.00
233 883	PLATZER FASTIGHETER HOLD - B	SEK	2 993 297	1.01		<b>Total securities portfolio</b>		<b>284 825 603</b>	<b>96.05</b>
200 000	QLEANAIR HOLDING AB	SEK	1 301 518	0.44					
352 533	RESURS HOLDING AB	SEK	1 469 641	0.50					
1 617 136	SAMHALLSBYGGNADSBOLAGET I N O	SEK	5 717 856	1.93					

# BNP PARIBAS FUNDS SICAV Premia Opportunities

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds			18 096 176	92.22
<i>Luxembourg</i>			<i>17 721 762</i>	<i>90.31</i>
10 500.00	BNP PARIBAS EASY EQUITY LOW VOL EUROPE UCITS ETF CAP	EUR	1 574 419	8.02
2 500.00	BNP PARIBAS EASY EQUITY MOMENTUM EUROPE UCITS ETF CAP	EUR	362 912	1.85
13 200.00	BNP PARIBAS EASY EQUITY QUALITY EUROPE UCITS ETF CAP	EUR	2 005 839	10.22
14 000.00	BNP PARIBAS EASY EQUITY VALUE EUROPE UCITS ETF CAP	EUR	1 903 615	9.70
29 446.00	BNP PARIBAS FUNDS EUROPE MULTI FACTOR EQUITY XCA	EUR	3 694 883	18.83
17 000.00	BNP PARIBAS FUNDS GLOBAL ABSOLUTE RETURN MULTI FACTOR BOND XCA	EUR	1 614 252	8.23
25 030.00	BNP PARIBAS FUNDS US MULTI FACTOR EQUITY XCA	USD	3 777 822	19.25
27 822.19	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - I CAP	EUR	2 788 020	14.21
<i>France</i>			<i>374 414</i>	<i>1.91</i>
1.00	BNP PARIBAS MOIS ISR - I - CAP	EUR	46	0.00
4.00	T Q FI HIGH VOL PARTS SUPER X	EUR	374 368	1.91
<b>Total securities portfolio</b>			<b>18 096 176</b>	<b>92.22</b>

# BNP PARIBAS FUNDS SICAV RMB Bond

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Bonds</b>			<b>293 925 881</b>	<b>97.95</b>					
<i>China</i>									
30 000 000	AGRICUL DEV BANK 2.250% 20-22/04/2025	CNY	4 483 534	1.49	20 000 000	CHINA GOVT BOND 2.750% 16-01/09/2023	CNY	3 096 069	1.03
50 000 000	AGRICUL DEV BANK 2.960% 20-17/04/2030	CNY	7 411 796	2.47	20 000 000	CHINA GOVT BOND 2.850% 20-04/06/2027	CNY	3 062 080	1.02
50 000 000	AGRICUL DEV BANK 3.240% 19-14/08/2024	CNY	7 776 388	2.59	10 000 000	CHINA GOVT BOND 3.020% 20-22/10/2025	CNY	1 553 985	0.52
20 000 000	AGRICUL DEV BANK 3.330% 16-06/01/2026	CNY	3 104 962	1.03	30 000 000	CHINA GOVT BOND 3.250% 18-22/11/2028	CNY	4 694 633	1.56
10 000 000	AGRICUL DEV BANK 3.510% 19-03/04/2024	CNY	1 567 687	0.52	40 000 000	CHINA GOVT BOND 3.270% 16-22/08/2046	CNY	5 840 546	1.95
10 000 000	AGRICUL DEV BANK 3.580% 16-22/04/2026	CNY	1 567 857	0.52	30 000 000	CHINA GOVT BOND 3.390% 20-16/03/2050	CNY	4 401 735	1.47
10 000 000	AGRICUL DEV BANK 3.630% 19-19/07/2026	CNY	1 568 861	0.52	10 000 000	CHINA GOVT BOND 3.770% 17-20/02/2047	CNY	1 585 110	0.53
40 000 000	AGRICUL DEV BANK 3.740% 19-12/07/2029	CNY	6 288 581	2.10	20 000 000	CHINA GOVT BOND 4.000% 19-24/06/2069	CNY	3 266 897	1.09
20 000 000	AGRICUL DEV BANK 3.750% 19-25/01/2029	CNY	3 144 448	1.05	20 000 000	CHINA GOVT BOND 4.050% 17-24/07/2047	CNY	3 286 113	1.10
30 000 000	AGRICUL DEV BANK 3.830% 17-06/01/2024	CNY	4 731 094	1.58	20 000 000	CHINA GOVT BOND 4.080% 18-22/10/2048	CNY	3 315 713	1.11
10 000 000	AGRICUL DEV BANK 3.850% 17-06/01/2027	CNY	1 585 402	0.53	20 000 000	CHINA GOVT BOND 4.500% 11-23/06/2041	CNY	3 674 520	1.22
50 000 000	AGRICUL DEV BANK 3.970% 15-27/02/2025	CNY	7 937 327	2.65	40 000 000	EXP - IMP BANK CHINA 3.330% 16-22/02/2026	CNY	6 201 623	2.07
40 000 000	AGRICUL DEV BANK 4.650% 18-11/05/2028	CNY	6 630 169	2.21	20 000 000	EXP - IMP BANK CHINA 3.990% 15-09/02/2025	CNY	3 179 456	1.06
40 000 000	AGRICUL DEV BANK 4.980% 18-12/01/2025	CNY	6 558 755	2.19	10 000 000	EXP-IMP BK CHINA 2.930% 20-02/03/2025	CNY	1 533 683	0.51
20 000 000	CENTRAL HUIJIN 3.450% 19-22/05/2022	CNY	3 109 314	1.04	20 000 000	EXP-IMP BK CHINA 3.180% 16-05/09/2026	CNY	3 075 777	1.03
40 000 000	CHINA DEV BANK 3.070% 20-10/03/2030	CNY	5 975 408	1.99	50 000 000	EXP-IMP BK CHINA 3.230% 20-23/03/2030	CNY	7 570 127	2.52
50 000 000	CHINA DEV BANK 3.090% 20-18/06/2030	CNY	7 487 429	2.50	60 000 000	EXP-IMP BK CHINA 3.280% 19-11/02/2024	CNY	9 349 262	3.11
30 000 000	CHINA DEV BANK 3.180% 16-05/04/2026	CNY	4 620 304	1.54	10 000 000	EXP-IMP BK CHINA 3.740% 20-16/11/2030	CNY	1 573 568	0.52
20 000 000	CHINA DEV BANK 3.230% 20-10/01/2025	CNY	3 105 593	1.03	20 000 000	EXP-IMP BK CHINA 3.860% 19-20/05/2029	CNY	3 168 570	1.06
40 000 000	CHINA DEV BANK 3.300% 19-01/02/2024	CNY	6 238 487	2.08	40 000 000	EXP-IMP BK CHINA 3.870% 15-14/09/2025	CNY	6 342 117	2.11
10 000 000	CHINA DEV BANK 3.450% 19-20/09/2029	CNY	1 539 303	0.51	30 000 000	EXP-IMP BK CHINA 3.870% 19-19/12/2029	CNY	4 682 320	1.56
40 000 000	CHINA DEV BANK 3.480% 19-08/01/2029	CNY	6 181 163	2.06	40 000 000	EXP-IMP BK CHINA 4.110% 17-20/03/2027	CNY	6 417 982	2.14
20 000 000	CHINA DEV BANK 3.500% 16-04/11/2046	CNY	3 018 852	1.01	10 000 000	EXP-IMP BK CHINA 4.290% 15-07/04/2025	CNY	1 606 538	0.54
50 000 000	CHINA DEV BANK 3.650% 19-21/05/2029	CNY	7 810 831	2.60	10 000 000	EXP-IMP BK CHINA 4.890% 18-26/03/2028	CNY	1 679 056	0.56
30 000 000	CHINA DEV BANK 3.680% 19-26/02/2026	CNY	4 721 311	1.57	<i>Hong Kong</i>				
40 000 000	CHINA DEV BANK 3.700% 20-20/10/2030	CNY	6 276 825	2.09	10 000 000	ICBC FIN LEASE 3.950% 19-04/03/2024	CNY	1 569 154	0.52
60 000 000	CHINA DEV BANK 3.800% 16-25/01/2036	CNY	9 397 798	3.12	<b>Total securities portfolio</b>				
10 000 000	CHINA DEV BANK 3.810% 15-05/02/2025	CNY	1 580 413	0.53				<b>293 925 881</b>	<b>97.95</b>
20 000 000	CHINA DEV BANK 3.850% 17-09/01/2024	CNY	3 156 613	1.05					
40 000 000	CHINA DEV BANK 3.900% 20-03/08/2040	CNY	6 349 069	2.12					
50 000 000	CHINA DEV BANK 4.040% 17-10/04/2027	CNY	7 999 178	2.66					
70 000 000	CHINA DEV BANK 4.040% 18-06/07/2028	CNY	11 212 011	3.73					
10 000 000	CHINA DEV BANK 4.150% 18-26/10/2025	CNY	1 603 197	0.53					
20 000 000	CHINA DEV BANK 4.210% 15-13/04/2025	CNY	3 203 652	1.07					
30 000 000	CHINA DEV BANK 4.300% 17-21/08/2024	CNY	4 821 013	1.61					
10 000 000	CHINA DEV BANK 4.730% 18-02/04/2025	CNY	1 630 552	0.54					
50 000 000	CHINA GOVERNMENT BOND 1.990% 20-09/04/2025	CNY	7 487 553	2.50					
30 000 000	CHINA GOVT BOND 2.200% 20-13/02/2022	CNY	4 638 087	1.55					
30 000 000	CHINA GOVT BOND 2.680% 20-21/05/2030	CNY	4 472 344	1.49					
40 000 000	CHINA GOVT BOND 2.690% 19-07/03/2022	CNY	6 206 086	2.07					

# BNP PARIBAS FUNDS SICAV Russia Equity

## Securities portfolio at 30/06/2021

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				
<b>Shares</b>			<b>856 186 598</b>	<b>93.39</b>
<i>Russia</i>				
7 872 825	ALROSA PJSC	RUB	12 211 657	1.33
620 104	FIX PRICE GROUP LTD-GDR REGS	USD	4 575 352	0.50
681 322	GAZPROM NEFT - ADR	USD	17 005 760	1.85
2 534 065	GAZPROM NEFT PJSC	RUB	12 694 537	1.38
28 188 224	GAZPROM PJSC	RUB	91 539 508	9.98
765 034	GLOBALTRUCK MANAGEMENT PJSC	RUB	306 863	0.03
479 775 681	INTER RAO UES PJSC	RUB	25 945 211	2.83
2 862 186	LSR GROUP OJSC - GDR	USD	5 044 244	0.55
54	LUGA ABRASIVE PLANT-BRD	USD	273 210	0.03
923 465	LUKOIL PJSC	RUB	72 025 078	7.86
441 901	MAGNIT PJSC	RUB	27 097 755	2.96
1 878 696	MAIL.RU GROUP-GDR REGS	USD	35 897 842	3.92
22 564	MMC NORILSK NICKEL PJSC	RUB	6 448 238	0.70
1 081 805	NOVATEK PJSC	RUB	20 071 615	2.19
58 295	NOVATEK PJSC-SPONS GDR REG S	USD	10 780 077	1.18
25 089 988	NOVOLIPETSK STEEL OAO	RUB	66 540 223	7.26
2 097 676	POLYMETAL INTERNATIONAL - W/I	GBP	37 985 175	4.14
19 349 964	SBERBANK OF RUSSIA PJSC	RUB	68 276 425	7.45
200 000 000	SEGEZHA GROUP PJSC	RUB	17 591 155	1.92
502 512	SEVERSTAL PAO	RUB	9 097 303	0.99
75 370 872	SISTEMA PJSFC	RUB	27 578 598	3.01
7 019 965	TATNEFT PJSC	RUB	43 042 986	4.69
43 564 659 170	VTB BANK PJSC	RUB	24 338 234	2.65
687 062	X 5 RETAIL GROUP NV-REGS GDR	USD	20 312 331	2.22
<i>Cyprus</i>				
607 727	GLOBAL PORTS INV-REGS W/I	USD	1 762 864	0.19
3 234 736	GLOBALTRA-SPONS GDR REGS	USD	19 557 346	2.13
1 132 807	OZON HOLDINGS PLC - ADR	USD	55 995 570	6.11
<i>The Netherlands</i>				
15 067 126	VEON LTD	USD	23 250 561	2.54
764 921	YANDEX NV - A	USD	45 634 675	4.98
<i>United Kingdom</i>				
2 869 026	EVRAZ PLC	GBP	19 785 234	2.16
<i>United States of America</i>				
2 154 562	MHP SA - GDR REGS	USD	10 355 851	1.13
<i>Luxembourg</i>				
78 034 600	NOVOROSSIYSK COMMERCIAL SEA	RUB	6 206 058	0.68
6 150 368	OKEY GROUP SA - GDR REG	USD	3 765 214	0.41
<i>Kazakhstan</i>				
425 434	HALYK SAVINGS BK-GDR REP 40 REGS	USD	5 560 525	0.61
<i>Guernsey Island</i>				
2 825 251	ETALON GROUP-GDR REGS - W/I	USD	3 873 731	0.42
<i>Canada</i>				
702 126	KINROSS GOLD CORP	USD	3 759 592	0.41
Other transferable securities			51 081 597	5.57
<b>Shares</b>			<b>51 081 597</b>	<b>5.57</b>
<i>Russia</i>				
55 284 125	MAGNITOGORSK IRON & STEEL WORKS PJSC	RUB	38 664 355	4.22
75 945	POLYUS PJSC	RUB	12 417 242	1.35
<b>Total securities portfolio</b>			<b>907 268 195</b>	<b>98.96</b>



# BNP PARIBAS FUNDS SICAV Seasons

## Securities portfolio at 30/06/2021

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				
<b>Shares</b>			<b>265 645 518</b>	<b>77.36</b>
<i>France</i>				
			<i>145 139 160</i>	<i>42.27</i>
30 000	AIR LIQUIDE SA	EUR	4 429 800	1.29
12 305	ATOS SE	EUR	631 247	0.18
475 000	AXA SA	EUR	10 157 875	2.96
112 748	BNP PARIBAS	EUR	5 960 987	1.74
33 000	CAPGEMINI SE	EUR	5 346 000	1.56
90 000	CARREFOUR SA	EUR	1 492 650	0.43
445 000	CREDIT AGRICOLE SA	EUR	5 257 230	1.53
60 000	DANONE	EUR	3 562 200	1.04
430 919	ENGIE	EUR	4 978 838	1.45
7 000	KERING	EUR	5 159 000	1.50
40 000	LEGRAND SA	EUR	3 570 400	1.04
9 000	LVMH	EUR	5 951 700	1.73
95 000	MICHELIN (CGDE)	EUR	12 777 500	3.72
1 143 511	ORANGE	EUR	10 994 858	3.20
26 000	PERNOD RICARD SA	EUR	4 867 200	1.42
115 000	PUBLICIS GROUPE	EUR	6 203 100	1.81
40 000	SANOFI AVENTIS	EUR	3 534 400	1.03
250 000	SOCIETE GENERALE SA	EUR	6 215 000	1.81
31 680	SODEXO SA	EUR	2 493 216	0.73
646 592	TOTAL SA	EUR	24 670 718	7.18
100 000	VALEO SA	EUR	2 537 000	0.74
170 000	VEOLIA ENVIRONNEMENT	EUR	4 329 900	1.26
45 000	VINCI SA	EUR	4 049 550	1.18
210 688	VIVENDI	EUR	5 968 791	1.74
<i>The Netherlands</i>				
			<i>88 062 306</i>	<i>25.64</i>
10 715	ADYEN NV	EUR	22 078 258	6.43
121 832	FERRARI NV	EUR	21 198 768	6.17
2 579 337	ING GROEP NV	EUR	28 733 814	8.37
194 634	PROSUS NV	EUR	16 051 466	4.67
<i>United Kingdom</i>				
			<i>21 863 861</i>	<i>6.37</i>
1 320 760	STELLANTIS NV	EUR	21 863 861	6.37
<i>Germany</i>				
			<i>10 580 191</i>	<i>3.08</i>
78 219	BASF SE	EUR	5 196 870	1.51
302 230	DEUTSCHE TELEKOM AG - REG	EUR	5 383 321	1.57
Shares/Units in investment funds				
			21 585 963	6.29
<i>France</i>				
			<i>21 585 963</i>	<i>6.29</i>
946.21	BNP PARIBAS MOIS ISR - I - CAP	EUR	21 585 963	6.29
<b>Total securities portfolio</b>			<b>287 231 481</b>	<b>83.65</b>

# BNP PARIBAS FUNDS SICAV SMaRT Food

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
	<b>Shares</b>		<b>1 494 287 184</b>	<b>95.71</b>					
<i>United States of America</i>									
229 518	AGCO CORP	USD	25 233 626	1.62					
452 270	BALL CORP	USD	30 898 824	1.98					
141 743	BEYOND MEAT INC	USD	18 823 767	1.21					
349 643	DARLING INGREDIENTS INC	USD	19 901 259	1.27					
38 836	DEERE & CO	USD	11 550 591	0.74					
149 648	ECOLAB INC	USD	25 991 229	1.66					
2 834 322	GRAPHIC PACKAGING HOLDING CO	USD	43 354 920	2.78					
351 711	MCCORMICK & CO-NON VTG SHRS	USD	26 193 706	1.68					
18 156	METTLER - TOLEDO INTERNATIONAL	USD	21 209 405	1.36					
1 291 855	RAYONIER INC	USD	39 140 189	2.51					
775 348	SEALED AIR CORP	USD	38 737 979	2.48					
756 919	SONOCO PRODUCTS CO	USD	42 699 959	2.73					
309 800	STARBUCKS CORP	USD	29 208 819	1.87					
580 418	TRIMBLE INC	USD	40 050 261	2.57					
174 098	VALMONT INDUSTRIES	USD	34 653 708	2.22					
616 588	WESTROCK CO	USD	27 670 810	1.77					
<i>Ireland</i>									
2 319 005	GLANBIA PLC	EUR	31 747 178	2.03					
419 971	KERRY GROUP PLC - A	EUR	49 472 583	3.16					
924 518	SMURFIT KAPPA GROUP PLC	EUR	42 296 699	2.71					
14 723 772	TOTAL PRODUCE PLC	EUR	38 870 758	2.49					
<i>United Kingdom</i>									
2 241 989	COMPASS GROUP PLC	GBP	39 749 633	2.55					
4 692 996	DS SMITH PLC	GBP	22 845 862	1.46					
756 862	UNILEVER PLC	EUR	37 464 669	2.40					
<i>The Netherlands</i>									
612 085	CORBION NV	EUR	29 502 497	1.89					
1 070 310	KONINKLIJKE AHOLD DELHAIZE NV	EUR	26 832 672	1.72					
247 969	KONINKLIJKE DSM NV	EUR	39 030 321	2.50					
<i>Norway</i>									
1 616 446	BORREGAARD ASA	NOK	29 779 013	1.91					
5 104 000	LEROY SEAFOOD GROUP ASA	NOK	37 751 464	2.42					
402 000	SALMAR ASA	NOK	22 501 191	1.44					
<i>Germany</i>									
1 190 094	GEA GROUP AG	EUR	40 653 611	2.60					
203 992	HELLOFRESH SE	EUR	16 723 264	1.07					
237 731	SYMRISE AG	EUR	27 933 393	1.79					
<i>Switzerland</i>									
353 438	NESTLE SA - REG	CHF	37 149 358	2.38					
15 620	SGS SA - REG	CHF	40 667 287	2.60					
<i>Japan</i>									
1 493 400	KUBOTA CORP	JPY	25 431 609	1.63					
920 000	SAKATA SEED CORP	JPY	25 462 610	1.63					
1 311 700	YUKIGUNI MAITAKE CO LTD	JPY	16 819 272	1.08					
<i>India</i>									
6 217 255	BANDHAN BANK LTD	INR	23 304 530	1.49					
3 622 630	DABUR INDIA LTD	INR	23 377 569	1.50					
<i>Australia</i>									
5 963 114	BRAMBLES LTD	AUD	43 196 474	2.77					
					<i>Denmark</i>				
294 714	CHRISTIAN HANSEN HOLDING A/S	DKK	22 431 753	1.44					
305 248	NOVOZYMES A/S - B	DKK	19 403 695	1.24					
					<i>France</i>				
643 933	DANONE	EUR	38 230 302	2.45					
					<i>Portugal</i>				
2 095 041	JERONIMO MARTINS	EUR	32 221 731	2.06					
					<i>Philippines</i>				
35 392 500	PUREGOLD PRICE CLUB INC	PHP	24 757 863	1.59					
					<i>Hong Kong</i>				
7 700 000	VITASOY INTERNATIONAL HOLDINGS	HKD	24 107 965	1.54					
					<i>Austria</i>				
226 300	LENZING AG	EUR	23 354 160	1.50					
					<i>South Korea</i>				
384 000	COWAY CO LTD	KRW	22 594 594	1.45					
					<i>China</i>				
5 153 214	JOYOUNG CO LTD -A	CNY	21 849 872	1.40					
					<i>Canada</i>				
330 500	CANADIAN PACIFIC RAILWAY LTD	CAD	21 452 680	1.37					
<b>Total securities portfolio</b>								<b>1 494 287 184</b>	<b>95.71</b>

# BNP PARIBAS FUNDS SICAV Sustainable Enhanced Bond 12M

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Bonds</b>			<b>2 136 249 264</b>	<b>68.84</b>					
<i>France</i>									
3 900 000	AEROPORT PARIS 1.500% 15-24/07/2023	EUR	4 025 474	0.13	1 400 000	HOLDING DINFRA 0.625% 21-14/09/2028	EUR	1 386 879	0.04
4 200 000	AEROPORTS DE PARIS 4.000% 11-08/07/2021	EUR	4 202 921	0.14	8 600 000	HOLDING DINFRA 2.250% 14-24/03/2025	EUR	9 260 564	0.30
3 000 000	AIR LIQUIDE FIN 0.500% 16-13/06/2022	EUR	3 018 212	0.10	13 400 000	ICADE SANTE SAS 0.875% 19-04/11/2029	EUR	13 503 976	0.44
12 300 000	ATOS SE 0.750% 18-07/05/2022	EUR	12 385 508	0.40	7 900 000	IMERYS SA 2.000% 14-10/12/2024	EUR	8 391 197	0.27
2 200 000	AUCHAN SA 2.375% 19-25/04/2025	EUR	2 373 057	0.08	5 900 000	JC DECAUX SA 1.000% 16-01/06/2023	EUR	6 009 787	0.19
10 000 000	AUCHAN SA 2.875% 20-29/01/2026	EUR	11 130 964	0.36	12 700 000	JCDECAUX SA 2.000% 20-24/10/2024	EUR	13 438 281	0.43
17 800 000	AUCHAN SA 3.250% 20-23/07/2027	EUR	20 629 789	0.67	7 600 000	JCDECAUX SA 2.625% 20-24/04/2028	EUR	8 455 818	0.27
600 000	AUTOROUTES PARIS 1.500% 15-15/01/2024	EUR	623 373	0.02	8 500 000	LA BANQUE POSTALE 1.000% 17-16/10/2024	EUR	8 778 825	0.28
800 000	BNP PARIBAS 0.500% 16-01/06/2022	EUR	807 137	0.03	7 818 000	LA POSTE 4.250% 06-08/11/2021	EUR	7 946 698	0.26
6 800 000	BNP PARIBAS 0.750% 16-11/11/2022	EUR	6 908 492	0.22	2 000 000	LA POSTE SA 0.000% 21-18/07/2029	EUR	1 945 679	0.06
6 000 000	BNP PARIBAS 1.000% 17-27/06/2024	EUR	6 183 773	0.20	500 000	LA POSTE SA 0.375% 19-17/09/2027	EUR	507 047	0.02
12 800 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	13 104 957	0.42	6 000 000	MERCIALYS 4.625% 20-07/07/2027	EUR	7 099 586	0.23
5 000 000	BNP PARIBAS 1.125% 19-28/08/2024	EUR	5 182 162	0.17	1 600 000	ORANGE 0.500% 19-15/01/2022	EUR	1 606 787	0.05
800 000	BNP PARIBAS 2.750% 15-27/01/2026	EUR	884 148	0.03	7 900 000	ORANGE 1.125% 19-15/07/2024	EUR	8 190 508	0.26
2 300 000	BPCE 0.010% 21-14/01/2027	EUR	2 278 152	0.07	2 100 000	ORANGE SA 3.375% 10-16/09/2022	EUR	2 195 531	0.07
1 000 000	BPCE 0.125% 19-04/12/2024	EUR	1 009 368	0.03	4 486 000	PEUGEOT 2.000% 17-23/03/2024	EUR	4 728 360	0.15
24 400 000	BPCE 0.625% 19-26/09/2024	EUR	24 868 516	0.80	1 100 000	PUBLICIS GROUPE 0.500% 16-03/11/2023	EUR	1 115 516	0.04
2 400 000	BPCE 1.000% 19-01/04/2025	EUR	2 480 145	0.08	15 000 000	PUBLICIS GROUPE 1.125% 14-16/12/2021	EUR	15 045 084	0.49
5 000 000	BPCE 1.125% 17-18/01/2023	EUR	5 102 538	0.16	2 900 000	RCI BANQUE 0.250% 19-08/03/2023	EUR	2 914 950	0.09
1 000 000	BPCE 2.875% 13-16/01/2024	EUR	1 080 187	0.03	7 000 000	RCI BANQUE 2.000% 19-11/07/2024	EUR	7 364 248	0.24
500 000	BPCE 4.625% 13-18/07/2023	EUR	547 674	0.02	5 900 000	RENAULT 2.500% 21-01/04/2028	EUR	5 913 494	0.19
7 000 000	BPIFRANCE 0.750% 14-25/10/2021	EUR	7 028 806	0.23	4 550 000	RTE EDF TRANSPOR 3.875% 10-28/06/2022	EUR	4 739 010	0.15
1 900 000	CAPGEMINI SA 2.500% 15-01/07/2023	EUR	1 990 206	0.06	10 600 000	SCHNEIDER ELECTRIC 2.500% 13-06/09/2021	EUR	10 656 217	0.34
8 400 000	CAPGEMINI SE 1.250% 20-15/04/2022	EUR	8 491 590	0.27	5 700 000	SFIL SA 0.100% 17-18/10/2022	EUR	5 741 461	0.19
10 700 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	10 714 870	0.35	3 000 000	SOCIETE GENERALE 0.125% 16-05/10/2021	EUR	3 004 855	0.10
10 000 000	CARREFOUR SA 0.750% 16-26/04/2024	EUR	10 224 873	0.33	8 500 000	SOCIETE GENERALE 1.250% 19-15/02/2024	EUR	8 788 587	0.28
4 700 000	CARREFOUR SA 1.750% 14-15/07/2022	EUR	4 776 063	0.15	9 200 000	UNEDIC 0.300% 15-04/11/2021	EUR	9 226 254	0.30
1 000 000	CIE DE ST GOBAIN 0.625% 19-15/03/2024	EUR	1 021 365	0.03	2 000 000	VALEO SA 0.625% 17-11/01/2023	EUR	2 011 519	0.06
200 000	CIE DE ST GOBAIN 1.000% 17-17/03/2025	EUR	208 276	0.01	8 700 000	VALEO SA 1.500% 18-18/06/2025	EUR	8 961 001	0.29
4 400 000	CIE DE ST GOBAIN 1.750% 20-03/04/2023	EUR	4 542 254	0.15	1 600 000	VALEO SA 1.625% 16-18/03/2026	EUR	1 656 723	0.05
7 900 000	CNP ASSURANCES 1.875% 16-20/10/2022	EUR	8 094 245	0.26	3 300 000	VALEO SA 3.250% 14-22/01/2024	EUR	3 550 216	0.11
3 700 000	CRED AGRICOLE SA 2.700% 15-15/07/2025	EUR	3 988 662	0.13	15 000 000	VIVENDI SA 0.000% 19-13/06/2022	EUR	15 036 381	0.48
10 000 000	CREDIT AGRICOLE HOME 0.375% 16-24/03/2023	EUR	10 143 705	0.33	<i>United States of America</i>				
1 000 000	CREDIT AGRICOLE HOME L 0.050% 18-29/08/2022	EUR	1 006 191	0.03	9 250 000	ABBVIE INC 1.375% 16-17/05/2024	EUR	9 598 044	0.31
3 500 000	CREDIT AGRICOLE SA 2.800% 15-16/10/2025	EUR	3 810 125	0.12	9 600 000	ABBVIE INC 1.500% 20-15/11/2023	EUR	9 961 430	0.32
16 700 000	CREDIT MUTUEL ARKEA 1.250% 17-31/05/2024	EUR	17 283 106	0.56	15 600 000	AMERICAN HONDA F 0.350% 19-26/08/2022	EUR	15 727 305	0.51
1 100 000	DANONE 2.250% 13-15/11/2021	EUR	1 103 492	0.04	11 224 000	APPLE INC 1.000% 14-10/11/2022	EUR	11 437 557	0.37
9 400 000	DEXIA CRED LOCAL 1.250% 14-26/11/2024	EUR	9 900 464	0.32	5 000 000	AT&T INC 1.450% 14-01/06/2022	EUR	5 057 591	0.16
20 900 000	DEXIA CREDIT LOCAL 0.250% 17-02/06/2022	EUR	21 047 376	0.68	6 900 000	AT&T INC 2.400% 14-15/03/2024	EUR	7 320 730	0.24
1 000 000	DEXIA CREDIT LOCAL 0.625% 15-21/01/2022	EUR	1 006 636	0.03	1 000 000	AT&T INC 2.500% 13-15/03/2023	EUR	1 039 558	0.03
1 200 000	ELEC DE FRANCE 3.875% 12-18/01/2022	EUR	1 227 719	0.04	5 500 000	BANK OF AMERICA CORP 0.750% 16-26/07/2023	EUR	5 609 210	0.18
7 800 000	ELEC DE FRANCE 4.625% 09-11/09/2024	EUR	8 977 202	0.29	10 500 000	BANK OF AMERICA CORP 1.625% 15-14/09/2022	EUR	10 751 176	0.35
5 600 000	ESSILORLUXOTTICA 0.000% 19-27/05/2023	EUR	5 631 133	0.18	1 000 000	BMW US CAP LLC 1.125% 15-18/09/2021	EUR	1 003 340	0.03
1 800 000	ESSILORLUXOTTICA 0.250% 20-05/01/2024	EUR	1 823 349	0.06	4 989 000	BOOKING HLDS INC 0.100% 21-08/03/2025	EUR	5 001 540	0.16
4 400 000	FAURECIA 2.375% 19-15/06/2027	EUR	4 500 468	0.15	6 845 000	DANAHER CORP 1.700% 20-30/03/2024	EUR	7 175 049	0.23
2 342 000	FAURECIA 2.375% 21-15/06/2029	EUR	2 384 244	0.08	1 000 000	FORD MOTOR CRED 3.021% 19-06/03/2024	EUR	1 048 090	0.03
10 425 000	FAURECIA 2.625% 18-15/06/2025	EUR	10 559 284	0.34	8 700 000	GEN ELECTRIC CO 0.375% 17-17/05/2022	EUR	8 742 214	0.28
1 000 000	HIT FINANCE BV 4.875% 06-27/10/2021	EUR	1 016 149	0.03	14 100 000	GEN MOTORS FIN 2.200% 19-01/04/2024	EUR	14 890 339	0.48
					18 600 000	GENERAL MOTORS FIN 0.955% 16-07/09/2023	EUR	18 954 683	0.61
					6 112 000	IBM CORP 0.375% 19-31/01/2023	EUR	6 177 678	0.20
					17 100 000	IBM CORP 0.500% 16-07/09/2021	EUR	17 128 263	0.55
					7 200 000	JOHNSON CONTROLS 1.000% 17-15/09/2023	EUR	7 363 666	0.24

# BNP PARIBAS FUNDS SICAV Sustainable Enhanced Bond 12M

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 000 000	JP MORGAN CHASE 0.625% 16-25/01/2024	EUR	1 018 374	0.03	7 886 000	CONTI-GUMMI FIN 1.125% 20-25/09/2024	EUR	8 143 098	0.26
1 000 000	MCDONALDS CORP 0.625% 17-29/01/2024	EUR	1 019 870	0.03	10 779 000	CONTI-GUMMI FIN 2.125% 20-27/11/2023	EUR	11 315 423	0.36
10 000 000	MCDONALDS CORP 1.000% 16-15/11/2023	EUR	10 280 305	0.33	5 000 000	DAIMLER INTERNATIONAL FINANCE 0.250% 18-09/08/2021	EUR	5 003 338	0.16
5 800 000	MCDONALDS CORP 1.125% 15-26/05/2022	EUR	5 874 811	0.19	5 464 000	DAIMLER INTL FIN 0.250% 19-06/11/2023	EUR	5 509 401	0.18
1 000 000	MCDONALDS CORP 2.375% 12-27/11/2024	EUR	1 084 414	0.03	5 000 000	DEUTSCHE BAHN FIN 3.375% 10-04/11/2022	EUR	5 246 438	0.17
13 000 000	MMS USA FIN INC 0.625% 19-13/06/2025	EUR	13 228 735	0.43	1 000 000	EDP FINANCE BV 1.125% 16-12/02/2024	EUR	1 032 664	0.03
13 179 000	MORGAN STANLEY 1.000% 16-02/12/2022	EUR	13 418 717	0.43	1 000 000	EDP FINANCE BV 1.875% 17-29/09/2023	EUR	1 045 620	0.03
18 000 000	MYLAN NV 2.250% 16-22/11/2024	EUR	19 215 281	0.62	7 143 000	EDP FINANCE BV 2.000% 15-22/04/2025	EUR	7 683 182	0.25
4 500 000	TOYOTA MOTOR CRED 0.000% 17-21/07/2021	EUR	4 500 754	0.15	1 500 000	KPN NV 4.500% 11-04/10/2021	EUR	1 517 327	0.05
10 700 000	TOYOTA MOTOR CRED 0.625% 17-21/11/2024	EUR	10 975 438	0.35	8 222 000	LEASEPLAN CORP 0.125% 19-13/09/2023	EUR	8 267 858	0.27
10 500 000	TOYOTA MOTOR CRED 0.750% 15-21/07/2022	EUR	10 624 743	0.34	3 290 000	LEASEPLAN CORP 0.750% 17-03/10/2022	EUR	3 329 333	0.11
10 000 000	TOYOTA MOTOR CRED 1.000% 14-10/09/2021	EUR	10 025 229	0.32	3 095 000	LEASEPLAN CORP 1.000% 18-02/05/2023	EUR	3 162 058	0.10
	<i>Spain</i>		<i>251 056 999</i>	<i>8.11</i>	1 134 000	LEASEPLAN CORP 1.000% 19-25/02/2022	EUR	1 143 867	0.04
25 400 000	ADIF ALTA VELOCI 1.875% 15-22/09/2022	EUR	26 141 732	0.84	8 700 000	LEASEPLAN CORP 3.500% 20-09/04/2025	EUR	9 796 506	0.32
7 800 000	ADIF ALTA VELOCI 3.500% 14-27/05/2024	EUR	8 649 513	0.28	968 000	LSEG NTHRLND BV 0.000% 21-06/04/2025	EUR	967 515	0.03
1 000 000	AMADEUS CAP MKT 1.625% 15-17/11/2021	EUR	1 002 241	0.03	100 000	NATURGY ENERGY GROUP F 0.875% 17-15/05/2025	EUR	103 306	0.00
17 200 000	ARVAL SERVICE 0.000% 21-30/09/2024	EUR	17 197 499	0.55	200 000	NATURGY FINANCE 1.250% 20-15/01/2026	EUR	210 561	0.01
7 000 000	BANCO BILBAO VIZ 0.375% 19-02/10/2024	EUR	7 091 170	0.23	4 100 000	NN BANK NV 0.375% 19-31/05/2023	EUR	4 146 311	0.13
2 700 000	BANCO SANTANDER 0.250% 19-19/06/2024	EUR	2 727 629	0.09	5 000 000	RABOBANK 2.375% 13-22/05/2023	EUR	5 260 621	0.17
3 000 000	BANKIA 1.000% 19-25/06/2024	EUR	3 078 395	0.10	500 000	RABOBANK 3.875% 13-25/07/2023	EUR	540 748	0.02
1 000 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	1 006 345	0.03	1 000 000	RABOBANK 4.125% 12-14/09/2022	EUR	1 050 760	0.03
11 700 000	BANKINTER SA 0.875% 19-05/03/2024	EUR	11 994 393	0.39	1 100 000	REPSOL INTERNATIONAL FINANCE 0.500% 17-23/05/2022	EUR	1 107 967	0.04
4 900 000	BANKINTER SA 0.875% 19-08/07/2026	EUR	5 011 790	0.16	2 300 000	REPSOL INTL FIN 0.125% 20-05/10/2024	EUR	2 313 715	0.07
5 408 000	BASQUE GOVT 1.250% 15-13/04/2023	EUR	5 566 214	0.18	3 550 000	SHELL INTL FIN 1.250% 15-15/03/2022	EUR	3 591 907	0.12
5 300 000	CAIXABANK 0.750% 18-18/04/2023	EUR	5 385 154	0.17	14 206 000	SIEMENS FINAN 0.000% 19-05/09/2021	EUR	14 215 200	0.46
10 000 000	CAIXABANK 1.125% 17-12/01/2023	EUR	10 197 670	0.33	4 000 000	SIEMENS FINAN 0.000% 20-20/02/2023	EUR	4 022 498	0.13
2 800 000	CAIXABANK 1.125% 17-17/05/2024	EUR	2 893 241	0.09	12 500 000	SIEMENS FINAN 0.125% 20-05/06/2022	EUR	12 560 103	0.40
5 300 000	CAIXABANK 1.750% 18-24/10/2023	EUR	5 519 278	0.18	1 500 000	TENNET BV 4.500% 10-09/02/2022	EUR	1 544 673	0.05
20 900 000	CAJA RURAL NAV 0.500% 15-16/03/2022	EUR	21 027 557	0.68	7 157 000	TOYOTA MOTOR FIN 0.625% 18-26/09/2023	EUR	7 295 952	0.24
12 500 000	COMUNIDAD MADRID 0.747% 17-30/04/2022	EUR	12 618 061	0.41	11 973 000	UPJOHN FINANCE 0.816% 20-23/06/2022	EUR	12 085 152	0.39
1 900 000	FERROVIAL EMISIO 0.540% 20-12/11/2028	EUR	1 909 890	0.06	10 900 000	UPJOHN FINANCE 1.023% 20-23/06/2024	EUR	11 199 056	0.36
9 000 000	INMOBILIARIA COLONIAL 1.450% 16-28/10/2024	EUR	9 392 024	0.30	7 900 000	VOLKSBANK NV 0.250% 21-22/06/2026	EUR	7 855 769	0.25
7 900 000	KUTXABANK 0.500% 19-25/09/2024	EUR	8 007 684	0.26	4 600 000	VONOVIA BV 0.875% 16-10/06/2022	EUR	4 651 561	0.15
500 000	SANTANDER ISSUAN 3.250% 16-04/04/2026	EUR	562 986	0.02		<i>Italy</i>		<i>213 900 760</i>	<i>6.90</i>
5 000 000	SPANISH GOVT 0.000% 20-30/04/2023	EUR	5 046 350	0.16	100 000	ACEA SPA 0.000% 21-28/09/2025	EUR	99 921	0.00
40 000 000	SPANISH GOVT 4.800% 08-31/01/2024	EUR	45 482 399	1.48	3 800 000	ACEA SPA 2.625% 14-15/07/2024	EUR	4 084 405	0.13
30 000 000	SPANISH GOVT 5.850% 11-31/01/2022	EUR	31 127 699	1.01	797 000	ASSICURAZIONI 3.875% 19-29/01/2029	EUR	938 514	0.03
2 400 000	TELEFONICA EMIS 0.750% 16-13/04/2022	EUR	2 420 085	0.08	10 000 000	CASS RISP PARMA 0.875% 14-31/01/2022	EUR	10 068 013	0.32
	<i>The Netherlands</i>		<i>222 803 050</i>	<i>7.18</i>	10 000 000	CASSA DEPO PREST 1.500% 15-09/04/2025	EUR	10 504 010	0.34
1 000 000	ABN AMRO BANK NV 0.250% 18-03/12/2021	EUR	1 003 111	0.03	2 400 000	CASSA DEPOSITI E 0.750% 17-21/11/2022	EUR	2 432 597	0.08
21 400 000	ABN AMRO BANK NV 2.875% 16-18/01/2028	EUR	22 303 487	0.72	8 600 000	CASSA DEPOSITI E 1.500% 17-21/06/2024	EUR	8 990 588	0.29
6 000 000	AHOLD DELHAIZE 0.875% 17-19/09/2024	EUR	6 172 727	0.20	25 300 000	CASSA DEPOSITI E 1.500% 20-20/04/2023	EUR	26 088 213	0.84
1 300 000	ALLIANDER 2.250% 12-14/11/2022	EUR	1 345 810	0.04	11 400 000	CREDITO EMILIANO 0.875% 14-05/11/2021	EUR	11 448 450	0.37
3 300 000	BMW FINANCE NV 0.000% 20-14/04/2023	EUR	3 318 353	0.11	1 001 000	CREDITO EMILIANO 1.125% 19-17/01/2024	EUR	1 035 984	0.03
5 236 000	BMW FINANCE NV 0.125% 19-13/07/2022	EUR	5 263 783	0.17	4 500 000	FERROV DEL STATO 3.500% 13-13/12/2021	EUR	4 574 712	0.15
2 427 000	BMW FINANCE NV 0.250% 18-14/01/2022	EUR	2 436 069	0.08	1 000 000	FERROVIE DEL 0.375% 21-25/03/2028	EUR	1 003 863	0.03
8 820 000	BMW FINANCE NV 0.500% 18-22/11/2022	EUR	8 928 856	0.29	17 480 000	FERROVIE DEL 0.875% 17-07/12/2023	EUR	17 916 953	0.58
5 013 000	BMW FINANCE NV 0.625% 19-06/10/2023	EUR	5 111 366	0.16	6 177 000	FERROVIE DEL 1.500% 17-27/06/2025	EUR	6 528 983	0.21
					6 781 000	INTESA SANPAOLO 0.625% 21-24/02/2026	EUR	6 768 675	0.22

# BNP PARIBAS FUNDS SICAV Sustainable Enhanced Bond 12M

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
6 548 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	6 579 234	0.21	8 442 000	LANXESS 0.250% 16-07/10/2021	EUR	8 441 360	0.27	
361 000	INTESA SANPAOLO 0.875% 17-27/06/2022	EUR	364 927	0.01	1 000 000	SCHAEFFLER AG 1.125% 19-26/03/2022	EUR	1 005 944	0.03	
498 000	INTESA SANPAOLO 1.125% 15-04/03/2022	EUR	502 760	0.02	4 100 000	SCHAEFFLER AG 2.750% 20-12/10/2025	EUR	4 376 907	0.14	
6 000 000	INTESA SANPAOLO 1.375% 17-18/01/2024	EUR	6 219 985	0.20	<i>Ireland</i>					
5 000 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	5 366 510	0.17	4 482 000	AIB GROUP PLC 1.500% 18-29/03/2023	EUR	4 604 735	0.15	
250 000	INTESA SANPAOLO 2.855% 15-23/04/2025	EUR	267 009	0.01	23 372 000	BANK OF IRELAND 1.375% 18-29/08/2023	EUR	24 086 919	0.78	
10 097 000	INTESA SANPAOLO 3.500% 14-17/01/2022	EUR	10 311 022	0.33	1 215 000	BANK OF IRELAND 10.000% 12-19/12/2022	EUR	1 387 129	0.04	
3 000 000	INTESA SANPAOLO 6.625% 13-13/09/2023	EUR	3 394 220	0.11	4 928 000	FRESENIUS FIN IR 0.000% 21-01/10/2025	EUR	4 914 305	0.16	
537 000	ITALGAS SPA 0.000% 21-16/02/2028	EUR	522 266	0.02	20 854 000	SMURFIT KAPPA AQ 2.375% 17-01/02/2024	EUR	22 019 219	0.71	
5 715 000	ITALGAS SPA 0.250% 20-24/06/2025	EUR	5 745 534	0.19	10 670 000	SMURFIT KAPPA AQ 2.750% 15-01/02/2025	EUR	11 592 048	0.37	
17 558 000	POSTE ITALIANE 0.000% 20-10/12/2024	EUR	17 529 201	0.57	<i>Luxembourg</i>					
540 000	TELECOM ITALIA 2.500% 17-19/07/2023	EUR	562 191	0.02	15 486 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	15 467 565	0.50	
2 600 000	TELECOM ITALIA 3.625% 16-19/01/2024	EUR	2 788 443	0.09	200 000	EFSS 0.625% 18-16/10/2026	EUR	209 866	0.01	
560 000	TERNA S.P.A. 0.875% 15-02/02/2022	EUR	564 078	0.02	18 200 000	LOGICOR FIN 0.750% 19-15/07/2024	EUR	18 499 334	0.60	
500 000	TERNA SPA 0.125% 19-25/07/2025	EUR	502 494	0.02	26 921 000	LOGICOR FIN 1.500% 18-14/11/2022	EUR	27 401 442	0.88	
22 308 000	TIM S.p.A. 4.000% 19-11/04/2024	EUR	24 064 396	0.78	400 000	MICHELIN LUX 1.125% 15-28/05/2022	EUR	403 963	0.01	
7 229 000	UNICREDIT S.P.A. 6.950% 12-31/10/2022	EUR	7 874 116	0.25	<i>Sweden</i>					
2 414 000	UNICREDIT SPA 0.500% 19-09/04/2025	EUR	2 439 234	0.08	1 200 000	AKZO NOBEL SWEDEN 2.625% 12-27/07/2022	EUR	1 238 867	0.04	
1 000 000	UNIONE DI BANCHE 0.750% 17-17/10/2022	EUR	1 012 743	0.03	21 050 000	SVENSKA HANDELSBANKEN 0.250% 17-28/02/22	EUR	21 149 560	0.68	
1 027 000	UNIONE DI BANCHE 1.750% 18-12/04/2023	EUR	1 060 753	0.03	8 674 000	SVENSKA HANDELSBANKEN 1.125% 15-14/12/2022	EUR	8 873 239	0.29	
3 500 000	UNIONE DI BANCHE 2.625% 19-20/06/2024	EUR	3 745 763	0.12	4 404 000	VOLVO TREAS AB 0.000% 20-11/02/2023	EUR	4 422 245	0.14	
<i>United Kingdom</i>				156 669 297	5.04	11 600 000	VOLVO TREAS AB 0.125% 20-17/09/2024	EUR	11 678 364	0.38
11 282 000	BRITISH TELECOMM PLC 0.875% 18-26/09/2023	EUR	11 505 751	0.37	<i>Norway</i>					
3 400 000	BRITISH TELECOMM PLC 1.000% 17-21/11/2024	EUR	3 499 140	0.11	285 000	DNB BANK 4.250% 12-18/01/2022	EUR	292 398	0.01	
10 000 000	CREDIT AGRICOLE 0.500% 19-24/06/2024	EUR	10 159 029	0.33	21 011 000	DNB BANK ASA 0.050% 19-14/11/2023	EUR	21 166 200	0.68	
2 000 000	FCE BANK PLC 0.869% 17-13/09/2021	EUR	2 001 003	0.06	13 978 000	SPAREBANK 1 SR 0.375% 16-10/02/2022	EUR	14 043 254	0.45	
7 300 000	FCE BANK PLC 1.134% 15-10/02/2022	EUR	7 330 375	0.24	633 000	SR-BOLIGKREDITT 0.125% 16-08/09/2021	EUR	633 708	0.02	
8 350 000	FCE BANK PLC 1.615% 16-11/05/2023	EUR	8 498 950	0.27	5 000 000	STATKRAFT AS 2.500% 12-28/11/2022	EUR	5 193 086	0.17	
25 875 000	FIAT CHRYSLER AU 3.375% 20-07/07/2023	EUR	27 448 621	0.88	<i>Austria</i>					
6 900 000	FIAT CHRYSLER AU 3.750% 16-29/03/2024	EUR	7 586 749	0.24	20 000 000	HAA-BANK INTL AG 2.375% 12-13/12/2022	EUR	20 797 986	0.67	
3 345 000	GLAXOSMITHKLINE 0.125% 20-12/05/2023	EUR	3 371 612	0.11	5 000 000	OMV AG 0.000% 20-16/06/2023	EUR	5 020 175	0.16	
17 000 000	HAMMERSON PLC 1.750% 16-15/03/2023	EUR	17 412 162	0.56	7 600 000	RAIFFEISEN BANK INTERNATIONAL 6.000% 13-16/10/2023	EUR	8 643 616	0.28	
28 039 000	SANTANDER UK GRP 1.125% 16-08/09/2023	EUR	28 778 424	0.93	<i>Finland</i>					
5 765 000	STELLANTIS NV 0.625% 21-30/03/2027	EUR	5 787 439	0.19	10 327 000	FORTUM OYJ 0.875% 19-27/02/2023	EUR	10 499 404	0.34	
16 900 000	TESCO CORP TREAS 1.375% 18-24/10/2023	EUR	17 413 544	0.56	12 682 000	FORTUM OYJ 2.250% 12-06/09/2022	EUR	13 053 047	0.42	
4 400 000	TESCO CORP TREAS 2.500% 14-01/07/2024	EUR	4 726 782	0.15	5 000 000	OP CORPORATE BK 0.375% 19-19/06/2024	EUR	5 061 979	0.16	
1 147 000	VODAFONE GROUP 1.250% 16-25/08/2021	EUR	1 149 716	0.04	1 187 000	OP CORPORATE BK 0.375% 19-26/02/2024	EUR	1 206 866	0.04	
<i>Germany</i>				119 259 239	3.86	4 260 000	POHJOLA BANK PLC 5.750% 12-28/02/2022	EUR	4 422 122	0.14
45 000 000	BUNDESUBL-120 0.000% 20-10/10/2025	EUR	46 277 099	1.50	<i>Portugal</i>					
8 900 000	COMMERZBANK AG 0.500% 16-13/09/2023	EUR	9 007 064	0.29	1 200 000	CAIXA GERAL DEPO 1.250% 19-25/11/2024	EUR	1 237 254	0.04	
3 100 000	COMMERZBANK AG 1.250% 18-23/10/2023	EUR	3 191 457	0.10	5 000 000	PORTUGUESE OTS 4.950% 08-25/10/2023	EUR	5 648 800	0.18	
5 600 000	CONTINENTAL AG 0.000% 19-12/09/2023	EUR	5 605 818	0.18	23 350 000	REFER 4.250% 06-13/12/2021	EUR	23 774 036	0.77	
12 864 000	DAIMLER AG 0.000% 19-08/02/2024	EUR	12 915 491	0.42	<i>Canada</i>					
2 258 000	DAIMLER AG 1.625% 20-22/08/2023	EUR	2 344 368	0.08	1 500 000	BANK NOVA SCOTIA 0.125% 17-13/01/2022	EUR	1 504 839	0.05	
2 000 000	DAIMLER AG 2.250% 14-24/01/2022	EUR	2 029 714	0.07	22 077 000	ROYAL BK CANADA 0.125% 19-23/07/2024	EUR	22 253 872	0.72	
6 000 000	DT LUFTHANSA AG 3.000% 20-29/05/2026	EUR	6 053 557	0.20	1 000 000	ROYAL BK CANADA 0.250% 19-02/05/2024	EUR	1 010 912	0.03	
5 122 000	E.ON SE 0.000% 19-24/10/2022	EUR	5 140 902	0.17	100 000	TORONTO DOMINION BANK 0.250% 15-27/04/2022	EUR	100 594	0.00	
3 825 000	E.ON SE 0.000% 20-18/12/2023	EUR	3 844 014	0.12	1 000 000	TORONTO DOMINION BANK 0.625% 18-20/07/2023	EUR	1 019 547	0.03	
8 931 000	E.ON SE 0.375% 20-20/04/2023	EUR	9 025 544	0.29						

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Sustainable Enhanced Bond 12M

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Australia</i>		<i>19 170 106</i>	<i>0.61</i>					
5 000 000	COMMONWEALTH BANK OF AUSTRALIA 0.500% 17-11/07/2022	EUR	5 049 184	0.16	2 000 000	TOTAL SA 19-31/12/2049 FRN	EUR	2 048 643	0.07
1 000 000	NATIONAL AUSTRALIA BANK 0.350% 17-07/09/2022	EUR	1 009 266	0.03	4 436 000	TOTAL SE 20-31/12/2060 FRN	EUR	4 461 928	0.14
1 000 000	NATIONAL AUSTRALIA BANK 0.625% 18-30/08/2023	EUR	1 020 650	0.03	3 758 000	TOTAL SE 21-31/12/2061 FRN	EUR	3 696 096	0.12
12 000 000	NATIONAL AUSTRALIA BANK 0.875% 15-20/01/2022	EUR	12 091 006	0.39		<i>Italy</i>		<i>110 688 215</i>	<i>3.58</i>
	<i>Belgium</i>		<i>18 552 509</i>	<i>0.60</i>	5 000 000	ASSICURAZIONI GENERALI 12-12/12/2042 FRN	EUR	5 547 954	0.18
10 400 000	BELFIUS BANK SA 0.750% 17-12/09/2022	EUR	10 530 776	0.34	3 950 000	ASSICURAZIONI GENERALI 15-27/10/2047 FRN	EUR	4 864 465	0.16
6 900 000	BELFIUS BANK SA 1.000% 17-26/10/2024	EUR	7 118 100	0.23	500 000	ASSICURAZIONI GENERALI 16-08/06/2048 FRN	EUR	606 389	0.02
900 000	PROXIMUS SADP 0.500% 17-22/03/2022	EUR	903 633	0.03	24 200 000	CASSA DEPO PREST 15-20/03/2022 FRN	EUR	24 236 375	0.78
	<i>Japan</i>		<i>16 865 928</i>	<i>0.54</i>	17 866 000	CREDITO EMILIANO 19-25/10/2025 FRN	EUR	18 388 332	0.59
5 789 000	MITSUB UFJ FIN 0.339% 19-19/07/2024	EUR	5 865 517	0.19	3 670 000	ENEL SPA 21-31/12/2061 FRN	EUR	3 622 906	0.12
9 997 000	MIZUHO FINANCIAL 0.184% 21-13/04/2026	EUR	9 997 746	0.32	2 971 000	ENI SPA 20-31/12/2060 FRN	EUR	3 117 514	0.10
1 000 000	NTT FINANCE 0.010% 21-03/03/2025	EUR	1 002 665	0.03	7 592 000	ENI SPA 21-31/12/2061 FRN	EUR	7 633 156	0.25
	<i>South Korea</i>		<i>7 282 186</i>	<i>0.23</i>	3 684 000	UNICREDIT S.P.A. 16-03/01/2027 FRN	EUR	3 763 881	0.12
7 249 000	KHFC 0.010% 21-29/06/2026	EUR	7 282 186	0.23	14 181 000	UNICREDIT SPA 19-03/07/2025 FRN	EUR	14 654 732	0.47
	<i>Singapore</i>		<i>403 122</i>	<i>0.01</i>	2 000 000	UNICREDIT SPA 19-20/02/2029 FRN	EUR	2 178 093	0.07
400 000	ING GROEP NV 0.750% 17-09/03/2022	EUR	403 122	0.01	3 000 000	UNICREDIT SPA 19-23/09/2029 FRN	EUR	3 019 992	0.10
	<b>Convertible bonds</b>		<b>6 920 140</b>	<b>0.22</b>	5 600 000	UNICREDIT SPA 19-25/06/2025 FRN	EUR	5 762 955	0.19
	<i>France</i>		<i>6 920 140</i>	<i>0.22</i>	1 000 000	UNICREDIT SPA 20-15/01/2032 FRN	EUR	1 021 556	0.03
20 000	UNIBAIL-RODAMCO 0.000% 15-01/01/2022 CV	EUR	6 920 140	0.22	100 000	UNICREDIT SPA 20-16/06/2026 FRN	EUR	103 377	0.00
	<b>Floating rate bonds</b>		<b>570 376 839</b>	<b>18.39</b>	7 451 000	UNICREDIT SPA 20-22/07/2027 FRN	EUR	7 920 115	0.26
	<i>France</i>		<i>173 881 193</i>	<i>5.63</i>	4 239 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	4 246 423	0.14
15 000 000	AXA SA 13-04/07/2043 FRN	EUR	16 495 121	0.53		<i>Spain</i>		<i>70 385 204</i>	<i>2.26</i>
500 000	BNP PARIBAS 14-14/10/2027 FRN	EUR	516 284	0.02	5 000 000	BANCO SANTANDER 17-21/03/2022 FRN	EUR	5 032 657	0.16
2 000 000	BNP PARIBAS 19-15/07/2025 FRN	EUR	2 025 698	0.07	5 000 000	BANCO SANTANDER 17-21/11/2024 FRN	EUR	5 048 911	0.16
5 800 000	BPCE 14-08/07/2026 FRN	EUR	5 802 108	0.19	14 600 000	BANKINTER SA 17-06/04/2027 FRN	EUR	14 864 926	0.48
9 200 000	BPCE 15-30/11/2027 FRN	EUR	9 546 366	0.31	4 600 000	BANKINTER SA 21-23/12/2032 FRN	EUR	4 607 837	0.15
500 000	BPCE 17-09/03/2022 FRN	EUR	503 316	0.02	8 300 000	CAIXABANK 17-14/07/2028 FRN	EUR	8 665 045	0.28
3 400 000	CARREFOUR BANQUE 19-12/09/2023 FRN	EUR	3 420 239	0.11	5 500 000	CAIXABANK 17-15/02/2027 FRN	EUR	5 616 451	0.18
4 600 000	CNP ASSURANCES 15-10/06/2047 FRN	EUR	5 513 195	0.18	4 400 000	CAIXABANK 20-18/11/2026 FRN	EUR	4 401 996	0.14
8 000 000	CREDIT AGRICOLE ASSURANCES 18-29/01/2048 FRN	EUR	8 552 544	0.28	4 400 000	CAIXABANK 21-26/05/2028 FRN	EUR	4 423 584	0.14
6 000 000	CREDIT MUTUEL ARKEA 17-25/10/2029 FRN	EUR	6 261 292	0.20	15 300 000	MAPFRE 17-31/03/2047 FRN	EUR	17 723 797	0.57
1 000 000	DANONE 17-31/12/2049 FRN	EUR	1 023 608	0.03		<i>The Netherlands</i>		<i>59 416 472</i>	<i>1.90</i>
5 800 000	ELEC DE FRANCE 20-31/12/2060 FRN	EUR	6 054 723	0.20	1 000 000	ALLIANZ FINANCE 11-08/07/2041 FRN	EUR	1 001 065	0.03
1 000 000	LA BANQUE POSTAL 20-17/06/2026 FRN	EUR	1 011 786	0.03	6 100 000	ASR NEDERLAND NV 15-29/09/2045 FRN	EUR	7 196 923	0.23
1 000 000	LA BANQUE POSTAL 21-02/08/2032 FRN	EUR	982 060	0.03	1 700 000	IBERDROLA INTL 17-31/12/2049 FRN	EUR	1 742 903	0.06
23 000 000	LA BANQUE POSTALE 15-19/11/2027 FRN	EUR	23 861 069	0.77	3 800 000	IBERDROLA INTL 19-31/12/2049 FRN	EUR	4 129 529	0.13
20 700 000	LA POSTE 18-31/12/2049 FRN	EUR	21 879 012	0.71	4 200 000	IBERDROLA INTL 20-31/12/2060 FRN	EUR	4 326 900	0.14
7 068 000	ORANGE 14-29/12/2049 FRN	EUR	7 924 298	0.26	2 300 000	IBERDROLA INTL 21-31/12/2061 FRN	EUR	2 319 948	0.07
800 000	ORANGE 19-31/12/2049 FRN	EUR	839 666	0.03	1 000 000	ING GROEP NV 17-26/09/2029 FRN	EUR	1 036 648	0.03
3 900 000	RCI BANQUE 18-12/03/2025 FRN	EUR	3 899 803	0.13	100 000	ING GROEP NV 21-09/06/2032 FRN	EUR	99 949	0.00
5 000 000	RCI BANQUE 19-18/02/2030 FRN	EUR	5 027 861	0.16	6 100 000	NATURGY ENERGY GROUP F 15-29/12/2049 FRN	EUR	6 468 639	0.21
400 000	SOCIETE GENERALE 14-16/09/2026 FRN	EUR	402 032	0.01	3 158 000	REPSOL INTL FIN 21-31/12/2061 FRN	EUR	3 173 659	0.10
10 000 000	SOCIETE GENERALE 19-06/09/2021 FRN	EUR	10 010 999	0.32	200 000	TELEFONICA EUROP 17-31/12/2049 FRN	EUR	204 293	0.01
5 000 000	SOCIETE GENERALE 20-24/11/2030 FRN	EUR	4 990 917	0.16	9 300 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	9 606 698	0.31
9 100 000	SOCIETE GENERALE 21-30/06/2031 FRN	EUR	9 091 073	0.29	3 700 000	TELEFONICA EUROP 19-31/12/2049 FRN	EUR	4 013 359	0.13
5 000 000	SOLVAY FIN 15-29/06/2049 FRN	EUR	5 628 719	0.18	13 600 000	TENNET HLD BV 20-22/10/2168 FRN	EUR	14 095 959	0.45
2 000 000	TOTAL SA 16-29/12/2049 FRN	EUR	2 078 055	0.07		<i>United States of America</i>		<i>38 729 045</i>	<i>1.24</i>
300 000	TOTAL SA 16-29/12/2049 FRN	EUR	332 682	0.01	17 600 000	AT&T INC 18-05/09/2023 FRN	EUR	18 023 130	0.58

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS SICAV Sustainable Enhanced Bond 12M

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>United Kingdom</i>			<i>33 084 498</i>	<i>1.07</i>
4 800 000	CREDIT AGRICOLE 17-20/04/2022 FRN	EUR	4 828 041	0.16
8 000 000	LLOYDS BANKING GROUP PLC 18-15/01/2024 FRN	EUR	8 092 630	0.26
927 000	SANTANDER UK GRP 18-27/03/2024 FRN	EUR	935 987	0.03
16 200 000	SANTANDER UK GRP 20-28/02/2025 FRN	EUR	16 343 435	0.53
2 866 000	VIRGIN MONEY 21-27/05/2024 FRN	EUR	2 884 405	0.09
<i>Australia</i>			<i>25 913 698</i>	<i>0.84</i>
10 000 000	AUST & NZ BANK 19-21/11/2029 FRN	EUR	10 212 722	0.33
5 000 000	COM BK AUSTRALIA 17-03/10/2029 FRN	EUR	5 233 025	0.17
10 489 000	WESTPAC BANKING 21-13/05/2031 FRN	EUR	10 467 951	0.34
<i>Ireland</i>			<i>15 474 721</i>	<i>0.49</i>
7 222 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	7 236 669	0.23
5 300 000	BANK OF IRELAND 19-08/07/2024 FRN	EUR	5 379 130	0.17
2 876 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	2 858 922	0.09
<i>Belgium</i>			<i>11 691 147</i>	<i>0.37</i>
7 500 000	KBC GROEP NV 15-11/03/2027 FRN	EUR	7 592 267	0.24
4 100 000	KBC GROEP NV 19-03/12/2029 FRN	EUR	4 098 880	0.13
<i>Sweden</i>			<i>9 316 182</i>	<i>0.30</i>
9 300 000	NORDEA BANK AB 16-07/09/2026 FRN	EUR	9 316 182	0.30
<i>Denmark</i>			<i>8 949 909</i>	<i>0.29</i>
8 567 000	ORSTED A/S 17-24/11/3017 FRN	EUR	8 949 909	0.29
<i>Portugal</i>			<i>8 617 370</i>	<i>0.28</i>
7 000 000	EDP SA 19-30/04/2079 FRN	EUR	7 614 627	0.25
1 000 000	EDP SA 21-02/08/2081 FRN	EUR	1 002 743	0.03
<i>Finland</i>			<i>2 766 083</i>	<i>0.09</i>
1 700 000	NORDEA BANK 19-27/06/2029 FRN	EUR	1 731 482	0.06
1 000 000	OP CORPORATE BK 20-09/06/2030 FRN	EUR	1 034 601	0.03
<i>Austria</i>			<i>1 463 102</i>	<i>0.05</i>
1 400 000	OMV AG 20-31/12/2060 FRN	EUR	1 463 102	0.05
Money Market Instruments			56 110 219	1.82
<i>Spain</i>			<i>50 110 999</i>	<i>1.63</i>
50 000 000	LETRAS 0.000% 20-12/11/2021	EUR	50 110 999	1.63
<i>France</i>			<i>5 999 220</i>	<i>0.19</i>
6 000 000	NEXANS SA 0.000% 10/09/2021 NEUCP	EUR	5 999 220	0.19
Shares/Units in investment funds			260 931 152	8.43
<i>France</i>			<i>260 931 152</i>	<i>8.43</i>
107 298.67	BNP PARIBAS MOIS - ISR - X CAP	EUR	117 642 413	3.80
6 280.97	BNP PARIBAS MOIS ISR - I - CAP	EUR	143 288 739	4.63
<b>Total securities portfolio</b>			<b>3 030 587 614</b>	<b>97.70</b>



# BNP PARIBAS FUNDS SICAV Sustainable Euro Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Bonds</b>			<b>755 610 813</b>	<b>81.50</b>					
<i>France</i>									
600 000	ATOS SE 0.750% 18-07/05/2022	EUR	604 171	0.07	1 900 000	LA BANQUE POSTALE 1.000% 17-16/10/2024	EUR	1 962 326	0.21
4 700 000	AUCHAN SA 3.250% 20-23/07/2027	EUR	5 447 191	0.59	2 300 000	LA POSTE 2.750% 12-26/11/2024	EUR	2 532 255	0.27
1 100 000	BANQ FED CRD MUT 0.100% 20-08/10/2027	EUR	1 093 970	0.12	1 171 000	LA POSTE 4.375% 03-26/06/2023	EUR	1 281 612	0.14
1 400 000	BNP PARIBAS 0.500% 16-01/06/2022	EUR	1 412 489	0.15	2 300 000	LA POSTE SA 0.000% 21-18/07/2029	EUR	2 237 530	0.24
2 100 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	2 150 032	0.23	1 800 000	LA POSTE SA 0.375% 19-17/09/2027	EUR	1 825 371	0.20
1 950 000	BNP PARIBAS 1.000% 18-17/04/2024	EUR	2 010 046	0.22	500 000	LA POSTE SA 1.375% 20-21/04/2032	EUR	540 089	0.06
1 000 000	BNP PARIBAS 1.125% 19-28/08/2024	EUR	1 036 432	0.11	1 100 000	ORANGE 0.000% 19-04/09/2026	EUR	1 097 553	0.12
1 000 000	BPCE 0.125% 19-04/12/2024	EUR	1 009 368	0.11	400 000	ORANGE SA 3.375% 10-16/09/2022	EUR	418 196	0.05
3 300 000	BPCE 1.000% 19-01/04/2025	EUR	3 410 200	0.37	200 000	PUBLICIS GROUPE 1.125% 14-16/12/2021	EUR	200 601	0.02
1 000 000	BPCE SFH 0.010% 20-23/03/2028	EUR	1 006 984	0.11	31 000	RESEAU FERRE FRANCE 5.000% 03-10/10/2033	EUR	47 594	0.01
3 700 000	BPCE SFH 0.125% 21-03/12/2030	EUR	3 713 801	0.40	500 000	RTE RESEAU DE TR 1.625% 15-27/11/2025	EUR	534 676	0.06
2 200 000	BPCE SFH 0.625% 19-22/09/2027	EUR	2 307 023	0.25	900 000	SANOFI 1.000% 20-01/04/2025	EUR	939 225	0.10
1 800 000	BPCE SFH 0.750% 18-27/11/2026	EUR	1 894 678	0.20	1 000 000	SCHNEIDER ELECTRIC 2.500% 13-06/09/2021	EUR	1 005 304	0.11
500 000	CAISSE DES DEPOT 0.200% 17-01/03/2022	EUR	502 084	0.05	1 300 000	SFIL SA 0.000% 20-23/11/2028	EUR	1 300 865	0.14
6 800 000	CAISSE FR DE FIN 0.010% 20-22/02/2028	EUR	6 854 403	0.74	2 000 000	SFIL SA 0.750% 18-06/02/2026	EUR	2 090 059	0.23
5 500 000	CAISSE FR DE FIN 0.010% 21-27/04/2029	EUR	5 525 930	0.60	500 000	SNCF RESEAU 1.000% 16-09/11/2031	EUR	531 733	0.06
3 000 000	CAISSE FR DE FIN 0.500% 19-19/02/2027	EUR	3 118 513	0.34	500 000	SNCF RESEAU 1.875% 17-30/03/2034	EUR	581 524	0.06
2 500 000	CAISSE FR DE FIN 1.450% 19-16/01/2034	EUR	2 864 861	0.31	800 000	SNCF RESEAU 2.250% 17-20/12/2047	EUR	1 001 043	0.11
500 000	CAPGEMINI SE 1.625% 20-15/04/2026	EUR	535 914	0.06	700 000	SOCIETE GENERALE 0.250% 18-11/09/2023	EUR	710 347	0.08
1 000 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	1 001 390	0.11	1 200 000	SOCIETE GENERALE 1.250% 19-15/02/2024	EUR	1 240 742	0.13
386 000	CARREFOUR SA 0.750% 16-26/04/2024	EUR	394 680	0.04	1 700 000	SOCIETE NATIONAL 0.875% 20-28/02/2051	EUR	1 493 956	0.16
2 000 000	CARREFOUR SA 0.875% 18-12/06/2023	EUR	2 036 044	0.22	2 800 000	SOCIETE PARIS 0.000% 20-25/11/2030	EUR	2 736 719	0.30
1 700 000	CARREFOUR SA 2.625% 20-15/12/2027	EUR	1 950 781	0.21	740 000	SODEXO 2.500% 14-24/06/2026	EUR	830 990	0.09
500 000	CIE DE ST GOBAIN 1.000% 17-17/03/2025	EUR	520 690	0.06	6 200 000	UNEDIC 0.100% 20-25/11/2026	EUR	6 310 999	0.68
700 000	CIE DE ST GOBAIN 1.750% 20-03/04/2023	EUR	722 631	0.08	800 000	VALEO SA 1.625% 16-18/03/2026	EUR	828 361	0.09
1 000 000	CRED AGRICOLE SA 2.700% 15-15/07/2025	EUR	1 078 017	0.12	1 200 000	VALEO SA 3.250% 14-22/01/2024	EUR	1 290 988	0.14
5 200 000	DEXIA CRED LOCAL 0.000% 21-21/01/2028	EUR	5 208 482	0.56	<i>Italy</i>				
6 700 000	DEXIA CRED LOCAL 0.010% 20-22/01/2027	EUR	6 744 302	0.73	2 463 000	A2A SPA 0.625% 20-28/10/2032	EUR	2 399 146	0.26
3 500 000	DEXIA CRED LOCAL 1.250% 14-26/11/2024	EUR	3 686 343	0.40	733 000	ACEA SPA 0.000% 21-28/09/2025	EUR	732 419	0.08
4 000 000	DEXIA CREDIT LOCAL 0.250% 18-01/06/2023	EUR	4 054 584	0.44	782 000	ACEA SPA 0.250% 21-28/07/2030	EUR	761 800	0.08
1 000 000	ELEC DE FRANCE 1.000% 16-13/10/2026	EUR	1 045 653	0.11	1 950 000	ACEA SPA 2.625% 14-15/07/2024	EUR	2 095 945	0.23
1 700 000	ELEC DE FRANCE 4.625% 09-11/09/2024	EUR	1 956 570	0.21	2 241 000	ASSICURAZIONI 1.713% 21-30/06/2032	EUR	2 240 441	0.24
2 000 000	ESSILORLUXOTTICA 0.250% 20-05/01/2024	EUR	2 025 944	0.22	1 325 000	ASSICURAZIONI 2.124% 19-01/10/2030	EUR	1 402 824	0.15
10 900 000	FRANCE O.A.T. 0.000% 21-25/02/2027	EUR	11 092 984	1.20	2 947 000	ASSICURAZIONI 3.875% 19-29/01/2029	EUR	3 470 265	0.37
3 800 000	FRANCE O.A.T. 0.000% 21-25/11/2031	EUR	3 748 244	0.40	800 000	CASSA DEPOSITI E 0.750% 21-30/06/2029	EUR	803 177	0.09
5 081 226	FRANCE O.A.T. 0.500% 21-25/05/2072	EUR	3 916 355	0.42	6 000 000	CASSA DEPOSITI E 1.000% 20-11/02/2030	EUR	6 098 423	0.66
3 240 835	FRANCE O.A.T. 0.500% 21-25/06/2044	EUR	3 092 590	0.33	12 000 000	CASSA DEPOSITI E 1.000% 20-21/09/2028	EUR	12 343 360	1.33
3 000 000	FRANCE O.A.T. 0.750% 17-25/05/2028	EUR	3 202 260	0.35	2 700 000	CASSA DEPOSITI E 1.500% 20-20/04/2023	EUR	2 784 118	0.30
4 700 000	FRANCE O.A.T. 0.750% 20-25/05/2052	EUR	4 487 607	0.48	6 500 000	CASSA DEPOSITI E 2.000% 20-20/04/2027	EUR	7 090 671	0.76
8 716 992	FRANCE O.A.T. 1.500% 19-25/05/2050	EUR	10 120 951	1.09	3 619 000	ENI SPA 0.375% 21-14/06/2028	EUR	3 628 082	0.39
10 500 000	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	12 737 549	1.37	4 693 000	FERROVIE DEL 0.875% 17-07/12/2023	EUR	4 810 312	0.52
867 541	FRANCE O.A.T. 2.000% 17-25/05/2048	EUR	1 116 282	0.12	4 418 000	FERROVIE DEL 1.500% 17-27/06/2025	EUR	4 669 750	0.50
1 934 787	FRANCE O.A.T./L 1.850% 11-25/07/2027	EUR	2 373 139	0.26	3 400 000	HERA SPA 0.875% 16-14/10/2026	EUR	3 512 441	0.38
1 100 000	HOLDING DINFRA 0.625% 21-14/09/2028	EUR	1 089 691	0.12	6 215 000	HERA SPA 0.875% 19-05/07/2027	EUR	6 456 305	0.70
1 700 000	ICADE 0.625% 21-18/01/2031	EUR	1 656 170	0.18	2 774 000	INTESA SANPAOLO 0.625% 21-24/02/2026	EUR	2 768 958	0.30
2 500 000	JCDECAUX SA 2.625% 20-24/04/2028	EUR	2 781 519	0.30	3 118 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	3 132 873	0.34
1 400 000	LA BANQUE POSTAL 0.250% 19-12/07/2026	EUR	1 413 783	0.15	204 000	INTESA SANPAOLO 1.125% 15-04/03/2022	EUR	205 950	0.02
5 000 000	LA BANQUE POSTAL 0.750% 21-23/06/2031	EUR	4 974 255	0.54	100 000	INTESA SANPAOLO 1.375% 17-18/01/2024	EUR	103 666	0.01
					5 760 000	INTESA SANPAOLO 1.750% 18-20/03/2028	EUR	6 149 140	0.66
					3 700 000	INTESA SANPAOLO 1.750% 19-04/07/2029	EUR	3 960 499	0.43
					2 400 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	2 575 925	0.28
					9 398 000	ITALGAS SPA 0.000% 21-16/02/2028	EUR	9 140 135	0.99
					2 866 000	ITALGAS SPA 0.250% 20-24/06/2025	EUR	2 881 312	0.31

# BNP PARIBAS FUNDS SICAV Sustainable Euro Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
3 291 000	POSTE ITALIANE 0.500% 20-10/12/2028	EUR	3 260 983	0.35	5 100 000	SPANISH GOVT 4.650% 10-30/07/2025	EUR	6 150 753	0.66
4 088 000	SNAM 0.625% 21-30/06/2031	EUR	4 046 816	0.44	50 000	SPANISH GOVT 5.150% 13-31/10/2044	EUR	90 388	0.01
1 900 000	TELECOM ITALIA 2.875% 18-28/01/2026	EUR	2 015 317	0.22	3 000 000	TELEFONICA EMIS 1.201% 20-21/08/2027	EUR	3 169 676	0.34
1 200 000	TELECOM ITALIA 3.625% 16-19/01/2024	EUR	1 286 974	0.14		<i>The Netherlands</i>		<i>49 674 893</i>	<i>5.36</i>
453 000	TERNA S.P.A. 0.875% 15-02/02/2022	EUR	456 299	0.05	1 600 000	ABN AMRO BANK NV 1.250% 20-28/05/2025	EUR	1 670 967	0.18
8 959 000	TERNA SPA 0.375% 21-23/06/2029	EUR	8 948 375	0.97	200 000	ABN AMRO BANK NV 2.875% 16-18/01/2028	EUR	208 444	0.02
1 327 000	TERNA SPA 0.750% 20-24/07/2032	EUR	1 327 846	0.14	515 000	BANK NEDERLANDSE GEMEENTEN 0.050% 16-13/07/2024	EUR	522 251	0.06
3 300 000	TERNA SPA 1.000% 19-10/04/2026	EUR	3 444 516	0.37	1 700 000	BANK NEDERLANDSE GEMEENTEN 0.050% 18-11/07/2023	EUR	1 718 839	0.19
492 000	TIM S.p.A. 4.000% 19-11/04/2024	EUR	530 737	0.06	930 000	BMW FINANCE NV 0.125% 19-13/07/2022	EUR	934 935	0.10
748 000	UNICREDIT S.P.A. 6.950% 12-31/10/2022	EUR	814 752	0.09	341 000	BMW FINANCE NV 0.500% 18-22/11/2022	EUR	345 209	0.04
	<i>Germany</i>		<i>99 357 082</i>	<i>10.67</i>	1 127 000	CONTI-GUMMI FIN 1.125% 20-25/09/2024	EUR	1 163 742	0.13
13 000 000	BUNDESUBL-120 0.000% 20-10/10/2025	EUR	13 368 939	1.43	378 000	COOPERATIEVE RAB 0.125% 16-11/10/2021	EUR	378 660	0.04
3 554 000	DAIMLER AG 0.000% 19-08/02/2024	EUR	3 568 226	0.38	1 976 000	DAIMLER INTL FIN 0.625% 19-27/02/2023	EUR	2 005 622	0.22
1 095 000	DAIMLER AG 0.750% 20-10/09/2030	EUR	1 125 910	0.12	2 129 000	EDP FINANCE BV 0.375% 19-16/09/2026	EUR	2 149 113	0.23
16 523 122	DEUTSCHLAND I/L 0.100% 15-15/04/2026	EUR	18 080 095	1.94	950 000	EDP FINANCE BV 1.875% 18-13/10/2025	EUR	1 024 531	0.11
3 800 000	DEUTSCHLAND REP 0.000% 19-15/08/2029	EUR	3 912 252	0.42	4 718 000	ENEL FIN INTL NV 1.500% 19-21/07/2025	EUR	5 000 208	0.54
3 200 000	DEUTSCHLAND REP 0.000% 19-15/08/2050	EUR	2 941 728	0.32	900 000	ING GROEP NV 1.000% 18-20/09/2023	EUR	924 563	0.10
19 929 696	DEUTSCHLAND REP 0.000% 20-15/08/2030	EUR	20 579 204	2.21	2 399 000	LEASEPLAN CORP 0.125% 19-13/09/2023	EUR	2 412 380	0.26
10 700 000	DEUTSCHLAND REP 0.000% 21-15/05/2036	EUR	10 612 153	1.14	867 000	LEASEPLAN CORP 1.000% 19-25/02/2022	EUR	874 544	0.09
1 000 000	DEUTSCHLAND REP 0.250% 19-15/02/2029	EUR	1 050 820	0.11	719 000	LEASEPLAN CORP 1.375% 19-07/03/2024	EUR	746 893	0.08
766 000	E.ON SE 0.000% 19-24/10/2022	EUR	768 827	0.08	1 700 000	LEASEPLAN CORP 3.500% 20-09/04/2025	EUR	1 914 260	0.21
2 045 000	E.ON SE 0.375% 20-20/04/2023	EUR	2 066 648	0.22	1 300 000	NATURGY FINANCE 1.250% 20-15/01/2026	EUR	1 368 647	0.15
2 500 000	KFW 0.000% 21-15/06/2029	EUR	2 524 902	0.27	3 800 000	NETHERLANDS GOVT 0.000% 21-15/07/2031	EUR	3 833 896	0.41
6 500 000	KFW 0.375% 16-09/03/2026	EUR	6 741 346	0.73	7 100 000	NETHERLANDS GOVT 0.500% 19-15/01/2040	EUR	7 486 666	0.81
2 000 000	KFW 0.750% 18-28/06/2028	EUR	2 134 793	0.23	1 500 000	NN BANK NV 0.010% 20-08/07/2030	EUR	1 494 470	0.16
87 000	LANXESS 0.250% 16-07/10/2021	EUR	86 993	0.01	375 000	PHILIPS NV 0.500% 19-22/05/2026	EUR	383 878	0.04
1 593 000	NORDRHEIN-WEST 0.000% 17-05/12/2022	EUR	1 604 908	0.17	500 000	RABOBANK 4.000% 12-11/01/2022	EUR	511 887	0.06
8 200 000	NORDRHEIN-WEST 0.000% 20-12/10/2035	EUR	7 762 323	0.84	1 700 000	REPSOL INTL FIN 0.125% 20-05/10/2024	EUR	1 710 137	0.18
400 000	SCHAEFFLER AG 2.750% 20-12/10/2025	EUR	427 015	0.05	2 200 000	SIEMENS FINAN 0.125% 20-05/06/2022	EUR	2 210 578	0.24
	<i>Spain</i>		<i>75 570 200</i>	<i>8.15</i>	519 000	TENNET HLD BV 0.500% 20-30/11/2040	EUR	470 356	0.05
1 100 000	ACS SERVICIOS CO 1.875% 18-20/04/2026	EUR	1 162 186	0.13	1 900 000	TENNET HLD BV 0.750% 17-26/06/2025	EUR	1 962 307	0.21
1 600 000	BANCO SANTANDER 0.250% 19-19/06/2024	EUR	1 616 373	0.17	947 000	TOYOTA MOTOR FIN 0.625% 18-26/09/2023	EUR	965 386	0.10
1 100 000	BANCO SANTANDER 1.375% 20-05/01/2026	EUR	1 152 774	0.12	3 300 000	VOLKSBANK NV 0.250% 21-22/06/2026	EUR	3 281 524	0.35
1 000 000	BANKINTER SA 0.875% 15-03/08/2022	EUR	1 013 884	0.11		<i>Belgium</i>		<i>38 457 467</i>	<i>4.15</i>
800 000	BANKINTER SA 0.875% 19-05/03/2024	EUR	820 129	0.09	1 300 000	BELFIUS BANK SA 0.750% 17-12/09/2022	EUR	1 316 347	0.14
700 000	BANKINTER SA 0.875% 19-08/07/2026	EUR	715 970	0.08	18 300 000	BELGIAN 0.000% 21-22/10/2031	EUR	18 100 621	1.94
600 000	CAJA RURAL NAV 0.625% 16-01/12/2023	EUR	611 974	0.07	1 600 000	BELGIAN 0.400% 20-22/06/2040	EUR	1 539 440	0.17
2 535 000	COMUNIDAD MADRID 0.419% 20-30/04/2030	EUR	2 542 238	0.27	1 700 000	BELGIUM GOVERNMENT 0338 2.250% 17-22/06/2057	EUR	2 369 256	0.26
507 000	COMUNIDAD MADRID 0.827% 20-30/07/2027	EUR	529 235	0.06	406 224	BELGIUM GOVERNMENT 1.000% 15-22/06/2031	EUR	445 616	0.05
600 000	FERROVIAL EMISIO 0.540% 20-12/11/2028	EUR	603 123	0.07	2 900 000	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	3 423 914	0.37
500 000	SANTANDER INTL 1.375% 15-14/12/2022	EUR	512 121	0.06	1 600 000	BELGIUM GOVERNMENT 1.700% 19-22/06/2050	EUR	1 932 784	0.21
13 700 000	SPANISH GOVT 0.000% 21-31/01/2028	EUR	13 672 051	1.46	2 400 000	BELGIUM GOVERNMENT 1.900% 15-22/06/2038	EUR	2 949 504	0.32
10 884 000	SPANISH GOVT 0.100% 21-30/04/2031	EUR	10 548 392	1.14	2 500 000	BELGIUM OLO 44 5.000% 04-28/03/2035	EUR	4 096 825	0.44
2 000 000	SPANISH GOVT 0.350% 18-30/07/2023	EUR	2 035 140	0.22	1 149 862	EUROPEAN UNION 0.000% 21-06/07/2026	EUR	1 169 556	0.13
200 000	SPANISH GOVT 0.450% 17-31/10/2022	EUR	202 714	0.02	1 100 000	SOLVAY SA 0.500% 19-06/09/2029	EUR	1 113 604	0.12
9 361 000	SPANISH GOVT 0.850% 21-30/07/2037	EUR	9 221 989	0.99					
1 200 000	SPANISH GOVT 1.000% 20-31/10/2050	EUR	1 084 488	0.12					
9 100 000	SPANISH GOVT 1.200% 20-31/10/2040	EUR	9 241 505	1.00					
3 400 000	SPANISH GOVT 1.450% 19-30/04/2029	EUR	3 742 482	0.40					
474 000	SPANISH GOVT 1.850% 19-30/07/2035	EUR	541 735	0.06					
4 000 000	SPANISH GOVT 1.950% 15-30/07/2030	EUR	4 588 880	0.50					

# BNP PARIBAS FUNDS SICAV Sustainable Euro Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Portugal</i>		<i>37 558 902</i>	<i>4.04</i>		<i>Slovakia</i>		<i>10 219 067</i>	<i>1.11</i>
1 300 000	BANCO SANTANDER TOTTA 0.875% 17-25/04/2024	EUR	1 344 144	0.14	4 287 800	SLOVAKIA GOVT 0.375% 21-21/04/2036	EUR	4 239 649	0.46
600 000	BANCO SANTANDER TOTTA 1.250% 17-26/09/2027	EUR	652 330	0.07	5 456 000	SLOVAKIA GOVT 1.375% 15-21/01/2027	EUR	5 979 418	0.65
3 900 000	PORTUGUESE OTS 0.300% 21-17/10/2031	EUR	3 864 042	0.42		<i>United Kingdom</i>		<i>9 752 002</i>	<i>1.06</i>
8 100 000	PORTUGUESE OTS 0.475% 20-18/10/2030	EUR	8 256 654	0.89	700 000	ANZ NEW ZEALAND INTL/LDN 0.400% 17-01/03/2022	EUR	703 850	0.08
5 800 000	PORTUGUESE OTS 0.700% 20-15/10/2027	EUR	6 101 542	0.66	2 152 000	DS SMITH PLC 0.875% 19-12/09/2026	EUR	2 197 419	0.24
5 883 014	PORTUGUESE OTS 1.000% 21-12/04/2052	EUR	5 300 713	0.57	3 804 000	FIAT CHRYSLER AU 3.375% 20-07/07/2023	EUR	4 035 345	0.44
2 100 000	PORTUGUESE OTS 2.250% 18-18/04/2034	EUR	2 534 385	0.27	1 105 000	GLAXOSMITHKLINE 0.125% 20-12/05/2023	EUR	1 113 791	0.12
6 700 000	PORTUGUESE OTS 2.875% 16-21/07/2026	EUR	7 791 497	0.84	1 695 000	STELLANTIS NV 0.625% 21-30/03/2027	EUR	1 701 597	0.18
1 300 000	PORTUGUESE OTS 3.875% 14-15/02/2030	EUR	1 713 595	0.18		<i>Finland</i>		<i>7 923 843</i>	<i>0.85</i>
	<i>Austria</i>		<i>35 688 686</i>	<i>3.83</i>	6 300 000	FINNISH GOVT 0.000% 20-15/09/2030	EUR	6 337 800	0.68
19 500 000	REP OF AUSTRIA 0.000% 21-20/02/2031	EUR	19 490 867	2.09	1 560 000	FORTUM OYJ 0.875% 19-27/02/2023	EUR	1 586 043	0.17
13 000 000	REPUBLIC OF AUSTRIA 0.750% 18-20/02/2028	EUR	13 893 255	1.49		<i>Japan</i>		<i>4 200 356</i>	<i>0.45</i>
1 700 000	REPUBLIC OF AUSTRIA 0.750% 20-20/03/2051	EUR	1 751 956	0.19	1 449 000	MITSUB UFJ FIN 0.339% 19-19/07/2024	EUR	1 468 152	0.16
143 000	REPUBLIC OF AUSTRIA 0.850% 20-30/06/2120	EUR	130 113	0.01	2 732 000	MIZUHO FINANCIAL 0.184% 21-13/04/2026	EUR	2 732 204	0.29
257 000	REPUBLIC OF AUSTRIA 2.100% 17-20/09/2117	EUR	422 495	0.05		<i>Slovenia</i>		<i>3 734 633</i>	<i>0.40</i>
	<i>Luxembourg</i>		<i>32 068 017</i>	<i>3.47</i>	3 740 000	REP OF SLOVENIA 0.125% 21-01/07/2031	EUR	3 734 633	0.40
2 680 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	2 676 810	0.29		<i>South Korea</i>		<i>3 641 595</i>	<i>0.39</i>
618 000	DH EUROPE 0.450% 19-18/03/2028	EUR	622 317	0.07	3 625 000	KHFC 0.010% 21-29/06/2026	EUR	3 641 595	0.39
754 000	EFSS 0.200% 15-28/04/2025	EUR	771 875	0.08		<i>Switzerland</i>		<i>2 920 265</i>	<i>0.32</i>
5 000 000	EFSS 0.400% 19-26/01/2026	EUR	5 172 967	0.56	2 900 000	ZUERCHER KBK 0.000% 21-15/05/2026	EUR	2 920 265	0.32
1 300 000	EFSS 0.625% 18-16/10/2026	EUR	1 364 126	0.15		<i>Sweden</i>		<i>1 515 252</i>	<i>0.16</i>
1 160 000	EIB 1.750% 14-15/09/2045	EUR	1 463 139	0.16	1 509 000	VOLVO TREAS AB 0.000% 20-11/02/2023	EUR	1 515 252	0.16
1 500 000	EIB 4.500% 09-15/10/2025	EUR	1 821 557	0.20		<i>Norway</i>		<i>628 413</i>	<i>0.07</i>
2 500 000	ESM 1.200% 18-23/05/2033	EUR	2 801 087	0.30	617 000	DNB BOLIGKREDITT 0.375% 18-14/11/2023	EUR	628 413	0.07
2 197 000	EUROPEAN INVT BK 1.500% 17-15/11/2047	EUR	2 686 093	0.29		<b>Floating rate bonds</b>		<b>98 733 757</b>	<b>10.67</b>
3 633 000	LOGICOR FIN 0.875% 21-14/01/2031	EUR	3 509 126	0.38		<i>France</i>		<i>31 390 009</i>	<i>3.39</i>
2 973 000	LUXEMBOURG GOVT 0.000% 19-13/11/2026	EUR	3 031 548	0.33	1 800 000	AXA SA 13-04/07/2043 FRN	EUR	1 979 414	0.21
2 719 000	LUXEMBOURG GOVT 0.000% 20-28/04/2025	EUR	2 769 472	0.30	1 123 000	AXA SA 18-28/05/2049 FRN	EUR	1 284 785	0.14
3 400 000	REPSOL EUROPE 0.375% 21-06/07/2029	EUR	3 377 900	0.36	2 500 000	CNP ASSURANCES 19-27/07/2050 FRN	EUR	2 595 161	0.28
	<i>United States of America</i>		<i>15 030 972</i>	<i>1.61</i>	700 000	DANONE 17-31/12/2049 FRN	EUR	716 525	0.08
360 000	AIR PROD & CHEM 0.500% 20-05/05/2028	EUR	366 644	0.04	3 000 000	ELEC DE FRANCE 20-31/12/2060 FRN	EUR	3 131 753	0.34
800 000	AT&T INC 3.150% 17-04/09/2036	EUR	970 440	0.10	1 200 000	LA BANQUE POSTAL 20-17/06/2026 FRN	EUR	1 214 143	0.13
1 403 000	BOOKING HLDS INC 0.100% 21-08/03/2025	EUR	1 406 526	0.15	900 000	LA BANQUE POSTAL 21-02/08/2032 FRN	EUR	883 854	0.10
3 411 000	COCA-COLA CO/THE 0.125% 20-15/03/2029	EUR	3 366 869	0.36	5 000 000	LA BANQUE POSTALE 15-19/11/2027 FRN	EUR	5 187 189	0.56
1 405 000	DANAHER CORP 1.700% 20-30/03/2024	EUR	1 472 746	0.16	5 000 000	LA POSTE 18-31/12/2049 FRN	EUR	5 284 786	0.57
458 000	FORD MOTOR CRED 3.021% 19-06/03/2024	EUR	480 025	0.05	2 000 000	ORANGE 14-29/12/2049 FRN	EUR	2 242 303	0.24
1 943 000	KELLOGG CO 0.500% 21-20/05/2029	EUR	1 941 851	0.21	300 000	ORANGE 19-31/12/2049 FRN	EUR	314 875	0.03
3 800 000	MCDONALDS CORP 1.000% 16-15/11/2023	EUR	3 906 516	0.42	3 300 000	SOCIETE GENERALE 21-30/06/2031 FRN	EUR	3 296 763	0.36
1 100 000	MMS USA FIN INC 0.625% 19-13/06/2025	EUR	1 119 355	0.12	1 632 000	TOTAL SE 20-31/12/2060 FRN	EUR	1 641 539	0.18
	<i>Ireland</i>		<i>12 675 030</i>	<i>1.37</i>	1 644 000	TOTAL SE 21-31/12/2061 FRN	EUR	1 616 919	0.17
4 400 000	IRISH GOVT 0.000% 21-18/10/2031	EUR	4 326 388	0.47		<i>Italy</i>		<i>20 973 030</i>	<i>2.27</i>
4 200 000	SMURFIT KAPPA 1.500% 19-15/09/2027	EUR	4 441 904	0.48	2 300 000	ASSICURAZIONI GENERALI 12-12/12/2042 FRN	EUR	2 552 059	0.28
3 700 000	SMURFIT KAPPA AQ 2.375% 17-01/02/2024	EUR	3 906 738	0.42	1 600 000	ASSICURAZIONI GENERALI 15-27/10/2047 FRN	EUR	1 970 416	0.21
	<i>Canada</i>		<i>10 345 348</i>	<i>1.12</i>	1 010 000	ENI SPA 20-31/12/2060 FRN	EUR	1 059 808	0.11
9 100 000	BANK OF MONTREAL 0.050% 21-08/06/2029	EUR	9 079 070	0.98	1 547 000	ENI SPA 21-31/12/2061 FRN	EUR	1 555 386	0.17
1 242 000	TORONTO DOMINION BANK 0.625% 18-20/07/2023	EUR	1 266 278	0.14	3 958 000	UNICREDIT S.P.A. 16-03/01/2027 FRN	EUR	4 043 823	0.44
					3 400 000	UNICREDIT SPA 19-03/07/2025 FRN	EUR	3 513 581	0.38
					1 700 000	UNICREDIT SPA 19-23/09/2029 FRN	EUR	1 711 329	0.18

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Sustainable Euro Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 600 000	UNICREDIT SPA 20-15/01/2032 FRN	EUR	1 634 489	0.18
1 555 000	UNICREDIT SPA 20-22/07/2027 FRN	EUR	1 652 903	0.18
1 277 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	1 279 236	0.14
	<i>Spain</i>		<i>19 909 573</i>	<i>2.15</i>
2 100 000	BANCO SANTANDER 21-24/06/2029 FRN	EUR	2 097 133	0.23
4 000 000	BANKINTER SA 17-06/04/2027 FRN	EUR	4 072 582	0.44
2 300 000	BANKINTER SA 21-23/12/2032 FRN	EUR	2 303 918	0.25
1 400 000	CAIXABANK 20-18/11/2026 FRN	EUR	1 400 635	0.15
900 000	CAIXABANK 21-09/02/2029 FRN	EUR	885 747	0.10
2 500 000	CAIXABANK 21-18/06/2031 FRN	EUR	2 513 867	0.27
1 300 000	CAIXABANK 21-26/05/2028 FRN	EUR	1 306 968	0.14
4 600 000	MAPFRE 17-31/03/2047 FRN	EUR	5 328 723	0.57
	<i>The Netherlands</i>		<i>10 569 002</i>	<i>1.15</i>
700 000	IBERDROLA INTL 17-31/12/2049 FRN	EUR	717 666	0.08
1 500 000	IBERDROLA INTL 20-31/12/2060 FRN	EUR	1 545 321	0.17
1 000 000	IBERDROLA INTL 21-31/12/2061 FRN	EUR	1 008 673	0.11
1 200 000	ING GROEP NV 17-15/02/2029 FRN	EUR	1 268 103	0.14
1 000 000	ING GROEP NV 21-09/06/2032 FRN	EUR	999 487	0.11
1 400 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	1 505 762	0.16
3 400 000	TENNET HLD BV 20-22/10/2168 FRN	EUR	3 523 990	0.38
	<i>Ireland</i>		<i>3 635 914</i>	<i>0.39</i>
1 950 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	1 953 961	0.21
1 692 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	1 681 953	0.18
	<i>Australia</i>		<i>3 139 687</i>	<i>0.34</i>
3 146 000	WESTPAC BANKING 21-13/05/2031 FRN	EUR	3 139 687	0.34
	<i>United States of America</i>		<i>3 065 791</i>	<i>0.33</i>
3 057 000	MORGAN STANLEY 21-29/10/2027 FRN	EUR	3 065 791	0.33
	<i>Finland</i>		<i>2 300 954</i>	<i>0.25</i>
2 224 000	OP CORPORATE BK 20-09/06/2030 FRN	EUR	2 300 954	0.25
	<i>Belgium</i>		<i>1 499 590</i>	<i>0.16</i>
1 500 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	1 499 590	0.16
	<i>Portugal</i>		<i>1 203 292</i>	<i>0.13</i>
1 200 000	EDP SA 21-02/08/2081 FRN	EUR	1 203 292	0.13
	<i>Austria</i>		<i>836 059</i>	<i>0.09</i>
800 000	OMV AG 20-31/12/2060 FRN	EUR	836 059	0.09
	<i>Germany</i>		<i>210 856</i>	<i>0.02</i>
200 000	MUENCHENER RUECKVERSICHERUNG 12-26/05/2042 FRN	EUR	210 856	0.02
	Shares/Units in investment funds		54 379 243	5.86
	<i>France</i>		<i>44 000 243</i>	<i>4.74</i>
40 131.51	BNP PARIBAS MOIS - ISR - X CAP	EUR	44 000 243	4.74
	<i>Luxembourg</i>		<i>10 379 000</i>	<i>1.12</i>
100 000.00	BNP PARIBAS FUNDS GREEN BOND - I CAP	EUR	10 379 000	1.12
	<b>Total securities portfolio</b>		<b>908 723 813</b>	<b>98.03</b>

# BNP PARIBAS FUNDS SICAV Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Bonds</b>			<b>1 407 214 427</b>	<b>72.38</b>					
<i>France</i>									
900 000	ACCOR 1.750% 19-04/02/2026	EUR	958 125	0.05	2 000 000	ESSILORLUXOTTICA 0.375% 20-05/01/2026	EUR	2 044 426	0.11
400 000	AEROPORT PARIS 1.125% 19-18/06/2034	EUR	413 833	0.02	400 000	ESSILORLUXOTTICA 0.750% 19-27/11/2031	EUR	413 460	0.02
200 000	AEROPORT PARIS 2.125% 20-02/10/2026	EUR	221 154	0.01	500 000	FAURECIA 2.375% 19-15/06/2027	EUR	511 417	0.03
800 000	AIR FRANCE-KLM 3.000% 21-01/07/2024	EUR	790 742	0.04	600 000	FAURECIA 2.375% 21-15/06/2029	EUR	610 822	0.03
5 400 000	AIR LIQUIDE SA 0.375% 21-27/05/2031	EUR	5 459 572	0.28	500 000	FAURECIA 3.125% 19-15/06/2026	EUR	516 676	0.03
700 000	ALD SA 1.250% 18-11/10/2022	EUR	713 600	0.04	400 000	FONCIERE DES REGIONS 1.875% 16-20/05/2026	EUR	434 486	0.02
800 000	APRR SA 0.125% 20-18/01/2029	EUR	797 281	0.04	1 400 000	GECINA 0.875% 21-30/06/2036	EUR	1 382 958	0.07
1 000 000	APRR SA 1.250% 19-18/01/2028	EUR	1 073 028	0.06	1 900 000	HOLDING DINFRA 0.625% 21-14/09/2028	EUR	1 882 194	0.10
4 200 000	AUCHAN SA 2.875% 20-29/01/2026	EUR	4 675 005	0.24	5 000 000	HOLDING DINFRA 1.625% 20-18/09/2029	EUR	5 264 784	0.27
300 000	AUCHAN SA 3.250% 20-23/07/2027	EUR	347 693	0.02	2 000 000	HOLDING DINFRA 2.500% 20-04/05/2027	EUR	2 226 429	0.11
8 400 000	BANQ FED CRD MUT 0.100% 20-08/10/2027	EUR	8 353 954	0.43	300 000	ICADE 0.625% 21-18/01/2031	EUR	292 265	0.02
2 300 000	BANQ FED CRD MUT 0.250% 21-29/06/2028	EUR	2 293 982	0.12	12 100 000	ICADE 1.500% 17-13/09/2027	EUR	13 004 261	0.68
9 000 000	BNP PARIBAS 0.500% 16-01/06/2022	EUR	9 080 288	0.47	400 000	ICADE 1.625% 18-28/02/2028	EUR	429 014	0.02
500 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	511 912	0.03	1 700 000	ICADE SANTE SAS 1.375% 20-17/09/2030	EUR	1 782 261	0.09
10 100 000	BNP PARIBAS 1.000% 18-17/04/2024	EUR	10 411 005	0.54	800 000	ILIAD 0.750% 21-11/02/2024	EUR	798 559	0.04
7 500 000	BNP PARIBAS 1.125% 19-28/08/2024	EUR	7 773 242	0.40	500 000	ILIAD 2.375% 20-17/06/2026	EUR	513 023	0.03
3 000 000	BOUYGUES 1.125% 20-24/07/2028	EUR	3 197 941	0.16	2 200 000	JCDECAUX SA 2.000% 20-24/10/2024	EUR	2 327 891	0.12
3 800 000	BPCE 0.125% 19-04/12/2024	EUR	3 835 597	0.20	900 000	JCDECAUX SA 2.625% 20-24/04/2028	EUR	1 001 347	0.05
500 000	BPCE 0.250% 21-14/01/2031	EUR	485 116	0.02	1 000 000	KERING 0.750% 20-13/05/2028	EUR	1 039 547	0.05
10 000 000	BPCE 1.125% 15-14/12/2022	EUR	10 222 647	0.53	2 700 000	LA BANQUE POSTAL 0.750% 21-23/06/2031	EUR	2 686 098	0.14
200 000	BUREAU VERITAS 1.875% 18-06/01/2025	EUR	210 555	0.01	4 100 000	LA BANQUE POSTAL 1.375% 19-24/04/2029	EUR	4 366 154	0.22
500 000	CAISSE NA REA MU 2.125% 19-16/09/2029	EUR	524 069	0.03	300 000	LA MONDIALE 0.750% 20-20/04/2026	EUR	303 406	0.02
2 500 000	CARREFOUR SA 0.750% 16-26/04/2024	EUR	2 556 218	0.13	200 000	LA MONDIALE 2.125% 20-23/06/2031	EUR	209 605	0.01
3 000 000	CARREFOUR SA 1.250% 15-03/06/2025	EUR	3 141 087	0.16	1 100 000	LA POSTE 1.450% 18-30/11/2028	EUR	1 199 704	0.06
1 000 000	CARREFOUR SA 2.625% 20-15/12/2027	EUR	1 147 518	0.06	600 000	MERCIALYS 1.800% 18-27/02/2026	EUR	628 139	0.03
500 000	CASINO GUICHARD 5.250% 21-15/04/2027	EUR	511 123	0.03	500 000	MERCIALYS 4.625% 20-07/07/2027	EUR	591 632	0.03
1 400 000	CIE DE ST GOBAIN 0.875% 18-21/09/2023	EUR	1 432 946	0.07	4 100 000	ORANGE 0.000% 21-29/06/2026	EUR	4 101 911	0.21
1 000 000	CIE DE ST GOBAIN 1.125% 18-23/03/2026	EUR	1 052 307	0.05	1 700 000	ORANGE 0.750% 21-29/06/2034	EUR	1 711 777	0.09
200 000	CIE DE ST GOBAIN 1.875% 18-21/09/2028	EUR	222 928	0.01	700 000	ORPEA 2.000% 21-01/04/2028	EUR	707 166	0.04
500 000	CMA CGM SA 5.250% 17-15/01/2025	EUR	510 712	0.03	1 573 000	PAPREC HOLDING 3.500% 21-01/07/2028	EUR	1 567 774	0.08
5 000 000	COVIVIO 1.125% 19-17/09/2031	EUR	5 176 819	0.27	8 600 000	PEUGEOT 1.125% 19-18/09/2029	EUR	8 827 356	0.45
2 000 000	CRD MUTUEL ARKEA 0.875% 21-11/03/2033	EUR	1 985 489	0.10	5 000 000	PEUGEOT 2.000% 17-23/03/2024	EUR	5 270 130	0.27
2 000 000	CRDT AGR ASSR 2.000% 20-17/07/2030	EUR	2 091 950	0.11	9 100 000	PEUGEOT 2.000% 18-20/03/2025	EUR	9 671 454	0.50
13 800 000	CRED AGRICOLE SA 0.125% 20-09/12/2027	EUR	13 545 799	0.71	4 500 000	PEUGEOT 2.375% 16-14/04/2023	EUR	4 699 402	0.24
7 000 000	CRED AGRICOLE SA 0.375% 19-21/10/2025	EUR	7 079 488	0.36	7 400 000	PEUGEOT 2.750% 20-15/05/2026	EUR	8 199 567	0.42
1 500 000	CRED AGRICOLE SA 0.375% 21-20/04/2028	EUR	1 483 620	0.08	200 000	R.A.T.P. 0.875% 17-25/05/2027	EUR	210 674	0.01
5 000 000	CRED AGRICOLE SA 2.000% 19-25/03/2029	EUR	5 389 005	0.28	400 000	RCI BANQUE 0.500% 16-15/09/2023	EUR	403 962	0.02
2 000 000	DANONE 0.000% 21-01/12/2025	EUR	2 008 101	0.10	1 000 000	RCI BANQUE 1.375% 17-08/03/2024	EUR	1 032 251	0.05
1 000 000	DANONE 0.395% 20-10/06/2029	EUR	1 014 070	0.05	200 000	RCI BANQUE 2.000% 19-11/07/2024	EUR	210 407	0.01
2 000 000	DANONE 0.424% 16-03/11/2022	EUR	2 017 007	0.10	1 200 000	RENAULT 1.000% 17-08/03/2023	EUR	1 207 906	0.06
200 000	DANONE 0.571% 20-17/03/2027	EUR	205 764	0.01	3 200 000	RENAULT 1.000% 18-18/04/2024	EUR	3 185 235	0.16
3 600 000	DANONE 1.000% 18-26/03/2025	EUR	3 739 018	0.19	1 000 000	RENAULT 1.125% 19-04/10/2027	EUR	932 265	0.05
2 000 000	DASSAULT SYSTEME 0.125% 19-16/09/2026	EUR	2 011 608	0.10	1 000 000	RENAULT 1.250% 19-24/06/2025	EUR	985 216	0.05
446 000	DERICHEBOURG 2.250% 21-15/07/2028	EUR	452 605	0.02	2 000 000	RENAULT 2.375% 20-25/05/2026	EUR	2 026 952	0.10
9 000 000	ELEC DE FRANCE 1.000% 16-13/10/2026	EUR	9 410 876	0.48	1 400 000	RENAULT 2.500% 21-01/04/2028	EUR	1 403 202	0.07
200 000	ELIS SA 1.000% 19-03/04/2025	EUR	198 723	0.01	2 019 000	REXEL SA 2.125% 21-15/06/2028	EUR	2 060 860	0.11
600 000	ELIS SA 1.750% 19-11/04/2024	EUR	613 458	0.03	1 800 000	REXEL SA 2.750% 19-15/06/2026	EUR	1 846 074	0.09
500 000	ESSILORLUXOTTICA 0.375% 19-27/11/2027	EUR	509 550	0.03	500 000	SANEF 1.875% 15-16/03/2026	EUR	535 647	0.03
					2 700 000	SCHLUMBERGER FIN 1.000% 18-18/02/2026	EUR	2 816 411	0.14
					200 000	SEB SA 1.375% 20-16/06/2025	EUR	206 043	0.01
					200 000	SNCF RESEAU 1.000% 16-09/11/2031	EUR	212 693	0.01
					3 000 000	SOCIETE GENERALE 0.125% 16-05/10/2021	EUR	3 004 855	0.15
					2 000 000	SOCIETE NATIONAL 0.625% 20-17/04/2030	EUR	2 065 767	0.11
					400 000	SUEZ 0.000% 21-09/06/2026	EUR	398 605	0.02
					1 600 000	SUEZ 1.250% 20-02/04/2027	EUR	1 695 885	0.09
					400 000	SUEZ 1.250% 20-14/05/2035	EUR	417 345	0.02

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS SICAV Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
500 000	TELEPERFORMANCE 1.500% 17-03/04/2024	EUR	518 060	0.03	500 000	HM FINANCE 0.250% 21-25/08/2029	EUR	488 954	0.03
6 000 000	UNIBAIL-RODAMCO 1.000% 15-14/03/2025	EUR	6 238 685	0.32	6 500 000	IBERDROLA INTL 0.375% 16-15/09/2025	EUR	6 625 022	0.34
3 900 000	URW 0.625% 20-04/05/2027	EUR	3 944 310	0.20	9 000 000	IBERDROLA INTL 1.125% 16-21/04/2026	EUR	9 502 092	0.49
1 000 000	URW 0.750% 21-25/10/2028	EUR	1 007 979	0.05	5 500 000	ING GROEP NV 2.500% 18-15/11/2030	EUR	6 540 222	0.34
3 000 000	VALEO SA 3.250% 14-22/01/2024	EUR	3 227 469	0.17	218 000	ING GROEP NV 4.625% 18-06/01/2026	USD	209 662	0.01
200 000	VILLE DE PARIS 1.750% 15-25/05/2031	EUR	219 238	0.01	200 000	ING GROEP NV 6.500% 15-29/12/2049	USD	188 138	0.01
	<i>The Netherlands</i>		<i>230 937 928</i>	<i>11.88</i>	1 000 000	INNOGY FINANCE 1.250% 17-19/10/2027	EUR	1 062 956	0.05
1 700 000	ABB FINANCE BV 0.000% 21-19/01/2030	EUR	1 642 543	0.08	692 000	IPD 3 BV 5.500% 20-01/12/2025	EUR	718 642	0.04
1 000 000	ABN AMRO BANK NV 0.500% 19-15/04/2026	EUR	1 026 126	0.05	600 000	ISS FINANCE B.V. 1.250% 20-07/07/2025	EUR	620 570	0.03
4 700 000	ABN AMRO BANK NV 0.625% 16-31/05/2022	EUR	4 746 754	0.24	1 000 000	KONINKLIJKE KPN 0.875% 20-14/12/2032	EUR	994 741	0.05
8 165 000	ABN AMRO BANK NV 0.875% 18-22/04/2025	EUR	8 483 462	0.44	300 000	KONINKLIJKE KPN 1.125% 16-11/09/2028	EUR	309 343	0.02
2 360 000	AHOLD DELHAIZE 0.250% 19-26/06/2025	EUR	2 383 664	0.12	2 423 000	LEASEPLAN CORP 0.250% 21-23/02/2026	EUR	2 414 981	0.12
3 000 000	AHOLD DELHAIZE 1.125% 18-19/03/2026	EUR	3 145 975	0.16	1 000 000	LEASEPLAN CORP 1.375% 19-07/03/2024	EUR	1 038 794	0.05
1 395 000	ALLIANDER 0.375% 20-10/06/2030	EUR	1 407 724	0.07	300 000	LEASEPLAN CORP 3.500% 20-09/04/2025	EUR	337 811	0.02
200 000	ALLIANDER 0.875% 16-22/04/2026	EUR	208 934	0.01	584 000	LSEG NTHRLND BV 0.000% 21-06/04/2025	EUR	583 707	0.03
1 426 000	ALLIANDER 0.875% 19-24/06/2032	EUR	1 490 686	0.08	485 000	LSEG NTHRLND BV 0.250% 21-06/04/2028	EUR	483 317	0.02
975 000	ASHLAND SERVICES 2.000% 20-30/01/2028	EUR	986 363	0.05	193 000	MAXEDA DIY 5.875% 20-01/10/2026	EUR	197 957	0.01
1 500 000	BMW FINANCE NV 0.625% 19-06/10/2023	EUR	1 529 433	0.08	2 000 000	MONDELEZ INTL 0.875% 19-01/10/2031	EUR	2 034 906	0.10
1 010 000	BMW FINANCE NV 0.750% 19-13/07/2026	EUR	1 049 312	0.05	3 364 000	MONDELEZ INTL HLDINGS NE 0.000% 20-22/09/2026	EUR	3 333 032	0.17
667 000	CITYCON TREASURY 1.625% 21-12/03/2028	EUR	668 108	0.03	5 500 000	NATURGY ENERGY GROUP F 0.875% 17-15/05/2025	EUR	5 681 805	0.29
2 500 000	COCA-COLA HBC BV 0.625% 19-21/11/2029	EUR	2 530 030	0.13	200 000	NATURGY FINANCE 1.250% 20-15/01/2026	EUR	210 561	0.01
1 636 000	COCA-COLA HBC BV 1.000% 19-14/05/2027	EUR	1 704 830	0.09	1 600 000	OI EUROPEAN GRP 2.875% 19-15/02/2025	EUR	1 620 846	0.08
1 500 000	COCA-COLA HBC BV 1.875% 16-11/11/2024	EUR	1 600 767	0.08	5 500 000	PHILIPS NV 0.500% 19-22/05/2026	EUR	5 630 216	0.29
1 740 000	CONTI-GUMMI FIN 2.125% 20-27/11/2023	EUR	1 826 592	0.09	1 623 000	PHILIPS NV 0.750% 18-02/05/2024	EUR	1 661 122	0.09
6 000 000	COOPERATIEVE RAB 0.125% 16-11/10/2021	EUR	6 010 469	0.31	535 000	PHILIPS NV 1.375% 20-30/03/2025	EUR	562 092	0.03
18 700 000	COOPERATIEVE RAB 0.250% 19-30/10/2026	EUR	18 902 243	0.98	3 700 000	POSTNL 0.625% 19-23/09/2026	EUR	3 780 772	0.19
990 000	DANFOSS FIN 1 BV 0.125% 21-28/04/2026	EUR	987 915	0.05	1 663 000	ROYAL SCHIPHOL 1.500% 18-05/11/2030	EUR	1 822 287	0.09
1 000 000	DEUTSCHE BAHN FIN 1.125% 21-29/05/2051	EUR	1 001 810	0.05	547 000	SAIPEM FIN INTL 3.125% 21-31/03/2028	EUR	559 362	0.03
900 000	DIGITAL DUTCH 0.625% 20-15/07/2025	EUR	916 898	0.05	340 000	SAIPEM FIN INTL 3.375% 20-15/07/2026	EUR	353 884	0.02
5 500 000	DIGITAL DUTCH 1.250% 20-01/02/2031	EUR	5 612 163	0.29	4 000 000	SHELL INTL FIN 0.125% 19-08/11/2027	EUR	3 998 366	0.21
4 155 000	DIGITAL INTREPID 0.625% 21-15/07/2031	EUR	4 007 926	0.21	1 000 000	SHELL INTL FIN 0.500% 19-08/11/2031	EUR	991 385	0.05
3 616 000	DSV PANALPINA 0.500% 21-03/03/2031	EUR	3 588 756	0.18	1 700 000	SHELL INTL FIN 0.750% 16-12/05/2024	EUR	1 746 834	0.09
4 400 000	EDP FINANCE BV 0.375% 19-16/09/2026	EUR	4 441 568	0.23	877 000	SHELL INTL FIN 0.875% 19-08/11/2039	EUR	827 761	0.04
2 000 000	EDP FINANCE BV 1.500% 17-22/11/2027	EUR	2 147 948	0.11	1 000 000	SWISSCOM FIN 0.375% 20-14/11/2028	EUR	1 012 452	0.05
2 338 000	EDP FINANCE BV 1.625% 18-26/01/2026	EUR	2 498 705	0.13	750 000	TENNET HLD BV 0.125% 20-30/11/2032	EUR	712 828	0.04
3 000 000	EDP FINANCE BV 1.875% 18-13/10/2025	EUR	3 235 360	0.17	5 069 000	TENNET HLD BV 0.125% 21-09/12/2027	EUR	5 069 181	0.26
2 193 000	ENBW 1.875% 18-31/10/2033	EUR	2 523 817	0.13	557 000	TENNET HLD BV 0.500% 20-30/11/2040	EUR	504 794	0.03
1 800 000	ENEL FIN INTL NV 0.000% 19-17/06/2024	EUR	1 810 472	0.09	717 000	TENNET HLD BV 0.875% 19-03/06/2030	EUR	746 965	0.04
7 525 000	ENEL FIN INTL NV 0.000% 21-17/06/2027	EUR	7 432 889	0.38	800 000	TENNET HLD BV 1.375% 18-05/06/2028	EUR	862 483	0.04
14 322 000	ENEL FIN INTL NV 1.500% 19-21/07/2025	EUR	15 178 672	0.79	200 000	UPC HOLDING BV 3.875% 17-15/06/2029	EUR	202 517	0.01
8 000 000	ENEL FINANCE INTERNATIONAL NV 1.000% 17-16/09/2024	EUR	8 282 934	0.43	3 000 000	UPJOHN FINANCE 1.023% 20-23/06/2024	EUR	3 082 309	0.16
7 337 000	ENEL FINANCE INTERNATIONAL NV 1.125% 18-16/09/2026	EUR	7 711 279	0.40	3 400 000	UPJOHN FINANCE 1.362% 20-23/06/2027	EUR	3 557 122	0.18
1 000 000	ENEXIS HOLDING 0.375% 21-14/04/2033	EUR	978 499	0.05	700 000	UPJOHN FINANCE 1.908% 20-23/06/2032	EUR	744 404	0.04
768 000	ENEXIS HOLDING 0.625% 20-17/06/2032	EUR	779 232	0.04	1 500 000	VOLKSBANK NV 0.010% 19-16/09/2024	EUR	1 508 375	0.08
2 178 000	EURONEXT NV 0.125% 21-17/05/2026	EUR	2 182 646	0.11	2 100 000	VOLKSBANK NV 0.250% 21-22/06/2026	EUR	2 088 243	0.11
584 000	GLOBAL SWITCH 1.375% 20-07/10/2030	EUR	595 724	0.03	1 000 000	VOLKSWAGEN INTFN 1.250% 20-23/09/2032	EUR	1 045 315	0.05
1 280 000	GRUPO-ANTOLIN 3.500% 21-30/04/2028	EUR	1 275 462	0.07	1 000 000	VONOVIA BV 0.625% 20-09/07/2026	EUR	1 021 589	0.05
					500 000	VZ VENDOR 2.875% 20-15/01/2029	EUR	489 130	0.03
					500 000	ZIGGO 3.375% 20-28/02/2030	EUR	492 627	0.03
					1 800 000	ZIGGO BV 2.875% 19-15/01/2030	EUR	1 799 632	0.09
					400 000	ZIGGO SECURED FINANCE 4.250% 16-15/01/2027	EUR	331 132	0.02

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>United States of America</i>		<i>182 682 329</i>	<i>9.40</i>					
2 380 000	ABBOTT IL FIN 0.100% 19-19/11/2024	EUR	2 398 086	0.12	4 000 000	PROCTER & GAMBLE 1.200% 18-30/10/2028	EUR	4 313 662	0.22
2 000 000	ABBVIE INC 1.250% 19-18/11/2031	EUR	2 099 258	0.11	1 000 000	PROLOGIS EURO 0.375% 20-06/02/2028	EUR	1 006 700	0.05
5 000 000	ABBVIE INC 1.375% 16-17/05/2024	EUR	5 188 132	0.27	8 000 000	THERMO FISHER 0.750% 16-12/09/2024	EUR	8 201 145	0.42
1 326 000	AMERICAN TOWER 0.450% 21-15/01/2027	EUR	1 326 072	0.07	900 000	THERMO FISHER 1.400% 17-23/01/2026	EUR	952 264	0.05
5 000 000	APPLE INC 0.000% 19-15/11/2025	EUR	5 030 668	0.26	4 000 000	THERMO FISHER 1.750% 20-15/04/2027	EUR	4 346 951	0.22
1 200 000	APPLE INC 0.500% 19-15/11/2031	EUR	1 216 320	0.06	600 000	THERMO FISHER 1.875% 19-01/10/2049	EUR	637 137	0.03
2 000 000	APPLE INC 2.850% 16-23/02/2023	USD	1 750 523	0.09	13 000 000	TOYOTA MOTOR CRED 0.000% 17-21/07/2021	EUR	13 002 177	0.68
400 000	APPLE INC 3.000% 17-20/06/2027	USD	370 791	0.02	7 000 000	TOYOTA MTR CRED 0.125% 21-05/11/2027	EUR	6 973 119	0.36
1 996 000	ARDAGH METAL PAC 2.000% 21-01/09/2028	EUR	1 999 730	0.10	1 000 000	UNITED PARCEL SERVICE 0.375% 17-15/11/2023	EUR	1 013 969	0.05
954 000	ARDAGH METAL PAC 3.000% 21-01/09/2029	EUR	951 808	0.05	2 000 000	VERIZON COMM INC 0.875% 19-08/04/2027	EUR	2 067 184	0.11
2 000 000	AT&T INC 0.250% 19-04/03/2026	EUR	2 009 442	0.10	1 020 000	VERIZON COMM INC 1.300% 20-18/05/2033	EUR	1 049 832	0.05
1 993 000	AT&T INC 1.800% 19-14/09/2039	EUR	2 044 220	0.11	2 136 000	VF CORP 0.250% 20-25/02/2028	EUR	2 119 574	0.11
700 000	AT&T INC 2.050% 20-19/05/2032	EUR	774 308	0.04	1 000 000	ZIMMER BIOMET 1.164% 19-15/11/2027	EUR	1 040 748	0.05
1 000 000	AT&T INC 2.450% 15-15/03/2035	EUR	1 123 914	0.06		<i>Spain</i>		<i>139 111 182</i>	<i>7.15</i>
1 000 000	AT&T INC 2.600% 14-17/12/2029	EUR	1 154 392	0.06	4 500 000	ACS SERVICIOS CO 1.875% 18-20/04/2026	EUR	4 754 395	0.24
2 000 000	AT&T INC 3.150% 17-04/09/2036	EUR	2 426 100	0.12	5 900 000	BANCO BILBAO VIZ 1.000% 19-21/06/2026	EUR	6 134 091	0.32
1 000 000	BALL CORP 0.875% 19-15/03/2024	EUR	1 006 092	0.05	10 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.375% 18-14/05/2025	EUR	10 494 151	0.54
790 000	BALL CORP 1.500% 19-15/03/2027	EUR	800 618	0.04	1 200 000	BANCO SABADELL 2.500% 21-15/04/2031	EUR	1 206 809	0.06
500 000	BALL CORP 4.375% 15-15/12/2023	EUR	548 855	0.03	2 000 000	BANCO SANTANDER 0.300% 19-04/10/2026	EUR	2 013 644	0.10
2 000 000	BANK OF AMERICA CORP 4.250% 14-22/10/2026	USD	1 903 409	0.10	1 000 000	BANCO SANTANDER 0.500% 20-04/02/2027	EUR	1 003 187	0.05
500 000	BAXTER INTL 0.400% 19-15/05/2024	EUR	507 571	0.03	8 400 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	8 748 399	0.45
2 299 000	BOOKING HLDS INC 0.100% 21-08/03/2025	EUR	2 304 779	0.12	1 600 000	BANCO SANTANDER 1.625% 20-22/10/2030	EUR	1 647 343	0.08
1 768 000	BOOKING HLDS INC 0.500% 21-08/03/2028	EUR	1 780 323	0.09	1 000 000	BANCO SANTANDER 2.125% 18-08/02/2028	EUR	1 081 927	0.06
6 767 000	BORGWARNER INC 1.000% 21-19/05/2031	EUR	6 807 196	0.35	7 000 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	7 044 412	0.36
3 580 000	BOSTON SCIENTIFC 0.625% 19-01/12/2027	EUR	3 628 407	0.19	3 000 000	CAIXABANK 0.625% 19-01/10/2024	EUR	3 047 548	0.16
10 000 000	CITIGROUP INC 0.500% 19-29/01/2022	EUR	10 048 028	0.52	4 700 000	CELLNEX FINANCE 0.750% 21-15/11/2026	EUR	4 659 409	0.24
3 000 000	COCA-COLA CO/THE 0.125% 20-15/03/2029	EUR	2 961 187	0.15	200 000	CELLNEX TELECOM 1.750% 20-23/10/2030	EUR	198 844	0.01
4 080 000	COCA-COLA CO/THE 0.125% 21-09/03/2029	EUR	4 034 429	0.21	500 000	FCC AQUALIA SA 2.629% 17-08/06/2027	EUR	551 805	0.03
300 000	COLGATE-PALM CO 1.375% 19-06/03/2034	EUR	329 373	0.02	950 000	GRIFOLS SA 2.250% 19-15/11/2027	EUR	965 466	0.05
5 240 000	DANAHER CORP 2.500% 20-30/03/2030	EUR	6 076 910	0.31	3 000 000	IBERDROLA FIN SA 0.875% 20-16/06/2025	EUR	3 108 688	0.16
2 000 000	ELI LILLY & CO 1.625% 15-02/06/2026	EUR	2 153 926	0.11	2 800 000	IBERDROLA FIN SA 1.000% 16-07/03/2024	EUR	2 884 799	0.15
500 000	ELI LILLY & CO 1.700% 19-01/11/2049	EUR	554 146	0.03	7 700 000	IBERDROLA FIN SA 1.000% 17-07/03/2025	EUR	8 004 975	0.41
5 744 000	FEDEX CORP 0.450% 21-04/05/2029	EUR	5 718 818	0.29	5 000 000	IBERDROLA FIN SA 1.250% 17-13/09/2027	EUR	5 368 562	0.28
2 000 000	FORD MOTOR CRED 3.250% 20-15/09/2025	EUR	2 141 843	0.11	3 900 000	IBERDROLA FIN SA 1.250% 18-28/10/2026	EUR	4 147 183	0.21
3 000 000	GEN ELECTRIC CO 0.875% 17-17/05/2025	EUR	3 079 530	0.16	2 600 000	INMOBILIARIA COL 0.750% 21-22/06/2029	EUR	2 575 315	0.13
1 000 000	HARLEY-DAVIDSON 0.900% 19-19/11/2024	EUR	1 021 586	0.05	900 000	INMOBILIARIA COL 1.350% 20-14/10/2028	EUR	942 458	0.05
3 000 000	IBM CORP 0.950% 17-23/05/2025	EUR	3 116 172	0.16	4 000 000	INMOBILIARIA COLONIAL 2.000% 18-17/04/2026	EUR	4 307 628	0.22
1 000 000	IBM CORP 1.200% 20-11/02/2040	EUR	1 022 699	0.05	4 300 000	MERLIN PROPRTIE 1.375% 21-01/06/2030	EUR	4 262 455	0.22
486 000	IQVIA INC 1.750% 21-15/03/2026	EUR	490 654	0.03	1 600 000	MERLIN PROPRTIE 1.875% 19-04/12/2034	EUR	1 582 173	0.08
2 000 000	JOHNSON CONTROLS 0.375% 20-15/09/2027	EUR	2 002 940	0.10	900 000	MERLIN PROPRTIE 2.375% 20-13/07/2027	EUR	980 907	0.05
3 430 000	KELLOGG CO 0.500% 21-20/05/2029	EUR	3 427 973	0.18	1 000 000	MERLIN PROPRTIES 1.875% 16-02/11/2026	EUR	1 064 503	0.05
3 500 000	KELLOGG CO 0.800% 17-17/11/2022	EUR	3 551 336	0.18	400 000	NATURGY ENERGY GROUP CAP 1.125% 17-11/04/2024	EUR	412 116	0.02
400 000	KELLOGG CO 1.000% 16-17/05/2024	EUR	412 115	0.02	300 000	NORTEGAS ENERGIA 2.065% 17-28/09/2027	EUR	323 869	0.02
3 500 000	MCDONALDS CORP 0.625% 17-29/01/2024	EUR	3 569 544	0.18	1 600 000	RED ELECTRICA FI 0.375% 20-24/07/2028	EUR	1 625 068	0.08
3 000 000	MCDONALDS CORP 1.000% 16-15/11/2023	EUR	3 084 092	0.16					
1 200 000	MCDONALDS CORP 1.600% 19-15/03/2031	EUR	1 312 798	0.07					
9 466 000	MONDELEZ INT INC 0.250% 21-17/03/2028	EUR	9 395 129	0.48					
7 000 000	MYLAN NV 3.125% 16-22/11/2028	EUR	8 126 168	0.42					
900 000	NESTLE HOLDINGS 0.875% 17-18/07/2025	EUR	935 293	0.05					
3 000 000	PFIZER INC 1.000% 17-06/03/2027	EUR	3 155 598	0.16					
3 000 000	PROCTER & GAMBLE 0.625% 18-30/10/2024	EUR	3 084 566	0.16					

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS SICAV Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
4 700 000	RED ELECTRICA FI 0.500% 21-24/05/2033	EUR	4 660 454	0.24	7 993 000	VOLKSWAGEN LEAS 0.000% 21-19/07/2024	EUR	7 984 782	0.41
2 000 000	SANTANDER ISSUAN 3.125% 17-19/01/2027	EUR	2 267 912	0.12	4 000 000	VOLKSWAGEN LEAS 0.625% 21-19/07/2029	EUR	3 994 038	0.21
36 000 000	TELEFONICA EMIS 1.069% 19-05/02/2024	EUR	37 040 687	1.91	700 000	VONOVIA SE 0.000% 21-16/09/2024	EUR	701 583	0.04
	<i>Germany</i>		<i>117 362 943</i>	<i>6.05</i>	1 000 000	VONOVIA SE 0.375% 21-16/06/2027	EUR	1 000 645	0.05
4 000 000	ADIDAS AG 0.000% 20-05/10/2028	EUR	3 965 930	0.20	6 800 000	VONOVIA SE 0.625% 21-24/03/2031	EUR	6 719 614	0.35
800 000	ADIDAS AG 0.625% 20-10/09/2035	EUR	795 661	0.04	1 100 000	VONOVIA SE 1.000% 21-16/06/2033	EUR	1 103 684	0.06
1 625 000	ALBEMARLE NH 1.125% 19-25/11/2025	EUR	1 698 573	0.09	600 000	VONOVIA SE 1.500% 21-14/06/2041	EUR	605 415	0.03
500 000	ALBEMARLE NH 1.625% 19-25/11/2028	EUR	534 688	0.03		<i>Italy</i>		<i>110 279 123</i>	<i>5.66</i>
3 200 000	BAYERISCHE LNCBK 0.125% 21-10/02/2028	EUR	3 160 663	0.16	791 000	A2A SPA 1.000% 19-16/07/2029	EUR	824 409	0.04
2 400 000	BERLIN HYP AG 0.375% 21-21/04/2031	EUR	2 399 189	0.12	1 257 000	ACEA SPA 0.000% 21-28/09/2025	EUR	1 256 004	0.06
1 000 000	BERLIN HYP AG 0.500% 16-26/09/2023	EUR	1 012 417	0.05	1 564 000	ACEA SPA 0.250% 21-28/07/2030	EUR	1 523 599	0.08
11 100 000	BERLIN HYP AG 0.500% 19-05/11/2029	EUR	11 319 445	0.58	1 100 000	AEROPORTI ROMA 1.625% 20-02/02/2029	EUR	1 156 383	0.06
2 700 000	BERLIN HYP AG 1.125% 17-25/10/2027	EUR	2 837 538	0.15	500 000	AEROPORTI ROMA 1.750% 21-30/07/2031	EUR	520 322	0.03
3 000 000	BERLIN HYP AG 1.500% 18-18/04/2028	EUR	3 215 066	0.17	2 923 000	ASSICURAZIONI 1.713% 21-30/06/2032	EUR	2 922 270	0.15
600 000	BERTELSMANN SE 1.500% 20-15/05/2030	EUR	651 190	0.03	6 200 000	ASSICURAZIONI 2.124% 19-01/10/2030	EUR	6 564 156	0.34
1 000 000	BERTELSMANN SE 2.000% 20-01/04/2028	EUR	1 112 761	0.06	2 890 000	ASSICURAZIONI 2.429% 20-14/07/2031	EUR	3 106 907	0.16
2 000 000	COMMERZBANK AG 1.250% 18-23/10/2023	EUR	2 059 004	0.11	3 000 000	ASSICURAZIONI 3.875% 19-29/01/2029	EUR	3 532 676	0.18
1 000 000	COMMERZBANK AG 4.000% 17-30/03/2027	EUR	1 148 830	0.06	5 655 000	ENI SPA 0.375% 21-14/06/2028	EUR	5 669 191	0.29
400 000	CONTINENTAL AG 0.000% 19-12/09/2023	EUR	400 416	0.02	240 000	ENI SPA 1.250% 20-18/05/2026	EUR	253 594	0.01
160 000	COVESTRO AG 0.875% 20-03/02/2026	EUR	165 128	0.01	500 000	FERROVIE DEL 0.375% 21-25/03/2028	EUR	501 931	0.03
3 000 000	DAIMLER AG 0.750% 20-10/09/2030	EUR	3 084 686	0.16	1 000 000	HERA SPA 0.875% 19-05/07/2027	EUR	1 038 826	0.05
4 228 000	DAIMLER AG 0.750% 21-11/03/2033	EUR	4 242 229	0.22	2 264 000	INTESA SANPAOLO 0.625% 21-24/02/2026	EUR	2 259 885	0.12
1 765 000	DEUTSCHE KREDIT 0.010% 21-23/02/2026	EUR	1 763 990	0.09	7 600 000	INTESA SANPAOLO 0.750% 19-04/12/2024	EUR	7 789 214	0.40
2 000 000	DEUTSCHE POST AG 0.375% 20-20/05/2026	EUR	2 039 030	0.10	11 000 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	11 052 469	0.57
2 800 000	DEUTSCHE POST AG 0.750% 20-20/05/2029	EUR	2 919 846	0.15	8 000 000	INTESA SANPAOLO 0.875% 17-27/06/2022	EUR	8 087 035	0.42
1 700 000	DEUTSCHE POST AG 1.000% 17-13/12/2027	EUR	1 804 898	0.09	594 000	INTESA SANPAOLO 1.000% 19-19/11/2026	EUR	611 843	0.03
3 700 000	DEUTSCHE WOHNEN 0.500% 21-07/04/2031	EUR	3 717 122	0.19	2 000 000	INTESA SANPAOLO 2.925% 20-14/10/2030	EUR	2 126 954	0.11
2 000 000	DEUTSCHE WOHNEN 1.000% 20-30/04/2025	EUR	2 071 300	0.11	1 261 000	ITALGAS SPA 0.000% 21-16/02/2028	EUR	1 226 400	0.06
1 000 000	DT LUFTHANSA AG 2.875% 21-11/02/2025	EUR	1 018 639	0.05	1 000 000	ITALGAS SPA 0.250% 20-24/06/2025	EUR	1 005 343	0.05
2 000 000	E.ON SE 0.000% 19-28/08/2024	EUR	2 006 738	0.10	809 000	MEDIOBANCA SPA 1.000% 20-08/09/2027	EUR	832 767	0.04
2 000 000	E.ON SE 0.350% 19-28/02/2030	EUR	1 984 376	0.10	100 000	PIRELLI & C SPA 1.375% 18-25/01/2023	EUR	101 565	0.01
3 195 000	E.ON SE 0.375% 20-29/09/2027	EUR	3 232 450	0.17	5 887 000	SNAM 0.000% 20-07/12/2028	EUR	5 690 142	0.29
2 871 000	E.ON SE 0.600% 21-01/10/2032	EUR	2 842 361	0.15	2 370 000	SNAM 0.625% 21-30/06/2031	EUR	2 346 124	0.12
2 388 000	E.ON SE 0.875% 20-20/08/2031	EUR	2 458 381	0.13	1 500 000	SNAM 0.750% 20-17/06/2030	EUR	1 521 155	0.08
965 000	E.ON SE 1.000% 20-07/10/2025	EUR	1 004 030	0.05	10 911 000	TELECOM ITALIA 1.625% 21-18/01/2029	EUR	10 724 361	0.55
3 135 000	EWE AG 0.250% 21-08/06/2028	EUR	3 132 298	0.16	3 500 000	TERNA S.P.A. 1.000% 18-23/07/2023	EUR	3 591 204	0.18
295 000	FRESENIUS SE & C 0.750% 20-15/01/2028	EUR	300 525	0.02	3 246 000	TERNA SPA 0.375% 21-23/06/2029	EUR	3 242 150	0.17
240 000	FRESENIUS SE & C 1.625% 20-08/10/2027	EUR	258 103	0.01	2 500 000	TERNA SPA 1.000% 19-10/04/2026	EUR	2 609 482	0.13
693 000	HAPAG-LLOYD AG 2.500% 21-15/04/2028	EUR	709 173	0.04	1 000 000	UNICREDIT SPA 0.500% 19-09/04/2025	EUR	1 010 453	0.05
3 537 000	HOCHTIEF AKTIENG 0.625% 21-26/04/2029	EUR	3 465 121	0.18	5 000 000	UNICREDIT SPA 0.850% 21-19/01/2031	EUR	4 908 262	0.25
800 000	INFINEON TECH 1.125% 20-24/06/2026	EUR	835 499	0.04	330 000	UNICREDIT SPA 1.800% 20-20/01/2030	EUR	342 363	0.02
200 000	K&S AG 2.625% 17-06/04/2023	EUR	205 080	0.01	500 000	UNIONE DI BANCHE 1.000% 19-22/07/2022	EUR	506 577	0.03
300 000	K&S AG 3.250% 18-18/07/2024	EUR	311 608	0.02	6 800 000	UNIONE DI BANCHE 1.500% 19-10/04/2024	EUR	7 085 403	0.36
3 000 000	LANDESBANK BADEN-WUERTT 0.200% 17-13/12/2021	EUR	3 007 284	0.15	2 135 000	UNIPOL GRUPPO 3.250% 20-23/09/2030	EUR	2 399 652	0.12
1 700 000	LB BADEN-WUERT 0.375% 19-24/05/2024	EUR	1 725 612	0.09	300 000	UNIPOL GRUPPO 3.500% 17-29/11/2027	EUR	338 232	0.02
2 900 000	LB BADEN-WUERT 0.375% 19-29/07/2026	EUR	2 943 508	0.15		<i>United Kingdom</i>		<i>94 454 490</i>	<i>4.88</i>
1 800 000	LB BADEN-WUERT 0.375% 21-21/02/2031	EUR	1 766 770	0.09	100 000	APTIV PLC 1.600% 16-15/09/2028	EUR	107 023	0.01
2 100 000	LEG IMMOB SE 0.750% 21-30/06/2031	EUR	2 096 061	0.11	800 000	ASTRAZENECA PLC 1.250% 16-12/05/2028	EUR	849 700	0.04
215 000	NOVELIS SHEET 3.375% 21-15/04/2029	EUR	220 390	0.01	200 000	BG ENERGY CAP 2.250% 14-21/11/2029	EUR	228 499	0.01
621 000	STYROLUTION 2.250% 20-16/01/2027	EUR	613 321	0.03	5 010 000	BP CAP MKY BV 0.933% 20-04/12/2040	EUR	4 639 271	0.24
1 000 000	VANTAGE TOWERS 0.000% 21-31/03/2025	EUR	996 254	0.05	400 000	BP CAPITAL PLC 0.830% 16-19/09/2024	EUR	411 632	0.02
					1 760 000	BP CAPITAL PLC 1.876% 20-07/04/2024	EUR	1 858 285	0.10
					6 226 000	COCA-COLA EURO 0.200% 20-02/12/2028	EUR	6 131 099	0.32
					1 000 000	COCA-COLA EURO 1.125% 19-12/04/2029	EUR	1 049 197	0.05

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 000 000	COCA-COLA EURO 1.750% 20-27/03/2026	EUR	1 075 910	0.06	464 000	KLEOPATRA FINCO 4.250% 21-01/03/2026	EUR	465 621	0.02
1 004 000	COCA-COLA EUROPEAN PARTNERS 1.500% 18-08/11/2027	EUR	1 076 488	0.06	219 000	KLEOPATRA HLDING 6.500% 21-01/09/2026	EUR	212 815	0.01
21 000 000	CREDIT AGRICOLE 0.750% 18-05/12/2023	EUR	21 534 378	1.12	3 315 000	LOGICOR FIN 0.875% 21-14/01/2031	EUR	3 201 969	0.16
500 000	FCE BANK PLC 0.869% 17-13/09/2021	EUR	500 251	0.03	2 000 000	LOGICOR FIN 3.250% 18-13/11/2028	EUR	2 323 015	0.12
1 500 000	FCE BANK PLC 1.134% 15-10/02/2022	EUR	1 506 242	0.08	600 000	MEDTRONIC GLOBAL 0.000% 20-15/10/2025	EUR	601 074	0.03
847 000	GATWICK AIRPORT 4.375% 21-07/04/2026	GBP	996 812	0.05	2 065 000	MEDTRONIC GLOBAL 0.375% 20-15/10/2028	EUR	2 080 688	0.11
6 000 000	GLAXOSMITHKLINE 0.125% 20-12/05/2023	EUR	6 047 735	0.31	2 500 000	MEDTRONIC GLOBAL 1.125% 19-07/03/2027	EUR	2 636 974	0.14
1 800 000	GLAXOSMITHKLINE 1.000% 17-12/09/2026	EUR	1 890 275	0.10	1 268 000	MEDTRONIC GLOBAL 1.375% 20-15/10/2040	EUR	1 289 195	0.07
3 174 000	HEATHROW FNDG 1.125% 21-08/10/2030	EUR	3 139 356	0.16	1 637 000	MEDTRONIC GLOBAL 1.625% 19-07/03/2031	EUR	1 802 313	0.09
3 000 000	HEATHROW FNDG 1.500% 20-12/10/2025	EUR	3 128 050	0.16	1 000 000	NESTLE FIN INTL 0.000% 20-03/03/2033	EUR	942 260	0.05
935 000	HEATHROW FUNDING 1.500% 15-11/02/2030	EUR	961 900	0.05	913 000	NESTLE FIN INTL 0.000% 20-03/12/2025	EUR	917 499	0.05
400 000	INTL CONSOLIDAT 2.750% 21-25/03/2025	EUR	399 723	0.02	6 269 000	NESTLE FIN INTL 0.000% 21-14/06/2026	EUR	6 282 134	0.32
100 000	INTL PERSONAL FI 9.750% 20-12/11/2025	EUR	107 974	0.01	4 000 000	NESTLE FIN INTL 0.125% 20-12/11/2027	EUR	4 019 055	0.21
950 000	ITV PLC 1.375% 19-26/09/2026	EUR	991 903	0.05	2 000 000	NESTLE FIN INTL 0.375% 20-12/05/2032	EUR	1 989 648	0.10
1 400 000	JAGUAR LAND ROVER 2.200% 17-15/01/2024	EUR	1 395 626	0.07	1 000 000	NESTLE FIN INTL 1.125% 20-01/04/2026	EUR	1 056 522	0.05
2 000 000	NATL GRID ELECT 0.190% 20-20/01/2025	EUR	2 013 315	0.10	6 000 000	NOVARTIS FINANCE 0.000% 20-23/09/2028	EUR	5 921 245	0.30
275 000	NATL GRID ELECT 0.823% 20-07/07/2032	EUR	277 666	0.01	2 331 000	PROLOGIS INTL II 0.750% 21-23/03/2033	EUR	2 279 702	0.12
2 000 000	NATL GRID PLC 0.163% 21-20/01/2028	EUR	1 967 167	0.10	473 000	PROLOGIS INTL II 0.875% 19-09/07/2029	EUR	485 690	0.02
1 000 000	OTE PLC 0.875% 19-24/09/2026	EUR	1 027 484	0.05	600 000	PROLOGIS INTL II 1.625% 20-17/06/2032	EUR	647 435	0.03
600 000	OTE PLC 2.375% 18-18/07/2022	EUR	615 009	0.03	3 000 000	REPSOL EUROPE 0.375% 21-06/07/2029	EUR	2 980 500	0.15
3 000 000	SSE PLC 0.875% 17-06/09/2025	EUR	3 101 168	0.16	3 500 000	WHIRLPOOL FIN 1.100% 17-09/11/2027	EUR	3 659 165	0.19
2 000 000	SSE PLC 1.375% 18-04/09/2027	EUR	2 131 994	0.11					
2 000 000	STELLANTIS NV 0.625% 21-30/03/2027	EUR	2 007 785	0.10		<b>Sweden</b>		<b>37 544 292</b>	<b>1.91</b>
3 087 000	STELLANTIS NV 0.750% 21-18/01/2029	EUR	3 072 128	0.16	410 000	ALFA LAVAL TREAS 0.250% 19-25/06/2024	EUR	412 671	0.02
1 193 000	STELLANTIS NV 1.250% 21-20/06/2033	EUR	1 177 091	0.06	4 526 000	ERICSSON LM 1.000% 21-26/05/2029	EUR	4 554 314	0.23
4 183 000	TESCO CORP TREAS 0.375% 21-27/07/2029	EUR	4 081 505	0.21	400 000	HOIST FINANCE AB 3.375% 20-27/11/2024	EUR	414 465	0.02
2 000 000	TESCO CORP TREAS 0.875% 19-29/05/2026	EUR	2 054 940	0.11	7 232 000	MOLNLYCKE HLD 0.625% 20-15/01/2031	EUR	7 034 808	0.36
542 000	TI AUTOMOTIVE 3.750% 21-15/04/2029	EUR	552 102	0.03	1 160 000	MOLNLYCKE HLD 0.875% 19-05/09/2029	EUR	1 163 819	0.06
665 000	TITAN GLOBAL FIN 2.750% 20-09/07/2027	EUR	696 441	0.04	5 000 000	MOLNLYCKE HLD 1.750% 15-28/02/2024	EUR	5 230 166	0.27
400 000	VIRGIN MEDIA FIN 3.750% 20-15/07/2030	EUR	399 233	0.02	400 000	SBAB BANK AB 0.500% 20-13/05/2025	EUR	409 991	0.02
1 250 000	VMED O2 UK FIN 3.250% 20-31/01/2031	EUR	1 252 414	0.06	650 000	SECURITAS AB 0.250% 21-22/02/2028	EUR	638 257	0.03
5 700 000	VODAFONE GROUP 0.900% 19-24/11/2026	EUR	5 928 950	0.30	1 000 000	SKANDINAV ENSKIL 0.375% 21-21/06/2028	EUR	995 602	0.05
1 863 000	YORKSHIRE BLD SOC 0.500% 21-01/07/2028	EUR	1 867 155	0.10	1 892 000	SKF AB 0.250% 21-15/02/2031	EUR	1 816 794	0.09
199 000	YORKSHIRE BLD SOC 0.625% 20-21/09/2025	EUR	203 614	0.01	1 300 000	SKF AB 0.875% 19-15/11/2029	EUR	1 346 264	0.07
	<b>Luxembourg</b>		<b>88 065 156</b>	<b>4.51</b>	3 014 000	SVENSKA HANDELSBANKEN 0.010% 20-02/12/202	EUR	2 966 598	0.15
1 374 000	ACTAVIS FUNDING 1.250% 17-01/06/2024	EUR	1 378 823	0.07	2 000 000	SVENSKA HANDELSBANKEN 0.375% 18-03/07/2023	EUR	2 029 177	0.10
3 405 000	BECTON DICKINSON 0.632% 19-04/06/2023	EUR	3 451 365	0.18	1 100 000	TELE2 AB 0.750% 21-23/03/2031	EUR	1 087 724	0.06
1 000 000	BECTON DICKINSON 1.208% 19-04/06/2026	EUR	1 045 757	0.05	508 000	TELE2 AB 1.125% 18-15/05/2024	EUR	523 248	0.03
594 000	BECTON DICKINSON 1.213% 21-12/02/2036	EUR	586 977	0.03	500 000	TELIA CO AB 0.125% 20-27/11/2030	EUR	479 998	0.02
9 000 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	8 989 286	0.46	645 000	VATTENFALL AB 0.125% 21-12/02/2029	EUR	634 861	0.03
5 508 000	CNH IND FIN 1.625% 19-03/07/2029	EUR	5 846 067	0.30	451 000	VATTENFALL AB 0.500% 19-24/06/2026	EUR	460 400	0.02
5 000 000	CNH IND FIN 1.750% 19-25/03/2027	EUR	5 337 866	0.27	1 000 000	VOLVO CAR AB 2.500% 20-07/10/2027	EUR	1 092 706	0.06
300 000	CNH IND FIN 1.875% 18-19/01/2026	EUR	321 013	0.02	3 519 000	VOLVO TREAS AB 0.000% 21-18/05/2026	EUR	3 509 769	0.18
1 500 000	CNH INDUSTRIAL FIN 1.750% 17-12/09/2025	EUR	1 591 069	0.08	700 000	VOLVO TREAS AB 1.625% 20-26/05/2025	EUR	742 660	0.04
3 000 000	CPI PROPERTY GRO 1.625% 19-23/04/2027	EUR	3 085 875	0.16					
1 000 000	DH EUROPE 0.450% 19-18/03/2028	EUR	1 006 985	0.05		<b>Japan</b>		<b>37 283 307</b>	<b>1.91</b>
7 600 000	EUROFINS SCIEN 0.875% 21-19/05/2031	EUR	7 528 725	0.39	1 000 000	MITSUB UFJ FIN 0.848% 19-19/07/2029	EUR	1 031 259	0.05
1 485 000	EUROFINS SCIEN 2.125% 17-25/07/2024	EUR	1 571 154	0.08	1 560 000	MITSUBISHI UFJ FINANCE 0.980% 18-09/10/2023	EUR	1 601 195	0.08
500 000	GRAND CITY PROPERTIES 1.500% 18-22/02/2027	EUR	529 675	0.03	898 000	MIZUHO FINANCIAL 0.214% 20-07/10/2025	EUR	904 344	0.05
					3 200 000	MIZUHO FINANCIAL 0.956% 17-16/10/2024	EUR	3 305 109	0.17

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
989 000	NIDEC CORP 0.046% 21-30/03/2026	EUR	988 309	0.05					
3 186 000	NTT FINANCE 0.010% 21-03/03/2025	EUR	3 194 489	0.16					
3 869 000	NTT FINANCE 0.342% 21-03/03/2030	EUR	3 850 480	0.20					
5 800 000	SUMITOMO MITSUI 0.465% 19-30/05/2024	EUR	5 895 729	0.30					
6 300 000	SUMITOMO MITSUI 0.934% 17-11/10/2024	EUR	6 506 998	0.33					
1 500 000	TAKEDA PHARM 0.750% 20-09/07/2027	EUR	1 537 123	0.08					
5 000 000	TAKEDA PHARM 1.000% 20-09/07/2029	EUR	5 157 947	0.27					
900 000	TAKEDA PHARMACEUTICAL 1.125% 18-21/11/2022	EUR	916 721	0.05					
2 000 000	TAKEDA PHARMACEUTICAL 3.000% 18-21/11/2030	EUR	2 393 604	0.12					
	<b>Finland</b>		<b>19 705 962</b>	<b>1.04</b>					
500 000	NESTE 0.750% 21-25/03/2028	EUR	496 867	0.03					
2 675 000	NOKIA OYJ 2.000% 19-11/03/2026	EUR	2 821 465	0.15					
500 000	NOKIA OYJ 2.375% 20-15/05/2025	EUR	531 171	0.03					
4 300 000	NORDEA BANK 0.375% 19-28/05/2026	EUR	4 392 252	0.23					
1 136 000	NORDEA BANK ABP 0.500% 21-19/03/2031	EUR	1 133 249	0.06					
2 400 000	OP CORPORATE BK 0.375% 19-26/02/2024	EUR	2 440 167	0.13					
2 200 000	OP CORPORATE BK 0.375% 21-16/06/2028	EUR	2 184 189	0.11					
300 000	OUTOKUMPU OYJ 4.125% 18-18/06/2024	EUR	303 043	0.02					
5 500 000	UPM-KYMMENE OYJ 0.500% 21-22/03/2031	EUR	5 403 559	0.28					
	<b>Ireland</b>		<b>15 211 608</b>	<b>0.78</b>					
2 324 000	CCEP FINANCE IRE 0.000% 21-06/09/2025	EUR	2 324 360	0.12					
1 200 000	CRH FINANCE 1.375% 16-18/10/2028	EUR	1 290 830	0.07					
394 000	DELL BANK INTERN 1.625% 20-24/06/2024	EUR	411 497	0.02					
3 000 000	EATON CAPITAL 0.128% 21-08/03/2026	EUR	2 999 858	0.15					
662 000	FRESENIUS FIN IR 0.500% 21-01/10/2028	EUR	661 392	0.03					
350 000	FRESENIUS FIN IR 1.500% 17-30/01/2024	EUR	362 851	0.02					
2 733 000	HAMMERSON IRLND 1.750% 21-03/06/2027	EUR	2 735 368	0.14					
4 000 000	SMURFIT KAPPA AQ 2.875% 18-15/01/2026	EUR	4 425 452	0.23					
	<b>Australia</b>		<b>13 338 607</b>	<b>0.69</b>					
5 800 000	NATIONAL AUSTRALIA BANK 0.350% 17-07/09/2022	EUR	5 853 745	0.30					
2 600 000	NATIONAL AUSTRALIA BANK 0.625% 18-30/08/2023	EUR	2 653 690	0.14					
4 700 000	WESTPAC BANKING 0.625% 17-22/11/2024	EUR	4 831 172	0.25					
	<b>Norway</b>		<b>9 606 571</b>	<b>0.49</b>					
1 500 000	NORSK HYDRO ASA 2.000% 19-11/04/2029	EUR	1 637 961	0.08					
2 383 000	SPAREBANK 1 OEST 0.125% 21-03/03/2028	EUR	2 351 836	0.12					
1 650 000	SPAREBANK 1 SMN 0.010% 21-18/02/2028	EUR	1 611 284	0.08					
4 000 000	SPAREBANK 1 SMN 0.125% 19-11/09/2026	EUR	4 005 490	0.21					
	<b>Cyprus</b>		<b>8 729 242</b>	<b>0.45</b>					
7 000 000	AROUNDTOWN SA 0.000% 20-16/07/2026	EUR	6 832 756	0.35					
300 000	AROUNDTOWN SA 1.500% 19-28/05/2026	EUR	315 152	0.02					
1 500 000	AROUNDTOWN SA 1.625% 18-31/01/2028	EUR	1 581 334	0.08					
	<b>Austria</b>		<b>8 488 095</b>	<b>0.45</b>					
5 600 000	ERSTE GROUP 0.125% 21-17/05/2028	EUR	5 553 878	0.29					
1 000 000	OMV AG 1.000% 17-14/12/2026	EUR	1 047 998	0.05					
523 000	OMV AG 1.000% 19-03/07/2034	EUR	527 875	0.03					
500 000	OMV AG 1.500% 20-09/04/2024	EUR	522 278	0.03					
333 000	SAPPI PAPIER HOL 3.625% 21-15/03/2028	EUR	333 224	0.02					
500 000	VERBUND AG 0.900% 21-01/04/2041	EUR	502 842	0.03					
	<b>Belgium</b>		<b>8 025 908</b>	<b>0.41</b>					
2 100 000	BELFIUS BANK SA 0.375% 21-08/06/2027	EUR	2 094 257	0.11					
5 000 000	KBC GROUP NV 0.875% 18-27/06/2023	EUR	5 115 174	0.26					
817 000	ONTEX GROUP 3.500% 21-15/07/2026	EUR	816 477	0.04					
	<b>Denmark</b>		<b>5 097 075</b>	<b>0.26</b>					
250 000	DKT FINANCE 7.000% 18-17/06/2023	EUR	254 128	0.01					
2 000 000	ISS GLOBAL A/S 0.875% 19-18/06/2026	EUR	2 020 777	0.10					
2 586 000	ORSTED A/S 1.500% 17-26/11/2029	EUR	2 822 170	0.15					
	<b>Portugal</b>		<b>2 342 073</b>	<b>0.12</b>					
500 000	CAIXA GERAL DEPO 1.250% 19-25/11/2024	EUR	515 523	0.03					
1 700 000	EDP SA 1.625% 20-15/04/2027	EUR	1 826 550	0.09					
	<b>Canada</b>		<b>2 224 005</b>	<b>0.11</b>					
2 200 000	ROYAL BK CANADA 0.250% 19-02/05/2024	EUR	2 224 005	0.11					
	<b>Mexico</b>		<b>987 188</b>	<b>0.05</b>					
1 000 000	FEMSA 0.500% 21-28/05/2028	EUR	987 188	0.05					
	<b>Greece</b>		<b>648 122</b>	<b>0.03</b>					
636 000	MYTILINEOS SA 2.250% 21-30/10/2026	EUR	648 122	0.03					
	<b>Floating rate bonds</b>		<b>531 137 416</b>	<b>27.24</b>					
	<b>France</b>		<b>109 602 344</b>	<b>5.60</b>					
300 000	ARKEMA 19-31/12/2049 FRN	EUR	316 641	0.02					
1 500 000	ARKEMA 20-31/12/2060 FRN	EUR	1 509 645	0.08					
1 000 000	AXA SA 16-06/07/2047 FRN	EUR	1 143 824	0.06					
11 590 000	AXA SA 21-07/10/2041 FRN	EUR	11 563 774	0.59					
1 000 000	BNP PARIBAS 14-31/12/2049 FRN	EUR	1 129 602	0.06					
1 300 000	BNP PARIBAS 19-04/06/2026 FRN	EUR	1 319 119	0.07					
200 000	BNP PARIBAS 19-31/12/2049 FRN	USD	184 906	0.01					
5 700 000	BNP PARIBAS 20-14/10/2027 FRN	EUR	5 702 086	0.29					
400 000	BNP PARIBAS 20-31/12/2060 FRN	USD	343 233	0.02					
3 800 000	BNP PARIBAS 21-13/04/2027 FRN	EUR	3 771 404	0.19					
300 000	BNP PARIBAS 21-31/12/2061 FRN	USD	263 529	0.01					
1 400 000	BPCE 15-30/11/2027 FRN	EUR	1 452 708	0.07					
400 000	CNP ASSURANCES 11-30/09/2041 FRN	EUR	406 482	0.02					
400 000	CNP ASSURANCES 14-05/06/2045 FRN	EUR	455 160	0.02					
500 000	CNP ASSURANCES 18-31/12/2049 FRN	EUR	573 681	0.03					
4 000 000	CNP ASSURANCES 19-27/07/2050 FRN	EUR	4 152 257	0.21					
400 000	CNP ASSURANCES 20-30/06/2051 FRN	EUR	427 225	0.02					
200 000	CRED AGRICOLE SA 14-29/12/2049 FRN	USD	190 871	0.01					
200 000	CRED AGRICOLE SA 16-29/12/2049 FRN	USD	205 302	0.01					
800 000	CRED AGRICOLE SA 19-31/12/2049 FRN	USD	757 033	0.04					
200 000	CRED AGRICOLE SA 19-31/12/2049 FRN	USD	189 258	0.01					
5 500 000	CRED AGRICOLE SA 20-05/06/2030 FRN	EUR	5 711 062	0.29					
1 800 000	CRED AGRICOLE SA 20-31/12/2060 FRN	EUR	1 964 646	0.10					
900 000	CREDIT AGRICOLE ASSURANCES 14-31/10/2049 FRN	EUR	1 025 648	0.05					
700 000	CREDIT AGRICOLE ASSURANCES 15-29/01/2049 FRN	EUR	777 572	0.04					
1 000 000	CREDIT AGRICOLE ASSURANCES 18-29/01/2048 FRN	EUR	1 069 068	0.05					
2 800 000	DANONE 17-31/12/2049 FRN	EUR	2 866 102	0.15					
1 000 000	ELEC DE FRANCE 20-15/03/2169 FRN	EUR	1 030 465	0.05					
600 000	ELEC DE FRANCE 20-31/12/2060 FRN	EUR	626 351	0.03					
3 000 000	ELEC DE FRANCE 21-31/12/2061 FRN	EUR	3 014 577	0.15					
1 000 000	LA BANQUE POSTAL 19-31/12/2059 FRN	EUR	1 051 958	0.05					
400 000	LA MONDIALE 19-31/12/2059 FRN	EUR	439 550	0.02					
2 000 000	ORANGE 14-29/10/2049 FRN	EUR	2 386 096	0.12					
5 000 000	ORANGE 14-29/12/2049 FRN	EUR	5 605 757	0.29					

# BNP PARIBAS FUNDS SICAV Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 000 000	ORANGE 19-31/12/2049 FRN	EUR	1 049 583	0.05	1 000 000	REPSOL INTL FIN 20-31/12/2060 FRN	EUR	1 099 016	0.06
1 500 000	ORANGE 20-15/10/2169 FRN	EUR	1 530 826	0.08	1 857 000	REPSOL INTL FIN 21-31/12/2061 FRN	EUR	1 866 208	0.10
3 100 000	ORANGE 21-31/12/2061 FRN	EUR	3 053 746	0.16	809 000	STEDIN HOLDING 21-31/12/2061 FRN	EUR	820 058	0.04
500 000	SCOR SE 16-27/05/2048 FRN	EUR	587 394	0.03	1 300 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	1 342 872	0.07
400 000	SCOR SE 18-31/12/2049 FRN	USD	357 154	0.02	400 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	430 218	0.02
600 000	SCOR SE 20-17/09/2051 FRN	EUR	599 115	0.03	5 000 000	TELEFONICA EUROP 20-31/12/2060 FRN	EUR	5 088 082	0.26
200 000	SOCIETE GENERALE 15-29/12/2049 FRN	USD	199 049	0.01	5 300 000	TELEFONICA EUROP 21-31/12/2061 FRN	EUR	5 174 877	0.27
200 000	SOCIETE GENERALE 16-29/12/2049	USD	170 475	0.01	3 300 000	TENNET HLD BV 17-31/12/2049 FRN	EUR	3 463 575	0.18
3 700 000	SOCIETE GENERALE 20-22/09/2028 FRN	EUR	3 755 990	0.19	1 455 000	TENNET HLD BV 20-22/10/2168 FRN	EUR	1 508 060	0.08
5 500 000	SOCIETE GENERALE 20-24/11/2030 FRN	EUR	5 490 008	0.28	1 300 000	VOLKSBANK NV 20-22/10/2030 FRN	EUR	1 362 890	0.07
800 000	SOCIETE GENERALE 20-31/12/2060 FRN	USD	717 532	0.04	1 600 000	VOLKSWAGEN INTERNATION FN 17-31/12/2049 FRN	EUR	1 766 370	0.09
5 900 000	SOCIETE GENERALE 21-30/06/2031 FRN	EUR	5 894 212	0.30	840 000	VOLKSWAGEN INTFN 15-29/12/2049 FRN	EUR	921 564	0.05
400 000	SOGECAP SA 14-29/12/2049 FRN	EUR	451 663	0.02	1 900 000	VOLKSWAGEN INTFN 20-31/12/2060 FRN	EUR	2 109 089	0.11
500 000	SOLVAY FIN 15-29/06/2049 FRN	EUR	562 872	0.03	4 600 000	WINTERSHALL FIN 21-20/07/2169 FRN	EUR	4 582 129	0.24
500 000	SUEZ 19-31/12/2059 FRN	EUR	502 661	0.03					
1 819 000	TOTAL SA 15-29/12/2049 FRN	EUR	1 921 432	0.10		<i>Spain</i>		<i>57 827 049</i>	<i>2.98</i>
3 300 000	TOTAL SA 16-29/12/2049 FRN	EUR	3 428 790	0.18	200 000	BANCO BILBAO VIZ 19-31/12/2049 FRN	EUR	218 792	0.01
900 000	TOTAL SA 16-29/12/2049 FRN	EUR	998 047	0.05	2 600 000	BANCO BILBAO VIZ 20-31/12/2060 FRN	EUR	2 968 990	0.15
4 000 000	TOTAL SA 16-29/12/2049 FRN	EUR	4 121 020	0.21	2 100 000	BANCO SABADELL 20-11/03/2027 FRN	EUR	2 156 396	0.11
2 718 000	TOTAL SA 19-31/12/2049 FRN	EUR	2 784 106	0.14	4 300 000	BANCO SABADELL 21-16/06/2028 FRN	EUR	4 234 435	0.22
1 078 000	TOTAL SE 20-31/12/2060 FRN	EUR	1 084 301	0.06	200 000	BANCO SABADELL 21-31/12/2061 FRN	EUR	211 088	0.01
4 590 000	TOTAL SE 21-31/12/2061 FRN	EUR	4 588 234	0.24	200 000	BANCO SANTANDER 17-31/12/2049	EUR	208 532	0.01
1 761 000	TOTAL SE 21-31/12/2061 FRN	EUR	1 731 992	0.09	200 000	BANCO SANTANDER 17-31/12/2049 FRN	EUR	211 583	0.01
400 000	UNIBAIL-RODAMCO 18-31/12/2049 FRN	EUR	395 550	0.02	200 000	BANCO SANTANDER 19-31/12/2049 FRN	USD	185 935	0.01
	<i>The Netherlands</i>		<i>95 866 997</i>	<i>4.92</i>	200 000	BANCO SANTANDER 20-31/12/2060 FRN	EUR	206 453	0.01
6 300 000	ABERTIS FINANCE 20-31/12/2060 FRN	EUR	6 511 103	0.33	3 700 000	BANCO SANTANDER 21-24/06/2029 FRN	EUR	3 694 948	0.19
5 000 000	ABERTIS FINANCE 21-31/12/2061 FRN	EUR	4 951 546	0.25	4 600 000	BANKINTER SA 21-23/12/2032 FRN	EUR	4 607 837	0.24
200 000	ABN AMRO BANK NV 17-31/12/2049 FRN	EUR	220 613	0.01	7 200 000	CAIXABANK 20-10/07/2026 FRN	EUR	7 351 884	0.38
200 000	ABN AMRO BANK NV 20-31/12/2060 FRN	EUR	216 188	0.01	5 000 000	CAIXABANK 20-18/11/2026 FRN	EUR	5 002 269	0.26
2 900 000	ARGENTUM NET 19-19/02/2049 FRN	EUR	3 249 000	0.17	10 900 000	CAIXABANK 21-09/02/2029 FRN	EUR	10 727 375	0.55
500 000	ASR NEDERLAND NV 15-29/09/2045 FRN	EUR	589 912	0.03	13 000 000	CAIXABANK 21-18/06/2031 FRN	EUR	13 072 105	0.68
200 000	ASR NEDERLAND NV 17-31/12/2049 FRN	EUR	220 303	0.01	1 200 000	CAIXABANK 21-26/05/2028 FRN	EUR	1 206 432	0.06
700 000	ASR NEDERLAND NV 19-02/05/2049 FRN	EUR	783 004	0.04	200 000	IBERCAJA 20-23/07/2030 FRN	EUR	199 262	0.01
400 000	COOPERATIEVE RAB 18-31/12/2049 FRN	EUR	439 050	0.02	1 000 000	MAPFRE 17-31/03/2047 FRN	EUR	1 158 418	0.06
400 000	COOPERATIEVE RAB 19-31/12/2059 FRN	EUR	413 577	0.02	200 000	UNICAJA ES 19-13/11/2029 FRN	EUR	204 315	0.01
600 000	COOPERATIEVE RAB 20-31/12/2060 FRN	EUR	664 925	0.03		<i>Italy</i>		<i>49 556 815</i>	<i>2.52</i>
1 150 000	FERROVIAL NL 17-31/12/2049 FRN	EUR	1 146 227	0.06	1 000 000	ASSICURAZIONI GENERALI 15-27/10/2047 FRN	EUR	1 231 510	0.06
6 700 000	IBERDROLA INTL 17-31/12/2049 FRN	EUR	6 869 089	0.35	545 000	BPER BANCA 21-31/03/2027 FRN	EUR	548 327	0.03
4 300 000	IBERDROLA INTL 18-31/12/2049 FRN	EUR	4 543 840	0.23	1 500 000	CREDITO EMILIANO 19-25/10/2025 FRN	EUR	1 543 854	0.08
3 000 000	IBERDROLA INTL 19-31/12/2049 FRN	EUR	3 260 154	0.17	1 200 000	ENEL S.P.A. 18-24/11/2078 FRN	EUR	1 255 827	0.06
4 700 000	IBERDROLA INTL 21-31/12/2061 FRN	EUR	4 718 069	0.24	200 000	ENEL SPA 19-24/05/2080 FRN	EUR	218 487	0.01
5 000 000	IBERDROLA INTL 21-31/12/2061 FRN	EUR	5 043 366	0.26	1 500 000	ENEL SPA 20-31/12/2060 FRN	EUR	1 568 639	0.08
3 000 000	ING GROEP NV 19-13/11/2030 FRN	EUR	3 038 680	0.16	5 000 000	ENEL SPA 21-31/12/2061 FRN	EUR	4 935 839	0.25
300 000	ING GROEP NV 19-31/12/2059 FRN	USD	280 726	0.01	4 992 000	ENEL SPA 21-31/12/2061 FRN	EUR	4 904 630	0.25
1 800 000	ING GROEP NV 20-26/05/2031 FRN	EUR	1 912 841	0.10	3 000 000	ENI SPA 20-31/12/2060 FRN	EUR	3 184 329	0.16
200 000	ING GROEP NV 20-31/12/2060 FRN	USD	176 414	0.01	3 526 000	ENI SPA 20-31/12/2060 FRN	EUR	3 699 884	0.19
1 400 000	ING GROEP NV 21-07/12/2028 FRN	GBP	1 597 147	0.08	3 241 000	ENI SPA 21-31/12/2061 FRN	EUR	3 235 357	0.17
3 000 000	ING GROEP NV 21-09/06/2032 FRN	EUR	2 998 461	0.15	700 000	INTESA SANPAOLO 20-01/03/2169 FRN	EUR	770 002	0.04
1 000 000	NATURGY ENERGY GROUP F 14-29/11/2049 FRN	EUR	1 049 585	0.05	1 350 000	INTESA SANPAOLO 20-31/12/2060 FRN	EUR	1 344 079	0.07
500 000	NATURGY ENERGY GROUP F 15-29/12/2049 FRN	EUR	530 216	0.03	1 050 000	INTESA SANPAOLO 20-31/12/2060 FRN	EUR	1 022 712	0.05
1 000 000	NN GROUP NV 14-29/06/2049 FRN	EUR	1 101 825	0.06	1 269 000	POSTE ITALIANE 21-31/12/2061 FRN	EUR	1 266 865	0.07
2 000 000	NN GROUP NV 17-13/01/2048 FRN	EUR	2 381 552	0.12	600 000	UNICREDIT S.P.A. 16-29/12/2049 FRN	EUR	642 062	0.03
3 500 000	REPSOL INTERNATIONAL FINANCE 15-25/03/2075 FRN	EUR	3 820 539	0.20	2 096 000	UNICREDIT SPA 19-03/07/2025 FRN	EUR	2 166 019	0.11
1 500 000	REPSOL INTL FIN 20-31/12/2060 FRN	EUR	1 604 037	0.08	200 000	UNICREDIT SPA 19-20/02/2029 FRN	EUR	217 809	0.01
					1 000 000	UNICREDIT SPA 19-25/06/2025 FRN	EUR	1 029 099	0.05

# BNP PARIBAS FUNDS SICAV Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
200 000	UNICREDIT SPA 19-31/12/2049 FRN	EUR	237 009	0.01					
1 000 000	UNICREDIT SPA 20-15/01/2032 FRN	EUR	1 021 556	0.05					
4 200 000	UNICREDIT SPA 20-16/06/2026 FRN	EUR	4 341 819	0.22					
1 170 000	UNICREDIT SPA 20-20/01/2026 FRN	EUR	1 193 675	0.06					
650 000	UNICREDIT SPA 20-22/07/2027 FRN	EUR	690 924	0.04					
1 400 000	UNICREDIT SPA 20-31/12/2060 FRN	EUR	1 339 918	0.07					
4 558 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	4 565 982	0.23					
1 200 000	UNIPOLSAI ASSICU 20-31/12/2060 FRN	EUR	1 380 602	0.07					
	<b>Germany</b>		<b>47 313 130</b>	<b>2.41</b>					
2 000 000	ALLIANZ SE 19-25/09/2049 FRN	EUR	2 018 585	0.10					
2 000 000	ALLIANZ SE 20-08/07/2050 FRN	EUR	2 140 273	0.11					
1 400 000	ALLIANZ SE 20-30/04/2169 FRN	EUR	1 410 934	0.07					
2 100 000	BAYERISCHE LNDKB 21-23/09/2031 FRN	EUR	2 094 776	0.11					
200 000	COMMERZBANK AG 19-09/04/2168 FRN	USD	183 526	0.01					
1 600 000	COMMERZBANK AG 20-05/12/2030 FRN	EUR	1 772 784	0.09					
6 400 000	COMMERZBANK AG 20-24/03/2026 FRN	EUR	6 514 554	0.33					
1 000 000	COMMERZBANK AG 20-31/12/2060 FRN	EUR	1 101 908	0.06					
1 200 000	COMMERZBANK AG 20-31/12/2060 FRN	EUR	1 411 592	0.07					
1 600 000	COMMERZBANK AG 21-31/12/2061 FRN	EUR	1 620 435	0.08					
500 000	DEUTSCHE BOERSE 20-16/06/2047 FRN	EUR	512 380	0.03					
2 000 000	ENERGIE BADEN-WU 19-05/08/2079 FRN	EUR	2 009 350	0.10					
2 700 000	ENERGIE BADEN-WU 20-29/06/2080 FRN	EUR	2 767 216	0.14					
817 000	EVONIK 17-07/07/2077 FRN	EUR	829 459	0.04					
600 000	HANNOVER RUECKV 20-08/10/2040 FRN	EUR	628 431	0.03					
1 800 000	HANNOVER RUECKV 21-30/06/2042 FRN	EUR	1 806 643	0.09					
500 000	LANXESS 16-06/12/2076 FRN	EUR	533 421	0.03					
700 000	MERCK 14-12/12/2074 SR	EUR	766 389	0.04					
2 300 000	MERCK 19-25/06/2079 FRN	EUR	2 370 324	0.12					
6 400 000	MERCK 20-09/09/2080 FRN	EUR	6 588 548	0.34					
1 900 000	MUENCHENER RUECKVERSICHERUNG 12-26/05/2042 FRN	EUR	2 003 131	0.10					
1 000 000	MUENCHENER RUECKVERSICHERUNG 18-26/05/2049 FRN	EUR	1 161 941	0.06					
5 000 000	MUNICH RE 20-26/05/2041 FRN	EUR	5 066 530	0.26					
	<b>United States of America</b>		<b>43 292 376</b>	<b>2.24</b>					
2 500 000	AT&T INC 18-05/09/2023 FRN	EUR	2 560 104	0.13					
4 500 000	AT&T INC 20-31/12/2060 FRN	EUR	4 579 065	0.24					
1 586 000	BANK OF AMER CRP 19-09/05/2026 FRN	EUR	1 630 236	0.08					
248 000	BANK OF AMER CRP 20-31/03/2029 FRN	EUR	299 513	0.02					
1 086 000	BANK OF AMER CRP 21-22/03/2031 FRN	EUR	1 082 020	0.06					
500 000	BANK OF AMERICA CORP 13-29/12/2049 FRN	USD	438 857	0.02					
1 000 000	BANK OF AMERICA CORP 17-04/05/2027 FRN	EUR	1 075 824	0.06					
2 800 000	BANK OF AMERICA CORP 17-07/02/2025 FRN	EUR	2 903 756	0.15					
2 000 000	BANK OF AMERICA CORP 18-25/04/2028 FRN	EUR	2 151 070	0.11					
500 000	CITIGROUP INC 05-25/02/2030 SR	EUR	568 918	0.03					
90 000	CITIGROUP INC 12-29/07/2049 FRN	USD	79 436	0.00					
3 000 000	CITIGROUP INC 20-06/07/2026 FRN	EUR	3 130 230	0.16					
4 080 000	MORGAN STANLEY 20-26/10/2029 FRN	EUR	4 055 839	0.21					
12 000 000	MORGAN STANLEY 21-07/02/2031 FRN	EUR	11 770 531	0.61					
6 947 000	MORGAN STANLEY 21-29/10/2027 FRN	EUR	6 966 977	0.36					
	<b>Ireland</b>		<b>21 908 367</b>	<b>1.11</b>					
265 000	AIB GROUP PLC 19-31/12/2059 FRN	EUR	285 355	0.01					
3 000 000	AIB GROUP PLC 20-30/05/2031 FRN	EUR	3 206 352	0.16					
255 000	AIB GROUP PLC 20-31/12/2060 FRN	EUR	289 876	0.01					
6 500 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	6 513 203	0.33					
200 000	BANK OF IRELAND 20-31/12/2060 FRN	EUR	222 130	0.01					
7 345 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	7 301 385	0.38					
2 000 000	BANK OF IRELAND 21-11/08/2031 FRN	EUR	1 988 329	0.10					
2 000 000	ZURICH FINANCE 20-17/09/2050 FRN	EUR	2 101 737	0.11					
	<b>United Kingdom</b>		<b>17 869 885</b>	<b>0.91</b>					
200 000	AVIVA PLC 14-03/07/2044 FRN	EUR	220 610	0.01					
5 940 000	BP CAPITAL PLC 20-22/06/2169 FRN	EUR	6 342 063	0.33					
2 000 000	BRITISH TELECOMM 20-18/08/2080 FRN	EUR	1 944 848	0.10					
200 000	LLOYDS BANKING 14-27/06/2049 FRN	EUR	220 590	0.01					
218 000	LLOYDS BK GR PLC 18-31/12/2049 FRN	USD	214 847	0.01					
200 000	LLOYDS BK GR PLC 19-31/12/2059 FRN	GBP	246 730	0.01					
200 000	NGG FINANCE 19-05/12/2079 FRN	EUR	202 069	0.01					
200 000	STANDARD CHART 20-31/12/2060 FRN	USD	185 476	0.01					
4 555 000	STANDARD CHART 21-23/09/2031 FRN	EUR	4 561 904	0.23					
400 000	VODAFONE GROUP 18-03/01/2079 FRN	EUR	416 331	0.02					
2 000 000	VODAFONE GROUP 20-27/08/2080 FRN	EUR	2 053 754	0.11					
1 219 000	VODAFONE GROUP 20-27/08/2080 FRN	EUR	1 260 663	0.06					
	<b>Belgium</b>		<b>16 306 851</b>	<b>0.83</b>					
4 500 000	AGEAS 20-24/11/2051 FRN	EUR	4 518 749	0.23					
400 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	399 891	0.02					
200 000	KBC GROUP NV 19-31/12/2049 FRN	EUR	214 067	0.01					
6 000 000	KBC GROUP NV 20-16/06/2027 FRN	EUR	6 052 500	0.31					
4 000 000	SOLVAY SA 18-31/12/2049 FRN	EUR	4 296 542	0.22					
800 000	SOLVAY SA 20-02/09/2169 FRN	EUR	825 102	0.04					
	<b>Portugal</b>		<b>14 655 635</b>	<b>0.76</b>					
1 000 000	CAIXA GERAL DEPO 18-28/06/2028 FRN	EUR	1 095 126	0.06					
7 300 000	EDP SA 19-30/04/2079 FRN	EUR	7 940 968	0.41					
2 500 000	EDP SA 20-20/07/2080 FRN	EUR	2 511 037	0.13					
3 100 000	EDP SA 21-02/08/2081 FRN	EUR	3 108 504	0.16					
	<b>Austria</b>		<b>13 935 443</b>	<b>0.72</b>					
300 000	BAWAG GROUP AG 19-26/03/2029 FRN	EUR	313 192	0.02					
200 000	ERSTE GROUP 20-31/12/2060 FRN	EUR	196 776	0.01					
600 000	ERSTE GROUP 20-31/12/2060 FRN	EUR	641 907	0.03					
700 000	LENZING AG 20-31/12/2060 FRN	EUR	744 623	0.04					
2 500 000	OMV AG 15-29/12/2049 FRN	EUR	3 017 631	0.16					
1 000 000	OMV AG 15-29/12/2049 FRN	EUR	1 021 040	0.05					
400 000	OMV AG 18-31/12/2049 FRN	EUR	421 722	0.02					
1 500 000	OMV AG 20-31/12/2060 FRN	EUR	1 567 610	0.08					
400 000	RAIFFEISEN BK IN 20-18/06/2032 FRN	EUR	437 017	0.02					
800 000	RAIFFEISEN BK IN 20-31/12/2060 FRN	EUR	890 323	0.05					
4 700 000	RAIFFEISEN BK IN 21-17/06/2033 FRN	EUR	4 683 602	0.24					
	<b>Sweden</b>		<b>11 352 941</b>	<b>0.59</b>					
200 000	NORDEA BANK AB 15-29/12/2049 FRN	USD	169 892	0.01					
200 000	NORDEA BANK AB 17-31/12/2049 FRN	EUR	209 508	0.01					
5 700 000	NORDEA BANK AB 21-18/08/2031 FRN	EUR	5 683 884	0.29					
200 000	SKANDINAV ENSKIL 17-31/12/2049	USD	174 096	0.01					
4 000 000	TELIA CO AB 20-11/05/2081 FRN	EUR	4 043 163	0.21					
1 000 000	VOLVO TREAS AB 14-10/03/2078 FRN	EUR	1 072 398	0.06					



# BNP PARIBAS FUNDS SICAV Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Luxembourg</i>		<i>9 719 100</i>	<i>0.50</i>
570 000	CPI PROPERTY GRO 20-31/12/2060 FRN	EUR	601 493	0.03
300 000	EUROCLEAR INVSTS 21-16/06/2051 FRN	EUR	299 911	0.02
7 000 000	GRAND CITY PROP 20-31/12/2060 FRN	EUR	6 831 245	0.35
1 800 000	SWISS RE FIN 19-30/04/2050 FRN	EUR	1 986 451	0.10
	<i>Australia</i>		<i>8 563 309</i>	<i>0.45</i>
1 061 000	AUSNET SERVICES 21-11/03/2081 FRN	EUR	1 078 622	0.06
400 000	AUST & NZ BANK 19-21/11/2029 FRN	EUR	408 509	0.02
1 500 000	AUST & NZ BANK 21-05/05/2031 FRN	EUR	1 493 404	0.08
5 594 000	WESTPAC BANKING 21-13/05/2031 FRN	EUR	5 582 774	0.29
	<i>Denmark</i>		<i>7 928 692</i>	<i>0.41</i>
600 000	NYKREDIT 20-31/12/2060 FRN	EUR	642 357	0.03
2 500 000	NYKREDIT 21-28/07/2031 FRN	EUR	2 499 258	0.13
2 400 000	ORSTED A/S 17-24/11/3017 FRN	EUR	2 507 270	0.13
1 170 000	ORSTED A/S 19-09/12/3019 FRN	EUR	1 198 290	0.06
1 088 000	ORSTED A/S 21-18/02/3021 FRN	EUR	1 081 517	0.06
	<i>Cyprus</i>		<i>3 182 015</i>	<i>0.17</i>
479 000	AROUNDTOWN SA 19-12/01/2168 FRN	EUR	490 279	0.03
2 800 000	AROUNDTOWN SA 21-31/12/2061 FRN	EUR	2 691 736	0.14
	<i>Japan</i>		<i>1 887 530</i>	<i>0.10</i>
1 833 000	RAKUTEN GROUP 21-22/04/2170 FRN	EUR	1 887 530	0.10
	<i>Finland</i>		<i>194 066</i>	<i>0.01</i>
200 000	NORDEA BANK 19-31/12/2049 FRN	USD	194 066	0.01
	<i>Norway</i>		<i>174 871</i>	<i>0.01</i>
200 000	DNB BANK ASA 16-29/12/2049 FRN	USD	174 871	0.01
<b>Total securities portfolio</b>			<b>1 938 351 843</b>	<b>99.62</b>

# BNP PARIBAS FUNDS SICAV Sustainable Euro Low Vol Equity

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Shares</b>			<b>67 290 501</b>	<b>99.33</b>					
<i>France</i>					<i>Spain</i>				
2 554	AIR LIQUIDE SA	EUR	377 124	0.56	54 044	FERROVIAL SA	EUR	1 337 589	1.97
29 682	ALSTOM	EUR	1 264 156	1.87	41 939	INDUSTRIA DE DISENO TEXTIL	EUR	1 246 008	1.84
18 388	AMUNDI SA	EUR	1 367 148	2.02	79 187	RED ELECTRICA CORPORACION SA	EUR	1 239 672	1.83
50 787	BUREAU VERITAS SA	EUR	1 354 997	2.00	<i>Italy</i>				
23 067	DANONE	EUR	1 369 488	2.02	78 724	ASSICURAZIONI GENERALI	EUR	1 330 829	1.96
7 100	DASSAULT SYSTEMES SA	EUR	1 451 950	2.14	28 105	RECORDATI SPA	EUR	1 354 661	2.00
28 331	EDENRED	EUR	1 361 305	2.01	13 139	TERNA S.P.A.	EUR	82 565	0.12
9 057	ESSILORLUXOTTICA	EUR	1 409 631	2.08	<i>Belgium</i>				
10 093	GEICINA SA	EUR	1 304 016	1.92	5 903	GROUPE BRUXELLES LAMBERT SA	EUR	556 889	0.82
1 129	HERMES INTERNATIONAL	EUR	1 386 977	2.05	73 923	PROXIMUS	EUR	1 204 206	1.78
6 988	LEGRAND SA	EUR	623 749	0.92	<i>Ireland</i>				
3 106	LOREAL	EUR	1 167 235	1.72	12 390	KERRY GROUP PLC - A	EUR	1 459 541	2.15
2 008	LVMH	EUR	1 327 890	1.96	Other transferable securities				
10 264	MICHELIN (CGDE)	EUR	1 380 508	2.04	<b>Shares</b>				
129 086	ORANGE	EUR	1 241 162	1.83	<i>Germany</i>				
15 378	SANOFI AVENTIS	EUR	1 358 800	2.01	2 911	SCOUT24 AG - EXERCISED RTS	EUR	0	0.00
10 406	SCHNEIDER ELECTRIC SE	EUR	1 380 668	2.04	<b>Total securities portfolio</b>				
8 623	SEB SA	EUR	1 314 145	1.94	<b>67 290 501</b>				
46 143	VIVENDI	EUR	1 307 231	1.93	<b>99.33</b>				
11 758	WENDEL	EUR	1 333 357	1.97					
<i>Germany</i>									
6 221	ALLIANZ SE - REG	EUR	1 308 276	1.93					
14 162	BAYERISCHE MOTOREN WERKE AG	EUR	1 264 808	1.87					
3 086	BEIERSDORF AG	EUR	314 001	0.46					
9 793	DEUTSCHE BOERSE AG	EUR	1 441 530	2.13					
23 753	DEUTSCHE POST AG - REG	EUR	1 362 472	2.01					
27 847	DEUTSCHE TELEKOM AG - REG	EUR	496 011	0.73					
26 471	DEUTSCHE WOHNEN AG - BR	EUR	1 365 374	2.02					
135 812	E.ON SE	EUR	1 324 710	1.96					
43 062	EVONIK INDUSTRIES AG	EUR	1 217 793	1.80					
6 831	FRESENIUS MEDICAL CARE AG	EUR	478 443	0.71					
8 203	HANNOVER RUECK SE	EUR	1 157 443	1.71					
16 510	HENKEL AG & CO KGAA	EUR	1 282 002	1.89					
2 129	LEG IMMOBILIEN AG	EUR	258 567	0.38					
8 937	MERCK KGAA	EUR	1 445 113	2.13					
11 399	SAP SE	EUR	1 354 657	2.00					
20 248	SCOUT24 AG	EUR	1 440 038	2.13					
9 136	SIEMENS AG - REG	EUR	1 220 752	1.80					
2 951	SIEMENS HEALTHINEERS AG	EUR	152 508	0.23					
1 590	SYMRISE AG	EUR	186 825	0.28					
<i>The Netherlands</i>					<i>Finland</i>				
12 805	AKZO NOBEL N.V.	EUR	1 334 281	1.97	27 058	ELISA OYJ	EUR	1 361 559	2.01
2 374	ASML HOLDING NV	EUR	1 375 496	2.03	19 776	KONE OYJ - B	EUR	1 360 589	2.01
2 532	FERRARI NV	EUR	440 568	0.65	34 098	SAMPO OYJ - A	EUR	1 321 638	1.95
54 130	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 357 039	2.00	41 430	UPM-KYMMENE OYJ	EUR	1 321 617	1.95
1 440	KONINKLIJKE DSM NV	EUR	226 656	0.33					
16 159	KONINKLIJKE PHILIPS NV	EUR	675 285	1.00					
30 834	NN GROUP NV - W/I	EUR	1 226 577	1.81					
34 579	VOPAK	EUR	1 324 376	1.95					



# BNP PARIBAS FUNDS SICAV Sustainable Euro Multi-Factor Corporate Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Bonds</b>			<b>309 981 819</b>	<b>95.72</b>					
<i>United States of America</i>									
2 370 000	ABBOTT IL FIN 0.100% 19-19/11/2024	EUR	2 388 010	0.74	1 600 000	MICROSOFT CORP 3.125% 13-06/12/2028	EUR	1 955 078	0.60
650 000	ABBOTT IL FIN 0.375% 19-19/11/2027	EUR	658 068	0.20	2 100 000	MMS USA FIN INC 1.250% 19-13/06/2028	EUR	2 203 658	0.68
1 500 000	ABBOTT IL FIN 0.875% 18-27/09/2023	EUR	1 537 134	0.47	1 300 000	MMS USA FIN INC 1.750% 19-13/06/2031	EUR	1 406 676	0.43
1 710 000	ABBOTT IL FIN 1.500% 18-27/09/2026	EUR	1 834 026	0.57	2 400 000	NASDAQ INC 0.875% 20-13/02/2030	EUR	2 432 171	0.75
1 920 000	APPLE INC 0.875% 17-24/05/2025	EUR	1 994 211	0.62	2 270 000	NASDAQ INC 1.750% 16-19/05/2023	EUR	2 339 457	0.72
1 920 000	APPLE INC 1.000% 14-10/11/2022	EUR	1 956 531	0.60	2 240 000	NASDAQ INC 1.750% 19-28/03/2029	EUR	2 431 704	0.75
920 000	APPLE INC 1.375% 15-17/01/2024	EUR	958 703	0.30	1 760 000	PPG INDUSTRIES 0.875% 16-03/11/2025	EUR	1 823 830	0.56
1 880 000	APPLE INC 1.375% 17-24/05/2029	EUR	2 052 530	0.63	2 150 000	PRICELINE GROUP 1.800% 15-03/03/2027	EUR	2 329 118	0.72
260 000	APPLE INC 1.625% 14-10/11/2026	EUR	282 814	0.09	2 140 000	PRICELINE GROUP 2.375% 14-23/09/2024	EUR	2 293 469	0.71
450 000	APPLE INC 2.000% 15-17/09/2027	EUR	504 617	0.16	1 970 000	PROCTER & GAMBLE 0.500% 17-25/10/2024	EUR	2 019 015	0.62
1 040 000	AT&T INC 3.375% 14-15/03/2034	EUR	1 294 708	0.40	2 070 000	PROCTER & GAMBLE 0.625% 18-30/10/2024	EUR	2 128 350	0.66
150 000	AT&T INC 3.550% 12-17/12/2032	EUR	189 065	0.06	1 920 000	PROCTER & GAMBLE 1.125% 15-02/11/2023	EUR	1 985 542	0.61
2 340 000	AVERY DENNISON 1.250% 17-03/03/2025	EUR	2 436 107	0.75	1 260 000	PROCTER & GAMBLE 4.875% 07-11/05/2027	EUR	1 621 558	0.50
1 750 000	BAXTER INTL 1.300% 19-15/05/2029	EUR	1 873 602	0.58	2 630 000	PROLOGIS EURO 1.000% 20-06/02/2035	EUR	2 612 833	0.81
2 420 000	BLACKSTONE HLDGS 1.000% 16-05/10/2026	EUR	2 513 745	0.78	1 710 000	RELX CAPITAL 1.300% 15-12/05/2025	EUR	1 792 359	0.55
2 440 000	BLACKSTONE HLDGS 1.500% 19-10/04/2029	EUR	2 617 487	0.81	1 080 000	THERMO FISHER 0.125% 19-01/03/2025	EUR	1 084 792	0.33
2 610 000	COCA-COLA CO/THE 0.950% 21-06/05/2036	EUR	2 622 937	0.80	730 000	THERMO FISHER 0.750% 16-12/09/2024	EUR	748 354	0.23
2 560 000	COLGATE-PALM CO 0.500% 19-06/03/2026	EUR	2 623 698	0.80	2 110 000	THERMO FISHER 0.875% 19-01/10/2031	EUR	2 145 659	0.66
2 290 000	COLGATE-PALM CO 1.375% 19-06/03/2034	EUR	2 514 211	0.78	1 760 000	THERMO FISHER 1.400% 17-23/01/2026	EUR	1 862 206	0.57
2 560 000	DOVER CORP 0.750% 19-04/11/2027	EUR	2 611 921	0.81	1 350 000	THERMO FISHER 1.450% 17-16/03/2027	EUR	1 441 743	0.45
2 480 000	DOVER CORP 1.250% 16-09/11/2026	EUR	2 606 040	0.80	850 000	VERIZON COMM INC 0.875% 19-19/03/2032	EUR	852 480	0.26
2 600 000	DOW CHEMICAL CO 0.500% 20-15/03/2027	EUR	2 617 791	0.81	250 000	VERIZON COMM INC 1.300% 20-18/05/2033	EUR	257 312	0.08
2 400 000	EASTMAN CHEMICAL 1.500% 16-26/05/2023	EUR	2 460 882	0.76	300 000	VERIZON COMM INC 2.625% 14-01/12/2031	EUR	355 464	0.11
1 520 000	ECOLAB INC 2.625% 15-08/07/2025	EUR	1 674 993	0.52	<i>The Netherlands</i>				
1 710 000	EMERSON ELECTRIC 0.375% 19-22/05/2024	EUR	1 732 842	0.54	2 720 000	ABB FINANCE BV 0.000% 21-19/01/2030	EUR	2 628 069	0.80
1 600 000	EMERSON ELECTRIC 1.250% 19-15/10/2025	EUR	1 682 654	0.52	1 500 000	ADECCO INTERNATIONAL FINANCIAL SERVICES 1.000% 16-02/12/2024	EUR	1 556 914	0.48
2 290 000	EMERSON ELECTRIC 2.000% 19-15/10/2029	EUR	2 585 198	0.80	36 000	ADECCO INTERNATIONAL FINANCIAL SERVICES 1.500% 15-22/11/2022	EUR	36 689	0.01
1 550 000	EURONET WORLDWID 1.375% 19-22/05/2026	EUR	1 569 491	0.48	2 390 000	AKZO NOBEL NV 1.625% 20-14/04/2030	EUR	2 619 822	0.81
2 050 000	HONEYWELL INTERNATIONAL 1.300% 16-22/02/2023	EUR	2 103 083	0.65	1 460 000	AKZO NOBEL NV 1.750% 14-07/11/2024	EUR	1 556 445	0.48
2 210 000	HONEYWELL INTL 0.000% 20-10/03/2024	EUR	2 219 289	0.69	590 000	ASML HOLDING NV 0.250% 20-25/02/2030	EUR	586 701	0.18
990 000	HONEYWELL INTL 0.750% 20-10/03/2032	EUR	1 003 632	0.31	1 710 000	ASML HOLDING NV 0.625% 16-07/07/2022	EUR	1 722 615	0.53
1 710 000	HONEYWELL INTL 2.250% 16-22/02/2028	EUR	1 934 985	0.60	740 000	ASML HOLDING NV 0.625% 20-07/05/2029	EUR	762 148	0.24
1 560 000	ILLINOIS TOOL WK 0.250% 19-05/12/2024	EUR	1 579 171	0.49	250 000	ASML HOLDING NV 1.375% 16-07/07/2026	EUR	267 058	0.08
650 000	ILLINOIS TOOL WK 0.625% 19-05/12/2027	EUR	668 659	0.21	1 820 000	ASML HOLDING NV 1.625% 16-28/05/2027	EUR	1 980 580	0.61
1 760 000	ILLINOIS TOOL WK 1.000% 19-05/06/2031	EUR	1 859 517	0.57	1 620 000	ASML HOLDING NV 3.375% 13-19/09/2023	EUR	1 753 251	0.54
1 500 000	ILLINOIS TOOL WK 2.125% 15-22/05/2030	EUR	1 735 900	0.54	2 500 000	BRENNTAG FINANCE 1.125% 17-27/09/2025	EUR	2 601 041	0.80
1 570 000	ILLINOIS TOOL WK 3.000% 14-19/05/2034	EUR	2 026 948	0.63	990 000	DSM NV 0.250% 20-23/06/2028	EUR	993 803	0.31
2 260 000	JOHNSON & JOHNSON 0.650% 16-20/05/2024	EUR	2 317 018	0.72	690 000	DSM NV 0.625% 20-23/06/2032	EUR	698 473	0.22
2 230 000	JOHNSON & JOHNSON 1.150% 16-20/11/2028	EUR	2 405 859	0.74	1 900 000	DSM NV 0.750% 16-28/09/2026	EUR	1 969 707	0.61
2 500 000	JOHNSON CONTROLS 1.375% 16-25/02/2025	EUR	2 614 241	0.81	1 820 000	DSM NV 1.000% 15-09/04/2025	EUR	1 894 282	0.58
500 000	KELLOGG CO 1.250% 15-10/03/2025	EUR	522 224	0.16	570 000	EDP FINANCE BV 0.375% 19-16/09/2026	EUR	575 385	0.18
2 410 000	MANPOWERGROUP 1.750% 18-22/06/2026	EUR	2 581 697	0.80	520 000	ENEL FIN INTL NV 1.500% 19-21/07/2025	EUR	551 104	0.17
500 000	MCDONALDS CORP 1.500% 17-28/11/2029	EUR	541 527	0.17	2 520 000	ENEL FINANCE INTERNATIONAL NV 1.000% 17-16/09/2024	EUR	2 609 124	0.81
1 200 000	MICROSOFT CORP 2.625% 13-02/05/2033	EUR	1 510 529	0.47	2 480 000	ENEL FINANCE INTERNATIONAL NV 1.125% 18-16/09/2026	EUR	2 606 511	0.80
					2 300 000	GAS NAT FENOSA F 1.375% 17-19/01/2027	EUR	2 447 644	0.76
					2 400 000	KONINKLIJKE KPN 1.125% 16-11/09/2028	EUR	2 474 741	0.76

# BNP PARIBAS FUNDS SICAV Sustainable Euro Multi-Factor Corporate Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
2 160 000	KPN NV 5.625% 09-30/09/2024	EUR	2 535 591	0.78	250 000	DSV PANALPINA 0.375% 20-26/02/2027	EUR	252 787	0.08	
200 000	NATURGY ENERGY GROUP F 1.250% 16-19/04/2026	EUR	210 460	0.06	2 420 000	H LUNDBECK A/S 0.875% 20-14/10/2027	EUR	2 458 834	0.76	
1 980 000	PHILIPS NV 0.500% 17-06/09/2023	EUR	2 008 552	0.62	2 520 000	SYDBANK A/S 1.375% 18-18/09/2023	EUR	2 596 983	0.80	
1 100 000	PHILIPS NV 0.500% 19-22/05/2026	EUR	1 126 043	0.35	<i>France</i>					
1 780 000	PHILIPS NV 0.750% 18-02/05/2024	EUR	1 821 810	0.56	2 700 000	ALSTOM S 0.000% 21-11/01/2029	EUR	12 351 295	3.81	
330 000	PHILIPS NV 1.375% 20-30/03/2025	EUR	346 711	0.11	2 600 000	ALSTOM S 0.250% 19-14/10/2026	EUR	2 622 646	0.80	
1 200 000	RELX FINANCE 0.500% 20-10/03/2028	EUR	1 213 383	0.37	2 500 000	SCHNEIDER ELEC 0.000% 20-12/06/2023	EUR	2 609 554	0.81	
1 010 000	RELX FINANCE 0.875% 20-10/03/2032	EUR	1 027 435	0.32	1 200 000	SCHNEIDER ELECTRIC 0.250% 16-09/09/2024	EUR	2 515 562	0.78	
1 300 000	RELX FINANCE 1.375% 16-12/05/2026	EUR	1 380 682	0.43	1 200 000	SCHNEIDER ELECTRIC 1.500% 15-08/09/2023	EUR	1 216 712	0.38	
1 550 000	RELX FINANCE 1.500% 18-13/05/2027	EUR	1 663 877	0.51	2 200 000	SCHNEIDER ELECTRIC 1.500% 15-08/09/2023	EUR	2 276 016	0.70	
220 000	SCHLUMBERGER FIN 2.000% 20-06/05/2032	EUR	248 855	0.08	1 000 000	WENDEL SA 2.500% 15-09/02/2027	EUR	1 110 805	0.34	
1 250 000	SIGNIFY NV 2.375% 20-11/05/2027	EUR	1 384 272	0.43	<i>Australia</i>					
1 000 000	SWISSCOM FIN 0.375% 20-14/11/2028	EUR	1 012 452	0.31	2 230 000	BHP BILLITON FIN 1.500% 15-29/04/2030	EUR	11 067 810	3.43	
2 470 000	WOLTERS KLUWER 2.875% 13-21/03/2023	EUR	2 602 516	0.80	170 000	BHP BILLITON FIN 3.000% 12-29/05/2024	EUR	2 438 740	0.75	
1 200 000	WOLTERS KLUWER N 0.750% 20-03/07/2030	EUR	1 224 475	0.38	2 060 000	BHP BILLITON FIN 3.125% 13-29/04/2033	EUR	185 642	0.06	
1 870 000	WOLTERS KLUWER N 1.500% 17-22/03/2027	EUR	2 008 991	0.62	2 170 000	BHP BILLITON FIN 3.250% 12-24/09/2027	EUR	2 615 964	0.81	
1 880 000	WOLTERS KLUWER-C 2.500% 14-13/05/2024	EUR	2 011 150	0.62	1 940 000	BRAMBLES FINANCE 2.375% 14-12/06/2024	EUR	2 576 533	0.80	
1 520 000	WPC EUROBOND 0.950% 21-01/06/2030	EUR	1 492 984	0.46	1 100 000	TELSTRA CORP LTD 1.375% 19-26/03/2029	EUR	2 068 354	0.64	
<i>United Kingdom</i>				24 616 245	7.60	<i>Luxembourg</i>				
2 030 000	ANGLO AMERICAN 1.625% 19-11/03/2026	EUR	2 150 968	0.66	2 270 000	NESTLE FIN INTL 0.125% 20-12/11/2027	EUR	10 383 604	3.20	
1 980 000	ASB FINANCE LTD 0.500% 17-10/06/2022	EUR	1 997 562	0.62	1 710 000	NESTLE FIN INTL 1.125% 20-01/04/2026	EUR	2 280 814	0.70	
2 410 000	ASB FINANCE LTD 0.500% 19-24/09/2029	EUR	2 445 468	0.76	600 000	NESTLE FINANCE INTERNATIONAL 0.375% 17-18/01/2024	EUR	1 806 652	0.56	
2 020 000	ASB FINANCE LTD 0.750% 19-13/03/2024	EUR	2 074 508	0.64	1 750 000	NESTLE FINANCE INTERNATIONAL 0.750% 15-16/05/2023	EUR	609 097	0.19	
2 230 000	BRAMBLES FINANCE 1.500% 17-04/10/2027	EUR	2 389 713	0.74	1 250 000	NESTLE FINANCE INTERNATIONAL 1.750% 12-12/09/2022	EUR	1 781 301	0.55	
1 880 000	EXPERIAN FINANCE 1.375% 17-25/06/2026	EUR	1 985 098	0.61	2 710 000	TYCO ELECTRONICS 0.000% 21-16/02/2029	EUR	1 282 559	0.40	
2 380 000	ITV PLC 1.375% 19-26/09/2026	EUR	2 484 977	0.77	<i>Ireland</i>					
2 360 000	OMNICOM FIN HOL 0.800% 19-08/07/2027	EUR	2 431 784	0.75	1 690 000	EATON CAPITAL 0.128% 21-08/03/2026	EUR	9 850 458	3.04	
2 250 000	OMNICOM FIN HOL 1.400% 19-08/07/2031	EUR	2 410 965	0.74	2 460 000	EATON CAPITAL 0.577% 21-08/03/2030	EUR	1 689 920	0.52	
2 540 000	OTE PLC 0.875% 19-24/09/2026	EUR	2 609 809	0.81	1 820 000	EATON CAPITAL 0.697% 19-14/05/2025	EUR	2 459 773	0.76	
1 510 000	SMITHS GROUP PLC 2.000% 17-23/02/2027	EUR	1 635 393	0.50	1 810 000	EATON CAPITAL 0.750% 16-20/09/2024	EUR	1 868 521	0.58	
<i>Sweden</i>				21 061 697	6.51	1 870 000	SWISSCOM AG 1.125% 18-12/10/2026	EUR	1 856 579	0.57
1 720 000	AKZO NOBEL SWEDEN 2.625% 12-27/07/2022	EUR	1 775 710	0.55	<i>Norway</i>					
1 500 000	EQT 0.875% 21-14/05/2031	EUR	1 487 611	0.46	2 510 000	STATKRAFT AS 1.125% 17-20/03/2025	EUR	7 828 432	2.42	
1 420 000	ERICSSON LM 1.875% 17-01/03/2024	EUR	1 488 923	0.46	1 610 000	STATKRAFT AS 1.500% 15-21/09/2023	EUR	2 613 295	0.81	
1 870 000	SCA HYGIENE AB 1.125% 17-27/03/2024	EUR	1 927 710	0.60	2 390 000	STATKRAFT AS 1.500% 15-26/03/2030	EUR	1 663 994	0.51	
1 920 000	TELE2 AB 1.125% 18-15/05/2024	EUR	1 977 632	0.61	900 000	STATKRAFT AS 2.500% 12-28/11/2022	EUR	2 616 388	0.81	
1 760 000	TELE2 AB 2.125% 18-15/05/2028	EUR	1 938 492	0.60	<i>Italy</i>					
2 400 000	TELIASONERA AB 1.625% 15-23/02/2035	EUR	2 610 097	0.81	800 000	ENEL (ENTNZENEL) 5.625% 07-21/06/2027	EUR	934 755	0.29	
1 040 000	VATTENFALL AB 0.050% 20-15/10/2025	EUR	1 042 789	0.32	<i>Jersey Island</i>					
2 670 000	VATTENFALL AB 0.125% 21-12/02/2029	EUR	2 628 028	0.80	2 550 000	SWISS RE ADMIN 1.375% 16-27/05/2023	EUR	4 988 770	1.55	
2 560 000	VATTENFALL AB 0.500% 19-24/06/2026	EUR	2 613 355	0.81	<i>Portugal</i>					
1 360 000	VATTENFALL TREAS 5.375% 04-29/04/2024	EUR	1 571 350	0.49	2 300 000	EDP SA 1.625% 20-15/04/2027	EUR	2 471 214	0.76	
<i>Denmark</i>				14 813 112	4.59	<i>Canada</i>				
2 130 000	AP MOLLER 1.750% 18-16/03/2026	EUR	2 285 880	0.71	1 760 000	MAGNA INTL INC 1.500% 17-25/09/2027	EUR	2 471 214	0.76	
1 760 000	CARLSBERG BREW 0.375% 20-30/06/2027	EUR	1 777 921	0.55	<i>Belgium</i>					
1 980 000	CARLSBERG BREW 0.500% 17-06/09/2023	EUR	2 005 890	0.62	1 470 000	BARRY CALLEBAUT SVCS 2.375% 16-24/05/2024	EUR	1 897 093	0.59	
1 500 000	CARLSBERG BREW 2.500% 14-28/05/2024	EUR	1 604 541	0.50						
1 760 000	CARLSBERG BREW 2.625% 12-15/11/2022	EUR	1 830 276	0.57						

# BNP PARIBAS FUNDS SICAV Sustainable Euro Multi-Factor Corporate Bond

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Finland</i>		1 496 425	0.46
1 340 000	FORTUM OYJ 2.125% 19-27/02/2029	EUR	1 496 425	0.46
	<i>Romania</i>		1 489 875	0.46
1 450 000	NE PROPERTY COOP 1.750% 17-23/11/2024	EUR	1 489 875	0.46
	<i>Spain</i>		1 133 318	0.35
1 100 000	NATURGY ENERGY GROUP CAP 1.125% 17-11/04/2024	EUR	1 133 318	0.35
	Shares/Units in investment funds		8 953 706	2.75
	<i>France</i>		8 953 706	2.75
392.48	BNP PARIBAS MOIS ISR - I - CAP	EUR	8 953 706	2.75
	<b>Total securities portfolio</b>		<b>318 935 525</b>	<b>98.47</b>

# BNP PARIBAS FUNDS SICAV Sustainable Euro Multi-Factor Equity

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Shares</b>			<b>106 914 013</b>	<b>97.47</b>					
<i>Germany</i>									
2 097	ADIDAS AG	EUR	658 248	0.60	55 010	CNH INDUSTRIAL NV	EUR	766 014	0.70
16 438	ALLIANZ SE - REG	EUR	3 456 910	3.14	1 911	FERRARI NV	EUR	332 514	0.30
9 475	BASF SE	EUR	629 519	0.57	72 483	ING GROEP NV	EUR	807 461	0.74
8 257	BAYERISCHE MOTOREN WERKE AG	EUR	737 433	0.67	89 751	KONINKLIJKE AHOLD DELHAIZE NV	EUR	2 250 058	2.05
18 736	BRENNTAG AG	EUR	1 469 277	1.34	13 449	KONINKLIJKE DSM NV	EUR	2 116 873	1.93
32 659	COVESTRO AG	EUR	1 778 609	1.62	432 175	KONINKLIJKE KPN NV	EUR	1 138 349	1.04
40 041	DAIMLER AG - REG	EUR	3 015 087	2.74	28 937	KONINKLIJKE PHILIPS NV	EUR	1 209 277	1.10
10 646	DEUTSCHE BOERSE AG	EUR	1 567 091	1.43	45 087	NN GROUP NV - W/I	EUR	1 793 561	1.64
46 725	DEUTSCHE POST AG - REG	EUR	2 680 146	2.44	15 496	RANDSTAD HOLDING NV	EUR	999 492	0.91
170 991	DEUTSCHE TELEKOM AG - REG	EUR	3 045 692	2.77	16 864	VOPAK	EUR	645 891	0.59
95 590	E.ON SE	EUR	932 385	0.85	26 599	WOLTERS KLUWER	EUR	2 253 467	2.05
32 602	FRESENIUS SE & CO KGAA	EUR	1 434 325	1.31	<i>Spain</i>				
20 379	GEA GROUP AG	EUR	696 147	0.63	33 176	ENAGAS SA	EUR	646 434	0.59
8 502	HELLOFRESH SE	EUR	696 994	0.64	92 575	RED ELECTRICA CORPORACION SA	EUR	1 449 262	1.32
22 695	INFINEON TECHNOLOGIES AG	EUR	767 545	0.70	54 086	REPSOL SA	EUR	570 824	0.52
4 922	KION GROUP AG	EUR	442 389	0.40	405 529	TELEFONICA SA	EUR	1 598 190	1.46
3 818	LEG IMMOBILIEN AG	EUR	463 696	0.42	<i>Finland</i>				
8 001	MERCK KGAA	EUR	1 293 762	1.18	9 718	ELISA OYJ	EUR	489 010	0.45
5 022	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	1 159 831	1.06	20 135	KESKO OYJ - B	EUR	627 205	0.57
22 403	SAP SE	EUR	2 662 373	2.43	31 105	KONE OYJ - B	EUR	2 140 024	1.95
18 832	SIEMENS AG - REG	EUR	2 516 332	2.29	<i>Belgium</i>				
6 004	SYMRISE AG	EUR	705 470	0.64	23 055	AGEAS	EUR	1 078 974	0.98
670 385	TELEFONICA DEUTSCHLAND HOLDING	EUR	1 491 607	1.36	15 939	COLRUYT SA	EUR	751 683	0.69
16 499	UNITED INTERNET AG - REG	EUR	568 886	0.52	54 598	PROXIMUS	EUR	889 401	0.81
16 026	VONOVIA SE	EUR	872 135	0.80	<i>Italy</i>				
<i>France</i>					34 181	ASSICURAZIONI GENERALI	EUR	577 830	0.53
5 613	AIR LIQUIDE SA	EUR	828 816	0.76	180 885	SNAM SPA	EUR	881 814	0.80
8 884	AMUNDI SA	EUR	660 525	0.60	105 834	TERNA S.P.A.	EUR	665 061	0.61
7 116	ARKEMA	EUR	752 873	0.69	<i>Austria</i>				
11 446	ATOS SE	EUR	587 180	0.54	30 132	OMV AG	EUR	1 445 432	1.32
84 691	AXA SA	EUR	1 811 117	1.65	15 903	VOESTALPINE AG	EUR	546 109	0.50
26 869	BNP PARIBAS	EUR	1 420 564	1.30	<i>United Kingdom</i>				
6 743	CAPGEMINI SE	EUR	1 092 366	1.00	117 798	STELLANTIS NV	EUR	1 950 028	1.78
52 413	CARREFOUR SA	EUR	869 270	0.79	<i>Portugal</i>				
35 071	CNP ASSURANCES	EUR	503 269	0.46	55 901	JERONIMO MARTINS	EUR	859 757	0.78
29 658	COMPAGNIE DE SAINT GOBAIN	EUR	1 647 205	1.50	<i>Luxembourg</i>				
26 743	DANONE	EUR	1 587 732	1.45	7 246	EUROFINS SCIENTIFIC	EUR	698 514	0.64
1 042	HERMES INTERNATIONAL	EUR	1 280 097	1.17	<i>Switzerland</i>				
17 820	IPSEN	EUR	1 563 170	1.43	12 468	STMICROELECTRONICS NV	EUR	381 583	0.35
6 156	LOREAL	EUR	2 313 425	2.11	<b>Total securities portfolio</b>				
2 333	LVMH	EUR	1 542 813	1.41				<b>106 914 013</b>	<b>97.47</b>
16 095	MICHELIN (CGDE)	EUR	2 164 778	1.97					
109 639	ORANGE	EUR	1 054 179	0.96					
19 686	PUBLICIS GROUPE	EUR	1 061 863	0.97					
23 593	SANOVI AVENTIS	EUR	2 084 677	1.90					
20 765	SCHNEIDER ELECTRIC SE	EUR	2 755 100	2.51					
3 740	SEB SA	EUR	569 976	0.52					
1 802	TELEPERFORMANCE	EUR	616 825	0.56					
48 208	TOTAL SA	EUR	1 839 376	1.68					
23 050	VALEO SA	EUR	584 779	0.53					
<i>The Netherlands</i>									
131 761	AEGON NV	EUR	461 032	0.42					
6 382	AKZO NOBEL N.V.	EUR	665 004	0.61					
10 863	ASML HOLDING NV	EUR	6 294 021	5.73					

# BNP PARIBAS FUNDS SICAV Sustainable Europe Multi-Factor Equity

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Shares</b>			<b>368 016 536</b>	<b>96.36</b>					
<i>United Kingdom</i>									
274 720	3I GROUP PLC	GBP	3 753 819	0.98	37 331	MICHELIN (CGDE)	EUR	5 021 020	1.31
63 286	ADMIRAL GROUP PLC	GBP	2 317 796	0.61	295 689	ORANGE	EUR	2 843 050	0.74
196 353	ANTOFAGASTA PLC	GBP	3 283 415	0.86	34 896	PUBLICIS GROUPE	EUR	1 882 290	0.49
38 088	ASHTREAD GROUP PLC	GBP	2 379 918	0.62	78 923	SANOFI AVENTIS	EUR	6 973 636	1.83
165 983	BHP GROUP PLC	GBP	4 118 397	1.08	155 794	TOTAL SA	EUR	5 944 320	1.56
1 320 301	BP PLC	GBP	4 844 718	1.27	<i>Sweden</i>				
1 007 608	BT GROUP PLC	GBP	2 277 080	0.60	119 614	ATLAS COPCO AB - A	SEK	6 180 017	1.62
21 313	CRODA INTERNATIONAL PLC	GBP	1 829 276	0.48	145 616	BOLIDEN AB	SEK	4 723 690	1.24
656 592	DIRECT LINE INSURANCE GROUP PLC	GBP	2 179 844	0.57	229 374	ELECTROLUX AB-SER B	SEK	5 366 836	1.41
480 497	GLAXOSMITHKLINE PLC	GBP	7 944 754	2.08	227 152	HUSQVARNA AB - B	SEK	2 546 557	0.67
1 079 112	KINGFISHER PLC	GBP	4 581 936	1.20	80 532	KINNEVIK AB - B	SEK	2 720 397	0.71
335 501	PRUDENTIAL PLC	GBP	5 367 938	1.41	161 594	LUNDIN PETROLEUM AB	SEK	4 824 558	1.26
211 354	RELX PLC	GBP	4 724 659	1.24	261 098	SANDVIK AB	SEK	5 627 689	1.47
118 604	RIO TINTO PLC	GBP	8 219 176	2.14	141 853	SECURITAS AB - B	SEK	1 889 602	0.49
39 199	SCHRÖDERS PLC	GBP	1 604 125	0.42	161 082	TELE2 AB - B	SEK	1 851 919	0.48
9 092	SPIRAX-SARCO ENGINEERING PLC	GBP	1 441 989	0.38	1 601 929	TELIA CO AB	SEK	5 998 941	1.57
218 719	STELLANTIS NV	EUR	3 620 674	0.95	<i>The Netherlands</i>				
1 273 178	TESCO PLC	GBP	3 306 600	0.87	590 713	AEGON NV	EUR	2 066 905	0.54
72 196	UNILEVER PLC	GBP	3 557 868	0.93	22 559	ASML HOLDING NV	EUR	13 070 684	3.41
236 128	UNITED UTILITIES GROUP PLC	GBP	2 680 216	0.70	162 130	CNH INDUSTRIAL NV	EUR	2 257 660	0.59
1 559 354	VODAFONE GROUP PLC	GBP	2 204 112	0.58	258 472	KONINKLIJKE AHOLD DELHAIZE NV	EUR	6 479 893	1.70
1 018 193	WM MORRISON SUPERMARKETS	GBP	2 926 067	0.77	24 268	KONINKLIJKE DSM NV	EUR	3 819 783	1.00
<i>Switzerland</i>					692 212	KONINKLIJKE KPN NV	EUR	1 823 286	0.48
9 680	GEBERIT AG - REG	CHF	6 128 371	1.60	122 444	NN GROUP NV - W/I	EUR	4 870 822	1.28
1 669	GIVAUDAN - REG	CHF	6 551 457	1.72	72 171	WOLTERS KLUWER	EUR	6 114 327	1.60
35 060	JULIUS BAER GROUP LTD	CHF	1 931 147	0.51	<i>Denmark</i>				
21 338	KUEHNE & NAGEL INTL AG - REG	CHF	6 162 754	1.61	24 910	CHRISTIAN HANSEN HOLDING A/S	DKK	1 895 991	0.50
56 026	LOGITECH INTERNATIONAL - REG	CHF	5 729 351	1.50	98 414	NOVO NORDISK A/S - B	DKK	6 953 332	1.82
142 237	NESTLE SA - REG	CHF	14 950 325	3.90	40 711	NOVOZYMES A/S - B	DKK	2 587 876	0.68
104 796	NOVARTIS AG - REG	CHF	8 060 937	2.11	14 798	PANDORA A/S	DKK	1 677 554	0.44
32 411	ROCHE HOLDING AG GENUSSSCHEIN	CHF	10 305 468	2.69	<i>Spain</i>				
473	SGS SA - REG	CHF	1 231 474	0.32	199 170	RED ELECTRICA CORPORACION SA	EUR	3 118 006	0.82
12 377	SIKA AG - REG	CHF	3 415 474	0.89	800 555	TELEFONICA SA	EUR	3 154 987	0.83
22 284	SWISS RE AG	CHF	1 697 015	0.44	<i>Finland</i>				
224 915	UBS GROUP AG - REG	CHF	2 905 306	0.76	81 602	KESKO OYJ - B	EUR	2 541 902	0.67
15 117	ZURICH INSURANCE GROUP AG	CHF	5 118 984	1.34	47 654	KONE OYJ - B	EUR	3 278 595	0.86
<i>Germany</i>					<i>Belgium</i>				
20 610	ALLIANZ SE - REG	EUR	4 334 283	1.13	60 100	AGEAS	EUR	2 812 680	0.74
21 326	BAYERISCHE MOTOREN WERKE AG	EUR	1 904 625	0.50	29 405	COLRUYT SA	EUR	1 386 740	0.36
46 332	BRENNTAG AG	EUR	3 633 355	0.95	97 392	PROXIMUS	EUR	1 586 516	0.42
52 180	COVESTRO AG	EUR	2 841 723	0.74	<i>Austria</i>				
77 516	DAIMLER AG - REG	EUR	5 836 955	1.53	56 346	OMV AG	EUR	2 702 918	0.71
138 883	DEUTSCHE POST AG - REG	EUR	7 966 329	2.09	<i>Norway</i>				
436 493	DEUTSCHE TELEKOM AG - REG	EUR	7 774 813	2.04	280 164	ORKLA ASA	NOK	2 407 704	0.63
127 874	FRESENIUS SE & CO KGAA	EUR	5 625 817	1.47	<i>Italy</i>				
54 973	GEA GROUP AG	EUR	1 877 878	0.49	406 724	SNAM SPA	EUR	1 982 780	0.52
42 335	SIEMENS AG - REG	EUR	5 656 803	1.48	<i>Malta</i>				
803 744	TELEFONICA DEUTSCHLAND HOLDING	EUR	1 788 330	0.47	76 243	GVC HOLDINGS PLC	GBP	1 550 261	0.41
<i>France</i>					<b>Total securities portfolio</b>				
176 196	AXA SA	EUR	3 767 951	0.99				<b>368 016 536</b>	<b>96.36</b>
229 673	CARREFOUR SA	EUR	3 809 127	1.00					
81 011	COMPAGNIE DE SAINT GOBAIN	EUR	4 499 351	1.18					
94 587	DANONE	EUR	5 615 630	1.47					
4 832	LVMH	EUR	3 195 402	0.84					

# BNP PARIBAS FUNDS SICAV Sustainable Europe Value

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Shares</b>									
<i>France</i>									
21 857	ALTEN	EUR	2 443 613	0.53					
31 925	ARKEMA	EUR	3 377 665	0.73					
464 985	AXA SA	EUR	9 943 704	2.16					
360 115	BNP PARIBAS	EUR	19 039 279	4.12					
105 355	BOUYGUES SA	EUR	3 286 022	0.71					
55 138	CAPGEMINI SE	EUR	8 932 356	1.94					
292 242	CARREFOUR SA	EUR	4 846 834	1.05					
211 039	COMPAGNIE DE SAINT GOBAIN	EUR	11 721 106	2.54					
904 322	CREDIT AGRICOLE SA	EUR	10 683 660	2.32					
212 005	EDF	EUR	2 442 298	0.53					
66 838	EIFPAGE SA	EUR	5 734 700	1.24					
349 354	ELIOR GROUP	EUR	2 200 930	0.48					
177 675	ENGIE	EUR	2 052 857	0.45					
72 042	FAURECIA	EUR	2 980 378	0.65					
13 650	FAURECIA	EUR	563 063	0.12					
99 962	KLEPIERRE	EUR	2 172 174	0.47					
79 852	NEXANS SA	EUR	6 136 626	1.33					
16 946	ORPEA	EUR	1 817 459	0.39					
104 494	PUBLICIS GROUPE	EUR	5 636 406	1.22					
147 599	RENAULT SA	EUR	5 030 912	1.09					
174 222	SANOFI AVENTIS	EUR	15 394 255	3.34					
33 186	SOPRA STERIA GROUP	EUR	5 382 769	1.17					
410 331	TOTAL SA	EUR	15 656 178	3.40					
66 613	VINCI SA	EUR	5 994 504	1.30					
<i>Germany</i>									
86 166	ALLIANZ SE - REG	EUR	18 120 709	3.93					
52 963	BASF SE	EUR	3 518 862	0.76					
37 523	CONTINENTAL AG	EUR	4 652 102	1.01					
110 393	COVESTRO AG	EUR	6 012 003	1.30					
92 210	DAIMLER AG - REG	EUR	6 943 413	1.51					
595 852	DEUTSCHE TELEKOM AG - REG	EUR	10 613 316	2.30					
218 161	EVONIK INDUSTRIES AG	EUR	6 169 593	1.34					
60 091	KION GROUP AG	EUR	5 400 979	1.17					
59 172	MERCK KGAA	EUR	9 568 112	2.08					
61 413	SIEMENS AG - REG	EUR	8 206 005	1.78					
<i>The Netherlands</i>									
1 013 534	ING GROEP NV	EUR	11 290 769	2.45					
397 474	KONINKLIJKE AHOLD DELHAIZE NV	EUR	9 964 673	2.16					
98 206	KONINKLIJKE PHILIPS NV	EUR	4 104 029	0.89					
166 176	NN GROUP NV - W/I	EUR	6 610 481	1.43					
102 925	RANDSTAD HOLDING NV	EUR	6 638 663	1.44					
680 492	ROYAL DUTCH SHELL PLC - A	GBP	11 468 761	2.49					
<i>United Kingdom</i>									
7 759 710	LLOYDS BANKING GROUP PLC	GBP	4 220 407	0.92					
345 278	NATIONAL GRID PLC	GBP	3 703 559	0.80					
109 677	RIO TINTO PLC	GBP	7 600 541	1.65					
779 459	STELLANTIS NV	EUR	12 903 164	2.80					
276 833	SUBSEA 7 SA	NOK	2 242 356	0.49					
1 384 513	TESCO PLC	GBP	3 595 750	0.78					
536 943	WPP PLC	GBP	6 093 423	1.32					
					<i>Switzerland</i>				
58 685	NESTLE SA - REG	CHF	6 168 296	1.34					
140 131	NOVARTIS AG - REG	CHF	10 778 914	2.34					
13 203	ROCHE HOLDING AG GENUSSSCHEIN	CHF	4 198 053	0.91					
296 601	STMICROELECTRONICS NV	EUR	9 077 474	1.97					
18 423	ZURICH INSURANCE GROUP AG	CHF	6 238 476	1.35					
					<i>Italy</i>				
126 441	ACEA SPA	EUR	2 464 335	0.53					
534 223	ASSICURAZIONI GENERALI	EUR	9 031 040	1.96					
3 971 027	INTESA SANPAOLO	EUR	9 250 507	2.01					
655 770	UNICREDIT S.P.A.	EUR	6 524 912	1.42					
					<i>Spain</i>				
114 152	CONSTRUCC Y AUX DE FERROCARR	EUR	4 058 104	0.88					
261 433	GRIFOLS SA	EUR	5 971 130	1.30					
930 229	REPSOL SA	EUR	9 817 637	2.13					
					<i>Belgium</i>				
80 228	ANHEUSER - BUSCH INBEV SA/NV	EUR	4 878 665	1.06					
100 546	KBC GROEP NV	EUR	6 465 108	1.40					
35 606	SOLVAY SA	EUR	3 816 963	0.83					
					<i>Austria</i>				
230 775	ERSTE GROUP BANK AG	EUR	7 140 179	1.55					
231 065	WIENERBERGER AG	EUR	7 509 613	1.63					
					<i>Luxembourg</i>				
201 945	APERAM	EUR	8 726 043	1.89					
					<i>Finland</i>				
1 729 291	NOKIA OYJ	EUR	7 808 614	1.69					
					<i>Denmark</i>				
675	AP MOELLER MAERSK A/S B	DKK	1 636 157	0.35					
					Shares/Units in investment funds				
					<i>Luxembourg</i>				
33 275.77	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP	EUR	3 981 306	0.86					
					<b>Total securities portfolio</b>				
					<b>458 652 944 99.48</b>				



# BNP PARIBAS FUNDS SICAV Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Bonds</b>			<b>335 675 828</b>	<b>75.24</b>					
<i>United States of America</i>									
200 000	ABBVIE INC 1.250% 19-18/11/2031	EUR	248 951	0.06	500 000	COMCAST CORP 2.800% 20-15/01/2051	USD	484 741	0.11
400 000	ABBVIE INC 1.375% 16-17/05/2024	EUR	492 208	0.11	500 000	CONAGRA BRANDS 5.400% 18-01/11/2048	USD	672 401	0.15
2 500 000	ABBVIE INC 3.200% 20-21/11/2029	USD	2 714 989	0.60	1 000 000	CONSOLIDATED EDISON 3.850% 16-15/06/2046	USD	1 103 221	0.25
1 200 000	ABBVIE INC 4.450% 16-14/05/2046	USD	1 450 777	0.33	1 250 000	CRH AMERICA FIN 3.400% 17-09/05/2027	USD	1 372 423	0.31
275 000	ABBVIE INC 4.550% 20-15/03/2035	USD	333 244	0.07	500 000	CSX CORP 4.100% 12-15/03/2044	USD	583 899	0.13
56 000	ABBVIE INC 4.750% 20-15/03/2045	USD	70 413	0.02	500 000	CVS HEALTH CORP 3.625% 20-01/04/2027	USD	552 737	0.12
300 000	AFLAC INC 3.625% 14-15/11/2024	USD	328 938	0.07	82 000	CVS HEALTH CORP 3.700% 18-09/03/2023	USD	86 342	0.02
500 000	AGILENT TECH INC 2.100% 20-04/06/2030	USD	494 946	0.11	1 000 000	CVS HEALTH CORP 3.750% 20-01/04/2030	USD	1 122 136	0.25
1 500 000	AGILENT TECH INC 2.750% 19-15/09/2029	USD	1 574 088	0.35	500 000	DANAHER CORP 2.500% 20-30/03/2030	EUR	687 653	0.15
2 500 000	AIR LEASE CORP 3.125% 20-01/12/2030	USD	2 543 603	0.56	1 000 000	DANAHER CORP 2.600% 20-01/10/2050	USD	953 825	0.21
1 500 000	ALLY FINANCIAL 5.800% 20-01/05/2025	USD	1 743 945	0.39	450 000	DEERE & CO 3.750% 20-15/04/2050	USD	544 019	0.12
600 000	AMAZON.COM INC 4.050% 18-22/08/2047	USD	732 671	0.16	2 000 000	DELL INT / EMC 5.300% 21-01/10/2029	USD	2 410 734	0.53
500 000	AMERICAN EXPRESS 4.050% 13-03/12/2042	USD	597 037	0.13	1 640 000	DIGITAL REALTY 3.600% 19-01/07/2029	USD	1 824 531	0.41
1 250 000	AMERICAN INTERNATIONAL GROUP 3.900% 16-01/04/2026	USD	1 395 927	0.31	1 500 000	DISCOVER BANK 2.700% 20-06/02/2030	USD	1 570 459	0.35
100 000	AMERICAN TOWER 0.450% 21-15/01/2027	EUR	118 596	0.03	500 000	DISCOVER BANK 3.450% 16-27/07/2026	USD	545 018	0.12
1 000 000	AMGEN INC 3.150% 20-21/02/2040	USD	1 039 116	0.23	750 000	DOMINION ENERGY 3.375% 20-01/04/2030	USD	816 415	0.18
600 000	AMGEN INC 4.400% 15-01/05/2045	USD	728 077	0.16	500 000	DOMINION ENERGY 4.250% 18-01/06/2028	USD	574 954	0.13
1 000 000	AON CORP 2.800% 20-15/05/2030	USD	1 049 850	0.24	500 000	DOMINION RESOURCES 4.700% 14-01/12/2044	USD	624 744	0.14
2 185 000	AON CORP 3.750% 19-02/05/2029	USD	2 459 274	0.54	50 000	DOMINION RESOURCES 5.250% 03-01/08/2033	USD	62 620	0.01
285 000	APPLE INC 0.000% 19-15/11/2025	EUR	340 055	0.08	750 000	DOW CHEMICAL CO 2.100% 20-15/11/2030	USD	742 863	0.17
300 000	APPLE INC 0.500% 19-15/11/2031	EUR	360 608	0.08	1 000 000	DUKE REALTY 2.875% 19-15/11/2029	USD	1 053 826	0.24
300 000	APPLE INC 3.450% 15-09/02/2045	USD	337 263	0.08	1 000 000	EATON CORP 3.103% 17-15/09/2027	USD	1 082 885	0.24
200 000	ARDAGH METAL PAC 2.000% 21-01/09/2028	EUR	237 623	0.05	750 000	EATON CORP 4.000% 13-02/11/2032	USD	872 598	0.20
2 650 000	AT&T INC 2.750% 20-01/06/2031	USD	2 754 260	0.61	1 500 000	ENTERPRISE PRODU 4.200% 19-31/01/2050	USD	1 737 229	0.39
100 000	AT&T INC 3.150% 17-04/09/2036	EUR	143 856	0.03	150 000	EXELON CORP 3.950% 16-15/06/2025	USD	164 949	0.04
500 000	AT&T INC 3.300% 20-01/02/2052	USD	487 604	0.11	1 500 000	EXELON CORP 4.450% 16-15/04/2046	USD	1 824 974	0.41
330 000	AT&T INC 3.800% 19-15/02/2027	USD	367 914	0.08	1 250 000	EXELON CORP 4.700% 20-15/04/2050	USD	1 578 589	0.35
1 500 000	AT&T INC 4.750% 15-15/05/2046	USD	1 828 772	0.41	479 000	FEDEX CORP 0.450% 21-04/05/2029	EUR	565 556	0.13
1 000 000	BANK OF AMERICA CORP 4.183% 16-25/11/2027	USD	1 120 310	0.25	1 000 000	FEDEX CORP 4.050% 18-15/02/2048	USD	1 151 049	0.26
500 000	BANK OF AMERICA CORP 4.750% 15-21/04/2045	USD	638 471	0.14	1 000 000	FEDEX CORP 4.250% 20-15/05/2030	USD	1 165 483	0.26
1 500 000	BECTON DICKINSON 2.823% 20-20/05/2030	USD	1 571 778	0.35	500 000	FEDEX CORP 4.400% 17-15/01/2047	USD	600 394	0.13
1 514 000	BECTON DICKINSON 3.700% 17-06/06/2027	USD	1 680 751	0.38	500 000	FIFTH THIRD BANK 3.850% 16-15/03/2026	USD	554 774	0.12
1 000 000	BIOGEN INC 2.250% 20-01/05/2030	USD	1 004 086	0.23	2 500 000	FORD MOTOR CO 4.346% 16-08/12/2026	USD	2 693 374	0.59
184 000	BOOKING HLDS INC 0.100% 21-08/03/2025	EUR	218 754	0.05	313 000	FORD MOTOR CO 6.625% 98-01/10/2028	USD	374 355	0.08
100 000	BOOKING HLDS INC 0.500% 21-08/03/2028	EUR	119 417	0.03	900 000	FORD MOTOR CRED 3.250% 20-15/09/2025	EUR	1 143 005	0.26
90 000	BORGWARNER AUTO 4.375% 15-15/03/2045	USD	104 189	0.02	1 250 000	FOX CORP 4.709% 20-25/01/2029	USD	1 467 605	0.33
676 000	BORGWARNER INC 1.000% 21-19/05/2031	EUR	806 430	0.18	200 000	GEN ELECTRIC CO 0.875% 17-17/05/2025	EUR	243 468	0.05
300 000	BOSTON SCIENTIFC 0.625% 19-01/12/2027	EUR	360 581	0.08	2 000 000	GENERAL MOTORS C 6.125% 20-01/10/2025	USD	2 367 462	0.52
1 500 000	BP CAP MKTS AMER 2.939% 20-04/06/2051	USD	1 439 252	0.32	1 000 000	HALLIBURTON CO 2.920% 20-01/03/2030	USD	1 039 083	0.23
500 000	BRISTOL-MYERS 4.550% 20-20/02/2048	USD	653 031	0.15	1 000 000	HALLIBURTON CO 5.000% 15-15/11/2045	USD	1 221 059	0.27
500 000	CF INDUSTRIES IN 4.500% 16-01/12/2026	USD	574 334	0.13	102 000	HARLEY-DAVIDSON 0.900% 19-19/11/2024	EUR	123 573	0.03
3 000 000	CHEVRON USA INC 2.343% 20-12/08/2050	USD	2 725 599	0.60	2 000 000	HARTFORD FINL 2.800% 19-19/08/2029	USD	2 109 298	0.46
350 000	CISCO SYSTEMS 5.900% 09-15/02/2039	USD	510 501	0.11	2 000 000	HCA INC 4.500% 16-15/02/2027	USD	2 261 327	0.50
1 250 000	CITIGROUP INC 4.125% 16-25/07/2028	USD	1 408 697	0.32	350 000	HIGH ST FDG TRI 4.111% 18-15/02/2028	USD	395 538	0.09
1 750 000	COMCAST CORP 1.950% 20-15/01/2031	USD	1 725 456	0.39	500 000	HOME DEPOT INC 3.350% 20-15/04/2050	USD	554 902	0.12
1 000 000	COMCAST CORP 2.450% 20-15/08/2052	USD	904 357	0.20	700 000	HOME DEPOT INC 4.250% 15-01/04/2046	USD	873 181	0.20
					900 000	HUNTSMAN INT LLC 4.500% 19-01/05/2029	USD	1 023 619	0.23
					100 000	IBM CORP 0.950% 17-23/05/2025	EUR	123 182	0.03
					1 000 000	IBM CORP 1.950% 20-15/05/2030	USD	997 989	0.22
					500 000	INTEL CORP 4.100% 17-11/05/2047	USD	602 890	0.14

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS SICAV Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
250 000	INTERNATIONAL FL 4.375% 17-01/06/2047	USD	295 599	0.07	1 600 000	QUALCOMM INC 2.150% 20-20/05/2030	USD	1 637 167	0.37
399 000	INTL PAPER CO 4.350% 17-15/08/2048	USD	496 838	0.11	2 100 000	REGENERON PHARM 1.750% 20-15/09/2030	USD	1 993 210	0.45
100 000	IQVIA INC 1.750% 21-15/03/2026	EUR	119 726	0.03	1 000 000	REPUBLIC SVCS 1.450% 20-15/02/2031	USD	937 073	0.21
343 000	KELLOGG CO 0.500% 21-20/05/2029	EUR	406 523	0.09	1 673 000	SCHLUMBERGER HLD 3.900% 19-17/05/2028	USD	1 868 410	0.42
200 000	KELLOGG CO 1.000% 16-17/05/2024	EUR	244 363	0.05	77 000	SCHLUMBERGER HLD 4.000% 15-21/12/2025	USD	85 486	0.02
1 000 000	KELLOGG CO 2.100% 20-01/06/2030	USD	1 004 858	0.23	250 000	SCHLUMBERGER HLD 4.300% 19-01/05/2029	USD	285 991	0.06
500 000	KELLOGG CO 4.500% 16-01/04/2046	USD	620 673	0.14	2 000 000	SENSATA TECHNOLO 3.750% 20-15/02/2031	USD	1 980 160	0.44
1 700 000	KEURIG DR PEPPER 3.200% 20-01/05/2030	USD	1 842 718	0.41	1 500 000	STEEL DYNAMICS 3.250% 20-15/01/2031	USD	1 614 383	0.36
500 000	KEURIG DR PEPPER 3.350% 21-15/03/2051	USD	525 559	0.12	1 725 000	SYSCO CORP 2.400% 20-15/02/2030	USD	1 756 185	0.39
1 000 000	KEURIG DR PEPPER 4.597% 19-25/05/2028	USD	1 173 348	0.26	900 000	SYSCO CORP 3.300% 16-15/07/2026	USD	977 702	0.22
500 000	KEYCORP 2.550% 19-01/10/2029	USD	523 262	0.12	2 000 000	TERRAFORM POWER 5.000% 17-31/01/2028	USD	2 117 500	0.46
2 500 000	KRAFT HEINZ FOOD 4.250% 21-01/03/2031	USD	2 843 749	0.63	300 000	THERMO FISHER 0.750% 16-12/09/2024	EUR	364 715	0.08
750 000	LAM RESEARCH 2.875% 20-15/06/2050	USD	759 536	0.17	200 000	THERMO FISHER 1.400% 17-23/01/2026	EUR	250 953	0.06
810 000	LEAR CORP 3.800% 17-15/09/2027	USD	892 808	0.20	100 000	THERMO FISHER 1.750% 20-15/04/2027	EUR	128 876	0.03
1 000 000	LOWES COS INC 3.650% 19-05/04/2029	USD	1 120 137	0.25	100 000	THERMO FISHER 1.875% 19-01/10/2049	EUR	125 930	0.03
750 000	LOWES COS INC 4.500% 20-15/04/2030	USD	886 930	0.20	1 200 000	TOYOTA MOTOR CRED 0.000% 17-21/07/2021	EUR	1 423 318	0.32
90 000	MACYS RETAIL HLD 2.875% 12-15/02/2023	USD	90 992	0.02	700 000	TOYOTA MTR CRED 0.125% 21-05/11/2027	EUR	826 942	0.19
1 920 000	MARRIOTT INTERNATIONAL 3.125% 16-15/06/2026	USD	2 040 536	0.46	500 000	UNION PAC CORP 3.250% 20-05/02/2050	USD	527 457	0.12
215 000	MARVELL TECH INC 4.200% 21-22/06/2023	USD	228 454	0.05	500 000	UNION PAC CORP 3.799% 16-01/10/2051	USD	571 710	0.13
500 000	MARVELL TECH INC 4.875% 21-22/06/2028	USD	573 750	0.13	100 000	UNITED PARCEL SERVICE 0.375% 17-15/11/2023	EUR	120 247	0.03
1 000 000	MATTEL INC 3.750% 21-01/04/2029	USD	1 040 000	0.23	1 000 000	UNITED RENTAL NA 3.875% 20-15/02/2031	USD	1 019 100	0.23
700 000	MCCORMICK 1.850% 21-15/02/2031	USD	677 169	0.15	2 000 000	US BANCORP 3.000% 19-30/07/2029	USD	2 165 607	0.48
100 000	MCDONALDS CORP 0.625% 17-29/01/2024	EUR	120 946	0.03	1 000 000	VENTAS REALTY LP 3.000% 19-15/01/2030	USD	1 045 594	0.23
400 000	MCDONALDS CORP 1.000% 16-15/11/2023	EUR	487 657	0.11	1 000 000	VERIZON COMM INC 2.550% 21-21/03/2031	USD	1 023 654	0.23
100 000	MCDONALDS CORP 1.600% 19-15/03/2031	EUR	129 737	0.03	500 000	VERIZON COMM INC 3.550% 21-22/03/2051	USD	534 499	0.12
500 000	MCDONALDS CORP 3.625% 19-01/09/2049	USD	553 937	0.12	1 500 000	VERIZON COMM INC 4.000% 20-22/03/2050	USD	1 728 755	0.39
500 000	MCDONALDS CORP 4.450% 18-01/09/2048	USD	622 776	0.14	1 080 000	VERIZON COMMUNICATIONS INC 4.522% 15-15/09/2048	USD	1 334 587	0.30
1 500 000	MICRON TECH 4.185% 19-15/02/2027	USD	1 687 626	0.38	462 000	VERIZON COMMUNICATIONS INC 5.012% 17-15/04/2049	USD	612 525	0.14
1 250 000	MICRON TECH 4.663% 19-15/02/2030	USD	1 455 055	0.33	144 000	VF CORP 0.250% 20-25/02/2028	EUR	169 456	0.04
200 000	MONDELEZ INT INC 0.250% 21-17/03/2028	EUR	235 404	0.05	1 250 000	VIRGINIA EL&PWR 2.450% 20-15/12/2050	USD	1 150 637	0.26
1 500 000	MORGAN STANLEY 3.950% 15-23/04/2027	USD	1 676 859	0.38	351 000	WALGREENS BOOTS 3.450% 16-01/06/2026	USD	381 851	0.09
1 250 000	MORGAN STANLEY 4.375% 17-22/01/2047	USD	1 573 756	0.35	1 500 000	WALT DISNEY CO 3.000% 16-30/07/2046	USD	1 546 436	0.35
2 750 000	MOSAIC CO 4.050% 17-15/11/2027	USD	3 082 412	0.68	1 000 000	WASTE MANAGEMENT 2.500% 20-15/11/2050	USD	933 084	0.21
200 000	MYLAN NV 3.125% 16-22/11/2028	EUR	275 338	0.06	500 000	WELLTOWER INC 3.100% 19-15/01/2030	USD	532 483	0.12
100 000	NESTLE HOLDINGS 0.875% 17-18/07/2025	EUR	123 241	0.03	1 850 000	WESTERN DIGITAL 4.750% 18-15/02/2026	USD	2 055 813	0.45
1 000 000	NEWELL BRANDS 4.200% 16-01/04/2026	USD	1 115 120	0.25	250 000	WHIRLPOOL CORP 4.500% 16-01/06/2046	USD	301 050	0.07
659 000	NEWELL RUBBERMAI 3.850% 16-01/04/2023	USD	692 224	0.16	250 000	WHIRLPOOL CORP 4.750% 19-26/02/2029	USD	296 026	0.07
320 000	NVIDIA CORP 2.850% 20-01/04/2030	USD	346 593	0.08	3 000 000	WRKCO INC 4.900% 19-15/03/2029	USD	3 599 666	0.80
500 000	NVIDIA CORP 3.500% 20-01/04/2050	USD	568 197	0.13	725 000	XYLEM INC 3.250% 16-01/11/2026	USD	793 985	0.18
3 500 000	OMNICOM GROUP 2.450% 20-30/04/2030	USD	3 556 088	0.79	100 000	ZIMMER BIOMET 1.164% 19-15/11/2027	EUR	123 422	0.03
1 100 000	ORACLE CORP 2.875% 21-25/03/2031	USD	1 144 607	0.26	135 000	ZIMMER BIOMET HOLDINGS 3.550% 15-01/04/2025	USD	146 445	0.03
2 900 000	ORACLE CORP 2.950% 20-01/04/2030	USD	3 057 927	0.68	<i>France</i>				
1 000 000	PACKAGING CORP 3.000% 19-15/12/2029	USD	1 062 042	0.24	100 000	AIR FRANCE-KLM 3.000% 21-01/07/2024	EUR	117 218	0.03
500 000	PARKER-HANNIFIN 4.200% 14-21/11/2034	USD	588 607	0.13	400 000	AIR LIQUIDE SA 0.375% 21-27/05/2031	EUR	479 593	0.11
300 000	PFIZER INC 1.000% 17-06/03/2027	EUR	374 222	0.08	100 000	ALD SA 1.250% 18-11/10/2022	EUR	120 894	0.03
500 000	PNC FINANCIAL 3.150% 17-19/05/2027	USD	546 910	0.12	300 000	APRR SA 0.125% 20-18/01/2029	EUR	354 561	0.08
1 760 000	PRINCIPAL FINL 2.125% 20-15/06/2030	USD	1 755 006	0.39	100 000	ARKEMA 0.125% 20-14/10/2026	EUR	119 324	0.03
300 000	PROLOGIS EURO 0.375% 20-06/02/2028	EUR	358 154	0.08	<b>29 009 142</b>				
500 000	PROLOGIS LP 2.125% 20-15/10/2050	USD	426 928	0.10	<b>6.55</b>				
1 500 000	PRUDENTIAL FIN 3.700% 19-13/03/2051	USD	1 716 985	0.38	<b>117 218</b>				
500 000	PRUDENTIAL FIN 3.935% 18-07/12/2049	USD	588 364	0.13	<b>479 593</b>				

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
300 000	AUCHAN SA 2.875% 20-29/01/2026	EUR	396 006	0.09	200 000	RENAULT 1.000% 17-08/03/2023	EUR	238 743	0.05
1 100 000	BANQ FED CRD MUT 0.100% 20-08/10/2027	EUR	1 297 339	0.29	200 000	RENAULT 1.000% 18-18/04/2024	EUR	236 086	0.05
100 000	BANQ FED CRD MUT 0.250% 21-29/06/2028	EUR	118 280	0.03	100 000	RENAULT 1.250% 19-24/06/2025	EUR	116 837	0.03
600 000	BNP PARIBAS 0.500% 16-01/06/2022	EUR	717 888	0.16	300 000	RENAULT 2.375% 20-25/05/2026	EUR	360 564	0.08
600 000	BNP PARIBAS 1.000% 18-17/04/2024	EUR	733 450	0.16	100 000	RENAULT 2.500% 21-01/04/2028	EUR	118 861	0.03
300 000	BNP PARIBAS 1.125% 19-28/08/2024	EUR	368 732	0.08	169 000	REXEL SA 2.125% 21-15/06/2028	EUR	204 572	0.05
100 000	BOUYGUES 1.125% 20-24/07/2028	EUR	126 415	0.03	200 000	REXEL SA 2.750% 19-15/06/2026	EUR	243 251	0.05
400 000	BPCE 0.125% 19-04/12/2024	EUR	478 804	0.11	300 000	SOCIETE GENERALE 0.125% 16-05/10/2021	EUR	356 346	0.08
800 000	BPCE 1.125% 15-14/12/2022	EUR	969 843	0.22	500 000	UNIBAIL-RODAMCO 1.000% 15-14/03/2025	EUR	616 538	0.14
100 000	BUREAU VERITAS 1.875% 18-06/01/2025	EUR	124 849	0.03	500 000	URW 0.625% 20-04/05/2027	EUR	599 687	0.13
100 000	CARREFOUR SA 0.750% 16-26/04/2024	EUR	121 257	0.03	100 000	URW 0.750% 21-25/10/2028	EUR	119 536	0.03
100 000	CARREFOUR SA 1.250% 15-03/06/2025	EUR	124 167	0.03		<i>The Netherlands</i>		<i>28 177 819</i>	<i>6.37</i>
300 000	CARREFOUR SA 2.625% 20-15/12/2027	EUR	408 252	0.09	200 000	ABN AMRO BANK NV 0.500% 19-15/04/2026	EUR	243 376	0.05
100 000	CASINO GUICHARD 5.250% 21-15/04/2027	EUR	121 228	0.03	400 000	ABN AMRO BANK NV 0.625% 16-31/05/2022	EUR	479 079	0.11
100 000	CIE DE ST GOBAIN 1.125% 18-23/03/2026	EUR	124 793	0.03	885 000	ABN AMRO BANK NV 0.875% 18-22/04/2025	EUR	1 090 456	0.24
600 000	COVIVIO 1.125% 19-17/09/2031	EUR	736 703	0.17	1 500 000	ALCOA NEDERLAND 5.500% 20-15/12/2027	USD	1 625 625	0.36
200 000	CRD MUTUEL ARKEA 0.875% 21-11/03/2033	EUR	235 459	0.05	156 000	ALLIANDER 0.375% 20-10/06/2030	EUR	186 688	0.04
200 000	CRDT AGR ASSR 2.000% 20-17/07/2030	EUR	248 084	0.06	100 000	ALLIANDER 0.875% 16-22/04/2026	EUR	123 887	0.03
1 300 000	CRED AGRICOLE SA 0.125% 20-09/12/2027	EUR	1 513 272	0.34	123 000	ALLIANDER 0.875% 19-24/06/2032	EUR	152 482	0.03
900 000	CRED AGRICOLE SA 0.375% 19-21/10/2025	EUR	1 079 430	0.24	97 000	BMW FINANCE NV 0.750% 19-13/07/2026	EUR	119 510	0.03
100 000	CRED AGRICOLE SA 0.375% 21-20/04/2028	EUR	117 295	0.03	100 000	CITYCON TREASURY 1.625% 21-12/03/2028	EUR	118 787	0.03
200 000	CRED AGRICOLE SA 2.000% 19-25/03/2029	EUR	255 633	0.06	200 000	CONTI-GUMMI FIN 2.125% 20-27/11/2023	EUR	248 983	0.06
100 000	DANONE 0.000% 21-01/12/2025	EUR	119 070	0.03	300 000	COOPERATIEVE RAB 0.125% 16-11/10/2021	EUR	356 391	0.08
200 000	DANONE 0.395% 20-10/06/2029	EUR	240 517	0.05	900 000	COOPERATIEVE RAB 0.250% 19-30/10/2026	EUR	1 078 853	0.24
100 000	DERICHEBOURG 2.250% 21-15/07/2028	EUR	120 346	0.03	100 000	DANFOSS FIN I BV 0.125% 21-28/04/2026	EUR	118 340	0.03
700 000	ELEC DE FRANCE 1.000% 16-13/10/2026	EUR	868 028	0.19	100 000	DEUTSCHE BAHN FIN 1.125% 21-29/05/2051	EUR	118 805	0.03
100 000	ELIS SA 1.000% 19-03/04/2025	EUR	117 833	0.03	200 000	DIGITAL DUTCH 0.625% 20-15/07/2025	EUR	241 633	0.05
100 000	ELIS SA 1.750% 19-11/04/2024	EUR	121 250	0.03	100 000	DIGITAL DUTCH 1.500% 20-15/03/2030	EUR	125 018	0.03
100 000	FAURECIA 2.375% 19-15/06/2027	EUR	121 298	0.03	1 039 000	DIGITAL INTREPID 0.625% 21-15/07/2031	EUR	1 188 536	0.27
100 000	FAURECIA 2.375% 21-15/06/2029	EUR	120 729	0.03	600 000	EDP FINANCE BV 0.375% 19-16/09/2026	EUR	718 262	0.16
200 000	FAURECIA 3.125% 19-15/06/2026	EUR	245 090	0.05	100 000	EDP FINANCE BV 1.500% 17-22/11/2027	EUR	127 363	0.03
100 000	FONCIERE DES REGIONS 1.875% 16-20/05/2026	EUR	128 814	0.03	156 000	EDP FINANCE BV 1.625% 18-26/01/2026	EUR	197 717	0.04
200 000	GECINA 0.875% 21-30/06/2036	EUR	234 293	0.05	500 000	EDP FINANCE BV 1.875% 18-13/10/2025	EUR	639 469	0.14
200 000	HOLDING DINFRA 0.625% 21-14/09/2028	EUR	234 957	0.05	307 000	ENBW 1.875% 18-31/10/2033	EUR	418 992	0.09
800 000	HOLDING DINFRA 1.625% 20-18/09/2029	EUR	998 961	0.22	601 000	ENEL FIN INTL NV 0.000% 21-17/06/2027	EUR	704 002	0.16
1 500 000	ICADE 1.500% 17-13/09/2027	EUR	1 911 788	0.43	600 000	ENEL FIN INTL NV 1.500% 19-21/07/2025	EUR	754 101	0.17
200 000	ICADE SANTE SAS 1.375% 20-17/09/2030	EUR	248 657	0.06	500 000	ENEL FINANCE INTERNATIONAL NV 1.000% 17-16/09/2024	EUR	613 921	0.14
100 000	ILIAD 0.750% 21-11/02/2024	EUR	118 376	0.03	1 211 000	ENEL FINANCE INTERNATIONAL NV 1.125% 18-16/09/2026	EUR	1 509 385	0.34
100 000	JCDECAUX SA 2.625% 20-24/04/2028	EUR	131 944	0.03	100 000	ENEXIS HOLDING 0.375% 21-14/04/2033	EUR	116 040	0.03
200 000	LA BANQUE POSTAL 0.750% 21-23/06/2031	EUR	235 959	0.05	256 000	ENEXIS HOLDING 0.625% 20-17/06/2032	EUR	308 030	0.07
300 000	LA BANQUE POSTAL 1.375% 19-24/04/2029	EUR	378 865	0.08	248 000	EURONEXT NV 0.125% 21-17/05/2026	EUR	294 731	0.07
100 000	LA MONDIALE 0.750% 20-20/04/2026	EUR	119 937	0.03	584 000	GLOBAL SWITCH 1.375% 20-07/10/2030	EUR	706 469	0.16
100 000	LA POSTE 1.450% 18-30/11/2028	EUR	129 339	0.03	128 000	GRUPO-ANTOLIN 3.500% 21-30/04/2028	EUR	151 257	0.03
100 000	MERCIALYS 1.800% 18-27/02/2026	EUR	124 152	0.03	1 000 000	IBERDROLA INTL 0.375% 16-15/09/2025	EUR	1 208 710	0.27
400 000	ORANGE 0.000% 21-29/06/2026	EUR	474 581	0.11	400 000	IBERDROLA INTL 1.125% 16-21/04/2026	EUR	500 824	0.11
100 000	ORANGE 0.750% 21-29/06/2034	EUR	119 412	0.03	300 000	ING GROEP NV 2.500% 18-15/11/2030	EUR	423 057	0.09
100 000	ORPEA 2.000% 21-01/04/2028	EUR	119 804	0.03	500 000	INNOGY FINANCE 1.250% 17-19/10/2027	EUR	630 279	0.14
118 000	PAPREC HOLDING 3.500% 21-01/07/2028	EUR	139 471	0.03	133 000	IPD 3 BV 5.500% 20-01/12/2025	EUR	163 797	0.04
900 000	PEUGEOT 1.125% 19-18/09/2029	EUR	1 095 526	0.25	100 000	ISS FINANCE B.V. 1.250% 20-07/07/2025	EUR	122 656	0.03
600 000	PEUGEOT 2.000% 17-23/03/2024	EUR	749 982	0.17					
2 600 000	PEUGEOT 2.000% 18-20/03/2025	EUR	3 276 964	0.72					
400 000	PEUGEOT 2.375% 16-14/04/2023	EUR	495 380	0.11					
400 000	PEUGEOT 2.750% 20-15/05/2026	EUR	525 614	0.12					
100 000	RCI BANQUE 1.375% 17-08/03/2024	EUR	122 415	0.03					

# BNP PARIBAS FUNDS SICAV Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
970 000	LEASEPLAN CORP 0.250% 21-23/02/2026	EUR	1 146 516	0.26	200 000	TESCO CORP TREAS 0.875% 19-29/05/2026	EUR	243 695	0.05
100 000	LEASEPLAN CORP 1.375% 19-07/03/2024	EUR	123 191	0.03	100 000	TI AUTOMOTIVE 3.750% 21-15/04/2029	EUR	120 800	0.03
100 000	LSEG NTHRLND BV 0.000% 21-06/04/2025	EUR	118 531	0.03	100 000	TITAN GLOBAL FIN 2.750% 20-09/07/2027	EUR	124 197	0.03
100 000	LSEG NTHRLND BV 0.250% 21-06/04/2028	EUR	118 178	0.03	200 000	VIRGIN MEDIA FIN 3.750% 20-15/07/2030	EUR	236 725	0.05
100 000	MONDELEZ INTL 0.875% 19-01/10/2031	EUR	120 660	0.03	153 000	VMED O2 UK FIN 3.250% 20-31/01/2031	EUR	181 793	0.04
600 000	MONDELEZ INTL HLDINGS NE 0.000% 20-22/09/2026	EUR	704 990	0.16	522 000	VODAFONE GROUP 0.900% 19-24/11/2026	EUR	643 905	0.14
700 000	NATURGY ENERGY GROUP F 0.875% 17-15/05/2025	EUR	857 570	0.19	500 000	VODAFONE GROUP 4.375% 13-19/02/2043	USD	584 363	0.13
100 000	OI EUROPEAN GRP 2.875% 19-15/02/2025	EUR	120 135	0.03	3 000 000	VODAFONE GROUP 4.375% 18-30/05/2028	USD	3 491 077	0.77
500 000	PHILIPS NV 0.500% 19-22/05/2026	EUR	606 989	0.14	186 000	YORKSHRE BLD SOC 0.500% 21-01/07/2028	EUR	221 069	0.05
400 000	POSTNL 0.625% 19-23/09/2026	EUR	484 715	0.11					
237 000	ROYAL SCHIPHOL 1.500% 18-05/11/2030	EUR	307 979	0.07		<i>Spain</i>		<i>14 730 400</i>	<i>3.31</i>
100 000	SAIPEM FIN INTL 3.125% 21-31/03/2028	EUR	121 270	0.03	400 000	ACS SERVICIOS CO 1.875% 18-20/04/2026	EUR	501 177	0.11
100 000	SWISSCOM FIN 0.375% 20-14/11/2028	EUR	120 067	0.03	300 000	BANCO BILBAO VIZ 1.000% 19-21/06/2026	EUR	369 886	0.08
151 000	TENNET HLD BV 0.125% 20-30/11/2032	EUR	170 196	0.04	700 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.375% 18-14/05/2025	EUR	871 151	0.20
194 000	TENNET HLD BV 0.125% 21-09/12/2027	EUR	230 073	0.05	400 000	BANCO SANTANDER 0.300% 19-04/10/2026	EUR	477 596	0.11
112 000	TENNET HLD BV 0.500% 20-30/11/2040	EUR	120 372	0.03	800 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	988 069	0.22
100 000	TENNET HLD BV 0.875% 19-03/06/2030	EUR	123 546	0.03	100 000	BANCO SANTANDER 1.625% 20-22/10/2030	EUR	122 099	0.03
200 000	TENNET HLD BV 1.375% 18-05/06/2028	EUR	255 705	0.06	100 000	BANCO SANTANDER 2.125% 18-08/02/2028	EUR	128 306	0.03
100 000	UPC HOLDING BV 3.875% 17-15/06/2029	EUR	120 083	0.03	1 100 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	1 312 766	0.29
100 000	UPJOHN FINANCE 1.362% 20-23/06/2027	EUR	124 070	0.03	400 000	CELLNEX FINANCE 0.750% 21-15/11/2026	EUR	470 263	0.11
100 000	UPJOHN FINANCE 1.908% 20-23/06/2032	EUR	126 113	0.03	100 000	CELLNEX TELECOM 1.750% 20-23/10/2030	EUR	117 905	0.03
2 000 000	UPJOHN INC 2.700% 20-22/06/2030	USD	2 023 784	0.45	100 000	IBERDROLA FIN SA 0.875% 20-16/06/2025	EUR	122 886	0.03
1 000 000	UPJOHN INC 4.000% 20-22/06/2050	USD	1 058 091	0.24	700 000	IBERDROLA FIN SA 1.000% 16-07/03/2024	EUR	855 271	0.19
200 000	VOLKSBANK NV 0.010% 19-16/09/2024	EUR	238 504	0.05	400 000	IBERDROLA FIN SA 1.000% 17-07/03/2025	EUR	493 148	0.11
100 000	VOLKSBANK NV 0.250% 21-22/06/2026	EUR	117 926	0.03	200 000	IBERDROLA FIN SA 1.250% 17-13/09/2027	EUR	254 663	0.06
100 000	VOLKSWAGEN INTFN 1.250% 20-23/09/2032	EUR	123 964	0.03	200 000	IBERDROLA FIN SA 1.250% 18-28/10/2026	EUR	252 213	0.06
300 000	ZIGGO 3.375% 20-28/02/2030	EUR	350 524	0.08	200 000	INMOBILIARIA COL 0.750% 21-22/06/2029	EUR	234 928	0.05
100 000	ZIGGO BV 2.875% 19-15/01/2030	EUR	118 566	0.03	200 000	INMOBILIARIA COL 1.350% 20-14/10/2028	EUR	248 369	0.06
	<i>United Kingdom</i>		<i>16 022 020</i>	<i>3.57</i>	300 000	INMOBILIARIA COLONIAL 2.000% 18-17/04/2026	EUR	383 131	0.09
1 500 000	ANGLO AMERICAN 2.625% 20-10/09/2030	USD	1 507 288	0.34	300 000	MERLIN PROPRTIE 1.375% 21-01/06/2030	EUR	352 664	0.08
170 000	APTIV PLC 1.600% 16-15/09/2028	EUR	215 762	0.05	500 000	MERLIN PROPRTIE 1.875% 19-04/12/2034	EUR	586 343	0.13
100 000	ASTRAZENECA PLC 0.375% 21-03/06/2029	EUR	118 501	0.03	200 000	RED ELECTRICA FI 0.375% 20-24/07/2028	EUR	240 896	0.05
100 000	BP CAP MKY BV 0.933% 20-04/12/2040	EUR	109 815	0.02	500 000	RED ELECTRICA FI 0.500% 21-24/05/2033	EUR	587 961	0.13
600 000	BP CAPITAL PLC 1.876% 20-07/04/2024	EUR	751 275	0.17	3 900 000	TELEFONICA EMIS 1.069% 19-05/02/2024	EUR	4 758 709	1.06
1 175 000	CNH INDUSTRIAL N 3.850% 17-15/11/2027	USD	1 304 005	0.29		<i>Italy</i>		<i>14 616 418</i>	<i>3.28</i>
100 000	COCA-COLA EURO 1.750% 20-27/03/2026	EUR	127 592	0.03	109 000	A2A SPA 1.000% 19-16/07/2029	EUR	134 723	0.03
153 000	COCA-COLA EUROPEAN PARTNERS 1.500% 18-08/11/2027	EUR	194 543	0.04	419 000	ACEA SPA 0.000% 21-28/09/2025	EUR	496 498	0.11
1 500 000	CREDIT AGRICOLE 0.750% 18-05/12/2023	EUR	1 824 116	0.41	336 000	ACEA SPA 0.250% 21-28/07/2030	EUR	388 169	0.09
100 000	GATWICK AIRPORT 4.375% 21-07/04/2026	GBP	139 565	0.03	300 000	AEROPORTI ROMA 1.625% 20-02/02/2029	EUR	374 006	0.08
317 000	HEATHROW FNDG 1.125% 21-08/10/2030	EUR	371 827	0.08	100 000	AEROPORTI ROMA 1.750% 21-30/07/2031	EUR	123 410	0.03
700 000	HEATHROW FNDG 1.500% 20-12/10/2025	EUR	865 563	0.19	292 000	ASSICURAZIONI 1.713% 21-30/06/2032	EUR	346 196	0.08
500 000	LLOYDS BANKING 4.650% 16-24/03/2026	USD	565 111	0.13	1 000 000	ASSICURAZIONI 2.124% 19-01/10/2030	EUR	1 255 554	0.28
115 000	NATL GRID ELECT 0.190% 20-20/01/2025	EUR	137 286	0.03	260 000	ASSICURAZIONI 2.429% 20-14/07/2031	EUR	331 476	0.07
160 000	OTE PLC 0.875% 19-24/09/2026	EUR	194 959	0.04	565 000	ENI SPA 0.375% 21-14/06/2028	EUR	671 715	0.15
100 000	OTE PLC 2.375% 18-18/07/2022	EUR	121 557	0.03	200 000	ENI SPA 1.250% 20-18/05/2026	EUR	250 614	0.06
200 000	SSE PLC 0.875% 17-06/09/2025	EUR	245 178	0.05	100 000	FERROVIE DEL 0.375% 21-25/03/2028	EUR	119 048	0.03
400 000	SSE PLC 1.375% 18-04/09/2027	EUR	505 666	0.11	300 000	HERA SPA 0.875% 19-05/07/2027	EUR	369 583	0.08
100 000	STELLANTIS NV 0.625% 21-30/03/2027	EUR	119 052	0.03	250 000	INTESA SANPAOLO 0.625% 21-24/02/2026	EUR	295 936	0.07
100 000	STELLANTIS NV 0.750% 21-18/01/2029	EUR	118 019	0.03					
100 000	STELLANTIS NV 1.250% 21-20/06/2033	EUR	117 009	0.03					
450 000	TESCO CORP TREAS 0.375% 21-27/07/2029	EUR	520 707	0.12					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
610 000	INTESA SANPAOLO 0.750% 19-04/12/2024	EUR	741 409	0.17	100 000	VONOVIA SE 0.000% 21-16/09/2024	EUR	118 858	0.03
1 039 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	1 238 027	0.28	100 000	VONOVIA SE 0.375% 21-16/06/2027	EUR	118 666	0.03
900 000	INTESA SANPAOLO 0.875% 17-27/06/2022	EUR	1 078 922	0.24	100 000	VONOVIA SE 0.625% 21-24/03/2031	EUR	117 188	0.03
100 000	INTESA SANPAOLO 2.925% 20-14/10/2030	EUR	126 118	0.03	100 000	VONOVIA SE 1.000% 21-16/06/2033	EUR	118 987	0.03
630 000	ITALGAS SPA 0.000% 21-16/02/2028	EUR	726 617	0.16		<i>Luxembourg</i>		<i>11 205 932</i>	<i>2.53</i>
405 000	MEDIOBANCA SPA 1.000% 20-08/09/2027	EUR	494 400	0.11	106 000	ACTAVIS FUNDING 1.250% 17-01/06/2024	EUR	126 147	0.03
700 000	SNAM 0.000% 20-07/12/2028	EUR	802 371	0.18	405 000	BECTON DICKINSON 0.632% 19-04/06/2023	EUR	486 830	0.11
237 000	SNAM 0.625% 21-30/06/2031	EUR	278 227	0.06	100 000	BECTON DICKINSON 1.208% 19-04/06/2026	EUR	124 016	0.03
300 000	SNAM 0.750% 20-17/06/2030	EUR	360 788	0.08	1 600 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	1 895 181	0.42
1 091 000	TELECOM ITALIA 1.625% 21-18/01/2029	EUR	1 271 686	0.28	500 000	CNH IND FIN 1.625% 19-03/07/2029	EUR	629 344	0.14
510 000	TERNA S.P.A. 1.000% 18-23/07/2023	EUR	620 538	0.14	385 000	CNH IND FIN 1.750% 19-25/03/2027	EUR	487 423	0.11
100 000	TERNA SPA 0.375% 21-23/06/2029	EUR	118 449	0.03	100 000	CNH IND FIN 1.875% 18-19/01/2026	EUR	126 896	0.03
400 000	TERNA SPA 1.000% 19-10/04/2026	EUR	495 134	0.11	100 000	CNH INDUSTRIAL FIN 1.750% 17-12/09/2025	EUR	125 790	0.03
100 000	UNICREDIT SPA 0.500% 19-09/04/2025	EUR	119 830	0.03	300 000	CPI PROPERTY GRO 1.625% 19-23/04/2027	EUR	365 954	0.08
100 000	UNICREDIT SPA 0.850% 21-19/01/2031	EUR	116 414	0.03	300 000	DH EUROPE 0.450% 19-18/03/2028	EUR	358 255	0.08
400 000	UNIONE DI BANCHE 1.500% 19-10/04/2024	EUR	494 269	0.11	400 000	EUROFINS SCIEN 0.875% 21-19/05/2031	EUR	469 911	0.11
182 000	UNIPOL GRUPPO 3.250% 20-23/09/2030	EUR	242 588	0.05	198 000	EUROFINS SCIEN 2.125% 17-25/07/2024	EUR	248 431	0.06
100 000	UNIPOL GRUPPO 3.500% 17-29/11/2027	EUR	133 703	0.03	1 300 000	INGERSOLL-RAND 3.800% 19-21/03/2029	USD	1 467 381	0.33
	<i>Germany</i>		<i>13 701 994</i>	<i>3.07</i>	100 000	KLEOPATRA FINCO 4.250% 21-01/03/2026	EUR	119 004	0.03
600 000	ADIDAS AG 0.000% 20-05/10/2028	EUR	705 480	0.16	224 000	LOGICOR FIN 0.875% 21-14/01/2031	EUR	256 584	0.06
500 000	BAYERISCHE LNDDBK 0.125% 21-10/02/2028	EUR	585 661	0.13	200 000	LOGICOR FIN 3.250% 18-13/11/2028	EUR	275 486	0.06
100 000	BERLIN HYP AG 0.375% 21-21/04/2031	EUR	118 550	0.03	300 000	MEDTRONIC GLOBAL 0.000% 20-15/10/2025	EUR	356 407	0.08
300 000	BERLIN HYP AG 0.500% 16-26/09/2023	EUR	360 188	0.08	276 000	MEDTRONIC GLOBAL 0.375% 20-15/10/2028	EUR	329 795	0.07
600 000	BERLIN HYP AG 0.500% 19-05/11/2029	EUR	725 607	0.16	100 000	MEDTRONIC GLOBAL 1.125% 19-07/03/2027	EUR	125 088	0.03
300 000	BERLIN HYP AG 1.125% 17-25/10/2027	EUR	373 893	0.08	100 000	MEDTRONIC GLOBAL 1.375% 20-15/10/2040	EUR	120 572	0.03
300 000	BERLIN HYP AG 1.500% 18-18/04/2028	EUR	381 275	0.09	166 000	MEDTRONIC GLOBAL 1.625% 19-07/03/2031	EUR	216 739	0.05
1 000 000	COMMERZBANK AG 1.250% 18-23/10/2023	EUR	1 220 887	0.27	100 000	NESTLE FIN INTL 0.000% 20-03/03/2033	EUR	111 743	0.03
100 000	COMMERZBANK AG 4.000% 17-30/03/2027	EUR	136 240	0.03	91 000	NESTLE FIN INTL 0.000% 20-03/12/2025	EUR	108 449	0.02
700 000	DAIMLER AG 0.750% 20-10/09/2030	EUR	853 563	0.19	549 000	NESTLE FIN INTL 0.000% 21-14/06/2026	EUR	652 423	0.15
91 000	DAIMLER AG 0.750% 21-11/03/2033	EUR	108 280	0.02	198 000	NESTLE FIN INTL 0.125% 20-12/11/2027	EUR	235 927	0.05
1 176 000	DEUTSCHE KREDIT 0.010% 21-23/02/2026	EUR	1 393 820	0.31	100 000	NESTLE FIN INTL 0.375% 20-12/05/2032	EUR	117 976	0.03
208 000	DEUTSCHE POST AG 0.375% 20-20/05/2026	EUR	251 481	0.06	200 000	PROLOGIS INTL II 0.750% 21-23/03/2033	EUR	231 960	0.05
155 000	DEUTSCHE POST AG 0.750% 20-20/05/2029	EUR	191 682	0.04	146 000	PROLOGIS INTL II 1.625% 20-17/06/2032	EUR	186 830	0.04
400 000	DEUTSCHE WOHNEN 0.500% 21-07/04/2031	EUR	476 555	0.11	300 000	REPSOL EUROPE 0.375% 21-06/07/2029	EUR	353 458	0.08
200 000	DT LUFTHANSA AG 2.875% 21-11/02/2025	EUR	241 601	0.05	400 000	WHIRLPOOL FIN 1.100% 17-09/11/2027	EUR	495 932	0.11
300 000	E.ON SE 0.000% 19-28/08/2024	EUR	356 969	0.08		<i>Japan</i>		<i>8 678 886</i>	<i>1.93</i>
400 000	E.ON SE 0.350% 19-28/02/2030	EUR	470 654	0.11	200 000	mitsub UFJ FIN 0.848% 19-19/07/2029	EUR	244 594	0.05
320 000	E.ON SE 0.375% 20-29/09/2027	EUR	383 936	0.09	1 500 000	MITSUB UFJ FIN 2.048% 20-17/07/2030	USD	1 498 405	0.34
359 000	E.ON SE 0.600% 21-01/10/2032	EUR	421 491	0.09	118 000	MITSUBISHI UFJ FINANCE 0.980% 18-09/10/2023	EUR	143 631	0.03
143 000	E.ON SE 0.875% 20-20/08/2031	EUR	174 582	0.04	157 000	MIZUHO FINANCIAL 0.214% 20-07/10/2025	EUR	187 502	0.04
69 000	E.ON SE 1.000% 20-07/10/2025	EUR	85 137	0.02	325 000	MIZUHO FINANCIAL 0.956% 17-16/10/2024	EUR	398 077	0.09
314 000	EWE AG 0.250% 21-08/06/2028	EUR	372 052	0.08	100 000	NIDEC CORP 0.046% 21-30/03/2026	EUR	118 507	0.03
100 000	HAPAG-LLOYD AG 2.500% 21-15/04/2028	EUR	121 358	0.03	398 000	NTT FINANCE 0.010% 21-03/03/2025	EUR	473 246	0.11
236 000	HOCHTIEF AKTIENG 0.625% 21-26/04/2029	EUR	274 185	0.06	386 000	NTT FINANCE 0.342% 21-03/03/2030	EUR	455 566	0.10
100 000	K&S AG 2.625% 17-06/04/2023	EUR	121 602	0.03	822 000	SUMITOMO MITSUI 0.465% 19-30/05/2024	EUR	990 899	0.22
100 000	K&S AG 3.250% 18-18/07/2024	EUR	123 179	0.03	700 000	SUMITOMO MITSUI 0.934% 17-11/10/2024	EUR	857 406	0.19
200 000	LB BADEN-WUERT 0.375% 19-24/05/2024	EUR	240 753	0.05	200 000	TAKEDA PHARM 0.750% 20-09/07/2027	EUR	243 050	0.05
200 000	LB BADEN-WUERT 0.375% 19-29/07/2026	EUR	240 738	0.05	400 000	TAKEDA PHARM 1.000% 20-09/07/2029	EUR	489 345	0.11
200 000	LB BADEN-WUERT 0.375% 21-21/02/2031	EUR	232 801	0.05	2 600 000	TAKEDA PHARM 2.050% 20-31/03/2030	USD	2 578 658	0.57
200 000	LEG IMMOB SE 0.750% 21-30/06/2031	EUR	236 735	0.05					
853 000	VOLKSWAGEN LEAS 0.000% 21-19/07/2024	EUR	1 010 533	0.23					
200 000	VOLKSWAGEN LEAS 0.625% 21-19/07/2029	EUR	236 827	0.05					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<b>Sweden</b>					<b>Austria</b>				
226 000	ERICSSON LM 1.000% 21-26/05/2029	EUR	4 729 416	1.08	600 000	ERSTE GROUP 0.125% 21-17/05/2028	EUR	1 080 283	0.25
100 000	HOIST FINANCE AB 3.375% 20-27/11/2024	EUR	269 690	0.06	100 000	OMV AG 1.000% 17-14/12/2026	EUR	705 680	0.16
700 000	MOLNLYCKE HLD 0.625% 20-15/01/2031	EUR	122 878	0.03	10 000	OMV AG 1.500% 20-09/04/2024	EUR	124 282	0.03
106 000	MOLNLYCKE HLD 0.875% 19-05/09/2029	EUR	807 495	0.18	100 000	SAPPI PAPIER HOL 3.625% 21-15/03/2028	EUR	12 387	0.00
400 000	MOLNLYCKE HLD 1.750% 15-28/02/2024	EUR	126 119	0.03	100 000	VERBUND AG 0.900% 21-01/04/2041	EUR	118 670	0.03
100 000	SBAB BANK AB 0.500% 20-13/05/2025	EUR	496 196	0.11	<b>Belgium</b>				
400 000	SKANDINAVISKA ENSKILDA BANK 0.300% 17-17/02/2022	EUR	121 552	0.03	200 000	BELFIUS BANK SA 0.375% 21-08/06/2027	EUR	840 332	0.19
378 000	SKF AB 0.250% 21-15/02/2031	EUR	476 559	0.11	400 000	KBC GROUP NV 0.875% 18-27/06/2023	EUR	236 531	0.05
300 000	SKF AB 0.875% 19-15/11/2029	EUR	430 452	0.10	100 000	ONTEX GROUP 3.500% 21-15/07/2026	EUR	485 287	0.11
301 000	SVENSKA HANDELSBANKEN 0.010% 20-02/12/202	EUR	368 431	0.08	<b>Cyprus</b>				
100 000	TELE2 AB 0.750% 21-23/03/2031	EUR	351 342	0.08	600 000	AROUNDTOWN SA 0.000% 20-16/07/2026	EUR	819 560	0.19
262 000	VATTENFALL AB 0.125% 21-12/02/2029	EUR	117 267	0.03	100 000	AROUNDTOWN SA 1.625% 18-31/01/2028	EUR	694 540	0.16
100 000	VOLVO CAR AB 2.500% 20-07/10/2027	EUR	305 822	0.07	<b>Denmark</b>				
406 000	VOLVO TREAS AB 0.000% 21-18/05/2026	EUR	129 584	0.03	207 000	ORSTED A/S 1.500% 17-26/11/2029	EUR	267 900	0.06
100 000	VOLVO TREAS AB 1.625% 20-26/05/2025	EUR	480 212	0.11	<b>Portugal</b>				
<b>Ireland</b>					100 000	CAIXA GERAL DEPO 1.250% 19-25/11/2024	EUR	122 272	0.03
348 000	CCEP FINANCE IRE 0.000% 21-06/09/2025	EUR	1 984 158	0.45	<b>Greece</b>				
100 000	CRH FINANCE 1.375% 16-18/10/2028	EUR	412 757	0.09	100 000	MYTILINEOS SA 2.250% 21-30/10/2026	EUR	120 850	0.03
100 000	EATON CAPITAL 0.128% 21-08/03/2026	EUR	127 566	0.03	<b>Floating rate bonds</b>				
44 000	FRESENIUS FIN IR 0.500% 21-01/10/2028	EUR	118 584	0.03	<b>United States of America</b>				
600 000	GE CAPITAL INTL 3.373% 16-15/11/2025	USD	52 132	0.01	1 000 000	ALLSTATE CORP 13-15/08/2053 FRN	USD	25 268 367	5.62
300 000	HAMMERSON IRLND 1.750% 21-03/06/2027	EUR	654 634	0.15	100 000	AT&T INC 18-05/09/2023 FRN	EUR	1 089 417	0.24
200 000	SMURFIT KAPPA AQ 2.875% 18-15/01/2026	EUR	356 078	0.08	500 000	AT&T INC 20-31/12/2060 FRN	EUR	121 441	0.03
<b>Canada</b>					1 000 000	BANK OF AMER CRP 19-15/03/2050 FRN	USD	603 368	0.14
600 000	BROOKFIELD FIN 4.250% 16-02/06/2026	USD	1 724 133	0.38	1 000 000	BANK OF AMER CRP 20-24/10/2031 FRN	USD	1 234 118	0.28
600 000	ROYAL BANK OF CANADA 4.650% 16-27/01/2026	USD	676 361	0.15	900 000	BANK OF AMER CRP 20-24/10/2051 FRN	USD	974 912	0.22
300 000	ROYAL BK CANADA 0.250% 19-02/05/2024	EUR	688 120	0.15	1 000 000	BANK OF AMER CRP 20-29/04/2031 FRN	USD	878 264	0.20
<b>Norway</b>					102 000	BANK OF AMER CRP 20-31/03/2029 FRN	EUR	1 030 974	0.23
179 000	NORSK HYDRO ASA 2.000% 19-11/04/2029	EUR	1 686 233	0.37	100 000	BANK OF AMER CRP 21-22/03/2031 FRN	EUR	146 087	0.03
300 000	SPAREBANK 1 OEST 0.125% 21-03/03/2028	EUR	231 800	0.05	1 000 000	BANK OF AMER CRP 21-22/04/2032 FRN	USD	118 155	0.03
440 000	SPAREBANK 1 SMN 0.010% 21-18/02/2028	EUR	351 117	0.08	400 000	BANK OF AMERICA CORP 18-25/04/2028 FRN	EUR	1 028 080	0.23
500 000	SPAREBANK 1 SMN 0.125% 19-11/09/2026	EUR	509 552	0.11	20 000	CITIGROUP INC 05-25/02/2030 SR	EUR	510 191	0.11
<b>Finland</b>					2 250 000	CITIGROUP INC 20-03/06/2031 FRN	USD	26 987	0.01
100 000	NESTE 0.750% 21-25/03/2028	EUR	1 603 594	0.38	300 000	CITIGROUP INC 20-06/07/2026 FRN	EUR	2 308 497	0.51
268 000	NOKIA OYJ 2.000% 19-11/03/2026	EUR	117 847	0.03	2 000 000	CITIGROUP INC 20-29/01/2031 FRN	USD	371 214	0.08
100 000	NOKIA OYJ 2.375% 20-15/05/2025	EUR	335 223	0.08	2 000 000	HP ENTERPRISE 16-15/10/2025 FRN	USD	2 065 257	0.45
100 000	NORDEA BANK 0.375% 19-28/05/2026	EUR	125 983	0.03	2 500 000	JPMORGAN CHASE 20-13/05/2031 FRN	USD	2 277 332	0.50
100 000	NORDEA BANK ABP 0.500% 21-19/03/2031	EUR	121 134	0.03	2 500 000	JPMORGAN CHASE 20-22/04/2031 FRN	USD	2 624 479	0.58
200 000	OP CORPORATE BK 0.375% 19-26/02/2024	EUR	118 303	0.03	1 250 000	JPMORGAN CHASE 20-22/04/2051 FRN	USD	2 569 326	0.57
100 000	OP CORPORATE BK 0.375% 21-16/06/2028	EUR	241 150	0.05	200 000	METLIFE INC 06-15/12/2066 FRN	USD	1 291 325	0.29
100 000	OUTOKUMPU OYJ 4.125% 18-18/06/2024	EUR	117 738	0.03	1 000 000	MORGAN STANLEY 19-23/01/2030 FRN	USD	256 560	0.06
263 000	UPM-KYMMENE OYJ 0.500% 21-22/03/2031	EUR	119 793	0.03	340 000	MORGAN STANLEY 20-26/10/2029 FRN	EUR	1 174 685	0.26
<b>Australia</b>					318 000	MORGAN STANLEY 21-07/02/2031 FRN	EUR	400 818	0.09
300 000	NATIONAL AUSTRALIA BANK 0.350% 17-07/09/2022	EUR	1 292 600	0.29	1 000 000	MORGAN STANLEY 21-28/04/2032 FRN	USD	369 905	0.08
167 000	NATIONAL AUSTRALIA BANK 0.625% 18-30/08/2023	EUR	359 067	0.08	694 000	MORGAN STANLEY 21-29/10/2027 FRN	EUR	971 594	0.22
600 000	WESTPAC BANKING 0.625% 17-22/11/2024	EUR	202 135	0.05	<b>Summary</b>				
			731 398	0.16				<b>87 998 989</b>	<b>19.72</b>



# BNP PARIBAS FUNDS SICAV Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>France</i>		<i>12 835 167</i>	<i>2.90</i>					
300 000	ARKEMA 20-31/12/2060 FRN	EUR	358 058	0.08	300 000	ING GROEP NV 19-13/11/2030 FRN	EUR	360 357	0.08
100 000	AXA SA 16-06/07/2047 FRN	EUR	135 646	0.03	300 000	ING GROEP NV 20-26/05/2031 FRN	EUR	378 073	0.08
1 159 000	AXA SA 21-07/10/2041 FRN	EUR	1 371 348	0.31	200 000	ING GROEP NV 21-07/12/2028 FRN	GBP	270 580	0.06
100 000	BNP PARIBAS 14-31/12/2049 FRN	EUR	133 959	0.03	300 000	ING GROEP NV 21-09/06/2032 FRN	EUR	355 587	0.08
300 000	BNP PARIBAS 19-04/06/2026 FRN	EUR	361 002	0.08	200 000	NATURGY ENERGY GROUP F 15-29/12/2049 FRN	EUR	251 513	0.06
200 000	BNP PARIBAS 19-31/12/2049 FRN	USD	219 280	0.05	200 000	NN GROUP NV 17-13/01/2048 FRN	EUR	282 428	0.06
800 000	BNP PARIBAS 20-14/10/2027 FRN	EUR	949 067	0.21	700 000	REPSOL INTERNATIONAL FINANCE 15-25/03/2075 FRN	EUR	906 155	0.20
100 000	BNP PARIBAS 21-13/04/2027 FRN	EUR	117 698	0.03	300 000	REPSOL INTL FIN 20-31/12/2060 FRN	EUR	380 446	0.09
100 000	CNP ASSURANCES 11-30/09/2041 FRN	EUR	120 512	0.03	200 000	REPSOL INTL FIN 21-31/12/2061 FRN	EUR	238 356	0.05
100 000	CNP ASSURANCES 14-05/06/2045 FRN	EUR	134 944	0.03	100 000	STEDIN HOLDING 21-31/12/2061 FRN	EUR	120 211	0.03
500 000	CNP ASSURANCES 19-27/07/2050 FRN	EUR	615 520	0.14	100 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	122 501	0.03
200 000	CRED AGRICOLE SA 19-31/12/2049 FRN	USD	224 441	0.05	600 000	TELEFONICA EUROP 20-31/12/2060 FRN	EUR	724 075	0.16
400 000	CRED AGRICOLE SA 20-05/06/2030 FRN	EUR	492 564	0.11	700 000	TELEFONICA EUROP 21-31/12/2061 FRN	EUR	810 532	0.18
200 000	CRED AGRICOLE SA 20-31/12/2060 FRN	EUR	258 875	0.06	400 000	TENNET HLD BV 17-31/12/2049 FRN	EUR	497 873	0.11
100 000	CREDIT AGRICOLE ASSURANCES 15-29/01/2049 FRN	EUR	131 732	0.03	166 000	TENNET HLD BV 20-22/10/2168 FRN	EUR	204 038	0.05
100 000	CREDIT AGRICOLE ASSURANCES 18-29/01/2048 FRN	EUR	126 781	0.03	100 000	VOLKSBANK NV 20-22/10/2030 FRN	EUR	124 327	0.03
200 000	DANONE 17-31/12/2049 FRN	EUR	242 779	0.05	400 000	VOLKSWAGEN INTERNATION FN 17-31/12/2049 FRN	EUR	523 685	0.12
200 000	ELEC DE FRANCE 20-15/03/2169 FRN	EUR	244 406	0.05	100 000	VOLKSWAGEN INTFN 15-29/12/2049 FRN	EUR	130 105	0.03
200 000	ELEC DE FRANCE 20-31/12/2060 FRN	EUR	247 596	0.06	100 000	VOLKSWAGEN INTFN 20-31/12/2060 FRN	EUR	131 640	0.03
200 000	ELEC DE FRANCE 21-31/12/2061 FRN	EUR	238 332	0.05	200 000	WINTERSHALL FIN 21-20/07/2169 FRN	EUR	236 259	0.05
200 000	LA BANQUE POSTAL 19-31/12/2059 FRN	EUR	249 503	0.06		<i>Spain</i>		<i>7 700 139</i>	<i>1.73</i>
200 000	ORANGE 14-29/10/2049 FRN	EUR	282 967	0.06	200 000	BANCO BILBAO VIZ 19-31/12/2049 FRN	EUR	259 465	0.06
600 000	ORANGE 14-29/12/2049 FRN	EUR	797 744	0.18	200 000	BANCO BILBAO VIZ 20-31/12/2060 FRN	EUR	270 840	0.06
100 000	ORANGE 19-31/12/2049 FRN	EUR	124 470	0.03	300 000	BANCO SABADELL 20-11/03/2027 FRN	EUR	365 324	0.08
200 000	ORANGE 20-15/10/2169 FRN	EUR	242 054	0.05	300 000	BANCO SABADELL 21-16/06/2028 FRN	EUR	350 345	0.08
300 000	ORANGE 21-31/12/2061 FRN	EUR	350 462	0.08	200 000	BANCO SANTANDER 20-31/12/2060 FRN	EUR	244 832	0.05
200 000	SCOR SE 18-31/12/2049 FRN	USD	211 774	0.05	300 000	BANCO SANTANDER 21-24/06/2029 FRN	EUR	355 284	0.08
100 000	SCOR SE 20-17/09/2051 FRN	EUR	118 415	0.03	400 000	BANKINTER SA 21-23/12/2032 FRN	EUR	475 168	0.11
200 000	SOCIETE GENERALE 20-22/09/2028 FRN	EUR	240 769	0.05	600 000	CAIXABANK 20-10/07/2026 FRN	EUR	726 550	0.16
100 000	SOCIETE GENERALE 20-24/11/2030 FRN	EUR	118 375	0.03	1 000 000	CAIXABANK 20-18/11/2026 FRN	EUR	1 186 438	0.27
500 000	SOCIETE GENERALE 21-30/06/2031 FRN	EUR	592 368	0.13	1 200 000	CAIXABANK 21-09/02/2029 FRN	EUR	1 400 543	0.31
100 000	SOLVAY FIN 15-29/06/2049 FRN	EUR	133 502	0.03	1 300 000	CAIXABANK 21-18/06/2031 FRN	EUR	1 550 221	0.35
100 000	SUEZ 19-31/12/2059 FRN	EUR	119 221	0.03	100 000	CAIXABANK 21-26/05/2028 FRN	EUR	119 226	0.03
100 000	TOTAL SA 16-29/12/2049 FRN	EUR	123 218	0.03	200 000	MAPFRE 17-31/03/2047 FRN	EUR	274 754	0.06
200 000	TOTAL SA 16-29/12/2049 FRN	EUR	263 019	0.06	100 000	UNICAJA ES 19-13/11/2029 FRN	EUR	121 149	0.03
300 000	TOTAL SA 16-29/12/2049 FRN	EUR	366 534	0.08		<i>Italy</i>		<i>6 939 247</i>	<i>1.54</i>
100 000	TOTAL SA 19-31/12/2049 FRN	EUR	121 474	0.03	100 000	ASSICURAZIONI GENERALI 15-27/10/2047 FRN	EUR	146 045	0.03
735 000	TOTAL SE 20-31/12/2060 FRN	EUR	876 731	0.20	100 000	BPER BANCA 21-31/03/2027 FRN	EUR	119 314	0.03
459 000	TOTAL SE 21-31/12/2061 FRN	EUR	544 119	0.12	250 000	CREDITO EMILIANO 19-25/10/2025 FRN	EUR	305 143	0.07
100 000	TOTAL SE 21-31/12/2061 FRN	EUR	116 637	0.03	200 000	ENEL S.P.A. 18-24/11/2078 FRN	EUR	248 214	0.06
100 000	UNIBAIL-RODAMCO 18-31/12/2049 FRN	EUR	117 271	0.03	100 000	ENEL SPA 19-24/05/2080 FRN	EUR	129 552	0.03
	<i>The Netherlands</i>		<i>12 368 259</i>	<i>2.77</i>	360 000	ENEL SPA 20-31/12/2060 FRN	EUR	446 460	0.10
1 000 000	ABERTIS FINANCE 20-31/12/2060 FRN	EUR	1 225 638	0.27	400 000	ENEL SPA 21-31/12/2061 FRN	EUR	468 273	0.10
400 000	ABERTIS FINANCE 21-31/12/2061 FRN	EUR	469 763	0.11	100 000	ENEL SPA 21-31/12/2061 FRN	EUR	116 514	0.03
200 000	ABN AMRO BANK NV 20-31/12/2060 FRN	EUR	256 377	0.06	500 000	ENI SPA 20-31/12/2060 FRN	EUR	629 383	0.14
200 000	ARGENTUM NET 19-19/02/2049 FRN	EUR	265 723	0.06	300 000	ENI SPA 20-31/12/2060 FRN	EUR	373 315	0.08
100 000	ASR NEDERLAND NV 15-29/09/2045 FRN	EUR	139 915	0.03	162 000	ENI SPA 21-31/12/2061 FRN	EUR	191 781	0.04
114 000	ASR NEDERLAND NV 19-02/05/2049 FRN	EUR	151 223	0.03	250 000	INTESA SANPAOLO 20-01/03/2169 FRN	EUR	326 123	0.07
100 000	FERROVIAL NL 17-31/12/2049 FRN	EUR	118 201	0.03	250 000	INTESA SANPAOLO 20-31/12/2060 FRN	EUR	288 770	0.06
500 000	IBERDROLA INTL 17-31/12/2049 FRN	EUR	607 914	0.14	100 000	POSTE ITALIANE 21-31/12/2061 FRN	EUR	118 390	0.03
300 000	IBERDROLA INTL 18-31/12/2049 FRN	EUR	375 945	0.08	250 000	UNICREDIT SPA 19-03/07/2025 FRN	EUR	306 379	0.07
400 000	IBERDROLA INTL 19-31/12/2049 FRN	EUR	515 496	0.12	200 000	UNICREDIT SPA 19-31/12/2049 FRN	EUR	281 069	0.06
500 000	IBERDROLA INTL 21-31/12/2061 FRN	EUR	595 230	0.13	200 000	UNICREDIT SPA 20-15/01/2032 FRN	EUR	242 293	0.05
500 000	IBERDROLA INTL 21-31/12/2061 FRN	EUR	598 093	0.13	700 000	UNICREDIT SPA 20-16/06/2026 FRN	EUR	858 161	0.19
					250 000	UNICREDIT SPA 20-20/01/2026 FRN	EUR	302 474	0.07

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
200 000	UNICREDIT SPA 20-31/12/2060 FRN	EUR	227 001	0.05					
456 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	541 717	0.12					
200 000	UNIPOLSAI ASSICU 20-31/12/2060 FRN	EUR	272 876	0.06					
	<i>Germany</i>		<i>5 431 424</i>	<i>1.22</i>					
200 000	ALLIANZ SE 19-25/09/2049 FRN	EUR	239 384	0.05					
200 000	ALLIANZ SE 20-30/04/2169 FRN	EUR	239 032	0.05					
100 000	BAYERISCHE LND BK 21-23/09/2031 FRN	EUR	118 295	0.03					
100 000	COMMERZBANK AG 20-05/12/2030 FRN	EUR	131 397	0.03					
100 000	COMMERZBANK AG 20-24/03/2026 FRN	EUR	120 713	0.03					
200 000	COMMERZBANK AG 20-31/12/2060 FRN	EUR	261 350	0.06					
200 000	COMMERZBANK AG 20-31/12/2060 FRN	EUR	279 001	0.06					
200 000	COMMERZBANK AG 21-31/12/2061 FRN	EUR	240 209	0.05					
100 000	DEUTSCHE BOERSE 20-16/06/2047 FRN	EUR	121 526	0.03					
300 000	ENERGIE BADEN-WU 19-05/08/2079 FRN	EUR	357 433	0.08					
300 000	ENERGIE BADEN-WU 20-29/06/2080 FRN	EUR	364 627	0.08					
100 000	EVONIK 17-07/07/2077 FRN	EUR	120 399	0.03					
100 000	HANNOVER RUECKV 20-08/10/2040 FRN	EUR	124 209	0.03					
200 000	LANXESS 16-06/12/2076 FRN	EUR	253 033	0.06					
100 000	MERCK 14-12/12/2074 SR	EUR	129 837	0.03					
300 000	MERCK 19-25/06/2079 FRN	EUR	366 648	0.08					
1 000 000	MERCK 20-09/09/2080 FRN	EUR	1 220 837	0.27					
	MUENCHENER RUECKVERSICHERUNG 12-26/05/2042 FRN	EUR	125 027	0.03					
100 000	MUENCHENER RUECKVERSICHERUNG 18-26/05/2049 FRN	EUR	137 795	0.03					
400 000	MUNICH RE 20-26/05/2041 FRN	EUR	480 672	0.11					
	<i>Ireland</i>		<i>3 232 571</i>	<i>0.71</i>					
1 000 000	AIB GROUP PLC 20-30/05/2031 FRN	EUR	1 267 471	0.28					
722 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	857 959	0.19					
422 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	497 478	0.11					
200 000	BANK OF IRELAND 21-11/08/2031 FRN	EUR	235 796	0.05					
300 000	ZURICH FINANCE 20-17/09/2050 FRN	EUR	373 867	0.08					
	<i>Belgium</i>		<i>3 157 570</i>	<i>0.72</i>					
600 000	AGEAS 20-24/11/2051 FRN	EUR	714 505	0.16					
100 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	118 558	0.03					
200 000	KBC GROUP NV 19-31/12/2049 FRN	EUR	253 862	0.06					
700 000	KBC GROUP NV 20-16/06/2027 FRN	EUR	837 394	0.19					
200 000	SOLVAY SA 18-31/12/2049 FRN	EUR	254 763	0.06					
800 000	SOLVAY SA 20-02/09/2169 FRN	EUR	978 488	0.22					
	<i>Austria</i>		<i>2 298 672</i>	<i>0.53</i>					
200 000	ERSTE GROUP 20-31/12/2060 FRN	EUR	253 746	0.06					
200 000	LENZING AG 20-31/12/2060 FRN	EUR	252 299	0.06					
300 000	OMV AG 15-29/12/2049 FRN	EUR	429 433	0.10					
100 000	OMV AG 18-31/12/2049 FRN	EUR	125 030	0.03					
500 000	OMV AG 20-31/12/2060 FRN	EUR	619 676	0.14					
200 000	RAIFFEISEN BK IN 20-31/12/2060 FRN	EUR	263 959	0.06					
300 000	RAIFFEISEN BK IN 21-17/06/2033 FRN	EUR	354 529	0.08					
	<i>United Kingdom</i>		<i>2 027 538</i>	<i>0.46</i>					
600 000	BP CAPITAL PLC 20-22/06/2169 FRN	EUR	759 702	0.17					
100 000	NGG FINANCE 19-05/12/2079 FRN	EUR	119 817	0.03					
100 000	STANDARD CHART 21-23/09/2031 FRN	EUR	118 770	0.03					
300 000	VODAFONE GROUP 18-03/01/2079 FRN	EUR	370 295	0.08					
100 000	VODAFONE GROUP 20-27/08/2080 FRN	EUR	121 777	0.03					
438 000	VODAFONE GROUP 20-27/08/2080 FRN	EUR	537 177	0.12					
	<i>Portugal</i>							<i>1 974 521</i>	<i>0.44</i>
100 000	CAIXA GERAL DEPO 18-28/06/2028 FRN	EUR	129 871	0.03					
600 000	EDP SA 19-30/04/2079 FRN	EUR	774 016	0.17					
200 000	EDP SA 20-20/07/2080 FRN	EUR	238 227	0.05					
700 000	EDP SA 21-02/08/2081 FRN	EUR	832 407	0.19					
	<i>Luxembourg</i>							<i>1 398 184</i>	<i>0.32</i>
100 000	CPI PROPERTY GRO 20-31/12/2060 FRN	EUR	125 142	0.03					
1 100 000	GRAND CITY PROP 20-31/12/2060 FRN	EUR	1 273 042	0.29					
	<i>Sweden</i>							<i>1 130 802</i>	<i>0.25</i>
500 000	NORDEA BANK AB 21-18/08/2031 FRN	EUR	591 274	0.13					
344 000	TELIA CO AB 20-11/05/2081 FRN	EUR	412 352	0.09					
100 000	VOLVO TREAS AB 14-10/03/2078 FRN	EUR	127 176	0.03					
	<i>Australia</i>							<i>900 216</i>	<i>0.21</i>
100 000	AUSNET SERVICES 21-11/03/2081 FRN	EUR	120 560	0.03					
100 000	AUST & NZ BANK 21-05/05/2031 FRN	EUR	118 068	0.03					
559 000	WESTPAC BANKING 21-13/05/2031 FRN	EUR	661 588	0.15					
	<i>Denmark</i>							<i>864 067</i>	<i>0.20</i>
100 000	NYKREDIT 21-28/07/2031 FRN	EUR	118 555	0.03					
400 000	ORSTED A/S 17-24/11/3017 FRN	EUR	495 562	0.11					
100 000	ORSTED A/S 19-09/12/3019 FRN	EUR	121 457	0.03					
109 000	ORSTED A/S 21-18/02/3021 FRN	EUR	128 493	0.03					
	<i>Japan</i>							<i>244 236</i>	<i>0.05</i>
200 000	RAKUTEN GROUP 21-22/04/2170 FRN	EUR	244 236	0.05					
	<i>Cyprus</i>							<i>228 009</i>	<i>0.05</i>
200 000	AROUNDTOWN SA 21-31/12/2061 FRN	EUR	228 009	0.05					
	Shares/Units in investment funds							13 810 874	3.08
	<i>Luxembourg</i>							<i>13 810 874</i>	<i>3.08</i>
50 000.00	BNP PARIBAS FUNDS GREEN BOND - I CAP	EUR	6 154 227	1.37					
48 121.27	BNP PARIBAS INSTCASH USD 1D SHORT TERM VNAV INC	USD	7 656 647	1.71					
	<b>Total securities portfolio</b>							<b>437 485 691</b>	<b>98.04</b>



# BNP PARIBAS FUNDS SICAV Sustainable Global Multi-Factor Equity

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Shares</b>			<b>10 865 664</b>	<b>98.75</b>					
<i>United States of America</i>									
867	ALLY FINANCIAL INC	USD	43 211	0.39	845	PACCAR INC	USD	75 416	0.69
10	ALPHABET INC - C	USD	25 063	0.23	3 333	PFIZER INC	USD	130 520	1.19
58	AMAZON.COM INC	USD	199 529	1.81	154	POOL CORP	USD	70 634	0.64
910	AMERISOURCE BERGEN CORP	USD	104 186	0.95	644	PROCTER & GAMBLE CO.	USD	86 895	0.79
225	AMGEN INC	USD	54 844	0.50	1 176	PROGRESSIVE CORP	USD	115 495	1.05
2 391	APPLE INC	USD	327 472	2.99	787	ROLLINS INC	USD	26 915	0.24
531	APPLIED MATERIALS INC	USD	75 614	0.69	1 304	STATE STREET CORP	USD	107 293	0.98
251	AVERY DENNISON CORP	USD	52 770	0.48	1 399	STEEL DYNAMICS INC	USD	83 380	0.76
889	BEST BUY CO INC	USD	102 217	0.93	67	SVB FINANCIAL GROUP	USD	37 281	0.34
168	BLACKROCK INC	USD	146 995	1.34	356	TAKE-TWO INTERACTIVE SOFTWARE	USD	63 019	0.57
1 113	BORGWARNER INC	USD	54 025	0.49	392	TEXAS INSTRUMENTS INC	USD	75 382	0.69
1 903	BRISTOL-MYERS SQUIBB CO	USD	127 158	1.16	363	TRACTOR SUPPLY COMPANY	USD	67 540	0.61
855	C.H. ROBINSON WORLDWIDE INC	USD	80 088	0.73	705	UNITED PARCEL SERVICE- B	USD	146 619	1.33
552	CAMPBELL SOUP CO	USD	25 166	0.23	247	UNITED RENTALS INC	USD	78 795	0.72
630	CHURCH & DWIGHT CO INC	USD	53 689	0.49	351	VMWARE INC - A	USD	56 149	0.51
336	CIGNA CORP	USD	79 656	0.72	223	WATERS CORP	USD	77 071	0.70
390	CINCINNATI FINANCIAL CORP	USD	45 482	0.41	287	WHIRLPOOL CORP	USD	62 572	0.57
2 416	CISCO SYSTEMS INC	USD	128 048	1.16	<i>Japan</i>				
353	CLOROX COMPANY	USD	63 508	0.58	5 500	DAI-ICHI LIFE HOLDINGS INC	JPY	100 714	0.92
1 134	CONAGRA BRANDS INC	USD	41 255	0.37	9 400	DAIWA SECURITIES GROUP INC	JPY	51 623	0.47
101	COSTCO WHOLESALE CORP	USD	39 963	0.36	1 500	FUJIFILM HOLDINGS CORP	JPY	110 992	1.01
421	CUMMINS INC	USD	102 644	0.93	2 700	JAPAN EXCHANGE GROUP INC	JPY	60 006	0.55
669	DAVITA INC	USD	80 568	0.73	3 100	JAPAN POST BANK CO LTD	JPY	26 022	0.24
387	DEERE & CO	USD	136 499	1.24	3 500	KDDI CORP	JPY	109 133	0.99
843	DELL TECHNOLOGIES - C	USD	84 022	0.76	1 600	KOMATSU LTD	JPY	39 711	0.36
118	DOMINOS PIZZA INC	USD	55 046	0.50	1 000	MEIJI HOLDINGS CO LTD	JPY	59 870	0.54
385	ELI LILLY & CO	USD	88 365	0.80	4 200	MITSUBISHI ELECTRIC CORP	JPY	60 901	0.55
899	EXPEDITORS INTL WASH INC	USD	113 813	1.03	100	NINTENDO CO LTD	JPY	58 133	0.53
85	FACTSET RESEARCH SYSTEMS INC	USD	28 527	0.26	500	NISSIN FOODS HOLDINGS CO LTD	JPY	36 024	0.33
323	FEDEX CORP	USD	96 361	0.88	7 600	RESONA HOLDINGS INC	JPY	29 201	0.27
2 851	FRANKLIN RESOURCES INC	USD	91 203	0.83	3 900	SHIZUOKA BANK LTD/THE	JPY	30 144	0.27
104	GENERAC HOLDINGS INC	USD	43 176	0.39	4 200	SOFTBANK CORP	JPY	54 962	0.50
1 523	GENERAL MILLS INC	USD	92 796	0.84	900	SONY CORP	JPY	87 597	0.80
1 868	GILEAD SCIENCES INC	USD	128 630	1.17	1 500	SUMITOMO MITSUI TRUST HOLDINGS	JPY	47 607	0.43
574	HOME DEPOT INC	USD	183 043	1.66	4 900	T&D HOLDINGS INC	JPY	63 324	0.58
499	ILLINOIS TOOL WORKS	USD	111 556	1.01	<i>Switzerland</i>				
883	INTL BUSINESS MACHINES CORP	USD	129 439	1.18	106	GEBERIT AG - REG	CHF	79 584	0.72
1 400	INVESCO LTD	USD	37 422	0.34	27	GIVAUDAN - REG	CHF	125 688	1.14
799	JM SMUCKER CO/THE	USD	103 526	0.94	347	KUEHNE & NAGEL INTL AG - REG	CHF	118 850	1.08
3 114	JUNIPER NETWORKS INC	USD	85 168	0.77	911	LOGITECH INTERNATIONAL - REG	CHF	110 480	1.00
1 578	KROGER CO	USD	60 453	0.55	1 035	NESTLE SA - REG	CHF	129 011	1.17
617	L BRANDS INC	USD	44 461	0.40	565	NOVARTIS AG - REG	CHF	51 539	0.47
747	LOWES COS INC	USD	144 896	1.32	211	ROCHE HOLDING AG GENUSSSCHEIN	CHF	79 562	0.72
5 907	LUMEN TECHNOLOGIES INC	USD	80 276	0.73	294	SIKA AG - REG	CHF	96 212	0.87
1 147	MASCO CORP	USD	67 570	0.61	27	STRAUMANN HOLDING AG - REG	CHF	43 084	0.39
51	METTLER - TOLEDO INTERNATIONAL	USD	70 652	0.64	185	SWISSCOM AG - REG	CHF	105 713	0.96
1 228	MICROSOFT CORP	USD	332 666	3.03	2 448	UBS GROUP AG - REG	CHF	37 500	0.34
1 387	MORGAN STANLEY	USD	127 174	1.16	<i>Canada</i>				
133	MSCI INC	USD	70 900	0.64	955	CANADIAN NATL RAILWAY CO	CAD	100 868	0.92
634	NASDAQ OMX GROUP/THE	USD	111 457	1.01	821	INTACT FINANCIAL CORP	CAD	111 657	1.01
1 365	NETAPP INC	USD	111 684	1.02	1 641	LOBLAW COMPANIES LTD	CAD	101 100	0.92
1 211	NEWMONT MINING CORP	USD	76 753	0.70	1 959	METRO INC	CAD	94 019	0.85
1 185	NUCOR CORP	USD	113 677	1.03	2 133	SUN LIFE FINANCIAL INC	CAD	110 104	1.00
32	NVIDIA CORP	USD	25 603	0.23	612	TOROMONT INDUSTRIES LTD	CAD	53 376	0.49
1 750	ORACLE CORP	USD	136 220	1.24	796	WEST FRASER TIMBER CO LTD	CAD	57 204	0.52
					<i>United Kingdom</i>				
					1 517	ADMIRAL GROUP PLC	GBP	65 887	0.60
					3 356	ANTOFAGASTA PLC	GBP	66 552	0.60
					11 806	DIRECT LINE INSURANCE GROUP PLC	GBP	46 482	0.42

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Sustainable Global Multi-Factor Equity

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 564	GLAXOSMITHKLINE PLC	GBP	30 667	0.28
16 628	KINGFISHER PLC	GBP	83 728	0.76
629	RIO TINTO PLC	GBP	51 693	0.47
1 105	SCHRODERS PLC	GBP	53 626	0.49
18 484	WM MORRISON SUPERMARKETS	GBP	62 994	0.57
	<i>Germany</i>		<i>211 293</i>	<i>1.93</i>
517	BRENNTAG AG	EUR	48 080	0.44
1 872	DEUTSCHE POST AG - REG	EUR	127 339	1.16
369	HELLOFRESH SE	EUR	35 874	0.33
	<i>The Netherlands</i>		<i>204 019</i>	<i>1.86</i>
73	ASML HOLDING NV	EUR	50 159	0.46
3 517	KONINKLIJKE AHOLD DELHAIZE NV	EUR	104 562	0.95
1 045	NN GROUP NV - W/I	EUR	49 298	0.45
	<i>Ireland</i>		<i>148 070</i>	<i>1.35</i>
442	DCC PLC	GBP	36 135	0.33
1 273	SEAGATE TECHNOLOGY HOLDINGS	USD	111 935	1.02
	<i>France</i>		<i>122 559</i>	<i>1.11</i>
4 359	CARREFOUR SA	EUR	85 733	0.78
354	IPSEN	EUR	36 826	0.33
	<i>Australia</i>		<i>120 388</i>	<i>1.09</i>
4 798	FORTESCUE METALS GROUP LTD	AUD	83 914	0.76
1 265	SONIC HEALTHCARE LTD	AUD	36 474	0.33
	<i>Hong Kong</i>		<i>100 374</i>	<i>0.91</i>
13 400	CHOW TAI FOOK JEWELLERY GROUP	HKD	30 593	0.28
4 000	TECHTRONIC INDUSTRIES CO LTD	HKD	69 781	0.63
	<i>Denmark</i>		<i>79 706</i>	<i>0.73</i>
255	CHRISTIAN HANSEN HOLDING A/S	DKK	23 017	0.21
752	NOVOZYMES A/S - B	DKK	56 689	0.52
	<i>Norway</i>		<i>64 227</i>	<i>0.58</i>
6 302	ORKLA ASA	NOK	64 227	0.58
	<i>Singapore</i>		<i>61 588</i>	<i>0.56</i>
7 400	SINGAPORE EXCHANGE LTD	SGD	61 588	0.56
	<i>New Zealand</i>		<i>34 053</i>	<i>0.31</i>
1 566	FISHER + PAYKEL HEALTHCARE	NZD	34 053	0.31
	<i>Belgium</i>		<i>29 082</i>	<i>0.26</i>
520	COLRUYT SA	EUR	29 082	0.26
	<b>Total securities portfolio</b>		<b>10 865 664</b>	<b>98.75</b>

# BNP PARIBAS FUNDS SICAV Sustainable Japan Multi-Factor Equity

## Securities portfolio at 30/06/2021

Expressed in JPY

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
	<b>Shares</b>		<b>1 934 151 946</b>	<b>98.38</b>					
	<i>Japan</i>		<i>1 934 151 946</i>	<i>98.38</i>					
3 000	AISIN SEIKI CO LTD	JPY	14 239 159	0.72	3 300	SECOM CO LTD	JPY	27 846 043	1.42
10 700	AJINOMOTO CO INC	JPY	30 826 670	1.57	4 100	SEKISUI HOUSE LTD	JPY	9 337 031	0.47
16 200	ASTELLAS PHARMA INC	JPY	31 309 335	1.59	5 000	SG HOLDINGS CO LTD	JPY	14 562 849	0.74
4 700	BRIDGESTONE CORP	JPY	23 705 504	1.21	20 300	SHIMIZU CORP	JPY	17 279 041	0.88
12 800	CANON INC	JPY	32 033 826	1.63	1 600	SHIN-ETSU CHEMICAL CO LTD	JPY	29 661 017	1.51
8 900	DAI-ICHI LIFE HOLDINGS INC	JPY	18 088 489	0.92	10 100	SHIZUOKA BANK LTD/THE	JPY	8 664 437	0.44
1 500	DAIKIN INDUSTRIES LTD	JPY	31 041 921	1.58	33 000	SOFTBANK CORP	JPY	47 930 763	2.44
53	DAIWA HOUSE REIT INVESTMENT	JPY	17 336 865	0.88	3 300	SOHGO SECURITY SERVICES CO	JPY	16 684 568	0.85
53 700	DAIWA SECURITIES GROUP INC	JPY	32 731 842	1.66	4 800	SOMPO HOLDINGS INC	JPY	19 680 212	1.00
1 900	DENSO CORP	JPY	14 358 190	0.73	6 700	SONY CORP	JPY	72 377 699	3.69
5 800	DON QUIJOTE HOLDINGS CO LTD	JPY	13 382 139	0.68	3 800	SUMITOMO MITSUI FINANCIAL GR	JPY	14 553 018	0.74
100	FAST RETAILING CO LTD	JPY	8 340 423	0.42	6 700	SUMITOMO MITSUI TRUST HOLDINGS	JPY	23 601 489	1.20
5 300	FUJIFILM HOLDINGS CORP	JPY	43 527 080	2.21	3 200	SUNTORY BEVERAGE AND FOOD LTD	JPY	13 373 029	0.68
1 800	FUJITSU LTD	JPY	37 476 826	1.91	1 000	SYMEX CORP	JPY	13 176 327	0.67
4 000	HITACHI LTD	JPY	25 412 254	1.29	18 200	T&D HOLDINGS INC	JPY	26 105 270	1.33
11 100	HONDA MOTOR CO LTD	JPY	39 655 226	2.02	3 700	TAISEI CORP	JPY	13 454 451	0.68
1 700	HOYA CORP	JPY	25 007 670	1.27	7 200	TAKEDA PHARMACEUTICAL CO LTD	JPY	26 728 896	1.36
2 700	ITOCHU TECHNO-SOLUTIONS CORP	JPY	9 284 247	0.47	3 700	TOKIO MARINE HOLDINGS INC	JPY	18 867 414	0.96
8 800	JAPAN EXCHANGE GROUP INC	JPY	21 706 878	1.10	600	TOKYO ELECTRON LTD	JPY	28 730 765	1.46
28 600	JAPAN POST BANK CO LTD	JPY	26 646 018	1.36	7 100	TOKYO GAS CO LTD	JPY	14 852 916	0.76
3 200	KAO CORP	JPY	21 860 970	1.11	1 400	TOYO SUISAN KAISHA LTD	JPY	5 988 088	0.30
14 800	KDDI CORP	JPY	51 219 369	2.62	1 400	TOYOTA INDUSTRIES CORP	JPY	13 424 193	0.68
400	KEYENCE CORP	JPY	22 388 919	1.14	10 900	TOYOTA MOTOR CORP	JPY	106 059 187	5.40
11 200	KOMATSU LTD	JPY	30 852 828	1.57	1 200	TREND MICRO INC	JPY	6 971 457	0.35
9 700	KUBOTA CORP	JPY	21 742 095	1.11	3 400	UNICHARM CORP	JPY	15 205 632	0.77
3 500	KURITA WATER INDUSTRIES LTD	JPY	18 633 804	0.95	27 800	YAMADA DENKI CO LTD	JPY	14 245 768	0.72
2 500	KYOCERA CORP	JPY	17 132 265	0.87	4 100	YAMATO HOLDINGS CO LTD	JPY	12 926 274	0.66
1 900	M3 INC	JPY	15 373 386	0.78					
1 200	MAKITA CORP	JPY	6 268 906	0.32		<b>Total securities portfolio</b>		<b>1 934 151 946</b>	<b>98.38</b>
1 500	MEIJI HOLDINGS CO LTD	JPY	9 967 536	0.51					
2 600	MERCARI INC	JPY	15 296 743	0.78					
15 600	mitsubishi corp	JPY	47 189 181	2.40					
18 900	MITSUBISHI ELECTRIC CORP	JPY	30 417 525	1.55					
8 500	MITSUBISHI HEAVY INDUSTRIES	JPY	27 725 278	1.41					
80 100	MITSUBISHI UFJ FINANCIAL GROUP	JPY	47 918 384	2.44					
21 460	MIZUHO FINANCIAL GROUP INC	JPY	34 019 558	1.73					
10 400	MS&AD INSURANCE GROUP HOLDING	JPY	33 318 320	1.69					
1 100	MURATA MANUFACTURING CO LTD	JPY	9 297 554	0.47					
3 200	NABTESCO CORP	JPY	13 389 433	0.68					
3 000	NEC CORP	JPY	17 131 827	0.87					
3 300	NEXON CO LTD	JPY	8 163 003	0.42					
2 200	NIDEC CORP	JPY	28 161 315	1.43					
600	NINTENDO CO LTD	JPY	38 712 853	1.97					
15 300	NIPPON TELEGRAPH & TELEPHONE	JPY	44 349 923	2.26					
2 900	NISSAN CHEMICAL INDUSTRIES	JPY	15 714 593	0.80					
7 200	NISSHIN SEIFUN GROUP INC	JPY	11 692 018	0.59					
2 000	NISSIN FOODS HOLDINGS CO LTD	JPY	15 993 083	0.81					
1 000	NITORI HOLDINGS CO LTD	JPY	19 660 822	1.00					
2 400	NITTO DENKO CORP	JPY	19 841 232	1.01					
31 400	OBAYASHI CORP	JPY	27 704 091	1.41					
700	ORACLE CORP JAPAN	JPY	5 944 379	0.30					
16 700	PANASONIC CORP	JPY	21 355 086	1.09					
4 300	RECRUIT HOLDINGS CO LTD	JPY	23 417 124	1.19					
12 000	RENASAS ELECTRONICS CORP	JPY	14 411 145	0.73					
45 700	RESONA HOLDINGS INC	JPY	19 489 002	0.99					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Sustainable Multi-Asset Balanced

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds			1 029 696 031	96.36
<i>Luxembourg</i>			<i>809 226 800</i>	<i>75.72</i>
1 010 000.00	BNP MSCI JAPAN SRI S-S5C ETC	EUR	26 550 173	2.48
30.13	BNP PARIBAS EASY EUR CORP BOND SRI FOSSIL FREE 9XC	EUR	3 273 278	0.31
47 000.00	BNP PARIBAS EASY LOW CARBON 100 EUROPE - UCITS ETF H EUR CAP	EUR	9 969 367	0.93
61.10	BNP PARIBAS EASY MSCI JAPAN SRI SRS 5PC CP - X CAP	EUR	7 837 387	0.73
2 995 000.00	BNP PARIBAS EASY MSCI USA SRI SRS 5PC CP - UCITS ETF CAP	USD	43 389 239	4.06
110.10	BNP PARIBAS EASY MSCI USA SRI SRS 5PC CP 9XC	USD	22 540 173	2.11
335 730.00	BNP PARIBAS FUNDS CLIMATE IMPACT - X CAP	EUR	64 423 230	6.03
379 400.00	BNP PARIBAS FUNDS GLOBAL ENVIRONMENT - X CAP	EUR	79 499 476	7.44
167 500.00	BNP PARIBAS FUNDS GREEN BOND - X CAP	EUR	17 570 750	1.64
3 885.00	BNP PARIBAS FUNDS GREEN TIGERS - X CAP	EUR	53 644 818	5.02
501 000.00	BNP PARIBAS FUNDS INCLUSIVE GROWTH - X CAP	EUR	71 307 330	6.67
229 300.00	BNP PARIBAS FUNDS SMART FOOD - X CAP	EUR	35 844 176	3.35
140 000.00	BNP PARIBAS FUNDS SUSTAINABLE ENHANCED BOND 12M XCA	EUR	14 728 000	1.38
1 115 000.00	BNP PARIBAS FUNDS SUSTAINABLE EURO BOND - X CAP	EUR	145 351 401	13.61
587 000.00	BNP PARIBAS FUNDS SUSTAINABLE EURO CORPORATE BOND - X CAP	EUR	85 449 590	8.00
120.00	BNPP ECOSYSTEM RESTORATION XCA	EUR	12 111 808	1.13
74.00	BNPP ENV ABS RET THEMAT EQTY XCA	USD	9 644 625	0.90
348 500.00	BNPP HEALTH CARE INNOVATORS XCA	EUR	40 366 755	3.78
112.00	BNPP SUST US VALUE MULTIFACTOR EQ XCA	USD	9 956 290	0.93
180 000.00	DPAM L BDS EMK SUSTAN - F	EUR	24 537 600	2.30
2 480.00	THEAM QUANT WD CLIM CARBON OFFSET XEC	EUR	31 231 334	2.92
<i>France</i>			<i>220 469 231</i>	<i>20.64</i>
104 010.00	BNP PARIBAS AQUA - X CAP	EUR	35 468 450	3.32
81 171.79	BNP PARIBAS MOIS - ISR - X CAP	EUR	88 996 866	8.34
1 045.00	BNP PARIBAS OBLI ETAT 11C	EUR	56 013 055	5.24
301 000.00	BNP PARIBAS OBLI RESPONS - M	EUR	39 990 860	3.74
<b>Total securities portfolio</b>			<b>1 029 696 031</b>	<b>96.36</b>

# BNP PARIBAS FUNDS SICAV Sustainable Multi-Asset Growth

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds			640 152 153	96.50
<i>Luxembourg</i>			<i>524 835 310</i>	<i>79.12</i>
743 000.00	BNP MSCI JAPAN SRI S-S5C ETC	EUR	19 531 464	2.94
65 400.00	BNP PARIBAS EASY LOW CARBON 100 EUROPE - UCITS ETF H EUR CAP	EUR	13 872 269	2.09
13 000.00	BNP PARIBAS EASY MSCI EM SRI SRS 5PC CP UCITS ETF CAP	USD	1 844 273	0.28
39.97	BNP PARIBAS EASY MSCI JAPAN SRI SRS 5PC CP - X CAP	EUR	5 126 794	0.77
2 979 000.00	BNP PARIBAS EASY MSCI USA SRI SRS 5PC CP - UCITS ETF CAP	USD	43 157 443	6.51
85.40	BNP PARIBAS EASY MSCI USA SRI SRS 5PC CP 9XC	USD	17 483 477	2.64
312 640.00	BNP PARIBAS FUNDS CLIMATE IMPACT - X CAP	EUR	59 992 490	9.04
349 070.00	BNP PARIBAS FUNDS GLOBAL ENVIRONMENT - X CAP	EUR	73 144 127	11.04
3 401.00	BNP PARIBAS FUNDS GREEN TIGERS - X CAP	EUR	46 961 654	7.08
425 000.00	BNP PARIBAS FUNDS INCLUSIVE GROWTH - X CAP	EUR	60 490 250	9.12
210 430.00	BNP PARIBAS FUNDS SMART FOOD - X CAP	EUR	32 894 418	4.96
314 600.00	BNP PARIBAS FUNDS SUSTAINABLE EURO CORPORATE BOND - X CAP	EUR	45 796 322	6.90
110.00	BNPP ECOSYSTEM RESTORATION XCA	EUR	11 102 490	1.67
45.00	BNPP ENV ABS RET THEMAT EQTY XCA	USD	5 864 975	0.88
330 000.00	BNPP HEALTH CARE INNOVATORS XCA	EUR	38 223 900	5.76
69.00	BNPP SUST US VALUE MULTIFACTOR EQ XCA	USD	6 133 786	0.92
105 000.00	DPAM L BDS EMK SUSTAN - F	EUR	14 313 600	2.16
2 295.00	THEAM QUANT WD CLIM CARBON OFFSET XEC	EUR	28 901 578	4.36
<i>France</i>			<i>105 822 443</i>	<i>15.95</i>
95 350.00	BNP PARIBAS AQUA - X CAP	EUR	32 515 304	4.90
61 972.78	BNP PARIBAS MOIS - ISR - X CAP	EUR	67 947 038	10.24
100.00	BNP PARIBAS OBLI ETAT 11C	EUR	5 360 101	0.81
<i>Ireland</i>			<i>9 494 400</i>	<i>1.43</i>
1 600 000.00	ISHARES SMART CITY INFR USDA	EUR	9 494 400	1.43
<b>Total securities portfolio</b>			<b>640 152 153</b>	<b>96.50</b>

# BNP PARIBAS FUNDS SICAV Sustainable Multi-Asset Stability

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Bonds</b>			<b>596 507 027</b>	<b>38.54</b>					
<i>France</i>									
1 000 000	AEROPORTS DE PARIS 1.500% 14-07/04/2025	EUR	1 061 578	0.07	1 500 000	LA BANQUE POSTALE 0.500% 16-18/01/2023	EUR	1 522 422	0.10
600 000	AGENCE FRANCAISE 0.125% 17-15/11/2023	EUR	607 975	0.04	700 000	LA POSTE 1.450% 18-30/11/2028	EUR	763 448	0.05
2 200 000	AUCHAN SA 2.875% 20-29/01/2026	EUR	2 448 812	0.16	1 000 000	LA POSTE SA 0.000% 21-18/07/2029	EUR	972 839	0.06
4 000 000	AUCHAN SA 3.250% 20-23/07/2027	EUR	4 635 908	0.30	1 100 000	LA POSTE SA 0.625% 21-18/01/2036	EUR	1 048 082	0.07
1 250 000	AXA BANK EUROPE 0.375% 16-23/03/2023	EUR	1 267 989	0.08	1 100 000	MICHELIN 0.000% 20-02/11/2028	EUR	1 081 461	0.07
1 300 000	BANQ FED CRD MUT 0.100% 20-08/10/2027	EUR	1 292 874	0.08	700 000	MICHELIN 0.875% 18-03/09/2025	EUR	727 379	0.05
2 600 000	BANQ FED CRD MUT 0.250% 21-19/07/2028	EUR	2 545 591	0.16	1 700 000	ORANGE 0.000% 19-04/09/2026	EUR	1 696 219	0.11
2 300 000	BANQ FED CRD MUT 0.625% 21-03/11/2028	EUR	2 303 262	0.15	100 000	RESEAU FERRE FRANCE 4.500% 09-30/01/2024	EUR	112 613	0.01
3 000 000	BPCE 0.010% 21-14/01/2027	EUR	2 971 503	0.19	69 000	RESEAU FERRE FRANCE 5.000% 03-10/10/2033	EUR	105 935	0.01
2 400 000	BPCE 0.375% 16-05/10/2023	EUR	2 435 826	0.16	1 964 925	RESEAU FERRE FRANCE I/L 2.450% 03-28/02/2023	EUR	2 093 745	0.14
1 400 000	BPCE 0.625% 19-26/09/2024	EUR	1 426 882	0.09	1 300 000	RTE RESEAU DE TR 1.625% 15-27/11/2025	EUR	1 390 156	0.09
1 600 000	BPCE 0.875% 18-31/01/2024	EUR	1 639 246	0.11	1 800 000	SAFRAN SA 0.750% 21-17/03/2031	EUR	1 825 640	0.12
4 200 000	BPCE SFH 0.375% 16-10/02/2023	EUR	4 257 716	0.27	1 500 000	SFIL 0.125% 16-18/10/2024	EUR	1 522 874	0.10
2 700 000	BPCE SFH 0.750% 18-27/11/2026	EUR	2 842 017	0.18	1 300 000	SFIL SA 0.000% 20-23/11/2028	EUR	1 300 865	0.08
3 000 000	BPIFRANCE 0.000% 21-25/05/2028	EUR	3 013 607	0.19	2 200 000	SFIL SA 0.750% 18-06/02/2026	EUR	2 299 065	0.15
800 000	CAISSE FR DE FIN 0.500% 19-19/02/2027	EUR	831 604	0.05	1 000 000	SNCF RESEAU 1.000% 16-09/11/2031	EUR	1 063 466	0.07
1 500 000	CAISSE FR DE FINANCEMENT 0.625% 15-26/01/2023	EUR	1 525 482	0.10	2 100 000	SOCIETE GENERALE 0.125% 21-18/02/2028	EUR	2 074 500	0.13
500 000	CIE DE ST GOBAIN 0.875% 18-21/09/2023	EUR	511 767	0.03	800 000	SOCIETE GENERALE 0.250% 18-11/09/2023	EUR	811 825	0.05
1 800 000	CIE FINANCEMENT FONCIER 0.250% 16-16/03/2022	EUR	1 809 244	0.12	2 800 000	SOCIETE GENERALE 0.500% 18-30/01/2025	EUR	2 885 695	0.19
600 000	CNP ASSURANCES 2.750% 19-05/02/2029	EUR	680 764	0.04	1 000 000	SOCIETE GENERALE 1.250% 19-15/02/2024	EUR	1 033 951	0.07
1 000 000	COFIROUTE 0.375% 16-07/02/2025	EUR	1 018 578	0.07	3 400 000	SOCIETE PARIS 0.000% 20-25/11/2030	EUR	3 323 159	0.21
1 300 000	CRD MUTUEL ARKEA 0.010% 20-28/01/2026	EUR	1 297 148	0.08	2 100 000	SOCIETE PARIS 0.875% 21-10/05/2046	EUR	2 067 525	0.13
1 100 000	CRED AGRICOLE SA 0.125% 20-09/12/2027	EUR	1 079 738	0.07	1 700 000	SOCIETE PARIS 1.125% 18-22/10/2028	EUR	1 841 310	0.12
3 100 000	CRED AGRICOLE SA 0.375% 21-20/04/2028	EUR	3 066 149	0.20	1 400 000	TOTAL CAP INTL 0.625% 17-04/10/2024	EUR	1 437 774	0.09
2 500 000	CREDIT AGRICOLE HOME L 0.375% 15-21/10/2021	EUR	2 506 596	0.16	2 000 000	UNEDIC 0.100% 20-25/11/2026	EUR	2 035 806	0.13
2 000 000	CREDIT AGRICOLE HOME L 0.875% 18-11/08/2028	EUR	2 138 020	0.14	1 800 000	URW 0.625% 20-04/05/2027	EUR	1 820 451	0.12
1 300 000	DEXIA CRED LOCAL 0.000% 21-21/01/2028	EUR	1 302 120	0.08	2 900 000	URW 0.750% 21-25/10/2028	EUR	2 923 140	0.19
7 400 000	DEXIA CRED LOCAL 0.010% 20-22/01/2027	EUR	7 448 931	0.48	<i>Spain</i>				
1 200 000	DEXIA CREDIT LOCAL 0.250% 18-01/06/2023	EUR	1 216 375	0.08	4 100 000	ADIF ALTA VELOCI 0.550% 20-30/04/2030	EUR	4 137 874	0.27
1 700 000	DEXIA CREDIT LOCAL 0.625% 15-21/01/2022	EUR	1 711 281	0.11	700 000	ADIF ALTA VELOCI 0.950% 19-30/04/2027	EUR	736 375	0.05
3 000 000	FRANCE O.A.T. 0.000% 21-25/11/2031	EUR	2 959 140	0.19	4 200 000	ARVAL SERVICE 0.000% 21-30/09/2024	EUR	4 199 389	0.27
1 850 000	FRANCE O.A.T. 0.500% 19-25/05/2029	EUR	1 940 243	0.13	2 100 000	BANCO SANTANDER 0.200% 21-11/02/2028	EUR	2 081 753	0.13
2 268 199	FRANCE O.A.T. 0.500% 21-25/05/2072	EUR	1 748 214	0.11	300 000	BANKINTER SA 0.875% 15-03/08/2022	EUR	304 165	0.02
2 430 626	FRANCE O.A.T. 0.500% 21-25/06/2044	EUR	2 319 442	0.15	2 300 000	CAIXABANK 1.000% 18-17/01/2028	EUR	2 456 827	0.16
2 400 000	FRANCE O.A.T. 0.750% 20-25/05/2052	EUR	2 291 544	0.15	1 500 000	CAJA RURAL NAV 0.625% 16-01/12/2023	EUR	1 529 936	0.10
400 000	FRANCE O.A.T. 1.250% 16-25/05/2036	EUR	447 836	0.03	1 200 000	FADE 0.050% 19-17/09/2024	EUR	1 213 995	0.08
2 600 000	FRANCE O.A.T. 1.250% 18-25/05/2034	EUR	2 911 896	0.19	600 000	FERROVIAL EMISIO 0.540% 20-12/11/2028	EUR	603 123	0.04
7 511 620	FRANCE O.A.T. 1.500% 15-25/05/2031	EUR	8 576 092	0.55	6 400 000	SPANISH GOVT 0.000% 20-30/04/2023	EUR	6 459 328	0.42
4 498 152	FRANCE O.A.T. 1.500% 19-25/05/2050	EUR	5 222 624	0.34	19 775 000	SPANISH GOVT 0.100% 21-30/04/2031	EUR	19 165 238	1.24
544 252	FRANCE O.A.T. 1.750% 16-25/05/2066	EUR	684 631	0.04	2 489 000	SPANISH GOVT 0.350% 18-30/07/2023	EUR	2 532 732	0.16
7 500 000	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	9 098 250	0.59	8 210 000	SPANISH GOVT 0.850% 21-30/07/2037	EUR	8 088 082	0.52
800 000	FRANCE O.A.T. 2.500% 14-25/05/2030	EUR	981 536	0.06	4 307 000	SPANISH GOVT 1.000% 20-31/10/2050	EUR	3 892 409	0.25
117 000	FRANCE O.A.T. 4.000% 10-25/04/2060	EUR	231 294	0.01	5 620 000	SPANISH GOVT 1.250% 20-31/10/2030	EUR	6 084 605	0.39
1 000 000	HOLDING DINFRA 0.625% 21-14/09/2028	EUR	990 628	0.06	755 000	SPANISH GOVT 1.400% 18-30/04/2028	EUR	824 996	0.05
500 000	HOLDING DINFRA 1.625% 20-18/09/2029	EUR	526 478	0.03	692 000	SPANISH GOVT 1.850% 19-30/07/2035	EUR	790 887	0.05
1 200 000	ICADE 0.625% 21-18/01/2031	EUR	1 169 061	0.08	374 000	SPANISH GOVT 1.950% 15-30/07/2030	EUR	429 060	0.03
2 000 000	JCDECAUX SA 2.625% 20-24/04/2028	EUR	2 225 215	0.14	1 925 000	SPANISH GOVT 1.950% 16-30/04/2026	EUR	2 129 820	0.14
					900 000	SPANISH GOVT 2.150% 15-31/10/2025	EUR	996 876	0.06
					726 000	SPANISH GOVT 2.350% 17-30/07/2033	EUR	872 667	0.06
					3 500 000	SPANISH GOVT 2.750% 14-31/10/2024	EUR	3 873 135	0.25
					32 000	SPANISH GOVT 2.900% 16-31/10/2046	EUR	43 236	0.00
					1 127 000	SPANISH GOVT 3.450% 16-30/07/2066	EUR	1 733 970	0.11
					5 000 000	TELEFONICA EMIS 1.447% 18-22/01/2027	EUR	5 331 070	0.34

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Sustainable Multi-Asset Stability

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Italy</i>					<i>Belgium</i>				
			70 071 522	4.55				39 580 670	2.56
838 000	ACEA SPA 0.000% 21-28/09/2025	EUR	837 336	0.05	6 500 000	BELGIAN 0.000% 21-22/10/2031	EUR	6 429 183	0.41
894 000	ACEA SPA 0.250% 21-28/07/2030	EUR	870 906	0.06	2 389 655	BELGIAN 0.900% 19-22/06/2029	EUR	2 589 956	0.17
2 353 000	AEROPORTI ROMA 1.750% 21-30/07/2031	EUR	2 448 635	0.16	7 000 000	BELGIUM GOVERNMENT 0.800% 15-22/06/2025	EUR	7 379 400	0.48
3 000 000	ASSICURAZIONI 3.875% 19-29/01/2029	EUR	3 532 676	0.23	1 000 000	BELGIUM GOVERNMENT 0.800% 17-22/06/2027	EUR	1 069 860	0.07
2 000 000	CASS RISP PARMA 0.875% 14-31/01/2022	EUR	2 013 603	0.13	600 000	BELGIUM GOVERNMENT 0320 4.250% 10-28/03/2041	EUR	1 007 526	0.07
2 500 000	CASSA DEPOSITI E 0.750% 21-30/06/2029	EUR	2 509 929	0.16	1 335 000	BELGIUM GOVERNMENT 0338 2.250% 17-22/06/2057	EUR	1 860 563	0.12
4 800 000	CASSA DEPOSITI E 1.000% 20-21/09/2028	EUR	4 937 344	0.32	1 097 585	BELGIUM GOVERNMENT 1.250% 18-22/04/2033	EUR	1 237 735	0.08
4 000 000	CASSA DEPOSITI E 2.000% 20-20/04/2027	EUR	4 363 490	0.28	1 600 000	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	1 889 056	0.12
727 000	CREDITO EMILIANO 0.875% 14-05/11/2021	EUR	730 090	0.05	400 000	BELGIUM GOVERNMENT 2.150% 16-22/06/2066	EUR	559 527	0.04
5 300 000	HERA SPA 0.875% 19-05/07/2027	EUR	5 505 779	0.36	2 250 000	EUROPEAN UNION 0.000% 20-04/07/2035	EUR	2 149 178	0.14
453 000	HERA SPA 5.200% 13-29/01/2028	EUR	600 334	0.04	2 975 000	EUROPEAN UNION 0.000% 20-04/11/2025	EUR	3 031 916	0.20
3 898 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	3 916 593	0.25	6 590 000	EUROPEAN UNION 0.000% 21-04/03/2026	EUR	6 716 662	0.43
1 700 000	INTESA SANPAOLO 1.125% 18-14/07/2025	EUR	1 798 212	0.12	2 499 701	EUROPEAN UNION 0.000% 21-06/07/2026	EUR	2 542 515	0.16
4 000 000	INTESA SANPAOLO 1.750% 18-20/03/2028	EUR	4 270 236	0.28	600 000	KBC BANK NV 0.375% 16-01/09/2022	EUR	606 076	0.04
2 500 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	2 683 255	0.17	500 000	KBC GROUP NV 0.875% 18-27/06/2023	EUR	511 517	0.03
2 600 000	ITALGAS SPA 0.250% 20-24/06/2025	EUR	2 613 891	0.17	<i>The Netherlands</i>				
5 992 000	POSTE ITALIANE 0.000% 20-10/12/2024	EUR	5 982 172	0.39	427 000	ABN AMRO BANK NV 0.625% 16-31/05/2022	EUR	431 248	0.03
4 231 000	POSTE ITALIANE 0.500% 20-10/12/2028	EUR	4 192 409	0.27	700 000	ABN AMRO BANK NV 1.500% 15-30/09/2030	EUR	793 001	0.05
2 649 000	SNAM 0.000% 20-07/12/2028	EUR	2 560 419	0.17	1 500 000	BANK NEDERLANDSE GEMEENTEN 0.050% 18-11/07/2023	EUR	1 516 623	0.10
2 000 000	SNAM 0.000% 21-15/08/2025	EUR	1 996 654	0.13	1 210 000	BANK NEDERLANDSE GEMEENTEN 0.500% 18-16/04/2025	EUR	1 251 163	0.08
2 073 000	SNAM 0.625% 21-30/06/2031	EUR	2 052 116	0.13	2 609 000	BMW FINANCE NV 0.375% 18-10/07/2023	EUR	2 642 447	0.17
2 090 000	TERNA S.P.A. 0.875% 15-02/02/2022	EUR	2 105 218	0.14	83 000	BMW FINANCE NV 0.500% 18-22/11/2022	EUR	84 024	0.01
5 400 000	UNICREDIT SPA 0.850% 21-19/01/2031	EUR	5 300 923	0.34	1 231 000	BMW FINANCE NV 0.625% 19-06/10/2023	EUR	1 255 155	0.08
2 221 000	UNIONE DI BANCHE 0.750% 17-17/10/2022	EUR	2 249 302	0.15	1 000 000	COOPERATIEVE RAB 0.125% 16-11/10/2021	EUR	1 001 745	0.06
<i>Germany</i>					<i>Luxembourg</i>				
			65 749 403	4.24	2 565 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	2 561 947	0.17
8 000 000	BUNDESUBL-120 0.000% 20-10/10/2025	EUR	8 227 040	0.53	2 000 000	EFSF 0.125% 17-17/10/2023	EUR	2 028 394	0.13
1 400 000	BUNDESREPUBLIK DEUTSCHLAND 0.250% 18-15/08/2028	EUR	1 470 532	0.09	7 000 000	EFSF 0.875% 17-26/07/2027	EUR	7 475 289	0.48
2 100 000	BUNDESREPUBLIK DEUTSCHLAND 0.500% 16-15/02/2026	EUR	2 210 040	0.14	3 600 000	EFSF 1.750% 14-27/06/2024	EUR	3 843 398	0.25
1 300 000	BUNDESREPUBLIK DEUTSCHLAND 1.250% 17-15/08/2048	EUR	1 640 158	0.11	1 000 000	EIB 0.000% 16-16/10/2023	EUR	1 012 590	0.07
1 420 000	BUNDESREPUBLIK DEUTSCHLAND 2.500% 14-15/08/2046	EUR	2 221 320	0.14	4 500 000	EIB 0.375% 15-15/03/2022	EUR	4 530 542	0.29
2 008 000	DAIMLER AG 0.750% 21-11/03/2033	EUR	2 014 758	0.13	3 500 000	EIB 1.625% 14-15/03/2023	EUR	3 632 347	0.23
5 793 822	DEUTSCHLAND I/L 0.100% 15-15/04/2026	EUR	6 339 774	0.41	2 709 091	ESM 0.000% 18-17/01/2022	EUR	2 717 201	0.18
4 390 343	DEUTSCHLAND I/L 0.100% 21-15/04/2033	EUR	5 305 889	0.34					
4 000 000	DEUTSCHLAND REP 0.000% 19-15/08/2029	EUR	4 118 160	0.27					
800 000	DEUTSCHLAND REP 0.000% 19-15/08/2050	EUR	735 432	0.05					
4 400 000	DEUTSCHLAND REP 0.000% 20-15/05/2035	EUR	4 404 592	0.28					
2 000 000	DEUTSCHLAND REP 0.250% 19-15/02/2029	EUR	2 101 640	0.14					
3 668 000	DZ HYP AG 0.010% 21-29/03/2030	EUR	3 668 675	0.24					
1 200 000	FMS WERTMANAGE 0.050% 16-06/07/2021	EUR	1 200 096	0.08					
1 500 000	KFW 0.000% 17-15/12/2022	EUR	1 513 305	0.10					
172 000	KFW 0.000% 19-04/07/2024	EUR	174 711	0.01					
3 000 000	KFW 0.000% 19-30/06/2022	EUR	3 017 813	0.19					
4 000 000	KFW 0.010% 19-05/05/2027	EUR	4 069 248	0.26					
3 000 000	KFW 0.050% 19-29/09/2034	EUR	2 932 692	0.19					
800 000	KFW 0.625% 15-04/07/2022	EUR	810 042	0.05					
2 132 000	KFW 0.625% 18-07/01/2028	EUR	2 247 040	0.15					
2 373 000	KFW 1.125% 18-09/05/2033	EUR	2 648 679	0.17					
2 524 000	NRW BANK 0.750% 18-30/06/2028	EUR	2 677 767	0.17					



# BNP PARIBAS FUNDS SICAV Sustainable Multi-Asset Stability

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 200 000	GRAND CITY PROP 0.125% 21-11/01/2028	EUR	1 164 875	0.08					
1 218 000	LUXEMBOURG GOVT 0.000% 20-28/04/2025	EUR	1 240 609	0.08	3 007 000	Latvia REP OF LATVIA 0.000% 21-17/03/2031	EUR	2 961 503	0.19
462 000	LUXEMBOURG GOVT 0.625% 17-01/02/2027	EUR	486 432	0.03		Canada		2 141 818	0.14
	<b>Finland</b>		<b>25 950 369</b>	<b>1.67</b>	2 113 000	ROYAL BANK OF CANADA 0.250% 18-28/06/2023	EUR	2 141 818	0.14
944 000	FINNISH GOVT 0.000% 19-15/09/2024	EUR	962 970	0.06		Sweden		2 039 219	0.13
9 000 000	FINNISH GOVT 0.000% 20-15/09/2030	EUR	9 054 000	0.58	2 000 000	SWEDBANK HYPOTEK 0.450% 18-23/08/2023	EUR	2 039 219	0.13
3 000 000	FINNISH GOVT 0.125% 20-15/04/2036	EUR	2 929 371	0.19		Norway		1 750 328	0.11
1 000 000	FINNISH GOVT 0.500% 16-15/04/2026	EUR	1 047 384	0.07	1 687 000	DNB BOLIGKREDITT 0.625% 18-19/06/2025	EUR	1 750 328	0.11
5 544 000	FINNISH GOVT 0.500% 17-15/09/2027	EUR	5 841 824	0.38		Slovakia		1 253 749	0.08
4 319 000	FINNISH GOVT 0.500% 19-15/09/2029	EUR	4 557 625	0.29	1 144 000	SLOVAKIA GOVT 1.375% 15-21/01/2027	EUR	1 253 749	0.08
200 000	FINNISH GOVT 1.375% 17-15/04/2047	EUR	244 170	0.02		<b>Floating rate bonds</b>		<b>42 572 858</b>	<b>2.76</b>
1 234 000	FORTUM OYJ 1.625% 19-27/02/2026	EUR	1 313 025	0.08		France		16 886 332	1.09
	<b>Ireland</b>		<b>23 962 547</b>	<b>1.55</b>	500 000	BNP PARIBAS 19-23/01/2027 FRN	EUR	539 373	0.03
2 870 000	HAMMERSON IRLND 1.750% 21-03/06/2027	EUR	2 872 487	0.19	2 700 000	BNP PARIBAS 20-14/10/2027 FRN	EUR	2 700 988	0.17
10 600 000	IRISH GOVT 0.000% 21-18/10/2031	EUR	10 422 662	0.67	3 600 000	BNP PARIBAS 21-19/01/2030 FRN	EUR	3 539 670	0.23
3 200 000	IRISH GOVT 1.100% 19-15/05/2029	EUR	3 494 944	0.23	3 700 000	LA BANQUE POSTALE 15-19/11/2027 FRN	EUR	3 838 520	0.25
2 000 000	IRISH GOVT 1.350% 18-18/03/2031	EUR	2 247 408	0.15	3 828 000	ORANGE 14-29/12/2049 FRN	EUR	4 291 768	0.28
2 000 000	IRISH GOVT 1.700% 17-15/05/2037	EUR	2 377 200	0.15	300 000	ORANGE 19-31/12/2049 FRN	EUR	314 875	0.02
2 100 000	IRISH GOVT 2.400% 14-15/05/2030	EUR	2 547 846	0.16	1 700 000	SOCIETE GENERALE 21-12/06/2029 FRN	EUR	1 661 138	0.11
	<b>Austria</b>		<b>21 630 087</b>	<b>1.39</b>		Italy		7 331 825	0.48
17 100 000	REPUBLIC OF AUSTRIA 0.500% 17-20/04/2027	EUR	17 979 718	1.16	891 000	ENI SPA 20-31/12/2060 FRN	EUR	934 939	0.06
1 500 000	REPUBLIC OF AUSTRIA 1.500% 16-20/02/2047	EUR	1 836 717	0.12	1 375 000	ENI SPA 21-31/12/2061 FRN	EUR	1 382 454	0.09
400 000	REPUBLIC OF AUSTRIA 2.100% 17-20/09/2117	EUR	657 581	0.04	1 000 000	UNICREDIT SPA 19-03/07/2025 FRN	EUR	1 033 406	0.07
900 000	REPUBLIC OF AUSTRIA 2.400% 13-23/05/2034	EUR	1 156 071	0.07	2 456 000	UNICREDIT SPA 20-22/07/2027 FRN	EUR	2 610 630	0.17
	<b>Portugal</b>		<b>21 565 971</b>	<b>1.40</b>	1 368 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	1 370 396	0.09
700 000	BANCO SANTANDER TOTTA 1.250% 17-26/09/2027	EUR	761 051	0.05		<b>United States of America</b>		<b>5 506 701</b>	<b>0.36</b>
2 300 000	PORTUGUESE OTS 0.475% 20-18/10/2030	EUR	2 344 482	0.15	2 176 000	MORGAN STANLEY 20-26/10/2029 FRN	EUR	2 163 114	0.14
1 000 000	PORTUGUESE OTS 0.700% 20-15/10/2027	EUR	1 051 990	0.07	3 334 000	MORGAN STANLEY 21-29/10/2027 FRN	EUR	3 343 587	0.22
3 000 000	PORTUGUESE OTS 0.900% 20-12/10/2035	EUR	3 080 730	0.20		Spain		3 470 256	0.22
1 400 000	PORTUGUESE OTS 1.000% 21-12/04/2052	EUR	1 261 428	0.08	1 200 000	CAIXABANK 20-18/11/2026 FRN	EUR	1 200 544	0.08
5 000 000	PORTUGUESE OTS 2.875% 16-21/07/2026	EUR	5 814 550	0.38	1 600 000	CAIXABANK 21-09/02/2029 FRN	EUR	1 574 661	0.10
2 600 000	PORTUGUESE OTS 4.100% 06-15/04/2037	EUR	3 899 064	0.25	600 000	MAPPFRE 17-31/03/2047 FRN	EUR	695 051	0.04
2 070 000	PORTUGUESE OTS 4.100% 15-15/02/2045	EUR	3 352 676	0.22		Australia		2 791 387	0.18
	<b>United States of America</b>		<b>9 675 913</b>	<b>0.63</b>	2 797 000	WESTPAC BANKING 21-13/05/2031 FRN	EUR	2 791 387	0.18
700 000	AT&T INC 3.150% 17-04/09/2036	EUR	849 135	0.05		Ireland		2 533 135	0.16
554 000	COLGATE-PALM CO 0.500% 19-06/03/2026	EUR	567 785	0.04	2 528 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	2 533 135	0.16
1 490 000	GEN MOTORS FIN 0.600% 21-20/05/2027	EUR	1 483 878	0.10		The Netherlands		2 347 952	0.16
985 000	JOHNSON CONTROLS 0.375% 20-15/09/2027	EUR	986 448	0.06	1 300 000	IBERDROLA INTL 20-31/12/2060 FRN	EUR	1 339 279	0.09
1 672 000	KELLOGG CO 0.500% 21-20/05/2029	EUR	1 671 012	0.11	1 000 000	IBERDROLA INTL 21-31/12/2061 FRN	EUR	1 008 673	0.07
2 700 000	MCDONALDS CORP 1.000% 16-15/11/2023	EUR	2 775 682	0.18		United Kingdom		1 009 441	0.07
1 364 000	PEPSICO INC 0.400% 20-09/10/2032	EUR	1 341 973	0.09	1 003 000	VIRGIN MONEY 21-27/05/2024 FRN	EUR	1 009 441	0.07
	<b>United Kingdom</b>		<b>6 447 901</b>	<b>0.41</b>		Denmark		695 829	0.04
2 666 000	HEATHROW FNDG 1.125% 21-08/10/2030	EUR	2 636 901	0.17	700 000	ORSTED A/S 21-18/02/3021 FRN	EUR	695 829	0.04
1 907 000	STELLANTIS NV 0.625% 21-30/03/2027	EUR	1 914 423	0.12		Shares/Units in investment funds		842 595 626	54.33
1 850 000	UNILEVER NV 1.000% 15-03/06/2023	EUR	1 896 577	0.12		Luxembourg		654 964 366	42.24
	<b>Japan</b>		<b>2 999 224</b>	<b>0.19</b>	1 230 000.00	BNP MSCI JAPAN SRI S-S&C ETC	EUR	32 333 379	2.09
2 999 000	MIZUHO FINANCIAL 0.184% 21-13/04/2026	EUR	2 999 224	0.19	82.64	BNP PARIBAS EASY EUR CORP BOND SRI FOSSIL FREE 9XC	EUR	8 978 454	0.58
					55.00	BNP PARIBAS EASY MSCI JAPAN SRI SRS 5PC CP - X CAP	EUR	7 055 162	0.46
					2 473 000.00	BNP PARIBAS EASY MSCI USA SRI SRS 5PC CP - UCITS ETF CAP	USD	35 826 906	2.31

# BNP PARIBAS FUNDS SICAV Sustainable Multi-Asset Stability

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
60.00	BNP PARIBAS EASY MSCI USA SRI SRS 5PC CP 9XC	USD	12 283 473	0.79
243 600.00	BNP PARIBAS FUNDS CLIMATE IMPACT - X CAP	EUR	46 744 403	3.01
259 765.00	BNP PARIBAS FUNDS GLOBAL ENVIRONMENT - X CAP	EUR	54 431 157	3.50
223 000.00	BNP PARIBAS FUNDS GREEN BOND - X CAP	EUR	23 392 700	1.51
3 615.00	BNP PARIBAS FUNDS GREEN TIGERS - X CAP	EUR	49 916 606	3.21
314 700.00	BNP PARIBAS FUNDS INCLUSIVE GROWTH - X CAP	EUR	44 791 250	2.89
189 000.00	BNP PARIBAS FUNDS SMART FOOD - X CAP	EUR	29 544 480	1.91
635 500.00	BNP PARIBAS FUNDS SUSTAINABLE ENHANCED BOND 12M XCA	EUR	66 854 599	4.31
799 000.00	BNP PARIBAS FUNDS SUSTAINABLE EURO CORPORATE BOND - X CAP	EUR	116 310 429	7.50
90.00	BNPP ECOSYSTEM RESTORATION XCA	EUR	9 083 856	0.59
105.00	BNPP ENV ABS RET THEMAT EQTY XCA	USD	13 684 941	0.88
257 000.00	BNPP HEALTH CARE INNOVATORS XCA	EUR	29 768 310	1.92
163.00	BNPP SUST US VALUE MULTIFACTOR EQ XCA	USD	14 489 958	0.94
270 000.00	DPAM L BDS EMK SUSTAN - F	EUR	36 806 399	2.38
1 800.00	THEAM QUANT WD CLIM CARBON OFFSET XEC	EUR	22 667 904	1.46
	<i>France</i>		<i>187 631 260</i>	<i>12.09</i>
75 470.00	BNP PARIBAS AQUA - X CAP	EUR	25 736 025	1.66
92 645.63	BNP PARIBAS MOIS - ISR - X CAP	EUR	101 576 796	6.55
454 000.00	BNP PARIBAS OBLI RESPONS - M	EUR	60 318 439	3.88
	<b>Total securities portfolio</b>		<b>1 481 675 511</b>	<b>95.63</b>

# BNP PARIBAS FUNDS SICAV Sustainable US Multi-Factor Corporate Bond

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Bonds</b>			<b>157 972 256</b>	<b>95.78</b>					
United States of America									
240 000	ABBOTT LABORATORIES 2.950% 15-15/03/2025	USD	258 203	0.16	1 580 000	ELECTRONIC ARTS 1.850% 21-15/02/2031	USD	1 524 938	0.92
1 040 000	ACTIVISION BLIZZ 1.350% 20-15/09/2030	USD	973 899	0.59	1 600 000	ELECTRONIC ARTS 2.950% 21-15/02/2051	USD	1 570 608	0.95
490 000	ACTIVISION BLIZZ 2.500% 20-15/09/2050	USD	441 301	0.27	1 270 000	ELECTRONIC ARTS 4.800% 16-01/03/2026	USD	1 457 757	0.88
900 000	ACTIVISION BLIZZ 3.400% 17-15/09/2026	USD	990 418	0.60	520 000	ELI LILLY & CO 3.375% 19-15/03/2029	USD	583 802	0.35
600 000	ADOBE INC 1.700% 20-01/02/2023	USD	613 008	0.37	790 000	ELI LILLY & CO 4.150% 19-15/03/2059	USD	1 005 735	0.61
150 000	ADOBE INC 1.900% 20-01/02/2025	USD	155 957	0.09	620 000	ENTERPRISE PRODU 3.950% 20-31/01/2060	USD	689 544	0.42
830 000	ADOBE INC 2.150% 20-01/02/2027	USD	867 460	0.53	350 000	HALLIBURTON CO 4.850% 15-15/11/2035	USD	412 685	0.25
1 470 000	ADOBE INC 2.300% 20-01/02/2030	USD	1 528 735	0.93	720 000	HEWLETT-PACK CO 6.000% 11-15/09/2041	USD	946 556	0.57
1 220 000	ADOBE SYS INC 3.250% 15-01/02/2025	USD	1 321 472	0.80	940 000	HUMANA INC 3.150% 12-01/12/2022	USD	969 369	0.59
1 530 000	AGILENT TECH INC 2.100% 20-04/06/2030	USD	1 514 534	0.92	1 260 000	HUMANA INC 4.875% 20-01/04/2030	USD	1 521 472	0.92
1 530 000	AGILENT TECH INC 2.300% 21-12/03/2031	USD	1 530 152	0.93	420 000	HUMANA INC 4.950% 14-01/10/2044	USD	542 983	0.33
1 330 000	ALPHABET INC 1.900% 20-15/08/2040	USD	1 214 018	0.74	1 510 000	ILLUMINA INC 0.550% 21-23/03/2023	USD	1 510 114	0.92
280 000	AMGEN INC 4.400% 15-01/05/2045	USD	339 769	0.21	1 520 000	ILLUMINA INC 2.550% 21-23/03/2031	USD	1 539 608	0.93
790 000	AMGEN INC 4.950% 10-01/10/2041	USD	1 020 002	0.62	520 000	INTERPUBLIC GRP 5.400% 18-01/10/2048	USD	691 965	0.42
850 000	AON CORP 2.800% 20-15/05/2030	USD	892 372	0.54	880 000	JOHNSON&JOHNSON 2.100% 20-01/09/2040	USD	836 209	0.51
1 170 000	AON CORP 3.750% 19-02/05/2029	USD	1 316 865	0.80	900 000	JOHNSON&JOHNSON 2.900% 17-15/01/2028	USD	982 496	0.60
940 000	APPLE INC 3.000% 17-09/02/2024	USD	997 698	0.61	420 000	JOHNSON&JOHNSON 3.400% 17-15/01/2038	USD	476 597	0.29
860 000	APPLE INC 3.750% 17-12/09/2047	USD	1 011 916	0.61	210 000	JOHNSON&JOHNSON 3.500% 17-15/01/2048	USD	244 414	0.15
1 000 000	APPLE INC 3.850% 13-04/05/2043	USD	1 190 967	0.72	420 000	JOHNSON&JOHNSON 3.625% 17-03/03/2037	USD	490 646	0.30
650 000	APPLE INC 3.850% 16-04/08/2046	USD	772 444	0.47	1 320 000	JOHNSON&JOHNSON 3.750% 17-03/03/2047	USD	1 589 484	0.97
490 000	APPLE INC 4.650% 16-23/02/2046	USD	649 556	0.39	1 500 000	MARVELL TECH INC 2.450% 21-15/04/2028	USD	1 528 231	0.93
910 000	AT&T INC 3.800% 20-01/12/2057	USD	949 473	0.58	1 310 000	MARVELL TECH INC 4.875% 21-22/06/2028	USD	1 503 225	0.91
1 600 000	AUTOMATIC DATA 1.250% 20-01/09/2030	USD	1 526 691	0.93	1 550 000	MASCO CORP 1.500% 21-15/02/2028	USD	1 513 676	0.92
1 280 000	BEST BUY CO INC 1.950% 20-01/10/2030	USD	1 242 719	0.75	830 000	MASTERCARD INC 3.650% 19-01/06/2049	USD	967 562	0.59
1 310 000	BEST BUY CO INC 4.450% 18-01/10/2028	USD	1 518 037	0.92	420 000	MICROSOFT CORP 2.400% 16-08/08/2026	USD	447 633	0.27
440 000	BLACKROCK INC 1.900% 20-28/01/2031	USD	440 341	0.27	1 600 000	MICROSOFT CORP 2.525% 20-01/06/2050	USD	1 573 973	0.95
1 420 000	BLACKROCK INC 2.400% 20-30/04/2030	USD	1 487 874	0.90	1 030 000	MICROSOFT CORP 2.921% 21-17/03/2052	USD	1 091 779	0.66
1 270 000	BLACKROCK INC 3.250% 19-30/04/2029	USD	1 419 892	0.86	1 140 000	MICROSOFT CORP 4.500% 17-06/02/2057	USD	1 591 911	0.98
860 000	BLACKROCK INC 3.500% 14-18/03/2024	USD	928 815	0.56	1 540 000	NASDAQ INC 3.250% 20-28/04/2050	USD	1 544 650	0.94
1 570 000	BLACKSTONE HLDGS 2.800% 20-30/09/2050	USD	1 546 823	0.94	980 000	NESTLE HOLDINGS 0.375% 20-15/01/2024	USD	975 094	0.59
1 420 000	BLACKSTONE HLDGS 3.500% 19-10/09/2049	USD	1 588 443	0.96	910 000	NESTLE HOLDINGS 3.350% 18-24/09/2023	USD	966 639	0.59
1 170 000	BLACKSTONE HLDGS 5.000% 14-15/06/2044	USD	1 550 250	0.94	1 460 000	NETAPP INC 1.875% 20-22/06/2025	USD	1 501 312	0.91
1 050 000	CHEVRON USA INC 6.000% 21-01/03/2041	USD	1 537 538	0.93	1 410 000	NETAPP INC 2.375% 20-22/06/2027	USD	1 473 203	0.89
890 000	CINTAS CORP NO.2 3.700% 17-01/04/2027	USD	994 471	0.60	1 460 000	NETAPP INC 2.700% 20-22/06/2030	USD	1 523 429	0.92
1 090 000	CISCO SYSTEMS 5.500% 09-15/01/2040	USD	1 544 716	0.94	500 000	NEWMARKET CORP 2.700% 21-18/03/2031	USD	500 939	0.30
500 000	CISCO SYSTEMS 5.900% 09-15/02/2039	USD	729 287	0.44	1 570 000	NORFOLK SOUTHERN 3.155% 20-15/05/2055	USD	1 571 063	0.95
1 470 000	CITRIX SYSTEMS 1.250% 21-01/03/2026	USD	1 451 975	0.88	1 420 000	NORFOLK SOUTHERN 3.850% 13-15/01/2024	USD	1 524 071	0.92
1 440 000	CITRIX SYSTEMS 3.300% 20-01/03/2030	USD	1 515 608	0.92	1 320 000	OREILLY AUTOMOT 3.600% 17-01/09/2027	USD	1 475 789	0.89
1 270 000	CITRIX SYSTEMS 4.500% 17-01/12/2027	USD	1 439 841	0.87	1 360 000	OREILLY AUTOMOT 3.900% 19-01/06/2029	USD	1 536 886	0.93
1 360 000	CME GROUP INC 3.000% 15-15/03/2025	USD	1 456 423	0.88	1 320 000	OREILLY AUTOMOT 4.200% 20-01/04/2030	USD	1 521 068	0.92
1 056 000	CME GROUP INC 5.300% 13-15/09/2043	USD	1 522 394	0.92	970 000	OTIS WORLDWIDE 2.056% 20-05/04/2025	USD	1 008 321	0.61
1 250 000	DOLLAR GENERAL 3.250% 13-15/04/2023	USD	1 304 404	0.79	1 470 000	OTIS WORLDWIDE 2.565% 20-15/02/2030	USD	1 521 313	0.92
1 380 000	DOLLAR GENERAL 3.500% 20-03/04/2030	USD	1 517 584	0.92	1 220 000	OTIS WORLDWIDE 3.112% 20-15/02/2040	USD	1 263 963	0.77
1 390 000	EATON CORP 3.103% 17-15/09/2027	USD	1 505 210	0.91	720 000	OTIS WORLDWIDE 3.362% 20-15/02/2050	USD	757 356	0.46
1 300 000	EATON CORP 4.150% 13-02/11/2042	USD	1 547 305	0.94	500 000	PROGRESSIVE CORP 3.200% 20-26/03/2030	USD	549 748	0.33
980 000	EBAY INC 1.900% 20-11/03/2025	USD	1 012 358	0.61	1 000 000	PROGRESSIVE CORP 3.950% 20-26/03/2050	USD	1 210 946	0.73
					1 470 000	QUANTA SERVICES 2.900% 20-01/10/2030	USD	1 525 858	0.93

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Sustainable US Multi-Factor Corporate Bond

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 300 000	REGENERON PHARM 1.750% 20-15/09/2030	USD	1 233 892	0.75					
1 410 000	REGIONS FINL 2.250% 20-18/05/2025	USD	1 469 477	0.89					
1 380 000	REGIONS FINL 3.800% 18-14/08/2023	USD	1 470 754	0.89					
500 000	RELIANCE STEEL 2.150% 20-15/08/2030	USD	493 335	0.30					
1 590 000	S&P GLOBAL INC 1.250% 20-15/08/2030	USD	1 508 706	0.91					
1 470 000	S&P GLOBAL INC 2.500% 19-01/12/2029	USD	1 545 100	0.94					
1 460 000	S&P GLOBAL INC 3.250% 19-01/12/2049	USD	1 566 318	0.95					
500 000	SHERWIN-WILLIAMS 2.950% 19-15/08/2029	USD	536 497	0.33					
500 000	SHERWIN-WILLIAMS 3.450% 17-01/06/2027	USD	551 254	0.33					
300 000	SKYWORKS SOLUT 1.800% 21-01/06/2026	USD	303 655	0.18					
1 480 000	SKYWORKS SOLUT 3.000% 21-01/06/2031	USD	1 513 602	0.92					
1 370 000	SYNCHRONY FINANC 4.375% 19-19/03/2024	USD	1 491 536	0.90					
280 000	TEXAS INSTRUMENT 1.750% 20-04/05/2030	USD	278 243	0.17					
1 470 000	TEXAS INSTRUMENT 2.250% 19-04/09/2029	USD	1 531 755	0.93					
220 000	TEXAS INSTRUMENT 2.900% 17-03/11/2027	USD	239 140	0.15					
830 000	TEXAS INSTRUMENT 3.875% 19-15/03/2039	USD	996 496	0.60					
1 240 000	TEXAS INSTRUMENT 4.150% 18-15/05/2048	USD	1 571 544	0.95					
700 000	THERMO FISHER 2.950% 16-19/09/2026	USD	755 448	0.46					
1 370 000	THERMO FISHER 3.200% 17-15/08/2027	USD	1 496 519	0.91					
1 390 000	THERMO FISHER 4.133% 20-25/03/2025	USD	1 541 025	0.93					
650 000	THERMO FISHER 4.497% 20-25/03/2030	USD	774 130	0.47					
1 300 000	TRIMBLE INC 4.900% 18-15/06/2028	USD	1 525 175	0.92					
960 000	UNION PAC CORP 4.163% 11-15/07/2022	USD	989 127	0.60					
1 320 000	VERISIGN INC 5.250% 15-01/04/2025	USD	1 499 111	0.91					
1 150 000	VERISK ANALYTICS 4.125% 19-15/03/2029	USD	1 305 889	0.79					
1 180 000	VERIZON COMM INC 4.500% 17-10/08/2033	USD	1 409 966	0.86					
1 120 000	WW GRAINGER INC 1.850% 20-15/02/2025	USD	1 159 496	0.70					
1 200 000	WW GRAINGER INC 4.600% 15-15/06/2045	USD	1 541 031	0.93					
1 510 000	XILINX INC 2.375% 20-01/06/2030	USD	1 534 523	0.93					
500 000	ZOETIS INC 2.000% 20-15/05/2030	USD	496 887	0.30					
500 000	ZOETIS INC 3.900% 18-20/08/2028	USD	568 944	0.35					
	<i>United Kingdom</i>		<i>6 834 941</i>	<i>4.13</i>					
1 340 000	AON PLC 3.875% 16-15/12/2025	USD	1 488 048	0.90					
640 000	AON PLC 4.750% 15-15/05/2045	USD	826 493	0.50					
1 360 000	IHS MARKIT LTD 4.000% 17-01/03/2026	USD	1 507 560	0.91					
1 300 000	IHS MARKIT LTD 4.250% 19-01/05/2029	USD	1 504 360	0.91					
1 280 000	IHS MARKIT LTD 4.750% 18-01/08/2028	USD	1 508 480	0.91					
	<i>British Virgin Islands</i>		<i>4 817 182</i>	<i>2.95</i>					
1 640 000	TSMC GLOBAL LTD 1.250% 21-23/04/2026	USD	1 628 766	1.00					
1 580 000	TSMC GLOBAL LTD 1.750% 21-23/04/2028	USD	1 579 194	0.96					
1 600 000	TSMC GLOBAL LTD 2.250% 21-23/04/2031	USD	1 609 222	0.99					
	<i>The Netherlands</i>		<i>1 741 662</i>	<i>1.06</i>					
1 130 000	PHILIPS ELECTRON 5.000% 12-15/03/2042	USD	1 510 412	0.92					
250 000	PROSUS NV 3.832% 20-08/02/2051	USD	231 250	0.14					
	<i>Canada</i>		<i>1 539 910</i>	<i>0.93</i>					
1 450 000	CANADIAN PAC RR 2.900% 15-01/02/2025	USD	1 539 910	0.93					
						<i>Denmark</i>		<i>1 504 148</i>	<i>0.91</i>
					1 300 000	AP MOLLER 4.500% 19-20/06/2029	USD	1 504 148	0.91
						<i>Shares/Units in investment funds</i>		<i>4 379 220</i>	<i>2.67</i>
								<i>4 379 220</i>	<i>2.67</i>
						<i>Luxembourg</i>		<i>4 379 220</i>	<i>2.67</i>
					27 522.96	BNP PARIBAS INSTICASH USD 1D SHORT TERM VNAV INC	USD	4 379 220	2.67
						<b>Total securities portfolio</b>		<b>162 351 476</b>	<b>98.45</b>

# BNP PARIBAS FUNDS SICAV Sustainable US Multi-Factor Equity

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	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					68 202	LOWES COS INC	USD	13 229 142	0.88
			1 482 474 116	98.21	11 242	METTLER - TOLEDO INTERNATIONAL	USD	15 573 992	1.03
			<b>1 482 474 116</b>	<b>98.21</b>	94 144	MICRON TECHNOLOGY INC	USD	8 000 357	0.53
	<b>Shares</b>				294 959	MICROSOFT CORP	USD	79 904 392	5.28
	<i>United States of America</i>		<i>1 460 731 527</i>	<i>96.77</i>	254 510	MORGAN STANLEY	USD	23 336 022	1.55
36 108	3M CO	USD	7 172 132	0.48	221 547	MOSAIC CO/THE	USD	7 069 565	0.47
124 050	ABBVIE INC	USD	13 972 992	0.93	27 969	MSCI INC	USD	14 909 715	0.99
58 371	ACTIVISION BLIZZARD INC	USD	5 570 928	0.37	141 206	NETAPP INC	USD	11 553 475	0.77
22 903	ADOBE SYSTEMS INC	USD	13 412 913	0.89	96 611	NEWMONT MINING CORP	USD	6 123 205	0.41
86 305	AKAMAI TECHNOLOGIES INC	USD	10 063 163	0.67	229 021	NUCOR CORP	USD	21 969 985	1.46
48 429	ALLSTATE CORP	USD	6 317 079	0.42	19 655	NVIDIA CORP	USD	15 725 966	1.04
13 971	ALPHABET INC - C	USD	35 015 797	2.32	56 872	OLD DOMINION FREIGHT LINE	USD	14 434 114	0.96
13 952	AMAZON.COM INC	USD	47 997 112	3.18	287 842	ORACLE CORP	USD	22 405 621	1.48
56 703	AMGEN INC	USD	13 821 356	0.92	115 608	PACCAR INC	USD	10 318 014	0.68
19 143	ANTHEM INC	USD	7 308 797	0.48	71 888	PEPSICO INC	USD	10 651 645	0.71
570 647	APPLE INC	USD	78 155 812	5.17	444 780	PFIZER INC	USD	17 417 585	1.15
120 686	APPLIED MATERIALS INC	USD	17 185 686	1.14	63 803	PNC FINANCIAL SERVICES GROUP	USD	12 171 060	0.81
474 039	AT&T INC	USD	13 642 842	0.90	23 261	POOL CORP	USD	10 668 890	0.71
5 718	AUTOZONE INC	USD	8 532 514	0.57	107 834	PROCTER & GAMBLE CO.	USD	14 550 042	0.96
180 577	BEST BUY CO INC	USD	20 762 743	1.38	114 851	PROGRESSIVE CORP	USD	11 279 517	0.75
30 897	BLACKROCK INC	USD	27 033 948	1.79	87 665	RAYMOND JAMES FINANCIAL INC	USD	11 387 684	0.75
382 849	BRISTOL-MYERS SQUIBB CO	USD	25 581 970	1.69	198 163	ROLLINS INC	USD	6 777 175	0.45
51 704	C.H. ROBINSON WORLDWIDE INC	USD	4 843 114	0.32	27 550	S&P GLOBAL INC	USD	11 307 898	0.75
157 901	CAMPBELL SOUP CO	USD	7 198 707	0.48	142 757	SCHWAB (CHARLES) CORP	USD	10 394 137	0.69
86 515	CERNER CORP	USD	6 762 012	0.45	28 431	SHERWIN-WILLIAMS CO/THE	USD	7 746 026	0.51
10 725	CHARTER COMMUNICATIONS INC - A	USD	7 737 551	0.51	156 362	STATE STREET CORP	USD	12 865 465	0.85
38 699	CIGNA CORP	USD	9 174 372	0.61	30 803	SVB FINANCIAL GROUP	USD	17 139 713	1.14
291 010	CISCO SYSTEMS INC	USD	15 423 530	1.02	92 379	T ROWE PRICE GROUP INC	USD	18 288 271	1.21
47 815	CLOROX COMPANY	USD	8 602 397	0.57	57 051	TAKE-TWO INTERACTIVE SOFTWARE	USD	10 099 168	0.67
122 507	COLGATE-PALMOLIVE CO	USD	9 965 944	0.66	149 559	TAPESTRY INC	USD	6 502 825	0.43
292 331	COMCAST CORP - A	USD	16 668 714	1.10	48 770	TARGET CORP	USD	11 789 660	0.78
49 399	COSTCO WHOLESALE CORP	USD	19 545 702	1.29	20 867	TESLA INC	USD	14 183 300	0.94
54 959	CUMMINS INC	USD	13 399 554	0.89	42 623	TEXAS INSTRUMENTS INC	USD	8 196 403	0.54
71 634	DAVITA INC	USD	8 626 883	0.57	32 002	THERMO FISHER SCIENTIFIC INC	USD	16 144 049	1.07
59 488	DEERE & CO	USD	20 982 012	1.39	45 172	TRACTOR SUPPLY COMPANY	USD	8 404 702	0.56
13 199	DOMINOS PIZZA INC	USD	6 157 202	0.41	50 243	TRANE TECHNOLOGIES PLC	USD	9 251 746	0.61
63 533	ELI LILLY & CO	USD	14 582 094	0.97	137 056	UNITED PARCEL SERVICE- B	USD	28 503 536	1.89
111 159	EXPEDITORS INTL WASH INC	USD	14 072 729	0.93	50 232	UNITED RENTALS INC	USD	16 024 510	1.06
20 450	FEDEX CORP	USD	6 100 849	0.40	36 659	UNITEDHEALTH GROUP INC	USD	14 679 730	0.97
290 045	FRANKLIN RESOURCES INC	USD	9 278 540	0.61	296 009	VERIZON COMMUNICATIONS INC	USD	16 585 384	1.10
31 767	GENERAC HOLDINGS INC	USD	13 188 070	0.87	63 817	VISA INC - A	USD	14 921 691	0.99
251 634	GENERAL MILLS INC	USD	15 332 060	1.02	28 114	WEST PHARMACEUTICAL SERVICES	USD	10 095 737	0.67
255 031	GILEAD SCIENCES INC	USD	17 561 435	1.16	<i>Ireland</i>				
69 858	HCA HEALTHCARE INC	USD	14 442 443	0.96	41 723	ACCENTURE PLC - A	USD	12 299 523	0.81
75 628	HOME DEPOT INC	USD	24 117 013	1.60	107 393	SEAGATE TECHNOLOGY HOLDINGS	USD	9 443 066	0.63
87 022	ILLINOIS TOOL WORKS	USD	19 454 638	1.29	<b>Total securities portfolio</b>				
143 391	INTEL CORP	USD	8 049 971	0.53				<b>1 482 474 116</b>	<b>98.21</b>
109 606	INTL BUSINESS MACHINES CORP	USD	16 067 144	1.06					
19 383	INTUIT INC	USD	9 500 965	0.63					
133 258	JM SMUCKER CO/THE	USD	17 266 239	1.14					
131 198	JOHNSON & JOHNSON	USD	21 613 559	1.43					
170 017	JOHNSON CONTROLS INTERNATIONAL	USD	11 668 267	0.77					
107 211	JP MORGAN CHASE AND CO	USD	16 675 599	1.10					
520 998	JUNIPER NETWORKS INC	USD	14 249 295	0.94					
151 394	KELLOGG CO	USD	9 739 176	0.65					
82 940	KIMBERLY-CLARK CORP	USD	11 095 713	0.74					
558 099	KROGER CO	USD	21 380 773	1.42					
185 543	L BRANDS INC	USD	13 370 229	0.89					
46 069	LABORATORY CORP AMERICA HOLDINGS	USD	12 708 134	0.84					

# BNP PARIBAS FUNDS SICAV Sustainable US Value Multi-Factor Equity

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
	<b>Shares</b>		<b>161 305 867</b>	<b>97.59</b>					
<i>United States of America</i>									
7 167	3M CO	USD	1 423 581	0.86	23 653	JOHNSON CONTROLS INTERNATIONAL	USD	1 623 305	0.98
5 000	ABBVIE INC	USD	563 200	0.34	33 912	JP MORGAN CHASE AND CO	USD	5 274 673	3.20
7 120	ALLSTATE CORP	USD	928 733	0.56	88 820	JUNIPER NETWORKS INC	USD	2 429 227	1.47
1 129	ALPHABET INC - C	USD	2 829 635	1.71	20 104	KELLOGG CO	USD	1 293 290	0.78
371	AMAZON.COM INC	USD	1 276 299	0.77	30 566	KNIGHT-SWIFT TRANSPORTATION	USD	1 389 530	0.84
13 707	AMERISOURCE BERGEN CORP	USD	1 569 314	0.95	38 470	KRAFT HJ HEINZ CORP	USD	1 568 807	0.95
2 029	ANTHEM INC	USD	774 672	0.47	66 448	KROGER CO	USD	2 545 623	1.54
26 369	APPLE INC	USD	3 611 499	2.19	16 292	L BRANDS INC	USD	1 174 002	0.71
11 785	APPLIED MATERIALS INC	USD	1 678 184	1.02	2 121	LENNOX INTERNATIONAL INC	USD	744 047	0.45
121 494	AT&T INC	USD	3 496 598	2.12	7 036	LOWES COS INC	USD	1 364 773	0.83
917	AUTOZONE INC	USD	1 368 366	0.83	27 444	MASCO CORP	USD	1 616 726	0.98
5 576	AVERY DENNISON CORP	USD	1 172 298	0.71	21 936	MERCK & CO INC	USD	1 705 963	1.03
24 790	BANK OF NEW YORK MELLON CORP	USD	1 269 992	0.77	23 823	METLIFE INC	USD	1 425 807	0.86
8 975	BEST BUY CO INC	USD	1 031 946	0.62	1 106	METTLER - TOLEDO INTERNATIONAL	USD	1 532 186	0.93
2 612	BIOGEN INC	USD	904 457	0.55	17 798	MICRON TECHNOLOGY INC	USD	1 512 474	0.92
1 951	BLACKROCK INC	USD	1 707 066	1.03	11 088	MICROSOFT CORP	USD	3 003 739	1.82
29 326	BRISTOL-MYERS SQUIBB CO	USD	1 959 563	1.19	4 365	MOHAWK INDUSTRIES INC	USD	838 909	0.51
9 052	C.H. ROBINSON WORLDWIDE INC	USD	847 901	0.51	12 332	MOLSON COORS BREWING CO - B	USD	662 105	0.40
12 690	CAMPBELL SOUP CO	USD	578 537	0.35	33 427	MORGAN STANLEY	USD	3 064 922	1.85
6 617	CBOE GLOBAL MARKETS INC	USD	787 754	0.48	13 614	NETAPP INC	USD	1 113 897	0.67
12 516	CF INDUSTRIES HOLDINGS INC	USD	643 948	0.39	25 170	NUCOR CORP	USD	2 414 558	1.46
6 103	CIGNA CORP	USD	1 446 838	0.88	1 138	NVIDIA CORP	USD	910 514	0.55
5 597	CINCINNATI FINANCIAL CORP	USD	652 722	0.39	7 947	OMNICOM GROUP	USD	635 681	0.38
35 911	CISCO SYSTEMS INC	USD	1 903 283	1.15	35 581	ORACLE CORP	USD	2 769 625	1.68
5 435	CLOROX COMPANY	USD	977 811	0.59	23 995	PFIZER INC	USD	939 644	0.57
16 350	COLGATE-PALMOLIVE CO	USD	1 330 073	0.80	15 252	PNC FINANCIAL SERVICES GROUP	USD	2 909 472	1.76
51 580	COMCAST CORP - A	USD	2 941 092	1.78	3 151	POOL CORP	USD	1 445 238	0.87
18 277	CONAGRA BRANDS INC	USD	664 917	0.40	11 404	PROCTER & GAMBLE CO.	USD	1 538 742	0.93
7 699	COSTCO WHOLESALE CORP	USD	3 046 263	1.84	16 563	PROGRESSIVE CORP	USD	1 626 652	0.98
4 654	CUMMINS INC	USD	1 134 692	0.69	14 674	PRUDENTIAL FINANCIAL INC	USD	1 503 645	0.91
17 182	CVS HEALTH CORP	USD	1 433 666	0.87	12 140	PULTEGROUP INC	USD	662 480	0.40
5 500	DAVITA INC	USD	662 365	0.40	16 962	RAYMOND JAMES FINANCIAL INC	USD	2 203 364	1.33
4 957	DEERE & CO	USD	1 748 383	1.06	16 431	SCHLUMBERGER LTD	USD	525 956	0.32
13 436	DELL TECHNOLOGIES - C	USD	1 339 166	0.81	4 897	SKYWORKS SOLUTIONS INC	USD	939 000	0.57
3 151	DOLLAR GENERAL CORP	USD	681 845	0.41	6 501	SNAP - ON INC	USD	1 452 518	0.88
5 387	ELI LILLY & CO	USD	1 236 424	0.75	10 602	STATE STREET CORP	USD	872 333	0.53
15 307	EXPEDITORS INTL WASH INC	USD	1 937 866	1.17	30 412	STEEL DYNAMICS INC	USD	1 812 555	1.10
15 964	FASTENAL CO	USD	830 128	0.50	2 342	SVB FINANCIAL GROUP	USD	1 303 159	0.79
4 328	FEDEX CORP	USD	1 291 172	0.78	9 888	T ROWE PRICE GROUP INC	USD	1 957 527	1.18
41 526	FRANKLIN RESOURCES INC	USD	1 328 417	0.80	4 087	TARGET CORP	USD	987 991	0.60
1 741	GENERAC HOLDINGS INC	USD	722 776	0.44	7 564	TEXAS INSTRUMENTS INC	USD	1 454 557	0.88
23 456	GENERAL MILLS INC	USD	1 429 174	0.86	7 620	TRACTOR SUPPLY COMPANY	USD	1 417 777	0.86
18 341	GENERAL MOTORS CO	USD	1 085 237	0.66	5 577	TRANE TECHNOLOGIES PLC	USD	1 026 949	0.62
38 721	GILEAD SCIENCES INC	USD	2 666 328	1.61	11 771	UNITED PARCEL SERVICE- B	USD	2 448 015	1.48
5 841	HCA HEALTHCARE INC	USD	1 207 568	0.73	5 285	UNITED RENTALS INC	USD	1 685 968	1.02
5 340	HERSHEY CO/THE	USD	930 121	0.56	4 214	UNITEDHEALTH GROUP INC	USD	1 687 454	1.02
72 255	HEWLETT - PACKARD ENTERPRISE - W/I	USD	1 053 478	0.64	52 990	VERIZON COMMUNICATIONS INC	USD	2 969 030	1.80
5 054	HOME DEPOT INC	USD	1 611 670	0.98	22 799	WALGREENS BOOTS ALLIANCE INC	USD	1 199 455	0.73
10 229	ILLINOIS TOOL WORKS	USD	2 286 795	1.38	2 280	WEST PHARMACEUTICAL SERVICES	USD	818 748	0.50
22 540	INTEL CORP	USD	1 265 396	0.77	<i>Ireland</i>				
37 788	INTERPUBLIC GROUP OF COS INC	USD	1 227 732	0.74	7 196	ACCENTURE PLC - A	USD	2 121 309	1.28
7 207	INTL BUSINESS MACHINES CORP	USD	1 056 474	0.64	21 309	SEAGATE TECHNOLOGY HOLDINGS	USD	1 873 700	1.13
4 486	JACK HENRY & ASSOCIATES INC	USD	733 506	0.44	<b>Total securities portfolio</b>				
16 240	JM SMUCKER CO/THE	USD	2 104 217	1.27				<b>161 305 867</b>	<b>97.59</b>
5 567	JOHNSON & JOHNSON	USD	917 108	0.55					

# BNP PARIBAS FUNDS SICAV Target Risk Balanced

## Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	Shares/Units in investment funds		1 416 566 954	98.33
	<i>Luxembourg</i>		<i>1 021 124 605</i>	<i>70.88</i>
10 014 896.00	BNP PARIBAS EASY ENERGY AND METALS ENHANCED ROLL - UCITS ETF RH EUR CAP	EUR	97 602 172	6.78
9 471 697.00	BNP PARIBAS EASY EUR CORP BOND SRI FOSSIL FREE	EUR	102 587 950	7.12
5 938 648.00	BNP PARIBAS EASY FTSE EPRA / NAREIT DEVELOPED EUROPE EX UK GREEN ETF 9UC	EUR	62 134 292	4.31
1 791 655.00	BNP PARIBAS EASY FTSE EPRA/NAREIT DEVELOPED EUROPE UCITS ETF - QD - DIS	EUR	18 786 936	1.30
569.05	BNP PARIBAS EASY JPM ESG EMBI GLOBAL DIVERSIFIED COMPOSITE TRACK - IH EUR CAP	EUR	74 155 432	5.15
6 664 816.00	BNP PARIBAS EASY MSCI EM SRI SRS 5PC CP	EUR	95 233 556	6.61
6 972 979.00	BNP PARIBAS EASY MSCI EUROPE SRI SRS 5PC CP 9DU	EUR	191 764 593	13.31
2 786 929.00	BNP PARIBAS EASY MSCI JAPAN SRI SRS 5PC CP	EUR	66 945 100	4.65
10 107 004.00	BNP PARIBAS EASY MSCI USA SRI SRS 5PC CP	EUR	161 847 498	11.23
662 588.00	BNP PARIBAS FUNDS ABSOLUTE RETURN MULTI-STRATEGY - X CAP	EUR	62 462 171	4.34
5 631 583.00	UBS ETF BM US LIQ. C. SUST.U	EUR	87 604 905	6.08
	<i>Ireland</i>		<i>379 856 450</i>	<i>26.37</i>
13 921 871.00	ISHARES EUR HY CORP ESG EURA	EUR	72 747 345	5.05
16 383 070.00	ISHARES EURO CORP SRI UCITS	EUR	86 273 247	5.99
81 322.00	ISHARES JPM ESG USD EM BD A	EUR	411 042	0.03
20 210 043.00	ISHARES USD HY CORP ESG USDA	EUR	94 781 060	6.58
390 518.00	SOURCE PHYSICAL GOLD P - ETC	USD	56 249 542	3.90
1 187 647.00	SPDR BLOOMBERG BARCLAYS EMERGING MARKETS LOCAL BOND	EUR	69 394 214	4.82
	<i>France</i>		<i>15 585 899</i>	<i>1.08</i>
683.20	BNP PARIBAS MOIS ISR - I - CAP	EUR	15 585 899	1.08
	<b>Total securities portfolio</b>		<b>1 416 566 954</b>	<b>98.33</b>



# BNP PARIBAS FUNDS SICAV Turkey Equity

## Securities portfolio at 30/06/2021

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				
<b>Shares</b>			<b>18 076 798</b>	<b>98.22</b>
<i>Turkey</i>				
			<i>18 076 798</i>	<i>98.22</i>
2 185 000	AKBANK T.A.S.	TRY	1 119 806	6.08
216 000	ANADOLU EFES BIRACILIK VE	TRY	466 698	2.54
240 000	ASELSAN ELEKTRONIK SANAYI	TRY	342 907	1.86
134 000	BERA HOLDING AS	TRY	156 209	0.85
297 000	BIM BIRLESIK MAGAZALAR AS	TRY	1 791 656	9.73
95 000	CEMTAS CELIK MAKINA	TRY	117 845	0.64
102 000	COCA-COLA ICECEK AS	TRY	769 765	4.18
477 000	EREGLI DEMIR VE CELIK FABRIK	TRY	833 391	4.53
41 250	FORD OTOMOTIV SANAYI AS	TRY	681 461	3.70
314 000	HACI OMER SABANCI HOLDING	TRY	270 950	1.47
1 474 000	KARDEMIR KARABUK DEMIR - A	TRY	844 125	4.59
654 000	KOC HOLDING AS	TRY	1 163 583	6.32
1	KOZA ALTIN ISLETMELERI AS	TRY	16	0.00
205 000	KOZA ANADOLU METAL MADENCILI	TRY	281 359	1.53
122 000	MIGROS TICARET A.S	TRY	384 858	2.09
241 000	MLP SAGLIK HIZMETLERI AS	TRY	518 375	2.82
455 000	PETKIM PETROKIMYA HOLDING AS	TRY	230 978	1.26
132 000	SOK MARKETLER TICARET AS	TRY	150 418	0.82
200 551	TAV HAVALIMANLARI HOLDING AS	TRY	461 739	2.51
213 000	TOFAS TURK OTOMOBIL FABRIKASI	TRY	610 727	3.32
133 000	TUPRAS-TURKIYE PETROL RAFINE	TRY	1 223 173	6.65
335 000	TURK HAVA YOLLARI AO	TRY	434 743	2.36
1 122 000	TURK SISE VE CAM FABRIKALARI	TRY	832 039	4.52
285 737	TURK TELEKOMUNIKASYON AS	TRY	184 159	1.00
288 000	TURKCELL ILETISIM HIZMET AS	TRY	450 066	2.45
1 693 000	TURKIYE GARANTI BANKASI	TRY	1 363 930	7.41
1 525 000	TURKIYE IS BANKASI - C	TRY	754 914	4.10
792 000	TURKIYE SIGORTA AS	TRY	362 848	1.97
100 000	VESTEL BEYAZ ESYA SANAYI VE	TRY	438 534	2.38
2 625 000	YAPI VE KREDI BANKASI	TRY	550 352	2.99
226 000	YATAS YATAK VE YORGAN SANAYI TICARET	TRY	285 174	1.55
<b>Total securities portfolio</b>			<b>18 076 798</b>	<b>98.22</b>

# BNP PARIBAS FUNDS SICAV US Growth

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
	<b>Shares</b>		<b>1 103 907 730</b>	<b>99.77</b>					
<i>United States of America</i>					<i>Ireland</i>				
54 439	ADOBE SYSTEMS INC	USD	31 881 656	2.88	71 524	JAZZ PHARMACEUTICALS PLC	USD	12 705 523	1.15
274 777	ADVANCED MICRO DEVICES	USD	25 809 804	2.33				12 705 523	1.15
30 376	ALPHABET INC - A	USD	74 171 813	6.70	Shares/Units in investment funds				
24 168	AMAZON.COM INC	USD	83 141 787	7.51				812 425	0.07
62 661	AMERICAN TOWER CORP - A	USD	16 927 243	1.53	<i>Luxembourg</i>				
773 590	APPLE INC	USD	105 950 886	9.58	6 196.69	BNP PARIBAS INSTICASH USD 1D SHORT TERM XCA	USD	812 425	0.07
9 227	BOOKING HOLDINGS INC	USD	20 189 506	1.82	<b>Total securities portfolio</b>				
46 320	CHARLES RIVER LABORATORIES	USD	17 134 694	1.55				<b>1 104 720 155</b>	<b>99.84</b>
275 854	CIENA CORP	USD	15 693 334	1.42					
33 347	COOPER COS INC/THE	USD	13 214 416	1.19					
92 848	COPART INC	USD	12 240 152	1.11					
93 463	ENTEGRIS INC	USD	11 493 145	1.04					
216 510	FIRST SOLAR INC	USD	19 596 320	1.77					
42 445	GENERAC HOLDINGS INC	USD	17 621 042	1.59					
105 750	GUARDANT HEALTH INC	USD	13 133 093	1.19					
181 974	HOLOGIC INC	USD	12 141 305	1.10					
66 777	HOME DEPOT INC	USD	21 294 518	1.92					
97 827	INTERCONTINENTAL EXCHANGE INC	USD	11 612 065	1.05					
148 356	MICRON TECHNOLOGY INC	USD	12 607 293	1.14					
396 406	MICROSOFT CORP	USD	107 386 386	9.71					
29 933	NETFLIX INC	USD	15 810 910	1.43					
100 656	NEUROCRINE BIOSCIENCES INC	USD	9 795 842	0.89					
146 590	NEW RELIC INC	USD	9 817 132	0.89					
165 752	NIKE INC - B	USD	25 607 026	2.31					
53 921	OLD DOMINION FREIGHT LINE	USD	13 685 150	1.24					
54 790	PALO ALTO NETWORKS INC	USD	20 329 830	1.84					
65 863	REPLIGEN CORP	USD	13 147 572	1.19					
91 599	SALESFORCE.COM INC	USD	22 374 888	2.02					
29 211	SERVICENOW INC	USD	16 052 905	1.45					
51 697	SIGNATURE BANK	USD	12 699 368	1.15					
65 420	SNOWFLAKE INC-CLASS A	USD	15 818 556	1.43					
60 753	SQUARE INC - A	USD	14 811 581	1.34					
143 016	STARBUCKS CORP	USD	15 990 619	1.45					
65 079	TARGET CORP	USD	15 732 197	1.42					
70 887	TRANE TECHNOLOGIES PLC	USD	13 053 132	1.18					
107 207	TREX COMPANY INC	USD	10 957 627	0.99					
226 680	TWITTER INC	USD	15 597 851	1.41					
42 371	ULTA BEAUTY INC	USD	14 650 621	1.32					
35 712	UNITED RENTALS INC	USD	11 392 485	1.03					
222 465	VISA INC - A	USD	52 016 766	4.70					
68 845	WALT DISNEY CO	USD	12 100 886	1.09					
135 844	YETI HOLDINGS INC	USD	12 473 196	1.13					
<i>United Kingdom</i>									
54 433	AON PLC-CLASS A	USD	12 996 423	1.17					
140 803	ASTRAZENECA PLC	GBP	16 889 421	1.53					
<i>Canada</i>									
44 103	LULULEMON ATHLETICA INC	USD	16 096 272	1.45					
249 903	ZYMEWORKS INC	USD	8 669 135	0.78					
<i>Denmark</i>									
37 329	GENMAB A/S	DKK	15 275 558	1.38					
<i>Taiwan</i>									
117 500	TAIWAN SEMICONDUCTOR - ADR	USD	14 118 800	1.28					

# BNP PARIBAS FUNDS SICAV US High Yield Bond

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Bonds</b>			<b>91 299 863</b>	<b>97.56</b>					
<i>United States of America</i>									
1 500 000	ACCO BRANDS CORP 4.250% 21-15/03/2029	USD	1 484 999	1.59	325 000	GRAY ESCROW INC 7.000% 18-15/05/2027	USD	352 970	0.38
1 000 000	ADAPTHEALTH LLC 4.625% 21-01/08/2029	USD	1 016 975	1.09	1 500 000	GRAY TELE INC 4.750% 20-15/10/2030	USD	1 496 700	1.60
200 000	ADIENT GLOBAL HO 4.875% 16-15/08/2026	USD	205 846	0.22	100 000	GRAY TELE INC 5.875% 16-15/07/2026	USD	103 250	0.11
1 500 000	ADVANTAGE SALES 6.500% 20-15/11/2028	USD	1 586 513	1.70	680 000	GREIF INC 6.500% 19-01/03/2027	USD	717 255	0.77
400 000	ALBERTSONS COS 4.875% 20-15/02/2030	USD	425 266	0.45	500 000	HCA INC 3.500% 20-01/09/2030	USD	531 125	0.57
115 000	AMC NETWORKS INC 4.750% 17-01/08/2025	USD	118 071	0.13	1 000 000	HILCORP ENERGY I 6.000% 21-01/02/2031	USD	1 060 000	1.13
200 000	ASCENT RESOUR/AR 7.000% 18-01/11/2026	USD	209 163	0.22	300 000	HILCORP ENERGY I 6.250% 18-01/11/2028	USD	318 750	0.34
1 250 000	ATKORE INC 4.250% 21-01/06/2031	USD	1 266 000	1.35	700 000	HILLENBRAND INC 3.750% 21-01/03/2031	USD	696 082	0.74
750 000	AVIS BUDGET CAR 5.375% 21-01/03/2029	USD	781 438	0.83	675 000	HILTON DOMESTIC 4.875% 19-15/01/2030	USD	722 048	0.77
750 000	BEACON ROOFING S 4.125% 21-15/05/2029	USD	747 754	0.80	150 000	IRON MOUNTAIN 4.875% 19-15/09/2029	USD	155 063	0.17
750 000	BLOOMIN BRANDS 5.125% 21-15/04/2029	USD	778 958	0.83	900 000	IRON MOUNTAIN 5.250% 20-15/07/2030	USD	954 000	1.02
1 075 000	BOYD GAMING CORP 4.750% 20-01/12/2027	USD	1 112 625	1.19	200 000	KB HOME 7.500% 12-15/09/2022	USD	215 086	0.23
1 000 000	BOYD GAMING CORP 4.750% 21-15/06/2031	USD	1 039 383	1.11	240 000	KFC HLD/PIZZA HU 4.750% 17-01/06/2027	USD	251 100	0.27
1 000 000	BOYNE USA 4.750% 21-15/05/2029	USD	1 035 000	1.11	200 000	L BRANDS INC 6.694% 18-15/01/2027	USD	236 000	0.25
125 000	BY CROWN/BY BOND 4.250% 20-31/01/2026	USD	131 261	0.14	100 000	LAMAR MEDIA CORP 4.000% 20-15/02/2030	USD	101 106	0.11
1 000 000	CABLE ONE INC 4.000% 20-15/11/2030	USD	1 005 000	1.07	150 000	LIVE NATION ENT 3.750% 21-15/01/2028	USD	150 720	0.16
500 000	CARROLS RESTAURA 5.875% 21-01/07/2029	USD	502 500	0.54	750 000	LIVE NATION ENT 4.750% 19-15/10/2027	USD	777 188	0.83
500 000	CCO HOLDINGS LLC 5.000% 17-01/02/2028	USD	524 375	0.56	1 000 000	MANITOWOC CO 9.000% 19-01/04/2026	USD	1 087 125	1.16
990 000	CCO HOLDINGS LLC 5.125% 17-01/05/2027	USD	1 038 411	1.11	200 000	MASONITE INTL 5.375% 19-01/02/2028	USD	212 910	0.23
500 000	CCO HOLDINGS LLC 5.375% 19-01/06/2029	USD	546 550	0.58	165 000	MASONITE INTL 5.750% 18-15/09/2026	USD	171 559	0.18
1 000 000	CEDAR FAIR LP 5.250% 20-15/07/2029	USD	1 029 208	1.10	1 200 000	MATTEL INC 3.750% 21-01/04/2029	USD	1 248 000	1.33
300 000	CEDAR FAIR LP/CA 5.375% 15-01/06/2024	USD	303 239	0.32	482 000	MEREDITH CORP 6.875% 19-01/02/2026	USD	499 497	0.53
200 000	CENTENE CORP 4.250% 20-15/12/2027	USD	211 000	0.23	1 130 000	MERITOR INC 4.500% 20-15/12/2028	USD	1 145 199	1.22
900 000	CENTRAL GARDEN 4.125% 20-15/10/2030	USD	918 563	0.98	118 000	MGM RESORTS 5.500% 19-15/04/2027	USD	129 698	0.14
800 000	CENTURYLINK INC 5.125% 19-15/12/2026	USD	831 000	0.89	394 000	MGM RESORTS 5.750% 18-15/06/2025	USD	434 484	0.46
300 000	CHARLES RIVER LA 4.250% 19-01/05/2028	USD	310 457	0.33	600 000	NESCO HOLDINGS 5.500% 21-15/04/2029	USD	626 250	0.67
100 000	CLEAN HARBORS IN 5.125% 19-15/07/2029	USD	109 096	0.12	225 000	NETFLIX INC 5.750% 14-01/03/2024	USD	252 495	0.27
250 000	CLEVELAND-CLIFFS 4.875% 21-01/03/2031	USD	263 196	0.28	150 000	NEWELL BRANDS I 4.875% 20-01/06/2025	USD	166 341	0.18
195 000	CRESTWOOD MIDSTREAM PARTNERS 5.750% 17-01/04/2025	USD	200 499	0.21	1 400 000	NEXSTAR BROADC 4.750% 20-01/11/2028	USD	1 438 500	1.54
500 000	CROWN AMER/CAP 4.750% 19-01/02/2026	USD	518 896	0.55	175 000	NGL ENRGY PART/F 7.500% 17-01/11/2023	USD	172 966	0.18
500 000	CSC HOLDINGS LLC 5.500% 16-15/04/2027	USD	525 098	0.56	1 000 000	NOVELIS CORP 4.750% 20-30/01/2030	USD	1 050 220	1.12
900 000	DANA INC 4.250% 21-01/09/2030	USD	925 875	0.99	750 000	ORGANON FIN 1 4.125% 21-30/04/2028	USD	765 263	0.82
350 000	EMERGENT BIOSOLU 3.875% 20-15/08/2028	USD	343 438	0.37	250 000	OUTFRONT MEDIA C 4.625% 19-15/03/2030	USD	254 222	0.27
1 250 000	ENDEAVOR ENERGY 5.750% 17-30/01/2028	USD	1 332 813	1.42	600 000	OWENS-BROCKWAY 5.375% 14-15/01/2025	USD	642 615	0.69
600 000	ENERGIZER HLDGS 4.375% 20-31/03/2029	USD	601 872	0.64	300 000	OWENS-BROCKWAY 6.625% 20-13/05/2027	USD	326 943	0.35
125 000	ENTEGRIS INC 3.625% 21-01/05/2029	USD	126 648	0.14	500 000	PARK-OHIO INDUST 6.625% 17-15/04/2027	USD	508 900	0.54
750 000	FORD MOTOR CO 9.000% 20-22/04/2025	USD	924 653	0.99	1 500 000	PATRICK INDS INC 4.750% 21-01/05/2029	USD	1 494 375	1.60
250 000	FORD MOTOR CO 9.625% 20-22/04/2030	USD	360 375	0.39	100 000	PBF HOLDING CO 9.250% 20-15/05/2025	USD	100 750	0.11
500 000	FOXTROT ESCROW 12.250% 19-15/11/2026	USD	576 049	0.62	600 000	PENN NATL GAMING 4.125% 21-01/07/2029	USD	600 000	0.64
930 000	GENESIS ENERGY 7.750% 20-01/02/2028	USD	957 714	1.02	445 000	PENN NATL GAMING 5.625% 17-15/01/2027	USD	462 244	0.49
300 000	GOODYEAR TIRE 4.875% 17-15/03/2027	USD	319 650	0.34	750 000	PERFORMANCE FOOD 5.500% 19-15/10/2027	USD	788 213	0.84
1 000 000	GPC MERGER SUB 7.125% 20-15/08/2028	USD	1 077 500	1.15	607 000	PICASSO FIN SUB 6.125% 20-15/06/2025	USD	642 661	0.69
					405 000	PILGRIMS PRIDE 5.875% 17-30/09/2027	USD	431 989	0.46
					1 500 000	PITNEY BOWES INC 6.875% 21-15/03/2027	USD	1 584 311	1.69
					1 250 000	POST HOLDINGS IN 4.625% 20-15/04/2030	USD	1 270 250	1.36
					750 000	PRESTIGE BRANDS 3.750% 21-01/04/2031	USD	724 219	0.77
					1 100 000	RAYONIER AM PROD 7.625% 20-15/01/2026	USD	1 146 750	1.23
					300 000	RR DONNELLEY 6.125% 21-01/11/2026	USD	316 533	0.34
					176 000	RR DONNELLEY 8.250% 20-01/07/2027	USD	200 200	0.21

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV US High Yield Bond

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
300 000	SCIENTIFIC GAMES 5.000% 17-15/10/2025	USD	309 615	0.33					
700 000	SCIENTIFIC GAMES 7.000% 19-15/05/2028	USD	764 540	0.82					
500 000	SCIENTIFIC GAMES 7.250% 19-15/11/2029	USD	564 000	0.60					
1 000 000	SENSATA TECHNOLO 3.750% 20-15/02/2031	USD	990 080	1.06					
300 000	SIRIUS XM RADIO 4.125% 20-01/07/2030	USD	303 750	0.32					
150 000	SPECIALTY BUILD 6.375% 20-30/09/2026	USD	157 313	0.17					
400 000	SPRINT CAP CORP 6.875% 98-15/11/2028	USD	513 500	0.55					
300 000	SPRINT CAP CORP 8.750% 02-15/03/2032	USD	456 000	0.49					
1 500 000	SRM ESCROW ISSUR 6.000% 20-01/11/2028	USD	1 589 999	1.70					
800 000	STERICYCLE INC 3.875% 20-15/01/2029	USD	804 333	0.86					
150 000	SUMMIT MATERIALS 5.250% 20-15/01/2029	USD	159 000	0.17					
450 000	SYNAPTICS INC 4.000% 21-15/06/2029	USD	453 094	0.48					
1 500 000	SYNEOS HEALTH IN 3.625% 20-15/01/2029	USD	1 485 250	1.59					
150 000	TAYLOR MORRISON 5.750% 19-15/01/2028	USD	169 350	0.18					
275 000	TAYLOR MORRISON 5.875% 15-15/04/2023	USD	293 940	0.31					
150 000	TEGNA INC 4.625% 20-15/03/2028	USD	155 625	0.17					
500 000	TEGNA INC 5.000% 19-15/09/2029	USD	523 240	0.56					
800 000	TELEFLEX INC 4.250% 20-01/06/2028	USD	835 404	0.89					
500 000	TENET HEALTHCARE 4.250% 21-01/06/2029	USD	507 394	0.54					
250 000	TENET HEALTHCARE 5.125% 19-01/11/2027	USD	261 508	0.28					
1 900 000	TENET HEALTHCARE 6.250% 19-01/02/2027	USD	1 986 392	2.13					
1 000 000	TENNECO INC 5.125% 21-15/04/2029	USD	1 029 050	1.10					
1 600 000	TERRAFORM POWER 4.750% 19-15/01/2030	USD	1 646 399	1.76					
1 500 000	TOPBUILD CORP 3.625% 21-15/03/2029	USD	1 484 357	1.59					
500 000	TRANSDIGM INC 5.500% 20-15/11/2027	USD	521 327	0.56					
1 200 000	TRANSDIGM INC 6.250% 19-15/03/2026	USD	1 266 000	1.35					
75 000	TREEHOUSE FOODS 4.000% 20-01/09/2028	USD	74 535	0.08					
1 000 000	TRONOX INC 4.625% 21-15/03/2029	USD	1 010 000	1.08					
125 000	UNITED AIRLINES 4.625% 21-15/04/2029	USD	129 531	0.14					
125 000	VIASAT INC 5.625% 17-15/09/2025	USD	127 375	0.14					
1 000 000	VM CONSOLIDATED 5.500% 21-15/04/2029	USD	1 022 625	1.09					
1 125 000	WHITE CAP BUYER 6.875% 20-15/10/2028	USD	1 202 745	1.29					
750 000	WYNDHAM HOTELS & 4.375% 20-15/08/2028	USD	781 313	0.83					
170 000	WYNN LAS VEGAS 5.250% 17-15/05/2027	USD	182 597	0.20					
525 000	WYNN LAS VEGAS 5.500% 15-01/03/2025	USD	565 352	0.60					
250 000	YUM! BRANDS INC 4.750% 19-15/01/2030	USD	270 315	0.29					
	<i>United Kingdom</i>		<i>2 529 403</i>	<i>2.70</i>					
1 500 000	INEOS QUATTRO FI 3.375% 21-15/01/2026	USD	1 522 559	1.63					
200 000	INTL GAME TECH 6.250% 18-15/01/2027	USD	228 350	0.24					
400 000	INTL GAME TECH 6.500% 15-15/02/2025	USD	449 080	0.48					
300 000	JAGUAR LAND ROVR 7.750% 20-15/10/2025	USD	329 414	0.35					
	<i>Canada</i>		<i>2 104 587</i>	<i>2.25</i>					
750 000	101178 BC ULC / 3.875% 19-15/01/2028	USD	759 375	0.81					
100 000	INTELLIGENT PACK 6.000% 20-15/09/2028	USD	104 227	0.11					
675 000	PANTHER BF AGG 2 6.250% 19-15/05/2026	USD	719 138	0.77					
500 000	TASEKO MINES LTD 7.000% 21-15/02/2026	USD	521 847	0.56					
	<i>The Netherlands</i>							<i>2 023 940</i>	<i>2.17</i>
150 000	SENSATA TECH BV 4.375% 19-15/02/2030	USD	158 004	0.17					
300 000	TRIVIUM PACK FIN 5.500% 19-15/08/2026	USD	315 210	0.34					
250 000	ZIGGO 5.125% 20-28/02/2030	USD	255 938	0.27					
1 000 000	ZIGGO BV 4.875% 19-15/01/2030	USD	1 026 726	1.10					
258 000	ZIGGO SECURED FINANCE 5.500% 16-15/01/2027	USD	268 062	0.29					
	<i>Ireland</i>							<i>1 349 465</i>	<i>1.44</i>
1 300 000	JAZZ SECURITIES 4.375% 21-15/01/2029	USD	1 349 465	1.44					
	<i>France</i>							<i>386 854</i>	<i>0.41</i>
372 000	NUMERICABLE-SFR 7.375% 16-01/05/2026	USD	386 854	0.41					
	<i>Italy</i>							<i>251 714</i>	<i>0.27</i>
230 000	TELECOM ITALIA 5.303% 14-30/05/2024	USD	251 714	0.27					
	<b>Floating rate bonds</b>							<b>228 584</b>	<b>0.24</b>
	<i>United States of America</i>							<i>228 584</i>	<i>0.24</i>
200 000	VIACOM INC 17-28/02/2057 FRN	USD	228 584	0.24					
	Shares/Units in investment funds							1 187 546	1.27
	<i>Luxembourg</i>							<i>1 187 546</i>	<i>1.27</i>
7 463.61	BNP PARIBAS INSTICASH USD 1D SHORT TERM VNAV - I CAP	USD	1 187 546	1.27					
	<b>Total securities portfolio</b>							<b>92 715 993</b>	<b>99.07</b>

# BNP PARIBAS FUNDS SICAV US Mid Cap

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Shares</b>									
<i>United States of America</i>									
47 967	AMERICAN HOMES 4 RENT- A	USD	1 863 518	1.35	38 297	SEI INVESTMENTS COMPANY	USD	2 373 265	1.72
13 222	ARTHUR J GALLAGHER & CO	USD	1 852 138	1.34	9 764	SIGNATURE BANK	USD	2 398 527	1.74
32 480	AVANGRID INC	USD	1 670 446	1.21	15 604	SIMON PROPERTY GROUP INC	USD	2 036 010	1.47
45 603	AZEK CO INC/THE	USD	1 936 303	1.40	26 506	SOUTHWEST AIRLINES CO	USD	1 407 204	1.02
95 230	BAKER HUGHES A GE CO	USD	2 177 910	1.58	49 687	SUNNOVA ENERGY INTERNATIONAL	USD	1 871 212	1.36
25 509	BALL CORP	USD	2 066 739	1.50	15 313	TRANE TECHNOLOGIES PLC	USD	2 819 736	2.03
25 558	BALLY'S CORP	USD	1 382 943	1.00	6 724	ULTA BEAUTY INC	USD	2 324 957	1.68
12 118	BOK FINANCIAL CORPORATION	USD	1 049 419	0.76	5 671	UNITED RENTALS INC	USD	1 809 106	1.31
11 708	CADENCE DESIGN SYS INC	USD	1 601 889	1.16	45 966	US FOODS HOLDING CORP	USD	1 763 256	1.28
8 860	CARDLYTICS INC	USD	1 124 600	0.81	9 743	VERISIGN INC	USD	2 218 384	1.61
19 852	CBRE GROUP INC - A	USD	1 701 912	1.23	32 959	VIMEO INC	USD	1 614 991	1.17
12 021	CDW CORP/DE	USD	2 099 468	1.52	13 255	WATTS WATER TECHNOLOGIES - A	USD	1 934 037	1.40
28 785	CENTENE CORP	USD	2 099 290	1.52	30 998	YUM CHINA HOLDINGS INC	USD	2 053 618	1.49
6 195	CHARLES RIVER LABORATORIES	USD	2 291 654	1.66	<i>Ireland</i>				
41 664	CIENA CORP	USD	2 370 265	1.72	15 355	JAZZ PHARMACEUTICALS PLC	USD	2 727 662	1.98
18 919	COLUMBIA SPORTSWEAR CO	USD	1 860 873	1.35	<i>Israel</i>				
3 861	COOPER COS INC/THE	USD	1 529 998	1.11	16 115	CYBERARK SOFTWARE LTD/ISRAEL	USD	2 099 301	1.52
13 865	COPART INC	USD	1 827 823	1.32	<i>Switzerland</i>				
19 224	CRYOPORT INC	USD	1 213 034	0.88	15 230	TE CONNECTIVITY LTD	USD	2 059 248	1.49
21 683	DICKS SPORTING GOODS INC	USD	2 172 420	1.57	<i>Canada</i>				
14 147	DIGITAL REALTY TRUST INC	USD	2 128 558	1.54	5 481	LULULEMON ATHLETICA INC	USD	2 000 401	1.45
19 080	DR HORTON INC	USD	1 724 260	1.25	<i>Denmark</i>				
47 664	DUKE REALTY CORP	USD	2 256 890	1.63	42 487	GENMAB A/S -SP ADR	USD	1 734 744	1.26
15 983	ENTEGRIS INC	USD	1 965 430	1.42	<i>Bermuda</i>				
3 726	EPAM SYSTEMS INC	USD	1 903 837	1.38	27 485	AXIS CAPITAL HOLDINGS LTD	USD	1 347 040	0.98
45 476	ESSENTIAL UTILITIES INC	USD	2 078 253	1.51	Shares/Units in investment funds				
96 693	FIRST HORIZON CORP	USD	1 670 855	1.21	<i>Luxembourg</i>				
30 777	FIRST SOLAR INC	USD	2 785 626	2.02	0.02	BNP PARIBAS INSTICASH USD 1D SHORT TERM XCA	USD	2	0.00
10 373	FIVE BELOW	USD	2 004 790	1.45	<b>Total securities portfolio</b>				
18 848	FORTUNE BRANDS HOME SECURITY	USD	1 877 449	1.36	<b>137 298 517 99.44</b>				
33 623	FRONTDOOR INC	USD	1 675 098	1.21					
6 303	GENERAC HOLDINGS INC	USD	2 616 690	1.90					
18 254	GLOBAL BLOOD THERAPEUTICS IN	USD	639 255	0.46					
165 225	GOHEALTH INC-CLASS A	USD	1 852 172	1.34					
10 176	HERSHEY CO/THE	USD	1 772 456	1.28					
33 315	HOLOGIC INC	USD	2 222 777	1.61					
10 096	IAC/INTERACTIVECORP	USD	1 556 500	1.13					
16 578	INGEVITY CORP	USD	1 348 786	0.98					
21 124	INTERCONTINENTAL EXCHANGE INC	USD	2 507 419	1.82					
18 107	ITT INC	USD	1 658 420	1.20					
6 885	LENDINGTREE INC	USD	1 458 794	1.06					
8 098	MASIMO CORP	USD	1 963 360	1.42					
14 928	NEUROCRINE BIOSCIENCES INC	USD	1 452 793	1.05					
29 680	NEW JERSEY RESOURCES CORP	USD	1 174 438	0.85					
18 464	NEW RELIC INC	USD	1 236 534	0.90					
7 173	OLD DOMINION FREIGHT LINE	USD	1 820 507	1.32					
10 569	OSHKOSH CORP	USD	1 317 320	0.95					
8 698	PALO ALTO NETWORKS INC	USD	3 227 393	2.33					
22 042	PLEXUS CORP	USD	2 014 859	1.46					
70 877	PURE STORAGE INC - CLASS A	USD	1 384 228	1.00					
70 342	RADIAN GROUP INC	USD	1 565 110	1.13					
6 824	REPLIGEN CORP	USD	1 362 207	0.99					
23 037	REPUBLIC SERVICES INC	USD	2 534 300	1.84					
12 865	ROYAL GOLD INC	USD	1 467 897	1.06					
11 986	SCHNITZER STEEL INDS INC - A	USD	587 913	0.43					

# BNP PARIBAS FUNDS SICAV US Short Duration Bond

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	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									
<b>Bonds</b>			<b>119 923 421</b>	<b>86.36</b>					
<i>United States of America</i>									
1 000 000	AIR PROD & CHEM 1.500% 20-15/10/2025	USD	1 023 689	0.74	100 000	MARVELL TECH INC 4.200% 21-22/06/2023	USD	106 302	0.08
500 000	AMERICAN EXPRESS 2.500% 17-01/08/2022	USD	510 659	0.37	500 000	MORGAN STANLEY 3.125% 18-23/01/2023	USD	521 328	0.38
500 000	AMERICAN HONDA F 2.050% 19-10/01/2023	USD	512 909	0.37	1 000 000	ORACLE CORP 1.900% 16-15/09/2021	USD	1 002 097	0.72
610 000	APPLE INC 3.250% 16-23/02/2026	USD	669 879	0.48	500 000	PEPSICO INC 3.600% 14-01/03/2024	USD	537 763	0.39
250 000	ARCHER-DANIELS 2.750% 20-27/03/2025	USD	266 192	0.19	309 000	PNC BANK NA 2.700% 12-01/11/2022	USD	318 106	0.23
375 000	BANK OF AMERICA CORP 4.000% 15-22/01/2025	USD	411 208	0.30	500 000	PNC FUNDING CORP 3.300% 12-08/03/2022	USD	509 044	0.37
700 000	BNY MELLON 2.600% 17-07/02/2022	USD	708 724	0.51	500 000	PPG INDUSTRIES 2.400% 19-15/08/2024	USD	523 603	0.38
500 000	BOEING CO 4.875% 20-01/05/2025	USD	560 108	0.40	700 000	PROCTER & GAMBLE 2.700% 16-02/02/2026	USD	755 587	0.54
750 000	BRANCH BKG & TR 2.150% 19-06/12/2024	USD	784 104	0.56	1 000 000	RAYTHEON TECH 2.250% 20-01/07/2030	USD	1 016 011	0.73
500 000	BRISTOL-MYERS 2.600% 20-16/05/2022	USD	510 471	0.37	110 000	ROPER TECHNOLOGIES 3.650% 18-15/09/2023	USD	117 100	0.08
1 000 000	CATERPILLAR FINL 1.950% 20-18/11/2022	USD	1 022 190	0.74	1 000 000	STRYKER CORP 1.950% 20-15/06/2030	USD	989 241	0.71
500 000	CATERPILLAR FINL 2.150% 19-08/11/2024	USD	523 868	0.38	6 570	TESLA 2018-B A 3.710% 18-20/08/2021	USD	6 582	0.00
1 000 000	CHEVRON CORP 1.141% 20-11/05/2023	USD	1 014 781	0.73	500 000	UNITED PARCEL 3.900% 20-01/04/2025	USD	553 101	0.40
500 000	CITIBANK NA 3.650% 19-23/01/2024	USD	537 429	0.39	500 000	US BANK NA OHIO 1.950% 19-09/01/2023	USD	511 883	0.37
500 000	CLOROX CO 1.800% 20-15/05/2030	USD	491 776	0.35	500 000	US BANK NA OHIO 2.850% 18-23/01/2023	USD	518 860	0.37
140 000	COMET 2019-A1 A1 2.840% 19-15/12/2024	USD	142 352	0.10	11 350 000	US TREASURY N/B 0.125% 21-15/01/2024	USD	11 283 495	8.13
300 000	CRED SUIS NY 2.100% 19-12/11/2021	USD	302 048	0.22	13 000 000	US TREASURY N/B 0.125% 21-15/02/2024	USD	12 917 734	9.29
500 000	DAIMLER FINANCE 1.450% 21-02/03/2026	USD	502 316	0.36	5 000 000	US TREASURY N/B 0.125% 21-30/06/2023	USD	4 987 500	3.59
500 000	DAIMLER FINANCE 3.350% 18-22/02/2023	USD	522 776	0.38	4 500 000	US TREASURY N/B 0.125% 21-31/05/2023	USD	4 490 156	3.23
100 000	DOLLAR TREE 3.700% 18-15/05/2023	USD	105 627	0.08	2 100 000	US TREASURY N/B 0.250% 20-30/06/2025	USD	2 062 430	1.49
500 000	DUKE ENERGY COR 2.450% 20-01/06/2030	USD	505 490	0.36	10 000 000	US TREASURY N/B 0.250% 21-15/03/2024	USD	9 962 500	7.17
300 000	DUKE ENERGY CORP 3.950% 13-15/10/2023	USD	320 463	0.23	10 000 000	US TREASURY N/B 0.250% 21-15/05/2024	USD	9 944 531	7.16
500 000	EBAY INC 1.900% 20-11/03/2025	USD	516 509	0.37	10 250 000	US TREASURY N/B 0.250% 21-15/06/2024	USD	10 185 136	7.33
500 000	EXXON MOBIL CORP 2.019% 19-16/08/2024	USD	519 997	0.37	10 000 000	US TREASURY N/B 0.375% 21-15/04/2024	USD	9 989 063	7.19
500 000	EXXON MOBIL CORP 2.397% 15-06/03/2022	USD	505 427	0.36	3 100 000	US TREASURY N/B 0.750% 21-31/05/2026	USD	3 081 594	2.22
55 436	FG Q59979 4.500% 18-01/11/2048	USD	60 403	0.04	5 500 000	US TREASURY N/B 0.875% 21-30/06/2026	USD	5 496 133	3.96
100 000	FIVE COR FND TRS 4.419% 13-15/11/2023	USD	108 928	0.08	150 000	VENTAS REALTY LP 3.500% 15-01/02/2025	USD	162 057	0.12
86 843	FN 745398 6.000% 06-01/06/2035	USD	102 892	0.07	1 000 000	WALT DISNEY CO 1.750% 20-13/01/2026	USD	1 027 266	0.74
89 455	FN AK6370 3.500% 12-01/04/2027	USD	96 432	0.07	300 000	WALT DISNEY CO 2.125% 17-13/09/2022	USD	306 110	0.22
181 186	FN AL8571 5.500% 16-01/03/2040	USD	209 476	0.15	<i>Canada</i>				
89 032	FN AL8867 5.000% 16-01/09/2041	USD	100 741	0.07	500 000	BANK NOVA SCOTIA 3.400% 19-11/02/2024	USD	535 254	0.39
156 744	FN AO7245 3.500% 12-01/07/2027	USD	169 356	0.12	500 000	BANK OF MONTREAL 3.300% 19-05/02/2024	USD	535 553	0.39
104 383	FN AP0203 3.500% 12-01/07/2027	USD	112 661	0.08	1 000 000	ROYAL BK CANADA 1.950% 20-17/01/2023	USD	1 024 661	0.74
100 679	FN AS8989 5.000% 17-01/03/2047	USD	114 653	0.08	<i>Sweden</i>				
1 000 000	GE CAP FUNDING 3.450% 21-15/05/2025	USD	1 087 914	0.78	1 000 000	SKANDINAV ENSKIL 2.200% 19-12/12/2022	USD	1 026 760	0.74
354 090	GN 783765 5.500% 13-15/09/2039	USD	416 152	0.30	<i>France</i>				
64 724	GNR 2004-28 PC 5.500% 04-20/04/2034	USD	71 472	0.05	500 000	TOTAL CAP INTL 3.700% 13-15/01/2024	USD	538 766	0.39
188 499	GNR 2008-50 KB 6.000% 08-20/06/2038	USD	216 772	0.16	<i>United Kingdom</i>				
500 000	HONEYWELL INTL 1.350% 20-01/06/2025	USD	509 030	0.37	500 000	BP CAPITAL PLC 2.750% 13-10/05/2023	USD	521 309	0.38
500 000	IBM CORP 2.850% 19-13/05/2022	USD	511 608	0.37	<i>Luxembourg</i>				
1 000 000	JOHN DEERE CAP 2.050% 20-09/01/2025	USD	1 044 182	0.75	500 000	SCHLUMBERGER INV 2.400% 12-01/08/2022	USD	507 952	0.37
500 000	JOHN DEERE CAP 2.800% 16-06/03/2023	USD	520 941	0.38	<i>Japan</i>				
1 000 000	JOHNSON&JOHNSON 2.450% 16-01/03/2026	USD	1 065 994	0.77	200 000	TAKEDA PHARMAUCEU 4.400% 19-26/11/2023	USD	217 111	0.16
500 000	JP MORGAN CHASE 3.250% 12-23/09/2022	USD	518 005	0.37					
63 000	KEURIG DR PEPPER 4.057% 19-25/05/2023	USD	67 093	0.05					
34 000	LIBERTY MUTUAL 4.250% 13-15/06/2023	USD	36 365	0.03					

# BNP PARIBAS FUNDS SICAV US Short Duration Bond

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
<b>Floating rate bonds</b>			<b>16 175 406</b>	<b>11.64</b>
<i>United States of America</i>				
675 000	AT&T INC 21-25/03/2024 FRN	USD	676 568	0.49
400 000	BANK OF AMER CRP 17-24/04/2023	USD	408 159	0.29
361 000	BANK OF AMERICA CORP 18-05/03/2024 FRN	USD	364 361	0.26
1 000 000	CHARLES SCHWAB 21-18/03/2024 FRN	USD	1 005 670	0.72
362 000	CITIGROUP INC 16-01/09/2023 FRN	USD	367 115	0.26
1 000 000	GEN MOTORS FIN 21-08/03/2024 FRN	USD	1 006 400	0.72
390 000	GENERAL MILLS 18-17/10/2023 FRN	USD	395 829	0.29
500 000	GOLDMAN SACHS GP 20-17/11/2023 FRN	USD	500 143	0.36
362 000	GOLDMAN SACHS GROUP 17-24/07/2023 FRN	USD	364 837	0.26
310 000	JP MORGAN CHASE 18-23/04/2024 FRN	USD	314 195	0.23
500 000	KEY BANK NA 21-14/06/2024 FRN	USD	500 200	0.36
363 000	MORGAN STANLEY 16-24/10/2023 FRN	USD	368 842	0.27
1 000 000	TOYOTA MTR CRED 21-18/06/2024 FRN	USD	1 000 541	0.72
1 000 000	VERIZON COMM INC 21-22/03/2024 FRN	USD	1 007 974	0.73
363 000	WELLS FARGO & CO 16-31/10/2023 FRN	USD	367 691	0.26
1 000 000	WELLS FARGO CO 20-30/04/2026 FRN	USD	1 038 132	0.75
<i>Canada</i>				
1 000 000	BANK NOVA SCOTIA 21-02/03/2026 FRN	USD	1 000 747	0.72
500 000	CAN IMPERIAL BK 21-22/06/2023 FRN	USD	500 470	0.36
1 000 000	ROYAL BK CANADA 21-27/04/2026 FRN	USD	1 001 437	0.72
500 000	TORONTO DOM BANK 21-02/06/2023 FRN	USD	500 650	0.36
1 000 000	TORONTO DOM BANK 21-04/03/2024 FRN	USD	1 003 130	0.72
<i>The Netherlands</i>				
1 500 000	COOPERATIEVE RAB 21-24/02/2027 FRN	USD	1 479 167	1.07
<i>United Kingdom</i>				
1 000 000	UBS AG LONDON 21-09/02/2024 FRN	USD	1 003 148	0.72
<b>Floating rate notes</b>			<b>97 791</b>	<b>0.07</b>
<i>United States of America</i>				
93 298	FH 840440 16-01/10/2043 FRN	USD	97 791	0.07
Money Market Instruments			1 799 335	1.30
<i>United States of America</i>				
1 800 000	US TREASURY BILL 0.000% 21-24/03/2022	USD	1 799 335	1.30
<b>Total securities portfolio</b>			<b>137 995 953</b>	<b>99.37</b>



# BNP PARIBAS FUNDS SICAV US Small Cap

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	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					124 740	NEVRO CORP	USD	20 680 644	1.82
			1 130 294 101	99.42	129 678	NEW JERSEY RESOURCES CORP	USD	5 131 358	0.45
					160 909	NEW RELIC INC	USD	10 776 076	0.95
					121 970	NEXSTAR MEDIA GROUP INC - A	USD	18 036 924	1.59
					219 495	ORGANOGENESIS HOLDINGS INC	USD	3 648 007	0.32
					114 741	OSHKOSH CORP	USD	14 301 318	1.26
					264 178	PETMED EXPRESS INC	USD	8 414 069	0.74
					519 766	PGT INNOVATIONS INC	USD	12 074 164	1.06
					153 822	PLEXUS CORP	USD	14 060 869	1.24
					149 723	PTC THERAPEUTICS INC	USD	6 328 791	0.56
					743 456	PURE STORAGE INC - CLASS A	USD	14 519 696	1.28
					148 040	QTS REALTY TRUST INC - A	USD	11 443 492	1.01
					774 568	RADIAN GROUP INC	USD	17 234 138	1.52
					591 835	RADIUS HEALTH INC	USD	10 795 070	0.95
					156 894	RAPID7 INC	USD	14 846 879	1.31
					262 404	REXFORD INDUSTRIAL REALTY IN	USD	14 943 908	1.31
					923 418	RLJ LODGING TRUST	USD	14 063 656	1.24
					78 577	ROGERS CORP	USD	15 778 262	1.39
					458 243	SELECTQUOTE INC	USD	8 825 760	0.78
					79 678	SEMTECH CORP	USD	5 481 846	0.48
					81 239	SHOCKWAVE MEDICAL INC	USD	15 413 475	1.36
					179 688	SILK ROAD MEDICAL INC	USD	8 599 868	0.76
					52 403	SPRINGWORKS THERAPEUTICS INC	USD	4 318 531	0.38
					573 349	SPROUTS FARMERS MARKET INC	USD	14 247 723	1.25
					447 042	SUNNOVA ENERGY INTERNATIONAL	USD	16 835 602	1.48
					143 713	TURNING POINT THERAPEUTICS I	USD	11 212 488	0.99
					423 296	UNITED BANKSHARES INC	USD	15 450 304	1.36
					328 421	UNITED COMMUNITY BANKS/GA	USD	10 512 756	0.92
					156 887	VERICEL CORP	USD	8 236 568	0.72
					108 342	WATTS WATER TECHNOLOGIES - A	USD	15 808 181	1.39
					177 464	WINTRUST FINANCIAL CORP	USD	13 421 602	1.18
					94 404	WOODWARD INC	USD	11 600 364	1.02
					94 081	WORTHINGTON INDUSTRIES	USD	5 755 876	0.51
					166 753	YETI HOLDINGS INC	USD	15 311 260	1.35
						<i>Israel</i>		23 428 827	2.06
					136 509	CYBERARK SOFTWARE LTD/ISRAEL	USD	17 783 027	1.56
					124 029	JFROG LTD	USD	5 645 800	0.50
						<i>Bermuda</i>		15 416 635	1.36
					314 561	AXIS CAPITAL HOLDINGS LTD	USD	15 416 635	1.36
						<i>Canada</i>		8 905 790	0.78
					256 725	ZYMEWORKS INC	USD	8 905 790	0.78
						Shares/Units in investment funds		1 892 627	0.17
						<i>Luxembourg</i>		1 892 627	0.17
					14 435.83	BNP PARIBAS INSTICASH USD 1D SHORT TERM XCA	USD	1 892 627	0.17
						<b>Total securities portfolio</b>		<b>1 132 186 728</b>	<b>99.59</b>

# BNP PARIBAS FUNDS SICAV USD Money Market

## Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<b>Money Market Instruments</b>				<b>365 709 478</b>	<b>89.84</b>				
<i>France</i>				<i>83 785 326</i>	<i>20.58</i>				
2 800 000	AGENCE CENTRALE DES ORGANISMES DE SECURI	USD	2 799 854	0.69					
14 000 000	COFACE SA 0.000% 09/08/2021 NEUCP	USD	13 997 426	3.43					
2 000 000	DANONE SA 0.000% 04/08/2021 NEUCP	USD	1 999 687	0.49					
10 000 000	DANONE SA 0.000% 13/07/2021 NEUCP	USD	9 999 451	2.45					
5 000 000	MICHELIN-MICHELIN ET COMPAGNIE-(COMPAGNI	USD	4 999 423	1.23					
10 000 000	MICHELIN-MICHELIN ET COMPAGNIE-(COMPAGNI	USD	9 998 162	2.46					
10 000 000	NATIXIS SA FED CAP+0.12 25/03/2022 NEUCP	USD	9 997 667	2.46					
5 000 000	REGIE AUTONOME DES TRANSPORTS PARISIENS	USD	4 999 666	1.23					
10 000 000	SOCIETE NATIONALE SNCF SA 0.000% 29/07/2021	USD	9 998 825	2.46					
9 000 000	VEOLIA ENVIRONNEMENT SA 0.000% 01/10/2021 NE	USD	8 995 748	2.21					
6 000 000	VEOLIA ENVIRONNEMENT SA 0.000% 23/07/2021 NE	USD	5 999 417	1.47					
<i>United Kingdom</i>				<i>73 970 101</i>	<i>18.18</i>				
5 000 000	INDUSTRIAL & COMMERCIAL BANK OF CHINA LT	USD	4 999 230	1.23					
6 000 000	MITSUBISHI CORPORATION FINANCE 0.000% 26/07/2021	USD	5 999 349	1.47					
5 000 000	MITSUBISHI CORPORATION FINANCE 0.000% 30/07/2021	USD	4 999 371	1.23					
10 000 000	MITSUBISHI UFJ TRUST + BANKING CORPORATI 12/10/2021	USD	9 995 352	2.46					
8 000 000	MITSUBISHI UFJ TRUST + BANKING CORPORATI 31/08/2021	USD	7 997 871	1.96					
10 000 000	MIZUHO BANK LTD (LONDON BRANCH) 0.000% 19/07/2021	USD	9 999 207	2.46					
5 000 000	MIZUHO BANK LTD 0.000% 01/09/2021	USD	4 998 647	1.23					
10 000 000	QATAR NATIONAL BANK SAQ - LONDON BRANCH	USD	9 983 026	2.45					
5 000 000	THE NORINCHUKIN BANK LONDON BRANCH 0.000% 19/08/2021	USD	4 998 936	1.23					
10 000 000	UNICREDITO ITALIANO SPA (LONDON BRANCH)	USD	9 999 112	2.46					
<i>Belgium</i>				<i>49 488 787</i>	<i>12.15</i>				
12 000 000	BANQUE ENI SA 0.000% 10/08/2021	USD	11 997 727	2.94					
10 000 000	BELFIUS BANQUE 0.000% 24/08/2021	USD	9 997 273	2.46					
4 000 000	ENI FINANCE INTERNATIONAL SA 0.000% 08/07/2021	USD	3 999 865	0.98					
6 000 000	EUROCLEAR BANK SA/NV 0.000% 22/09/2021	USD	5 997 992	1.47					
10 000 000	EUROCLEAR BANK SA/NV 0.000% 24/08/2021	USD	9 997 847	2.46					
2 500 000	KBC BANK NV 0.000% 01/09/2021	USD	2 499 324	0.61					
5 000 000	KBC BANK NV 0.000% 27/08/2021	USD	4 998 759	1.23					
<i>Spain</i>				<i>36 993 394</i>	<i>9.08</i>				
11 000 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.000% 14	USD	10 995 782	2.69					
10 000 000	BANCO SANTANDER SA 0.000% 21/07/2021	USD	9 999 124	2.46					
6 000 000	INSTITUTO DE CREDITO OFFIC 0.000% 16/07/2021	USD	5 999 594	1.47					
10 000 000	INSTITUTO DE CREDITO OFICIAL 0.000% 26/07/2021	USD	9 998 894	2.46					
<i>The Netherlands</i>				<i>31 490 948</i>	<i>7.74</i>				
6 500 000	ABN AMRO BANK NV 0.000% 05/08/2021	USD	6 499 015	1.60					
6 000 000	ABN AMRO BANK NV 0.000% 07/10/2021	USD	5 997 363	1.47					
4 000 000	ABN AMRO BANK NV 0.000% 08/07/2021	USD	3 999 867	0.98					
5 000 000	ENEL FINANCE INTERNATIONAL NV 0.000% 04/08/2	USD	4 999 217	1.23					
10 000 000	TOYOTA MOTOR FINANCE NETHERLANDS BV 0.000% 18/10/2021	USD	9 995 486	2.46					
						<i>Japan</i>			
4 000 000	CHINA CONSTRUCTION BANK CORP/TOKYO 0.000% 16	USD	3 999 049	0.98					
3 000 000	INDUSTRIAL AND COMMERCIAL BANK OF CHINA 10/09/2021	USD	2 998 758	0.74					
5 000 000	NORINCHUKIN BANK/THE 0.000% 26/07/2021	USD	4 999 457	1.23					
5 000 000	NORINCHUKIN BANK/THE 0.000% 28/07/2021	USD	4 999 414	1.23					
4 000 000	SUMITOMO MITSUI TRUST BANK LTD 0.000% 12/10/	USD	3 998 141	0.98					
						<i>Luxembourg</i>			
10 000 000	INTESA SANPAOLO BANK LUXEMBOURG S.A. 0.000%	USD	9 999 112	2.46					
8 000 000	INTESA SANPAOLO BANK LUXEMBOURG S.A. 0.000%	USD	7 996 975	1.96					
						<i>Australia</i>			
5 000 000	BANK OF CHINA LIMITED 0.000% 09/08/2021	USD	4 999 027	1.23					
4 000 000	BANK OF CHINA LIMITED 0.000% 24/08/2021	USD	3 998 839	0.98					
5 000 000	BANK OF CHINA LTD/SYDNEY 0.000% 17/09/2021	USD	4 997 653	1.23					
						<i>Sweden</i>			
6 000 000	CITY OF GOTHENBURG 0.000% 20/08/2021	USD	5 998 715	1.47					
5 000 000	VATTENFALL AB 0.000% 03/09/2021	USD	4 998 371	1.23					
						<i>Finland</i>			
10 000 000	NORDEA BANK ABP 0.000% 19/07/2021	USD	9 999 265	2.46					
						<i>Germany</i>			
8 000 000	DZ BANK AG DEUTSCHE ZENTRAL GENOSSENSCHA 23/06/2021	USD	7 999 766	1.96					
						<i>Canada</i>			
5 000 000	BANK OF MONTREAL LONDON 0.000% 30/07/2021	USD	4 999 371	1.23					
3 000 000	TORONTO DOMINION BANK/THE 0.000% 21/09/2021	USD	2 999 009	0.74					
						<b>Shares/Units in investment funds</b>		<b>10 185 010</b>	<b>2.49</b>
						<i>Luxembourg</i>			
64 011.78	BNP PARIBAS INSTICASH USD 1D SHORT TERM VNAV INC	USD	10 185 010	2.49					
<b>Total securities portfolio</b>								<b>375 894 488</b>	<b>92.33</b>

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## Notes to the financial statements

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Notes to the financial statements at 30/06/2021

**Note 1 - General information**

Since 1 January 2021, the Company has proceeded to the following changes:

**a) Absorbed, liquidated, merged and renamed sub-funds**

Sub-fund	Date	Events
Euro Multi-Factor Corporate Bond	19 February 2021	The sub-fund has been renamed "Sustainable Euro Multi-Factor Corporate Bond"
Euro Multi-Factor Equity	19 February 2021	The sub-fund has been renamed "Sustainable Euro Multi-Factor Equity"
Europe Multi-Factor Equity	19 February 2021	The sub-fund has been renamed "Sustainable Europe Multi-Factor Equity"
Europe Value	19 February 2021	The sub-fund has been renamed "Sustainable Europe Value"
Global Multi-Factor Equity	19 February 2021	The sub-fund has been renamed "Sustainable Global Multi-Factor Equity"
Japan Multi-Factor Equity	19 February 2021	The sub-fund has been renamed "Sustainable Japan Multi-Factor Equity"
US Multi-Factor Corporate Bond	19 February 2021	The sub-fund has been renamed "Sustainable US Multi-Factor Corporate Bond"
US Multi-Factor Equity	19 February 2021	The sub-fund has been renamed "Sustainable US Multi-Factor Equity"
US Value Multi-Factor Equity	19 February 2021	The sub-fund has been renamed "Sustainable US Value Multi-Factor Equity"
Pacific Real Estate Securities	26 February 2021	Liquidation of the sub-fund
Euro Corporate Bond	23 April 2021	Absorption of the sub-fund "Bond Euro Corporate" of the Belgian SICAV BNP PARIBAS B CONTROL
Sustainable Euro Low Vol Equity	23 April 2021	Launch by absorption of the sub-fund "Euro Low Vol Equity" of the SICAV BNP PARIBAS L1
Europe High Conviction Bond	30 April 2021	Launch by absorption of the French UCITS "BNP Paribas Europe High Conviction Bond"
Multi-Asset Thematic	17 May 2021	Launch of the sub-fund
Ecosystem Restoration	1 June 2021	Launch of the sub-fund
Global Enhanced Bond 36M	4 June 2021	Launch by absorption of the sub-fund "Absolute Return Low Vol Bond" of the SICAV BNP PARIBAS FUNDS

As of 30 June 2021, the liquidation of the following sub-fund is not completed. There is still a remaining amount of cash at bank:

- Pacific Real Estate Securities for EUR 55 442.80

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

**b) Activated, liquidated and splitted share classes**

Sub-fund	Date	Events
Aqua	6 January 2021	Launch of the share class "K - Capitalisation"
Climate Impact	6 January 2021	Launch of the share class "U2 HKD - Distribution"
Environmental Absolute Return Thematic Equity (EARTH)	6 January 2021	Liquidation of the share class "I - Capitalisation"
Euro Corporate Bond Opportunities	6 January 2021	Launch of the share class "K - Capitalisation"
Euro Equity	6 January 2021	Launch of the share class "K - Capitalisation"
Euro High Yield Bond	6 January 2021	Launch of the share class "K - Capitalisation"
Euro Short Term Corporate Bond Opportunities	6 January 2021	Launch of the share class "K - Capitalisation"
Global Bond Opportunities	6 January 2021	Launch of the share class "K - Capitalisation"
Global Environment	6 January 2021	Launch of the share class "K - Capitalisation"
Global Equity	6 January 2021	Launch of the share class "K EUR - Capitalisation"
Global High Yield Bond	6 January 2021	Launch of the share class "K - Capitalisation"
Global Low Vol Equity	6 January 2021	Launch of the share class "K - Capitalisation"
Green Bond	6 January 2021	Launch of the share class "K - Capitalisation"

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

Sub-fund	Date	Events
Multi-Asset Income	6 January 2021	Launch of the share class "K - Capitalisation"
Sustainable Europe Multi-Factor Equity (formerly Europe Multi-Factor Equity)	6 January 2021	Launch of the share class "K - Capitalisation"
Sustainable Global Corporate Bond	6 January 2021	Launch of the share class "K EUR - Capitalisation"
Sustainable US Multi-Factor Equity (formerly US Multi-Factor Equity)	6 January 2021	Launch of the share class "K EUR - Capitalisation"
US High Yield Bond	6 January 2021	Launch of the share class "K EUR - Capitalisation"
Climate Impact	7 January 2021	Launch of the share class "U2 RH GBP - Capitalisation"
Sustainable Multi-Asset Balanced	7 January 2021	Launch of the share class "K - Capitalisation"
Sustainable Multi-Asset Growth	7 January 2021	Launch of the share class "K - Capitalisation"
Sustainable Multi-Asset Stability	7 January 2021	Launch of the share class "K - Capitalisation"
Environmental Absolute Return Thematic Equity (EARTH)	8 January 2021	Launch of the share class "I RH EUR -Capitalisation"
Climate Impact	12 January 2021	Launch of the share class "U2 RH SGD - Capitalisation"
Climate Impact	13 January 2021	Launch of the share class "U2 RH CNH - Capitalisation"
China Equity	21 January 2021	Launch of the share class "Classic RH EUR - Capitalisation"
Climate Impact	22 January 2021	Launch of the share class "U2 USD - Distribution"
Europe Small Cap	25 January 2021	Launch of the share class "X2 - Capitalisation"
Global Low Vol Equity	25 January 2021	Launch of the share class "X2 - Capitalisation"
US Small Cap	25 January 2021	Launch of the share class X2 - Capitalisation"
Energy Transition	27 January 2021	Launch of the share class "Classic Solidarity H EUR - Capitalisation"
Energy Transition	29 January 2021	Launch of the share class "Classic RH SGD MD - Distribution"
Consumer Innovators	1 February 2021	Launch of the share class "K - Capitalisation"
Disruptive Technology	1 February 2021	Launch of the share class "K - Capitalisation"
Energy Transition	1 February 2021	Launch of the share class "K - Capitalisation"
Health Care Innovators	1 February 2021	Launch of the share class "K - Capitalisation"
Sustainable Euro Multi-Factor Corporate Bond (formerly Euro Multi-Factor Corporate Bond)	1 February 2021	Launch of the share class "K - Capitalisation"
Harmony	2 February 2021	Launch of the share class "K - Capitalisation"
Sustainable Euro Multi-Factor Corporate Bond (formerly Euro Multi-Factor Corporate Bond)	4 February 2021	Launch of the share class "Privilege H CZK - Capitalisation"
Environmental Absolute Return Thematic Equity (EARTH)	5 February 2021	Launch of the share class "I - Capitalisation"
Climate Impact	8 February 2021	Launch of the share class "U2 RH AUD - Distribution"
Disruptive Technology	9 February 2021	Launch of the share class "X - Distribution"
Energy Transition	11 February 2021	Launch of the share class "Privilege H USD - Capitalisation"
Climate Impact	12 February 2021	Launch of the share classes "Privilege USD - Distribution" and "Privilege RH EUR - Distribution"
Energy Transition	12 February 2021	Launch of the share class "Classic H EUR - Capitalisation"
Climate Impact	15 February 2021	Launch of the share class "Privilege RH GBP - Distribution"
Environmental Absolute Return Thematic Equity (EARTH)	15 February 2021	Launch of the share class "U7 - Capitalisation"
Energy Transition	17 February 2021	Launch of the share class "I Plus - Capitalisation"
Euro Defensive Equity	18 February 2021	Launch of the share class "I - Distribution"
Europe Growth	18 February 2021	The share class "I - Distribution" was transformed in "X3 - Capitalisation"
Environmental Absolute Return Thematic Equity (EARTH)	23 February 2021	Launch of the share class "I EUR - Capitalisation"
Environmental Absolute Return Thematic Equity (EARTH)	26 February 2021	Launch of the share class "Privilege RH EUR - Capitalisation"
Sustainable Multi-Asset Balanced	26 February 2021	Launch of the share classes "Classic RH AUD MD - Distribution", "Classic RH CAD MD - Distribution", "Classic RH HKD MD - Distribution" and "Classic RH SGD MD - Distribution"
Sustainable Multi-Asset Growth	26 February 2021	Launch of the share class "Classic RH SGD MD - Distribution"

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

Sub-fund	Date	Events
Global Inflation-Linked Bond	2 March 2021	The share class "I Plus - Capitalisation" was transformed in "UI10 H SGD - Capitalisation"
Green Tigers	12 March 2021	Launch of the share class "U2 - Capitalisation"
Green Tigers	22 March 2021	Launch of the share class "U2 RH SGD - Capitalisation"
Green Tigers	23 March 2021	Launch of the share class "U2 RH SGD - Distribution"
Sustainable US Value Multi-Factor Equity (formerly US Value Multi-Factor Equity)	7 April 2021	Launch of the share class "X - Capitalisation"
Disruptive Technology	9 April 2021	Launch of the share class "B USD - Capitalisation"
Emerging Bond	9 April 2021	Launch of the share classes "B MD - Distribution" and "BH AUD MD - Distribution"
Emerging Bond Opportunities	9 April 2021	Launch of the share classes "B MD - Distribution", "B RH AUD MD - Distribution" and "B RH ZAR MD - Distribution"
Emerging Equity	9 April 2021	Launch of the share class "B - Capitalisation"
Energy Transition	9 April 2021	Launch of the share class "B USD - Capitalisation"
Global Equity	9 April 2021	Launch of the share class "B - Capitalisation"
Global High Yield Bond	9 April 2021	Launch of the share classes "BH AUD MD - Distribution" and "BH USD MD - Distribution"
Global Low Vol Equity	9 April 2021	Launch of the share class "B USD - Capitalisation" and "B USD MD - Distribution"
Local Emerging Bond	9 April 2021	Launch of the share class "B MD - Distribution"
Russia Equity	9 April 2021	Launch of the share class "B USD - Capitalisation" and "B USD MD - Distribution"
Sustainable Global Corporate Bond	9 April 2021	Launch of the share class "B MD Distribution"
China Equity	16 April 2021	Launch of the share classes "Classic RH SGD - Distribution" and "Classic RH SGD MD - Distribution"
Energy Transition	16 April 2021	Launch of the share classes "I USD - Capitalisation" and "Privilege USD - Capitalisation"
Environmental Absolute Return Thematic Equity (EARTH)	16 April 2021	Launch of the share class "Classic RH SGD MD - Distribution"
Green Tigers	16 April 2021	Launch of the share classes "Classic RH SGD - Distribution" and "Classic RH SGD MD - Distribution"
Sustainable Euro Corporate Bond	16 April 2021	Split by 5 of the share class "Classic - Capitalisation"
Sustainable Euro Corporate Bond	16 April 2021	Split by 2 of the share class "Classic - Distribution"
Energy Transition	19 April 2021	Launch of the share class "Classic RH CNH - Capitalisation"
Aqua	4 May 2021	Launch of the share class "UI8 USD - Capitalisation"
Green Tigers	4 May 2021	Launch of the share class "U2 HKD - Distribution"
Green Tigers	7 May 2021	Launch of the share class "U2 - Distribution"
RMB Bond	1 June 2021	Launch of the share class "Privilege RH EUR - Capitalisation"
Environmental Absolute Return Thematic Equity (EARTH)	2 June 2021	Launch of the share class "IH JPY - Capitalisation"
Inclusive Growth	17 June 2021	Launch of the share class "Classic H EUR - Capitalisation"
RMB Bond	17 June 2021	Launch of the share class "I RH EUR Capitalisation"
China Equity	18 June 2021	Launch of the share class "Classic H EUR - Capitalisation"
Green Tigers	22 June 2021	Launch of the share class "U2 RH GBP - Distribution"

### Note 2 - Principal accounting methods

#### a) Net asset value

This semi-annual report is prepared on the basis of the last net asset value calculated as at 30 June 2021.

#### b) Globalised statements for the various sub-funds

BNP Paribas Funds' (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.

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## Notes to the financial statements at 30/06/2021

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### **c) Currency conversion**

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 purchase price of securities purchased in a currency other than that of the sub-fund is converted into the currency of the sub-fund on the basis of the exchange rates prevailing on the date of purchase of the securities.

The income and expenses denominated in a currency other than that of the sub-fund are converted into the currency of the sub-fund on the basis of the exchange rates prevailing on the transaction date.

On the closing date, the market values of the securities (determined by the method described below), the claims, bank deposits and debt denominated in a currency other than that of the sub-fund are converted into the currency of the sub-fund on the basis of the exchange rates prevailing on that date, with any exchange differentials resulting from the conversion of the securities, claims, bank deposits and debt being included in the net result for the financial period.

### **d) Presentation of the financial statements**

The financial statements are presented on the basis of the latest net asset value calculated during the financial period. In accordance with the prospectus, the net asset values were calculated using the latest exchange rates known at the time of calculation. The stock market prices and exchange rates are the latest available as at 30 June 2021. This principle has been applied uniformly and consistently for all the sub-funds. By way of information, a certain lead time is required before indicative prices become available for certain illiquid securities, so that for these securities it was impossible for material reasons to use prices as at 30 June 2021 in the last net asset value of the financial period.

However, these net asset values would not have been significantly different from those shown in the semi-annual accounts.

The statement of operations and changes in net assets covers the financial period from 1 January 2021 to 30 June 2021.

### **e) Valuation of the securities portfolio**

The valuation of all securities listed on a stock exchange or any other regulated market, which functions regularly, which 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. 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.

The Board of Directors uses this possibility for the valuation of the securities listed on East Asia, South Asia, Southeast Asia and Oceania markets. In these cases, the aforesaid last known closing price is adjusted by using a method monitored by the Management Company to reflect a fair value price of the concerned assets.

Unlisted securities or securities not traded on a stock exchange or another regulated market which functions in a regular manner, which 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.

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.

With regards to ETFs, the rule of thumb for valuation is based on the last known closing price, followed by the NAV as secondary source. However, valuation of ETFs issued by BNP Paribas (internal ETF) shall follow the last NAV available as first priority. Some exceptions may exist due to the mismatch between the investment zone and the quotation zone, as well as the low liquidity of some instruments.



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## Notes to the financial statements at 30/06/2021

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### **f) Valuation of forward foreign exchange contracts**

Forward foreign exchange contracts remaining open at the closing date are valued by reference to the forward foreign exchange rate corresponding to the remaining life of the contract. Any unrealised gains and losses are included when determining the result of the transactions.

To calculate the net positions per currency, the positions are converted at the forward exchange rates corresponding to the remaining life of the contract.

The unrealised appreciation/(depreciation) is disclosed in the Statement of net assets under "Net Unrealised gain on financial instruments" or "Net Unrealised 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 financial instruments**

Financial futures are valued at their last-known market price. The other financial instruments are valued at the prices at which the position would be able to be liquidated, depending on the conditions prevailing on the market at the valuation date.

The unrealised appreciation/(depreciation) is disclosed in the Statement of net assets under "Net Unrealised gain on financial instruments" or "Net Unrealised 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".

To calculate the net positions per currency on financial instruments, the positions are converted at the exchange rate effective on the closing date.

### **h) Valuation of credit default swaps**

The value of a Credit Default Swap (CDS) shall be determined by comparing the value of the protection swap leg and the value of the premium swap leg. The value of the premium leg is obtained by discounting the future premium flows using the relevant risk-adjusted discount. The value of the protection leg is the present value of the expected loss inherent to the contract. Default probabilities used to compute the expected loss are derived from the structure of par market swap rates. Par market swap rates will be obtained from a cross-section of market counterparties.

The unrealised appreciation/(depreciation) is disclosed in the Statement of net assets under "Net Unrealised gain on financial instruments" or "Net Unrealised 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".

### **i) Valuation of total return swaps and performance 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 on financial instruments" or "Net Unrealised 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".

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## Notes to the financial statements at 30/06/2021

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### **j) Valuation of options**

Options contracts traded over-the-counter are valued at the prices at which the position could be liquidated under the market conditions prevailing at the valuation date. The liquidation value of options contracts traded on regulated markets will be based on the latest available settlement price of these contracts on the regulated markets on which these option contracts are traded by the Company; provided that if an options contract cannot be liquidated on the day on which the net assets are valued, the basis that will be used to determine the liquidation value of this contract will be determined fairly and reasonably by the Board of Directors.

Options are disclosed at market value in the Statement of net assets. The unrealised appreciation/(depreciation) is disclosed in the caption "Options at market value". 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".

### **k) Valuation of securities lending, reverse repurchase and repurchase agreements**

Securities lending attracts remuneration for the sub-fund according to the contracts and is accounted for in the Statement of operations and changes in net assets under "Income on investments and assets, net".

Securities that have been lent are shown in the net assets of the sub-fund in question, at their market value.

Securities reverse repurchase (or repurchase) transactions are treated as borrowing (or lending) transactions guaranteed by the underlying securities. They are transactions by which the transferor transfers ownership of securities to another person (the transferee) and by which the transferor irrevocably undertakes to repurchase them and the transferee irrevocably undertakes to retrocede them, at an agreed price and date.

Securities reverse repurchase agreements are valued at their purchase price expressed in the original currency, irrespective of the market value of the underlying securities, the interest accrued pro rata since the purchase date being shown under the heading "Other assets" in the Statement of net assets.

Securities repurchase agreements are valued at their market value.

### **l) Valuation of inflation swaps**

Inflation swaps (ILS) are bilateral agreements which allow investors looking to hedge an investment to secure an inflation-linked return against an inflation index.

The inflation buyer (inflation receiver) pays a predetermined fixed or floating rate (minus a spread). In exchange, the inflation buyer receives from the inflation seller (inflation payer) one or more inflation-linked payments.

The principal risk associated with an inflation swap lies in its sensitivity to interest rates and inflation: the inflation payer takes on the risk of inflation or, in other words, of changes likely to affect the inflation curve. The payer also bears a risk relating to interest rates or, in other words, to changes in the nominal yield curve. In order to value inflation swaps, a "forward zero coupon" swap curve (seasonally adjusted for inflation) is constructed, facilitating the calculation of future inflation cash flows.

The unrealised appreciation/(depreciation) is disclosed in the Statement of net assets under "Net Unrealised gain on financial instruments" or "Net Unrealised 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".

### **m) Valuation of interest rate swaps**

Interest rate swaps (IRS) are valued on the basis of the difference between the value of all future interest payable by the Company to its counterparty on the valuation date at the zero coupon swap rate corresponding to the maturity of these payments and the value of all future interest payable by the counterparty to the Company on the valuation date at the zero coupon swap rate corresponding to the maturity of these payments.

The unrealised appreciation/(depreciation) is disclosed in the Statement of net assets under "Net Unrealised gain on financial instruments" or "Net Unrealised 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".

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Notes to the financial statements at 30/06/2021

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**n) Valuation of CMS (Constant Maturity Swap) Spread Options**

The OTC Pricing team is responsible for the daily valuation of CMS Spread Options with the use of Bloomberg's BVAL tool - DLIB (Bloomberg Derivatives Library) specific pricing template. The valuation model used, in line with market practice, is the Gaussian model (taking into account correlation and broker quotes). The valuations produced are checked against those provided daily by the counterparties.

The unrealised appreciation/(depreciation) is disclosed in the Statement of net assets under "Net Unrealised gain on financial instruments" or "Net Unrealised 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".

**o) Valuation of Contracts for Difference**

Contracts for difference (CFD) are valued by reference to the market value of the underlying asset, taking into account the costs inherent in the transaction. The unrealised appreciation/(depreciation) is disclosed in the Statement of net assets under "Net Unrealised gain on financial instruments" or "Net Unrealised 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".

**p) Average maturity for floating rate bonds**

The maturities disclosed in the security description in the securities portfolio are not the maturities used to calculate the average maturity, the call maturity date is used.

**q) Interest**

Interest is recognised on a prorata basis after deduction of any withholding taxes that may be applicable. Due to negative interest rates during the financial period, income on bonds can be negative in the caption "Income on investments and assets, net".

**r) Comparisons**

Concerning the sub-funds that merged during the financial period and that were still open on 30 June 2021, mergers involving absorption of the net assets of the absorbed sub-funds or funds were recorded in the accounts by means of a subscription in the absorbing sub-funds at the merger dates. Consequently, the line "Net subscriptions/(redemptions)" in the "Statement of operations and changes in net assets" includes the net assets of the absorbed sub-funds or funds at the merger dates.

**s) Geographic distribution**

The geographic distribution of the securities portfolio is based on the issuing country.

**t) "To be announced"**

The Mortgage Back Securities "To-be-announced" are subject to current commercial market practices in relation to securities guaranteed by mortgages, according to which a party will buy/sell a basket of mortgage loans for a fixed price at a later date.

At the time of the purchase/sale, the exact security is not known but its principal features are. Even if a price is agreed at the time of purchase/sale, the final face value will not yet have been fixed.

The "To-be-announced ("TBA") Mortgage Back Securities" positions are shown in the securities portfolio as at 30 June 2021.

At the closing date, the purchase/sale of these securities had not yet been settled. As a result, the amounts relating to payables/receivables on securities are included under "Other liabilities"/"Other assets" in the "Statement of net assets".

**u) Valuation of reverse repurchase transactions**

Reverse repurchase transactions are valued at their purchase value plus interest accrued since the purchase date.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

### v) Cross-investments

The value of the cross-investments of the sub-funds has not been deducted for the calculation of the combined total net assets of the Company.

The total value of those cross-investments as at 30 June 2021 amounted to:

Sub-funds investing in other BNP PARIBAS FUNDS SICAV sub-funds	Sub-funds held by other BNP PARIBAS FUNDS SICAV sub-funds	Currency of the sub-fund investing	Market value (in EUR)
Asia ex-Japan Bond	RMB Bond	USD	3 371 256
Emerging Bond Opportunities	RMB Bond	USD	36 976 256
Emerging Multi-Asset Income	Asia ex-Japan Small Cap	USD	418 438
Emerging Multi-Asset Income	China Equity	USD	3 210 294
Emerging Multi-Asset Income	RMB Bond	USD	2 399 112
Euro Corporate Bond	Euro High Yield Short Duration Bond	EUR	20 134 297
Euro Corporate Bond	Euro Short Term Corporate Bond	EUR	4 537 343
Euro Corporate Bond Opportunities	Euro High Yield Short Duration Bond	EUR	3 323 955
Euro Short Term Corporate Bond Opportunities	Euro High Yield Bond	EUR	11 838 202
Euro Short Term Corporate Bond Opportunities	Euro High Yield Short Duration Bond	EUR	3 934 104
Flexible Opportunities	Emerging Multi-Asset Income	EUR	2 920 903
Flexible Opportunities	Energy Transition	EUR	581 604
Flexible Opportunities	Global Environment	EUR	510 973
Flexible Opportunities	Sustainable Enhanced Bond 12M	EUR	1 881 569
Global Bond Opportunities	RMB Bond	EUR	33 179 516
Global Low Vol Equity	Sustainable Global Multi-Factor Equity	EUR	6 014 615
Harmony	Sustainable US Multi-Factor Corporate Bond	EUR	10 864 175
Local Emerging Bond	RMB Bond	USD	40 101 659
Multi-Asset Income	China Equity	EUR	3 665 448
Multi-Asset Income	Emerging Multi-Asset Income	EUR	20 093 924
Multi-Asset Income	RMB Bond	EUR	5 240 216
Multi-Asset Thematic	China Equity	EUR	3 833 076
Multi-Asset Thematic	Disruptive Technology	EUR	9 031 496
Multi-Asset Thematic	Energy Transition	EUR	15 143 223
Multi-Asset Thematic	Global Environment	EUR	9 634 958
Multi-Asset Thematic	Green Bond	EUR	17 963 722
Multi-Asset Thematic	Health Care Innovators	EUR	14 502 556
Multi-Asset Thematic	Inclusive Growth	EUR	7 172 220
Premia Opportunities	Global Absolute Return Multi-Factor Bond	EUR	1 614 252
Premia Opportunities	Sustainable Europe Multi-Factor Equity	EUR	3 694 883
Premia Opportunities	Sustainable US Multi-Factor Equity	EUR	3 777 822
Sustainable Euro Bond	Green Bond	EUR	10 379 000

## BNP PARIBAS FUNDS SICAV

### Notes to the financial statements at 30/06/2021

Sub-funds investing in other BNP PARIBAS FUNDS SICAV sub-funds	Sub-funds held by other BNP PARIBAS FUNDS SICAV sub-funds	Currency of the sub-fund investing	Market value (in EUR)
Sustainable Global Corporate Bond	Green Bond	USD	5 189 499
Sustainable Multi-Asset Balanced	Climate Impact	EUR	64 423 230
Sustainable Multi-Asset Balanced	Ecosystem Restoration	EUR	12 111 808
Sustainable Multi-Asset Balanced	Environmental Absolute Return Thematic Equity (EARTH)	EUR	9 644 625
Sustainable Multi-Asset Balanced	Global Environment	EUR	79 499 476
Sustainable Multi-Asset Balanced	Green Bond	EUR	17 570 750
Sustainable Multi-Asset Balanced	Green Tigers	EUR	53 644 818
Sustainable Multi-Asset Balanced	Health Care Innovators	EUR	40 366 755
Sustainable Multi-Asset Balanced	Inclusive Growth	EUR	71 307 330
Sustainable Multi-Asset Balanced	SMaRT Food	EUR	35 844 176
Sustainable Multi-Asset Balanced	Sustainable Enhanced Bond 12M	EUR	14 728 000
Sustainable Multi-Asset Balanced	Sustainable Euro Bond	EUR	145 351 401
Sustainable Multi-Asset Balanced	Sustainable Euro Corporate Bond	EUR	85 449 590
Sustainable Multi-Asset Balanced	Sustainable US Value Multi-Factor Equity	EUR	9 956 290
Sustainable Multi-Asset Growth	Climate Impact	EUR	59 992 490
Sustainable Multi-Asset Growth	Ecosystem Restoration	EUR	11 102 490
Sustainable Multi-Asset Growth	Environmental Absolute Return Thematic Equity (EARTH)	EUR	5 864 975
Sustainable Multi-Asset Growth	Global Environment	EUR	73 144 127
Sustainable Multi-Asset Growth	Green Tigers	EUR	46 961 654
Sustainable Multi-Asset Growth	Health Care Innovators	EUR	38 223 900
Sustainable Multi-Asset Growth	Inclusive Growth	EUR	60 490 250
Sustainable Multi-Asset Growth	SMaRT Food	EUR	32 894 418
Sustainable Multi-Asset Growth	Sustainable Euro Corporate Bond	EUR	45 796 322
Sustainable Multi-Asset Growth	Sustainable US Value Multi-Factor Equity	EUR	6 133 786
Sustainable Multi-Asset Stability	Climate Impact	EUR	46 744 403
Sustainable Multi-Asset Stability	Ecosystem Restoration	EUR	9 083 856
Sustainable Multi-Asset Stability	Environmental Absolute Return Thematic Equity (EARTH)	EUR	13 684 941
Sustainable Multi-Asset Stability	Global Environment	EUR	54 431 157
Sustainable Multi-Asset Stability	Green Bond	EUR	23 392 700
Sustainable Multi-Asset Stability	Green Tigers	EUR	49 916 606
Sustainable Multi-Asset Stability	Health Care Innovators	EUR	29 768 310
Sustainable Multi-Asset Stability	Inclusive Growth	EUR	44 791 250
Sustainable Multi-Asset Stability	SMaRT Food	EUR	29 544 480
Sustainable Multi-Asset Stability	Sustainable Enhanced Bond 12M	EUR	66 854 599
Sustainable Multi-Asset Stability	Sustainable Euro Corporate Bond	EUR	116 310 429

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

Sub-funds investing in other BNP PARIBAS FUNDS SICAV sub-funds	Sub-funds held by other BNP PARIBAS FUNDS SICAV sub-funds	Currency of the sub-fund investing	Market value (in EUR)
Sustainable Multi-Asset Stability	Sustainable US Value Multi-Factor Equity	EUR	14 489 958
Target Risk Balanced	Absolute Return Multi-Strategy	EUR	62 462 171
		<b>Total:</b>	<b>1 899 112 087</b>

The net assets at the end of the financial period of combined figures would be EUR 68 428 343 884 without taking into account the cross-investments values.

### w) Technical performance provision

In order to achieve the management objective for money market funds as defined in the prospectus, the Management Company may be required - on an ad hoc basis - to set aside amounts based on the performance of the net asset value in order to reduce the volatility of certain securities held in the portfolio. This adjustment may not exceed 5 bps of the fund's net assets. The amounts set aside will be reinvested subject to how the assets perform, as well as the average performance of the portfolio.

The following sub-funds are concerned by this provision

- BNP Paribas Funds Euro Money Market
- BNP Paribas Funds USD Money Market

### x) Swing Pricing

A sub-fund may suffer reduction of the net asset value due to investors purchasing, selling and/or switching in and out of the sub-fund at a price that does not reflect the dealing costs associated with this sub-fund's portfolio trades undertaken by the Investment Manager to accommodate such cash inflows or outflows. In order to mitigate this effect and enhance the protection of existing shareholders, the mechanism known as "swing pricing" may be applied at the discretion of the Board of Directors of the Company.

Such Swing Pricing mechanism may be applied to a given sub-fund when its total capital activity (i.e. net amount of subscriptions and redemptions) exceeds a pre-determined threshold determined as a percentage of the net assets value for a given Valuation Day. The net asset value of the relevant sub-fund may then be adjusted by an amount (the "swing factor") to compensate for the expected transaction costs resulting from the capital activity. The level of thresholds, if and when applicable, will be decided on the basis of certain parameters which may include the size of the sub-fund, the liquidity of the underlying market in which the respective sub-fund invests, the cash management of the respective sub-fund or the type of instruments that are used to manage the capital activity. The swing factor is, amongst others, based on the estimated transaction costs of the financial instruments in which the respective sub-fund may invest. Typically, such adjustment will increase the net asset value when there are net subscriptions into the sub-fund and decrease the net asset value when there are net redemptions. Swing pricing does not address the specific circumstances of each individual investor transaction. An ad hoc internal committee is in charge of the implementation and periodic review of the operational decisions associated with swing pricing. This committee is responsible for decisions relating to swing pricing and the ongoing approval of swing factors which form the basis of pre-determined standing instructions.

In principle, the swing factor will not exceed 1% of the respective sub-fund's net asset value. Such limit could however be raised beyond this maximum level when necessary and on a temporary basis to protect the interests of shareholders, typically during exceptional market conditions, situations such as a global pandemic, a financial crisis, a geopolitical crisis, or any other exceptional event causing a severe deterioration of the liquidity.

The Swing Pricing mechanism may be applied across all sub-funds of the Company.

During the period ending 30 June 2021, the below sub-funds have activated the Swing Pricing:

- Emerging Bond
- Emerging Bond Opportunities
- Enhanced Bond 6M
- Euro High Yield Bond
- Euro High Yield Short Duration Bond

## Notes to the financial statements at 30/06/2021

- Euro Short Term Corporate Bond Opportunities
- Europe Convertible
- Europe Small Cap
- Europe Small Cap Convertible
- Global Convertible
- Global High Yield Bond
- Local Emerging Bond
- Sustainable Enhanced Bond 12M
- US High Yield Bond

During the period ending 30 June 2021, the below sub-funds have applied the Swing Pricing:

- Europe Small Cap
- US High Yield Bond

### Note 3 - Management and advisory fees (maximum per annum)

The maximum annual fee payable monthly is calculated on the average net asset value of each share class for each sub-fund over the past month. For certain sub-funds a reduced management fee was charged during the financial year. The fee is paid to the Management Company and covers remuneration of the investment managers and also distributors in connection with the marketing of the Company's stock.

The management fees applicable to the "Classic" category are applicable to all share sub-categories and classes with the word "Classic" in their denomination, and to "N" category.

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

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

The management fees applicable to the "U" category are also applicable to all share sub-categories and classes with the word "U" in their denomination.

The management fees applicable to the "UP" category are also applicable to all share sub-categories and classes with the word "UP" in their denomination.

The management fees applicable to the "Life" category are also applicable to all share sub-categories and classes with the word "Life" in their denomination.

The management fees applicable to the "UI" category are also applicable to all share sub-categories and classes with the word "UI" in their denomination.

The management fees applicable to the "B" category are also applicable to all share sub-categories and classes with the word "B" in their denomination.

The management fees applicable to the "K" category are also applicable to all share sub-categories and classes with the word "K" in their denomination.

No management fee is charged for the "X" category.

A sub-fund may not invest in a UCITS, or other UCIS, with a management fee exceeding 3.00% per annum.

Sub-fund	Classic	Privilege	I	U	UP	Life	UI	B	K
Absolute Return Global Opportunities	1.00%	0.50%	0.40%	N/A	N/A	N/A	N/A	N/A	N/A
Absolute Return Low Vol Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A
Absolute Return Multi-Strategy	1.25%	0.65%	0.60%	N/A	N/A	N/A	N/A	N/A	N/A
Aqua	1.75%	0.90%	0.90%	N/A	N/A	1.615%	0.90%	N/A	1.75%
Asia ex-Japan Bond	1.25%	0.75%	0.60%	N/A	N/A	N/A	N/A	N/A	N/A
Asia ex-Japan Equity	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A
Asia ex-Japan Small Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A
Belgium Equity	1.25%	0.60%	0.60	N/A	N/A	N/A	N/A	N/A	N/A
Brazil Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A
China A-Shares	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A



# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

Sub-fund	Classic	Privilege	I	U	UP	Life	UI	B	K
China Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A
Climate Impact	2.20%	1.10%	1.10% <sup>(1)</sup>	2.20% <sup>(2)</sup>	N/A	N/A	N/A	N/A	N/A
Consumer Innovators	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	1.50%
Disruptive Technology	1.50%	0.75%	0.75% <sup>(3)</sup>	N/A	0.75% <sup>(4)</sup>	N/A	0.75% <sup>(5)</sup>	1.50%	1.50%
Ecosystem Restoration (launched on 1 June 2021)	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A
Emerging Bond	1.25%	0.65%	0.55%	N/A	N/A	N/A	N/A	1.25%	N/A
Emerging Bond Opportunities	1.50%	0.75%	0.60%	N/A	N/A	N/A	N/A	1.50%	N/A
Emerging Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	1.75%	N/A
Emerging Multi-Asset Income	1.25%	0.65%	0.60%	N/A	N/A	N/A	N/A	1.25%	N/A
Energy Transition	1.50% <sup>(6)</sup>	0.75% <sup>(7)</sup>	0.75% <sup>(8)</sup>	N/A	N/A	N/A	N/A	1.50%	1.50%
Enhanced Bond 6M	0.50%	0.25%	0.20% <sup>(9)</sup>	N/A	N/A	N/A	N/A	N/A	N/A
Environmental Absolute Return Thematic Equity (EARTH)	1.50%	0.75%	0.75% <sup>(10)</sup>	N/A	N/A	N/A	N/A	N/A	N/A
Euro Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A
Euro Bond Opportunities	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A
Euro Corporate Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A
Euro Corporate Bond Opportunities	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	0.75%
Euro Covered Bond	0.70%	0.35%	0.25%	N/A	N/A	N/A	N/A	N/A	N/A
Euro Defensive Equity	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A
Euro Equity	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	1.50%
Euro Government Bond	0.70%	0.35%	0.25%	N/A	N/A	N/A	N/A	N/A	N/A
Euro High Quality Government Bond	0.60%	0.30%	0.25%	N/A	N/A	N/A	N/A	N/A	N/A
Euro High Yield Bond	1.20%	0.60%	0.55%	N/A	N/A	N/A	N/A	N/A	1.20%
Euro High Yield Short Duration Bond	0.80%	0.40%	0.40%	N/A	N/A	N/A	N/A	N/A	N/A
Euro Inflation-Linked Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A
Euro Medium Term Bond	0.50%	0.25%	0.20%	N/A	N/A	N/A	N/A	N/A	N/A
Euro Mid Cap	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A
Euro Money Market	0.50%	0.25%	0.20%	N/A	N/A	N/A	N/A	N/A	N/A
Euro Short Term Bond Opportunities	0.50%	0.25%	0.20%	N/A	N/A	N/A	N/A	N/A	N/A
Euro Short Term Corporate Bond	0.50%	0.25%	0.20%	N/A	N/A	N/A	N/A	N/A	N/A
Euro Short Term Corporate Bond Opportunities	0.90%	0.45%	0.40%	N/A	N/A	N/A	N/A	N/A	0.90%
Europe Convertible	1.20%	0.65%	0.60%	N/A	N/A	N/A	N/A	N/A	N/A
Europe Dividend	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A
Europe Emerging Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A
Europe Equity	1.50%	0.75%	0.75% <sup>(8)</sup>	N/A	N/A	N/A	N/A	N/A	N/A
Europe Growth	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A
Europe High Conviction Bond (launched on 30 April 2021)	0.75%	0.40%	0.30% <sup>(11)</sup>	N/A	N/A	N/A	N/A	N/A	N/A
Europe Multi-Asset Income	1.25%	0.65%	0.60%	N/A	N/A	N/A	N/A	1.25%	N/A
Europe Real Estate Securities	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A
Europe Small Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A <sup>(12)</sup>	N/A	N/A
Europe Small Cap Convertible	1.20%	0.65%	0.60%	N/A	N/A	N/A	N/A	N/A	N/A
Flexible Global Credit	0.80%	0.40%	0.40%	N/A	N/A	N/A	N/A	N/A	N/A
Flexible Opportunities	1.10%	0.55%	0.55%	N/A	N/A	N/A	N/A	N/A	N/A
Frontiers Equity	1.90%	0.95%	0.95%	N/A	N/A	N/A	N/A	N/A	N/A
Germany Multi-Factor Equity	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A
Global Absolute Return Multi-Factor Bond	0.75%	0.40%	0.35%	N/A	N/A	N/A	N/A	N/A	N/A
Global Bond Opportunities	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	0.75%
Global Convertible	1.20%	0.65%	0.60%	N/A	N/A	N/A	N/A	N/A	N/A
Global Enhanced Bond 36M (launched on 4 June 2021)	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A
Global Environment	1.75%	0.90%	0.85% <sup>(13)</sup>	N/A	N/A	N/A	N/A	N/A	1.75%
Global Equity	1.50%	0.75%	0.75%	N/A	N/A	1.385%	N/A	1.50%	1.50%
Global High Yield Bond	1.20%	0.60%	0.55%	N/A	N/A	N/A	N/A	1.20%	1.20%
Global Inflation-Linked Bond	0.75%	0.40%	0.30% <sup>(14)</sup>	N/A	N/A	N/A	N/A	N/A	N/A
Global Low Vol Equity	1.50%	0.75%	0.75% <sup>(15)</sup>	N/A	N/A	N/A	N/A	1.50%	1.50%
Global Real Estate Securities	1.50%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	N/A

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## Notes to the financial statements at 30/06/2021

Sub-fund	Classic	Privilege	I	U	UP	Life	UI	B	K
Green Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	0.75%
Green Tigers	1.75%	0.90%	0.90%	N/A <sup>(16)</sup>	N/A	N/A	N/A	N/A	N/A
Harmony	0.90%	0.45%	0.40%	0.90%	N/A	N/A	N/A	N/A	0.90%
Health Care Innovators	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	1.50%
Inclusive Growth	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A
India Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A
Japan Equity	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A
Japan Small Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A
Latin America Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A
Local Emerging Bond	1.40%	0.70%	0.60%	N/A	N/A	N/A	N/A	1.40%	N/A
Multi-Asset Income	1.25%	0.65%	0.65%	N/A	N/A	N/A	N/A	1.25%	1.25%
Multi-Asset Thematic (launched on 17 May 2021)	1.25%	0.65%	0.60%	N/A	N/A	N/A	N/A	N/A	N/A
Nordic Small Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A
Pacific Real Estate Securities (liquidated on 26 February 2021)	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A
Premia Opportunities	1.20%	0.60%	0.40%	N/A	N/A	N/A	N/A	N/A	N/A
RMB Bond	1.00%	0.50%	0.40%	N/A	N/A	N/A	N/A	N/A	N/A
Russia Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	1.75%	N/A
Seasons	1.00%	0.50%	0.50%	N/A	N/A	N/A	N/A	N/A	1.00%
SMaRT Food	1.75%	0.90%	0.85%	1.75%	0.90%	N/A	N/A	N/A	N/A
Sustainable Enhanced Bond 12M	0.80%	0.50%	0.40%	N/A <sup>(17)</sup>	N/A	N/A	N/A	N/A	N/A
Sustainable Euro Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Euro Corporate Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Euro Low Vol Equity (launched on 23 April 2021)	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Euro Multi-Factor Corporate Bond (formerly Euro Multi-Factor Corporate Bond)	0.50%	0.25%	0.25%	N/A	N/A	N/A	N/A	N/A	0.50%
Sustainable Euro Multi-Factor Equity (formerly Euro Multi-Factor Equity)	1.05%	0.50%	0.40%	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Europe Multi-Factor Equity (formerly Europe Multi-Factor Equity)	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	1.50%
Sustainable Europe Value (formerly Europe Value)	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Global Corporate Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	0.75%	0.75%
Sustainable Global Multi-Factor Equity (formerly Global Multi-Factor Equity)	1.50%	0.75%	0.65%	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Japan Multi-Factor Equity (formerly Japan Multi-Factor Equity)	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Multi-Asset Balanced	1.30% <sup>(18)</sup>	0.65% <sup>(19)</sup>	0.50%	N/A	N/A	N/A	N/A	N/A	1.30%
Sustainable Multi-Asset Growth	1.40% <sup>(20)</sup>	0.70% <sup>(21)</sup>	0.50%	N/A	N/A	N/A	N/A	N/A	1.40%
Sustainable Multi-Asset Stability	1.10% <sup>(22)</sup>	0.55% <sup>(23)</sup>	0.40%	N/A	N/A	N/A	N/A	N/A	1.10%
Sustainable US Multi-Factor Corporate Bond (formerly US Multi-Factor Corporate Bond)	0.50%	0.25%	0.25%	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable US Multi-Factor Equity (formerly US Multi-Factor Equity)	1.50%	0.75%	0.75% <sup>(24)</sup>	N/A	N/A	N/A	N/A	N/A	1.50%
Sustainable US Value Multi-Factor Equity (formerly US Value Multi-Factor Equity)	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A
Target Risk Balanced	1.10%	0.55%	0.55%	N/A	N/A	N/A	N/A	N/A	N/A
Turkey Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A
US Growth	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A
US High Yield Bond	1.20%	0.60%	0.55%	N/A	N/A	N/A	N/A	1.20%	1.20%
US Mid Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A
US Short Duration Bond	0.50%	0.25%	0.20%	N/A	N/A	N/A	N/A	N/A	N/A
US Small Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A
USD Money Market	0.50%	0.25%	0.20%	N/A	N/A	N/A	N/A	N/A	N/A

(1) 0.85% for "I Plus" Category.

(2) For the "U2" Category

(3) 0.60% for "I Plus" Category.

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Notes to the financial statements at 30/06/2021

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- (4) For the "UP4" Category
- (5) With specific Entry fee of maximum 3% payable by the authorised investor.
- (6) 1.45% for "Classic Solidarity".
- (7) 0.70% for "Privilege Solidarity".
- (8) 0.60% for "I Plus" Category.
- (9) 0.15% for the "I Plus" Category.
- (10) 0.75% for the "I Plus" Category.
- (11) 0.20% for "I Plus" Category.
- (12) 0.85% for "UI5" Category.
- (13) 0.70% for "I Plus" Category.
- (14) 0.25% for "I Plus" Category.
- (15) 0.60% for "I Plus" Category.
- (16) 1.75% for the "U3" Category.
- (17) 0.80% for the "U3" Category.
- (18) 1.25% for "Classic Solidarity BE".
- (19) 0.60% for "Privilege Solidarity BE".
- (20) 1.35% for "Classic Solidarity BE".
- (21) 0.65% for "Privilege Solidarity BE".
- (22) 1.05% for "Classic Solidarity BE".
- (23) 0.50% for "Privilege Solidarity BE".
- (24) 0.60% for "I Plus" Category.

A maximum advisory fee of 0.15% is applied to all the share classes of the sub-fund Japan Small Cap except for the "X" share class.

An indirect fee of maximum 1.00% is applied for the sub-funds Absolute Return Global Opportunities, Flexible Opportunities, Premia Opportunities, Sustainable Multi-Asset Balanced, Sustainable Multi-Asset Growth and Target Risk Balanced.

An indirect fee of maximum 0.50% is applied for the sub-funds Harmony, Multi-Asset Thematic (launched on 17 May 2021) and Sustainable Multi-Asset Stability

A charity fee of 0.05% is applied for the share classes "Classic Solidarity BE" and "Privilege Solidarity BE" for the sub-funds Sustainable Multi-Asset Balanced, Sustainable Multi-Asset Growth and Sustainable Multi-Asset Stability.

#### Note 4 - Distribution fees

Distribution 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 distributors, supplemental to the share of the management fee that they receive.

#### Note 5 - Performance fees: calculation method and summary table

The Company may apply 2 types of Performance Fee:

1. Relative Performance Fee:

The positive difference between the annual performance of the sub-fund/category/class (i.e. over the accounting year) and the hurdle rate (this can be a reference index performance, a fixed rate or another reference). The performance fee will be calculated with the application of the "High Water Mark (HWM) with Hurdle Rate" method. Hurdle Rate means the performance of a reference index (or other references) as specified at the level of the sub-fund/category/class. Performance fee will be accrued if the performance of the sub-fund/category/class exceeds the Hurdle Rate and the HWM. If the sub-fund/category/class underperforms the Hurdle Rate during the performance period, a loss carry forward is provided.

2. Absolute Performance Fee:

The positive difference between NAV of the sub-fund/category/class at the end of the financial year and the HWM of the sub-fund/category/class or the initial offer price per share. Performance fee will be accrued if the performance of the sub-fund/category/class exceeds the HWM. If the sub-fund/category/class underperforms the HWM during the performance period, a loss carry forward is provided which cannot exceed 3 years that means that after 3 years the HWM will be resetted.

High Water Mark (HWM) means the highest NAV of the sub-fund/category/class as at the end of any previous financial year on which performance fees becomes payable, after deducting any performance fee.

## Notes to the financial statements at 30/06/2021

Performance Fees are payable to the Management Company and will be calculated daily on the basis of the unswing (see Note 2.w) NAV and provision will be adjusted on each Valuation Day during the financial year.

If shares are redeemed during the financial year, the fraction of the provisioned performance fee that corresponds to the total amount redeemed shall be granted definitively to the Management Company.

### Summary table of the sub-funds with Performance fee

The Performance Fee is charged for the following share categories depending on the sub-funds:

Sub-fund	Categories	Annual performance fee rate	Performance fee type	Hurdle rate
Absolute Return Global Opportunities	All categories except for X	15%	Relative	€str + 2%
Absolute Return Low Vol Bond	I	15%	Relative	€str + 2%
Absolute Return Multi-Strategy	All categories except for X	20%	Relative	€str <sup>(1)</sup>
Environmental Absolute Return Thematic Equity (EARTH)	All categories except for X	20%	Absolute	N/A
Flexible Opportunities	All categories except for X	20%	Relative	€str, CZEONIA or Libor <sup>(2)</sup>
Global Absolute Return Multi-Factor Bond	All categories except for X	15%	Relative	€str or Libor <sup>(3)</sup>
Global Enhanced Bond 36M (launched on 4 June 2021)	All categories except for X	15%	Relative	€str, CZEONIA, Libor or Libor USD Overnight <sup>(4)</sup>
Premia Opportunities	All categories except for X	15%	Relative	€str or CZEONIA <sup>(5)</sup>

<sup>(1)</sup> 20% with €str + 4% (Libor USD Overnight + 4% for the "RH USD" classes) as hurdle rates.

<sup>(2)</sup> 20% with €str + 4%, CZEONIA + 4% ("Classic RH CZK"), and Libor GBP 1M + 4% ("1 RH GBP") as hurdle rates.

<sup>(3)</sup> 15% with €str + 2% and Libor USD + 2% ("RH USD") as hurdle rates.

<sup>(4)</sup> 15% with €str + 2%, CZEONIA + 2% ("RH CZK"), Libor CHF 1M + 2% ("RH CHF"), and Libor USD Overnight + 2% ("RH USD"), as hurdle rates

<sup>(5)</sup> 15% with €str + 2% and CZEONIA + 2% ("Classic CZK") as hurdle rates.

### Note 6 - Other fees

Other fees are calculated and deducted monthly from the average net assets of a sub-fund, share category, or share class and serve to cover general custody assets expenses (remuneration of the Depositary) and daily administration expenses (NAV calculation, record and book keeping, notices to the shareholders, providing and printing the documents legally required for the shareholders, domiciliation, auditors cost and fees...), except for brokerage fees, commissions for transactions not related to the depositary, director fees, interest and bank fees, extraordinary expenses, reporting cost in relation with regulation requirements including the European Market Infrastructure Regulation (EMIR), and the "taxe d'abonnement" in force in Luxembourg, as well as any other specific foreign tax and other regulators levy.

### Note 7 - Taxes

At the date of the Prospectus, the Company is not liable to any Luxembourg income tax or capital gains tax.

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

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

The following are exempt from this "taxe d'abonnement":

- the value of assets represented by units or shares in other UCIs, provided that these units, or shares have already been subject to the "taxe d'abonnement";

Notes to the financial statements at 30/06/2021

- b) sub-funds, share categories and/or classes:
- (i) whose securities are reserved to 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, share 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, shares 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 recognised and open to the public, and
  - (ii) whose exclusive object is to replicate the performance of one or several indices.

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

**Indian Tax**

Each sub-fund may be subject to corporation taxes in certain countries in which it invests. Capital gains realised when disposing of Indian securities held by a sub-fund are subject to capital gains tax in India, which is disclosed in the “Statement of operations and changes in net assets” under the heading “Taxes”. The tax is computed on net realised gains, and net realised losses in excess of gains at the end of the financial year in India may, under certain conditions, be carried forward for up to 8 subsequent financial years to offset against future gains. In this respect, short term capital losses (i.e. when shares are held for less than 12 months) can be offset either against long term or short term capital gains whereas long term capital losses may only be offset against long term capital gains. Indian tax law imposes a tax of 15% (plus additional surcharge and health and education cess) on net realised gains from Indian securities sold within one year from the date of purchase and a tax of 10% (plus additional surcharge and health and education cess) if the Indian securities are sold more than 12 months after the acquisition. This tax of 10% on long term capital gains realised on Indian securities has been introduced with effect from 1 April 2018.

If applicable, daily provisions are booked in the accounts of the sub-fund India Equity and are presented in the caption “Other liabilities” of the Statement of net assets.

**Note 8 - Dividends**

For the “MD - Distribution” share classes, which pay monthly dividends, the following dividends were paid:

- Payment dates

Month	Record Date <sup>(1)</sup>	NAV ex-Dividend Date <sup>(2)</sup>	Payment Date <sup>(3)</sup>
January	29	1 February	4 February
February	26	1 March	4 March
March	31	1 April	8 April
April	30	3 May	6 May
May	31	1 June	4 June

<sup>(1)</sup> If this day is not a bank business day in Luxembourg, the record date will be the next following bank business day.

<sup>(2)</sup> Dates are based on a valuation simulation. As a consequence, dates may change depending on the composition of the portfolio at this date. If for a particular reason, the day in question the valuation was not possible, the ex-date would be put off to the Valuation Day possible immediately afterwards.

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

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## Notes to the financial statements at 30/06/2021

- Monthly amount since January 2021:

Sub-fund	Class	Currency	Dividend
Aqua	Classic RH SGD MD - Distribution	SGD	0.22
Aqua	Classic RH USD MD - Distribution	USD	0.23
Asia ex-Japan Bond	Classic MD - Distribution	USD	0.25
Asia ex-Japan Bond	Classic RH AUD MD - Distribution	AUD	0.23
Asia ex-Japan Bond	Classic RH SGD MD - Distribution	SGD	0.25
Asia ex-Japan Equity	Classic MD - Distribution	USD	0.11
China Equity	Classic RH SGD MD - Distribution	SGD	0.21 <sup>(1)</sup>
Emerging Bond	B MD - Distribution	USD	0.90 <sup>(1)</sup>
Emerging Bond	BH AUD MD - Distribution	AUD	0.88 <sup>(1)</sup>
Emerging Bond	Classic MD - Distribution	USD	0.80
Emerging Bond	Classic H AUD MD - Distribution	AUD	0.64
Emerging Bond Opportunities	B MD - Distribution	USD	0.90 <sup>(1)</sup>
Emerging Bond Opportunities	B RH AUD MD - Distribution	AUD	0.88 <sup>(1)</sup>
Emerging Bond Opportunities	B RH ZAR MD - Distribution	ZAR	11.67 <sup>(1)</sup>
Emerging Bond Opportunities	Classic MD - Distribution	USD	0.15
Emerging Bond Opportunities	Classic EUR MD - Distribution	EUR	0.72
Emerging Bond Opportunities	Classic HKD MD - Distribution	HKD	0.68
Emerging Bond Opportunities	Classic SGD MD - Distribution	SGD	0.71
Emerging Bond Opportunities	Classic RH AUD MD - Distribution	AUD	0.66
Emerging Bond Opportunities	Classic RH CNH MD - Distribution	CNH	8.41
Emerging Bond Opportunities	Classic RH HKD MD - Distribution	HKD	0.72
Emerging Bond Opportunities	Classic RH SGD MD - Distribution	SGD	0.68
Emerging Bond Opportunities	Classic RH ZAR MD - Distribution	ZAR	8.55
Emerging Multi-Asset Income	Classic MD - Distribution	USD	0.49
Emerging Multi-Asset Income	Classic HKD MD - Distribution	HKD	0.49
Emerging Multi-Asset Income	Classic RH AUD MD - Distribution	AUD	0.48
Emerging Multi-Asset Income	Classic RH CNH MD - Distribution	CNH	0.68
Emerging Multi-Asset Income	Classic RH SGD MD - Distribution	SGD	0.50
Euro High Yield Bond	Classic MD - Distribution	EUR	0.38
Euro High Yield Bond	Classic H USD MD - Distribution	USD	0.47
Europe Dividend	Classic RH USD MD - Distribution	USD	0.24
Europe Growth	Classic RH SGD MD - Distribution	SGD	0.21
Europe Growth	Classic RH USD MD - Distribution	USD	0.21
Europe Multi-Asset Income	Classic MD	EUR	0.31
Europe Multi-Asset Income	Classic RH AUD MD	AUD	0.34
Europe Multi-Asset Income	Classic RH CAD MD	CAD	0.36
Europe Multi-Asset Income	Classic RH CNH MD	CNH	0.51
Europe Multi-Asset Income	Classic RH HKD MD	HKD	0.38
Europe Multi-Asset Income	Classic RH SGD MD	SGD	0.36
Europe Multi-Asset Income	Classic RH USD MD	USD	0.36
Europe Multi-Asset Income	I RH USD MD	USD	0.37
Europe Multi-Asset Income	Privilege MD	EUR	0.34
Europe Multi-Asset Income	Privilege RH USD MD	USD	0.40
Global Convertible	Classic MD - Distribution	USD	0.05
Global Environment	Classic RH SGD MD - Distribution	SGD	0.21
Global Environment	Classic RH USD MD - Distribution	USD	0.21

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

Sub-fund	Class	Currency	Dividend
Global High Yield Bond	BH AUD MD - Distribution	AUD	0.73 <sup>(1)</sup>
Global High Yield Bond	BH USD MD - Distribution	USD	0.75 <sup>(1)</sup>
Global High Yield Bond	Classic USD MD - Distribution	USD	0.43
Global High Yield Bond	Classic H AUD MD - Distribution	AUD	0.53
Global High Yield Bond	Classic H USD MD - Distribution	USD	0.56
Global Low Vol Equity	B USD MD - Distribution	USD	0.17 <sup>(1)</sup>
Global Low Vol Equity	Classic USD MD - Distribution	USD	0.18
Green Tigers	Classic RH SGD MD - Distribution	SGD	0.25 <sup>(1)</sup>
Local Emerging Bond	B MD - Distribution	USD	0.90 <sup>(1)</sup>
Local Emerging Bond	Classic MD - Distribution	USD	0.36
Multi-Asset Income	Classic MD - Distribution	EUR	0.23
Multi-Asset Income	Classic RH AUD MD - Distribution	AUD	0.26
Multi-Asset Income	Classic RH CNH MD - Distribution	CNH	0.47
Multi-Asset Income	Classic RH HKD MD - Distribution	HKD	0.32
Multi-Asset Income	Classic RH SGD MD - Distribution	SGD	0.29
Multi-Asset Income	Classic RH USD MD - Distribution	USD	0.29
Russia Equity	B USD MD - Distribution	USD	0.50 <sup>(1)</sup>
Russia Equity	Classic USD MD - Distribution	USD	0.48
Russia Equity	Classic RH ZAR MD - Distribution	ZAR	6.47
SMaRT Food	Classic RH USD MD - Distribution	USD	0.19
Sustainable Global Corporate Bond	B MD - Distribution	USD	0.38 <sup>(2)</sup>
Sustainable Global Corporate Bond	Classic MD - Distribution	USD	0.38 <sup>(1)</sup>
Sustainable Multi-Asset Balanced	Classic RH AUD MD - Distribution	AUD	0.31 <sup>(2)</sup>
Sustainable Multi-Asset Balanced	Classic RH CAD MD - Distribution	CAD	0.35 <sup>(2)</sup>
Sustainable Multi-Asset Balanced	Classic RH USD MD - Distribution	USD	0.34
Sustainable Multi-Asset Balanced	Classic RH HKD MD - Distribution	HKD	0.38 <sup>(2)</sup>
Sustainable Multi-Asset Balanced	Classic RH SGD MD - Distribution	SGD	0.33 <sup>(2)</sup>
Sustainable Multi-Asset Growth	Classic RH USD MD - Distribution	USD	0.38
Sustainable Multi-Asset Growth	Classic RH SGD MD - Distribution	SGD	0.38 <sup>(2)</sup>
Target Risk Balanced	Classic RH USD MD - Distribution	USD	0.25
US High Yield Bond	Classic MD - Distribution	USD	0.25
US High Yield Bond	Classic H AUD MD - Distribution	AUD	0.28
US Short Duration Bond	Classic MD - Distribution	USD	0.05

<sup>(1)</sup> Since May 2021

<sup>(2)</sup> Since March 2021

The following dividends were paid on 30 April 2021 for shares outstanding on 19 April 2021 with ex-date 20 April 2021:

Sub-Fund	Class	Currency	Dividend
Aqua	Classic - Distribution	EUR	2.33
Aqua	Classic USD - Distribution	USD	2.41
Aqua	Privilege - Distribution	EUR	2.32
Asia ex-Japan Bond	Classic - Distribution	USD	3.76
Asia ex-Japan Bond	Classic EUR - Distribution	EUR	3.04
Asia ex-Japan Bond	N RH EUR - Distribution	EUR	2.60
Asia ex-Japan Bond	Privilege - Distribution	USD	3.23
Asia ex-Japan Equity	Classic - Distribution	USD	10.89
Asia ex-Japan Equity	Classic EUR - Distribution	EUR	8.92



# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

Sub-Fund	Class	Currency	Dividend
Asia ex-Japan Equity	N RH EUR - Distribution	EUR	3.09
Asia ex-Japan Equity	Privilege EUR - Distribution	EUR	3.00
Asia ex-Japan Small Cap	Classic - Distribution	USD	12.57
Belgium Equity	Classic - Distribution	EUR	7.38
Brazil Equity	Classic - Distribution	USD	1.88
China A-Shares	Classic - Distribution	USD	2.02
China Equity	Classic - Distribution	USD	6.39
China Equity	Classic EUR - Distribution	EUR	2.91
China Equity	Privilege - Distribution	USD	3.01
Climate Impact	Classic - Distribution	EUR	3.43
Climate Impact	Privilege - Distribution	EUR	2.68
Climate Impact	X - Distribution	EUR	2.51
Consumer Innovators	Classic - Distribution	EUR	2.08
Consumer Innovators	Privilege - Distribution	EUR	2.55
Disruptive Technology	Classic - Distribution	EUR	23.04
Disruptive Technology	Classic USD - Distribution	USD	8.75
Disruptive Technology	Privilege - Distribution	EUR	7.39
Disruptive Technology	UP4 - Distribution	EUR	2.49
Emerging Bond	Classic - Distribution	USD	3.05
Emerging Bond	Classic EUR - Distribution	EUR	10.08
Emerging Bond	Classic H EUR - Distribution	EUR	3.38
Emerging Bond Opportunities	Classic - Distribution	USD	5.47
Emerging Bond Opportunities	Classic RH EUR - Distribution	EUR	0.78
Emerging Bond Opportunities	Privilege RH EUR - Distribution	EUR	2.58
Emerging Equity	Classic - Distribution	USD	3.30
Emerging Equity	Classic EUR - Distribution	EUR	2.13
Emerging Multi-Asset Income	Classic - Distribution	USD	7.38
Emerging Multi-Asset Income	Classic EUR - Distribution	EUR	6.81
Emerging Multi-Asset Income	Classic RH EUR - Distribution	EUR	5.98
Emerging Multi-Asset Income	Privilege EUR - Distribution	EUR	6.17
Energy Transition	Classic - Distribution	EUR	12.50
Energy Transition	Classic USD - Distribution	USD	15.26
Energy Transition	Privilege - Distribution	EUR	3.20
Environmental Absolute Return Thematic Equity (EARTH)	Classic - Distribution	USD	8.11
Euro Corporate Bond	Classic - Distribution	EUR	0.54
Euro Corporate Bond	Privilege - Distribution	EUR	0.54
Euro Corporate Bond	I - Distribution	EUR	0.50
Euro Corporate Bond	X - Distribution	EUR	0.95
Euro Corporate Bond Opportunities	Classic - Distribution	EUR	0.50
Euro Defensive Equity	Classic - Distribution	EUR	2.50
Euro Equity	Classic - Distribution	EUR	6.43
Euro Equity	Privilege - Distribution	EUR	2.94
Euro Equity	I - Distribution	EUR	2.62
Euro High Yield Bond	Classic - Distribution	EUR	2.85
Euro High Yield Bond	N - Distribution	EUR	3.47
Euro High Yield Bond	Privilege - Distribution	EUR	2.95

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

Sub-Fund	Class	Currency	Dividend
Euro High Yield Bond	I - Distribution	EUR	2.91
Euro High Yield Short Duration Bond	Classic - Distribution	EUR	2.54
Euro High Yield Short Duration Bond	Classic H USD - Distribution	USD	2.62
Euro High Yield Short Duration Bond	N - Distribution	EUR	2.53
Euro Mid Cap	Classic - Distribution	EUR	8.75
Europe Convertible	Classic - Distribution	EUR	0.50
Europe Convertible	N - Distribution	EUR	0.72
Europe Convertible	Privilege - Distribution	EUR	0.59
Europe Convertible	I - Distribution	EUR	0.55
Europe Dividend	Classic - Distribution	EUR	1.04
Europe Dividend	N - Distribution	EUR	2.21
Europe Dividend	Privilege - Distribution	EUR	2.63
Europe Emerging Equity	Classic - Distribution	EUR	8.50
Europe Equity	Classic - Distribution	EUR	3.63
Europe Equity	Classic CHF - Distribution	CHF	3.06
Europe Equity	Privilege - Distribution	EUR	2.86
Europe Growth	Classic - Distribution	EUR	3.99
Europe Growth	Privilege - Distribution	EUR	3.54
Europe Real Estate Securities	Classic - Distribution	EUR	5.10
Europe Real Estate Securities	Privilege - Distribution	EUR	5.08
Europe Real Estate Securities	X - Distribution	EUR	3.15
Europe Small Cap	Classic - Distribution	EUR	3.68
Europe Small Cap	Privilege - Distribution	EUR	3.48
Europe Small Cap Convertible	Classic - Distribution	EUR	0.70
Europe Small Cap Convertible	N - Distribution	EUR	0.82
Europe Small Cap Convertible	Privilege - Distribution	EUR	0.71
Europe Small Cap Convertible	I - Distribution	EUR	0.54
Europe Small Cap Convertible	IH EUR - Distribution	EUR	0.53
Frontiers Equity	Classic - Distribution	USD	3.23
Germany Multi-Factor Equity	Classic - Distribution	EUR	5.25
Global Convertible	Classic - Distribution	USD	0.69
Global Convertible	Classic RH EUR - Distribution	EUR	0.55
Global Convertible	Classic RH PLN - Distribution	PLN	3.00
Global Convertible	N RH EUR - Distribution	EUR	0.63
Global Convertible	Privilege RH EUR - Distribution	EUR	0.71
Global Environment	Classic - Distribution	EUR	3.40
Global Environment	N - Distribution	EUR	2.22
Global Environment	Privilege - Distribution	EUR	2.25
Global Environment	Privilege GBP - Distribution	GBP	2.28
Global Environment	X - Distribution	EUR	2.29
Global Equity	Classic - Distribution	USD	2.38
Global Equity	Classic EUR - Distribution	EUR	2.85
Global High Yield Bond	Classic - Distribution	EUR	0.87
Global High Yield Bond	Classic H USD - Distribution	USD	1.22
Global High Yield Bond	N - Distribution	EUR	2.64
Global High Yield Bond	Privilege - Distribution	EUR	2.78
Global Low Vol Equity	Classic - Distribution	EUR	1.52

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

Sub-Fund	Class	Currency	Dividend
Global Low Vol Equity	Classic USD - Distribution	USD	7.50
Global Real Estate Securities	Classic - Distribution	EUR	1.21
Green Bond	Classic - Distribution	EUR	0.51
Green Bond	Privilege - Distribution	EUR	0.51
Green Bond	X - Distribution	EUR	0.52
Green Tigers	Classic - Distribution	USD	2.66
Green Tigers	Classic EUR - Distribution	EUR	4.04
Green Tigers	Privilege EUR - Distribution	EUR	3.22
Health Care Innovators	Classic - Distribution	EUR	13.93
Health Care Innovators	Privilege - Distribution	EUR	3.27
Inclusive growth	Classic - Distribution	EUR	2.10
India Equity	Classic - Distribution	USD	1.15
India Equity	Classic EUR - Distribution	EUR	0.94
Japan Equity	Classic - Distribution	JPY	83.00
Japan Equity	NH EUR - Distribution	EUR	2.23
Japan Equity	Privilege - Distribution	JPY	337.00
Japan Small Cap	Classic - Distribution	JPY	200.00
Japan Small Cap	NH EUR - Distribution	EUR	2.49
Latin America Equity	Classic - Distribution	USD	8.71
Local Emerging Bond	Classic - Distribution	USD	2.27
Local Emerging Bond	Classic EUR - Distribution	EUR	2.17
Local Emerging Bond	Classic RH EUR - Distribution	EUR	1.75
Local Emerging Bond	Privilege - Distribution	USD	2.15
Multi-Asset Income	Classic - Distribution	EUR	2.99
Multi-Asset Income	Classic RH USD - Distribution	USD	3.12
Multi-Asset Income	Privilege - Distribution	EUR	1.48
Multi-Asset Income	X - Distribution	EUR	3.31
Nordic Small Cap	Classic - Distribution	EUR	7.83
Nordic Small Cap	Classic H NOK - Distribution	NOK	27.54
RMB Bond	Classic - Distribution	USD	3.23
Russia Equity	Classic - Distribution	EUR	5.20
Russia Equity	Classic USD - Distribution	USD	4.79
Russia Equity	Privilege - Distribution	EUR	6.33
Russia Equity	Privilege GBP - Distribution	GBP	6.75
Russia Equity	I - Distribution	EUR	8.28
SMaRT Food	Classic - Distribution	EUR	1.98
SMaRT Food	Privilege - Distribution	EUR	2.12
SMaRT Food	U - Distribution	EUR	1.91
SMaRT Food	U RH CHF - Distribution	CHF	1.91
SMaRT Food	U RH GBP - Distribution	GBP	1.91
SMaRT Food	U RH USD - Distribution	USD	1.94
SMaRT Food	UP - Distribution	EUR	1.93
SMaRT Food	UP RH CHF - Distribution	CHF	1.93
SMaRT Food	UP RH GBP - Distribution	GBP	1.92
SMaRT Food	UP RH USD - Distribution	USD	1.94
Sustainable Europe Multi-Factor Equity (formerly Europe Multi-Factor Equity)	Classic - Distribution	EUR	2.46

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

Sub-Fund	Class	Currency	Dividend
Sustainable Europe Multi-Factor Equity (formerly Europe Multi-Factor Equity)	Privilege - Distribution	EUR	2.45
Sustainable Europe Value (formerly Europe Value)	Classic - Distribution	EUR	2.12
Sustainable Europe Value (formerly Europe Value)	Privilege - Distribution	EUR	2.17
Sustainable Global Corporate Bond	Classic - Distribution	USD	1.98
Sustainable Global Corporate Bond	NH EUR - Distribution	EUR	1.64
Sustainable Global Corporate Bond	Privilege - Distribution	USD	1.84
Sustainable Global Corporate Bond	X - Distribution	USD	1.77
Sustainable Multi-Asset Balanced	Classic - Distribution	EUR	1.10
Sustainable Multi-Asset Balanced	Classic RH USD - Distribution	USD	0.99
Sustainable Multi-Asset Balanced	Classic Solidarity BE - Distribution	EUR	0.93
Sustainable Multi-Asset Balanced	Privilege - Distribution	EUR	1.05
Sustainable Multi-Asset Growth	Classic - Distribution	EUR	1.96
Sustainable Multi-Asset Growth	Classic Solidarity BE- Distribution	EUR	1.53
Sustainable Multi-Asset Growth	Privilege - Distribution	EUR	1.63
Sustainable Multi-Asset Stability	Classic - Distribution	EUR	1.15
Sustainable Multi-Asset Stability	Classic Solidarity BE- Distribution	EUR	0.51
Sustainable Multi-Asset Stability	Privilege - Distribution	EUR	0.50
Sustainable Multi-Asset Stability	Privilege Solidarity BE- Distribution	EUR	0.50
Sustainable US Multi-Factor Equity (formerly US Multi-Factor Equity)	Classic - Distribution	USD	1.86
Sustainable US Multi-Factor Equity (formerly US Multi-Factor Equity)	Classic EUR - Distribution	EUR	1.52
Sustainable US Multi-Factor Equity (formerly US Multi-Factor Equity)	Privilege - Distribution	USD	1.74
Sustainable US Value Multi-Factor Equity (formerly US Value Multi-Factor Equity)	Classic - Distribution	USD	2.66
Sustainable US Value Multi-Factor Equity (formerly US Value Multi-Factor Equity)	Classic H EUR - Distribution	EUR	2.39
Sustainable US Value Multi-Factor Equity (formerly US Value Multi-Factor Equity)	N - Distribution	USD	2.48
Sustainable US Value Multi-Factor Equity (formerly US Value Multi-Factor Equity)	Privilege H EUR- Distribution	EUR	2.53
Turkey Equity	Classic - Distribution	EUR	0.99
Turkey Equity	Privilege - Distribution	EUR	0.56
US Growth	Classic - Distribution	USD	0.53
US Growth	Classic H EUR - Distribution	EUR	1.88
US Growth	Privilege - Distribution	USD	1.22
US Growth	Privilege H EUR - Distribution	EUR	1.11
US High Yield Bond	Classic - Distribution	USD	4.43
US High Yield Bond	NH EUR - Distribution	EUR	3.89
US Mid Cap	Classic - Distribution	USD	3.42
US Mid Cap	Privilege - Distribution	USD	1.69
US Small Cap	Classic - Distribution	USD	3.33
US Small Cap	Classic EUR - Distribution	EUR	2.72
US Small Cap	Privilege - Distribution	USD	2.83

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

It has been decided not to pay dividends for the share classes of the following sub-funds this period:

Sub-fund	Class
Absolute Return Low Vol Bond	Classic - Distribution
Absolute Return Low Vol Bond	Privilege - Distribution
Enhanced Bond 6M	Classic - Distribution
Enhanced Bond 6M	Privilege - Distribution
Enhanced Bond 6M	I - Distribution
Euro Bond	Classic - Distribution
Euro Bond	Privilege - Distribution
Euro Bond Opportunities	Classic - Distribution
Euro Covered Bond	Classic - Distribution
Euro Government Bond	Classic - Distribution
Euro Government Bond	Privilege - Distribution
Euro High Quality Government Bond	Classic - Distribution
Euro Inflation-linked Bond	Classic - Distribution
Euro Inflation-linked Bond	Privilege - Distribution
Euro Medium Term Bond	Classic - Distribution
Euro Medium Term Bond	Privilege - Distribution
Euro Money Market	Classic - Distribution
Euro Money Market	Privilege - Distribution
Euro Short Term Bond Opportunities	Classic - Distribution
Euro Short Term Bond Opportunities	Privilege - Distribution
Euro Short Term Corporate Bond	Classic - Distribution
Euro Short Term Corporate Bond Opportunities	Classic - Distribution
Euro Short Term Corporate Bond Opportunities	Privilege - Distribution
Euro Short Term Corporate Bond Opportunities	X - Distribution
Flexible Global Credit	Classic - Distribution
Flexible Global Credit	Classic RH USD - Distribution
Flexible Global Credit	X - Distribution
Flexible Opportunities	Classic - Distribution
Global Bond Opportunities	Classic - Distribution
Global Bond Opportunities	Privilege - Distribution
Global Inflation-Linked Bond	Classic - Distribution
Global Inflation-Linked Bond	Privilege - Distribution
Harmony	Classic - Distribution
Premia Opportunities	Classic - Distribution
Sustainable Enhanced Bond 12M	Classic - Distribution
Sustainable Enhanced Bond 12M	Privilege - Distribution
Sustainable Enhanced Bond 12M	X - Distribution
Sustainable Euro Bond	Classic - Distribution
Sustainable Euro Bond	Privilege - Distribution
Sustainable Euro Bond	Privilege H GBP - Distribution
Sustainable Euro Bond	IH GBP - Distribution
Sustainable Euro Corporate Bond	Classic - Distribution
Sustainable Euro Corporate Bond	Privilege - Distribution
Sustainable Euro Corporate Bond	X - Distribution

Notes to the financial statements at 30/06/2021

**Note 9 - 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 10 - 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 2021 were the following:

EUR 1 =	AUD 1.57965
EUR 1 =	BRL 5.95070
EUR 1 =	CAD 1.46850
EUR 1 =	CHF 1.09620
EUR 1 =	CNH 7.66195
EUR 1 =	CZK 25.50700
EUR 1 =	GBP 0.85845
EUR 1 =	HKD 9.20950
EUR 1 =	HUF 351.03000
EUR 1 =	JPY 131.62305
EUR 1 =	NOK 10.20490
EUR 1 =	PLN 4.51475
EUR 1 =	SEK 10.14200
EUR 1 =	SGD 1.59410
EUR 1 =	USD 1.18590
EUR 1 =	ZAR 16.93315

**Note 11 - Futures contracts**

As at 30 June 2021, the following positions were outstanding:

**Absolute Return Multi-Strategy**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	5	P	EURO-BUND FUTURE	08/09/2021	863 050	1 900
EUR	170	S	CAC40 EURO FUT	16/07/2021	11 058 500	189 355
EUR	30	S	IBEX35 EURO	16/07/2021	2 636 490	113 460
EUR	10	P	DAX INDEX - FUTURE	17/09/2021	3 882 000	(37 250)
EUR	965	S	EURO STOXX 50 - FUTURE	17/09/2021	39 135 575	674 240
EUR	500	S	EURO STOXX BANK (SX7E)	17/09/2021	2 337 500	121 750
EUR	800	P	EURO STOXX SMALL 200 IDX FUTURES	17/09/2021	13 656 000	(328 000)
EUR	49	P	FTSEMIB INDEX - FTSE / MIB INDEX	17/09/2021	6 125 980	(109 469)
EUR	70	P	STOXX 600 BASIC RESSOURCES	17/09/2021	1 984 500	(22 750)
EUR	1	P	STOXX 600 HEALTHCARE	17/09/2021	48 965	525
EUR	85	S	STOXX 600(SXXP)	17/09/2021	1 917 600	17 680
EUR	500	P	EURO STOXX 50 DVP (SX5ED)	18/12/2026	5 205 000	140 000
EUR	500	P	EURO STOXX 50 DVP (SX5ED)	19/12/2025	5 270 000	135 000
EUR	500	P	EURO STOXX 50 DVP (SX5ED)	20/12/2024	5 380 000	157 500
USD	396	P	EURO E-MINI FUT	13/09/2021	24 762 522	(732 545)

## BNP PARIBAS FUNDS SICAV

### Notes to the financial statements at 30/06/2021

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
USD	173	P	E-MINI MSCI EMERGING MARKETS INDEX	17/09/2021	9 954 903	(25 183)
USD	73	P	MSCI WORLD NR	17/09/2021	5 571 490	3 693
USD	95	S	NASDAQ E-MINI FUTURE	17/09/2021	23 309 807	(777 953)
USD	75	P	RUSSELL 2000 E MINI INDEX FUTURES	17/09/2021	7 297 622	(60 758)
USD	160	S	S&P 500 E-MINI FUTURE	17/09/2021	28 929 927	(350 451)
USD	220	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	21/09/2021	27 308 110	(179 715)
USD	75	S	ULTRA LONG TERM US TREASURY BOND FUTURE	21/09/2021	12 186 156	(570 176)
USD	573	S	US 10YR NOTE FUT (CBT)	21/09/2021	64 020 997	(277 385)
GBP	26	S	FTSE 100 INDEX	17/09/2021	2 114 194	23 950
JPY	4	P	NIKKEI 225 (SGX)	09/09/2021	436 702	(2 838)
HKD	50	P	HANG SENG CHINA ENTERPRISES INDEX	29/07/2021	2 869 591	(5 337)
CHF	56	S	SMI SWISS MARKET INDEX - FUTURE	17/09/2021	6 091 954	(3 291)
SEK	225	S	OMX30 INDEX	16/07/2021	5 027 115	28 840
					<b>Total:</b>	<b>(1 875 208)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 12 359 804.

#### Asia ex-Japan Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	3	S	ULTRA LONG TERM US TREASURY BOND FUTURE	21/09/2021	578 063	(23 344)
USD	26	P	US 10YR NOTE FUT (CBT)	21/09/2021	3 445 000	16 860
USD	4	S	US 5YR NOTE FUTURE (CBT)	30/09/2021	493 719	1 281
					<b>Total:</b>	<b>(5 203)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to USD 34 307.

#### Emerging Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	11	S	EURO BUXL 30Y BONDS	08/09/2021	2 651 247	(43 048)
EUR	79	S	EURO-BOBL FUTURE	08/09/2021	12 567 997	(10 305)
EUR	109	S	EURO-BUND FUTURE	08/09/2021	22 312 115	(130 556)
USD	75	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	21/09/2021	11 040 234	(181 641)



## BNP PARIBAS FUNDS SICAV

### Notes to the financial statements at 30/06/2021

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	292	S	ULTRA LONG TERM US TREASURY BOND FUTURE	21/09/2021	56 264 750	(933 594)
USD	663	P	US 10YR NOTE FUT (CBT)	21/09/2021	87 847 500	429 916
USD	605	P	US 5YR NOTE FUTURE (CBT)	30/09/2021	74 674 961	(203 245)
					<b>Total:</b>	<b>(1 072 473)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to USD 2 491 767.

#### **Emerging Bond Opportunities**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	5	S	EURO BUXL 30Y BONDS	08/09/2021	1 205 112	(19 567)
EUR	46	S	EURO-BOBL FUTURE	08/09/2021	7 318 074	(6 001)
EUR	29	S	EURO-BUND FUTURE	08/09/2021	5 936 251	(34 735)
USD	38	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	21/09/2021	5 593 719	(92 031)
USD	89	S	ULTRA LONG TERM US TREASURY BOND FUTURE	21/09/2021	17 149 188	(452 719)
USD	390	P	US 10YR NOTE FUT (CBT)	21/09/2021	51 675 000	252 891
USD	350	P	US 5YR NOTE FUTURE (CBT)	30/09/2021	43 200 391	(117 580)
					<b>Total:</b>	<b>(469 742)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to USD 1 073 417.

#### **Emerging Multi-Asset Income**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	1	S	EURO BUXL 30Y BONDS	08/09/2021	241 022	(4 056)
USD	12	S	E-MINI MSCI EMERGING MARKETS INDEX	17/09/2021	818 880	2 700
USD	3	S	ULTRA LONG TERM US TREASURY BOND FUTURE	21/09/2021	578 063	(23 344)
USD	27	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	21/09/2021	3 974 484	(26 156)
USD	3	S	US 10YR NOTE FUT (CBT)	21/09/2021	397 500	891
					<b>Total:</b>	<b>(49 965)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to USD 195 496.

## BNP PARIBAS FUNDS SICAV

### Notes to the financial statements at 30/06/2021

#### **Enhanced Bond 6M**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	1 060	S	EURO-BOBL FUTURE	08/09/2021	142 199 000	(84 800)
EUR	95	P	EURO-BUND FUTURE	08/09/2021	16 397 950	91 200
EUR	369	S	SHORT TERM EURO BTP FUTURES	08/09/2021	41 756 040	14 760
					<b>Total:</b>	<b>21 160</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 975 025.

#### **Environmental Absolute Return Thematic Equity (EARTH)**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	37	S	IBEX35 EURO	16/07/2021	3 856 159	165 948
USD	467	S	MINI DOW JONES INDUS AVG 5\$	17/09/2021	80 321 665	(503 080)
USD	215	S	NASDAQ E-MINI FUTURE	17/09/2021	62 560 700	(1 196 685)
USD	563	S	RUSSELL 2000 E MINI INDEX FUTURES	17/09/2021	64 964 570	86 735
USD	375	S	S&P 500 E-MINI FUTURE	17/09/2021	80 409 375	(1 504 090)
GBP	204	S	FTSE 250 INDEX	17/09/2021	12 582 444	200 088
HKD	110	S	HANG SENG INDEX	29/07/2021	20 276 643	372 529
					<b>Total:</b>	<b>(2 378 555)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to USD 24 879 475.

#### **Euro Bond**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	35	P	EURO BUXL 30Y BONDS	08/09/2021	7 113 400	55 520
EUR	136	S	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	08/09/2021	21 629 440	(76 160)
EUR	63	S	EURO-BOBL FUTURE	08/09/2021	8 451 450	(1 260)
EUR	10	S	EURO-BUND FUTURE	08/09/2021	1 726 100	(9 700)
EUR	114	P	EURO-SCHATZ FUTURE	08/09/2021	12 783 960	(1 710)
					<b>Total:</b>	<b>(33 310)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 331 914.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

### *Euro Bond Opportunities*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	13	P	EURO BUXL 30Y BONDS	08/09/2021	2 642 120	42 640
EUR	69	P	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	08/09/2021	10 973 760	44 850
EUR	118	P	EURO-BOBL FUTURE	08/09/2021	15 829 700	9 309
EUR	55	P	EURO-BTP FUTURE	08/09/2021	8 327 550	48 330
EUR	66	S	EURO-BUND FUTURE	08/09/2021	11 392 260	(60 980)
EUR	43	P	EURO-SCHATZ FUTURE	08/09/2021	4 822 020	(860)
USD	75	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	21/09/2021	9 309 583	(153 167)
USD	20	S	ULTRA LONG TERM US TREASURY BOND FUTURE	21/09/2021	3 249 642	(131 229)
USD	285	S	US 10YR NOTE FUT (CBT)	21/09/2021	31 842 904	(133 152)
USD	300	S	US 5YR NOTE FUTURE (CBT)	30/09/2021	31 224 308	(5 929)
					<b>Total:</b>	<b>(340 188)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 1 716 468.

### *Euro Corporate Bond*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	94	P	EURO BUXL 30Y BONDS	08/09/2021	19 104 560	308 320
EUR	1 194	S	EURO-BOBL FUTURE	08/09/2021	160 175 100	(72 340)
EUR	140	S	EURO-BUND FUTURE	08/09/2021	24 165 400	(72 900)
EUR	1 866	P	EURO-SCHATZ FUTURE	08/09/2021	209 253 240	(37 320)
					<b>Total:</b>	<b>125 760</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 494 392.

### *Euro Corporate Bond Opportunities*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	66	P	EURO-BUND FUTURE	08/09/2021	11 392 260	60 060
EUR	10	P	EURO BUXL 30Y BONDS	08/09/2021	2 032 400	32 800
EUR	286	S	EURO-BOBL FUTURE	08/09/2021	38 366 900	(32 060)
EUR	308	P	EURO-SCHATZ FUTURE	08/09/2021	34 539 120	(6 160)
					<b>Total:</b>	<b>54 640</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 135 441.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

### *Euro Covered Bond*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	10	P	EURO-BOBL FUTURE	08/09/2021	1 341 500	800
EUR	23	S	EURO-BUND FUTURE	08/09/2021	3 970 030	(22 310)
EUR	9	P	EURO-SCHATZ FUTURE	08/09/2021	1 009 260	(135)
<b>Total:</b>						<b>(21 645)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 63 509.

### *Euro Defensive Equity*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	167	P	EURO STOXX 50 - FUTURE	17/09/2021	6 772 685	(104 120)
<b>Total:</b>						<b>(104 120)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 3 084 114.

### *Euro Government Bond*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	17	P	EURO BUXL 30Y BONDS	08/09/2021	3 455 080	55 760
EUR	297	S	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	08/09/2021	47 234 880	(168 920)
EUR	71	P	EURO-BTP FUTURE	08/09/2021	10 750 110	71 600
EUR	226	S	EURO-BUND FUTURE	08/09/2021	39 009 860	(201 060)
EUR	1 309	P	EURO-SCHATZ FUTURE	08/09/2021	146 791 260	(26 180)
GBP	273	S	LONG GILT FUTURE (LIFFE)	28/09/2021	40 737 725	(280 459)
<b>Total:</b>						<b>(549 259)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 2 018 778.

### *Euro High Quality Government Bond*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	65	P	EURO BUXL 30Y BONDS	08/09/2021	13 210 600	111 700
EUR	30	S	EURO-BOBL FUTURE	08/09/2021	4 024 500	1 500
EUR	273	S	EURO-BUND FUTURE	08/09/2021	47 122 530	(269 610)
EUR	155	P	EURO-SCHATZ FUTURE	08/09/2021	17 381 700	(3 100)
<b>Total:</b>						<b>(159 510)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 529 039.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

### *Euro High Yield Bond*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	82	S	EURO-BUND FUTURE	08/09/2021	14 154 020	(27 350)
					<b>Total:</b>	<b>(27 350)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 177 269.

### *Euro High Yield Short Duration Bond*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	15	S	EURO-BUND FUTURE	08/09/2021	2 589 150	(19 500)
USD	10	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	21/09/2021	1 241 278	(22 662)
					<b>Total:</b>	<b>(42 162)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 92 506.

### *Euro Inflation-Linked Bond*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	52	S	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	08/09/2021	8 270 080	(40 040)
GBP	50	S	LONG GILT FUTURE (LIFFE)	28/09/2021	7 461 122	(59 409)
					<b>Total:</b>	<b>(99 449)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 400 069.

### *Euro Medium Term Bond*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	17	S	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	08/09/2021	2 703 680	(9 520)
EUR	60	P	EURO-BOBL FUTURE	08/09/2021	8 049 000	(1 760)
EUR	10	P	EURO-SCHATZ FUTURE	08/09/2021	1 121 400	(150)
USD	32	S	US 10YR NOTE FUT (CBT)	21/09/2021	3 575 344	(11 384)
					<b>Total:</b>	<b>(22 814)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 100 979.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

### *Euro Short Term Bond Opportunities*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	181	S	EURO-BOBL FUTURE	08/09/2021	24 281 150	(6 080)
EUR	27	S	EURO-BUND FUTURE	08/09/2021	4 660 470	(26 190)
EUR	126	S	SHORT TERM EURO BTP FUTURES	08/09/2021	14 258 160	(5 040)
					<b>Total:</b>	<b>(37 310)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 345 327.

### *Euro Short Term Corporate Bond*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	40	S	EURO-BOBL FUTURE	08/09/2021	5 366 000	(4 000)
					<b>Total:</b>	<b>(4 000)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 37 222.

### *Euro Short Term Corporate Bond Opportunities*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	840	S	EURO-BOBL FUTURE	08/09/2021	112 686 000	(93 840)
EUR	188	S	EURO-BUND FUTURE	08/09/2021	32 450 680	(183 140)
EUR	641	P	EURO-SCHATZ FUTURE	08/09/2021	71 881 740	(12 820)
					<b>Total:</b>	<b>(289 800)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 1 505 657.

### *Europe Multi-Asset Income*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	15	S	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	08/09/2021	2 385 600	(9 150)
EUR	12	S	EURO-BUND FUTURE	08/09/2021	2 071 320	(11 160)
EUR	110	P	STOXX BANKS DVP	15/12/2023	245 850	120 450
EUR	426	P	EURO STOXX REAL ESTATE	17/09/2021	4 824 450	(138 450)
EUR	7	P	FTSEMIB INDEX - FTSE / MIB INDEX	17/09/2021	875 140	(16 160)
EUR	13	P	MSCI EUROPE NR	17/09/2021	353 795	(3 106)
EUR	895	P	STOXX 600 REAL ESTATE (SX86P)	17/09/2021	8 099 750	(262 235)

## BNP PARIBAS FUNDS SICAV

### Notes to the financial statements at 30/06/2021

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	122	P	STXE6ESGX EURP	17/09/2021	2 058 140	(9 760)
CHF	9	S	SMI SWISS MARKET INDEX - FUTURE	17/09/2021	979 064	(4 570)
					<b>Total:</b>	<b>(334 141)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 585 858.

#### *Flexible Global Credit*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
USD	36	S	MSCI WORLD NR	17/09/2021	2 747 584	80
					<b>Total:</b>	<b>80</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 148 017.

#### *Flexible Opportunities*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	65	S	EURO STOXX 50 - FUTURE	17/09/2021	2 636 075	39 975
EUR	2	P	FTSEMIB INDEX - FTSE / MIB INDEX	17/09/2021	250 040	(3 835)
EUR	56	P	MSCI WORLD NET EUR	17/09/2021	2 184 840	50 260
EUR	85	P	EURO STOXX 50 DVP (SX5ED)	18/12/2026	884 850	0
EUR	85	P	EURO STOXX 50 DVP (SX5ED)	19/12/2025	895 900	(1 700)
EUR	85	P	EURO STOXX 50 DVP (SX5ED)	20/12/2024	914 600	(1 700)
USD	75	P	EURO E-MINI FUT	13/09/2021	4 689 872	(138 739)
USD	16	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	21/09/2021	1 986 044	(11 384)
CHF	2	S	SMI SWISS MARKET INDEX - FUTURE	17/09/2021	217 570	(639)
					<b>Total:</b>	<b>(67 762)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 372 034.

#### *Germany Multi-Factor Equity*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	13	P	DAX INDEX - FUTURE	17/09/2021	5 046 600	(51 675)
					<b>Total:</b>	<b>(51 675)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 396 644.



# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

### *Global Absolute Return Multi-Factor Bond*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	3	S	EURO-BUND FUTURE	08/09/2021	517 830	(3 240)
USD	10	S	US 10YR NOTE FUT (CBT)	21/09/2021	1 117 295	(3 702)
GBP	5	P	LONG GILT FUTURE (LIFFE)	28/09/2021	746 112	1 200
AUD	34	P	AUST 10 YR BONDS FUTURE	15/09/2021	3 045 847	15 371
CAD	21	S	CAN 10YR BOND FUT.	21/09/2021	2 080 981	(7 763)
					<b>Total:</b>	<b>1 866</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 140 558.

### *Global Bond Opportunities*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	11	P	EURO BUXL 30Y BONDS	08/09/2021	2 235 640	36 080
EUR	46	S	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	08/09/2021	7 315 840	(26 320)
EUR	12	S	EURO-BOBL FUTURE	08/09/2021	1 609 800	1 080
EUR	37	S	EURO-BUND FUTURE	08/09/2021	6 386 570	(37 370)
EUR	26	P	EURO-SCHATZ FUTURE	08/09/2021	2 915 640	(520)
USD	177	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	21/09/2021	21 970 616	(362 660)
USD	28	P	ULTRA LONG TERM US TREASURY BOND FUTURE	21/09/2021	4 549 498	187 463
USD	568	S	US 10YR NOTE FUT (CBT)	21/09/2021	63 462 349	(267 424)
USD	36	P	US LONG BOND FUT (CBT)	21/09/2021	4 879 838	125 063
USD	1	S	US 2YR NOTE FUTURE (CBT)	30/09/2021	185 783	323
USD	314	S	US 5YR NOTE FUTURE (CBT)	30/09/2021	32 681 442	(6 206)
GBP	15	P	LONG GILT FUTURE (LIFFE)	28/09/2021	2 238 337	16 600
JPY	3	P	JPN 10Y BOND (TSE)	13/09/2021	3 457 373	3 647
AUD	38	P	AUST 10 YR BONDS FUTURE	15/09/2021	3 412 687	12 780
AUD	64	P	AUST 3 YR BONDS	15/09/2021	4 742 236	(13 247)
CAD	39	P	CAN 10YR BOND FUT.	21/09/2021	3 864 678	44 883
					<b>Total:</b>	<b>(285 828)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 2 399 401.

## BNP PARIBAS FUNDS SICAV

### Notes to the financial statements at 30/06/2021

#### **Global Enhanced Bond 36M**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	2	S	EURO BUXL 30Y BONDS	08/09/2021	406 480	(6 600)
EUR	42	S	EURO-BOBL FUTURE	08/09/2021	5 634 300	(4 620)
EUR	8	P	EURO-BTP FUTURE	08/09/2021	1 211 280	8 070
EUR	8	S	EURO-BUND FUTURE	08/09/2021	1 380 880	(8 080)
USD	2	P	ULTRA 10 YEAR US TREASURY NOTE FUTURES	21/09/2021	248 256	3 992
USD	2	S	ULTRA LONG TERM US TREASURY BOND FUTURE	21/09/2021	324 964	(13 123)
USD	24	P	US 10YR NOTE FUT (CBT)	21/09/2021	2 681 508	8 143
USD	6	S	US LONG BOND FUT (CBT)	21/09/2021	813 306	(21 898)
USD	13	S	US 2YR NOTE FUTURE (CBT)	30/09/2021	2 415 182	3 788
USD	42	S	US 5YR NOTE FUTURE (CBT)	30/09/2021	4 371 403	11 713
GBP	5	S	LONG GILT FUTURE (LIFFE)	28/09/2021	746 112	(5 533)
					<b>Total:</b>	<b>(24 148)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 290 273.

#### **Global High Yield Bond**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
USD	91	S	MSCI WORLD GROWTH INDEX	17/09/2021	6 824 041	13 459
USD	73	P	MSCI WORLD VALUE INDEX	17/09/2021	6 840 788	(28 624)
USD	101	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	21/09/2021	12 536 905	(121 479)
					<b>Total:</b>	<b>(136 644)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 124 765.

#### **Global Inflation-Linked Bond**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	37	S	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	08/09/2021	5 884 480	(26 320)
USD	98	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	21/09/2021	12 164 522	(204 102)
USD	8	P	US 10YR NOTE FUT (CBT)	21/09/2021	893 836	6 378
USD	41	P	US LONG BOND FUT (CBT)	21/09/2021	5 557 593	69 727
USD	33	P	US 2YR NOTE FUTURE (CBT)	30/09/2021	6 130 846	(8 694)
USD	119	S	US 5YR NOTE FUTURE (CBT)	30/09/2021	12 385 642	(8 285)

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
GBP	43	P	LONG GILT FUTURE (LIFFE)	28/09/2021	6 416 565	46 339
<b>Total:</b>						<b>(124 957)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 972 502.

### Green Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	56	S	EURO BUXL 30Y BONDS	08/09/2021	11 381 440	(171 360)
EUR	346	S	EURO-BOBL FUTURE	08/09/2021	46 415 900	(27 680)
EUR	72	S	EURO-BUND FUTURE	08/09/2021	12 427 920	(69 840)
USD	39	P	ULTRA LONG TERM US TREASURY BOND FUTURE	21/09/2021	6 336 801	(3 083)
USD	407	S	US 10YR NOTE FUT (CBT)	21/09/2021	45 473 902	(225 737)
USD	252	P	US 5YR NOTE FUTURE (CBT)	30/09/2021	26 228 418	1 659
<b>Total:</b>						<b>(496 041)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 1 871 245.

### Harmony

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	45	S	EURO-BOBL FUTURE	08/09/2021	6 036 750	(4 950)
USD	50	P	DOLLAR INDEX SPOT	13/09/2021	3 897 082	101 020
USD	559	P	EURO FX CURR FUT (CME)	13/09/2021	69 910 353	(2 013 992)
JPY	50	P	EUR-JPY	13/09/2021	6 255 078	(88 795)
<b>Total:</b>						<b>(2 006 717)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 3 397 929.

### Multi-Asset Income

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	45	S	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	08/09/2021	7 156 800	(27 450)
EUR	22	S	EURO-BUND FUTURE	08/09/2021	3 797 420	(23 760)
EUR	270	P	STOXX BANKS DVP	15/12/2023	603 450	290 250
EUR	401	S	EURO STOXX 50 - FUTURE	17/09/2021	16 262 555	246 615
EUR	219	P	EURO STOXX REAL ESTATE	17/09/2021	2 480 175	(71 175)
EUR	20	P	FTSEMIB INDEX - FTSE / MIB INDEX	17/09/2021	2 500 400	(45 650)
EUR	30	P	MSCI EUROPE NR	17/09/2021	816 450	(7 167)

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	1 311	P	STOXX 600 REAL ESTATE (SX86P)	17/09/2021	11 864 550	(384 124)
USD	65	P	E-MINI MSCI EMERGING MARKETS INDEX	17/09/2021	3 740 282	(12 881)
USD	40	P	FINANCIAL SELECT SECT	17/09/2021	3 805 549	(73 784)
USD	55	P	REALESTATE SELECT SECTOR	17/09/2021	2 509 065	(46 378)
USD	21	P	S&P 500 E-MINI FUTURE	17/09/2021	3 797 053	46 884
USD	30	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	21/09/2021	3 723 833	(46 062)
USD	10	P	ULTRA LONG TERM US TREASURY BOND FUTURE	21/09/2021	1 624 821	44 086
USD	25	S	US 10YR NOTE FUT (CBT)	21/09/2021	2 793 237	(8 999)
USD	13	P	US LONG BOND FUT (CBT)	21/09/2021	1 762 164	16 417
USD	345	P	SGX FTSE XINHUA FSP	29/07/2021	5 032 886	(44 511)
USD	43	S	US 2YR NOTE FUTURE (CBT)	30/09/2021	7 988 678	12 583
USD	87	S	US 5YR NOTE FUTURE (CBT)	30/09/2021	9 055 049	26 193
JPY	29	P	TOPIX INDX FUTR	09/09/2021	4 280 937	(38 557)
CHF	23	S	SMI SWISS MARKET INDEX - FUTURE	17/09/2021	2 502 053	(12 434)
					<b>Total:</b>	<b>(159 904)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 2 579 842.

### Multi-Asset Thematic

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
USD	91	S	MSCI WORLD GROWTH INDEX	17/09/2021	6 824 041	13 459
USD	73	P	MSCI WORLD VALUE INDEX	17/09/2021	6 840 788	(28 624)
USD	69	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	21/09/2021	8 564 816	(56 365)
					<b>Total:</b>	<b>(71 530)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 0.

### Premia Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	5	P	EURO-BUND FUTURE	08/09/2021	863 050	4 750
EUR	9	P	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	08/09/2021	1 431 360	5 850
EUR	6	P	EURO-BTP FUTURE	08/09/2021	908 460	6 040
EUR	377	S	STOXX 600(SXXP)	17/09/2021	8 505 120	81 167

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	45	P	STXE6ESGX EURP	17/09/2021	759 150	(6 840)
USD	32	P	EURO FX CURR FUT (CME)	13/09/2021	4 002 024	(114 654)
USD	17	P	E-MINI MSCI EMERGING MARKETS INDEX	17/09/2021	978 228	(3 369)
USD	20	S	S&P 500 E-MINI FUTURE	17/09/2021	3 616 241	(43 680)
USD	9	P	SP500ESGUSDP	17/09/2021	1 391 095	18 593
USD	35	P	US 10YR NOTE FUT (CBT)	21/09/2021	3 910 532	24 507
JPY	6	P	TOPIX INDX FUTR	09/09/2021	885 711	(4 262)
					<b>Total:</b>	<b>(31 898)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 830 710.

### Seasons

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	250	P	EURO STOXX 50 - FUTURE	17/09/2021	10 138 750	(83 750)
					<b>Total:</b>	<b>(83 750)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 83 750.

### Sustainable Enhanced Bond 12M

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	2 309	S	EURO-BOBL FUTURE	08/09/2021	309 752 350	(184 720)
EUR	191	S	EURO-BUND FUTURE	08/09/2021	32 968 510	(185 270)
					<b>Total:</b>	<b>(369 990)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 3 250 174.

### Sustainable Euro Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	7	P	EURO BUXL 30Y BONDS	08/09/2021	1 422 680	21 700
EUR	110	S	EURO-BOBL FUTURE	08/09/2021	14 756 500	(8 800)
EUR	58	S	EURO-BUND FUTURE	08/09/2021	10 011 380	(56 260)
EUR	59	P	EURO-SCHATZ FUTURE	08/09/2021	6 616 260	(885)
					<b>Total:</b>	<b>(44 245)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 300 947.

## BNP PARIBAS FUNDS SICAV

### Notes to the financial statements at 30/06/2021

#### **Sustainable Euro Corporate Bond**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	300	S	EURO-BOBL FUTURE	08/09/2021	40 245 000	(29 000)
USD	117	S	US 10YR NOTE FUT (CBT)	21/09/2021	13 072 350	(55 496)
					<b>Total:</b>	<b>(84 496)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 463 462.

#### **Sustainable Euro Multi-Factor Corporate Bond**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	19	P	EURO BUXL 30Y BONDS	08/09/2021	3 861 560	33 260
EUR	22	S	EURO-BOBL FUTURE	08/09/2021	2 951 300	(4 140)
EUR	2	P	EURO-BUND FUTURE	08/09/2021	345 220	1 360
EUR	61	P	EURO-SCHATZ FUTURE	08/09/2021	6 840 540	(1 830)
					<b>Total:</b>	<b>28 650</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 117 783.

#### **Sustainable Euro Multi-Factor Equity**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	177	P	EURO STOXX 50 - FUTURE	17/09/2021	7 178 235	(108 855)
					<b>Total:</b>	<b>(108 855)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 563 959.

#### **Sustainable Europe Multi-Factor Equity**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	705	P	MSCI EUROPE NR	17/09/2021	19 186 575	(168 425)
					<b>Total:</b>	<b>(168 425)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 1 450 702.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

### *Sustainable Global Corporate Bond*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	10	S	EURO-BOBL FUTURE	08/09/2021	1 590 886	(830)
USD	372	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	21/09/2021	54 759 563	(899 203)
USD	21	S	ULTRA LONG TERM US TREASURY BOND FUTURE	21/09/2021	4 046 438	(155 219)
USD	39	S	US 10YR NOTE FUT (CBT)	21/09/2021	5 167 500	(21 328)
USD	175	P	US LONG BOND FUT (CBT)	21/09/2021	28 131 250	772 376
USD	85	P	US 2YR NOTE FUTURE (CBT)	30/09/2021	18 727 227	(31 211)
USD	101	P	US 5YR NOTE FUTURE (CBT)	30/09/2021	12 466 398	(33 352)
					<b>Total:</b>	<b>(368 767)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to USD 981 012.

### *Sustainable Global Multi-Factor Equity*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	10	P	STOXX 600(SXXP)	17/09/2021	267 539	(889)
USD	6	P	S&P 500 E-MINI FUTURE	17/09/2021	1 286 550	15 525
					<b>Total:</b>	<b>14 636</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to USD 77 247.

### *Sustainable Japan Multi-Factor Equity*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in JPY)	Net unrealised gain/(loss) (in JPY)
JPY	8	P	TOPIX INDX FUTR	09/09/2021	155 440 000	(748 000)
					<b>Total:</b>	<b>(748 000)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to JPY 6 828 000.



# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

### Sustainable Multi-Asset Stability

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	18	P	EURO BUXL 30Y BONDS	08/09/2021	3 658 320	55 800
EUR	134	S	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	08/09/2021	21 311 360	(75 040)
EUR	114	S	EURO-BOBL FUTURE	08/09/2021	15 293 100	(9 120)
EUR	38	P	EURO-BUND FUTURE	08/09/2021	6 559 180	36 480
EUR	168	P	EURO-SCHATZ FUTURE	08/09/2021	18 839 520	(2 520)
					<b>Total:</b>	<b>5 600</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 306 628.

### Sustainable US Multi-Factor Corporate Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	123	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	21/09/2021	18 105 984	(267 703)
USD	8	S	ULTRA LONG TERM US TREASURY BOND FUTURE	21/09/2021	1 541 500	(46 656)
USD	34	P	US LONG BOND FUT (CBT)	21/09/2021	5 465 500	139 813
USD	64	P	US 2YR NOTE FUTURE (CBT)	30/09/2021	14 100 500	(23 735)
USD	2	S	US 5YR NOTE FUTURE (CBT)	30/09/2021	246 859	16
					<b>Total:</b>	<b>(198 265)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to USD 442 399.

### Sustainable US Multi-Factor Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	538	P	S&P 500 E-MINI FUTURE	17/09/2021	115 360 650	1 445 100
					<b>Total:</b>	<b>1 445 100</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to USD 5 239 550.

### Sustainable US Value Multi-Factor Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	80	P	S&P 500 E-MINI FUTURE	17/09/2021	17 154 000	207 000
					<b>Total:</b>	<b>207 000</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to USD 787 000.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

### Target Risk Balanced

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	617	P	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	08/09/2021	98 127 680	409 450
EUR	424	S	EURO-BOBL FUTURE	08/09/2021	56 879 600	(46 640)
EUR	645	P	EURO-BTP FUTURE	08/09/2021	97 659 450	656 230
EUR	508	P	EURO-BUND FUTURE	08/09/2021	87 685 880	467 600
EUR	710	P	STXE6ESGX EURP	17/09/2021	11 977 700	(131 560)
USD	1 510	P	DOLLAR INDEX SPOT	13/09/2021	117 691 888	3 050 814
USD	4 282	P	EURO FX CURR FUT (CME)	13/09/2021	535 520 807	(15 727 013)
USD	170	P	SP500ESGUSDP	17/09/2021	26 276 246	415 296
USD	1 708	P	US 10YR NOTE FUT (CBT)	21/09/2021	190 833 966	1 199 224
JPY	125	P	NIKKEI 225 (SGX)	09/09/2021	13 646 926	(85 076)
JPY	548	P	EUR-JPY	13/09/2021	68 555 660	(973 196)
					<b>Total:</b>	<b>(10 764 871)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to EUR 29 536 174.

### US High Yield Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	40	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	21/09/2021	5 888 125	(96 469)
					<b>Total:</b>	<b>(96 469)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to USD 184 894.

### US Short Duration Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	68	S	US 10YR NOTE FUT (CBT)	21/09/2021	9 010 000	(64 788)
					<b>Total:</b>	<b>(64 788)</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to USD 162 921.

### Brokers for Futures contracts:

BNP Paribas Paris  
 BNP Paribas Securities Services Luxembourg  
 Goldman Sachs London Derivatives  
 Société Générale

Notes to the financial statements at 30/06/2021

**Note 12 - Forward foreign exchange contracts**

As at 30 June 2021, the total amount purchased per currency and the total amount sold per currency in the context of forward foreign exchange contracts were as follows:

**Absolute Return Global Opportunities**

Currency	Purchase amount	Currency	Sale amount
EUR	3 200 000	USD	3 892 906
		<b>Net unrealised loss (in EUR)</b>	<b>(81 049)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 27 July 2021.

**Absolute Return Multi-Strategy**

Currency	Purchase amount	Currency	Sale amount
AUD	18 247 263	AUD	630 000
CAD	30 675 949	EUR	56 775 588
CLP	6 451 245 000	GBP	14 200 000
EUR	53 340 385	HUF	1 470 993 350
JPY	328 333 500	JPY	3 472 982 200
NZD	12 720 000	NOK	108 830 000
RUB	327 619 235	SEK	24 919 759
SEK	183 055 252	SGD	5 335 432
SGD	5 280 440	USD	56 014 085
USD	46 519 130		
		<b>Net unrealised loss (in EUR)</b>	<b>(433 342)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 31 August 2021.

**Aqua**

Currency	Purchase amount	Currency	Sale amount
CZK	1 060 869 700	EUR	70 862 585
SGD	2 655 540		
USD	32 977 480		
		<b>Net unrealised gain (in EUR)</b>	<b>170 890</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

**Asia ex-Japan Bond**

Currency	Purchase amount	Currency	Sale amount
AUD	737 460	CNH	46 548 397
CNH	2 791 462	EUR	499 320
EUR	4 946 000	HKD	936 000
HKD	10 161 664	IDR	24 599 586 590
IDR	14 028 909 000	INR	98 409 000
INR	37 855 000	KRW	665 575 000
KRW	1 425 124 000	PHP	29 958 000
PHP	42 168 783	SGD	915 884
SGD	1 513 368	THB	9 906 000
THB	43 404 355	TWD	9 360 000
TWD	9 229 250	USD	14 609 400
USD	13 331 777		
		<b>Net unrealised loss (in USD)</b>	<b>(158 834)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

### Asia ex-Japan Equity

Currency	Purchase amount	Currency	Sale amount
AUD	58 000	EUR	41 740
EUR	1 986 230	SGD	1 200
SGD	60 670	USD	2 451 761
USD	50 689		
<b>Net unrealised loss (in USD)</b>			<b>(6 497)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

### China Equity

Currency	Purchase amount	Currency	Sale amount
CNY	2 000	CNY	290 000
EUR	1 210 815	EUR	1 120
HKD	8 000	HKD	818 000
SGD	21 090	TWD	83 000
		USD	1 303 422
<b>Net unrealised loss (in USD)</b>			<b>(4 455)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

### Climate Impact

Currency	Purchase amount	Currency	Sale amount
AUD	1 409 750	AUD	652 000
CNH	356 540	DKK	7 712 000
EUR	14 006 047	GBP	654 000
GBP	4 447 370	HKD	5 981 000
SGD	928 860	JPY	84 803 000
		KRW	302 902 000
		NOK	5 384 000
		SEK	3 363 000
		TWD	16 303 000
		USD	18 614 313
<b>Net unrealised loss (in EUR)</b>			<b>(68 144)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

### Consumer Innovators

Currency	Purchase amount	Currency	Sale amount
EUR	26 277 761	AUD	829 000
		GBP	529 000
		HKD	10 900 000
		JPY	270 419 000
		USD	26 109 000
<b>Net unrealised loss (in EUR)</b>			<b>(108 653)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

### Disruptive Technology

Currency	Purchase amount	Currency	Sale amount
EUR	310 832 051	DKK	45 827 000
USD	497 270	EUR	418 135
		HKD	38 299 000
		JPY	1 075 286 000
		USD	348 535 000
<b>Net unrealised loss (in EUR)</b>			<b>(1 449 816)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

### Ecosystem Restoration

Currency	Purchase amount	Currency	Sale amount
CNH	102 210	CAD	6 642 000
CZK	102 640	DKK	74 816 000
EUR	81 465 904	EUR	2 281 992
GBP	10 000	HKD	70 988 000
SGD	10 000	JPY	274 449 000
USD	2 700 000	NOK	86 357 000
		SEK	41 019 000
		USD	54 371 000
<b>Net unrealised loss (in EUR)</b>			<b>(1 218 872)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

### Emerging Bond

Currency	Purchase amount	Currency	Sale amount
AUD	653 000	EUR	32 906 310
EUR	348 704 000	USD	415 338 322
USD	39 324 927		
<b>Net unrealised loss (in USD)</b>			<b>(882 145)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

### Emerging Bond Opportunities

Currency	Purchase amount	Currency	Sale amount
AUD	2 936 770	BRL	60 991 000
BRL	102 124 837	CLP	4 035 101 750
CLP	4 286 329 898	CNH	114 012 656
CNH	709 000	COP	45 051 715 000
COP	47 784 176 879	CZK	79 581 387
CZK	145 070 709	EUR	20 395 405
EUR	54 807 930	HUF	682 353 000
HKD	23 000	IDR	139 357 859 000
HUF	2 240 941 000	MXN	274 220 793
IDR	145 107 173 721	PEN	30 639 000
MXN	422 209 909	PLN	61 367 000
PEN	64 948 883	RUB	1 862 319 651
PLN	86 380 000	THB	153 440 000
RON	15 855 000	TRY	154 819 231
RUB	1 081 621 405	USD	245 572 834
SGD	177 630	UYU	55 471 651
THB	617 766 903	ZAR	247 021 597
TRY	10 879 000		
USD	186 636 679		
ZAR	294 641 355		
<b>Net unrealised gain (in USD)</b>			<b>866 112</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

### Emerging Multi-Asset Income

Currency	Purchase amount	Currency	Sale amount
AUD	4 352 000	BRL	2 816 800
BRL	21 199 000	CLP	283 127 000
CLP	942 199 000	CNH	2 051 736
CNH	34 047 298	COP	2 936 948 000
COP	2 545 479 000	EUR	7 147 480
CZK	2 851 712	HUF	109 143 000
EUR	3 695 838	IDR	912 663 000
HUF	206 737 000	INR	44 882 000
IDR	23 067 364 000	MXN	17 965 422
INR	255 256 000	PEN	1 300 440

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

Currency	Purchase amount	Currency	Sale amount
MXN	35 153 000	PLN	4 150 000
PEN	2 632 000	RON	305 000
PLN	5 757 477	RUB	65 176 365
RON	1 018 399	THB	10 545 000
RUB	178 693 000	TRY	10 186 369
SGD	1 166 000	USD	34 430 827
THB	34 606 183	ZAR	12 787 946
TRY	1 548 000		
USD	17 200 006		
ZAR	14 532 000		
<b>Net unrealised gain (in USD)</b>			<b>248 315</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 27 July 2021.

### Energy Transition

Currency	Purchase amount	Currency	Sale amount
AUD	5 326 000	AUD	47 730 000
CAD	13 144 000	CAD	77 360 000
CNH	11 090	CNY	1 130 344 000
CNY	592 223 000	DKK	602 865 000
DKK	59 585 000	EUR	278 398 492
EUR	978 595 505	GBP	196 619 000
GBP	97 883 000	HKD	2 390 321 000
HKD	362 027 000	KRW	74 909 314 000
KRW	8 275 355 000	NOK	786 805 000
NOK	177 335 000	SEK	413 464 000
SGD	9 469 630	USD	19 220 126
USD	1 114 927		
<b>Net unrealised loss (in EUR)</b>			<b>(8 220 335)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 27 July 2021.

### Environmental Absolute Return Thematic Equity (EARTH)

Currency	Purchase amount	Currency	Sale amount
CAD	8 190 000	AUD	3 300 000
CNY	20 398 000	CAD	28 262 780
CZK	113 750 400	CNY	20 384 000
DKK	32 070 000	CZK	21 946 280
EUR	146 042 010	DKK	105 050 000
GBP	17 715 000	EUR	50 888 802
HKD	100 864 000	GBP	33 120 291
JPY	2 183 321 668	HKD	349 038 978
KRW	9 124 087 000	KRW	10 180 973 913
NOK	88 795 000	NOK	345 412 236
SEK	13 337 000	SEK	33 893 986
SGD	10 460	USD	273 094 153
USD	252 148 278		
<b>Net unrealised loss (in USD)</b>			<b>(845 488)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

### Euro Bond Opportunities

Currency	Purchase amount	Currency	Sale amount
AUD	25 485 946	AUD	25 889 088
BRL	8 464 000	BRL	468 000
CAD	14 058 064	CAD	14 170 114
CHF	15 010 830	CHF	14 882 474
EUR	88 827 256	EUR	55 652 758
GBP	16 519 859	GBP	16 766 271
INR	368 749 000	INR	249 220 000

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

Currency	Purchase amount	Currency	Sale amount
JPY	2 183 981 116	JPY	3 436 308 331
KRW	7 524 424 000	KRW	7 493 198 000
NOK	123 730 510	MXN	1 776 786
NZD	36 913 186	NOK	123 425 277
PEN	9 093 000	NZD	37 008 463
PLN	6 082 000	RUB	121 225 454
RUB	413 507 000	SEK	27 747 064
SEK	28 026 154	TRY	1 263 979
THB	103 688 000	TWD	276 758 000
TWD	48 220 000	USD	264 476 544
USD	231 756 583	ZAR	122 154 357
ZAR	121 940 857		
<b>Net unrealised gain (in EUR)</b>			<b>576 514</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 27 August 2021.

### ***Euro Corporate Bond***

Currency	Purchase amount	Currency	Sale amount
CZK	191 531 000	EUR	7 488 967
<b>Net unrealised gain (in EUR)</b>			<b>16 176</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

### ***Euro Corporate Bond Opportunities***

Currency	Purchase amount	Currency	Sale amount
EUR	2 782 933	EUR	3 048 802
USD	3 684 000	USD	3 361 000
<b>Net unrealised gain (in EUR)</b>			<b>6 335</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 27 July 2021.

### ***Euro Equity***

Currency	Purchase amount	Currency	Sale amount
CZK	448 690 000	EUR	18 314 279
USD	916 000		
<b>Net unrealised gain (in EUR)</b>			<b>39 774</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

### ***Euro High Yield Bond***

Currency	Purchase amount	Currency	Sale amount
EUR	198 471 532	EUR	24 837 592
GBP	8 636 000	GBP	124 564 000
USD	17 940 000	USD	66 272 000
<b>Net unrealised loss (in EUR)</b>			<b>(2 083 836)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 27 July 2021.

### ***Euro High Yield Short Duration Bond***

Currency	Purchase amount	Currency	Sale amount
EUR	68 229 975	EUR	21 114 407
GBP	3 128 000	GBP	28 321 000
USD	20 831 460	USD	43 005 000
<b>Net unrealised loss (in EUR)</b>			<b>(904 441)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 27 July 2021.



# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

### **Euro Inflation-Linked Bond**

Currency	Purchase amount	Currency	Sale amount
EUR	11 881 486	EUR	5 632 609
USD	7 287 903	GBP	290 273
		USD	14 511 940
		<b>Net unrealised loss (in EUR)</b>	<b>(174 179)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 27 August 2021.

### **Euro Short Term Corporate Bond Opportunities**

Currency	Purchase amount	Currency	Sale amount
USD	928 636	EUR	768 952
		<b>Net unrealised gain (in EUR)</b>	<b>13 718</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 27 July 2021.

### **Europe Convertible**

Currency	Purchase amount	Currency	Sale amount
EUR	31 907 730	CHF	5 560 000
GBP	1 215 000	EUR	3 979 853
USD	3 082 000	GBP	4 625 000
		USD	26 021 000
		<b>Net unrealised loss (in EUR)</b>	<b>(449 044)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 27 July 2021.

### **Europe Dividend**

Currency	Purchase amount	Currency	Sale amount
USD	805 000	EUR	676 841
		<b>Net unrealised gain (in EUR)</b>	<b>1 727</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

### **Europe Growth**

Currency	Purchase amount	Currency	Sale amount
SGD	1 474 000	EUR	2 471 044
USD	1 843 000		
		<b>Net unrealised gain (in EUR)</b>	<b>6 785</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

### **Europe Multi-Asset Income**

Currency	Purchase amount	Currency	Sale amount
AUD	11 336 000	CHF	4 702 000
CAD	2 192 000	DKK	6 312 000
CHF	40 000	EUR	66 267 892
CNH	1 790 000	GBP	19 686 146
CZK	4 317 000	HUF	88 325 283
DKK	571 000	NOK	5 804 000
EUR	47 440 185	PLN	3 479 000
GBP	2 651 000	RON	276 000
HKD	28 964 000	RUB	82 667 115
HUF	260 810 872	SEK	38 141 000
NOK	55 756 000	SGD	134 570
PLN	5 818 775	TRY	9 659 177
RON	618 000	USD	14 778 101
RUB	281 744 000		
SEK	1 668 000		
SGD	7 050 000		
USD	42 609 000		
		<b>Net unrealised gain (in EUR)</b>	<b>53 949</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 27 July 2021.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

### Europe Small Cap

Currency	Purchase amount	Currency	Sale amount
SGD	520 000	EUR	7 632 344
USD	8 690 000		
<b>Net unrealised gain (in EUR)</b>			<b>18 895</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

### Flexible Global Credit

Currency	Purchase amount	Currency	Sale amount
EUR	18 400 000	EUR	252 094
USD	300 000	USD	22 024 690
<b>Net unrealised loss (in EUR)</b>			<b>(161 780)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 28 July 2021.

### Flexible Opportunities

Currency	Purchase amount	Currency	Sale amount
BRL	761 005	EUR	454 511
CLP	365 582 363	JPY	182 261 046
CZK	11 627 000	USD	8 910 487
EUR	5 382 713		
INR	103 797 427		
KRW	951 498 690		
MXN	10 205 445		
RUB	42 623 000		
<b>Net unrealised loss (in EUR)</b>			<b>(161 981)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 31 August 2021.

### Global Absolute Return Multi-Factor Bond

Currency	Purchase amount	Currency	Sale amount
AUD	78 000	AUD	97 000
EUR	82 262	EUR	49 280
		USD	25 000
<b>Net unrealised loss (in EUR)</b>			<b>(110)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 30 July 2021.

### Global Bond Opportunities

Currency	Purchase amount	Currency	Sale amount
AUD	40 653 653	AUD	42 794 728
BRL	13 405 000	BRL	780 000
CAD	24 311 390	CAD	31 686 005
CHF	23 785 561	CHF	23 766 043
CLP	392 498 000	CLP	580 122 083
CNH	97 929 000	CNH	351 265 000
COP	2 842 097 000	COP	5 326 370 168
CZK	6 701 000	CZK	27 562 000
EUR	473 932 707	EUR	181 026 989
GBP	37 049 235	GBP	52 540 815
IDR	1 879 174 000	HUF	182 826 000
INR	577 228 000	IDR	42 786 436 961
JPY	3 829 346 314	ILS	3 030 000
KRW	13 604 144 000	INR	384 530 000
MXN	10 257 000	JPY	11 018 591 490
NOK	197 994 965	KRW	20 437 214 000
NZD	58 655 015	MXN	37 838 841
PEN	14 360 000	NOK	195 907 565
PLN	9 636 000	NZD	58 624 937
RON	2 059 000	PEN	1 220 000
RUB	724 943 801	PLN	3 872 000

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

Currency	Purchase amount	Currency	Sale amount
SEK	45 265 348	RON	4 262 430
SGD	881 000	RUB	328 830 000
THB	169 841 000	SEK	43 296 174
TWD	76 570 000	SGD	2 682 000
USD	568 024 439	THB	56 238 000
ZAR	205 151 434	TRY	1 748 816
		TWD	440 935 073
		USD	772 187 894
		ZAR	204 915 437
		<b>Net unrealised gain (in EUR)</b>	<b>821 226</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 27 August 2021.

### Global Convertible

Currency	Purchase amount	Currency	Sale amount
CHF	6 367 054	CHF	23 632 946
CNH	12 000 000	CNH	12 000 000
CZK	274 176 000	EUR	472 104 329
EUR	673 580 241	GBP	42 249 887
GBP	6 750 113	HKD	124 000 000
NOK	5 882 000	JPY	11 682 000 000
PLN	361 000	NOK	420 290
USD	794 720 589	SGD	26 000 000
		USD	833 535 281
		<b>Net unrealised gain (in USD)</b>	<b>5 158 872</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 9 September 2021.

### Global Enhanced Bond 36M

Currency	Purchase amount	Currency	Sale amount
AUD	1 212 000	AUD	1 243 000
BRL	31 000	CAD	693 966
CAD	667 957	CHF	737 855
CHF	753 948	EUR	7 995 863
CZK	105 811 000	GBP	871 616
EUR	8 049 693	INR	14 490 000
GBP	838 155	JPY	131 025 307
INR	20 125 000	KRW	355 420 000
JPY	105 626 534	MXN	391 104
KRW	355 583 000	NOK	5 833 722
MXN	1 892 733	NZD	1 740 253
NOK	5 857 285	SEK	1 288 879
NZD	1 743 061	TWD	13 615 000
RUB	7 373 209	USD	17 172 513
SEK	1 352 785	ZAR	5 457 053
THB	2 305 980		
TRY	16 538		
TWD	2 820 000		
USD	12 573 117		
ZAR	5 420 887		
		<b>Net unrealised gain (in EUR)</b>	<b>28 105</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 27 August 2021.

### Global Environment

Currency	Purchase amount	Currency	Sale amount
EUR	27 023 191	CHF	9 858 000
JPY	80 772 220 558	DKK	132 152 000
SGD	8 457 270	EUR	177 043 555
USD	20 943 270	GBP	55 972 000

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

Currency	Purchase amount	Currency	Sale amount
		HKD	54 053 000
		JPY	1 581 070 479
		TWD	462 034 000
		USD	433 719 000
<b>Net unrealised loss (in EUR)</b>			<b>(2 926 091)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

### Global Equity

Currency	Purchase amount	Currency	Sale amount
NOK	66 906 000	USD	7 720 733
<b>Net unrealised gain (in USD)</b>			<b>54 851</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

### Global High Yield Bond

Currency	Purchase amount	Currency	Sale amount
AUD	4 139 000	EUR	34 974 533
CZK	199 695 000	GBP	5 518 000
EUR	97 542 314	USD	110 167 930
USD	29 354 960		
<b>Net unrealised loss (in EUR)</b>			<b>(1 521 669)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 27 July 2021.

### Global Inflation-Linked Bond

Currency	Purchase amount	Currency	Sale amount
AUD	5 632 020	AUD	5 776 740
CAD	3 577 586	CAD	9 964 774
CHF	2 935 074	CHF	2 783 982
EUR	207 890 718	DKK	1 979 929
GBP	5 802 871	EUR	169 475 013
JPY	490 284 192	GBP	63 655 352
MXN	12 086 862	JPY	1 426 200 223
NZD	8 453 546	MXN	11 891 132
SEK	9 496 238	NZD	13 217 843
SGD	263 725 000	SEK	21 929 149
USD	123 744 973	USD	271 041 589
<b>Net unrealised loss (in EUR)</b>			<b>(3 301 256)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 27 August 2021.

### Global Low Vol Equity

Currency	Purchase amount	Currency	Sale amount
CZK	24 371 452	AUD	90 000
EUR	948 689	CAD	541 000
USD	30 000	CHF	45 000
		EUR	91 097
		GBP	90 000
		HKD	385 000
		ILS	122 000
		JPY	24 157 000
		SGD	218 000
		USD	1 042 000
<b>Net unrealised loss (in EUR)</b>			<b>(5 099)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

### Green Bond

Currency	Purchase amount	Currency	Sale amount
EUR	260 327 290	AUD	31 450 000
USD	38 308 000	CAD	39 914 000
		EUR	31 588 894
		GBP	16 151 000
		SEK	235 316 000
		USD	207 867 000
<b>Net unrealised loss (in EUR)</b>			<b>(3 236 632)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 27 July 2021.

### Green Tigers

Currency	Purchase amount	Currency	Sale amount
GBP	598 510	USD	1 547 007
SGD	961 000		
<b>Net unrealised loss (in USD)</b>			<b>(5 291)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

### Health Care Innovators

Currency	Purchase amount	Currency	Sale amount
EUR	11 596 874	CHF	1 347 000
		DKK	2 503 000
		GBP	521 000
		JPY	36 115 000
		USD	10 905 000
<b>Net unrealised loss (in EUR)</b>			<b>(41 960)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

### Inclusive Growth

Currency	Purchase amount	Currency	Sale amount
EUR	126 889	CAD	2 000
		CHF	7 000
		GBP	7 000
		JPY	1 146 000
		USD	122 000
<b>Net unrealised loss (in EUR)</b>			<b>(554)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

### Japan Equity

Currency	Purchase amount	Currency	Sale amount
EUR	28 327 000	EUR	71 310
JPY	10 234 205	JPY	3 748 739 931
USD	395 000	USD	7 450
<b>Net unrealised gain (in JPY)</b>			<b>24 367 864</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

### Japan Small Cap

Currency	Purchase amount	Currency	Sale amount
EUR	132 527 680	EUR	2 575 720
JPY	362 978 347	JPY	21 039 394 204
USD	33 648 840	USD	208 750
<b>Net unrealised gain (in JPY)</b>			<b>142 741 728</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

### Local Emerging Bond

Currency	Purchase amount	Currency	Sale amount
BRL	111 578 846	BRL	40 481 000
CLP	5 071 657 980	CLP	3 217 468 000
CNH	6 642 676	CNH	6 812 574
COP	44 943 390 193	COP	39 087 511 000
CZK	121 375 613	CZK	1 432 613
EUR	57 742 000	EUR	6 854 183
HUF	1 045 000 000	HUF	597 546 609
IDR	137 847 701 658	IDR	122 466 615 000
MXN	283 612 368	MXN	260 073 972
PEN	61 129 391	PEN	24 604 000
PLN	87 334 416	PHP	39 357 750
RON	16 143 000	PLN	50 068 000
RUB	1 063 058 309	RUB	1 726 530 895
THB	600 436 147	THB	82 124 000
USD	129 979 872	TRY	149 858 728
ZAR	224 925 331	USD	229 596 328
		UYU	150 457 913
		ZAR	170 390 003
<b>Net unrealised gain (in USD)</b>			<b>1 054 917</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

### Multi-Asset Income

Currency	Purchase amount	Currency	Sale amount
AUD	14 101 000	AUD	2 110 000
BRL	67 689 466	BRL	17 774 100
CAD	1 208 000	CAD	2 990 000
CHF	1 963 000	CHF	10 860 000
CLP	4 434 405 000	CLP	202 583 000
COP	2 467 323 396	CNY	14 466 357
CZK	2 857 000	COP	2 040 450 000
DKK	1 062 000	DKK	10 910 000
EUR	423 004 716	EUR	176 930 516
GBP	7 253 000	GBP	34 747 000
HKD	17 373 000	HKD	71 098 000
HUF	121 416 371	IDR	13 985 247 000
IDR	7 285 515 000	INR	208 961 000
INR	788 375 000	JPY	114 877 000
JPY	4 293 000	KRW	3 694 525 000
KRW	326 170 000	MXN	46 146 776
MXN	166 379 656	NOK	14 050 000
NOK	116 414 000	PEN	2 086 000
PEN	4 821 000	PLN	4 734 000
PLN	8 437 686	RUB	88 718 501
RON	684 000	SEK	75 653 000
RUB	334 475 000	THB	15 007 000
SEK	9 449 000	TRY	15 591 053
THB	54 945 104	TWD	99 951 000
TWD	24 882 000	USD	396 104 681
USD	120 763 329	ZAR	14 236 575
ZAR	16 251 000		
<b>Net unrealised loss (in EUR)</b>			<b>(1 835 910)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 27 July 2021.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

### Multi-Asset Thematic

Currency	Purchase amount	Currency	Sale amount
EUR	44 862 821	EUR	4 001 203
USD	4 762 808	GBP	3 898 937
		USD	48 773 081
		<b>Net unrealised loss (in EUR)</b>	<b>(743 595)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 31 August 2021.

### Nordic Small Cap

Currency	Purchase amount	Currency	Sale amount
DKK	118 021 000	DKK	41 578 000
EUR	50 485 872	EUR	73 415 107
NOK	810 562 567	NOK	71 769 000
SEK	142 892 000	SEK	751 704 000
		<b>Net unrealised loss (in EUR)</b>	<b>(290 638)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 27 July 2021.

### RMB Bond

Currency	Purchase amount	Currency	Sale amount
EUR	19 289 000	USD	22 940 795
		<b>Net unrealised loss (in USD)</b>	<b>(57 850)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

### Russia Equity

Currency	Purchase amount	Currency	Sale amount
EUR	643 320	EUR	8 103 478
ZAR	138 935 000	ZAR	10 987 570
		<b>Net unrealised gain (in EUR)</b>	<b>75 158</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

### SMaRT Food

Currency	Purchase amount	Currency	Sale amount
CHF	48 781 890	AUD	288 000
EUR	3 863 288	CAD	132 000
GBP	19 829 060	CHF	349 000
USD	140 112 023	CNY	739 000
		DKK	1 315 000
		EUR	184 595 350
		GBP	234 000
		HKD	864 000
		INR	80 496 000
		JPY	35 763 000
		KRW	128 719 000
		NOK	4 007 000
		PHP	6 135 000
		USD	1 979 920
		<b>Net unrealised gain (in EUR)</b>	<b>294 976</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

### Sustainable Euro Bond

Currency	Purchase amount	Currency	Sale amount
GBP	428 790	EUR	1 415 247
USD	1 090 000		
		<b>Net unrealised gain (in EUR)</b>	<b>2 891</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

### **Sustainable Euro Corporate Bond**

Currency	Purchase amount	Currency	Sale amount
CHF	49 000	EUR	44 737
EUR	6 873 190	USD	8 300 000
<b>Net unrealised loss (in EUR)</b>			<b>(122 286)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 27 July 2021.

### **Sustainable Euro Multi-Factor Corporate Bond**

Currency	Purchase amount	Currency	Sale amount
CZK	1 459 170	EUR	57 099
<b>Net unrealised gain (in EUR)</b>			<b>78</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

### **Sustainable Europe Value**

Currency	Purchase amount	Currency	Sale amount
GBP	69 000 000	EUR	79 224 746
<b>Net unrealised gain (in EUR)</b>			<b>1 115 899</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 27 July 2021.

### **Sustainable Global Corporate Bond**

Currency	Purchase amount	Currency	Sale amount
EUR	150 314 553	EUR	186 435 757
NOK	33 000	USD	178 921 057
USD	225 131 259		
<b>Net unrealised gain (in USD)</b>			<b>3 328 588</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 27 July 2021.

### **Sustainable Global Multi-Factor Equity**

Currency	Purchase amount	Currency	Sale amount
EUR	3 252 380	USD	3 868 424
<b>Net unrealised loss (in USD)</b>			<b>(10 057)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

### **Sustainable Multi-Asset Balanced**

Currency	Purchase amount	Currency	Sale amount
AUD	21 664 000	EUR	49 247 218
CAD	62 000	JPY	1 202 000 000
EUR	9 025 388	USD	12 700
HKD	62 000		
NOK	217 570 000		
SGD	62 000		
USD	16 925 000		
<b>Net unrealised gain (in EUR)</b>			<b>17 904</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

### **Sustainable Multi-Asset Growth**

Currency	Purchase amount	Currency	Sale amount
AUD	13 200 000	EUR	21 527 075
EUR	11 962 171	JPY	735 000 000
NOK	134 560 000	USD	7 825 000
SGD	64 000		
USD	12 000		
<b>Net unrealised loss (in EUR)</b>			<b>(157 184)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.



# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

### **Sustainable Multi-Asset Stability**

Currency	Purchase amount	Currency	Sale amount
AUD	31 500 000	EUR	50 881 663
EUR	28 548 139	JPY	1 767 700 000
NOK	317 300 000	USD	18 550 000
<b>Net unrealised loss (in EUR)</b>			<b>(376 664)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 16 July 2021.

### **Sustainable US Multi-Factor Corporate Bond**

Currency	Purchase amount	Currency	Sale amount
EUR	20 884 000	USD	24 838 935
<b>Net unrealised loss (in USD)</b>			<b>(63 807)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

### **Sustainable US Multi-Factor Equity**

Currency	Purchase amount	Currency	Sale amount
EUR	27 519 910	EUR	908 110
USD	1 082 603	USD	32 732 680
<b>Net unrealised loss (in USD)</b>			<b>(79 942)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

### **Sustainable US Value Multi-Factor Equity**

Currency	Purchase amount	Currency	Sale amount
EUR	8 150 230	EUR	154 930
USD	184 600	USD	9 693 814
<b>Net unrealised loss (in USD)</b>			<b>(24 222)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

### **Target Risk Balanced**

Currency	Purchase amount	Currency	Sale amount
BRL	132 651 000	EUR	23 655 972
USD	2 151 000		
<b>Net unrealised gain (in EUR)</b>			<b>394 111</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

### **US Growth**

Currency	Purchase amount	Currency	Sale amount
CZK	406 871 400	USD	93 092 615
EUR	62 336 290		
<b>Net unrealised loss (in USD)</b>			<b>(227 946)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

### **US High Yield Bond**

Currency	Purchase amount	Currency	Sale amount
AUD	2 438 000	USD	6 569 131
EUR	3 986 000		
<b>Net unrealised loss (in USD)</b>			<b>(9 995)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

### **US Mid Cap**

Currency	Purchase amount	Currency	Sale amount
EUR	9 515 000	USD	11 373 656
SGD	77 000		
<b>Net unrealised loss (in USD)</b>			<b>(28 532)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

### US Short Duration Bond

Currency	Purchase amount	Currency	Sale amount
EUR	31 922 650	USD	37 966 624
<b>Net unrealised loss (in USD)</b>			<b>(96 114)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

### US Small Cap

Currency	Purchase amount	Currency	Sale amount
EUR	147 143 570	SGD	199 870
SGD	4 699 130	USD	178 574 096
USD	148 563		
<b>Net unrealised loss (in USD)</b>			<b>(519 048)</b>

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 2021.

### Counterparties to Forward foreign exchange contracts:

Bank of America Securities Europe  
 Barclays Bank Ireland Plc  
 BNP Paribas Paris  
 Citibank N.A. London  
 Citigroup Global Market  
 Deutsche Bank  
 Goldman Sachs International  
 Goldman Sachs International London  
 HSBC France  
 JP Morgan  
 JP Morgan Chase Bank  
 Morgan Stanley & Co. International  
 Morgan Stanley Bank  
 Morgan Stanley Europe  
 Royal Bank of Canada  
 Société Générale  
 Standard Chartered Bank Germany  
 State Street Boston FX  
 UBS Warburg London

## Note 13 - Swaps

### Credit Default Swaps

The Company has entered into credit default swaps agreements whereby it exchanges fixed income for income linked to changes in credit events, whether with respect to an index or a bond (see details in the tables below), and vice versa. These amounts are calculated and recognised at each calculation of the Net Asset Value; the amount of the unrealised capital gain is stated under "Net Unrealised gain on financial instruments" in the Statement of net assets, and the amount of net unrealised capital loss is given under "Net Unrealised loss on financial instruments" in the Statement of net assets.

### Emerging Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
11 200 000	USD	20/12/2024	REPSOU CDS USD SR 5Y D14 20/12/2024	1.000%
4 500 000	USD	20/12/2025	5.000%	CDX HY CDSI S35 5Y PRC Corp 20/12/2025
15 000 000	USD	20/12/2025	5.000%	CDX HY CDSI S35 5Y PRC Corp 20/12/2025
7 200 000	USD	20/12/2025	5.000%	CDX HY CDSI S35 5Y PRC Corp 20/12/2025

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
4 000 000	USD	20/06/2026	5.000%	CDX HY CDSI S36 5Y PRC CORP 20/06/2026
			<b>Net unrealised loss (in USD)</b>	<b>(3 258 370)</b>

### *Emerging Bond Opportunities*

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
5 400 000	USD	20/12/2024	REPSOU CDS USD SR 5Y D14 20/12/2024	1.000%
4 000 000	USD	20/12/2025	5.000%	CDX HY CDSI S35 5Y PRC Corp 20/12/2025
8 000 000	USD	20/12/2025	5.000%	CDX HY CDSI S35 5Y PRC Corp 20/12/2025
4 300 000	USD	20/12/2025	5.000%	CDX HY CDSI S35 5Y PRC Corp 20/12/2025
2 500 000	USD	20/06/2026	5.000%	CDX HY CDSI S36 5Y PRC CORP 20/06/2026
			<b>Net unrealised loss (in USD)</b>	<b>(1 976 888)</b>

### *Enhanced Bond 6M*

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
20 000 000	EUR	20/06/2026	5.000%	ITRX XOVER CDSI S35 5Y CORP 20/06/2026
450 000 000	EUR	20/06/2026	1.000%	ITRX EUR CDSI S35 5Y CORP 20/06/2026
			<b>Net unrealised loss (in EUR)</b>	<b>(14 482 344)</b>

### *Euro Bond Opportunities*

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
8 400 000	USD	20/06/2026	0.250%	FRANCE O.A.T. 4.25% 03-25/04/2019
8 400 000	USD	20/06/2026	FRANCE O.A.T. 4.25% 03-25/04/2019	0.250%
			<b>Net unrealised gain (in EUR)</b>	<b>45 987</b>

### *Euro Corporate Bond*

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
10 000 000	EUR	20/06/2026	FIAT CHRYSLER AU 5.25% 15- 15/04/2023	5.000%
10 000 000	EUR	20/06/2028	VOLKSWAGEN INTFN 0.875% 15- 16/01/2023	1.000%
			<b>Net unrealised gain (in EUR)</b>	<b>2 037 354</b>

### *Euro Corporate Bond Opportunities*

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
15 000 000	EUR	20/06/2026	5.000%	ITRX XOVER CDSI S35 5Y CORP 20/06/2026
			<b>Net unrealised loss (in EUR)</b>	<b>(1 866 032)</b>

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

### *Euro High Yield Bond*

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
5 000 000	EUR	20/06/2026	5.000%	ITRX XOVER CDSI S35 5Y CORP 20/06/2026
10 000 000	EUR	20/06/2026	5.000%	ITRX XOVER CDSI S35 5Y CORP 20/06/2026
			<b>Net unrealised loss (in EUR)</b>	<b>(1 866 032)</b>

### *Euro High Yield Short Duration Bond*

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 500 000	EUR	20/06/2026	CMA CGM SA 6.5% 17-15/07/2022	5.000%
			<b>Net unrealised gain (in EUR)</b>	<b>113 118</b>

### *Euro Short Term Bond Opportunities*

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
6 000 000	EUR	20/06/2026	5.000%	ITRX XOVER CDSI S35 5Y CORP 20/06/2026
			<b>Net unrealised loss (in EUR)</b>	<b>(746 413)</b>

### *Euro Short Term Corporate Bond*

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
200 000	EUR	20/12/2025	1.000%	DAIMLER AG 1.4% 16-12/01/2024
200 000	EUR	20/12/2025	ENI SPA 2.625% 13-22/11/2021	1.000%
			<b>Net unrealised loss (in EUR)</b>	<b>(657)</b>

### *Euro Short Term Corporate Bond Opportunities*

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
20 000 000	EUR	20/06/2026	5.000%	ITRX XOVER CDSI S35 5Y CORP 20/06/2026
			<b>Net unrealised loss (in EUR)</b>	<b>(2 488 043)</b>

### *Europe Multi-Asset Income*

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
4 234 125	EUR	20/06/2025	1.000%	ITRX EUR CDSI S33 5Y CORP 20/06/2025
			<b>Net unrealised loss (in EUR)</b>	<b>(104 546)</b>

### *Global Bond Opportunities*

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 700 000	USD	20/06/2022	REP OF KOREA 7.125% 09-20/06/2023	1.000%
500 000	USD	20/12/2021	PHILIPPINES (REP) 10.625% 00- 16/03/2025	1.000%
4 000 000	USD	20/12/2024	RUSSIAN FEDERATION 00-31/03/2030 STEP UP	1.000%
16 100 000	USD	20/06/2026	0.250%	FRANCE O.A.T. 4.25% 03-25/04/2019
16 100 000	USD	20/06/2026	FRANCE O.A.T. 4.25% 03-25/04/2019	0.250%
			<b>Net unrealised gain (in EUR)</b>	<b>152 335</b>

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

### Global Enhanced Bond 36M

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
100 000	EUR	20/06/2026	5.000%	ITRX XOVER CDSI S35 5Y CORP 20/06/2026
400 000	EUR	20/06/2026	1.000%	ITRX EUR CDSI S35 5Y CORP 20/06/2026
			<b>Net unrealised loss (in EUR)</b>	<b>(23 102)</b>

### Global High Yield Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
5 000 000	USD	20/06/2026	5.000%	CDX HY CDSI S36 5Y PRC CORP 20/06/2026
			<b>Net unrealised loss (in EUR)</b>	<b>(430 922)</b>

### Multi-Asset Income

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
10 067 849	EUR	20/06/2025	1.000%	ITRX EUR CDSI S33 5Y CORP 20/06/2025
4 000 000	USD	20/06/2025	5.000%	CDX HY CDSI GEN 5Y SPRD 20/06/2025
21 000 000	USD	20/06/2025	1.000%	CDX EM CDSI S33 5Y PRC CORP 20/06/2025
12 000 000	USD	20/06/2026	CDX HY CDSI S36 5Y PRC CORP 20/06/2026	5.000%
			<b>Net unrealised gain (in EUR)</b>	<b>579 077</b>

### Sustainable Enhanced Bond 12M

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
10 000 000	EUR	20/06/2026	5.000%	ITRX XOVER CDSI S35 5Y CORP 20/06/2026
120 000 000	EUR	20/06/2026	1.000%	ITRX EUR CDSI S35 5Y CORP 20/06/2026
			<b>Net unrealised loss (in EUR)</b>	<b>(4 442 502)</b>

### Sustainable Euro Corporate Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
500 000	EUR	20/12/2025	1.000%	RENAULT 1% 17-28/11/2025
2 600 000	EUR	20/12/2025	1.000%	HSBC BANK PLC 20/12/2025
4 500 000	EUR	20/12/2025	1.000%	SWEDBANK AB 20/12/2025
4 300 000	EUR	20/12/2025	ENI SPA 2.625% 13-22/11/2021	1.000%
1 300 000	EUR	20/12/2025	1.000%	DAIMLER AG 1.4% 16-12/01/2024
4 500 000	USD	20/12/2025	MORGAN STANLEY 3.75% 13- 25/02/2023	1.000%
4 500 000	USD	20/12/2025	JPMORGAN CHASE 3.2% 13- 25/01/2023	1.000%
5 000 000	USD	20/12/2025	MORGAN STANLEY 3.75% 13- 25/02/2023	1.000%
			<b>Net unrealised gain (in EUR)</b>	<b>126 733</b>

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

### Sustainable Euro Multi-Factor Corporate Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
3 000 000	EUR	20/06/2026	ITRX EUR CDSI S35 5Y CORP 20/06/2026	1.000%
3 800 000	EUR	20/06/2026	ITRX EUR CDSI S35 5Y CORP 20/06/2026	1.000%
9 000 000	EUR	20/06/2026	ITRX EUR CDSI S35 5Y CORP 20/06/2026	1.000%
11 000 000	EUR	20/06/2026	ITRX EUR CDSI S35 5Y CORP 20/06/2026	1.000%
131 000 000	EUR	20/06/2026	ITRX EUR CDSI S35 5Y CORP 20/06/2026	1.000%
			<b>Net unrealised gain (in EUR)</b>	<b>4 206 001</b>

### Sustainable Global Corporate Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
300 000	EUR	20/12/2025	1.000%	RENAULT 1% 17-28/11/2025
400 000	EUR	20/12/2025	1.000%	HSBC BANK PLC 20/12/2025
500 000	EUR	20/12/2025	ENI SPA 2.625% 13-22/11/2021	1.000%
500 000	EUR	20/12/2025	1.000%	DAIMLER AG 1.4% 16-12/01/2024
500 000	EUR	20/12/2025	1.000%	SWEDBANK AB 20/12/2025
3 000 000	EUR	20/12/2025	1.000%	ITRX EUR CDSI S34 5Y CORP 20/12/2025
500 000	USD	20/12/2025	MORGAN STANLEY 3.75% 13- 25/02/2023	1.000%
500 000	USD	20/12/2025	JPMORGAN CHASE 3.2% 13- 25/01/2023	1.000%
			<b>Net unrealised loss (in USD)</b>	<b>(97 974)</b>

### Sustainable US Multi-Factor Corporate Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 100 000	USD	20/06/2026	CDX IG CDSI S36 5Y CORP 20/06/2026	1.000%
48 000 000	USD	20/06/2026	CDX IG CDSI S36 5Y CORP 20/06/2026	1.000%
			<b>Net unrealised gain (in USD)</b>	<b>1 243 764</b>

### US High Yield Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
5 000 000	USD	20/06/2026	5.000%	CDX HY CDSI S36 5Y PRC CORP 20/06/2026
			<b>Net unrealised loss (in USD)</b>	<b>(511 031)</b>

## Interest Rate Swaps

The Company has entered into interest rate swaps agreements whereby it exchanges fixed income (sum of the notional amount and the fixed rate) for variable income (sum of the notional amount and the floating rate) and vice versa. These amounts are calculated and recognised at each calculation of the Net Asset Value; the receivable amount is stated under "Other assets" in the Statement of net assets, while the payable amount is given under "Other liabilities" in the Statement of net assets.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

### Asia ex-Japan Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
17 640 000	HKD	16/10/2021	IBOR 3M	1.840%
4 320 000	HKD	17/10/2029	IBOR 3M	1.800%
2 925 000 000	KRW	15/09/2023	1.300%	KWCDC (KSFA 3M) 3M
1 485 380 000	KRW	15/09/2023	1.380%	KWCDC (KSFA 3M) 3M
612 000 000	KRW	15/09/2031	KWCDC (KSFA 3M) 3M	1.725%
309 190 000	KRW	15/09/2031	KWCDC (KSFA 3M) 3M	1.755%
			<b>Net unrealised gain (in USD)</b>	<b>39 460</b>

### Emerging Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
28 040 000	BRL	02/01/2025	BRAZIL CETIP INTERBANK DEPOSIT : OND	1.900%
35 130 000	CZK	06/10/2025	LIBOR 6M	0.585%
81 300 000	MXN	29/09/2025	5.095%	MXN SWAP (TIIE) 28 DAY
30 480 000 000	KRW	15/09/2023	1.300%	KWCDC (KSFA 3M) 3M
14 791 330 000	KRW	15/09/2023	1.380%	KWCDC (KSFA 3M) 3M
49 880 000	PLN	15/09/2023	1.110%	WIBOR 6M
6 377 000 000	KRW	15/09/2031	KWCDC (KSFA 3M) 3M	1.725%
3 078 950 000	KRW	15/09/2031	KWCDC (KSFA 3M) 3M	1.755%
19 836 380 000	HUF	16/04/2023	BUBOR 6M	1.336%
246 460 000	PLN	16/04/2023	0.517%	WIBOR 6M
60 340 000	ILS	16/06/2023	TELBOR 3M	0.247%
104 800 000	PLN	16/06/2023	0.829%	WIBOR 6M
12 670 000	ILS	16/06/2031	1.357%	TELBOR 3M
43 050 000	PLN	16/06/2026	WIBOR 6M	1.515%
20 510 000	PLN	15/09/2026	WIBOR 6M	1.675%
			<b>Net unrealised loss (in USD)</b>	<b>(899 932)</b>

### Emerging Multi-Asset Income

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 610 000 000	KRW	15/09/2023	1.300%	KWCDC (KSFA 3M) 3M
743 680 000	KRW	15/09/2023	1.380%	KWCDC (KSFA 3M) 3M
2 510 000	PLN	15/09/2023	1.110%	WIBOR 6M
337 000 000	KRW	15/09/2031	KWCDC (KSFA 3M) 3M	1.725%
154 800 000	KRW	15/09/2031	KWCDC (KSFA 3M) 3M	1.755%
1 314 130 000	HUF	16/04/2023	BUBOR 6M	1.336%
16 330 000	PLN	16/04/2023	0.517%	WIBOR 6M
3 480 000	ILS	16/06/2023	TELBOR 3M	0.247%
5 340 000	PLN	16/06/2023	0.829%	WIBOR 6M

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
730 000	ILS	16/06/2031	1.357%	TELBOR 3M
2 200 000	PLN	16/06/2026	WIBOR 6M	1.515%
1 030 000	PLN	15/09/2026	WIBOR 6M	1.675%
			<b>Net unrealised loss (in USD)</b>	<b>(22 766)</b>

### *Enhanced Bond 6M*

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
100 000 000	EUR	06/03/2022	(0.633%)	EONIA - OND
50 000 000	EUR	04/09/2022	(0.522%)	EONIA - OND
50 000 000	EUR	08/09/2022	(0.534%)	EONIA - OND
50 000 000	EUR	23/09/2022	(0.555%)	EONIA - OND
50 000 000	EUR	30/10/2022	(0.567%)	EONIA - OND
50 000 000	EUR	25/11/2022	(0.564%)	ESTER 1D
100 000 000	EUR	23/12/2022	(0.555%)	ESTER 1D
50 000 000	EUR	30/11/2022	(0.562%)	ESTER 1D
100 000 000	EUR	08/04/2023	(0.579%)	ESTER 1D
			<b>Net unrealised gain (in EUR)</b>	<b>342 033</b>

### *Euro Short Term Corporate Bond Opportunities*

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
50 000 000	EUR	05/06/2026	(0.296%)	EURIBOR 6M
			<b>Net unrealised gain (in EUR)</b>	<b>79 653</b>

### *Europe Multi-Asset Income*

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 930 000	PLN	15/09/2023	1.110%	WIBOR 6M
816 000 000	HUF	16/04/2023	BUBOR 6M	1.336%
10 140 000	PLN	16/04/2023	0.517%	WIBOR 6M
2 500 000	ILS	16/06/2023	TELBOR 3M	0.247%
3 800 000	PLN	16/06/2023	0.829%	WIBOR 6M
530 000	ILS	16/06/2031	1.357%	TELBOR 3M
1 560 000	PLN	16/06/2026	WIBOR 6M	1.515%
790 000	PLN	15/09/2026	WIBOR 6M	1.675%
			<b>Net unrealised loss (in EUR)</b>	<b>(12 633)</b>

### *Flexible Global Credit*

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
300 000	CAD	15/04/2031	1.971%	CDOR 3M
300 000	USD	15/04/2031	1.450%	BPSWSF CMPN Curncy (BP000 6M)
300 000	CAD	15/04/2031	2.010%	CDOR 3M
300 000	CAD	15/04/2031	1.945%	CDOR 3M
1 100 000	AUD	15/04/2031	BBSW 6M	1.697%
1 100 000	AUD	15/04/2031	BBSW 6M	1.752%
2 100 000	EUR	15/04/2031	(0.102%)	EURIBOR 6M



# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
4 000 000	AUD	15/04/2031	BBSW 6M	1.094%
600 000	CAD	15/04/2031	2.005%	CDOR 3M
600 000	EUR	15/04/2031	0.162%	EURIBOR 6M
1 300 000	EUR	15/04/2031	(0.215%)	EURIBOR 6M
300 000	GBP	16/04/2031	BPSWSF CMPN Curncy (BP000 6M)	0.982%
400 000	CAD	16/04/2031	1.948%	CDOR 3M
1 500 000	AUD	16/04/2031	BBSW 6M	1.680%
1 300 000	EUR	18/04/2031	0.072%	EURIBOR 6M
			<b>Net unrealised loss (in EUR)</b>	<b>(25 603)</b>

### **Global Absolute Return Multi-Factor Bond**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
500 000	CAD	15/04/2031	2.010%	CDOR 3M
700 000	CAD	15/04/2031	1.945%	CDOR 3M
1 500 000	EUR	15/04/2031	0.162%	EURIBOR 6M
2 200 000	AUD	15/04/2031	AUST BANK BILL 6M	1.752%
2 400 000	EUR	15/04/2031	(0.215%)	EURIBOR 6M
3 500 000	EUR	15/04/2031	(0.102%)	EURIBOR 6M
1 200 000	CAD	15/04/2031	2.005%	CDOR 3M
600 000	AUD	15/04/2031	AUST BANK BILL 6M	1.557%
600 000	CAD	15/04/2031	1.971%	CDOR 3M
600 000	USD	15/04/2031	1.450%	LIBOR 3M
2 300 000	AUD	15/04/2031	AUST BANK BILL 6M	1.697%
6 900 000	AUD	15/04/2031	AUST BANK BILL 6M	1.094%
500 000	GBP	16/04/2031	LIBOR 3M	0.982%
700 000	CAD	16/04/2031	1.948%	CDOR 3M
2 700 000	AUD	16/04/2031	AUST BANK BILL 6M	1.680%
2 400 000	EUR	18/04/2031	0.072%	EURIBOR 6M
			<b>Net unrealised loss (in EUR)</b>	<b>(42 509)</b>

### **Global Bond Opportunities**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
205 000 000	JPY	11/10/2032	1.531%	LIBOR 6M
453 900 000	JPY	16/10/2034	1.398%	LIBOR 6M
			<b>Net unrealised gain (in EUR)</b>	<b>807 992</b>

### **Local Emerging Bond**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
38 920 000	CNY	23/09/2025	CHINA FIXING : SWD ONE WEEK	2.608%
51 260 000	BRL	02/01/2025	BRAZIL CETIP INTERBANK DEPOSIT : OND	6.510%
23 800 000	CNY	22/10/2025	CHINA FIXING : SWD ONE WEEK	2.670%
39 220 000	CNY	02/12/2025	CHINA FIXING : SWD ONE WEEK	2.815%

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
21 520 000	CNY	18/12/2025	CH FIXING REPO RATES (7D1W)	2.780%
42 500 000	CZK	07/10/2025	LIBOR 6M	0.610%
27 125 000 000	KRW	15/09/2023	1.300%	KWCDC (KSFA 3M) 3M
13 617 230 000	KRW	15/09/2023	1.380%	KWCDC (KSFA 3M) 3M
45 920 000	PLN	15/09/2023	1.110%	WIBOR 6M
5 675 000 000	KRW	15/09/2031	KWCDC (KSFA 3M) 3M	1.725%
2 834 550 000	KRW	15/09/2031	KWCDC (KSFA 3M) 3M	1.755%
18 152 280 000	HUF	16/04/2023	BUBOR 6M	1.336%
225 530 000	PLN	16/04/2023	0.517%	WIBOR 6M
57 780 000	ILS	16/06/2023	TELBOR 3M	0.247%
90 210 000	PLN	16/06/2023	0.829%	WIBOR 6M
12 130 000	ILS	16/06/2031	1.357%	TELBOR 3M
37 060 000	PLN	16/06/2026	WIBOR 6M	1.515%
18 880 000	PLN	15/09/2026	WIBOR 6M	1.675%
<b>Net unrealised loss (in USD)</b>				<b>(927 746)</b>

### Multi-Asset Income

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
7 390 000	BRL	02/01/2025	BRAZIL CETIP INTERBANK DEPOSIT : OND	6.510%
2 830 000 000	KRW	15/09/2023	1.300%	KWCDC (KSFA 3M) 3M
1 412 610 000	KRW	15/09/2023	0.660%	KWCDC (KSFA 3M) 3M
4 770 000	PLN	15/09/2023	1.110%	WIBOR 6M
590 000 000	KRW	15/09/2031	KWCDC (KSFA 3M) 3M	1.725%
294 050 000	KRW	15/09/2031	KWCDC (KSFA 3M) 3M	1.755%
2 010 760 000	HUF	16/04/2023	BUBOR 6M	1.336%
24 980 000	PLN	16/04/2023	0.517%	WIBOR 6M
6 110 000	ILS	16/06/2023	TELBOR 3M	0.247%
9 430 000	PLN	16/06/2023	0.829%	WIBOR 6M
1 280 000	ILS	16/06/2031	1.357%	TELBOR 3M
3 870 000	PLN	16/06/2026	WIBOR 6M	1.515%
1 960 000	PLN	15/09/2026	WIBOR 6M	1.675%
<b>Net unrealised loss (in EUR)</b>				<b>(100 163)</b>

### Sustainable Enhanced Bond 12M

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
50 000 000	EUR	08/09/2022	(0.534%)	EONIA - OND
50 000 000	EUR	23/09/2022	(0.555%)	EONIA - OND
<b>Net unrealised gain (in EUR)</b>				<b>83 868</b>

## Notes to the financial statements at 30/06/2021

**Inflation Swaps**

The Company has entered into inflation swaps agreements whereby it exchanges fixed income (sum of the notional amount and the fixed rate) for variable income (sum of the notional amount and the floating rate) and vice versa. These amounts are calculated and recognised at each calculation of the Net Asset Value; the receivable amount is stated under "Other assets" in the Statement of net assets, while the payable amount is given under "Other liabilities" in the Statement of net assets.

**Absolute Return Multi-Strategy**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
14 000 000	USD	18/06/2029	0.187%	US CPI URBAN CONSUMERS NSA
14 000 000	USD	15/01/2031	0.228%	US CPI URBAN CONSUMERS NSA
27 350 000	USD	15/06/2031	US CPI URBAN CONSUMERS NSA	0.249%
			<b>Net unrealised gain (in EUR)</b>	<b>1 161 319</b>

**Emerging Multi-Asset Income**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
3 400 000	USD	15/06/2031	US CPI URBAN CONSUMERS NSA	0.249%
			<b>Net unrealised loss (in USD)</b>	<b>(5 798)</b>

**Multi-Asset Thematic**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
8 500 000	USD	15/06/2031	0.000%	0.249%
			<b>Net unrealised loss (in EUR)</b>	<b>(12 223)</b>

**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.

**Absolute Return Multi-Strategy**

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
10 000 000	6.19%	BNP PARIBAS PARIS, FRANCE	EUR	16/12/2021	EURIBOR 1Y + SPREAD	MSCI EUROPE SRI net Return EUR Index (M7CXBRM)
10 000 000	6.19%	BNP PARIBAS PARIS, FRANCE	EUR	16/12/2021	MSCI EUROPE net Return EUR Index (MSDEE15N)	EURIBOR 1Y +SPREAD
22 000 065	13.61%	GOLDMAN SACHS INTERNATIONAL LONDON, UNITED KINGDOM	EUR	16/12/2021	MSCI DAILY NET TR EUROPE EURO	-0.783%
21 999 829	13.61%	GOLDMAN SACHS INTERNATIONAL LONDON, UNITED KINGDOM	EUR	16/12/2021	-0.753%	MSCI EUROPE SRI Net Return EUR Index ( M7CXBRM)

## BNP PARIBAS FUNDS SICAV

### Notes to the financial statements at 30/06/2021

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
7 000 000	3.65%	BNP PARIBAS PARIS, FRANCE	USD	09/07/2021	0.500%	BNP PARIBAS STRATEGY C52 INDEX
7 500 000	3.91%	SOCIÉTÉ GÉNÉRALE PARIS, FRANCE	USD	22/07/2021	Negative performance of SG US Strong Balance Sheet Beta Hedged Index (USD - Excess Return) (SGEPSBSB) + SPREAD	Positive performance of SG US Strong Balance Sheet Beta Hedged Index (USD - Excess Return) (SGEPSBSB) + SPREAD
7 379 896	3.85%	BNP PARIBAS PARIS, FRANCE	USD	13/10/2021	0.880%	Performance of the Basket of shares (BNPB0002)
7 000 000	3.65%	BNP PARIBAS PARIS, FRANCE	USD	18/11/2021	0.500%	BNP PARIBAS STRATEGY C52 INDEX
4 202 520	2.60%	BNP PARIBAS PARIS, FRANCE	EUR	10/03/2022	EURIBOR 1Y +SPREAD	Performance of the Basket of shares (BNPAMEVL Index)
4 197 480	2.60%	BNP PARIBAS PARIS, FRANCE	EUR	10/03/2022	Performance of the Basket of shares (BNPAMEVS Index)	EURIBOR 1Y +SPREAD
542 325 200	2.55%	BNP PARIBAS PARIS, FRANCE	JPY	10/03/2022	JPY LIBOR BBA 12M + SPREAD	Performance of the Basket of shares (BNPAMJVL Index)
541 674 800	2.55%	BNP PARIBAS PARIS, FRANCE	JPY	10/03/2022	Performance of the Basket of shares (BNPAMJVS Index)	JPY LIBOR BBA 12M + SPREAD
5 002 500	2.61%	BNP PARIBAS PARIS, FRANCE	USD	10/03/2022	USD LIBOR 12M +SPREAD	Performance of the Basket of shares (BNPAMUVL Index)
4 997 500	2.61%	BNP PARIBAS PARIS, FRANCE	USD	10/03/2022	Performance of the Basket of shares (BNPAMUVS Index)	USD LIBOR 12M +SPREAD
					<b>Net unrealised gain (in EUR)</b>	<b>2 341 025</b>

## BNP PARIBAS FUNDS SICAV

### Notes to the financial statements at 30/06/2021

#### **Emerging Multi-Asset Income**

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
2 409 854	2.79%	BNP PARIBAS PARIS, FRANCE	USD	13/10/2021	0.880%	Performance of the Basket of shares (BNPB0002)
9 983 536	11.56%	GOLDMAN SACHS INTERNATIONAL LONDON, UNITED KINGDOM	USD	24/08/2021	0.100%	Goldman Sachs Dynamic FX Carry Strategy GSFCA19 (GSFXCA19)
4 000 000	4.63%	GOLDMAN SACHS INTERNATIONAL LONDON, UNITED KINGDOM	USD	12/11/2021	Negative performance of GS Dynamic Option EM Series 11 Excess Return Strategy (RCXTD11E)	Positive performance of GS Dynamic Option EM Series 11 Excess Return Strategy (RCXTD11E)
1 000 000	1.16%	BNP PARIBAS PARIS, FRANCE	USD	28/03/2022	0.500%	BNP PARIBAS STRATEGY C52 INDEX (BNPIC52P)
					<b>Net unrealised gain (in USD)</b>	<b>728 387</b>

#### **Europe Multi-Asset Income**

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
45 000 000	28.34%	SOCIÉTÉ GÉNÉRALE PARIS, FRANCE	EUR	02/12/2021	Negative performance of the SG BNPP AM OTC CALL OVERWRITING PORTFOLIO	Positive performance of the SG BNPP AM OTC CALL OVERWRITING PORTFOLIO
4 002 356	2.52%	BNP PARIBAS PARIS, FRANCE	EUR	01/09/2021	EUR EURIBOR 3M +SPREAD	Performance of the Basket of shares (BNPAMEVL)
					<b>Net unrealised loss (in EUR)</b>	<b>(101 706)</b>

## BNP PARIBAS FUNDS SICAV

### Notes to the financial statements at 30/06/2021

#### *Flexible Opportunities*

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
450 440	1.99%	BNP PARIBAS PARIS, FRANCE	USD	13/10/2021	Performance of the Basket of shares (BNPB0002)	0.880%
3 000 000	15.71%	BNP PARIBAS PARIS, FRANCE	EUR	23/09/2021	EURIBOR 3M + SPREAD	MSCI EUROPE SRI net Return EUR Index (M7CXBRM)
3 000 000	15.71%	BNP PARIBAS PARIS, FRANCE	EUR	23/09/2021	MSCI EUROPE NET TOTAL RETURN IN EUR Index (MSDEE15N)	EURIBOR 3M + SPREAD
514 745	2.70%	BNP PARIBAS PARIS, FRANCE	EUR	18/03/2022	EURIBOR 3M + SPREAD	Performance of the Basket of shares (BNPAMEVL)
58 459 960	2.33%	BNP PARIBAS PARIS, FRANCE	JPY	18/03/2022	Performance of the Basket of shares (BNPAMJVL)	JPY LIBOR BBA 3M + SPREAD
572 404	2.53%	BNP PARIBAS PARIS, FRANCE	USD	18/03/2022	USD LIBOR BBA 3M + SPREAD	Performance of the Basket of shares (BNPAMUVS Index)
600 034	2.65%	JP MORGAN, GERMANY	USD	23/05/2022	USD LIBOR 3M	USINFRA2
					<b>Net unrealised loss (in EUR)</b>	<b>(102 491)</b>

#### *Multi-Asset Income*

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
38 617 172	9.12%	GOLDMAN SACHS INTERNATIONAL LONDON, UNITED KINGDOM	EUR	24/08/2021	0.100%	Goldman Sachs Dynamic FX Carry Strategy GSFCA 18 (GSFCA 18)
45 000 000	10.63%	SOCIÉTÉ GÉNÉRALE PARIS, FRANCE	EUR	02/12/2021	Negative performance of the SG BNPP AM OTC CALL OVERWRITING PORTFOLIO	Positive performance of the SG BNPP AM OTC CALL OVERWRITING PORTFOLIO
10 500 000	2.09%	BNP PARIBAS PARIS, FRANCE	USD	28/03/2022	0.500%	BNP PARIBAS STRATEGY C52 INDEX (BNPIC52P)
14 507 188	2.89%	BNP PARIBAS PARIS, FRANCE	USD	01/09/2021	USD LIBOR BBA 3M + SPREAD	Performance of the Basket of shares (BNPAMUVS)

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
14 000 000	2.79%	BNP PARIBAS PARIS, FRANCE	USD	11/02/2022	Négative amount of the Strategy BNP Paribas LEO US 2 ER Index (BNPILEU2)	Positive amount of the Strategy BNP Paribas LEO US 2 ER Index (BNPILEU2)
					<b>Net unrealised gain (in EUR)</b>	<b>4 066 328</b>

### Premia Opportunities

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
3 000 000	15.29%	GOLDMAN SACHS INTERNATIONAL LONDON, UNITED KINGDOM	EUR	27/07/2021	0.100%	Goldman Sachs Dynamic FX Carry Strategy GSFCA18 (GSFCA18)
					<b>Net unrealised gain (in EUR)</b>	<b>234 660</b>

### Seasons

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
112 617 865	32.80%	JP MORGAN SECURITIES LIMITED, UNITED KINGDOM	EUR	30/06/2027	PERFORMANCE OF BASKET SHARES*	EURIBOR 3M + SPREAD
123 000 055	35.82%	BNP PARIBAS PARIS, FRANCE	EUR	03/06/2022	PERFORMANCE OF BASKET SHARES*	EUR EURIBOR 3M +SPREAD
					<b>Net unrealised loss (in EUR)</b>	<b>(30 079 586)</b>

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

ADYEN NV	ENGIE	SANOFI AVENTIS
AIR LIQUIDE SA	FERRARI NV	SOCIETE GENERALE SA
ATOS SE	ING GROEP NV	SODEXO SA
AXA SA	KERING	STELLANTIS NV
BASF SE	LEGRAND SA	TOTAL SA
BNP PARIBAS	LVMH	VALEO SA
CAPGEMINI SE	MICHELIN (CGDE)	VEOLIA ENVIRONNEMENT
CARREFOUR SA	ORANGE	VINCI SA
CREDIT AGRICOLE SA	PERNOD RICARD SA	VIVENDI
DANONE	PROSUS NV	
DEUTSCHE TELEKOM AG - REG	PUBLICIS GROUPE	

## Notes to the financial statements at 30/06/2021

**CMS (Constant Maturity Swap) Spread Options**

A CMS Spread Option is an interest rate derivative on which the payoff is based on the differential between the CMS rate over two different maturities against a funding rate. The receivable amount is stated under "Other assets" in the Statement of net assets, while the payable amount is given under "Other liabilities" in the Statement of net assets.

**Absolute Return Multi-Strategy**

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
205 000 000	106.93%	Goldman Sachs International London, United Kingdom	USD	04/03/2024	0.208%	10 year USD CMS minus 2 year USD CMS Index + SPREAD
205 000 000	106.93%	Goldman Sachs International London, United Kingdom	USD	04/03/2024	0.208%	10 year USD CMS minus 2 year USD CMS Index + SPREAD
					<b>Net unrealised gain (in EUR)</b>	<b>1 193 394</b>

**Multi-Asset Income**

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
85 000 000	16.94%	Goldman Sachs International London, United Kingdom	USD	04/03/2024	0.208%	10 year USD CMS minus 2 year USD CMS Index + SPREAD
					<b>Net unrealised gain (in EUR)</b>	<b>247 411</b>

**Counterparties to Swaps contracts:**

Bank of America Securities Europe, France  
 Barclays Bank Ireland Plc, Ireland  
 BNP Paribas Paris, France  
 Citigroup Global Market, Germany  
 Citigroup Global Market, United States  
 Goldman Sachs International London, United Kingdom  
 JP Morgan Securities Limited, United Kingdom  
 JP Morgan, Germany  
 Morgan Stanley Bank AG, Germany  
 Société Générale Paris, France  
 UBS Europe SE, Germany

Note that all TRS are settled on a bilateral mode.



## Notes to the financial statements at 30/06/2021

**Note 14 - Contracts for Difference (CFD)**

Contracts for Difference (CFDs) are over-the-counter financial contracts used to gain exposure to fluctuations (positive or negative depending on the direction of the transaction) in financial instruments, baskets of financial instruments or indices without having to own or borrow the underlying financial instruments.

Net unrealised gain/(loss) at 0 are due to CFD Resets which are taking place on a monthly basis. On each reset day, the outstanding positions are closed and reopened at the new reset price (being the close price of the underlying on reset day).

As at 30 June 2021, the following positions were outstanding:

**Environmental Absolute Return Thematic Equity (EARTH)**

Currency	Quantity	Purchase/ Sale	Description	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
GBP	124 626	S	RIO TINTO PLC	10 242 016	0
GBP	117 948	S	RIO TINTO PLC	9 693 204	0
USD	14 856	S	DEERE & CO	5 239 860	0
EUR	180 187	S	E.ON SE	2 084 272	0
EUR	187 531	P	ENGIE	2 569 530	0
EUR	196 988	P	ENGIE	2 699 109	0
EUR	247 549	S	FORTUM OYJ	6 828 403	0
EUR	48 205	S	FORTUM OYJ	1 329 689	0
EUR	198 389	P	SIEMENS GAMESA RENEWABLE ENE	6 625 193	0
DKK	6 104	S	AP MOLLER-MAERSK A/S-B	17 546 233	0
EUR	86 197	S	ARCELORMITTAL	2 647 526	(5 111)
EUR	122 513	S	UMICORE	7 482 344	0
GBP	278 264	S	BHP GROUP PLC	8 187 842	0
GBP	371 997	S	BHP GROUP PLC	10 945 910	0
NOK	196 007	S	MOWI ASA	4 988 328	0
NOK	133 000	S	MOWI ASA	3 384 816	0
USD	62 158	S	BUNGE LTD	4 857 648	0
USD	7 854	S	CUMMINS INC	1 914 884	0
USD	118 369	S	FIRST SOLAR INC	10 713 578	0
USD	134 916	S	FREEPORT-MCMORAN INC	5 006 733	0
USD	46 729	S	LYONDELLBASELL INDU-CL A	4 807 012	0
USD	45 000	S	PENTAIR PLC	3 037 050	0
USD	28 071	S	SCHNITZER STEEL INDS INC-A	1 376 883	0
USD	14 730	S	SHERWIN-WILLIAMS CO/THE	4 013 189	0
USD	15 667	S	TESLA INC	10 648 860	0
USD	67 570	S	TEXAS INSTRUMENTS INC	12 993 711	0
USD	66 255	S	TYSON FOODS INC-CL A	4 886 969	0
USD	758 668	S	UNITED STATES STEEL CORP	18 208 032	0
USD	18 835	S	VALERO ENERGY CORP	1 470 637	0
				<b>Total:</b>	<b>(5 111)</b>

**Brokers for Contracts for difference:**

BNP Paribas Paris  
Citibank  
Citigroup Global Market  
Goldman Sachs International London  
Goldman Sachs London Derivatives

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

### Note 15 - Options positions

For options contracts with the same Description, Currency, Maturity Date, Strike and Counterparty, the positions are combined. In this context, the options' quantities can be 0.

As at 30 June 2021, the following positions on options were outstanding:

#### Absolute Return Multi-Strategy

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	2 460	P	CALL EURO STOXX BANKS (SX7E) 17/12/2021 100	17/12/2021	100.000	12 300 000	393 599
EUR	340	S	CALL STOXX 600 OIL&GAS 17/09/2021 280	17/09/2021	280.000	4 760 000	(54 400)
EUR	680	P	CALL STOXX 600 OIL&GAS 17/09/2021 260	17/09/2021	260.000	8 840 000	333 200
EUR	500	P	PUT EURO STOXX 50 - OPTION 16/07/2021 3950	16/07/2021	3 950.000	19 750 000	103 500
EUR	100	S	CALL CAC 40 INDEX 16/07/2021 6500	16/07/2021	6 500.000	6 500 000	(82 780)
EUR	100	P	CALL CAC 40 INDEX 16/07/2021 6800	16/07/2021	6 800.000	6 800 000	1 880
EUR	1 230	S	CALL EURO STOXX BANKS (SX7E) 17/12/2021 115	17/12/2021	115.000	7 072 500	(46 125)
EUR	200	S	PUT DAX INDEX - OPTION 16/07/2021 14800	16/07/2021	14 800.000	14 800 000	(51 000)
EUR	200	P	PUT DAX INDEX - OPTION 16/07/2021 15300	16/07/2021	15 300.000	15 300 000	120 300
EUR	70	S	CALL DAX INDEX - OPTION 16/07/2021 15700	16/07/2021	15 700.000	5 495 000	(37 240)
EUR	70	P	CALL DAX INDEX - OPTION 16/07/2021 16200	16/07/2021	16 200.000	5 670 000	2 660
USD	1 500	S	PUT ISHARES PHYSICAL GOLD ETC 17/09/2021 32	17/09/2021	32.000	4 047 559	(20 238)
USD	45	S	CALL S&P 500 INDEX - SPX 16/07/2021 4200	16/07/2021	4 200.000	15 937 263	(430 875)
USD	45	P	CALL S&P 500 INDEX - SPX 16/07/2021 4400	16/07/2021	4 400.000	16 696 180	9 202
USD	210	S	PUT S&P 500 INDEX - SPX 02/07/2021 4080	02/07/2021	4 080.000	72 248 925	(5 312)
USD	210	P	PUT S&P 500 INDEX - SPX 02/07/2021 4120	02/07/2021	4 120.000	72 957 248	6 198
HKD	220	P	CALL HANG SENG CHINA ENTERPRISES INDEX 29/09/2021 11200	29/09/2021	11 200.000	13 377 491	139 747
						<b>Total:</b>	<b>382 316</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to 12 359 804 EUR.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

### Emerging Multi-Asset Income

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in USD)	Market value (in USD)
USD	5	P	PUT MSCI EMERGING MARKETS TR USD 17/09/2021 1120	17/09/2021	1 120.000	560 000	2 575
USD	3	P	PUT MSCI EMERGING MARKETS TR USD 17/09/2021 1250	17/09/2021	1 250.000	375 000	3 990
USD	20	S	CALL MSCI EMERGING MARKETS TR USD 17/12/2021 1550	17/12/2021	1 550.000	3 100 000	(17 100)
USD	40	P	CALL MSCI EMERGING MARKETS TR USD 17/12/2021 1450	17/12/2021	1 450.000	5 800 000	117 800
USD	6	P	PUT MSCI EMERGING MARKETS TR USD 17/12/2021 1180	17/12/2021	1 180.000	708 000	14 220
USD	3	P	PUT MSCI EMERGING MARKETS TR USD 17/12/2021 1200	17/12/2021	1 200.000	360 000	7 875
USD	25	P	CALL MSCI EMERGING MARKETS TR USD 17/12/2021 1420	17/12/2021	1 420.000	3 550 000	102 000
						<b>Total:</b>	<b>231 360</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to 195 496 USD.

### Environmental Absolute Return Thematic Equity (EARTH)

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in USD)	Market value (in USD)
USD	2 400	P	CALL PLUG POWER INC 17/09/2021 40	17/09/2021	40.000	9 600 000	732 000
USD	4 800	S	CALL PLUG POWER INC 17/09/2021 60	17/09/2021	60.000	28 800 000	(441 600)
USD	1 200	S	PUT PLUG POWER INC 17/09/2021 25	17/09/2021	25.000	3 000 000	(135 000)
USD	1 000	P	CALL SUNNOVA ENERGY INTERNATIONAL 15/10/2021 35	15/10/2021	35.000	3 500 000	705 000
USD	1 000	S	CALL SUNNOVA ENERGY INTERNATIONAL 15/10/2021 50	15/10/2021	50.000	5 000 000	(245 000)
USD	1 000	S	PUT SUNNOVA ENERGY INTERNATIONAL 15/10/2021 25	15/10/2021	25.000	2 500 000	(105 000)
USD	667	P	CALL SUNNOVA ENERGY INTERNATIONAL 15/10/2021 30	15/10/2021	30.000	2 001 000	670 335
USD	667	S	CALL SUNNOVA ENERGY INTERNATIONAL 15/10/2021 40	15/10/2021	40.000	2 668 000	(330 165)

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in USD)	Market value (in USD)
USD	667	S	PUT SUNNOVA ENERGY INTERNATIONAL 15/10/2021 22.5	15/10/2021	22.500	1 500 750	(43 355)
USD	860	P	CALL SUNRUN INC 19/11/2021 50	19/11/2021	50.000	4 300 000	1 087 900
USD	860	S	CALL SUNRUN INC 19/11/2021 65	19/11/2021	65.000	5 590 000	(602 000)
USD	860	S	PUT SUNRUN INC 19/11/2021 35	19/11/2021	35.000	3 010 000	(137 600)
<b>Total:</b>							<b>1 155 515</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to 24 879 475 USD.

### **Euro Bond**

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	215	P	PUT EURO-BUND FUTURE 23/07/2021 170.5	23/07/2021	170.500	36 657 500	23 650
<b>Total:</b>							<b>23 650</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to 331 914 EUR.

### **Euro Corporate Bond Opportunities**

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	180	P	PUT EURO-BUND FUTURE 23/07/2021 169	23/07/2021	169.000	30 420 000	5 400
EUR	205	P	PUT EURO-BUND FUTURE 27/08/2021 169	27/08/2021	169.000	34 645 000	32 800
<b>Total:</b>							<b>38 200</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to 135 441 EUR.

### **Euro Covered Bond**

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	14	P	PUT EURO-BUND FUTURE 23/07/2021 170.5	23/07/2021	170.500	2 387 000	1 540
<b>Total:</b>							<b>1 540</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to 63 509 EUR.

### **Euro Defensive Equity**

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	100	S	PUT EURO STOXX 50 - OPTION 17/12/21 2000	17/12/2021	2 000.000	2 000 000	(4 000)
EUR	100	P	PUT EURO STOXX 50 - OPTION 17/12/21 2800	17/12/2021	2 800.000	2 800 000	16 800
EUR	390	P	PUT EURO STOXX 50 - OPTION 17/12/21 3100	17/12/2021	3 100.000	12 090 000	109 980
EUR	170	S	PUT EURO STOXX 50 - OPTION 17/12/2021 2200	17/12/2021	2 200.000	3 740 000	(10 030)

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	210	S	PUT EURO STOXX 50 - OPTION 17/12/2021 2400	17/12/2021	2 400.000	5 040 000	(17 850)
EUR	250	S	PUT EURO STOXX 50 - OPTION 17/06/2022 2500	17/06/2022	2 500.000	6 250 000	(81 000)
EUR	200	S	PUT EURO STOXX 50 - OPTION 17/09/2021 2400	17/09/2021	2 400.000	4 800 000	(4 600)
EUR	110	S	PUT EURO STOXX 50 - OPTION 17/09/2021 2100	17/09/2021	2 100.000	2 310 000	(1 210)
EUR	80	S	PUT EURO STOXX 50 - OPTION 17/09/2021 2050	17/09/2021	2 050.000	1 640 000	(800)
EUR	80	P	PUT EURO STOXX 50 - OPTION 17/09/2021 2900	17/09/2021	2 900.000	2 320 000	4 960
EUR	250	P	PUT EURO STOXX 50 - OPTION 17/06/2022 3500	17/06/2022	3 500.000	8 750 000	353 500
EUR	110	P	PUT EURO STOXX 50 - OPTION 17/09/2021 3000	17/09/2021	3 000.000	3 300 000	8 250
EUR	220	S	PUT EURO STOXX 50 - OPTION 17/12/2021 2150	17/12/2021	2 150.000	4 730 000	(11 880)
EUR	155	S	PUT EURO STOXX 50 - OPTION 17/09/2021 2150	17/09/2021	2 150.000	3 332 500	(2 015)
EUR	155	P	PUT EURO STOXX 50 - OPTION 17/09/2021 3100	17/09/2021	3 100.000	4 805 000	13 950
EUR	150	P	PUT EURO STOXX 50 - OPTION 17/09/2021 3250	17/09/2021	3 250.000	4 875 000	18 150
EUR	150	S	PUT EURO STOXX 50 - OPTION 17/09/2021 2300	17/09/2021	2 300.000	3 450 000	(2 700)
EUR	170	S	PUT EURO STOXX 50 - OPTION 17/09/2021 2300	18/03/2022	2 300.000	3 910 000	(23 970)
EUR	170	P	PUT EURO STOXX 50 - OPTION 18/03/2022 3250	18/03/2022	3 250.000	5 525 000	107 270
EUR	210	P	PUT EURO STOXX 50 - OPTION 17/12/2021 3400	17/12/2021	3 400.000	7 140 000	102 480
EUR	525	P	PUT EURO STOXX 50 - OPTION 18/03/2022 3400	18/03/2022	3 400.000	17 850 000	421 575
EUR	525	S	PUT EURO STOXX 50 - OPTION 18/03/2022 2400	18/03/2022	2 400.000	12 600 000	(86 100)
EUR	200	P	PUT EURO STOXX 50 - OPTION 17/09/2021 3400	17/09/2021	3 400.000	6 800 000	33 400
EUR	2 680	S	CALL EURO STOXX 50 - OPTION 16/07/2021 4225	16/07/2021	4 225.000	113 230 000	(53 600)
						<b>Total:</b>	<b>890 560</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to 3 084 114 EUR.

### ***Euro Medium Term Bond***

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	91	P	PUT EURO-BUND FUTURE 23/07/2021 170.5	23/07/2021	170.500	15 515 500	10 010
						<b>Total:</b>	<b>10 010</b>

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to 100 979 EUR.

### ***Euro Short Term Corporate Bond Opportunities***

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	263	P	PUT EURO-BUND FUTURE 23/07/2021 169	23/07/2021	169.000	44 447 000	7 890
EUR	303	P	PUT EURO-BUND FUTURE 27/08/2021 169	27/08/2021	169.000	51 207 000	48 480
						<b>Total:</b>	<b>56 370</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to 1 505 657 EUR.

### ***Europe Multi-Asset Income***

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	84	P	PUT EURO STOXX 50 - OPTION 17/12/21 3500	17/12/2021	3 500.000	2 940 000	49 644
EUR	34	P	PUT EURO STOXX 50 - OPTION 17/09/2021 3000	17/09/2021	3 000.000	1 020 000	2 550
EUR	30	P	PUT EURO STOXX 50 - OPTION 17/09/2021 3200	17/09/2021	3 200.000	960 000	3 300
EUR	465	P	CALL EURO STOXX 50 - OPTION 17/09/2021 3800	17/09/2021	3 800.000	17 670 000	1 420 575
EUR	232	S	CALL EURO STOXX 50 - OPTION 17/09/2021 4100	17/09/2021	4 100.000	9 512 000	(201 144)
EUR	110	P	CALL EURO STOXX BANKS (SX7E) 17/12/2021 100	17/12/2021	100.000	550 000	17 600
EUR	20	S	PUT EURO STOXX 50 - OPTION 17/09/2021 3750	17/09/2021	3 750.000	750 000	(8 560)
EUR	40	P	PUT EURO STOXX 50 - OPTION 17/09/2021 4000	17/09/2021	4 000.000	1 600 000	37 400
EUR	60	S	CALL STOXX 600 OIL&GAS 17/09/2021 280	17/09/2021	280.000	840 000	(9 600)
EUR	120	P	CALL STOXX 600 OIL&GAS 17/09/2021 260	17/09/2021	260.000	1 560 000	58 800
EUR	32	P	PUT EURO STOXX 50 - OPTION 17/12/2021 3600	17/12/2021	3 600.000	1 152 000	23 040
EUR	169	P	PUT EURO STOXX 50 - OPTION 16/07/2021 4050	16/07/2021	4 050.000	6 844 500	73 347
EUR	55	S	CALL EURO STOXX BANKS (SX7E) 17/12/2021 115	17/12/2021	115.000	316 250	(2 063)
						<b>Total:</b>	<b>1 464 889</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to 585 858 EUR.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

### Flexible Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	6	P	PUT EURO STOXX 50 - OPTION 17/12/21 3500	17/12/2021	3 500.000	210 000	3 546
EUR	3	P	PUT EURO STOXX 50 - OPTION 17/09/2021 3200	17/09/2021	3 200.000	96 000	330
EUR	4	P	PUT EURO STOXX 50 - OPTION 17/12/2021 3600	17/12/2021	3 600.000	144 000	2 880
USD	1	P	PUT S&P 500 E-MINI FUTURE 17/09/2021 3200	17/09/2021	3 200.000	134 919	337
USD	1	S	PUT S&P 500 E-MINI FUTURE 17/09/2021 3850	17/09/2021	3 850.000	162 324	(1 381)
USD	1	P	PUT S&P 500 E-MINI FUTURE 17/12/2021 3600	17/12/2021	3 600.000	151 783	2 340
USD	14	P	PUT US 10YR NOTE FUT (CBT) 27/08/2021 131	27/08/2021	131.000	1 546 505	4 243
USD	2	P	PUT S&P 500 E-MINI FUTURE 17/09/2021 4100	17/09/2021	4 100.000	345 729	5 262
USD	2	P	PUT S&P 500 INDEX - SPX 16/07/2021 4175	16/07/2021	4 175.000	704 107	1 956
						<b>Total:</b>	<b>19 513</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to 372 034 EUR.

### Global Bond Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
USD	12	P	CALL US 10YR NOTE FUT (CBT) 23/07/2021 133	23/07/2021	133.000	1 345 813	3 162
USD	14	P	CALL US 10YR NOTE FUT (CBT) 27/08/2021 133	27/08/2021	133.000	1 570 116	7 747
						<b>Total:</b>	<b>10 909</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to 2 399 401 EUR.

### Global Convertible

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in USD)	Market value (in USD)
EUR	90	P	CALL ADIDAS AG 17/09/2021 320	17/09/2021	320.000	3 415 394	123 274
EUR	7 650	P	CALL STOXX 600(SXXP) 17/09/2021 460	17/09/2021	460.000	208 659 209	2 812 362
EUR	7 650	S	CALL STOXX 600(SXXP) 17/09/2021 480	17/09/2021	480.000	217 731 348	(362 885)
USD	3 000	P	PUT US 5YR NOTE FUTURE (CBT) 27/08/2021 122.5	27/08/2021	122.500	367 500 000	539 064
USD	345	S	PUT S&P 500 INDEX - SPX 15/10/2021 3700	15/10/2021	3 700.000	127 650 000	(1 226 475)
USD	345	P	PUT S&P 500 INDEX - SPX 15/10/2021 3800	15/10/2021	3 800.000	131 100 000	1 523 175

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in USD)	Market value (in USD)
USD	4 200	P	PUT ISHARES USD HIGH YIELD CORP BOND 15/10/2021 97.5	15/10/2021	97.500	40 950 000	16 800
USD	5 800	P	PUT ISHARES USD CORP BOND UCITS ET 17/09/2021 120	17/09/2021	120.000	69 600 000	156 600
						<b>Total:</b>	<b>3 581 915</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to 0 USD.

### Global Enhanced Bond 36M

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
USD	4	P	CALL US 10YR NOTE FUT (CBT) 23/07/2021 133	23/07/2021	133.000	448 604	1 054
USD	4	P	CALL US 10YR NOTE FUT (CBT) 27/08/2021 133	27/08/2021	133.000	448 604	2 214
						<b>Total:</b>	<b>3 268</b>

### Global High Yield Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
USD	6	P	PUT NASDAQ 100 STOCK INDEX 17/12/2021 12600	17/12/2021	12 600.000	6 374 906	149 608
						<b>Total:</b>	<b>149 608</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to 124 765 EUR.

### Green Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	604	P	PUT EURO-BUND FUTURE 23/07/2021 170.5	23/07/2021	170.500	102 982 000	66 440
						<b>Total:</b>	<b>66 440</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to 1 871 245 EUR.

### Harmony

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	10	P	PUT EURO STOXX 50 - OPTION 17/12/21 3500	17/12/2021	3 500.000	350 000	5 910
EUR	4	P	PUT EURO STOXX 50 - OPTION 17/09/2021 3200	17/09/2021	3 200.000	128 000	440
EUR	6	P	PUT EURO STOXX 50 - OPTION 17/12/2021 3600	17/12/2021	3 600.000	216 000	4 320
USD	1	P	PUT S&P 500 E-MINI FUTURE 17/09/2021 3200	17/09/2021	3 200.000	134 919	337
USD	2	P	PUT S&P 500 INDEX - SPX 17/09/2021 4100	17/09/2021	4 100.000	691 458	10 432
USD	1	P	PUT S&P 500 E-MINI FUTURE 17/12/2021 3600	17/12/2021	3 600.000	151 783	2 340



## BNP PARIBAS FUNDS SICAV

### Notes to the financial statements at 30/06/2021

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
USD	24	P	PUT US 10YR NOTE FUT (CBT) 27/08/2021 131	27/08/2021	131.000	2 651 151	7 273
USD	3	P	PUT S&P 500 INDEX - SPX 16/07/2021 4175	16/07/2021	4 175.000	1 056 160	2 934
USD	1	S	PUT S&P 500 INDEX - SPX 17/09/2021 3850	17/09/2021	3 850.000	324 648	(2 741)
						<b>Total:</b>	<b>31 245</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to 3 397 929 EUR.

#### Multi-Asset Income

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	160	P	PUT EURO STOXX 50 - OPTION 17/12/21 3500	17/12/2021	3 500.000	5 600 000	94 560
EUR	86	P	PUT EURO STOXX 50 - OPTION 17/09/2021 3200	17/09/2021	3 200.000	2 752 000	9 460
EUR	300	P	CALL EURO STOXX BANKS (SX7E) 17/12/2021 100	17/12/2021	100.000	1 500 000	48 000
EUR	150	S	CALL STOXX 600 OIL&GAS 17/09/2021 280	17/09/2021	280.000	2 100 000	(24 000)
EUR	300	P	CALL STOXX 600 OIL&GAS 17/09/2021 260	17/09/2021	260.000	3 900 000	147 000
EUR	150	S	CALL EURO STOXX BANKS (SX7E) 17/12/2021 115	17/12/2021	115.000	862 500	(5 625)
EUR	145	P	PUT EURO STOXX 50 - OPTION 15/10/2021 3600	15/10/2021	3 600.000	5 220 000	61 915
USD	50	P	CALL S&P 500 INDEX - SPX 17/09/2021 4000	17/09/2021	4 000.000	16 864 828	1 431 403
USD	18	P	PUT S&P 500 E-MINI FUTURE 17/09/2021 3200	17/09/2021	3 200.000	2 428 535	6 071
USD	25	S	CALL S&P 500 INDEX - SPX 17/09/2021 4300	17/09/2021	4 300.000	9 064 845	(216 186)
USD	14	S	PUT S&P 500 E-MINI FUTURE 17/09/2021 3850	17/09/2021	3 850.000	2 272 536	(19 331)
USD	20	P	PUT S&P 500 E-MINI FUTURE 17/12/2021 3600	17/12/2021	3 600.000	3 035 669	46 800
USD	6	P	CALL US 10YR NOTE FUT (CBT) 23/07/2021 133	23/07/2021	133.000	672 907	1 581
USD	313	P	PUT US 10YR NOTE FUT (CBT) 27/08/2021 131	27/08/2021	131.000	34 575 428	94 851
USD	28	P	PUT S&P 500 E-MINI FUTURE 17/09/2021 4100	17/09/2021	4 100.000	4 840 206	73 666
USD	46	P	PUT S&P 500 INDEX - SPX 16/07/2021 4175	16/07/2021	4 175.000	16 194 451	44 995
USD	6	P	CALL US 10YR NOTE FUT (CBT) 27/08/2021 133	27/08/2021	133.000	672 907	3 320
						<b>Total:</b>	<b>1 798 480</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to 2 579 842 EUR.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

### Multi-Asset Thematic

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
USD	6	P	PUT NASDAQ 100 STOCK INDEX 17/12/2021 12600	17/12/2021	12 600.000	6 374 906	149 608
<b>Total:</b>							<b>149 608</b>

### Premia Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	6	P	PUT EURO STOXX 50 - OPTION 17/12/21 3500	17/12/2021	3 500.000	210 000	3 546
EUR	4	P	PUT EURO STOXX 50 - OPTION 17/09/2021 3200	17/09/2021	3 200.000	128 000	440
EUR	4	P	PUT EURO STOXX 50 - OPTION 17/12/2021 3600	17/12/2021	3 600.000	144 000	2 880
USD	1	P	PUT S&P 500 E-MINI FUTURE 17/09/2021 3200	17/09/2021	3 200.000	134 919	337
USD	2	P	PUT S&P 500 INDEX - SPX 17/09/2021 4100	17/09/2021	4 100.000	691 458	10 432
USD	1	P	PUT S&P 500 E-MINI FUTURE 17/12/2021 3600	17/12/2021	3 600.000	151 783	2 340
USD	2	P	PUT S&P 500 INDEX - SPX 16/07/2021 4175	16/07/2021	4 175.000	704 107	1 956
USD	1	S	PUT S&P 500 INDEX - SPX 17/09/2021 3850	17/09/2021	3 850.000	324 648	(2 741)
<b>Total:</b>							<b>19 190</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to 830 710 EUR.

### Seasons

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	9 750	P	CALL EURO STOXX 50 - OPTION 17/12/2021 3600	17/12/2021	3 600.000	351 000 000	49 393 500
EUR	1 200	P	CALL EUR STX 50 ESG (EUR)P 17/12/2021 144	17/12/2021	144.000	17 280 000	2 487 600
<b>Total:</b>							<b>51 881 100</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to 83 750 EUR.

### Sustainable Enhanced Bond 12M

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	805	P	PUT EURO-BUND FUTURE 23/07/2021 170.5	23/07/2021	170.500	137 252 500	88 550
<b>Total:</b>							<b>88 550</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to 3 250 174 EUR.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

### Sustainable Euro Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	242	P	PUT EURO-BUND FUTURE 23/07/2021 170.5	23/07/2021	170.500	41 261 000	26 620
						<b>Total:</b>	<b>26 620</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to 300 947 EUR.

### Sustainable Multi-Asset Stability

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	160	P	PUT EURO-BUND FUTURE 23/07/2021 170.5	23/07/2021	170.500	27 280 000	17 600
						<b>Total:</b>	<b>17 600</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to 306 628 EUR.

### Target Risk Balanced

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	492	P	PUT EURO STOXX 50 - OPTION 17/12/21 3500	17/12/2021	3 500.000	17 220 000	290 772
EUR	228	P	PUT EURO STOXX 50 - OPTION 17/09/2021 3200	17/09/2021	3 200.000	7 296 000	25 080
EUR	264	P	PUT EURO STOXX 50 - OPTION 17/12/2021 3600	17/12/2021	3 600.000	9 504 000	190 080
USD	52	P	PUT S&P 500 E-MINI FUTURE 17/09/2021 3200	17/09/2021	3 200.000	7 015 769	17 539
USD	44	P	PUT S&P 500 INDEX - SPX 17/09/2021 4100	17/09/2021	4 100.000	15 212 075	229 480
USD	52	P	PUT S&P 500 E-MINI FUTURE 17/12/2021 3600	17/12/2021	3 600.000	7 892 740	121 680
USD	1 100	P	PUT US 10YR NOTE FUT (CBT) 27/08/2021 131	27/08/2021	131.000	121 511 089	333 344
USD	156	P	PUT S&P 500 INDEX - SPX 16/07/2021 4175	16/07/2021	4 175.000	54 920 314	152 593
USD	22	S	PUT S&P 500 INDEX - SPX 17/09/2021 3850	17/09/2021	3 850.000	7 142 255	(60 292)
						<b>Total:</b>	<b>1 300 276</b>

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to 29 536 174 EUR.

### Counterparties to Options:

BNP Paribas Paris  
BNP Paribas Securities Services Luxembourg

Notes to the financial statements at 30/06/2021

**Swaptions**

A type of option between two parties that can be exercised on a swap where the buyer of the swap has the right, but not obligation to, receive an agreed upon fixed interest rate. The buyer pays a premium for the right to swap at this fixed rate. Short for a call swap option, a call swaption can be used as a hedging tool to avoid risk if a bond issuer believes interest rates might decrease.

**Euro Bond Opportunities**

Nominal	Purchase/ Sale	Currency	Type	Strike	Maturity	Cash Flow
11 000 000	P	USD	Swaption Put on IRS	3.090%	15/03/2023	LIBOR USD 3 MONTH 15/03/2023 3.090
5 600 000	P	USD	Swaption Put on IRS	3.143%	17/04/2023	LIBOR USD 3 MONTH 17/04/2023 3.143
<b>Market value (in EUR)</b>						<b>103 660</b>

**Global Bond Opportunities**

Nominal	Purchase/ Sale	Currency	Type	Strike	Maturity	Cash Flow
21 000 000	P	USD	Swaption Put on IRS	3.090%	15/03/2023	LIBOR USD 3 MONTH 15/03/2023 3.090
10 800 000	P	USD	Swaption Put on IRS	3.143%	17/04/2023	LIBOR USD 3 MONTH 17/04/2023 3.143
<b>Market value (in EUR)</b>						<b>198 993</b>

**Counterparties to Swaptions:**

Citigroup Global Market, United States  
Goldman Sachs International London, Germany

**Note 16 - Securities lending**

As at 30 June 2021, the Company has not concluded securities lending agreement.

**Note 17 - Global overview of collateral**

In order to limit counterparty risk on forward exchange traded and swap agreements, the Company has put a collateralisation process in place.

As at 30 June 2021, the Company pledged the following collaterals in favour of forward exchange traded and swap agreement counterparties:

Sub-fund	Currency	OTC collateral	Type of collateral
Absolute Return Multi-Strategy	EUR	390 000	Cash
China A-Shares	USD	110 695	Cash
China Equity	USD	76 554	Cash
Ecosystem Restoration	EUR	1 080 000	Cash
Emerging Bond	USD	3 361 640	Cash
Emerging Bond Opportunities	USD	4 738 380	Cash
Energy Transition	EUR	5 790 000	Cash
Enhanced Bond 6M	EUR	14 720 000	Cash
Environmental Absolute Return Thematic Equity (EARTH)	USD	16 282 978	Cash
Euro Bond Opportunities	EUR	280 000	Cash

## BNP PARIBAS FUNDS SICAV

### Notes to the financial statements at 30/06/2021

Sub-fund	Currency	OTC collateral	Type of collateral
Euro Corporate Bond Opportunities	EUR	1 880 000	Cash
Euro High Yield Bond	EUR	3 720 000	Cash
Euro High Yield Short Duration Bond	EUR	841 208	Cash
Euro Short Term Bond Opportunities	EUR	740 000	Cash
Euro Short Term Corporate Bond Opportunities	EUR	2 470 000	Cash
Europe Convertible	EUR	290 000	Cash
Europe Multi-Asset Income	EUR	380 000	Cash
Flexible Global Credit	EUR	10 000	Cash
Flexible Opportunities	EUR	280 000	Cash
Global Absolute Return Multi-Factor Bond	EUR	170 000	Cash
Global Bond Opportunities	EUR	1 800 000	Cash
Global Convertible	USD	1 383 761	Cash
Global Environment	EUR	9 880 000	Cash
Global High Yield Bond	EUR	1 550 000	Cash
Global Inflation-Linked Bond	EUR	4 722 152	Cash
Green Bond	EUR	2 700 000	Cash
Local Emerging Bond	USD	3 009 670	Cash
Multi-Asset Income	EUR	1 370 000	Cash
Multi-Asset Thematic	EUR	320 000	Cash
Nordic Small Cap	EUR	470 000	Cash
RMB Bond	USD	601 669	Cash
Seasons	EUR	32 290 000	Cash
SMaRT Food	EUR	360 000	Cash
Sustainable Enhanced Bond 12M	EUR	4 410 000	Cash
Sustainable Multi-Asset Balanced	EUR	70 000	Cash
Sustainable Multi-Asset Growth	EUR	280 000	Cash
Sustainable Multi-Asset Stability	EUR	600 000	Cash
US Growth	USD	619	Cash
US High Yield Bond	USD	531 000	Cash
US Small Cap	USD	489 000	Cash

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

As at 30 June 2021, the counterparties to swap agreements pledged the following collaterals in favour of the Company:

Sub-fund	Currency	OTC collateral	Type of collateral
Absolute Return Multi-Strategy	EUR	5 240 000	Cash
Disruptive Technology	EUR	190 000	Cash
Emerging Bond	USD	1 208 000	Cash
Emerging Bond Opportunities	USD	2 274 707	Cash
Emerging Multi-Asset Income	USD	652 245	Cash
Enhanced Bond 6M	EUR	240 000	Cash
Environmental Absolute Return Thematic Equity (EARTH)	USD	2 833 702	Cash
Euro Bond Opportunities	EUR	1 130 000	Cash
Euro Corporate Bond	EUR	2 080 000	Cash
Euro High Yield Bond	EUR	410 000	Cash
Europe Multi-Asset Income	EUR	100 000	Cash
Global Bond Opportunities	EUR	3 315 239	Cash
Global Convertible	USD	2 832 664	Cash
Global Inflation-Linked Bond	EUR	1 247 997	Cash
Green Bond	EUR	180 000	Cash
Japan Small Cap	JPY	151 366 508	Cash
Local Emerging Bond	USD	2 645 000	Cash
Multi-Asset Income	EUR	5 050 000	Cash
Nordic Small Cap	EUR	290 000	Cash
Seasons	EUR	450 000	Cash
Sustainable Euro Corporate Bond	EUR	270 000	Cash
Sustainable Euro Multi-Factor Corporate Bond	EUR	4 080 000	Cash
Sustainable Europe Value	EUR	1 130 000	Cash
Sustainable Global Corporate Bond	USD	3 074 998	Cash
Sustainable Multi-Asset Balanced	EUR	260 000	Cash
Sustainable Multi-Asset Stability	EUR	360 000	Cash
Sustainable US Multi-Factor Corporate Bond	USD	1 318 000	Cash
Target Risk Balanced	EUR	670 000	Cash
US Growth	USD	358 000	Cash
US Small Cap	USD	490 000	Cash

### Note 18 - Related party transactions

The related parties may, in their capacity as portfolio managers, also conduct transactions or invest in currencies or other financial products for the account of each sub-fund for which the related parties act as broker or for their own account or as counterparty for their clients, including in the case in which the related parties or their clients have the option of conducting transactions for their own account at the same time as for the account of each sub-fund.

When handling purchases and sales of securities for each sub-fund, the related parties may also have acted as counterparty at the best market conditions.

The Company considers that the commissions, increases and reductions invoiced by the related parties are competitive, although it is in the related parties' interests to receive favorable commission rates, for each sub-fund.

Notes to the financial statements at 30/06/2021

**Note 19 - Change in the composition of the securities portfolio**

The list of changes to 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 20 - List of Investment managers**

- Alfred Berg Kapitalforvaltning AS, Støperigata, Norway, abbreviated to Alfred Berg AS, Norway
- BNP PARIBAS ASSET MANAGEMENT Asia Limited, Hong Kong, abbreviated to BNPP AM Asia
- BNP PARIBAS ASSET MANAGEMENT Belgium, Brussels, abbreviated to BNPP AM BE
- BNP PARIBAS ASSET MANAGEMENT Brasil Ltda, Sao Paulo - SP, Brazil, abbreviated to BNPP AM Brazil
- BNP PARIBAS ASSET MANAGEMENT France, Paris, abbreviated to BNPP AM France
- BNP PARIBAS ASSET MANAGEMENT Nederland N.V., Amsterdam, The Netherlands, abbreviated to BNPP AM Nederland (until 1 May)
- BNP PARIBAS ASSET MANAGEMENT France, Netherlands Branch, Amsterdam, The Netherlands, abbreviated to BNPP AM Nederland (since 1 May 2021)
- BNP PARIBAS ASSET MANAGEMENT UK Limited, London, abbreviated to BNPP AM UK
- BNP PARIBAS ASSET MANAGEMENT USA Inc., New York, abbreviated to BNPP AM USA
- Impax Asset Management Limited Plc., London, abbreviated to Impax
- Mitsubishi UFJ Kokusai Asset Management Co. Ltd, Tokyo, Japan, abbreviated to MUKAM
- Sumitomo Mitsui Asset Management Co. Ltd., Tokyo, Japan, abbreviated to Sumitomo
- TEB Portföy Yönetimi A.Ş., Istanbul, Turkey, abbreviated to TEB

<b>Sub-fund</b>	<b>Investment managers</b>
Nordic Small Cap	<b>Alfred Berg AS, Norway</b> <b>BNPP AM UK</b> (FX management)
Europe Emerging Equity	<b>Alfred Berg AS, Norway</b> sub delegating to <b>BNPP AM UK</b> for the FX management
Russia Equity	<b>Alfred Berg AS, Norway</b> sub delegating to <b>BNPP AM UK</b> for the FX management <b>BNPP AM UK</b> (FX management)
Asia ex-Japan Small Cap India Equity	<b>BNPP AM Asia</b>
Asia ex-Japan Equity	<b>BNPP AM Asia</b> <b>BNPP AM UK</b> (FX management)
Sustainable Multi-Asset Stability	<b>BNPP AM BE</b> Additional Manager(s) SRI pockets: <b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> (FX management)
Sustainable Multi-Asset Balanced Sustainable Multi-Asset Growth	<b>BNPP AM BE</b> <b>BNPP AM UK</b> (FX management)
Brazil Equity	<b>BNPP AM Brazil</b>
Latin America Equity	<b>BNPP AM Brazil</b> sub delegating to <b>BNPP AM UK</b> for the FX management
Enhanced Bond 6M Euro Bond Euro Money Market Germany Multi-Factor Equity Sustainable Euro Low Vol Equity (launched on 23 April 2021) Sustainable Euro Multi-Factor Equity (formerly Euro Multi-Factor Equity) Sustainable Japan Multi-Factor Equity (formerly Japan Multi-Factor Equity) USD Money Market	<b>BNPP AM France</b>

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

Sub-fund	Investment managers
Euro Government Bond Euro High Quality Government Bond Euro Medium Term Bond Euro Short Term Bond Opportunities Euro Short Term Corporate Bond Europe High Conviction Bond (launched on 30 April 2021)	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> for the Cash management
Emerging Multi-Asset Income	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> (inclusive FX and Exposure management), <b>Alfred Berg AS, Norway</b> , <b>BNPP AM Asia</b> , <b>BNPP AM Brazil</b> , <b>BNPP AM USA</b> <b>BNPP AM UK</b> (FX management)
Multi-Asset Income	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> (inclusive FX and Exposure management), <b>BNPP AM Asia</b> , <b>BNPP AM USA</b> , Alfred Berg Norway <b>BNPP AM UK</b> (FX management)
Absolute Return Global Opportunities Euro Corporate Bond Opportunities Euro Mid Cap Euro Short Term Corporate Bond Opportunities Europe Convertible Europe Real Estate Securities Global Real Estate Securities Green Bond Harmony Multi-Asset Thematic (launched on 17 May 2021) Premia Opportunities Sustainable Europe Value (formerly Europe Value)	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> for the FX and Cash management
Euro Corporate Bond Europe Small Cap Europe Small Cap Convertible Flexible Opportunities Human Development Sustainable Euro Corporate Bond Target Risk Balanced	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> for the FX and Cash management <b>BNPP AM UK</b> (FX management)
Euro High Yield Bond	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> for the FX and Cash management <b>BNPP AM UK</b> (inclusive FX management)
Sustainable Europe Multi-Factor Equity (formerly Europe Multi-Factor Equity)	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> for the FX management
Europe Dividend Sustainable Global Multi-Factor Equity (formerly Global Multi-Factor Equity) Sustainable US Value Multi-Factor Equity (formerly US Value Multi-Factor Equity)	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> for the FX management <b>BNPP AM UK</b> (FX management)
Belgium Equity Euro Covered Bond Seasons Sustainable Enhanced Bond 12M	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> for the Cash management
Europe Multi-Asset Income	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> (inclusive FX and Exposure management), <b>Alfred Berg AS, Norway</b> <b>BNPP AM UK</b> (FX management)
RMB Bond	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> (inclusive FX management) <b>BNPP AM UK</b> (FX management)
Global Enhanced Bond 36M (launched on 4 June 2021) Global Low Vol Equity US Multi-Factor Equity	<b>BNPP AM France</b> <b>BNPP AM UK</b> (FX management)
Absolute Return Low Vol Bond	<b>BNPP AM France</b> <b>BNPP AM UK</b> (FX, Cash and Exposure management) <b>BNPP AM USA</b>



# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

Sub-fund	Investment managers
China A-Shares	<b>BNPP AM France</b> sub delegating to <b>BNPP AM Asia</b>
China Equity	<b>BNPP AM France</b> sub delegating to <b>BNPP AM Asia</b> <b>BNPP AM UK</b> (FX management)
Flexible Global Credit Global Absolute Return Multi-Factor Bond Global Convertible Sustainable Euro Bond Sustainable Euro Multi-Factor Corporate Bond (formerly Euro Multi-Factor Corporate Bond) Sustainable US Multi-Factor Corporate Bond (formerly US Multi-Factor Corporate Bond)	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> for the Cash management <b>BNPP AM UK</b> (FX management)
Pacific Real Estate Securities (liquidated on 26 February 2021)	<b>BNPP AM Nederland</b>
Euro Defensive Equity	<b>BNPP AM Nederland</b> sub delegating to <b>BNPP AM UK</b> for the FX management
Asia ex-Japan Bond Emerging Bond Emerging Bond Opportunities Energy Transition Environmental Absolute Return Thematic Equity (EARTH) Euro High Yield Short Duration Bond Europe Growth Local Emerging Bond	<b>BNPP AM UK</b> (inclusive FX and Cash management)
Euro Equity	<b>BNPP AM UK</b> (inclusive FX and Cash management) <b>BNPP AM France</b>
Absolute Return Multi-Strategy	<b>BNPP AM UK</b> (FX management) <b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> for the FX management
Ecosystem Restoration (launched on 1 June 2021) Global Equity	<b>BNPP AM UK</b> (inclusive FX management)
Global Inflation-Linked Bond	<b>BNPP AM UK</b> (inclusive FX management) <b>BNPP AM USA</b>
Global Bond Opportunities	<b>BNPP AM UK</b> (inclusive FX, Cash and Exposure management) <b>BNPP AM USA</b> <b>BNPP AM France</b>
Europe Equity	<b>BNPP AM UK</b> <b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> for the FX and Cash management
Global High Yield Bond Sustainable Global Corporate Bond	<b>BNPP AM USA</b> sub delegating to <b>BNPP AM UK</b> for the FX and Cash management <b>BNPP AM France</b> <b>BNPP AM UK</b> (inclusive FX management)

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

Sub-fund	Investment managers
Euro Bond Opportunities	<b>BNPP AM USA</b> <b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> for the FX, Cash and Exposure management
US Short Duration Bond	<b>BNPP AM USA</b> <b>BNPP AM UK</b> (FX management)
Euro Inflation-Linked Bond Frontiers Equity	<b>BNPP AM USA</b> sub delegating to <b>BNPP AM UK</b> for the FX and Cash management
Emerging Equity	<b>BNPP AM USA</b> sub delegating to <b>BNPP AM UK</b> for the Cash management
Consumer Innovators Disruptive Technology Health Care Innovators US Growth US Mid Cap US Small Cap	<b>BNPP AM USA</b> sub delegating to <b>BNPP AM UK</b> for the Cash management <b>BNPP AM UK</b> (FX management)
US High Yield Bond	<b>BNPP AM USA</b> sub delegating to <b>BNPP AM UK</b> for the FX and Cash management <b>BNPP AM UK</b> (FX management)
Green Tigers	<b>Impax</b> <b>BNPP AM UK</b> (FX management)
Aqua Climate Impact Global Environment SMaRT Food	<b>Impax</b> <b>BNPP AM UK</b> for the FX and Cash management
Japan Equity	<b>MUKAM</b> <b>BNPP AM UK</b> (FX management)
Japan Small Cap	<b>Sumitomo</b> <b>BNPP AM UK</b> (FX management)
Turkey Equity	<b>TEB</b> sub delegating to <b>BNPP AM UK</b> for the FX management

### Note 21 - 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, stock exchange fees, RTO fees (Reception and Transmission of Orders).

In line with bond market practice, a bid-offer spread is applied when buying or selling securities and other financial instruments. 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 remuneration.

The bid-offer spread is not included in the caption transaction fees of the statement of operations and of changes in net assets.

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## Notes to the financial statements at 30/06/2021

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### Note 22 - 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, net" when received.

### Note 23 - Money Market Funds

On 14 June 2017, The European Parliament and The Council of the European Union released the Regulation 2017/1131 on money market funds (the "MMF Regulation") with effect as of 20 July 2018.

As at 30 June 2021, the following sub-funds of the Company are qualified as short-term variable asset value money market funds and are in the scope of the article 16.4 of the MMF Regulation, but invest less than 10% of their assets in other money market funds:

- Euro Money Market
- USD Money Market

### Note 24 - Recovery of Belgian tax collected in Belgium

The Management Company has introduced recovery requests to Belgian tax authorities so as to safeguard SICAV rights, and so the interest of the shareholders, to benefit from a refund of Belgian tax levied. A potential tax refund is contingent upon the end of court and trial legal proceedings.

### Note 25 - Consideration of environmental, social and governance (ESG) criteria

BNP PARIBAS ASSET MANAGEMENT applies a Sustainable Investment Policy which sets out a certain number of ESG criteria applicable to our investment decisions. This policy is based in particular on the criteria of the United Nations Global Compact, an international framework built on international conventions relating to human rights, labour, the environment and anti-corruption. This global initiative is supplemented by criteria aimed at controlling investment in certain business sectors, such as coal-fired power stations, and prohibiting investment in controversial products, such as anti-personnel mines and cluster bombs. The investment criteria and implementation principles included in our Sustainable Investment Policy can be consulted on our website at [www.bnpparibas-am.com](http://www.bnpparibas-am.com).

Furthermore, with regard to this UCITS, BNP PARIBAS ASSET MANAGEMENT has applied additional sustainability guidelines policy, the principles of which are available on our website at [www.bnpparibas-am.com](http://www.bnpparibas-am.com) for the following sub-funds:

- Aqua
- Asia ex-Japan Equity
- Belgium Equity
- Climate Impact
- Ecosystem Restoration (launched on 1 June 2021)
- Energy Transition

Notes to the financial statements at 30/06/2021

- Environmental Absolute Return Thematic Equity (EARTH)
- Euro Government Bond
- Euro High Yield Bond
- Europe Dividend
- Europe Real Estate Securities
- Global Environment
- Global Low Vol Equity
- Global Real Estate Securities
- Green Bond
- Green Tigers
- Inclusive Growth
- SMaRT Food
- Sustainable Enhanced Bond 12M
- Sustainable Euro Bond
- Sustainable Euro Corporate Bond
- Sustainable Euro Low Vol Equity (launched on 23 April 2021)
- Sustainable Euro Multi-Factor Corporate Bond (formerly Euro Multi-Factor Corporate Bond)
- Sustainable Euro Multi-Factor Equity (formerly Euro Multi-Factor Equity)
- Sustainable Europe Multi-Factor Equity (formerly Europe Multi-Factor Equity)
- Sustainable Europe Value (formerly Europe Value)
- Sustainable Global Corporate Bond
- Sustainable Multi-Asset Balanced
- Sustainable Multi-Asset Growth
- Sustainable Multi-Asset Stability
- Sustainable US Multi-Factor Corporate Bond (formerly US Multi-Factor Corporate Bond)
- Sustainable US Multi-Factor Equity (formerly US Multi-Factor Equity)
- Sustainable US Value Multi-Factor Equity (formerly US Value Multi-Factor Equity)

**Note 26 - 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.

**Absolute Return Multi-Strategy**

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	2 940 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
CITIGROUP GLOBAL MARKETS EUROPE AG	Cash	EUR	1 030 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
GOLDMAN SACHS INTERNATIONAL	Cash	EUR	1 270 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
BANK OF AMERICA SECURITIES EUROPE S.A.	Cash	EUR	270 000	Less than one day	N/A	Pooled	N/A
SOCIETE GENERALE	Cash	EUR	120 000	Less than one day	N/A	Pooled	N/A
<b>Total (absolute value)</b>		<b>EUR</b>	<b>5 630 000</b>				

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2021

### Emerging Multi-Asset Income

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
GOLDMAN SACHS INTERNATIONAL	Cash	USD	652 245	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
<b>Total (absolute value)</b>		<b>USD</b>	<b>652 245</b>				

### Europe Multi Asset Income

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	100 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
J.P. MORGAN AG	Cash	EUR	80 000	Less than one day	N/A	Pooled	N/A
MORGAN STANLEY EUROPE SE (MSESE)	Cash	EUR	300 000	Less than one day	N/A	Pooled	N/A
<b>Total (absolute value)</b>		<b>EUR</b>	<b>480 000</b>				

### Flexible Opportunities

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	280 000	Less than one day	N/A	Pooled	N/A
<b>Total (absolute value)</b>		<b>EUR</b>	<b>280 000</b>				

### Multi-Asset Income

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	1 650 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
GOLDMAN SACHS INTERNATIONAL	Cash	EUR	3 400 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
J.P. MORGAN AG	Cash	EUR	560 000	Less than one day	N/A	Pooled	N/A
SOCIETE GENERALE	Cash	EUR	810 000	Less than one day	N/A	Pooled	N/A
<b>Total (absolute value)</b>		<b>EUR</b>	<b>6 420 000</b>				

### Premia Opportunities

No collateral received or granted as at 30 June 2021.

Notes to the financial statements at 30/06/2021

Seasons

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	450 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
BNP PARIBAS	Cash	EUR	290 000	Less than one day	N/A	Pooled	N/A
J.P. MORGAN AG	Cash	EUR	32 000 000	Less than one day	N/A	Pooled	N/A
<b>Total (absolute value)</b>		<b>EUR</b>	<b>32 740 000</b>				

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 Fund's primary statements.

**Note 27 - Eligibility for the “Plan Epargne en Actions” (PEA)**

Owing to their eligibility for French share savings schemes (PEA), the sub-funds of the Company 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.

- Euro Defensive Equity
- Euro Equity
- Euro Mid Cap
- Europe Dividend\*
- Europe Equity\*
- Europe Growth\*
- Europe Small Cap
- Germany Multi-Factor Equity
- Nordic Small Cap\*
- Seasons
- Sustainable Euro Low Vol Equity (launched on 23 April 2021)
- Sustainable Euro Multi-Factor Equity (formerly Euro Multi-Factor Equity)
- Sustainable Europe Value (formerly Europe Value)

\* This sub-fund will no longer meet the eligibility criteria for the PEA as of 30 September 2021.

**Note 28 - Significant event**

Since the end of 2019, the development of the COVID-19 outbreak has led to an unprecedented global sanitary and economic crisis. The Board 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 is monitoring the economic impact on the companies in the portfolio of the Company.





**BNP PARIBAS**  
**ASSET MANAGEMENT**

The asset manager  
for a changing  
world



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

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

**Absolute Return Low Vol Bond**  
**Belgium Equity**  
**Euro Corporate Bond Opportunities**  
**Euro Defensive Equity**  
**Euro Short Term Corporate Bond**  
**Europe High Conviction Bond**  
**Frontiers Equity**  
**Global Absolute Return Multi-Factor Bond**  
**Harmony**

**Pacific Real Estate Securities**  
**Premia Opportunities**  
**RMB Bond**  
**Sustainable Euro Low Vol Equity**  
**Sustainable Japan Multi-Factor Equity (ex Japan Multi-Factor Equity)**  
**Sustainable US Multi-Factor Corporate Bond (ex US Multi-Factor Corporate Bond)**

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

BNP PARIBAS FUNDS - AQUA  
BNP PARIBAS FUNDS - ASIA EX-JAPAN EQUITY  
BNP PARIBAS FUNDS - ASIA EX-JAPAN SMALL CAP  
BNP PARIBAS FUNDS - BRAZIL EQUITY  
BNP PARIBAS FUNDS - CHINA A-SHARES  
BNP PARIBAS FUNDS - CHINA EQUITY  
BNP PARIBAS FUNDS - CLIMATE IMPACT  
BNP PARIBAS FUNDS - CONSUMER INNOVATORS  
BNP PARIBAS FUNDS - DISRUPTIVE TECHNOLOGY  
BNP PARIBAS FUNDS - EMERGING EQUITY  
BNP PARIBAS FUNDS - ENERGY TRANSITION  
BNP PARIBAS FUNDS - EURO EQUITY  
BNP PARIBAS FUNDS - EURO MID CAP  
BNP PARIBAS FUNDS - EUROPE DIVIDEND  
BNP PARIBAS FUNDS - EUROPE EMERGING EQUITY  
BNP PARIBAS FUNDS - EUROPE EQUITY  
BNP PARIBAS FUNDS - EUROPE GROWTH  
BNP PARIBAS FUNDS - EUROPE SMALL CAP  
BNP PARIBAS FUNDS - GERMANY MULTI-FACTOR EQUITY  
BNP PARIBAS FUNDS - GLOBAL ENVIRONMENT  
BNP PARIBAS FUNDS - GLOBAL EQUITY  
BNP PARIBAS FUNDS - GLOBAL LOW VOL EQUITY  
BNP PARIBAS FUNDS - GREEN TIGERS  
BNP PARIBAS FUNDS - HEALTH CARE INNOVATORS  
BNP PARIBAS FUNDS - INCLUSIVE GROWTH  
BNP PARIBAS FUNDS - INDIA EQUITY  
BNP PARIBAS FUNDS - JAPAN EQUITY  
BNP PARIBAS FUNDS - JAPAN SMALL CAP  
BNP PARIBAS FUNDS - LATIN AMERICA EQUITY  
BNP PARIBAS FUNDS - NORDIC SMALL CAP  
BNP PARIBAS FUNDS - RUSSIA EQUITY  
BNP PARIBAS FUNDS - SMART FOOD  
BNP PARIBAS FUNDS - SUSTAINABLE EUROPE VALUE  
BNP PARIBAS FUNDS - SUSTAINABLE US VALUE MULTI-FACTOR EQUITY  
BNP PARIBAS FUNDS - TURKEY EQUITY  
BNP PARIBAS FUNDS - US GROWTH  
BNP PARIBAS FUNDS - US MID CAP  
BNP PARIBAS FUNDS - US SMALL CAP

### **Distribution Facilities for Investors in the Federal Republic of Germany**

The prospectus, the key investor information documents, the articles of association of the company and the annual and semi-annual reports may be obtained, free of charge, in hardcopy form at the office of BNP PARIBAS ASSET MANAGEMENT Belgium, Zweigniederlassung Deutschland, Europa-Allee 12, 60327 Frankfurt am Main during normal opening hours. Issue, redemption and conversion prices of shares and any other information to the shareholders are also available, free of charge, from BNP PARIBAS ASSET MANAGEMENT Belgium, Zweigniederlassung Deutschland, Europa-Allee 12, 60327 Frankfurt am Main.

Applications for the redemptions and conversion of shares may be sent to BNP Paribas Securities Services, Luxembourg Branch, 60, Avenue J.-F. Kennedy, L-1855 Luxembourg. All payments to investors, including redemption proceeds and potential distributions may, upon request, be paid through BNP Paribas Securities Services, Luxembourg Branch, 60, Avenue J.-F. Kennedy, L-1855 Luxembourg.

No units 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](http://www.bnpparibas-am.de) and any other information to the shareholders will be published in Germany in the Federal Gazette ("[www.bundesanzeiger.de](http://www.bundesanzeiger.de)") and on the website "[www.wmdata.de](http://www.wmdata.de)", except for the publications concerning the payment of dividends, the exchange ratio and the convening notices to General Meeting which are available via the website.

In addition, communications to investors in the Federal Republic of Germany will be by means of a durable medium (section 167 of the Investment Code) in the following cases:

- suspension of the redemption of the 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.