

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



BNP PARIBAS
ASSET MANAGEMENT

The asset manager for a changing world

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No subscription can be received on the basis of the financial statements alone. Subscriptions are only valid if made on the basis of the current prospectus, accompanied by the latest annual report and the most recent semi-annual report, if published thereafter.

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 Brasil Ltda, Av. Juscelino Kubitcheck 510-11 Andar, 04543-00 Sao Paulo - SP, Brazil
- 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

Non-group management entities

- Impax Asset Management Limited, 7th Floor, 30 Panton Street, London, SW1Y 4AJ, United Kingdom, Manager for the "Aqua", "Global Environment" and "Green Tigers" sub-funds

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

Organisation

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

Auditor

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

Information

Establishement

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.

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.

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.

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

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Financial statements at 30/06/2021

	<i>Expressed in Notes</i>	Aqua	Asia ex-Japan Bond	Asia ex-Japan Equity	Brazil Equity
		EUR	USD	USD	USD
Statement of net assets					
Assets		3 219 199 623	51 878 191	860 025 122	128 422 600
<i>Securities portfolio at cost price</i>		2 206 542 375	48 219 919	639 740 856	105 711 499
<i>Unrealised gain/(loss) on securities portfolio</i>		887 836 668	918 547	165 641 264	10 056 780
Securities portfolio at market value	2	3 094 379 043	49 138 466	805 382 120	115 768 279
Options at market value	2,13	0	0	0	0
Net Unrealised gain on financial instruments	2,10,11,12	170 890	0	0	0
Cash at banks and time deposits		101 143 786	2 043 721	52 841 997	2 221 447
Other assets		23 505 904	696 004	1 801 005	10 432 874
Liabilities		36 043 060	304 931	3 980 094	9 448 063
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,10,11,12	0	124 577	6 497	0
Other liabilities		36 043 060	180 354	3 973 597	9 448 063
Net asset value		3 183 156 563	51 573 260	856 045 028	118 974 537
Statement of operations and changes in net assets					
Income on investments and assets, net		22 461 253	1 133 337	5 943 071	1 959 053
Management fees	3	17 611 945	315 283	4 448 783	872 184
Bank interest		217 307	996	477	4 980
Interest on swaps	2	0	0	0	0
Other fees	5	4 241 699	76 491	1 503 501	200 693
Taxes	6	754 843	18 674	268 661	42 160
Transaction fees	19	1 212 648	0	1 402 520	216 536
Distribution fees	4	309 326	643	9 242	6 601
Total expenses		24 347 768	412 087	7 633 184	1 343 154
Net result from investments		(1 886 515)	721 250	(1 690 113)	615 899
Net realised result on:					
Investments securities	2	59 727 682	145 798	111 066 621	4 295 187
Financial instruments	2	1 354 510	(347 593)	(278 809)	13 900
Net realised result		59 195 677	519 455	109 097 699	4 924 986
Movement on net unrealised gain/(loss) on:					
Investments securities		396 790 029	(1 941 321)	(82 232 132)	2 097 124
Financial instruments		295 668	(154 769)	(33 957)	0
Change in net assets due to operations		456 281 374	(1 576 635)	26 831 610	7 022 110
Net subscriptions/(redemptions)		427 182 229	(693 658)	28 923 918	5 334 122
Dividends paid	7	(4 190 950)	(540 194)	(2 220 716)	(104 240)
Increase/(Decrease) in net assets during the year/period		879 272 653	(2 810 487)	53 534 812	12 251 992
Net assets at the beginning of the financial year/period		2 303 883 910	54 383 747	802 510 216	106 722 545
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		3 183 156 563	51 573 260	856 045 028	118 974 537

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China Equity	Consumer Innovators	Disruptive Technology	Emerging Bond Opportunities	Emerging Equity	Emerging Multi-Asset Income
USD	EUR	EUR	USD	USD	USD
2 786 529 209	1 407 624 215	2 972 845 099	548 414 503	587 134 643	87 665 676
2 017 298 486	1 055 652 762	2 103 158 626	524 987 397	431 406 864	81 227 113
621 149 734	339 630 248	846 242 449	(17 091 730)	144 697 961	2 761 853
2 638 448 220	1 395 283 010	2 949 401 075	507 895 667	576 104 825	83 988 966
0	0	0	0	0	231 360
0	0	0	0	0	898 173
123 783 571	6 936 805	14 850 054	21 124 708	9 722 833	195 496
24 297 418	5 404 400	8 593 970	19 394 128	1 306 985	2 351 681
39 268 824	24 293 023	19 641 172	7 109 607	1 943 530	1 304 151
0	0	0	0	0	88 522
4 455	108 653	1 449 816	2 480 450	0	0
39 264 369	24 184 370	18 191 356	4 629 157	1 943 530	1 215 629
2 747 260 385	1 383 331 192	2 953 203 927	541 304 896	585 191 113	86 361 525
12 493 846	3 251 622	6 745 152	13 290 082	4 936 097	1 680 749
15 182 625	7 432 231	16 541 760	2 658 052	4 145 214	251 283
238	63 723	159 618	35 830	2 003	13 955
0	0	0	638 733	0	10 602
3 549 488	2 036 819	4 648 899	593 236	1 229 283	140 594
527 993	434 424	920 669	147 299	88 411	61 021
1 061 894	453 750	552 555	0	841 015	103 348
120 810	97 181	212 056	4 447	21 396	0
20 443 048	10 518 128	23 035 557	4 077 597	6 327 322	580 803
(7 949 202)	(7 266 506)	(16 290 405)	9 212 485	(1 391 225)	1 099 946
72 417 541	22 533 421	112 396 551	4 929 768	86 203 305	3 052 396
(161 401)	(23 804)	(5 765 212)	6 206 302	23 547	1 338 859
64 306 938	15 243 111	90 340 934	20 348 555	84 835 627	5 491 201
29 017 659	130 022 578	228 763 128	(28 185 676)	(82 091 542)	(3 621 602)
(4 455)	(193 674)	(3 709 297)	(5 964 405)	3	(633 164)
93 320 142	145 072 015	315 394 765	(13 801 526)	2 744 088	1 236 435
453 644 301	401 990 241	262 957 447	88 258 268	(279 476 763)	(8 537 797)
(708 980)	(722 003)	(4 827 529)	(7 309 270)	(830 698)	(738 320)
546 255 463	546 340 253	573 524 683	67 147 472	(277 563 373)	(8 039 682)
2 201 004 922	836 990 939	2 379 679 244	474 157 424	862 754 486	94 401 207
0	0	0	0	0	0
2 747 260 385	1 383 331 192	2 953 203 927	541 304 896	585 191 113	86 361 525

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	<i>Expressed in Notes</i>	Energy Transition	Euro Equity	Euro Mid Cap	Europe Dividend
		EUR	EUR	EUR	EUR
Statement of net assets					
Assets		3 685 371 918	1 648 382 473	34 966 431	187 217 097
<i>Securities portfolio at cost price</i>		3 352 057 333	1 219 361 975	27 679 683	160 396 231
<i>Unrealised gain/(loss) on securities portfolio</i>		196 244 392	426 722 265	7 040 368	25 577 256
Securities portfolio at market value	2	3 548 301 725	1 646 084 240	34 720 051	185 973 487
Options at market value	2,13	0	0	0	0
Net Unrealised gain on financial instruments	2,10,11,12	0	39 774	0	1 727
Cash at banks and time deposits		15 163 077	70 731	48	443 537
Other assets		121 907 116	2 187 728	246 332	798 346
Liabilities		144 353 587	3 363 929	426 635	601 430
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,10,11,12	8 220 335	0	0	0
Other liabilities		136 133 252	3 363 929	426 635	601 430
Net asset value		3 541 018 331	1 645 018 544	34 539 796	186 615 667
Statement of operations and changes in net assets					
Income on investments and assets, net		7 852 026	25 783 920	541 155	4 337 703
Management fees	3	19 385 008	7 817 536	255 370	728 808
Bank interest		63 402	586	125	814
Interest on swaps	2	0	0	0	0
Other fees	5	5 580 655	2 622 231	68 169	302 604
Taxes	6	1 032 700	397 032	13 535	38 762
Transaction fees	19	4 607 131	336 884	22 561	145 102
Distribution fees	4	551 202	59 983	6 156	10 311
Total expenses		31 220 098	11 234 252	365 916	1 226 401
Net result from investments		(23 368 072)	14 549 668	175 239	3 111 302
Net realised result on:					
Investments securities	2	354 160 044	61 847 320	2 505 138	12 303 571
Financial instruments	2	(19 501 571)	719 449	(62)	14 649
Net realised result		311 290 401	77 116 437	2 680 315	15 429 522
Movement on net unrealised gain/(loss) on:					
Investments securities		(220 221 924)	126 681 923	1 022 621	8 617 474
Financial instruments		(34 338 682)	36 481	0	5 755
Change in net assets due to operations		56 729 795	203 834 841	3 702 936	24 052 751
Net subscriptions/(redemptions)		1 530 063 368	(130 131 208)	(3 969 427)	(37 482 059)
Dividends paid	7	(3 619 933)	(1 896 473)	(32 938)	(643 384)
Increase/(Decrease) in net assets during the year/period		1 583 173 230	71 807 160	(299 429)	(14 072 692)
Net assets at the beginning of the financial year/period		1 957 845 101	1 573 211 384	34 839 225	200 688 359
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		3 541 018 331	1 645 018 544	34 539 796	186 615 667

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Europe Emerging Equity	Europe Equity	Europe Growth	Europe Multi-Asset Income	Europe Small Cap	Global Convertible
EUR	EUR	EUR	EUR	EUR	USD
52 620 440	1 417 344 226	504 756 181	160 665 675	1 319 328 965	1 608 171 438
50 677 597	1 076 838 864	374 209 911	136 989 172	1 147 623 902	1 118 069 059
856 801	338 178 791	129 730 680	3 449 178	156 266 269	88 844 240
51 534 398	1 415 017 655	503 940 591	140 438 350	1 303 890 171	1 206 913 299
0	0	0	1 464 889	0	3 581 915
0	0	6 785	0	18 895	5 158 872
432 909	4 141	19 355	17 278 533	1 546 974	15 016 508
653 133	2 322 430	789 450	1 483 903	13 872 925	377 500 844
705 566	4 596 468	709 537	1 884 596	16 204 393	380 258 208
0	0	0	100 000	0	0
0	0	0	499 077	0	0
705 566	4 596 468	709 537	1 285 519	16 204 393	380 258 208
51 914 874	1 412 747 758	504 046 644	158 781 079	1 303 124 572	1 227 913 230
795 108	20 159 109	6 255 211	2 788 712	18 324 988	2 591 853
377 905	5 893 641	2 062 115	1 064 084	7 479 127	4 814 928
1 387	1 352	534	33 853	3 716	32 482
0	0	0	34 919	0	0
100 550	1 718 179	585 681	302 871	1 870 796	1 501 069
19 376	303 080	66 627	64 043	248 302	238 312
8 836	248 036	66 438	62 405	952 832	173 870
2 505	25 444	2 660	0	38 450	49 744
510 559	8 189 732	2 784 055	1 562 175	10 593 223	6 810 405
284 549	11 969 377	3 471 156	1 226 537	7 731 765	(4 218 552)
221 456	47 608 865	33 291 385	6 001 611	104 063 011	82 324 470
2 648	287 366	27 478	1 337 538	153 485	(17 862 691)
508 653	59 865 608	36 790 019	8 565 686	111 948 261	60 243 227
6 382 168	108 288 276	23 256 477	(256 317)	31 020 510	(61 836 661)
0	0	21 707	413 170	76 632	(2 823 311)
6 890 821	168 153 884	60 068 203	8 722 539	143 045 403	(4 416 745)
(1 980 289)	(83 693 615)	(87 464 254)	(48 445 904)	(135 255 466)	389 303 089
(150 123)	(3 550 687)	(1 927 856)	(2 496 457)	(1 388 580)	(837 335)
4 760 409	80 909 582	(29 323 907)	(42 219 822)	6 401 357	384 049 009
47 154 465	1 331 838 176	533 370 551	201 000 901	1 296 723 215	843 864 221
0	0	0	0	0	0
51 914 874	1 412 747 758	504 046 644	158 781 079	1 303 124 572	1 227 913 230

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	<i>Expressed in Notes</i>	Global Environment	Global High Yield Bond	Global Inflation- Linked Bond	Global Low Vol Equity
		EUR	EUR	EUR	EUR
Statement of net assets					
Assets		3 360 098 360	119 506 763	272 766 882	632 712 102
<i>Securities portfolio at cost price</i>		2 493 628 920	111 361 506	246 472 207	535 590 153
<i>Unrealised gain/(loss) on securities portfolio</i>		726 661 746	2 416 805	6 855 686	92 308 116
Securities portfolio at market value	2	3 220 290 666	113 778 311	253 327 893	627 898 269
Options at market value	2,13	0	149 608	0	0
Net Unrealised gain on financial instruments	2,10,11,12	0	0	0	0
Cash at banks and time deposits		125 853 439	2 135 237	17 090 831	3 419 406
Other assets		13 954 255	3 443 607	2 348 158	1 394 427
Liabilities		11 281 917	4 435 507	4 972 802	1 377 760
Bank overdrafts		1 050 000	0	1 298 592	0
Net Unrealised loss on financial instruments	2,10,11,12	2 926 091	2 089 235	3 426 213	5 099
Other liabilities		7 305 826	2 346 272	247 997	1 372 661
Net asset value		3 348 816 443	115 071 256	267 794 080	631 334 342
Statement of operations and changes in net assets					
Income on investments and assets, net		18 252 637	2 737 277	425 147	5 496 994
Management fees	3	13 261 657	539 559	356 281	3 373 251
Bank interest		193 952	7 941	5 967	7 709
Interest on swaps	2	0	59 158	65	0
Other fees	5	4 102 265	143 036	192 117	994 624
Taxes	6	537 006	34 750	36 156	156 129
Transaction fees	19	1 903 608	331	7 219	423 996
Distribution fees	4	191 335	22 100	21 435	31 214
Total expenses		20 189 823	806 875	619 240	4 986 923
Net result from investments		(1 937 186)	1 930 402	(194 093)	510 071
Net realised result on:					
Investments securities	2	80 817 834	(167 285)	2 416 343	32 778 486
Financial instruments	2	(28 631 724)	2 399 246	(262 617)	(33 641)
Net realised result		50 248 924	4 162 363	1 959 633	33 254 916
Movement on net unrealised gain/(loss) on:					
Investments securities		299 596 989	3 499 908	3 806 995	50 753 924
Financial instruments		(4 770 960)	(5 196 746)	(3 232 008)	(9 702)
Change in net assets due to operations		345 074 953	2 465 525	2 534 620	83 999 138
Net subscriptions/(redemptions)		748 473 395	1 244 102	107 721 838	(59 934 895)
Dividends paid	7	(2 584 123)	(1 688 350)	0	(631 865)
Increase/(Decrease) in net assets during the year/period		1 090 964 225	2 021 277	110 256 458	23 432 378
Net assets at the beginning of the financial year/period		2 257 852 218	113 049 979	157 537 622	607 901 964
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		3 348 816 443	115 071 256	267 794 080	631 334 342

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Green Tigers	Health Care Innovators	India Equity	Latin America Equity	Local Emerging Bond	Russia Equity
USD	EUR	USD	USD	USD	EUR
1 647 155 463	1 121 159 929	283 508 605	61 197 210	470 913 006	931 075 975
1 318 724 928	927 617 254	193 822 175	55 013 166	472 349 179	834 493 306
247 038 797	180 591 248	70 617 232	3 611 130	(15 947 428)	72 774 889
1 565 763 725	1 108 208 502	264 439 407	58 624 296	456 401 751	907 268 195
0	0	0	0	0	0
0	0	1 150 735	0	127 171	75 158
50 585 931	5 591 008	17 918 463	1 918 277	4 400 591	7 139 722
30 805 807	7 360 419	0	654 637	9 983 493	16 592 900
4 056 955	4 304 555	12 232 929	367 730	2 915 110	14 265 538
0	0	0	0	255 517	0
5 291	41 960	0	0	0	0
4 051 664	4 262 595	12 232 929	367 730	2 659 593	14 265 538
1 643 098 508	1 116 855 374	271 275 676	60 829 480	467 997 896	916 810 437
 10 390 851	 4 026 857	 1 222 567	 1 112 918	 13 058 631	 19 027 378
6 375 513	5 762 056	1 883 000	427 411	1 894 666	5 787 096
960	53 040	1 060	255	33 438	9 380
0	0	0	0	613 705	0
2 305 817	1 713 721	428 954	101 012	477 645	1 608 617
826 931	330 904	5 185 873	20 761	65 376	189 659
1 358 575	296 725	447 082	108 424	0	551 720
10 183	66 781	39 513	6 334	21 119	55 233
10 877 979	8 223 227	7 985 482	664 197	3 105 949	8 201 705
(487 128)	(4 196 370)	(6 762 915)	448 721	9 952 682	10 825 673
 22 197 398	 18 991 755	 43 817 170	 2 537 324	 1 907 154	 49 955 796
(969 489)	(122 610)	(28 520)	18 451	1 186 209	1 536 936
20 740 781	14 672 775	37 025 735	3 004 496	13 046 045	62 318 405
 61 861 467	 76 933 108	 (9 310 432)	 620 152	 (31 208 029)	 89 741 371
(5 291)	(72 322)	0	0	(3 660 400)	(192 432)
82 596 957	91 533 561	27 715 303	3 624 648	(21 822 384)	151 867 344
688 444 853	307 133 395	(105 842 300)	(1 431 102)	14 701 702	(104 992 827)
(1 095 325)	(1 658 299)	(105 334)	(129 884)	(3 597 684)	(2 699 978)
769 946 485	397 008 657	(78 232 331)	2 063 662	(10 718 366)	44 174 539
873 152 023	719 846 717	349 508 007	58 765 818	478 716 262	872 635 898
 0	 0	 0	 0	 0	 0
1 643 098 508	1 116 855 374	271 275 676	60 829 480	467 997 896	916 810 437

BNP PARIBAS FUNDS SICAV

Financial statements at 30/06/2021

	<i>Expressed in Notes</i>	US Growth	US Mid Cap	US Short Duration Bond	Combined
		USD	USD	USD	EUR
Statement of net assets					
Assets		1 115 504 171	138 845 465	150 035 342	31 923 096 140
<i>Securities portfolio at cost price</i>		686 584 087	108 917 990	137 296 873	24 755 157 065
<i>Unrealised gain/(loss) on securities portfolio</i>		418 136 068	28 380 527	699 080	5 931 511 399
Securities portfolio at market value	2	1 104 720 155	137 298 517	137 995 953	30 686 668 464
Options at market value	2,13	0	0	0	4 830 008
Net Unrealised gain on financial instruments	2,10,11,12	0	0	0	6 498 363
Cash at banks and time deposits		5 618 905	799 715	1 041 912	579 878 574
Other assets		5 165 111	747 233	10 997 477	645 220 731
Liabilities		8 985 140	768 794	11 168 623	701 685 347
Bank overdrafts		0	0	0	2 738 700
Net Unrealised loss on financial instruments	2,10,11,12	227 946	28 532	160 902	21 328 795
Other liabilities		8 757 194	740 262	11 007 721	677 617 852
Net asset value		1 106 519 031	138 076 671	138 866 719	31 221 410 793
Statement of operations and changes in net assets					
Income on investments and assets, net		1 854 534	384 643	658 526	230 574 972
Management fees	3	5 047 052	982 965	277 351	157 534 228
Bank interest		2 874	1	1 511	934 921
Interest on swaps	2	0	0	0	1 159 190
Other fees	5	1 556 022	227 393	151 113	44 674 591
Taxes	6	250 799	41 977	45 705	12 180 538
Transaction fees	19	149 582	36 734	212	16 827 726
Distribution fees	4	23 670	5 185	5 948	1 977 286
Total expenses		7 029 999	1 294 255	481 840	235 288 480
Net result from investments		(5 175 465)	(909 612)	176 686	(4 713 508)
Net realised result on:					
Investments securities	2	86 217 761	12 429 702	(512 553)	1 450 925 150
Financial instruments	2	(1 496 095)	(273 188)	(298 866)	(57 410 528)
Net realised result		79 546 201	11 246 902	(634 733)	1 388 801 114
Movement on net unrealised gain/(loss) on:					
Investments securities		30 675 011	3 398 946	(828 570)	1 218 324 665
Financial instruments		(1 064 557)	(143 654)	(377 084)	(63 401 231)
Change in net assets due to operations		109 156 655	14 502 194	(1 840 387)	2 543 724 548
Net subscriptions/(redemptions)		63 800 710	(1 634 230)	25 400 791	4 240 389 597
Dividends paid	7	(242 688)	(127 829)	(11 097)	(50 393 476)
Increase/(Decrease) in net assets during the year/period		172 714 677	12 740 135	23 549 307	6 733 720 669
Net assets at the beginning of the financial year/period		933 804 354	125 336 536	115 317 412	24 397 498 969
Reevaluation of opening combined NAV		0	0	0	90 191 155
Net assets at the end of the financial year/period		1 106 519 031	138 076 671	138 866 719	31 221 410 793

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	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
Asia ex-Japan Bond	USD	USD	USD	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
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)

Asia ex-Japan Equity	USD	USD	USD	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
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
Brazil Equity	USD	USD	USD	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
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
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

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
Disruptive Technology	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
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

BNP PARIBAS FUNDS SICAV

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

Emerging Bond Opportunities	USD	USD	USD	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
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
 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

BNP PARIBAS FUNDS SICAV

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

Emerging Multi-Asset Income	USD	USD	USD	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
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
Energy Transition	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
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
Euro Equity	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
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

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

Euro Mid Cap	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
Europe Dividend	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
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
Europe Emerging Equity	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
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
Europe Equity	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
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
Europe Multi-Asset Income	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
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
Europe Small Cap	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
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

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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 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

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

Global High Yield Bond	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
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
Global Inflation-Linked Bond	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
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
Global Low Vol Equity	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
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

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

Green Tigers	USD	USD	USD	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
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
Health Care Innovators	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
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
India Equity	USD	USD	USD	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
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

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

Latin America Equity	USD	USD	USD	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
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
Local Emerging Bond	USD	USD	USD	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
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
Russia Equity	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
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

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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	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
US Mid Cap	USD	USD	USD	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
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 EUR - Capitalisation"	121.79	142.74	159.65	678.536
Share "X - Capitalisation"	143.25	0	0	0
US Short Duration Bond	USD	USD	USD	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
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

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			3 094 379 043	97.21	Sweden			61 607 589	1.94
Shares			3 094 379 043	97.21	2 066 901 ALFA LAVAL AB	SEK		61 607 589	1.94
<i>United States of America</i>			<i>1 403 156 027</i>	<i>44.11</i>	837 878 COWAY CO LTD	KRW		<i>49 300 815</i>	<i>1.55</i>
496 470 ADVANCED DRAINAGE SYSTEMS INC	USD		48 801 339	1.53	1 237 204 STANTEC INC	CAD		<i>46 598 402</i>	<i>1.46</i>
857 117 AGILENT TECHNOLOGIES INC	USD		106 830 646	3.37	5 525 666 ALS LTD	AUD		<i>45 568 014</i>	<i>1.43</i>
777 053 AMERICAN WATER WORKS CO INC	USD		100 992 646	3.17	62 534 526 BEIJING ENTERPRISES WATER GR	HKD		<i>37 218 739</i>	<i>1.17</i>
661 552 CALIFORNIA WATER SERVICE GRP	USD		30 982 881	0.97	36 156 494 CHINA EVERBRIGHT INTERNATIONAL LTD	HKD		19 954 642	0.63
290 897 DANAHER CORP	USD		65 827 742	2.07				17 264 097	0.54
409 297 ECOLAB INC	USD		71 087 700	2.23	<i>Finland</i>			<i>34 151 525</i>	<i>1.07</i>
2 019 745 ESSENTIAL UTILITIES INC	USD		77 833 162	2.45	2 571 651 KEMIRA OYJ	EUR		34 151 525	1.07
1 614 238 EVOQUA WATER TECHNOLOGIES CO	USD		45 981 077	1.44	<i>Brazil</i>			<i>32 143 088</i>	<i>1.01</i>
426 611 FRANKLIN ELECTRIC CO INC	USD		29 001 922	0.91	5 151 147 CIA SANEAMENTO BASICO DE - ADR	USD		32 143 088	1.01
459 276 IDEX CORP	USD		85 221 084	2.68					
422 629 ITRON INC	USD		35 630 700	1.12	Total securities portfolio			3 094 379 043	97.21
225 168 LINDSAY CORP	USD		31 381 876	0.99					
5 726 555 MUELLER WATER PRODUCTS INC - A	USD		69 632 282	2.19					
522 016 PERKINELMER INC	USD		67 969 045	2.14					
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>			<i>622 045 063</i>	<i>19.54</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>			<i>188 442 191</i>	<i>5.91</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>			<i>168 749 651</i>	<i>5.30</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>			<i>165 144 760</i>	<i>5.18</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>			<i>111 718 904</i>	<i>3.51</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>			<i>64 426 920</i>	<i>2.02</i>					
1 013 528 NOVOZYMES A/S - B	DKK		64 426 920	2.02					
<i>Austria</i>			<i>64 107 355</i>	<i>2.01</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			45 140 494	87.52		Singapore		4 325 341	8.40
					1 000 000	OIL INDIA INTERN 4.000% 17-21/04/2027	USD	1 057 688	2.05
					250 000	PUBLIC UTILITIES 3.010% 18-18/07/2033	SGD	207 634	0.40
					420 000	SINGAPORE GOVT 1.750% 18-01/02/2023	SGD	318 994	0.62
					280 000	SINGAPORE GOVT 2.625% 18-01/05/2028	SGD	227 320	0.44
					688 000	SINGAPORE GOVT 2.750% 12-01/04/2042	SGD	585 514	1.14
					100 000	SINGAPORE GOVT 2.750% 16-01/03/2046	SGD	86 586	0.17
					470 000	SINGAPORE GOVT 2.875% 14-01/07/2029	SGD	389 415	0.76
						SINGAPORE GOVT 3.000% 09-01/09/2024	SGD	823 347	1.60
						SINGAPORE GOVT 3.375% 13-01/09/2033	SGD	106 692	0.21
						SINGAPORE GOVT 3.500% 07-01/03/2027	SGD	522 151	1.01
	Bonds		44 819 647	86.90		South Korea		3 195 207	6.19
	China		12 357 427	23.98		EXP-IMP BK KOREA 7.250% 17-07/12/2024	IDR	166 779	0.32
10 000 000	AGRICUL DEV BANK 3.580% 16-22/04/2026	CNY	1 567 857	3.04		KOREA TRSY BD 1.375% 19-10/09/2024 FLAT	KRW	1 043 991	2.02
10 000 000	AGRICULTURAL DEV BANK 4.390% 17-08/09/2027	CNY	1 629 090	3.16		KOREA TRSY BD 2.125% 17-10/06/2027 FLAT	KRW	328 471	0.64
600 000	ALIBABA GROUP HOLDING 3.400% 17-06/12/2027	USD	654 726	1.27		KOREA TRSY BD 2.250% 17-10/09/2037 FLAT	KRW	1 202 160	2.33
20 000 000	CENTRAL HUIJIN 3.450% 19-22/05/2022	CNY	3 109 313	6.04		KOREA TRSY BD 2.375% 18-10/09/2038 FLAT	KRW	272 453	0.53
10 000 000	CHINA DEV BANK 3.810% 15-05/02/2025	CNY	1 580 412	3.06		KOREA TRSY BD 2.625% 18-10/12/2033 FLAT	KRW	94 031	0.18
1 239 000	CHINA EVERGRANDE 7.500% 17-28/06/2023	USD	880 697	1.71		KOREA TRSY BD 3.750% 13-10/12/2033 FLAT	KRW	87 322	0.17
900 000	CHINA SCE GRP 7.250% 19-19/04/2023	USD	925 763	1.80		Malaysia		2 971 979	5.75
500 000	COUNTRY GARDEN 8.000% 18-27/01/2024	USD	525 719	1.02		MALAYSIA GOVT 3.620% 16-30/11/2021	MYR	332 248	0.64
1 000 000	EASY TACTIC LTD 8.625% 19-27/02/2024	USD	883 000	1.71		MALAYSIA GOVT 3.882% 18-14/03/2025	MYR	518 814	1.01
400 000	GOLDEN EAGLE RETAIL 4.625% 13-21/05/2023	USD	407 000	0.79		MALAYSIA GOVT 3.885% 19-15/08/2029	MYR	435 642	0.84
200 000	TENCENT HOLD 3.240% 20-03/06/2050	USD	193 850	0.38		MALAYSIA INVEST 4.119% 19-30/11/2034	MYR	53 893	0.10
	Indonesia		5 076 700	9.86		MALAYSIA INVEST 4.258% 17-26/07/2027	MYR	576 891	1.12
200 000	HUTAMA KARYA PER 3.750% 20-11/05/2030	USD	214 225	0.42		MALAYSIA INVEST 4.369% 18-31/10/2028	MYR	84 565	0.16
11 970 000 000	INDONESIA GOVT 10.250% 07-15/07/2022	IDR	873 810	1.69		MALAYSIAN GOVT 4.181% 14-15/07/2024	MYR	177 684	0.34
5 000 000 000	INDONESIA GOVT 10.250% 07-15/07/2027	IDR	415 862	0.81		MALAYSIAN GOVT 4.254% 15-31/05/2035	MYR	153 408	0.30
5 700 000 000	INDONESIA GOVT 10.500% 09-15/08/2030	IDR	493 738	0.96		MALAYSIAN GOVT 4.642% 18-07/11/2033	MYR	60 180	0.12
8 980 000 000	INDONESIA GOVT 8.250% 11-15/06/2032	IDR	686 815	1.33		MALAYSIAN GOVT 4.736% 16-15/03/2046	MYR	578 654	1.12
4 175 000 000	INDONESIA GOVT 8.375% 19-15/04/2039	IDR	317 876	0.62		Thailand		2 210 475	4.29
2 260 000 000	INDONESIA GOVT 9.000% 13-15/03/2029	IDR	179 865	0.35		THAILAND GOVT 2.875% 16-17/06/2046	THB	389 892	0.76
500 000	PERTAMINA 6.450% 14-30/05/2044	USD	649 000	1.26		THAILAND GOVT 3.400% 15-17/06/2036	THB	171 543	0.33
250 000	PT PERTAMINA 4.175% 20-21/01/2050	USD	256 609	0.50		THAILAND GOVT 3.850% 10-12/12/2025	THB	121 743	0.24
800 000	REP OF INDONESIA 5.125% 15-15/01/2045	USD	988 900	1.92		THAILAND GOVT 4.000% 15-17/06/2066	THB	233 579	0.45
	Hong Kong		4 689 655	9.08		THAILAND GOVT 4.500% 07-09/04/2024	THB	849 969	1.65
400 000	CHINA OIL 5.500% 19-25/01/2023	USD	409 950	0.79		THAILAND GOVT 4.875% 09-22/06/2029	THB	105 167	0.20
300 000	CN CINDA 2020 I 3.000% 21-20/01/2031	USD	285 806	0.55		THAILAND GOVT 5.670% 07-13/03/2028	THB	338 582	0.66
700 000	CNAC HK FINBRID 3.875% 19-19/06/2029	USD	741 038	1.44		Philippines		1 643 412	3.18
845 000	CNAC HK FINBRID 4.625% 18-14/03/2023	USD	888 729	1.72		PHILIPPINE GOVT 3.625% 15-09/09/2025	PHP	553 584	1.07
400 000	CNAC HK FINBRID 4.750% 19-19/06/2049	USD	439 700	0.85		PHILIPPINE GOVT 4.125% 14-20/08/2024	PHP	168 748	0.33
800 000	HK GOVT BOND PRO 2.020% 19-07/03/2034	HKD	110 245	0.21		PHILIPPINE GOVT 4.250% 18-29/05/2028	PHP	124 338	0.24
300 000	HUARONG FIN 2019 3.375% 20-24/02/2030	USD	205 500	0.40		PHILIPPINE GOVT 6.250% 18-22/03/2028	PHP	796 742	1.54
500 000	HUARONG FIN 2019 3.750% 19-29/05/2024	USD	367 500	0.71		PHILIPPINE GOVT 8.000% 11-19/07/2031	PHP		
1 000 000	HYSAN MTN LTD 2.820% 19-04/09/2029	USD	1 030 596	2.00					
200 000	STUDIO CITY FIN 6.000% 20-15/07/2025	USD	210 591	0.41					
	India		4 629 259	8.96					
400 000	ADANI ELECTRICIT 3.949% 20-12/02/2030	USD	399 575	0.77					
200 000	EX-IM BK OF IN 3.250% 20-15/01/2030	USD	203 288	0.39					
29 700 000	INDIA GOVT BOND 7.170% 18-08/01/2028	INR	417 988	0.81					
23 340 000	INDIA GOVT BOND 7.350% 09-22/06/2024	INR	331 908	0.64					
6 800 000	INDIA GOVT BOND 7.590% 15-20/03/2029	INR	97 721	0.19					
62 880 000	INDIA GOVT BOND 8.240% 14-10/11/2033	INR	955 279	1.85					
1 000 000	POWER FIN CORP 6.150% 18-06/12/2028	USD	1 184 875	2.30					
1 000 000	REC LIMITED 3.375% 19-25/07/2024	USD	1 038 625	2.01					

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

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			805 382 120	94.08
Shares			805 382 120	94.08
	<i>China</i>		<i>311 368 402</i>	<i>36.36</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 MENGENIU 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>		<i>145 720 616</i>	<i>17.02</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>		<i>143 878 283</i>	<i>16.81</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>		<i>86 865 805</i>	<i>10.14</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>		<i>56 897 844</i>	<i>6.65</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	JUBLILANT FOODWORKS LTD	INR	12 469 094	1.46
402 829	TITAN CO LTD	INR	9 392 773	1.10
	<i>Indonesia</i>		<i>21 447 847</i>	<i>2.51</i>
10 313 800	BANK CENTRAL ASIA TBK PT	IDR	21 447 847	2.51
	<i>Thailand</i>		<i>16 684 208</i>	<i>1.95</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>		<i>14 169 909</i>	<i>1.66</i>
51 602	SEA LTD-ADR	USD	14 169 909	1.66
	<i>United States of America</i>		<i>8 349 206</i>	<i>0.98</i>
128 100	YUM CHINA HOLDINGS INC	HKD	8 349 206	0.98
Total securities portfolio			805 382 120	94.08

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			115 768 279	97.31	232 060	RAIA DROGASIL SA	BRL	1 142 755	0.96
Shares			115 768 279	97.31	208 700	RANDON PARTICIPACOES SA-PREF	BRL	564 394	0.47
<i>Brazil</i>			<i>111 771 604</i>	<i>93.95</i>	91 200	REDE DOR SAO LUIZ SA	BRL	1 254 622	1.05
229 500 AMBEV SA		BRL	780 722	0.66	467 870	RUMO SA	BRL	1 785 558	1.50
855 183 AMBEV SA - ADR		USD	2 941 830	2.47	65 600	SENDAS DISTRIBUIDORA SA	BRL	1 131 360	0.95
380 691 ANIMA HOLDING SA		BRL	1 047 723	0.88	235 352	SEQUOIA LOGISTICA E TRANSPOR	BRL	1 319 842	1.11
121 171 AREZZO INDUSTRIA E COMERCIO		BRL	2 281 973	1.92	232 686	SUZANO PAPEL E CELULOSE SA	BRL	2 773 474	2.33
1 392 156 B3 SA-BRASIL BOLSA BALCAO		BRL	4 666 527	3.93	84 360	TELEFONICA BRASIL-ADR	USD	717 060	0.60
329 717 BANCO BRADESCO - ADR		USD	1 691 448	1.42	268 800	TOTVS SA	BRL	2 016 853	1.70
216 342 BANCO BRADESCO SA		BRL	942 478	0.79	83 865	ULTRAPAR PARTICIPACOES SA	BRL	307 357	0.26
896 088 BANCO BRADESCO SA-PREF		BRL	4 594 840	3.86	27 832	ULTRAPAR PARTICIPACOES SA-SPON ADR	USD	104 648	0.09
166 024 BANCO DO BRASIL S.A.		BRL	1 063 069	0.89	110 200	USINAS SIDER MINAS GER-PF A	BRL	419 464	0.35
100 100 BANCO INTER SA-UNITS		BRL	1 551 808	1.30	71 800	VALE SA	BRL	1 620 476	1.36
103 203 BANCO SANTANDER BRASIL-UNIT		BRL	832 966	0.70	54 400	VAMOS LOCACAO DE CAMINHOES M	BRL	613 939	0.52
90 001 BB SEGURIDADE PARTICIPACOES		BRL	414 323	0.35	674 300	VIA VAREJO SA	BRL	2 121 853	1.78
674 824 BRADESCPAR SA - PREF		BRL	9 996 193	8.41	699 444	WEG SA	BRL	4 696 063	3.96
68 700 BRASILAGRO-CIA BRASILEIRA DE		BRL	410 731	0.35	400	YDUQS PART	BRL	2 618	0.00
37 400 BRASKEM SA-PREF A		BRL	443 847	0.37		<i>Cayman Islands</i>		3 996 675	3.36
30 779 BRF SA		BRL	167 639	0.14	164 303	BANCO BTG PACTUAL SA-UNIT	BRL	3 996 675	3.36
67 673 BRF SA - ADR		USD	370 171	0.31					
257 877 CCR SA		BRL	691 218	0.58		Other transferable securities		0	0.00
213 983 CEMIG SA - ADR		USD	509 280	0.43		Bonds		0	0.00
84 100 CENTRAIS ELETRICAS BRASILIER		BRL	723 533	0.61		<i>Brazil</i>		0	0.00
82 800 CENTRAIS ELETRICAS BRAS-PR B		BRL	713 998	0.60	13 290	INEPAR SA INDUSTRIA E CONSTRUCOES 0.00% 25/	BRL	0	0.00
249 621 CIA SIDERURGICA NACIONAL SA		BRL	2 188 341	1.84					
343 400 CIELO SA		BRL	249 105	0.21		Total securities portfolio		115 768 279	97.31
19 488 COSAN SA -ADR		USD	370 662	0.31					
357 200 COSAN SA INDUSTRIA COMERCIO		BRL	1 705 604	1.43					
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 RENNER 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					

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			2 638 448 220	96.04	Taiwan			62 168 333	2.26
Shares			2 638 448 220	96.04	1 634 000 TAIWAN SEMICONDUCTOR MANUFACTURING CO	TWD		35 120 313	1.28
					1 347 000 YAGEO CORPORATION	TWD		27 048 020	0.98
					Total securities portfolio			2 638 448 220	96.04
	<i>China</i>		2 419 576 408	88.07					
1 402 000 AAC TECHNOLOGIES HOLDINGS INC		HKD	10 474 848	0.38					
10 495 852 AIR CHINA LTD - A		CNY	12 634 823	0.46					
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 MENGENIU 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 LUXFOR 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>			78 619 639	2.87					
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>			78 083 840	2.84					
1 178 624 YUM CHINA HOLDINGS INC		USD	78 083 840	2.84					

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			1 366 106 313	98.75					
Shares			1 366 106 313	98.75					
	<i>United States of America</i>					<i>Japan</i>		99 449 376	7.19
190 094 ACTIVISION BLIZZARD INC	USD	15 298 568	1.11		41 000 FAST RETAILING CO LTD	JPY	25 980 051	1.88	
5 477 ALPHABET INC - A	USD	11 277 244	0.82		300 500 MERCARI INC	JPY	13 431 921	0.97	
45 360 AMAZON.COM INC	USD	131 584 161	9.50		36 100 NINTENDO CO LTD	JPY	17 696 166	1.28	
660 478 AMERICAN EAGLE OUTFITTERS	USD	20 902 049	1.51		515 900 SONY CORP	JPY	42 341 238	3.06	
108 847 APPLE INC	USD	12 570 778	0.91						
572 800 AZEK CO INC/THE	USD	20 508 549	1.48		<i>Argentina</i>		38 111 275	2.76	
333 352 BALLYS CORP	USD	15 210 116	1.10		29 013 MERCADOLIBRE INC	USD	38 111 275	2.76	
21 052 BEYOND MEAT INC	USD	2 795 750	0.20		<i>Canada</i>		32 649 104	2.36	
20 242 BOOKING HOLDINGS INC	USD	37 348 274	2.70		106 087 LULULEMON ATHLETICA INC	USD	32 649 104	2.36	
148 881 BUMBLE INC-A	USD	7 231 255	0.52		<i>Germany</i>		30 701 303	2.22	
126 594 CHEWY INC - CLASS A	USD	8 508 987	0.62		97 806 ADIDAS AG	EUR	30 701 303	2.22	
224 473 COLUMBIA SPORTSWEAR CO	USD	18 618 066	1.35						
236 131 DICKS SPORTING GOODS INC	USD	19 949 376	1.44		<i>Australia</i>		24 238 072	1.75	
126 500 ELECTRONIC ARTS INC	USD	15 342 352	1.11		317 682 DOMINOS PIZZA ENTERPRISES	AUD	24 238 072	1.75	
94 355 ESTEE LAUDER COMPANIES - A	USD	25 307 731	1.83		<i>Malta</i>		16 841 793	1.22	
109 329 FIVE BELOW	USD	17 817 705	1.29		828 292 GVC HOLDINGS PLC	GBP	16 841 793	1.22	
215 135 FRONTPOR DOOR INC	USD	9 037 883	0.65		<i>Ireland</i>		10 684 744	0.77	
47 109 GENERAC HOLDINGS INC	USD	16 491 527	1.19		69 778 FLUTTER ENTERTAINMENT PLC-DI	GBP	10 684 744	0.77	
272 211 HOLOGIC INC	USD	15 314 881	1.11		<i>Sweden</i>		3 093 853	0.22	
295 838 HOME DEPOT INC	USD	79 551 209	5.74		150 000 OATLY GROUP AB	USD	3 093 853	0.22	
41 761 LENDINGTREE INC	USD	7 461 271	0.54						
70 508 MASIMO CORP	USD	14 414 929	1.04		Shares/Units in investment funds		29 176 697	2.11	
64 017 MERITAGE HOMES CORP	USD	5 078 606	0.37						
440 755 NIKE INC - B	USD	57 418 196	4.15		<i>France</i>		29 176 697	2.11	
79 713 PAYPAL HOLDINGS INC - W/I	USD	19 592 500	1.42		1 278.94 BNP PARIBAS MOIS ISR - I - CAP	EUR	29 176 697	2.11	
252 745 PETMED EXPRESS INC	USD	6 788 033	0.49						
194 268 PINTEREST INC- CLASS A	USD	12 933 180	0.93		Total securities portfolio		1 395 283 010	100.86	
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>		110 745 756	8.01						
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>		101 198 735	7.31						
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						

The accompanying notes form an integral part of these financial statements

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			2 935 684 965	99.41	Denmark			53 740 821	1.82
Shares			2 935 684 965	99.41	149 006 GENMAB A/S	DKK		51 416 964	1.74
United States of America			2 354 576 172	79.74	67 496 GENMAB A/S -SP ADR	USD		2 323 857	0.08
161 464 ADOBE SYSTEMS INC	USD		79 736 721	2.70	Canada			28 153 956	0.95
1 408 925 ADVANCED MICRO DEVICES	USD		111 594 844	3.78	22 853 SHOPIFY INC - CLASS A	USD		28 153 956	0.95
63 527 ALPHABET INC - A	USD		130 803 266	4.43	Shares/Units in investment funds			13 716 110	0.46
29 409 AMAZON.COM INC	USD		85 312 139	2.89	France			13 716 110	0.46
240 315 AMERICAN TOWER CORP - A	USD		54 742 132	1.85	601.24 BNP PARIBAS MOIS ISR - I - CAP	EUR		13 716 110	0.46
1 559 053 APPLE INC	USD		180 055 568	6.11	Total securities portfolio			2 949 401 075	99.87
20 486 BOOKING HOLDINGS INC	USD		37 798 475	1.28					
220 917 CARDLYTICS INC	USD		23 645 328	0.80					
363 352 CDW CORP/DE	USD		53 511 617	1.81					
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					
Taiwan			83 688 770	2.83					
825 953 TAIWAN SEMICONDUCTOR - ADR	USD		83 688 770	2.83					
The Netherlands			80 830 935	2.74					
139 508 ASML HOLDING NV	EUR		80 830 935	2.74					
China			73 225 176	2.48					
191 572 ALIBABA GROUP HOLDING - ADR	USD		36 634 369	1.24					
576 200 TENCENT HOLDINGS LTD	HKD		36 590 807	1.24					
Japan			71 599 720	2.42					
70 800 KEYENCE CORP	JPY		30 107 483	1.02					
294 600 SHIN-ETSU CHEMICAL CO LTD	JPY		41 492 237	1.40					
Israel			69 413 072	2.35					
631 895 CYBERARK SOFTWARE LTD/ISRAEL	USD		69 413 072	2.35					
Switzerland			60 711 901	2.06					
532 492 TE CONNECTIVITY LTD	USD		60 711 901	2.06					
Germany			59 744 442	2.02					
447 122 SIEMENS AG - REG	EUR		59 744 442	2.02					

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			452 746 658	83.62	1 000 000	UNITED MEXICAN 4.750% 20-27/04/2032	USD	1 142 688	0.21
Shares			492 196	0.09	650 000	UNITED MEXICAN 5.000% 20-27/04/2051	USD	737 872	0.14
<i>Jersey Island</i>			491 269	0.09	160 000	UNITED MEXICAN 5.625% 14-19/03/2114	GBP	242 305	0.04
24 191 826 PETRA DIAMONDS LTD	GBP		491 269	0.09					
<i>Kazakhstan</i>			927	0.00					
308 936 FORTEBANK JSC -SPON GDR REGS	USD		927	0.00	12 300 000	TURKEY GOVT BOND 11.000% 17-24/02/2027	TRY	1 092 311	0.20
Bonds			442 446 129	81.70	4 100 000	TURKEY GOVT BOND 11.700% 20-13/11/2030	TRY	361 673	0.07
<i>Russia</i>			32 924 655	6.11	94 173 175	TURKEY GOVT BOND 12.200% 18-18/01/2023	TRY	10 075 857	1.87
705 000 RUSSIA 12.750% 98-24/06/2028	USD		1 177 923	0.22	67 260 000	TURKEY GOVT BOND 12.600% 20-01/10/2025	TRY	6 609 871	1.23
600 000 RUSSIA-EUROBOND 5.100% 19-28/03/2035	USD		712 988	0.13	25 085 000	TURKEY GOVT BOND 7.100% 13-08/03/2023	TRY	2 455 805	0.45
1 400 000 RUSSIA-EUROBOND 5.250% 17-23/06/2047	USD		1 760 763	0.33	600 000	TURKEY REP OF 5.250% 20-13/03/2030	USD	568 050	0.10
61 850 000 RUSSIA-OFZ 4.500% 20-16/07/2025	RUB		776 569	0.14	1 550 000	TURKEY REP OF 5.875% 21-26/06/2031	USD	1 503 500	0.28
152 650 000 RUSSIA-OFZ 5.700% 20-17/05/2028	RUB		1 941 199	0.36	300 000	TURKEY REP OF 7.625% 19-26/04/2029	USD	328 275	0.06
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	500 000	INDONESIA (REP) 3.700% 19-30/10/2049	USD	523 531	0.10
334 550 000 RUSSIA-OFZ 7.050% 13-19/01/2028	RUB		4 603 958	0.85	500 000	INDONESIA ASAHLAN 6.757% 18-15/11/2048	USD	644 938	0.12
155 170 000 RUSSIA-OFZ 7.250% 18-10/05/2034	RUB		2 150 306	0.40	36 860 000 000	INDONESIA GOVT 10.000% 07-15/02/2028	IDR	3 056 838	0.56
362 440 000 RUSSIA-OFZ 7.400% 19-17/07/2024	RUB		5 037 830	0.94	35 698 000 000	INDONESIA GOVT 10.500% 09-15/08/2030	IDR	3 092 185	0.57
740 230 000 RUSSIA-OFZ 7.650% 19-10/04/2030	RUB		10 530 686	1.96	7 885 000 000	INDONESIA GOVT 7.500% 16-15/08/2032	IDR	571 798	0.11
39 480 000 RUSSIA-OFZ 7.700% 19-16/03/2039	RUB		571 412	0.11	34 430 000 000	INDONESIA GOVT 8.250% 11-15/06/2032	IDR	2 633 301	0.49
148 580 000 RUSSIA-OFZ 8.500% 16-17/09/2031	RUB		2 240 626	0.41	15 950 000 000	INDONESIA GOVT 8.250% 15-15/05/2036	IDR	1 204 500	0.22
Brazil			29 362 368	5.44	19 485 000 000	INDONESIA GOVT 8.375% 13-15/03/2034	IDR	1 481 532	0.27
3 520 000 BRAZIL NTN-B 6.000% 10-15/08/2050 FLAT	BRL		3 189 583	0.59	29 890 000 000	INDONESIA GOVT 8.375% 19-15/04/2039	IDR	2 275 763	0.42
6 320 000 BRAZIL NTN-F 10.000% 12-01/01/2023 FLAT	BRL		1 306 295	0.24	34 840 000 000	INDONESIA GOVT 9.000% 13-15/03/2029	IDR	2 772 783	0.51
16 400 000 BRAZIL NTN-F 10.000% 14-01/01/2025 FLAT	BRL		3 445 314	0.64	24 520 000 000	INDONESIA GOVT 9.500% 10-15/07/2031	IDR	2 020 786	0.37
19 030 000 BRAZIL NTN-F 10.000% 18-01/01/2029 FLAT	BRL		4 026 623	0.74	650 000	PT PERTAMINA 4.175% 20-21/01/2050	USD	667 184	0.12
3 000 000 BRAZIL NTN-F 10.000% 20-01/01/2031 FLAT	BRL		631 249	0.12	500 000	REP OF INDONESIA 5.125% 15-15/01/2045	USD	618 063	0.11
1 500 000 BRAZIL REP OF 3.875% 20-12/06/2030	USD		1 511 531	0.28	798 000	REP OF INDONESIA 8.500% 05-12/10/2035	USD	1 275 952	0.24
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					
Mexico			27 325 404	5.03					
750 000 COMISION FEDERAL 4.750% 16-23/02/2027	USD		836 953	0.15	42 200 000	REP OF SOUTH AFRICA 10.500% 98-21/12/2026	ZAR	3 357 386	0.62
40 000 000 MEXICAN BONOS 10.000% 05-05/12/2024	MXN		2 245 359	0.41	300 000	REP OF SOUTH AFRICA 6.300% 18-22/06/2048	USD	327 244	0.06
71 000 000 MEXICAN BONOS 7.500% 07-03/06/2027	MXN		3 718 627	0.69	47 540 000	REP OF SOUTH AFRICA 7.000% 10-26/02/2031	ZAR	2 856 792	0.53
40 000 000 MEXICAN BONOS 7.750% 11-29/05/2031	MXN		2 120 571	0.39	38 580 000	REP OF SOUTH AFRICA 8.250% 13-31/03/2032	ZAR	2 465 185	0.46
95 900 000 MEXICAN BONOS 7.750% 12-13/11/2042	MXN		4 945 109	0.91	53 690 000	REP OF SOUTH AFRICA 8.500% 13-31/01/2037	ZAR	3 233 704	0.60
21 500 000 MEXICAN BONOS 7.750% 14-23/11/2034	MXN		1 136 859	0.21	83 330 000	REP OF SOUTH AFRICA 8.750% 14-31/01/2044	ZAR	4 939 452	0.91
52 500 000 MEXICAN BONOS 8.000% 19-05/09/2024	MXN		2 776 466	0.51	22 920 000	REP OF SOUTH AFRICA 8.875% 15-28/02/2035	ZAR	1 456 687	0.27
15 000 000 MEXICAN BONOS 8.500% 09-31/05/2029	MXN		828 121	0.15	12 100 000	REP OF SOUTH AFRICA 9.000% 15-31/01/2040	ZAR	745 282	0.14
250 000 MEXICO CITY ARPT 5.500% 17-31/07/2047	USD		252 188	0.05	1 900 000	SOUTH AFRICA 5.750% 19-30/09/2049	USD	1 943 700	0.36
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	8 200 000	MALAYSIA GOVT 3.828% 19-05/07/2034	MYR	1 975 175	0.36
800 000 PETROLEOS MEXICA 6.840% 20-23/01/2030	USD		823 560	0.15	5 260 000	MALAYSIA GOVT 3.882% 18-14/03/2025	MYR	1 331 202	0.25
2 388 000 PETROLEOS MEXICA 6.950% 20-28/01/2060	USD		2 110 395	0.39	11 846 000	MALAYSIA GOVT 3.885% 19-15/08/2029	MYR	3 000 356	0.55
1 600 000 PETROLEOS MEXICA 7.690% 20-23/01/2050	USD		1 534 000	0.28	6 360 000	MALAYSIA GOVT 3.899% 17-16/11/2027	MYR	1 618 108	0.30
250 000 UNITED MEXICAN 4.500% 19-31/01/2050	USD		265 672	0.05	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		Dominican Republic		11 683 948	2.16
7 912 000	MALAYSIAN GOVT 3.795% 15-30/09/2022	MYR	1 952 591	0.36	873 000	DOMINICAN REPUBL 4.875% 20-23/09/2032	USD	899 190	0.17
8 980 000	MALAYSIAN GOVT 4.181% 14-15/07/2024	MYR	2 279 430	0.42	869 000	DOMINICAN REPUBL 5.300% 21-21/01/2041	USD	869 978	0.16
6 780 000	MALAYSIAN GOVT 4.392% 11-15/04/2026	MYR	1 758 982	0.32	3 965 000	DOMINICAN REPUBL 5.875% 20-30/01/2060	USD	3 958 308	0.73
4 895 000	MALAYSIAN GOVT 4.736% 16-15/03/2046	MYR	1 236 905	0.23	1 000 000	DOMINICAN REPUBL 6.400% 19-05/06/2049	USD	1 077 688	0.20
537 000	PETRONAS 7.625% 96 -15/10/2026	USD	700 989	0.13	160 000 000	DOMINICAN REPUBL 8.625% 21-11/06/2031	DOP	2 810 787	0.52
500 000	PETRONAS CAP LTD 4.550% 20-21/04/2050	USD	614 625	0.11	1 090 000	REP OF DOMINICAN 7.450% 14-30/04/2044	USD	1 315 698	0.24
	<i>Colombia</i>		<i>18 386 745</i>	<i>3.40</i>	39 270 000	REP OF DOMINICAN CBN 11.000% 17-05/01/2024	DOP	752 299	0.14
800 000	COLOMBIA REP OF 3.250% 21-22/04/2032	USD	782 000	0.14		<i>Hungary</i>		<i>9 369 276</i>	<i>1.73</i>
500 000	COLOMBIA REP OF 3.875% 21-15/02/2061	USD	446 656	0.08	812 000	HUNGARY 0.500% 20-18/11/2030	EUR	943 872	0.17
800 000	COLOMBIA REP OF 4.125% 20-15/05/2051	USD	757 900	0.14	546 700 000	HUNGARY GOVT 2.000% 20-23/05/2029	HUF	1 798 237	0.33
5 650 000 000	COLOMBIA TES 10.000% 09-24/07/2024	COP	1 722 630	0.32	1 066 360 000	HUNGARY GOVT 2.500% 18-24/10/2024	HUF	3 689 748	0.68
14 920 500 000	COLOMBIA TES 6.000% 12-28/04/2028	COP	3 834 975	0.71	412 900 000	HUNGARY GOVT 2.750% 17-22/12/2026	HUF	1 439 067	0.27
9 856 700 000	COLOMBIA TES 7.000% 17-30/06/2032	COP	2 565 883	0.47	152 000 000	HUNGARY GOVT 3.000% 19-21/08/2030	HUF	535 296	0.10
16 721 300 000	COLOMBIA TES 7.250% 19-18/10/2034	COP	4 368 808	0.81	88 190 000	HUNGARY GOVT 3.000% 20-25/04/2041	HUF	284 857	0.05
1 340 000 000	COLOMBIA TES 7.250% 20-26/10/2050	COP	325 917	0.06	155 600 000	HUNGARY GOVT 6.750% 11-22/10/2028	HUF	678 199	0.13
4 020 000 000	COLOMBIA TES 7.750% 15-18/09/2030	COP	1 117 902	0.21		<i>Egypt</i>		<i>8 995 725</i>	<i>1.65</i>
664 000	REP OF COLOMBIA 6.125% 09-18/01/2041	USD	785 097	0.15	350 000	ARAB REP EGYPT 3.875% 21-16/02/2026	USD	343 766	0.06
1 276 000	REP OF COLOMBIA 7.375% 06-18/09/2037	USD	1 678 977	0.31	900 000	ARAB REP EGYPT 5.250% 20-06/10/2025	USD	946 969	0.17
	<i>Bahrain</i>		<i>14 891 362</i>	<i>2.76</i>	675 000	ARAB REP EGYPT 5.875% 21-16/02/2031	USD	652 852	0.12
1 767 000	BAHRAIN 5.250% 21-25/01/2033	USD	1 720 616	0.32	500 000	ARAB REP EGYPT 7.053% 19-15/01/2032	USD	512 750	0.09
1 900 000	BAHRAIN 6.250% 21-25/01/2051	USD	1 807 375	0.33	3 385 000	ARAB REP EGYPT 7.500% 21-16/02/2061	USD	3 164 975	0.58
9 925 000	BAHRAIN 7.500% 17-20/09/2047	USD	10 692 946	1.99	300 000	ARAB REP EGYPT 8.150% 19-20/11/2059	USD	299 306	0.06
600 000	OIL & GAS HLDING 7.500% 17-25/10/2027	USD	670 425	0.12	500 000	ARAB REP EGYPT 8.500% 17-31/01/2047	USD	520 094	0.10
	<i>Poland</i>		<i>14 524 561</i>	<i>2.68</i>	1 400 000	ARAB REP EGYPT 8.700% 19-01/03/2049	USD	1 478 575	0.27
9 770 000	POLAND GOVT BOND 0.750% 20-25/04/2025	PLN	2 554 735	0.47	1 000 000	ARAB REP EGYPT 8.875% 20-29/05/2050	USD	1 076 438	0.20
5 860 000	POLAND GOVT BOND 1.250% 20-25/10/2030	PLN	1 490 342	0.28		<i>Ghana</i>		<i>8 492 927</i>	<i>1.56</i>
3 685 000	POLAND GOVT BOND 2.500% 15-25/07/2026	PLN	1 026 479	0.19	1 800 000	GHANA REP OF 8.625% 21-07/04/2034	USD	1 853 438	0.34
5 415 000	POLAND GOVT BOND 2.500% 16-25/07/2027	PLN	1 514 668	0.28	4 752 000	GHANA REP OF 8.750% 20-11/03/2061	USD	4 564 295	0.84
8 730 000	POLAND GOVT BOND 2.750% 13-25/04/2028	PLN	2 486 807	0.46	300 000	GHANA REP OF 8.950% 19-26/03/2051	USD	296 494	0.05
5 166 000	POLAND GOVT BOND 2.750% 19-25/10/2029	PLN	1 486 366	0.27	10 440 000	REP OF GHANA 24.750% 16-19/07/2021	GHS	1 778 700	0.33
13 860 000	POLAND GOVT BOND 3.250% 14-25/07/2025	PLN	3 965 164	0.73		<i>China</i>		<i>8 165 090</i>	<i>1.50</i>
	<i>Thailand</i>		<i>14 449 061</i>	<i>2.67</i>	4 150 000	CHINA EVERGRANDE 7.500% 17-28/06/2023	USD	2 949 872	0.54
110 205 000	THAILAND GOVT 1.450% 19-17/12/2024	THB	3 512 857	0.65	2 700 000	CHINA SCE GRP 7.250% 19-19/04/2023	USD	2 777 288	0.51
8 600 000	THAILAND GOVT 2.875% 16-17/06/2046	THB	276 200	0.05	2 396 000	GOLDEN EAGLE RETAIL 4.625% 13-21/05/2023	USD	2 437 930	0.45
99 090 000	THAILAND GOVT 3.400% 15-17/06/2036	THB	3 519 289	0.65		<i>Kazakhstan</i>		<i>8 045 282</i>	<i>1.48</i>
12 325 000	THAILAND GOVT 3.600% 17-17/06/2067	THB	446 986	0.08	1 200 000 000	KAZAKHSTAN 5.300% 12-19/03/2022	KZT	2 731 916	0.50
35 645 000	THAILAND GOVT 3.650% 10-20/06/2031	THB	1 291 885	0.24	2 400 000	KAZMUNAYGAS NAT 4.750% 18-24/04/2025	USD	2 692 200	0.50
36 380 000	THAILAND GOVT 3.775% 12-25/06/2032	THB	1 336 347	0.25	700 000	KAZMUNAYGAS NAT 5.375% 18-24/04/2030	USD	835 538	0.15
81 900 000	THAILAND GOVT 3.850% 10-12/12/2025	THB	2 890 062	0.53	1 350 000	KAZMUNAYGAS NAT 6.375% 18-24/10/2048	USD	1 785 628	0.33
29 610 000	THAILAND GOVT 4.000% 15-17/06/2066	THB	1 175 435	0.22		<i>Chile</i>		<i>7 990 851</i>	<i>1.47</i>
	<i>Ukraine</i>		<i>13 839 967</i>	<i>2.56</i>	350 000	CHILE 3.860% 17-21/06/2047	USD	385 284	0.07
2 400 000	UKRAINE GOVT 4.375% 20-27/01/2030	EUR	2 654 044	0.49	1 000 000	Codelco INC 3.000% 19-30/09/2029	USD	1 040 188	0.19
2 300 000	UKRAINE GOVT 6.750% 19-20/06/2026	EUR	2 972 710	0.55	300 000	EMPRESA NACIONAL 4.500% 17-14/09/2047	USD	293 340	0.05
2 900 000	UKRAINE GOVT 6.876% 21-21/05/2029	USD	3 016 000	0.56	1 000 000	EMPRESA NACIONAL 5.250% 18-06/11/2029	USD	1 112 225	0.21
3 475 000	UKRAINE GOVT 7.375% 17-25/09/2032	USD	3 648 750	0.67	180 000 000	TESORERIA PESOS 2.300% 20-01/10/2028 FLAT	CLP	215 386	0.04
1 300 000	UKRAINE GOVT 9.750% 18-01/11/2028	USD	1 548 463	0.29	1 245 000 000	TESORERIA PESOS 2.500% 20-01/03/2025 FLAT	CLP	1 674 673	0.31

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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
280 000 000	TESORERIA PESOS 4.500% 15-01/03/2026 FLAT	CLP	406 552	0.08		<i>Ivory Coast</i>		5 052 910	0.93
700 000 000	TESORERIA PESOS 4.700% 18-01/09/2030 FLAT	CLP	981 305	0.18	3 818 000	IVORY COAST-PDI 4.875% 20-30/01/2032	EUR	4 515 880	0.83
825 000 000	TESORERIA PESOS 5.000% 15-01/03/2035 FLAT	CLP	1 153 987	0.21	510 000	IVORY COAST-PDI 6.125% 17-15/06/2033	USD	537 030	0.10
535 000 000	TESORERIA PESOS 5.100% 19-15/07/2050 FLAT	CLP	727 911	0.13		<i>South Korea</i>		4 938 094	0.91
	<i>Peru</i>		7 408 463	1.38	68 100 000 000	EXP-IMP BK KOREA 7.250% 17-07/12/2024	IDR	4 938 094	0.91
300 000	PETROLEOS DEL PE 4.750% 17-19/06/2032	USD	312 750	0.06		<i>Kenya</i>		4 867 092	0.90
450 000	PETROLEOS DEL PERU 5.625% 17-19/06/2047	USD	473 625	0.09	421 800 000	KENYA INFRASTRUC 11.750% 19-08/10/2035	KES	3 878 329	0.72
550 000	REPUBLIC OF PERU 2.780% 20-01/12/2060	USD	488 916	0.09	900 000	KENYA REP OF 8.250% 18-28/02/2048	USD	988 763	0.18
3 150 000	REPUBLIC OF PERU 5.350% 19-12/08/2040	PEN	728 182	0.13		<i>British Virgin Islands</i>		4 745 313	0.88
3 895 000	REPUBLIC OF PERU 5.400% 19-12/08/2034	PEN	960 611	0.18	2 150 000	HUARONG FIN II 4.875% 16-22/11/2026	USD	1 505 000	0.28
850 000	REPUBLIC OF PERU 5.625% 10-18/11/2050	USD	1 169 441	0.22	2 150 000	HUARONG FINANCE II 5.500% 15-16/01/2025	USD	1 569 500	0.29
1 290 000	REPUBLIC OF PERU 5.940% 18-12/02/2029	PEN	368 004	0.07	2 100 000	SCENERY JOURNEY 13.750% 18-06/11/2023	USD	1 670 813	0.31
1 920 000	REPUBLIC OF PERU 6.350% 16-12/08/2028	PEN	559 615	0.10		<i>Philippines</i>		4 372 057	0.80
3 440 000	REPUBLIC OF PERU 6.900% 07-12/08/2037	PEN	951 521	0.18	10 390 000	PHILIPPINE GOVT 8.000% 11-19/07/2031	PHP	286 938	0.05
890 000	REPUBLIC OF PERU 8.750% 03-21/11/2033	USD	1 395 798	0.26	1 000 000	PHILIPPINES(REP) 0.700% 20-03/02/2029	EUR	1 177 969	0.22
	<i>Czech Republic</i>		7 216 953	1.34	244 000	PHILIPPINES(REP) 2.950% 20-05/05/2045	USD	235 125	0.04
37 810 000	CZECH REPUBLIC 0.250% 17-10/02/2027	CZK	1 617 343	0.30	1 000 000	REP OF PHILIPPINES 6.375% 09-23/10/2034	USD	1 408 625	0.26
60 590 000	CZECH REPUBLIC 0.950% 15-15/05/2030	CZK	2 618 475	0.48	800 000	REP OF PHILIPPINES 9.500% 05-02/02/2030	USD	1 263 400	0.23
20 540 000	CZECH REPUBLIC 1.200% 20-13/03/2031	CZK	901 987	0.17		<i>Panama</i>		4 036 728	0.74
16 200 000	CZECH REPUBLIC 2.500% 13-25/08/2028	CZK	788 988	0.15	2 400 000	PANAMA 3.870% 19-23/07/2060	USD	2 449 200	0.45
14 950 000	CZECH REPUBLIC 4.200% 06-04/12/2036	CZK	905 686	0.17	450 000	PANAMA 4.300% 13-29/04/2053	USD	498 459	0.09
5 620 000	CZECH REPUBLIC 4.850% 07-26/11/2057	CZK	384 474	0.07	272 000	PANAMA 6.700% 06-26/01/2036	USD	370 056	0.07
	<i>Hong Kong</i>		6 494 854	1.19	485 000	PANAMA 9.375% 99-01/04/2029	USD	719 013	0.13
1 300 000	CNAC HK FINBRID 3.875% 19-19/06/2029	USD	1 376 213	0.25		<i>Gabon</i>		3 837 797	0.71
1 000 000	CNAC HK FINBRID 4.125% 17-19/07/2027	USD	1 084 563	0.20	759 000	GABONESE REPUBLIC 6.950% 15-16/06/2025	USD	822 234	0.15
750 000	CNAC HK FINBRID 4.750% 19-19/06/2049	USD	824 438	0.15	3 000 000	REPUBLIC OF GABO 6.625% 20-06/02/2031	USD	3 015 563	0.56
3 450 000	HUARONG FIN 2019 3.750% 19-29/05/2024	USD	2 535 750	0.47		<i>India</i>		3 199 163	0.59
640 000	STUDIO CITY FIN 6.000% 20-15/07/2025	USD	673 890	0.12	2 700 000	POWER FIN CORP 6.150% 18-06/12/2028	USD	3 199 163	0.59
	<i>The Netherlands</i>		6 301 253	1.16		<i>United Kingdom</i>		3 191 538	0.59
300 000	METINVEST BV 7.650% 20-01/10/2027	USD	332 306	0.06	2 300 000	GAZPROM PJSC 3.250% 20-25/02/2030	USD	2 291 088	0.42
3 150 000	METINVEST BV 8.500% 18-23/04/2026	USD	3 581 747	0.66	920 000	PETRA DIAMONDS 10.500% 21-08/03/2026	USD	900 450	0.17
2 000 000	PETROBRAS GLOB 6.900% 19-19/03/2049	USD	2 387 200	0.44		<i>Oman</i>		3 167 321	0.58
	<i>Sri Lanka</i>		6 210 633	1.15	2 040 000	OMAN INTRNL BOND 6.750% 18-17/01/2048	USD	2 027 633	0.37
600 000	REP OF SRI LANKA 6.200% 17-11/05/2027	USD	370 626	0.07	1 000 000	OMAN INTRNL BOND 7.375% 20-28/10/2032	USD	1 139 688	0.21
600 000	REP OF SRI LANKA 6.750% 18-18/04/2028	USD	372 750	0.07		<i>Singapore</i>		3 093 375	0.57
500 000	REP OF SRI LANKA 6.825% 16-18/07/2026	USD	320 137	0.06	3 000 000	MEDCO BELL 6.375% 20-30/01/2027	USD	3 093 375	0.57
1 000 000	REP OF SRI LANKA 6.850% 15-03/11/2025	USD	665 107	0.12		<i>Morocco</i>		3 059 573	0.56
300 000	REP OF SRI LANKA 6.850% 19-14/03/2024	USD	205 925	0.04	3 058 000	MOROCCO KINGDOM 4.000% 20-15/12/2050	USD	2 832 473	0.52
6 000 000	REP OF SRI LANKA 7.550% 19-28/03/2030	USD	3 771 440	0.70	200 000	MOROCCO KINGDOM 5.500% 12-11/12/2042	USD	227 100	0.04
800 000	REP OF SRI LANKA 7.850% 19-14/03/2029	USD	504 648	0.09		<i>Bolivia</i>		2 795 318	0.52
	<i>Romania</i>		5 280 972	0.98	2 644 000	BOLIVIA GOVT 4.500% 17-20/03/2028	USD	2 378 443	0.44
700 000	ROMANIA 3.375% 20-28/01/2050	EUR	885 904	0.16	400 000	BOLIVIA GOVT 5.950% 13-22/08/2023	USD	416 875	0.08
3 880 000	ROMANIA 4.750% 14-24/02/2025	RON	1 002 483	0.19		<i>United Arab Emirates</i>		2 591 657	0.47
5 800 000	ROMANIA 5.800% 12-26/07/2027	RON	1 616 092	0.30	500 000	ABU DHABI GOVT 2.700% 20-02/09/2070	USD	452 750	0.08
7 120 000	ROMANIA GOVT 4.000% 20-25/10/2023	RON	1 776 493	0.33	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
	Tunisia					Jamaica			
380 000	BQ CENT TUNISIE 5.750% 15-30/01/2025	USD	2 434 367	0.45	670 000	JAMAICA GOVT 7.875% 15-28/07/2045	USD	1 216 154	0.22
1 902 000	TUNISIA INT BOND 6.375% 19-15/07/2026	EUR	353 875	0.07	200 000	JAMAICA GOVT 8.000% 07-15/03/2039	USD	936 116	0.17
			2 080 492	0.38				280 038	0.05
	Senegal					United States of America			
620 000	REP OF SENEGAL 6.250% 17-23/05/2033	USD	2 330 898	0.43	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	653 441	0.12				1 097 658	0.20
867 000	SENEGAL REP OF 5.375% 21-08/06/2037	EUR	666 311	0.12	1 031 000	REP OF PAKISTAN 7.375% 21-08/04/2031	USD	1 059 353	0.20
			1 011 146	0.19				1 059 353	0.20
	Angola					Benin			
1 900 000	ANGOLA REP OF 9.125% 19-26/11/2049	USD	2 258 662	0.42	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	1 945 481	0.36				820 658	0.15
			313 181	0.06					
	Uruguay					Zambia			
100 000	URUGUAY 4.975% 18-20/04/2055	USD	2 079 211	0.38	500 000	REP OF ZAMBIA 5.375% 12-20/09/2022	USD	627 438	0.12
1 025 000	URUGUAY 7.625% 06-21/03/2036	USD	1 561 716	0.29	500 000	REP OF ZAMBIA 8.970% 15-30/07/2027	USD	313 750	0.06
16 340 000	URUGUAY 8.500% 17-15/03/2028	UYU	388 539	0.07				313 688	0.06
						Saudi Arabia			
1 270 000	REP OF SURINAME 9.250% 16-26/10/2026	USD	1 863 867	0.35	500 000	SAUDI INT BOND 2.250% 21-02/02/2033	USD	612 500	0.11
1 700 000	SURINAME INTL 9.875% 19-30/12/2023	USD	788 829	0.15	100 000	SAUDI INT BOND 5.000% 18-17/04/2049	USD	486 250	0.09
			1 075 038	0.20				126 250	0.02
	Guatemala					Nigeria			
920 000	REP OF GUATEMALA 4.375% 17-05/06/2027	USD	1 809 760	0.33	250 000	REP OF NIGERIA 7.875% 17-16/02/2032	USD	553 453	0.10
700 000	REP OF GUATEMALA 5.375% 20-24/04/2032	USD	1 000 385	0.18	250 000	REP OF NIGERIA 9.248% 18-21/01/2049	USD	268 719	0.05
			809 375	0.15				284 734	0.05
	El Salvador					Azerbaijan			
500 000	EL SALVADOR REP 6.375% 14-18/01/2027	USD	1 768 470	0.33	420 000	REP OF AZERBAIJAN 3.500% 17-01/09/2032	USD	435 304	0.08
368 000	EL SALVADOR REP 7.125% 19-20/01/2050	USD	451 250	0.08				435 304	0.08
200 000	EL SALVADOR REP 7.625% 11-01/02/2041	USD	313 720	0.06					
200 000	EL SALVADOR REP 8.250% 02-10/04/2032	USD	177 000	0.03					
650 000	EL SALVADOR REP 9.500% 20-15/07/2052	USD	189 500	0.04					
			637 000	0.12					
	Ireland					Honduras			
1 600 000	GTLK EUROPE DAC 5.125% 17-31/05/2024	USD	1 695 800	0.31	300 000	HONDURAS GOVT 6.250% 17-19/01/2027	USD	327 150	0.06
			1 695 800	0.31				327 150	0.06
	Qatar					Lebanon			
1 191 000	STATE OF QATAR 5.103% 18-23/04/2048	USD	1 579 787	0.29	1 900 000	REP OF LEBANON 6.600% 11-27/11/2026	USD	237 263	0.04
			1 579 787	0.29				237 263	0.04
	Costa Rica					Argentina			
250 000	COSTA RICA 5.625% 13-30/04/2043	USD	1 573 150	0.29	619 529	ARGENTINA 1.000% 20-09/07/2029	USD	234 492	0.04
650 000	COSTA RICA 7.000% 14-04/04/2044	USD	231 766	0.04				234 492	0.04
400 000	COSTA RICA 7.158% 15-12/03/2045	USD	671 653	0.12					
250 000	INSTIT COSTA ELE 6.950% 11-10/1/2021	USD	417 575	0.08					
			252 156	0.05					
	Paraguay					Cayman Islands			
600 000	PARAGUAY 2.739% 21-29/01/2033	USD	1 528 138	0.29	200 000	ICD SUKUK CO LTD 5.000% 17-01/02/2027	USD	221 688	0.04
200 000	PARAGUAY 4.950% 20-28/04/2031	USD	583 238	0.11				221 688	0.04
400 000	PARAGUAY 5.400% 19-30/03/2050	USD	229 475	0.04					
200 000	PARAGUAY 6.100% 14-11/08/2044	USD	466 950	0.09					
			248 475	0.05					
	Serbia					Bermuda			
50 600 000	SERBIA T-BONDS 4.500% 19-11/01/2026	RSD	1 485 728	0.27	200 000	BERMUDA-GOVT OF 2.375% 20-20/08/2030	USD	199 225	0.04
41 800 000	SERBIA T-BONDS 4.500% 20-20/08/2032	RSD	558 776	0.10				199 225	0.04
37 860 000	SERBIA T-BONDS 5.875% 18-08/02/2028	RSD	467 085	0.09					
			459 867	0.08					
	Georgia					Ethiopia			
1 200 000	TBC BANK JSC 5.750% 19-19/06/2024	USD	1 291 125	0.24	200 000	ETHIOPIA 6.625% 14-11/12/2024	USD	184 100	0.03
			1 291 125	0.24				184 100	0.03
	Macao					Venezuela			
1 222 000	MGM CHINA HOLDIN 5.875% 19-15/05/2026	USD	1 283 649	0.24	3 370 000	VENEZUELA 0.000% 07-31/03/2038 DFLT	USD	0	0.00
			1 283 649	0.24				0	0.00
						Floating rate bonds			
						9 808 333			1.83
	Argentina								
420 611	ARGENTINA 20-09/01/2038 SR	USD	6 413 269						
2 418 796	ARGENTINA 20-09/07/2030 SR	USD	157 939						
16 238 051	ARGENTINA 20-09/07/2035 SR	USD	867 138						
700 000	ARGENTINA 20-09/07/2041 SR	USD	5 139 342						
			248 850						
	Ecuador								
691 600	REPUBLIC OF ECUA 20-31/07/2030 SR	USD	3 395 064						
358 407	REPUBLIC OF ECUA 20-31/07/2030 SR	USD	593 047						
2 773 680	REPUBLIC OF ECUA 20-31/07/2035 SR	USD	197 908						
1 138 000	REPUBLIC OF ECUA 20-31/07/2040 SR	USD	1 899 971						
			704 138						
	Money Market Instruments								
						2 641 675			0.49
	Egypt								
41 550 000	EGYPT T-BILL 0.000% 20-06/07/2021	EGP	2 641 675						
			2 641 675						

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
Shares/Units in investment funds			52 507 334	9.72
			52 507 334	9.72
36 096.00	Luxembourg 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
Total securities portfolio			507 895 667	93.83

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			544 544 312	93.06	The Netherlands			9 154 909	1.56
Shares			544 544 312	93.06	129 398 YANDEX NV - A	USD		9 154 909	1.56
<i>China</i>			<i>194 419 192</i>	<i>33.21</i>	<i>Malaysia</i>			<i>6 193 238</i>	<i>1.06</i>
603 700 51JOB INC - ADR	USD		46 949 750	8.01	8 895 600 DIALOG GROUP BHD	MYR		6 193 238	1.06
136 981 ALIBABA GROUP HOLDING - ADR	USD		31 064 551	5.31	<i>Russia</i>			<i>4 706 207</i>	<i>0.80</i>
106 448 BAIDU INC - ADR	USD		21 704 747	3.71	50 812 LUKOIL PJSC - ADR	USD		4 706 207	0.80
175 400 BAIDU INC-CLASS A	HKD		4 515 693	0.77	<i>Hong Kong</i>			<i>3 263 144</i>	<i>0.56</i>
247 900 MEITUAN DIANPING-CLASS B	HKD		10 219 382	1.75	262 600 AIA GROUP LTD	HKD		3 263 144	0.56
699 937 NEW ORIENTAL EDUCATIO - ADR	USD		5 732 484	0.98	<i>Argentina</i>			<i>651 809</i>	<i>0.11</i>
1 415 500 PING AN INSURANCE GROUP CO - H	HKD		13 850 142	2.37	42 967 PAMPA ENERGIA SA-SPON ADR	USD		651 809	0.11
594 800 TENCENT HOLDINGS LTD	HKD		44 793 786	7.65					
264 015 TRIP.COM GROUP LTD-ADR	USD		9 361 972	1.60	Shares/Units in investment funds			31 560 513	5.39
35 181 ZAI LAB LTD-ADR	USD		6 226 685	1.06	<i>Luxembourg</i>			<i>31 560 513</i>	<i>5.39</i>
<i>Taiwan</i>			<i>97 723 536</i>	<i>16.71</i>	240 724.79 BNP PARIBAS INSTICASH USD 1D SHORT TERM XCA	USD		31 560 513	5.39
157 905 CHAILEASE HOLDING CO GDS RULE144A	USD		5 716 161	0.98	Total securities portfolio			576 104 825	98.45
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>			<i>58 204 328</i>	<i>9.94</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>			<i>47 595 231</i>	<i>8.14</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>			<i>36 718 597</i>	<i>6.28</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>			<i>27 607 523</i>	<i>4.72</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>			<i>16 528 572</i>	<i>2.83</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>			<i>16 231 270</i>	<i>2.77</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>			<i>14 272 980</i>	<i>2.44</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>			<i>11 273 776</i>	<i>1.93</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					

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			75 040 295	86.86	5 970	USINAS SIDER MINAS GER-PF A	BRL	22 724	0.03
Shares			37 166 100	43.11	10 010	VALE SA	BRL	225 919	0.26
					8 130	VAMOS LOCACAO DE CAMINHOES M	BRL	91 752	0.11
					50 990	VIA VAREJO SA	BRL	160 453	0.19
					36 478	WEG SA	BRL	244 913	0.28
					1 130	YDUQS PART	BRL	7 395	0.01
	<i>Brazil</i>		<i>6 972 973</i>	<i>8.10</i>					
8 678	AMBEV SA	BRL	29 521	0.03		<i>China</i>		<i>6 918 178</i>	<i>8.03</i>
49 220	ANIMA HOLDING SA	BRL	135 461	0.16	4 386	51JOB INC - ADR	USD	341 099	0.39
18 041	AREZZO INDUSTRIA E COMERCIO	BRL	339 760	0.39	995	ALIBABA GROUP HOLDING - ADR	USD	225 646	0.26
94 490	B3 SA-BRASIL BOLSA BALCAO	BRL	316 732	0.37	41 600	ALIBABA GROUP HOLDING LTD	HKD	1 179 351	1.38
25 696	BANCO BRADESCO SA-PREF	BRL	131 761	0.15	772	BAIDU INC - ADR	USD	157 411	0.18
4 600	BANCO INTER SA-UNITS	BRL	71 312	0.08	1 200	BAIDU INC-CLASS A	HKD	30 894	0.04
49 460	BRADESPAR SA - PREF	BRL	732 652	0.85	364 721	CHINA CONSTRUCTION BANK - H	HKD	286 650	0.33
12 690	BRASILAGRO-CIA BRASILEIRA DE	BRL	75 869	0.09	3 100	CHINA INTERNATIONAL TRAVEL - A	CNY	143 822	0.17
100	BRASKEM SA-PREF A	BRL	1 187	0.00	43 000	CHINA MENGNIU DAIRY CO	HKD	259 751	0.30
15 878	CIA SIDERURGICA NACIONAL SA	BRL	139 197	0.16	2 134	GDS HOLDINGS LTD - ADR	USD	167 498	0.19
40 020	CIELO SA	BRL	29 031	0.03	2 514	JOYY INC	USD	165 849	0.19
148	COMPANHIA DE LOCACAO DAS AME	BRL	808	0.00	900	KWEICHOW MOUTAI CO LTD - A	CNY	286 219	0.33
8 000	CONSTRUTORA TENDA SA	BRL	39 937	0.05	8 500	MEITUAN DIANPING-CLASS B	HKD	350 402	0.41
31 420	COSAN SA INDUSTRIA COMERCIO	BRL	150 028	0.17	10 700	NETEASE INC	HKD	242 274	0.28
100	CVC BRASIL OPERADORA E AGENC	BRL	552	0.00	5 031	NEW ORIENTAL EDUCATIO - ADR	USD	41 204	0.05
100	CYRELA BRAZIL REALTY SA EMP	BRL	465	0.00	43 500	PING AN INSURANCE GROUP CO - H	HKD	425 631	0.49
100	ECORODOVIAS INFRA E LOG SA	BRL	236	0.00	17 700	S F HOLDING CO LTD - A	CNY	185 275	0.21
7 430	ENERGISA SA - UNITS	BRL	69 001	0.08	5 500	SHENZHOU INTERNATIONAL GROUP	HKD	138 684	0.16
14 090	EQUATORIAL ENERGIA SA - ORD	BRL	69 637	0.08	5 384	TAL EDUCATION GROUP - ADR	USD	135 838	0.16
25 635	GERDAU SA - PREF	BRL	151 270	0.18	18 300	TENCENT HOLDINGS LTD	HKD	1 378 153	1.61
100	GOL LINHAS AEREAS INT SA-PRE	BRL	458	0.00	1 927	TRIP.COM GROUP LTD-ADR	USD	68 331	0.08
63 750	HAPVIDA PARTICIPACOES E INVE	BRL	195 778	0.23	25 500	WUXI BIOLOGICS CAYMAN INC	HKD	466 682	0.54
30 920	HOSPITAL MATER DEI SA	BRL	103 398	0.12	5 500	YUNNAN ENERGY NEW MATERIAL-A	CNY	199 213	0.23
7 057	HYPERA SA	BRL	48 478	0.06	239	ZAI LAB LTD-ADR	USD	42 301	0.05
26 570	INTELBRAS SA INDUSTRIA DE TE	BRL	151 968	0.18		<i>Russia</i>		<i>5 032 456</i>	<i>5.83</i>
1 938	ITAU UNIBANCO HOLDING S-PREF	BRL	11 509	0.01	105 304	ALROSA PJSC	RUB	193 703	0.22
108 940	ITAUSA INVESTIMENTOS ITAU-PR	BRL	242 071	0.28	7 958	GAZPROM NEFT - ADR	USD	235 557	0.27
12 150	KLABIN SA - UNIT	BRL	63 778	0.07	120 867	GAZPROM PAO - ADR	USD	921 247	1.07
10 000	LOCALIZA RENT A CAR	BRL	127 544	0.15	916 163	INTER RAO UES PJSC	RUB	58 754	0.07
471	LOJAS AMERICANAS SA	BRL	1 939	0.00	9 670	LUKOIL PJSC - ADR	USD	895 634	1.04
380	LOJAS AMERICANAS SA-PREF	BRL	1 634	0.00	2 639	MAGNIT PJSC	RUB	191 909	0.22
1 250	LOJAS RENNER SA	BRL	11 018	0.01	10 710	MAIL.RU GROUP-GDR REGS	USD	242 689	0.28
9 421	MAGAZINE LUIZA SA	BRL	39 709	0.05	936	MMC NORILSK NICKEL PJSC	RUB	317 211	0.37
31 090	MARFRIG GLOBAL FOODS SA	BRL	118 589	0.14	863	NOVATEK PJSC-SPONS GDR REG S	USD	189 256	0.22
14 720	MITRE REALTY EMPREENDIMENTOS	BRL	34 967	0.04	17 339	POLYMETAL INTERNATIONAL - W/I	GBP	372 347	0.43
690	MOSAICO TECNOLOGIA AO CONSUM	BRL	2 541	0.00	199 508	SBERBANK OF RUSSIA PJSC	RUB	834 831	0.97
10 670	MULTIPLAN EMPREENDIMENTOS	BRL	49 970	0.06	279 814	SISTEMA PJSC	RUB	121 419	0.14
36 970	NATURA &CO HOLDING SA	BRL	418 041	0.48	255 982	SURGUTNEftegas-PREFERENCE	RUB	162 324	0.19
7 560	NOTRE DAME INTERMED PAR SA	BRL	127 957	0.15	32 963	TATNEFT PJSC	RUB	239 686	0.28
58 732	OCEANPACT SERVICOS MARITIMOS	BRL	104 639	0.12	84 357 347	VTB BANK PJSC	RUB	55 889	0.06
30 180	PETRO RIO SA	BRL	117 223	0.14		<i>Taiwan</i>		<i>2 986 736</i>	<i>3.47</i>
29 382	PETROBRAS DISTRIBUIDORA SA	BRL	156 224	0.18	92 000	ASE TECHNOLOGY HOLDING CO LTD	TWD	369 480	0.43
91 000	PETROLEO BRASILEIRO PETROBRAS	BRL	549 314	0.64	12 708	CHAILEASE HOLDING CO LTD	TWD	92 311	0.11
2 250	PETROLEO BRASILEIRO PETROBRAS - PREF	BRL	13 196	0.02	32 000	DELTA ELECTRONIC INDUSTRIAL CO	TWD	347 619	0.40
100	QUALICORP SA	BRL	576	0.00	66 937	E.SUN FINANCIAL HOLDING CO	TWD	63 158	0.07
11 777	RAIA DROGASIL SA	BRL	57 995	0.07	1 000	mediatek inc	TWD	34 473	0.04
35 800	RANDON PARTICIPACOES SA-PREF	BRL	96 815	0.11	9 615	PRESIDENT CHAIN STORE CORP	TWD	90 710	0.11
3 600	REDE DOR SAO LUIZ SA	BRL	49 525	0.06	77 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO	TWD	1 654 995	1.93
30 800	RUMO SA	BRL	117 544	0.14	11 000	UNI PRESIDENT ENTERPRISES CO	TWD	28 879	0.03
9 010	SENDAS DISTRIBUIDORA SA	BRL	155 390	0.18	66 000	UNIMICRON TECHNOLOGY CORP	TWD	305 111	0.35
45 933	SEQUOIA LOGISTICA E TRANSPOR	BRL	257 590	0.30					
10 120	SUZANO PAPEL E CELULOSE SA	BRL	120 624	0.14					
2 080	TIM SA	BRL	4 779	0.01					
24 120	TOTVS SA	BRL	180 977	0.21					
448	ULTRAPAR PARTICIPACOES SA	BRL	1 642	0.00					

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	
South Korea				Turkey				
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 NCSSOFT 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 ENERJİ 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	
Mexico				125 059 TURKIYE GARANTI BANKASI	TRY	90 501	0.10	
141 680 ALFA S.A.B.-A	MXN	2 616 278	3.01	116 032 TURKIYE IS BANKASI - C	TRY	119 481	0.14	
23 247 AMERICA MOVIL - ADR - L	USD	106 453	0.12	1 TURKIYE SINAI KALKINMA BANK	TRY	68 117	0.08	
90 489 AMERICA MOVIL SAB DE C-SER L	MXN	348 705	0.40			0	0.00	
7 200 ARCA CONTINENTAL SAB DE CV	MXN	68 172	0.08					
35 290 CEMEX SAB - ADR	MXN	41 810	0.05	Indonesia				
62 580 CONTROLADORA NEMAK SAB DE CV	MXN	296 436	0.34	181 300 BANK CENTRAL ASIA TBK PT	IDR	658 918	0.77	
51 300 FIBRA UNO ADMINISTRACION SA	MXN	10 215	0.01	875 800 BANK RAKYAT INDONESIA PERSER	IDR	377 019	0.44	
4 860 FOMENTO ECONOMICO MEX - ADR	MXN	55 473	0.06	200 899 TELEKOMUNIKASI INDONESIA PER	IDR	238 230	0.28	
8 090 GRUMA S.A.B. - B	MXN	410 719	0.48			43 669	0.05	
2 800 GRUPO AEROPORTUARIO DE SURESTE - B	MXN	90 532	0.10	The Netherlands				
6 540 GRUPO AEROPORTUARIO DEL PACIFIC - B	MXN	51 736	0.06	87 164 VEON LTD	USD	614 574	0.71	
25 600 GRUPO BIMBO SAB - SERIES A	MXN	69 685	0.08	6 432 YANDEX NV - A	USD	159 510	0.18	
42 060 GRUPO FINANCIERO BANORTE - O	MXN	272 000	0.31			455 064	0.53	
26 600 GRUPO FINANCIERO INBURSA - O	MXN	26 346	0.03	Hungary				
790 GRUPO TELEVISAS SA - ADR	MXN	11 281	0.01	22 537 MOL HUNGARIAN OIL AND GAS PL	HUF	515 539	0.60	
35 400 GRUPO TELEVISAS SAB-SER CPO	MXN	101 379	0.12	3 686 OTP BANK PLC	HUF	179 533	0.21	
1 500 INDUSTRIAS PENOLEAS SAB DE CV	MXN	56 432	0.07	4 190 RICHTER GEDEON NYRT	HUF	198 681	0.23	
17 942 INFRAESTRUCTURA ENERGETICA	MXN	72 803	0.08	4 240 WABERERS INTERNATIONAL NYRT	HUF	111 685	0.13	
18 700 KIMBERLY-CLARK DE MEXICO - A	MXN	33 220	0.04			25 640	0.03	
13 000 ORBIA ADVANCE CORP SAB DE CV	MXN	34 043	0.04	Chile				
2 400 PROMOTORA Y OPERADORA DE INF	MXN	19 222	0.02	2 584 870 BANCO SANTANDER CHILE	CLP	493 238	0.57	
128 173 WALMART DE MEXICO SAB DE CV	MXN	418 886	0.49	69 710 CENCOSUD SA	CLP	128 904	0.15	
Poland				450 CIA CERVECERIAS UNIDAS - ADR	CLP	139 887	0.16	
11 955 ALLEGRO.EU SA	PLN	1 476 275	1.71	17 130 EMPRESAS CMPC SA	USD	9 063	0.01	
11 043 BANK PEKAO SA	PLN	206 063	0.24	15 114 ENEL AMERICAS SA - ADR	CLP	41 172	0.05	
684 CD PROJEKT SA	PLN	269 764	0.31	9 410 ENEL CHILE SA	USD	109 123	0.13	
15 578 CYFRONY POLSAT SA	PLN	33 242	0.04	13 382 380 ITAU CORPBANCA	CLP	27 760	0.03	
59 558 ECHO INVESTMENT S.A.	PLN	122 512	0.14			37 329	0.04	
21 308 EUROCASH SA	PLN	71 964	0.08	Cyprus				
1 455 KUKA SA	PLN	79 534	0.09	10 549 GLOBALTRA-SPONS GDR REGS	CLP	431 109	0.51	
20 788 PKO BANK POLSKI SA	PLN	96 006	0.11	3 319 OZON HOLDINGS PLC - ADR	USD	75 636	0.09	
8 881 POLSKI KONCERN NAFTOWY ORLEN	PLN	206 568	0.24	1 839 TCS GROUP HOLDING -REG S	USD	194 560	0.23	
14 156 POWSZECHNY ZAKLAD UBEZPIECZE	PLN	179 112	0.21			160 913	0.19	
5 997 WARSAW STOCK EXCHANGE	PLN	136 465	0.16	Canada				
		75 045	0.09	201 ERO COPPER CORP	CAD	4 063 WHEATON PRECIOUS METALS CORP	418 524	0.49
India				76 644 GRAN TIERRA ENERGY INC	CAD	4 222	0.00	
17 464 HDFC BANK LIMITED	INR	1 128 200	1.32	14 452 KINROSS GOLD CORP	CAD	56 709	0.07	
159 HDFC BANK LTD - ADR	INR	352 198	0.41	3 037 PAN AMERICAN SILVER CORP	CAD	91 770	0.11	
8 326 HINDUSTAN UNILEVER LTD	INR	11 626	0.01	4 063 WHEATON PRECIOUS METALS CORP	CAD	86 767	0.10	
1 498 HOUSING DEVELOPMENT FINANCE	INR	276 927	0.32			179 056	0.21	
5 546 JUBLILANT FOODWORKS LTD	INR	49 926	0.06	United States of America				
1 678 RELIANCE INDUSTRIES LTD	INR	229 924	0.27	2 128 BUNGE LTD	USD	345 122	0.40	
6 859 TITAN CO LTD	INR	47 668	0.06	559 NEWMONT MINING CORP	USD	166 303	0.19	
		159 931	0.19	2 200 YUM CHINA HOLDINGS INC	USD	35 429	0.04	
Hong Kong								
44 000 AIA GROUP LTD	HKD	1 058 603	1.22	Cayman Islands				
16 700 ASM PACIFIC TECHNOLOGY LTD	HKD	546 757	0.63	76 900 BANCO BTG PACTUAL SA - PNA	BRL	307 964	0.36	
4 800 HONG KONG EXCHANGES & CLEAR	HKD	226 053	0.26	12 639 BANCO BTG PACTUAL SA-UNIT	BRL	520	0.00	
		285 793	0.33			307 444	0.36	
Thailand				Thailand				
				76 900 AIRPORTS OF THAILAND PCL-FOR	THB	290 945	0.33	
				86 800 CENTRAL PATTANA PUB CO-FOREI	THB	148 761	0.17	
						142 184	0.16	
South Africa				South Africa				
				1 275 ANGLO AMERICAN PLATINUM LTD	ZAR	252 966	0.29	
				81 CAPITEC BANK HOLDINGS LTD	ZAR	147 282	0.17	
				5 586 CLICKS GROUP LTD	ZAR	9 567	0.01	
						96 117	0.11	

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
	Singapore					Brazil			
883	SEA LTD-ADR	USD	242 472	0.28	6 250 000	BRAZIL NTN-F 10.000% 14-01/01/2025 FLAT	BRL	2 349 722	2.72
			242 472	0.28	1 720 000	BRAZIL NTN-F 10.000% 18-01/01/2029 FLAT	BRL	1 313 000	1.53
	Greece				280 000	BRAZIL NTN-F 10.000% 20-01/01/2031 FLAT	BRL	363 941	0.42
43 762	ALPHA BANK A.E.	EUR	215 944	0.25	200 000	BRAZIL REP OF 3.875% 20-12/06/2030	USD	58 917	0.07
10 900	FF GROUP	EUR	55 945	0.06	200 000	BRAZIL REP OF 4.750% 19-14/01/2050	USD	201 538	0.23
10 615	OPAP SA	EUR	1 159 998	0.19	200 000	REP OF BRAZIL 5.625% 16-21/02/2047	USD	193 913	0.22
	Czech Republic							218 413	0.25
30 535	MONETA MONEY BANK AS	CZK	115 987	0.13					
	Colombia					Indonesia			
1 780	BANCOLOMBIA S.A.- ADR	USD	104 773	0.12	564 000 000	INDONESIA GOVT 10.250% 07-15/07/2027	IDR	2 298 845	2.65
3 660	ECOPETROL SA - ADR	USD	51 264	0.06	3 799 000 000	INDONESIA GOVT 6.125% 12-15/05/2028	IDR	46 909	0.05
	Peru				1 605 000 000	INDONESIA GOVT 7.000% 19-15/09/2030	IDR	260 952	0.30
863	CREDICORP LTD	USD	104 518	0.12	2 160 000 000	INDONESIA GOVT 8.250% 11-15/06/2032	IDR	114 010	0.13
	Guernsey Island				3 283 000 000	INDONESIA GOVT 8.250% 15-15/05/2036	IDR	165 203	0.19
42 827	ETALON GROUP-GDR REGS - W/I	USD	69 637	0.08	3 112 000 000	INDONESIA GOVT 8.375% 19-15/04/2039	IDR	247 923	0.29
	Luxembourg				2 515 000 000	INDONESIA GOVT 9.000% 13-15/03/2029	IDR	143 325	0.17
300	GLOBANT SA	USD	65 754	0.08	3 670 000 000	INDONESIA GOVT 9.500% 10-15/07/2031	IDR	200 159	0.23
	Slovenia				345 000	REP OF INDONESIA 8.500% 05-12/10/2035	USD	302 459	0.35
	Malaysia							551 633	0.64
59 900	DIALOG GROUP BHD	MYR	41 703	0.05					
	Austria					Malaysia			
1 653	RAIFFEISEN BANK INTERNATIONAL	EUR	37 442	0.04	2 947 669	MALAYSIA GOVT 3.757% 18-20/04/2023	MYR	2 079 034	2.40
	Argentina				476 182	MALAYSIA GOVT 3.882% 18-10/06/2050	MYR	325 644	0.38
350	PAMPA ENERGIA SA-SPON ADR	USD	5 310	0.01	191 331	MALAYSIA INVEST 3.465% 20-15/10/2030	MYR	258 142	0.30
	Bonds				136 301	MALAYSIA INVEST 3.871% 13-08/08/2028	MYR	12 140	0.01
	Russia				61 332	MALAYSIA INVEST 4.045% 17-15/08/2024	MYR	30 355	0.04
285 000	RUSSIA 12.750% 98-24/06/2028	USD	37 291 634	43.07	365 647	MALAYSIA INVEST 4.119% 19-30/11/2034	MYR	29 935	0.03
14 670 000	RUSSIA-OFZ 6.000% 19-06/10/2027	RUB	2 947 669	3.41	116 613	MALAYSIA INVEST 4.419% 15-07/2022	MYR	9 799	0.01
10 920 000	RUSSIA-OFZ 6.100% 20-18/07/2035	RUB	476 182	0.55	656 736	MALAYSIA INVEST 4.194% 15-07/2022	MYR	19 741	0.02
4 458 000	RUSSIA-OFZ 7.000% 13-16/08/2023	RUB	191 331	0.22	611 301	MALAYSIA INVEST 4.245% 15-30/09/2030	MYR	173 502	0.20
26 570 000	RUSSIA-OFZ 7.050% 13-19/01/2028	RUB	136 301	0.16	87 926	MALAYSIA INVEST 4.438% 19-15/11/2049	MYR	6 426	0.01
8 415 000	RUSSIA-OFZ 7.250% 18-10/05/2034	RUB	61 332	0.07	244 300	MALAYSIA INVEST 4.786% 15-31/10/2035	MYR	42 453	0.05
47 248 000	RUSSIA-OFZ 7.400% 19-17/07/2024	RUB	37 291 634	43.07	365 647	MALAYSIA INVEST 5.302% 07-31/05/2027	MYR	29 830	0.03
42 970 000	RUSSIA-OFZ 7.650% 19-10/04/2030	RUB	476 182	0.55	116 613	MALAYSIAN GOVT 3.502% 07-31/05/2027	MYR	93 701	0.11
6 075 000	RUSSIA-OFZ 7.700% 19-16/03/2039	RUB	191 331	0.22	656 736	MALAYSIAN GOVT 3.955% 15-09/2025	MYR	75 292	0.09
16 200 000	RUSSIA-OFZ 8.500% 16-17/09/2031	RUB	136 301	0.16	611 301	MALAYSIAN GOVT 4.059% 17-30/09/2024	MYR	154 677	0.18
	Mexico				87 926	MALAYSIAN GOVT 4.498% 10-15/04/2030	MYR	26 328	0.03
19 200 000	MEXICAN BONOS 10.000% 05-05/12/2024	MXN	2 621 032	3.04	244 300	MALAYSIAN GOVT 4.736% 16-450 000	MYR	113 709	0.13
1 960 000	MEXICAN BONOS 10.000% 06-20/11/2036	MXN	1 077 771	1.25	353 774	MALAYSIAN GOVT 5.248% 08-147 000	MYR	397 971	0.46
8 800 000	MEXICAN BONOS 7.750% 12-13/11/2042	MXN	123 450	0.14	612 258	PETRONAS 7.625% 96-167 000	USD	217 998	0.25
11 090 000	MEXICAN BONOS 8.500% 09-31/05/2029	MXN	453 774	0.53	353 779	THAILAND GOVT 1.450% 19-17/12/2024	THB	45 582	0.05
369 000	PETROLEOS MEXICA 7.690% 20-23/01/2050	USD	0.53	0.41	602 200	THAILAND GOVT 2.400% 18-11 315 000	THB	367 159	0.43
	South Africa				0.70	THAILAND GOVT 2.875% 16-3 840 000	THB	123 327	0.14
5 003 000	REP OF SOUTH AFRICA 10.500% 98-21/12/2026	ZAR	2 431 627	2.82	0.70	THAILAND GOVT 2.875% 18-5 200 000	THB	178 567	0.21
500 000	REP OF SOUTH AFRICA 4.300% 16-12/10/2028	USD	398 033	0.46					
8 251 000	REP OF SOUTH AFRICA 8.250% 13-31/03/2032	ZAR	515 875	0.60					
6 447 000	REP OF SOUTH AFRICA 8.500% 13-31/01/2037	ZAR	527 222	0.61					
9 777 000	REP OF SOUTH AFRICA 9.000% 15-31/01/2040	ZAR	388 297	0.45					

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

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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
	Bahrain		712 713	0.82		Senegal		210 788	0.24
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		Ivory Coast		210 600	0.24
	Dominican Republic		652 816	0.75	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		Angola		204 788	0.24
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		Morocco		193 000	0.22
	Qatar		593 850	0.69	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		Bolivia		179 913	0.21
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
	Philippines		571 760	0.67		British Virgin Islands		159 125	0.18
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		Surinam		124 225	0.14
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
	South Korea		478 582	0.55		Tunisia		109 384	0.13
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
	Ghana		394 450	0.45		Argentina		107 309	0.12
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
	Saudi Arabia		358 125	0.41		Lebanon		76 676	0.08
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
	Oman		341 906	0.40	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
	Kenya		331 447	0.38		Serbia		74 593	0.09
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% 20-08/2032	RSD	23 466	0.03
	Sri Lanka		314 287	0.36	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		Venezuela		0	0.00
	Egypt		280 500	0.32	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		Floating rate bonds		582 561	0.68
	Uruguay		238 906	0.28		Ecuador		350 943	0.41
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
	Paraguay		229 475	0.27		Argentina		231 618	0.27
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
	Panama		226 913	0.26	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		Other transferable securities		154 584	0.18
	El Salvador		225 625	0.26		Shares		154 564	0.18
250 000	EL SALVADOR REP 6.375% 14-18/01/2027	USD	225 625	0.26		Russia		154 564	0.18
	The Netherlands		218 538	0.25	186 359	MAGNITOGORSK IRON & STEEL WORKS PJSC	RUB	154 564	0.18
200 000	MDGHI - GMTN BV 3.700% 19-07/11/2049	USD	218 538	0.25		Warrants, Rights		20	0.00
	Nigeria		214 975	0.25	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					
	Cayman Islands		214 663	0.25					
200 000	ICD FUNDING LTD 4.625% 14-21/05/2024	USD	214 663	0.25					
	Costa Rica		211 788	0.25					
200 000	COSTA RICA GOVT 6.125% 19-19/02/2031	USD	211 788	0.25					

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
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 INSTICASH 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
Total securities portfolio			83 988 966	97.25

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			3 406 338 242	95.68	United Kingdom			149 894 085	4.19
Shares			3 363 109 442	94.47	311 961 APTIV PLC	USD	41 386 984	1.16	
<i>United States of America</i>			2 024 547 945	56.91	2 304 298 CERES POWER HOLDINGS PLC	GBP	28 372 567	0.79	
4 130 909 ADVENT TECHNOLOGIES HOLDINGS	USD	33 579 528	0.94	8 954 961 ITM POWER PLC	GBP	47 505 262	1.33		
878 457 ALLEGRO MICROSYSTEMS INC	USD	20 518 812	0.57	1 866 751 SSE PLC	GBP	32 629 272	0.91		
1 299 894 AMERICAN SUPERCONDUCTOR CORP	USD	19 061 604	0.54	<i>Canada</i>		135 608 647	3.80		
3 024 826 APPHARVEST INC	USD	40 810 537	1.14	1 591 565 ANAERGIA INC	CAD	15 097 379	0.43		
1 489 169 CF FINANCE ACQUISITION III	USD	12 594 962	0.36	3 937 551 BALLARD POWER SYSTEMS INC	USD	60 163 946	1.69		
2 155 443 DANIMER SCIENTIFIC INC	USD	45 529 848	1.28	1 775 144 GREENPOWER MOTOR CO INC	USD	29 383 655	0.82		
4 814 570 ELECTRIC LAST MILE SOLUTIONS	USD	40 923 236	1.15	1 712 051 LOOP ENERGY INC	CAD	8 149 293	0.23		
1 409 555 ENPHASE ENERGY INC	USD	218 261 728	6.15	6 246 594 STANDARD LITHIUM LTD	CAD	21 651 456	0.60		
2 363 456 EOS ENERGY ENTERPRISES INC	USD	35 793 633	1.00	422 709 XEBEC ADSORPTION INC	CAD	1 162 918	0.03		
1 785 005 FISKER INC	USD	29 020 066	0.81	<i>Denmark</i>		84 190 489	2.36		
303 231 GENERAC HOLDINGS INC	USD	106 152 584	2.99	1 149 731 EVERFUEL A/S	NOK	7 897 789	0.22		
1 072 793 GREEN PLAINS INC	USD	30 413 442	0.85	2 317 531 VESTAS WIND SYSTEMS A/S	DKK	76 292 700	2.14		
548 301 HOLICITY INC-CLASS A	USD	5 710 024	0.16	<i>France</i>		68 263 574	1.92		
2 105 565 HYLIION HOLDINGS CORP	USD	20 684 571	0.57	5 908 220 ENGIE	EUR	68 263 574	1.92		
2 640 039 INDIE SEMICONDUCTOR INC-A	USD	21 994 760	0.61	<i>South Korea</i>		51 876 476	1.46		
512 153 INFRASTRUCTURE AND ENERGY AL	USD	5 553 830	0.16	81 650 LG CHEM LTD	KRW	51 876 476	1.46		
616 653 LIVE OAK ACQUISITION CO-CL A	USD	5 158 275	0.15	<i>Norway</i>		51 313 255	1.44		
1 429 064 NIKOLA CORP	USD	21 763 130	0.60	1 296 246 AGILYX AS	NOK	3 874 169	0.11		
4 260 406 ORIGIN MATERIALS INC	USD	29 458 917	0.82	10 192 601 AKER CARBON CAPTURE AS	NOK	19 771 143	0.55		
2 970 793 ORION ENERGY SYSTEMS INC	USD	14 354 198	0.41	3 628 679 AKER CLEAN HYDROGEN AS	NOK	2 894 438	0.08		
2 809 069 PERIDOT ACQUISITION CORP -A	USD	28 851 050	0.80	2 540 550 CAMBI ASA	NOK	3 634 727	0.10		
11 331 611 PLUG POWER INC	USD	326 695 150	9.22	1 960 686 CIRCA GROUP AS	NOK	3 639 270	0.10		
1 160 599 PROTERRA INC	USD	16 744 961	0.47	958 905 HEXAGON PURUS HOLDING AS	NOK	4 517 304	0.13		
2 629 689 PURECYCLE TECHNOLOGIES INC	USD	52 442 993	1.47	3 858 918 OTOVO AS - A SHARES	NOK	9 617 976	0.27		
1 861 194 QUANTUMSCAPE CORP	USD	45 921 694	1.29	2 557 334 QUANTAFUEL AS	NOK				
705 603 RENEWABLE ENERGY GROUP INC	USD	37 091 906	1.04	<i>Sweden</i>		42 150 785	1.19		
4 662 249 ROMEO POWER INC	USD	32 001 608	0.89	3 008 382 CELL IMPACT AB	SEK	16 714 881	0.47		
1 580 934 SHOALS TECHNOLOGIES GROUP -A	USD	47 325 371	1.33	737 895 NILAR INTERNATIONAL AB	SEK	4 147 113	0.12		
2 039 716 SOFTWARE ACQUISITION GRPII-A	USD	17 113 732	0.48	2 500 000 OX2 AB	SEK	13 803 983	0.39		
340 980 SOLAREDGE TECHNOLOGIES INC	USD	79 464 240	2.23	856 327 SCANDINAVIAN BIOGAS FUELS IN	SEK	2 955 181	0.08		
3 848 551 SPARTAN ACQUISIT CORP II- A	USD	32 420 124	0.91	2 750 867 SWEDISH STIRLING AB	SEK	4 529 627	0.13		
8 745 727 SUNNOVA ENERGY INTERNATIONAL	USD	277 733 433	7.83	<i>The Netherlands</i>		29 908 973	0.83		
4 041 188 SUNRUN INC	USD	190 081 344	5.36	1 038 506 AMG ADVANCED METALLURGICAL	EUR	29 908 973	0.83		
25 000 THUNDER BRIDGE ACQUISITION-A	USD	229 151	0.01	<i>India</i>		29 728 724	0.83		
844 987 TPI COMPOSITES INC	USD	34 500 608	0.96	1 309 632 AZURE POWER GLOBAL LTD	USD	29 728 724	0.83		
1 239 705 VELODYNE LIDAR INC	USD	11 122 743	0.31	<i>Australia</i>		26 466 785	0.75		
5 240 077 VIEW INC	USD	37 470 152	1.05	33 844 302 IONEER LTD	AUD	7 499 095	0.21		
<i>China</i>			404 806 767	11.37	2 104 022 VULCAN ENERGY RESOURCES LTD	AUD	10 248 936	0.29	
4 533 500 BYD CO LTD - H	HKD	114 329 788	3.22	5 774 957 WESTERN AREAS LTD	AUD	8 718 754	0.25		
978 383 DAQO NEW ENERGY CORP - ADR	USD	53 642 350	1.50	<i>Luxembourg</i>		26 427 186	0.74		
14 649 000 GEELY AUTOMOBILE HOLDINGS LTD	HKD	38 855 923	1.09	2 000 000 ARRIVAL SA	USD	26 427 186	0.74		
23 512 617 MING YANG SMART ENERGY GRO-A	CNY	49 614 176	1.39	<i>Ireland</i>		18 229 414	0.51		
1 370 974 NIO INC - ADR	USD	61 502 502	1.73	1 499 186 FUSION FUEL GREEN PLC-A	USD	18 229 414	0.51		
900 461 NUVVE HOLDING CORP	USD	10 493 609	0.30	<i>Israel</i>		9 541 352	0.27		
694 971 WUHAN DR LASER TECHNOLOGY -A	CNY	13 532 941	0.38	3 262 847 GENCELL LTD	ILS	9 541 352	0.27		
864 260 WUXI LEAD INTELLIGENT EQUI-A	CNY	6 773 583	0.19	<i>Bonds</i>		43 228 800	1.21		
25 679 600 XINJIANG GOLDWIND SCI+TEC - H	HKD	33 829 766	0.95	<i>United Kingdom</i>		43 228 800	1.21		
12 232 000 XINYI SOLAR HOLDINGS LTD	HKD	22 232 129	0.62	19 000 000 GS INTERNATIONAL 0.000% 20-28/12/2021	EUR	43 228 800	1.21		
<i>Spain</i>			210 154 985	5.90					
1 950 000 CORP ACCIONA ENERGIAS RENOVA	EUR	52 123 500	1.46						
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						

The accompanying notes form an integral part of these financial statements

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
Shares			0	0.00
<i>Australia</i>			<i>0</i>	<i>0.00</i>
526 005 VULCAN ENERGY RG DS		AUD	0	0.00
Warrants, Rights			18 766 267	1.06
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
Total securities portfolio			3 548 301 725	100.21

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				
			1 634 061 801	99.33
Shares			1 634 061 801	99.33
	<i>France</i>		<i>557 307 507</i>	<i>33.88</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>		<i>378 167 516</i>	<i>22.98</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>		<i>230 278 830</i>	<i>14.00</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>		<i>130 853 036</i>	<i>7.96</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>		<i>119 595 716</i>	<i>7.27</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>		<i>57 886 275</i>	<i>3.52</i>
1 362 030	CRH PLC	EUR	57 886 275	3.52
	<i>United Kingdom</i>		<i>46 169 335</i>	<i>2.81</i>
189 724	LINDE PLC	EUR	46 169 335	2.81
	<i>Belgium</i>		<i>44 478 927</i>	<i>2.70</i>
731 441	ANHEUSER - BUSCH INBEV SA/NV	EUR	44 478 927	2.70
	<i>Switzerland</i>		<i>43 453 438</i>	<i>2.64</i>
1 419 815	STMICROELECTRONICS NV	EUR	43 453 438	2.64
	<i>Portugal</i>		<i>25 871 221</i>	<i>1.57</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>		<i>12 022 439</i>	<i>0.73</i>
100 483.59	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP	EUR	12 022 439	0.73
Total securities portfolio			1 646 084 240	100.06

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
Shares			33 762 527	97.75
	<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 EIFFAGE 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 FINECOBANK 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
Total securities portfolio			34 720 051	100.52

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			184 562 358	98.90	The Netherlands			22 667 162	12.15
Shares			184 562 358	98.90	9 169 ASML HOLDING NV	EUR	5 312 519	2.85	
France			62 286 631	33.38	13 192 HEINEKEN NV	EUR	1 348 222	0.72	
12 232 AIR LIQUIDE SA	EUR	1 806 177	0.97	224 919 ING GROEP NV	EUR	2 505 598	1.34		
16 448 AIRBUS SE	EUR	1 783 621	0.96	71 326 KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 788 143	0.96		
19 835 ARKEMA	EUR	2 098 543	1.12	12 619 KONINKLIJKE DSM NV	EUR	1 986 231	1.06		
79 192 AXA SA	EUR	1 693 521	0.91	656 552 KONINKLIJKE KPN NV	EUR	1 729 358	0.93		
94 768 BNP PARIBAS	EUR	5 010 384	2.68	62 204 NN GROUP NV - W/I	EUR	2 474 475	1.33		
12 701 CAPGEMINI SE	EUR	2 057 562	1.10	39 689 RANDSTAD HOLDING NV	EUR	2 559 941	1.37		
254 751 CREDIT AGRICOLE SA	EUR	3 009 628	1.61	174 234 ROYAL DUTCH SHELL PLC - A	EUR	2 962 675	1.59		
12 843 DANONE	EUR	762 489	0.41	Switzerland			17 849 818	9.56	
6 398 ESSILORLUXOTTICA	EUR	995 785	0.53	10 CHOCOLADEFABRIKEN LINDT - REG	CHF	883 963	0.47		
12 646 EURAZEO SA	EUR	929 481	0.50	28 937 CIE FINANCIERE RICHEMONT - REG	CHF	2 955 206	1.58		
33 325 FAURECIA	EUR	1 378 655	0.74	63 980 NESTLE SA - REG	CHF	6 724 844	3.61		
1 969 HERMES INTERNATIONAL	EUR	2 418 917	1.30	6 649 ROCHE HOLDING AG GENUSSCHEIN	CHF	2 114 130	1.13		
3 816 KERING	EUR	2 812 392	1.51	7 583 SIKA AG - REG	CHF	2 092 554	1.12		
29 531 LEGRAND SA	EUR	2 635 937	1.41	40 352 STMICROELECTRONICS NV	EUR	1 234 973	0.66		
13 251 LOREAL	EUR	4 979 726	2.67	5 446 ZURICH INSURANCE GROUP AG	CHF	1 844 148	0.99		
8 267 LVMH	EUR	5 466 967	2.93	Italy			7 669 764	4.12	
18 653 MICHELIN (CGDE)	EUR	2 508 829	1.34	142 289 ASSICURAZIONI GENERALI	EUR	2 405 396	1.29		
10 535 PERNOD RICARD SA	EUR	1 972 152	1.06	151 432 ENEL S.P.A.	EUR	1 186 015	0.64		
27 510 PUBLICIS GROUPE	EUR	1 483 889	0.80	1 750 742 INTESA SANPAOLO	EUR	4 078 353	2.19		
45 673 SANOFI AVENTIS	EUR	4 035 666	2.16	Spain			3 035 241	1.62	
24 687 SCHNEIDER ELECTRIC SE	EUR	3 275 471	1.76	80 608 IBERDROLA SA	EUR	828 650	0.44		
121 088 TOTAL SA	EUR	4 620 113	2.48	74 271 INDUSTRIA DE DISENO TEXTIL	EUR	2 206 591	1.18		
32 425 VINCI SA	EUR	2 917 926	1.56	Austria			2 420 080	1.30	
57 635 VIVENDI	EUR	1 632 800	0.87	74 464 WIENERBERGER AG	EUR	2 420 080	1.30		
United Kingdom			30 888 194	16.54	Sweden			2 325 662	1.25
60 727 ASTRAZENECA PLC	GBP	6 142 378	3.30	22 410 ASSA ABLOY AB - B	SEK	569 641	0.31		
254 571 BAE SYSTEMS PLC	GBP	1 547 977	0.83	165 578 ERICSSON LM - B	SEK	1 756 021	0.94		
443 917 BP PLC	GBP	1 628 911	0.87	Belgium			2 221 308	1.19	
86 595 DIAGEO PLC	GBP	3 491 238	1.87	34 546 KBC GROEP NV	EUR	2 221 308	1.19		
315 721 DS SMITH PLC	GBP	1 536 954	0.82	Finland			1 760 625	0.94	
113 758 GLAXOSMITHKLINE PLC	GBP	1 880 926	1.01	55 192 UPM-KYMMENE OYJ	EUR	1 760 625	0.94		
25 614 INTERTEK GROUP PLC	GBP	1 650 014	0.88	Denmark			1 276 575	0.68	
10 386 LINDE PLC	EUR	2 527 433	1.35	18 068 NOVO NORDISK A/S - B	DKK	1 276 575	0.68		
240 469 NATIONAL GRID PLC	GBP	2 579 345	1.38	Ireland			1 050 187	0.56	
60 436 PENNON GROUP PLC	GBP	799 407	0.43	8 915 KERRY GROUP PLC - A	EUR	1 050 187	0.56		
16 864 RECKITT BENCKISER GROUP PLC	GBP	1 256 672	0.67	Shares/Units in investment funds			1 411 129	0.76	
88 830 RELX PLC	GBP	1 985 727	1.06	Luxembourg			1 411 129	0.76	
23 750 RIO TINTO PLC	GBP	1 645 859	0.88	14 009.31 BNP PARIBAS INSTICASH EUR 3M Standard VNAV - X CAP	EUR	1 411 129	0.76		
87 049 SSE PLC	GBP	1 521 545	0.82	Total securities portfolio			185 973 487	99.66	
267 145 TESCO PLC	GBP	693 808	0.37						
Germany			29 111 111	15.61					
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						

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			50 692 671	97.65	Greece			1 319 629	2.55
Shares			50 692 671	97.65	301 250 ALPHA BANK A.E.	EUR	324 748	0.63	
Russia			27 047 505	52.07	61 332 FF GROUP	EUR	6	0.00	
680 703 ALROSA PJSC	RUB		1 055 849	2.03	78 275 OPAP SA	EUR	994 875	1.92	
57 783 GAZPROM NEFT - ADR	USD		1 442 261	2.78	Guernsey Island		553 003	1.07	
769 853 GAZPROM PAO - ADR	USD		4 947 989	9.52	403 325 ETALON GROUP-GDR REGS - W/I	USD	553 003	1.07	
279 789 GLOBALTRUCK MANAGEMENT PJSC	RUB		112 226	0.22	Lithuania		535 600	1.03	
3 467 343 INTER RAO UES PJSC	RUB		187 506	0.36	26 000 AB IGNITIS GRUPE - REG S GDR	EUR	535 600	1.03	
61 823 LUKOIL PJSC - ADR	USD		4 828 439	9.29	Czech Republic		531 554	1.02	
16 261 MAGNIT PJSC	RUB		997 139	1.92	165 953 MONETA MONEY BANK AS	CZK	531 554	1.02	
68 894 MAIL.RU GROUP-GDR REGS	USD		1 316 416	2.54	Slovenia		333 220	0.64	
5 704 MMC NORILSK NICKEL PJSC	RUB		1 630 063	3.14	25 831 NOVA LJUBLJANSKA B-GDR REG S	EUR	333 220	0.64	
5 904 NOVATEK PJSC-SPONS GDR REG S	USD		1 091 784	2.10	Austria		258 939	0.50	
98 071 POLYMETAL INTERNATIONAL - W/I	GBP		1 775 891	3.42	13 557 RAIFFEISEN BANK INTERNATIONAL	EUR	258 939	0.50	
1 200 373 SBERBANK OF RUSSIA PJSC	RUB		4 235 520	8.15	Other transferable securities		841 726	1.62	
1 833 854 SISTEMA PJSFC	RUB		671 017	1.29	Shares		841 726	1.62	
1 947 682 SURGUTNEFTEGAS-PREFERENCE	RUB		1 041 461	2.01	Russia		841 726	1.62	
229 766 TATNEFT PJSC	RUB		1 408 813	2.71	1 203 540 MAGNITOGORSK IRON & STEEL WORKS PJSC	RUB	841 726	1.62	
546 174 970 VTB BANK PJSC	RUB		305 131	0.59	Slovakia		0	0.00	
Poland			7 551 220	14.55	107 150 POVAZSKE STROJARNE	EUR	0	0.00	
82 618 ALLEGRO.EU SA	PLN		1 200 818	2.31	Total securities portfolio		51 534 398	99.27	
49 040 BANK PEKAO SA	PLN		1 010 182	1.95					
6 933 CD PROJEKT SA	PLN		284 123	0.55					
74 204 CYFROWY POLSAT SA	PLN		492 091	0.95					
532 588 ECHO INVESTMENT S.A.	PLN		542 645	1.05					
144 041 EUROCASH SA	PLN		453 363	0.87					
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					
Turkey			3 989 403	7.70					
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					
The Netherlands			3 051 357	5.88					
565 086 VEON LTD	USD		872 002	1.68					
36 530 YANDEX NV - A	USD		2 179 355	4.20					
Hungary			3 018 300	5.82					
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					
Cyprus			2 502 941	4.82					
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			1 406 361 301	99.55	Denmark			23 820 775	1.69
Shares			1 406 361 301	99.55	374 735 NOVOZYMES A/S - B	DKK		23 820 775	1.69
<i>France</i>			285 368 241	20.20	<i>Portugal</i>			21 745 274	1.54
252 328 AIR LIQUIDE SA	EUR		37 258 752	2.64	1 413 867 JERONIMO MARTINS	EUR		21 745 274	1.54
2 261 139 CREDIT AGRICOLE SA	EUR		26 713 096	1.89	Shares/Units in investment funds			8 656 354	0.61
318 094 ESSLORLUXOTTICA	EUR		49 508 150	3.50	<i>Luxembourg</i>			8 656 354	0.61
89 482 LVMH	EUR		59 174 447	4.19	72 349.84 BNP PARIBAS INSTICASH EUR ID SHORT TERM VNVA - X CAP	EUR		8 656 354	0.61
285 731 MICHELIN (CGDE)	EUR		38 430 820	2.72	Total securities portfolio			1 415 017 655	100.16
489 147 SANOFI AVENTIS	EUR		43 221 029	3.06					
1 096 433 VIVENDI	EUR		31 061 947	2.20					
<i>Germany</i>			219 677 610	15.55					
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 SYMRISE AG	EUR		24 687 925	1.75					
<i>United Kingdom</i>			207 650 208	14.69					
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>			142 004 204	10.06					
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>			136 483 079	9.67					
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>			94 593 273	6.69					
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>			91 581 558	6.48					
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>			68 575 464	4.85					
755 332 NESTE OYJ	EUR		39 005 344	2.76					
762 903 SAMPO OYJ - A	EUR		29 570 120	2.09					
<i>Ireland</i>			60 151 980	4.25					
705 844 CRH PLC	EUR		29 998 370	2.12					
929 123 EXPERIAN PLC	GBP		30 153 610	2.13					
<i>Belgium</i>			30 491 533	2.16					
501 423 ANHEUSER - BUSCH INBEV SA/NV	EUR		30 491 533	2.16					
<i>Norway</i>			24 218 102	1.72					
404 541 SCHIBSTED ASA - A	NOK		16 475 148	1.17					
220 346 SCHIBSTED ASA - B	NOK		7 742 954	0.55					

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			503 195 258	99.83	Denmark			8 107 143	1.61
Shares			503 195 258	99.83	127 537 NOVOZYMES A/S - B	DKK		8 107 143	1.61
<i>Germany</i>			77 305 077	15.34	Portugal			7 121 232	1.41
33 912 ADIDAS AG	EUR		10 644 977	2.11	463 019 JERONIMO MARTINS	EUR		7 121 232	1.41
106 663 CTS EVENTIM AG + CO KGAA	EUR		5 621 140	1.12	Poland			5 659 490	1.12
52 393 DEUTSCHE BOERSE AG	EUR		7 712 250	1.53	389 381 ALLEGRO.EU SA	PLN		5 659 490	1.12
741 435 DEUTSCHE TELEKOM AG - REG	EUR		13 206 440	2.62	Shares/Units in investment funds			745 333	0.15
398 902 INFINEON TECHNOLOGIES AG	EUR		13 490 866	2.68	Luxembourg			745 333	0.15
128 807 SIEMENS AG - REG	EUR		17 211 191	3.41	6 229.50 BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP	EUR		745 333	0.15
80 155 SYMRISE AG	EUR		9 418 213	1.87	Total securities portfolio			503 940 591	99.98
<i>France</i>			75 692 563	15.02					
110 074 ESSLORLUXOTTICA	EUR		17 131 917	3.40					
30 569 LVMH	EUR		20 215 280	4.01					
103 722 MICHELIN (CGDE)	EUR		13 950 609	2.77					
133 300 SANOFI AVVENTIS	EUR		11 778 388	2.34					
445 336 VIVENDI	EUR		12 616 369	2.50					
<i>United Kingdom</i>			68 409 328	13.57					
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>			62 355 613	12.37					
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>			48 166 606	9.55					
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>			35 455 656	7.04					
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>			33 056 811	6.56					
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>			22 046 933	4.37					
243 513 CRH PLC	EUR		10 349 303	2.05					
360 439 EXPERIAN PLC	GBP		11 697 630	2.32					
<i>Finland</i>			21 045 538	4.18					
253 353 NESTE OYJ	EUR		13 083 149	2.60					
205 428 SAMPO OYJ - A	EUR		7 962 389	1.58					
<i>Norway</i>			14 255 331	2.83					
881 662 ADEVINTA ASA	NOK		14 255 331	2.83					
<i>Italy</i>			13 828 877	2.74					
747 103 NEXI SPA	EUR		13 828 877	2.74					
<i>Belgium</i>			10 689 060	2.12					
175 778 ANHEUSER - BUSCH INBEV SA/NV	EUR		10 689 060	2.12					

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
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			127 787 757	80.44	France			5 353 421	3.37
Shares			43 557 014	27.55	2 993 AIR LIQUIDE SA	EUR	441 946	0.28	
	<i>United Kingdom</i>		7 590 739	4.75	3 143 AXA SA	EUR	67 213	0.04	
7 962 31 GROUP PLC	GBP	108 794	0.07	4 097 CARREFOUR SA	EUR	67 949	0.04		
2 616 ADMIRAL GROUP PLC	GBP	95 809	0.06	1 458 COMPAGNIE DE SAINT GOBAIN	EUR	80 977	0.05		
3 503 ANTOFAGASTA PLC	GBP	58 577	0.04	1 234 COVIVIO	EUR	88 996	0.06		
9 569 ASHMORE GROUP PLC	GBP	42 915	0.03	29 691 CREDIT AGRICOLE SA	EUR	350 769	0.22		
676 ASHTEAD GROUP PLC	GBP	42 240	0.03	2 586 DANONE	EUR	153 531	0.10		
1 691 ASOS PLC	GBP	97 704	0.06	3 772 ESSIOLUXOTTICA	EUR	587 074	0.37		
42 357 AVAST PLC	GBP	241 673	0.15	473 GECINA SA	EUR	61 112	0.04		
5 016 BELLWAY PLC	GBP	189 316	0.12	4 846 KORIAN	EUR	150 904	0.10		
5 210 BHP GROUP PLC	GBP	129 271	0.08	1 147 LVMH	EUR	758 511	0.48		
61 447 BOOHOO.COM PLC	GBP	222 181	0.14	4 061 MICHELIN (CGDE)	EUR	546 205	0.34		
23 768 BP PLC	GBP	87 214	0.05	5 275 ORANGE	EUR	50 719	0.03		
12 388 BRITVIC PLC	GBP	135 215	0.09	426 ORPEA	EUR	45 689	0.03		
17 714 BT GROUP PLC	GBP	40 032	0.03	3 669 PLASTIC OMNIUM	EUR	96 641	0.06		
3 844 246 CARILLION PLC	GBP	45	0.00	628 PUBLICIS GROUPE	EUR	33 874	0.02		
13 428 COUNTRYSIDE PROPERTIES PLC	GBP	73 925	0.05	5 324 REXEL SA	EUR	93 915	0.06		
380 CRODA INTERNATIONAL PLC	GBP	32 615	0.02	1 432 RUBIS	EUR	53 686	0.03		
11 543 DIRECT LINE INSURANCE GROUP PLC	GBP	38 322	0.02	426 S.O.I.T.E.C.	EUR	79 193	0.05		
23 829 DS SMITH PLC	GBP	116 001	0.07	7 818 SANOFI AVENTIS	EUR	690 798	0.44		
2 896 FERGUSON PLC	GBP	339 039	0.21	881 SOLUTIONS 30 SE	EUR	5 136	0.00		
3 089 FEVERTREE DRINKS PLC	GBP	92 585	0.06	924 SOPRA STERIA GROUP	EUR	149 873	0.09		
43 099 GLAXOSMITHKLINE PLC	GBP	712 618	0.45	4 500 SPIE SA - W/I	EUR	87 300	0.05		
5 722 GREGGS PLC	GBP	172 970	0.11	5 299 TOTAL SA	EUR	202 183	0.13		
20 737 HOMESERVE SHS	GBP	230 814	0.15	13 004 VIVENDI	EUR	368 403	0.23		
18 113 HOWDEN JOINERY GROUP PLC	GBP	172 300	0.11	360 WENDEL	EUR	40 824	0.03		
24 236 IG GROUP HOLDINGS PLC	GBP	239 127	0.15	Germany		4 566 859	2.90		
19 426 KINGFISHER PLC	GBP	82 483	0.05	1 110 ADIDAS AG	EUR	348 429	0.22		
24 478 LEARNING TECHNOLOGIES GROUP	GBP	53 635	0.03	685 ALLIANZ SE - REG	EUR	144 056	0.09		
28 321 LEGAL & GENERAL GROUP PLC	GBP	84 984	0.05	3 629 ALSTRIA OFFICE REIT AG	EUR	56 576	0.04		
1 971 LINDE PLC	EUR	479 643	0.30	945 BASF SE	EUR	62 786	0.04		
39 201 MAN GROUP PLC/JERSEY	GBP	82 174	0.05	384 BAYERISCHE MOTOREN WERKE AG	EUR	34 295	0.02		
10 291 MICHAEL PAGE INTERNATIONAL	GBP	67 012	0.04	827 BRENNTAG AG	EUR	64 853	0.04		
18 518 MONEYSUPERMARKET.COM	GBP	55 352	0.03	3 583 CANCOM SE	EUR	182 733	0.12		
25 650 NATIONAL EXPRESS GROUP PLC	GBP	79 659	0.05	930 COVESTRO AG	EUR	50 648	0.03		
7 394 NATIONAL GRID PLC	GBP	79 310	0.05	838 CTS EVENTIM AG + CO KGAA	EUR	44 163	0.03		
5 390 PENNON GROUP PLC	GBP	71 295	0.04	1 395 DAIMLER AG - REG	EUR	105 044	0.07		
22 285 PETS AT HOME GROUP PLC	GBP	118 376	0.07	1 483 DEUTSCHE BOERSE AG	EUR	218 298	0.14		
18 041 PHOENIX GROUP HOLDINGS PLC	GBP	142 151	0.09	3 301 DEUTSCHE POST AG - REG	EUR	189 345	0.12		
36 319 PRUDENTIAL PLC	GBP	581 096	0.37	31 986 DEUTSCHE TELEKOM AG - REG	EUR	569 735	0.36		
5 430 RECKITT BENCKISER GROUP PLC	GBP	404 633	0.25	35 175 E.ON SE	EUR	343 097	0.22		
3 805 RELX PLC	GBP	85 058	0.05	2 021 EVONIK INDUSTRIES AG	EUR	57 154	0.04		
36 824 RESTAURANT GROUP PLC	GBP	54 993	0.03	2 302 FRESENIUS SE & CO KGAA	EUR	101 276	0.06		
3 075 RIO TINTO PLC	GBP	213 095	0.13	981 GEA GROUP AG	EUR	33 511	0.02		
1 775 SCHRODERS PLC	GBP	72 638	0.05	10 888 INFINEON TECHNOLOGIES AG	EUR	368 232	0.23		
2 090 SEVERN TRENT PLC	GBP	60 890	0.04	3 346 JENOPTIK AG	EUR	77 159	0.05		
164 SPIRAX-SARCO ENGINEERING PLC	GBP	26 010	0.02	5 621 SIEMENS AG - REG	EUR	751 078	0.47		
3 985 SSE PLC	GBP	69 655	0.04	995 SIEMENS ENERGY AG	EUR	25 293	0.02		
53 901 STANDARD CHARTERED PLC	GBP	289 456	0.18	2 294 STROER SE & CO KGAA	EUR	154 960	0.10		
3 900 STELLANTIS NV	EUR	64 561	0.04	2 492 SYMRISE AG	EUR	292 810	0.18		
7 765 TATE & LYLE PLC	GBP	66 791	0.04	1 638 TAG IMMOBILIEN AG	EUR	43 833	0.03		
22 713 TESCO PLC	GBP	58 988	0.04	14 338 TELEFONICA DEUTSCHLAND HOLDING	EUR	31 902	0.02		
2 171 UNILEVER PLC	GBP	106 988	0.07	105 ZOOPPLUS AG	EUR	28 686	0.02		
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						

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
	Switzerland		4 566 509	2.89		The Netherlands		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	GERBERIT 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		Russia		2 867 557	1.80
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 GENUSSCHEIN	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 NICEL 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	SULZER 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	SURGUTNEfteGAS-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		Spain		1 959 547	1.24
470	ZURICH INSURANCE GROUP AG	CHF	159 153	0.10	3 108	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS	EUR	70 210	0.04
	Sweden		3 480 567	2.22	5 319	AMADEUS IT GROUP SA	EUR	315 523	0.20
5 469	AAK AB	SEK	103 427	0.07	9 294	APPLUS SERVICES SA	EUR	76 583	0.05
3 721	AF POYRY AB	SEK	103 316	0.07	1 333	ATLANTICA SUSTAINABLE INFRAS	USD	41 837	0.03
6 886	ATLAS COPCO AB - A	SEK	355 774	0.22	143 604	BANCO SANTANDER SA	EUR	462 333	0.29
9 241	AXFOOD AB	SEK	215 672	0.14	6 392	ENAGAS SA	EUR	124 548	0.08
2 491	BILLERUDKORSNAS AB	SEK	41 717	0.03	3 938	ENDESA SA	EUR	80 571	0.05
2 621	BOLIDEN AB	SEK	85 024	0.05	2 050	FLUIDRA SA	EUR	68 573	0.04
8 562	CASTELLUM AB	SEK	183 869	0.12	14 611	GRIFOLS SA	EUR	333 715	0.21
4 129	ELECTROLUX AB-SER B	SEK	96 609	0.06	3 694	IBERDROLA SA	EUR	37 974	0.02
9 780	ELEKTA AB - B	SEK	119 574	0.08	69 859	MAPFRE SA	EUR	124 524	0.08
19 756	EPIROC AB-A	SEK	379 848	0.24	2 912	MERLIN PROPERTIES SOCIMI SA	EUR	25 439	0.02
10 620	FABEGE AB	SEK	143 771	0.09	9 033	RED ELECTRICA CORPORACION SA	EUR	141 412	0.09
3 309	GETINGE AB - B	SEK	105 319	0.07	14 287	TELEFONICA SA	EUR	56 305	0.04
14 920	HEXPOL AB	SEK	155 496	0.10		Finland		1 679 481	1.06
2 769	HUFVUDSTADEN AB - A	SEK	39 725	0.03	1 083	ELISA OYJ	EUR	54 497	0.03
4 089	HUSQVARNA AB - B	SEK	45 841	0.03	3 174	FORTUM OYJ	EUR	73 827	0.05
1 437	KINNEVIK AB - B	SEK	48 542	0.03	5 299	HUHTAMAKI OYJ	EUR	211 695	0.13
7 783	LOOMIS AB	SEK	205 434	0.13	1 434	KESKO OYJ - B	EUR	44 669	0.03
18 389	LUNDIN PETROLEUM AB	SEK	549 023	0.35	850	KONE OYJ - B	EUR	58 480	0.04
10 727	PEAB AB	SEK	111 797	0.07	4 759	METSA BOARD OYJ	EUR	41 284	0.03
4 700	SANDVIK AB	SEK	101 303	0.06	15 632	NELES OYJ	EUR	190 085	0.12
2 531	SECURITAS AB - B	SEK	33 715	0.02	8 958	NESTE OYJ	EUR	462 591	0.29
5 488	SWEDISH ORPHAN BIOVITRUM AB	SEK	84 441	0.05	9 049	SAMPO OYJ - A	EUR	350 739	0.22
2 874	TELE2 AB - B	SEK	33 042	0.02					
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-KYMMEENE 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	BREMBOL 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>								
2 658	BAWAG GROUP AG	EUR							
2 609	OMV AG	EUR							
1 329	RAIFFEISEN BANK INTERNATIONAL	EUR							
2 675	S&T AG	EUR							
4 977	WIENERBERGER AG	EUR							
	<i>Turkey</i>								
102 428	AKBANK T.A.S.	TRY							
19 190	ANADOLU EFES BIRACILIK VE	TRY							
12 780	BIM BIRLESIK MAGAZALAR AS	TRY							
19 239	ENERJISA ENERJİ AS	TRY							
6 461	TOFAS TURK OTOMOBİL FABRIKASI	TRY							
80 319	TURK SİSE VE CAM FABRIKALARI	TRY							
35 171	TURKCELL İLETİŞİM HİZMET AS	TRY							
70 314	TURKIYE GARANTI BANKASI	TRY							
98 906	TURKİYE İS BANKASI - C	TRY							
	<i>Portugal</i>								
8 399	EDP-ENERGIAS DE PORTUGAL SA	EUR							
5 668	GALP ENERGIA SGPS SA	EUR							
16 646	JERONIMO MARTINS	EUR							
	<i>Hungary</i>								
16 445	MOL HUNGARIAN OIL AND GAS PL	HUF							
2 648	OTP BANK PLC	HUF							
3 780	RICHTER GEDEON NYRT	HUF							
	<i>Cyprus</i>								
8 007	GLOBALTRA-SPONS GDR REGS	USD							
2 268	OZON HOLDINGS PLC - ADR	USD							
1 209	TCS GROUP HOLDING -REG S	USD							
	<i>Luxembourg</i>								
10 462	GRAND CITY PROPERTIES	EUR							
	<i>Greece</i>								
34 576	ALPHA BANK A.E.	EUR							
8 975	OPAP SA	EUR							
	<i>Czech Republic</i>								
24 011	MONETA MONEY BANK AS	CZK							
	<i>Guernsey Island</i>								
31 176	ETALON GROUP-GDR REGS - W/I	USD							
	<i>Slovenia</i>								
2 533	NOVA LJUBLJANSKA B-GDR REG S	EUR							
	<i>Malta</i>								
1 373	GVC HOLDINGS PLC	GBP							
	<i>Bonds</i>								
	<i>United Kingdom</i>								
110 000	ALGEKO GLOBAL 6.500% 20-15/02/2023	EUR							
170 000	ALGEKO SCOTSMAN 6.500% 18-15/02/2023	EUR							
100 000	ASTRAZENECA PLC 0.375% 21-03/06/2029	EUR							
164 000	BELLIS ACQUISITI 3.250% 21-16/02/2026	GBP							
106 000	BELLIS FINCO PLC 4.000% 21-16/02/2027	GBP							
113 000	COCA-COLA EURO 0.200% 20-02/12/2028	EUR							
455 000	CO-OPERATIVE GRO 5.125% 19-17/05/2024	GBP							
284 000	CO-OPERATIVE WHOLESALE 7.500% 19-11/08/2026	GBP							
100 000	DEUCE FINCO 5.500% 21-15/06/2027	GBP							
200 000	EC FINANCE 2.375% 17-15/11/2022	EUR							
	75 332 140	47.37							
	<i>The accompanying notes form an integral part of these financial statements</i>								

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					
270 000	INEOS QUATTRO FI 2.500% 21-15/01/2026	EUR	272 249	0.17		Russia		5 806 671	3.67
100 000	INEOS QUATTRO FI 3.750% 21-15/07/2026	EUR	102 799	0.06	280 000	RUSSIA 12.750% 98-24/06/2028	USD	394 492	0.25
689 000	ITHACA ENERGY N 9.375% 19-15/07/2024	USD	602 713	0.38	800 000	RUSSIA-EUROBOND 1.850% 20-20/11/2022	EUR	780 550	0.49
400 000	JAGUAR LAND ROVER 3.875% 15-01/03/2023	GBP	473 855	0.30	5 670 000	RUSSIA-OFZ 5.700% 20-17/05/2028	RUB	60 801	0.04
323 000	JAGUAR LAND ROVER 5.000% 14-15/02/2022	GBP	383 878	0.24	23 700 000	RUSSIA-OFZ 6.000% 19-06/10/2027	RUB	260 648	0.16
100 000	JAGUAR LAND ROVR 6.875% 19-15/1/2026	EUR	116 239	0.07	29 155 000	RUSSIA-OFZ 6.100% 20-18/07/2035	RUB	306 861	0.19
300 000	KCA DEUTAG UK FI 9.875% 20-01/12/2025	USD	279 831	0.18	61 055 000	RUSSIA-OFZ 6.500% 18-28/02/2024	RUB	700 683	0.44
200 000	LADBROKES GROUP 5.125% 16-08/09/2023	GBP	244 943	0.15	1 900 000	RUSSIA-OFZ 6.900% 18-23/05/2029	RUB	21 831	0.01
100 000	LLOYDS BANK 0.375% 20-28/01/2025	EUR	101 335	0.06	77 500 000	RUSSIA-OFZ 7.050% 13-19/01/2028	RUB	899 340	0.58
150 000	MARKS & SPENCER 3.750% 20-19/05/2026	GBP	181 439	0.11	23 980 000	RUSSIA-OFZ 7.250% 18-10/05/2034	RUB	280 216	0.18
220 000	MARKS & SPENCER 6.000% 12-12/06/2025	GBP	287 945	0.18	82 335 000	RUSSIA-OFZ 7.400% 19-17/07/2024	RUB	965 037	0.62
100 000	NATL GRID PLC 0.163% 21-20/01/2028	EUR	98 358	0.06	70 580 000	RUSSIA-OFZ 7.650% 19-10/04/2030	RUB	846 688	0.53
100 000	NATWEST MARKETS 0.125% 21-18/06/2026	EUR	99 564	0.06	13 595 000	RUSSIA-OFZ 7.700% 19-16/03/2039	RUB	165 922	0.10
180 000	OCADO GROUP PLC 4.000% 17-15/06/2024	GBP	211 795	0.13	9 720 000	RUSSIA-OFZ 8.500% 16-17/09/2031	RUB	123 602	0.08
218 000	PAYSAFE FIN PLC 3.000% 21-15/06/2029	EUR	214 652	0.14		France		5 535 230	3.49
216 000	PREMIER FOODS 3.500% 21-15/10/2026	GBP	251 530	0.16	125 000	AIRBUS SE 1.625% 20-09/06/2030	EUR	135 813	0.09
100 000	RAC BOND CO 5.000% 17-06/11/2022	GBP	116 335	0.07	100 000	ALSTOM S 0.000% 21-11/01/2029	EUR	97 135	0.06
300 000	ROLLS-ROYCE PLC 0.875% 18-09/05/2024	EUR	295 240	0.19	100 000	ARKEMA 0.125% 20-14/10/2026	EUR	100 619	0.06
100 000	SELLANTIS NV 0.625% 21-30/03/2027	EUR	100 389	0.06	100 000	AUCHAN SA 2.875% 20-29/01/2026	EUR	111 310	0.07
100 000	SELLANTIS NV 0.750% 21-18/01/2029	EUR	99 518	0.06	100 000	BANIJAY ENTERTAI 3.500% 20-01/03/2025	EUR	100 856	0.06
130 000	STONEGATE PUB 8.250% 20-31/07/2025	GBP	158 210	0.10	100 000	BPCE 0.625% 20-15/01/2030	EUR	101 484	0.06
228 000	SYNTHOMER PLC 3.875% 20-01/07/2025	EUR	237 912	0.15	100 000	BPCE 4.625% 13-18/07/2023	EUR	109 535	0.07
315 000	TALKTALK TELECOM 3.875% 20-20/02/2025	GBP	361 230	0.23	164 000	CAB 3.375% 21-01/02/2028	EUR	163 218	0.10
100 000	TESCO CORP TREAS 0.375% 21-27/07/2029	EUR	97 574	0.06	100 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	100 139	0.06
142 000	TI AUTOMOTIVE 3.750% 21-15/04/2029	EUR	144 647	0.09	400 000	CASINO GUICHARD 2.798% 14-05/08/2026	EUR	389 858	0.25
250 000	VIRGIN MEDIA SEC 4.125% 20-15/08/2030	GBP	288 306	0.18	362 000	CGG SA 7.750% 21-01/04/2027	EUR	374 435	0.24
150 000	VIRGIN MEDIA SEC 4.250% 19-15/01/2030	GBP	173 827	0.11	250 000	CMA CGM SA 5.250% 17-15/01/2025	EUR	255 356	0.16
130 000	VMED O2 UK FIN 4.500% 21-15/07/2031	GBP	151 991	0.10	173 000	CMA CGM SA 7.500% 20-15/01/2026	EUR	192 284	0.12
100 000	VODAFONE GROUP 1.125% 17-20/11/2025	EUR	104 715	0.07	100 000	CNP ASSURANCES 2.750% 19-05/02/2029	EUR	113 461	0.07
100 000	YORKSHIRE BLD SOC 0.500% 21-01/07/2028	EUR	100 223	0.06	100 000	CRED AGRICOLE SA 0.375% 21-20/04/2028	EUR	98 908	0.06
	<i>Poland</i>		6 227 391	3.93	100 000	ENGIE 1.750% 20-27/03/2028	EUR	109 871	0.07
205 000	AUTOSTRADA PER L 2.000% 20-04/12/2028	EUR	213 303	0.13	200 000	ERAMET 4.196% 17-28/02/2024	EUR	198 629	0.13
284 000	AUTOSTRADA PER L 2.000% 21-15/01/2030	EUR	293 295	0.18	400 000	ERAMET 5.875% 19-21/05/2025	EUR	404 995	0.26
320 000	BANK GOSPODARSTW 1.625% 17-30/04/2028	EUR	350 060	0.22	100 000	FAURECIA 2.625% 18-15/06/2025	EUR	101 288	0.06
266 000	INPOST SA 2.250% 21-15/07/2027	EUR	267 729	0.17	100 000	FAURECIA 3.125% 19-15/06/2026	EUR	103 335	0.07
3 685 000	POLAND GOVT BOND 0.750% 20-25/04/2025	PLN	812 532	0.51	134 000	GETLINK SE 3.500% 20-30/10/2025	EUR	138 988	0.09
1 740 000	POLAND GOVT BOND 1.250% 20-25/10/2030	PLN	373 155	0.24	100 000	HOLDING DINFRA 0.625% 21-14/09/2028	EUR	99 063	0.06
1 800 000	POLAND GOVT BOND 1.750% 16-25/07/2021	PLN	399 200	0.25	100 000	ICADE 0.625% 21-18/01/2031	EUR	97 422	0.06
196 000	POLAND GOVT BOND 2.250% 19-25/10/2024	PLN	45 559	0.03	100 000	LABORATOIRE EIME 5.000% 21-01/02/2029	EUR	101 791	0.06
1 840 000	POLAND GOVT BOND 2.500% 15-25/07/2026	PLN	432 198	0.27	209 000	MOBILUX FINANCE 4.250% 21-15/07/2028	EUR	209 042	0.13
1 655 000	POLAND GOVT BOND 2.500% 16-25/07/2027	PLN	390 363	0.25	100 000	ORANGE 0.000% 21-29/06/2026	EUR	100 047	0.06
1 670 000	POLAND GOVT BOND 2.500% 18-25/04/2024	PLN	389 581	0.25	100 000	ORANO SA 2.750% 20-08/03/2028	EUR	104 428	0.07
					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
Romania									
500 000	ROMANIA 2.000% 21-14/04/2033	EUR	497 500	0.31	100 000	COTY INC 4.000% 18-15/04/2023	EUR	99 151	0.06
625 000	ROMANIA 2.750% 20-26/02/2026	EUR	690 156	0.43	126 000	COTY INC 4.000% 18-15/04/2023	EUR	124 940	0.08
200 000	ROMANIA 2.875% 18-11/03/2029	EUR	221 663	0.14	239 000	FORD MOTOR CRED 2.386% 19-17/02/2026	EUR	247 764	0.16
150 000	ROMANIA 3.375% 18-08/02/2038	EUR	164 278	0.10	312 000	FORD MOTOR CRED 2.748% 20-14/06/2024	GBP	368 448	0.23
800 000	ROMANIA 3.375% 20-28/01/2050	EUR	853 750	0.54	106 000	FORD MOTOR CRED 3.250% 20-15/09/2025	EUR	113 518	0.07
300 000	ROMANIA 3.875% 15-29/10/2035	EUR	352 500	0.22	106 000	GEN MOTORS FIN 0.600% 21-20/05/2027	EUR	105 564	0.07
150 000	ROMANIA 4.125% 18-11/03/2039	EUR	177 309	0.11	250 000	HJ HEINZ CO 4.125% 15-01/07/2027	GBP	325 564	0.21
300 000	ROMANIA 4.625% 19-03/04/2049	EUR	380 681	0.24	100 000	IBM CORP 0.950% 17-23/05/2025	EUR	103 872	0.07
1 665 000	ROMANIA 4.750% 14-24/02/2025	RON	362 753	0.23	301 000	KRATON POLYMERS 5.250% 18-15/05/2026	EUR	308 534	0.19
340 000	ROMANIA 5.800% 12-26/07/2027	RON	79 886	0.05	213 000	KRONOS INTL INC 3.750% 17-15/09/2025	EUR	217 118	0.14
1 200 000	ROMANIA 5.850% 13-26/04/2023	RON	258 988	0.16	135 000	MPT OP PTNRF/FLN 2.500% 21-24/03/2026	GBP	160 095	0.10
500 000	ROMANIA GOVT 3.650% 16-24/09/2031	RON	102 548	0.06	128 000	NETFLIX INC 3.625% 19-15/06/2030	EUR	152 730	0.10
165 000	ROMANIA GOVT 3.650% 20-28/07/2025	RON	34 749	0.02	100 000	ORGANON FIN 1 2.875% 21-30/04/2028	EUR	101 363	0.06
1 985 000	ROMANIA GOVT 4.000% 20-25/10/2023	RON	417 634	0.26	257 000	QUINTILES IMS 2.875% 17-15/09/2025	EUR	260 144	0.16
275 000	ROMANIA GOVT 4.150% 20-26/01/2028	RON	59 391	0.04	162 000	SCIENTIFIC GAMES 3.375% 18-15/02/2026	EUR	162 327	0.10
275 000	ROMANIA GOVT 4.500% 19-17/06/2024	RON	59 080	0.04	222 000	TENNECO INC 5.000% 16-15/07/2026	USD	185 973	0.12
335 000	ROMANIA GOVT 4.750% 19-11/10/2034	RON	72 397	0.05	100 000	TOYOTA MTR CRED 0.125% 21-05/11/2027	EUR	99 616	0.06
985 000	ROMANIA GOVT 4.850% 18-22/04/2026	RON	218 434	0.14					
The Netherlands									
			4 638 862	2.89					
100 000	ABB FINANCE BV 0.000% 21-19/01/2030	EUR	96 620	0.06					3 716 295
310 000	ALCOA NEDERLAND 6.125% 18-15/05/2028	USD	285 729	0.18					2.33
100 000	AXALTA COATING 3.750% 16-15/01/2025	EUR	101 713	0.06	405 000	ALMAVIVA 7.250% 17-15/10/2022	EUR	411 880	0.26
200 000	DUFRY ONE BV 2.000% 19-15/02/2027	EUR	188 603	0.12	100 000	ASSICURAZIONI 1.713% 21-30/06/2032	EUR	99 975	0.06
100 000	DUFRY ONE BV 3.375% 21-15/04/2028	EUR	99 183	0.06	150 000	BRUNELLO BIDCO 3.500% 21-15/02/2028	EUR	149 898	0.09
100 000	EASYJET FINCO 1.875% 21-03/03/2028	EUR	100 150	0.06	100 000	ENI SPA 0.375% 21-14/06/2028	EUR	100 251	0.06
100 000	ENEI FIN INTL NV 0.000% 21-17/06/2027	EUR	98 776	0.06	280 000	GAMMA BIDCO SPA 5.125% 21-15/07/2025	EUR	288 900	0.18
163 000	GRUPO-ANTOLIN 3.500% 21-30/04/2028	EUR	162 422	0.10	100 000	GUALA CLOSURES 3.250% 21-15/06/2028	EUR	100 275	0.06
228 000	INTERTRUST 3.375% 18-15/11/2025	EUR	232 740	0.15	100 000	INTESA SANPAOLO 6.625% 13-13/09/2023	EUR	113 141	0.07
114 000	IPD 3 BV 5.500% 20-01/12/2025	EUR	118 389	0.07	209 000	KEDRION SPA 3.375% 21-15/05/2026	EUR	207 887	0.13
100 000	JDE PEETS NV 0.000% 21-16/01/2026	EUR	99 361	0.06	262 000	NEXI 2.125% 21-30/04/2029	EUR	258 905	0.16
100 000	KONINKLIJKE KPN 0.875% 20-14/12/2032	EUR	99 474	0.06	492 000	PIAGGIO & C 3.625% 18-30/04/2025	EUR	500 580	0.32
245 000	LOUIS DREYF 2.375% 20-27/11/2025	EUR	259 476	0.16	160 000	PRO-GEST SPA 3.250% 17-15/12/2024	EUR	153 006	0.10
100 000	METINVEST BV 5.625% 19-17/06/2025	EUR	105 613	0.07	200 000	REKEEP SPA 7.250% 21-01/02/2026	EUR	215 347	0.14
236 000	METINVEST BV 7.750% 19-17/10/2029	USD	220 684	0.14	300 000	SOFIMA HOLDING 3.750% 20-15/01/2028	EUR	301 289	0.19
167 000	NOBIAN FINANCE B 3.625% 21-15/07/2026	EUR	166 600	0.10	444 000	TELECOM ITALIA 1.625% 21-18/01/2029	EUR	436 405	0.27
100 000	OI EUROPEAN GRP 3.125% 16-15/11/2024	EUR	103 380	0.07	100 000	TERNA SPA 0.375% 21-23/06/2029	EUR	99 881	0.06
299 000	Q-PARK HOLDING 2.000% 20-01/03/2027	EUR	284 459	0.18	252 000	WEBUILD SPA 5.875% 20-15/12/2025	EUR	278 675	0.18
105 000	SELECTA GROUP BV 8.000% 20-01/04/2026	EUR	106 050	0.07					3 377 556
763 000	TEVA PHARM FNC 6.000% 20-31/01/2025	EUR	822 514	0.52	500 000	HUNGARY 0.500% 20-18/11/2030	EUR	490 094	0.31
150 000	UNITED GROUP 4.000% 20-15/11/2027	EUR	148 847	0.09	900 000	HUNGARY 1.750% 20-05/06/2035	EUR	953 606	0.61
146 000	UNITED GROUP 4.875% 17-01/07/2024	EUR	147 635	0.09	111 220 000	HUNGARY GOVT 1.000% 19-26/11/2025	HUF	303 991	0.19
382 000	UPC HOLDING BV 3.875% 17-15/06/2029	EUR	386 808	0.24	189 750 000	HUNGARY GOVT 1.500% 20-22/04/2026	HUF	526 460	0.33
100 000	ZF EUROPE 2.000% 19-23/02/2026	EUR	101 075	0.06	34 890 000	HUNGARY GOVT 1.500% 20-23/08/2023	HUF	99 768	0.06
100 000	ZF EUROPE 2.500% 19-23/10/2027	EUR	102 561	0.06	100 860 000	HUNGARY GOVT 2.000% 20-23/05/2029	HUF	279 749	0.18
					5 520 000	HUNGARY GOVT 2.250% 20-20/04/2033	HUF	14 805	0.01
					23 000 000	HUNGARY GOVT 2.250% 21-22/06/2034	HUF	60 009	0.04
					47 770 000	HUNGARY GOVT 3.000% 16-27/10/2027	HUF	142 108	0.09
					31 400 000	HUNGARY GOVT 3.000% 19-21/08/2030	HUF	93 246	0.06
					19 930 000	HUNGARY GOVT 3.000% 20-25/04/2041	HUF	54 283	0.03
					29 980 000	HUNGARY GOVT 3.250% 15-22/10/2031	HUF	90 401	0.06
					73 200 000	HUNGARY GOVT 6.750% 11-22/10/2028	HUF	269 036	0.17
United States of America									
			4 524 792	2.85					
100 000	ABBVIE INC 1.375% 16-17/05/2024	EUR	103 763	0.07					
100 000	AMERICAN TOWER 0.450% 21-15/01/2027	EUR	100 005	0.06					
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					

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
	Czech Republic					TURKEY GOVT BOND 11.700% 20-13/11/2030	TRY	95 213	0.06
4 240 000	CZECH REPUBLIC 0.250% 17-10/02/2027	CZK	2 745 878	1.73	5 722 653	TURKEY GOVT BOND 12.200% 18-18/01/2023	TRY	516 302	0.33
10 280 000	CZECH REPUBLIC 0.950% 15-15/05/2030	CZK	152 937	0.10	330 000	TURKEY GOVT BOND 12.400% 18-08/03/2028	TRY	26 233	0.02
16 910 000	CZECH REPUBLIC 1.000% 15-26/06/2026	CZK	374 621	0.24	1 820 000	TURKEY GOVT BOND 12.600% 20-01/10/2025	TRY	150 820	0.09
4 980 000	CZECH REPUBLIC 1.200% 20-13/03/2031	CZK	639 434	0.40	725 000	TURKEY GOVT BOND 16.200% 18-14/06/2023	TRY	68 647	0.04
6 470 000	CZECH REPUBLIC 1.250% 20-14/02/2025	CZK	184 409	0.12	570 000	TURKEY GOVT BOND 7.100% 13-08/03/2023	TRY	47 055	0.03
5 290 000	CZECH REPUBLIC 2.000% 17-13/10/2033	CZK	250 665	0.16	300 000	TURKEY REP OF 4.625% 19-31/03/2025	EUR	311 250	0.20
4 840 000	CZECH REPUBLIC 2.400% 14-17/09/2025	CZK	210 617	0.13		Serbia		1 572 296	1.00
1 520 000	CZECH REPUBLIC 2.750% 18-23/07/2029	CZK	195 167	0.12	1 000 000	SERBIA REPUBLIC 1.650% 21-03/03/2023	EUR	980 000	0.63
1 410 000	CZECH REPUBLIC 4.850% 07-26/11/2057	CZK	63 824	0.04	533 000	SERBIA REPUBLIC 3.125% 20-15/05/2027	EUR	592 296	0.37
2 850 000	CZECH REPUBLIC 5.700% 09-25/05/2024	CZK	81 340	0.05		Bulgaria		1 415 859	0.90
465 000	SAZKA GROUP AS 3.875% 20-15/02/2027	EUR	125 684	0.08	1 000 000	BGARIA-FLIRB-REG 2.950% 14-03/09/2024	EUR	314 734	0.20
	Croatia				250 000	BULGARIA REP 3.125% 15-26/03/2035	EUR	1 101 125	0.70
500 000	CROATIA 1.125% 19-19/06/2029	EUR	2 708 970	1.71				1 398 171	0.87
1 000 000	CROATIA 1.500% 20-17/06/2031	EUR	513 844	0.32		Spain		115 459	0.07
350 000	CROATIA 2.750% 17-27/01/2030	EUR	1 042 500	0.67	100 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.500% 17-10/02/2027	EUR	99 131	0.06
650 000	CROATIA 3.000% 17-20/03/2027	EUR	403 988	0.25	100 000	BANCO SANTANDER 0.200% 21-11/02/2028	EUR	151 814	0.10
	Luxembourg				153 000	EDREAMS ODIGEO SA 5.500% 18-01/09/2023	EUR	435 427	0.27
250 000	B&M EUROPEAN 3.625% 20-15/07/2025	GBP	2 553 424	1.59	432 000	GRIFOLS SA 3.200% 17-01/05/2025	EUR	99 051	0.06
100 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	299 282	0.19	100 000	INMOBILIARIA COL 0.750% 21-22/06/2029	EUR	199 808	0.13
505 000	CRYSTAL ALMOND S 4.250% 19-15/10/2024	EUR	99 881	0.06	100 000	MERLIN PROPERTIE 1.375% 21-01/06/2030	EUR	99 159	0.06
173 000	DANA FIN LUX SAR 3.000% 21-15/07/2029	EUR	516 009	0.32	200 000	NH HOTEL GRP 4.000% 21-02/07/2026	EUR	880 750	0.55
100 000	DH EUROPE 0.200% 19-18/03/2026	EUR	177 540	0.11	100 000	RED ELECTRICA FI 0.500% 21-24/05/2033	EUR	274 188	0.17
100 000	HSE FINANCE SARL 5.625% 21-15/10/2026	EUR	100 449	0.06	200 000	SANTAN CONS FIN 0.000% 21-23/02/2026	EUR	211 483	0.13
162 000	MEDTRONIC GLOBAL 1.125% 19-07/03/2027	EUR	102 828	0.06	444 000	UKRAINE GOVT 4.375% 20-27/01/2030	EUR	420 200	0.26
87 000	OLIVETTI FINANCE 7.750% 03-24/01/2033	EUR	170 876	0.11	800 000	UKRAINE GOVT 6.750% 19-20/06/2026	EUR	871 900	0.55
306 000	ROSSINI SRL 6.750% 18-30/10/2025	EUR	127 120	0.08		Macedonia		829 376	0.52
349 000	SIG COMBIBLOC PU 2.125% 20-18/06/2025	EUR	320 016	0.20	250 000	UKRAINE GOVT 7.500% 16-26/07/2023	EUR	829 376	0.52
259 000	SUMMER BC HOLDCO 5.750% 19-31/10/2026	EUR	368 789	0.23	800 000	MACEDONIA-C BOND 5.625% 20-03/06/2026	EUR	910 346	0.57
	Germany							698 863	0.44
295 000	CHEPLAPHARM ARZN 3.500% 20-11/02/2027	EUR	2 493 866	1.56		Ukraine		223 069	0.14
100 000	CT INVESTMENT 5.500% 21-15/04/2026	EUR	297 701	0.19	444 000	UKRAINE GOVT 4.375% 20-27/01/2030	EUR	357 041	0.22
100 000	GRUENENTHAL GMBH 3.625% 21-15/11/2026	EUR	102 336	0.06	800 000	UKRAINE GOVT 6.750% 19-20/06/2026	EUR	234 852	0.15
300 000	MAHLE GMBH 2.375% 21-14/05/2028	EUR	102 721	0.06		Ireland		223 069	0.14
304 000	NIDDA HEALTHCARE 3.500% 20-30/09/2024	EUR	298 767	0.19	995 000	MACEDONIA BOND 3.675% 20-03/06/2026	EUR	820 918	0.50
121 000	PEACH PROPERTY 4.375% 20-15/11/2025	EUR	301 386	0.19	995 000	ARMENIA 3.950% 19-26/09/2029	USD	1 054 563	0.67
260 000	PLATIN 1426 GMBH 5.375% 17-15/06/2023	EUR	126 877	0.08	100 000	CCEP FINANCE IRE 0.000% 21-06/09/2025	EUR	100 016	0.06
500 000	PLATIN 1426 GMBH 5.375% 17-15/06/2023	EUR	261 506	0.16	100 000	FCA BANK IE 0.125% 20-16/11/2023	EUR	100 291	0.06
134 000	SCHAFFLER AG 3.375% 20-12/10/2028	EUR	551 115	0.35	100 000	HAMMERSON IRLND 1.750% 21-03/06/2027	EUR	100 087	0.06
100 000	VOLKSWAGEN LEAS 0.000% 21-12/07/2023	EUR	134 143	0.08	210 000	RUSSIAN RAIL 2.200% 19-23/05/2027	EUR	420 200	0.26
100 000	VOLKSWAGEN LEAS 0.375% 21-20/07/2026	EUR	100 251	0.06	100 000	RYANAIR DAC 0.875% 21-25/05/2026	EUR	100 324	0.06
106 000	VOLKSWAGEN LEAS 2.625% 14-15/01/2024	EUR	113 178	0.07		Kazakhstan		814 962	0.51
100 000	ZF FINANCE GMBH 2.750% 20-25/05/2027	EUR	103 885	0.07	319 000	KAZAKHSTAN 2.375% 18-09/11/2028	EUR	234 852	0.15
	Turkey				244 000	KAZMUNAYGAS NAT 4.750% 17-19/04/2027	USD	223 069	0.14
370 000	TURKEY GOVT BOND 10.500% 17-11/08/2027	TRY	2 255 461	1.43	200 000	KAZMUNAYGAS NAT 6.375% 18-24/10/2048	USD	357 041	0.22
8 580 000	TURKEY GOVT BOND 10.700% 17-17/08/2022	TRY	26 756	0.02					
3 190 000	TURKEY GOVT BOND 11.000% 17-24/02/2027	TRY	774 303	0.49					
			238 882	0.15					

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	
	Denmark					The Netherlands				
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	2 011 389	1.26	
			736 608	0.46	300 000	ABERTIS FINANCE 21-31/12/2061 FRN	EUR	206 702	0.13	
	Latvia				100 000	IBERDROLA INTL 19-31/12/2049 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 21-31/12/2061 FRN	EUR	108 672	0.07	
			491 617	0.31	110 000	IPD 3 BV 20-01/12/2025 FRN	EUR	100 867	0.06	
	Austria				200 000	REPSOL INTL FIN 20-31/12/2060 FRN	EUR	111 588	0.07	
366 000	SAPPI PAPIER HOL 3.125% 19-15/04/2026	EUR	473 660	0.30	100 000	TELEFONICA EUROPE 16-31/12/2049 FRN	EUR	219 803	0.14	
100 000	UNIQA INSURANCE 1.375% 20-09/07/2030	EUR	366 869	0.23	100 000	TELEFONICA EUROPE 21-31/12/2061 FRN	EUR	102 301	0.06	
			106 791	0.07	261 000	UNITED GROUP 19-15/05/2025 FRN	EUR	97 639	0.06	
	Sweden				100 000	VOLKSWAGEN INTNFN 20-31/12/2060 FRN	EUR	260 347	0.16	
100 000	VERISURE HOLDING 3.875% 20-15/07/2026	EUR	429 987	0.27	400 000	WINTERSHALL FIN 21-20/07/2169 FRN	EUR	107 931	0.07	
300 000	VOLVO CAR AB 2.500% 20-07/10/2027	EUR	102 175	0.06				398 446	0.25	
			327 812	0.21						
	Japan					France				
100 000	NISSAN MOTOR CO 2.652% 20-17/03/2026	EUR	208 448	0.13	100 000	ARKEMA 20-31/12/2060 FRN	EUR	1 960 828	1.21	
100 000	NTT FINANCE 0.342% 21-03/03/2030	EUR	108 927	0.07	100 000	AXA SA 21-07/10/2041 FRN	EUR	100 643	0.06	
			99 521	0.06	100 000	CREDIT AGRICOLE ASSURANCES 18-29/01/2048 FRN	EUR	99 774	0.06	
	Morocco				100 000	ELEC DE FRANCE 14-22/07/2049 FRN	GBP	106 907	0.07	
188 000	MOROCCO KINGDOM 1.500% 19-27/11/2031	EUR	176 109	0.11	400 000	ELEC DE FRANCE 20-31/12/2060 FRN	EUR	132 175	0.08	
			176 109	0.11	400 000	ELEC DE FRANCE 21-31/12/2061 FRN	EUR	417 567	0.26	
	Belgium				100 000	ENGIE 20-31/12/2060 FRN	EUR	401 944	0.25	
143 000	AB INBEV SA/NV 2.125% 20-02/12/2027	EUR	159 977	0.10	100 000	MUTUELLE ASSUR 21-21/06/2052 FRN	EUR	100 219	0.06	
			159 977	0.10	100 000	ORANGE 20-15/10/2169 FRN	EUR	100 813	0.06	
	Mexico				100 000	SOCIETE GENERALE 21-12/06/2029 FRN	EUR	102 055	0.06	
130 000	AMERICA MOVIL SA 1.500% 16-10/03/2024	EUR	135 265	0.09	100 000	TOTAL SE 21-31/12/2061 FRN	EUR	97 714	0.06	
			135 265	0.09	200 000	VEOLIA ENVIRONNEMENT 20-20/04/2169 FRN	EUR	99 962	0.06	
	Jersey Island					Canada				
106 000	AA BOND CO LTD 6.500% 21-31/01/2026	GBP	128 027	0.08	106 000	AA BOND CO LTD 2.4375% 19-15/05/2026	EUR	105 373	0.07	
			128 027	0.08				105 373	0.07	
	Canada									
102 000	PANTHER BF AGG 2 4.375% 19-15/05/2026	EUR	105 373	0.07						
			105 373	0.07						
	Cyprus					Spain				
100 000	AROUNDOWN SA 0.000% 20-16/07/2026	EUR	97 611	0.06	400 000	BANCO SABADELL 17-31/12/2049	EUR	609 113	0.38	
			97 611	0.06	100 000	BANCO SABADELL 21-16/06/2028 FRN	EUR	410 593	0.26	
			97 611	0.06	100 000	CAIXABANK 20-18/11/2026 FRN	EUR	98 475	0.06	
								100 045	0.06	
	Convertible bonds									
	France					Sweden				
3 718	ELIS SA 0.000% 17-06/10/2023 CV FLAT	EUR	196 301	0.12	100 000	NORDEA BANK AB 21-18/08/2031 FRN	EUR	454 369	0.28	
1 746	MAISONS DU M 0.125% 17-06/12/23 CV FLAT	EUR	115 611	0.07	141 000	SAMHALLSBYGG 20-31/12/2060 FRN	EUR	99 717	0.06	
			80 690	0.05	210 000	VERISURE HOLDING 20-15/04/2025 FRN	EUR	140 945	0.09	
	United Kingdom							213 707	0.13	
200 000	INTL CONSOLIDATED 0.625% 15-17/11/2022 CV	EUR	193 612	0.12						
			193 612	0.12						
	Floating rate bonds					Luxembourg				
	Italy				8 508 690	5.28	270 000	SES 21-31/12/2061 FRN	271 862	0.17
								271 862	0.17	
100 000	ASSICURAZIONI GENERALI 15-27/10/2047 FRN	EUR	2 139 833	1.34						
280 000	BANCO BPM SPA 21-31/12/2061 FRN	EUR	123 151	0.08						
100 000	CEDACRI MERGEKO 21-15/05/2028 FRN	EUR	306 171	0.19						
100 000	ENEL SPA 21-31/12/2061 FRN	EUR	100 554	0.06						
100 000	ENI SPA 20-31/12/2060 FRN	EUR	98 717	0.06						
100 000	ENI SPA 21-31/12/2061 FRN	EUR	104 931	0.07						
200 000	ENI SPA 21-31/12/2061 FRN	EUR	201 084	0.13						
100 000	FABRIC BC SPA 18-30/11/2024 FRN	EUR	100 019	0.06						
260 000	FABRIC BC SPA 20-31/08/2026 FRN	EUR	260 217	0.16						
180 000	GUALA CLOSURES 18-15/04/2024 FRN	EUR	179 933	0.11						
250 000	INTESA SANPAOLO 20-31/12/2060 FRN	EUR	248 904	0.16						
200 000	UNICREDIT SPA 17-31/12/2049 FRN	EUR	211 841	0.13						
200 000	UNICREDIT SPA 20-15/01/2032 FRN	EUR	204 311	0.13						
	United States of America									
						100 000	JPMORGAN CHASE 21-17/02/2033 FRN	197 739	0.12	
						100 000	MORGAN STANLEY 21-29/10/2027 FRN	97 451	0.06	
	Switzerland							100 288	0.06	
						100 000	ZURICH INSURANCE 16-01/10/2046 FRN	113 915	0.07	
								113 915	0.07	
	Germany									
						100 000	DEUTSCHE BANK AG 21-17/02/2032 FRN	101 345	0.06	
	Denmark							101 345	0.06	
						100 000	DANSKE BANK A/S 21-09/06/2029 FRN	100 021	0.06	
								100 021	0.06	

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

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			1 281 301 147	98.33	Germany			85 469 098	6.56
Shares			1 281 301 147	98.33	501 953 ALSTRIA OFFICE REIT AG	EUR	7 825 447	0.60	
<i>United Kingdom</i>			350 599 761	26.88	485 148 CANCOM SE	EUR	24 742 548	1.90	
237 925 ASOS PLC	GBP	13 746 963	1.05	81 176 CTS EVENTIM AG + CO KGAA	EUR	4 277 975	0.33		
5 855 917 AVAST PLC	GBP	33 411 709	2.56	419 031 JENOPTIK AG	EUR	9 662 855	0.74		
609 917 BELLWAY PLC	GBP	23 019 757	1.77	108 551 LEG IMMOBILIEN AG	EUR	13 183 519	1.01		
8 465 564 BOOHOO.COM PLC	GBP	30 609 949	2.35	321 475 STROER SE & CO KGAA	EUR	21 715 636	1.67		
1 129 654 BRITVIC PLC	GBP	12 330 197	0.95	14 865 ZOOPPLUS AG	EUR	4 061 118	0.31		
1 613 861 COUNTRYSIDE PROPERTIES PLC	GBP	8 884 742	0.68	<i>The Netherlands</i>		75 217 977	5.78		
3 369 794 DS SMITH PLC	GBP	16 404 414	1.26	600 277 AALBERTS INDUSTRIES NV	EUR	27 204 554	2.09		
380 351 FEVERTREE DRINKS PLC	GBP	11 400 118	0.87	1 054 641 ASR NEDERLAND NV	EUR	34 370 750	2.64		
727 763 GREGGS PLC	GBP	21 999 476	1.69	283 043 CORBION NV	EUR	13 642 673	1.05		
2 915 901 HOMESERVE SHS	GBP	32 455 512	2.49	<i>Ireland</i>		65 211 958	5.01		
2 549 732 HOWDEN JOINERY GROUP PLC	GBP	24 254 309	1.86	1 392 417 GLANBIA PLC	EUR	19 062 189	1.46		
3 405 343 IG GROUP HOLDINGS PLC	GBP	33 599 226	2.58	1 431 433 GRAFTON GROUP PLC - UTS	GBP	19 125 792	1.47		
3 521 483 LEARNING TECHNOLOGIES GROUP	GBP	7 716 127	0.59	5 390 692 GREENCORE GROUP PLC	GBP	7 887 133	0.61		
1 426 252 MICHAEL PAGE INTERNATIONAL	GBP	9 287 377	0.71	659 760 KEYWORDS STUDIOS PLC	GBP	19 136 844	1.47		
3 206 108 NATIONAL EXPRESS GROUP PLC	GBP	9 956 880	0.76	<i>Finland</i>		46 273 964	3.55		
3 028 251 PETS AT HOME GROUP PLC	GBP	16 085 765	1.23	723 163 HUHTAMAKI OYJ	EUR	28 890 362	2.22		
2 550 705 PHOENIX GROUP HOLDINGS PLC	GBP	20 097 814	1.54	668 130 METSA BOARD OYJ	EUR	5 796 028	0.44		
5 099 949 RESTAURANT GROUP PLC	GBP	7 616 209	0.58	434 969 TIETO OYJ	EUR	11 587 574	0.89		
945 881 WH SMITH PLC	GBP	17 723 217	1.36	<i>Austria</i>		44 155 447	3.39		
<i>Sweden</i>			202 616 405	15.55	372 686 BAWAG GROUP AG	EUR	16 726 148	1.28	
756 488 AAK AB	SEK	14 306 291	1.10	370 430 S&T AG	EUR	7 149 299	0.55		
514 699 AF POYRY AB	SEK	14 290 992	1.10	624 000 WIENERBERGER AG	EUR	20 280 000	1.56		
949 126 AXFOOD AB	SEK	22 151 264	1.70	<i>Denmark</i>		36 735 966	2.82		
925 945 CASTELLUM AB	SEK	19 884 719	1.53	288 483 DFDS A/S	DKK	13 725 370	1.05		
1 379 629 ELEKTA AB - B	SEK	16 867 876	1.29	214 212 ROYAL UNIBREW	DKK	23 010 596	1.77		
1 138 360 FABEGE AB	SEK	15 410 849	1.18	<i>Luxembourg</i>		25 706 342	1.97		
465 647 GETINGE AB - B	SEK	14 820 632	1.14	1 128 461 GRAND CITY PROPERTIES	EUR	25 706 342	1.97		
2 021 751 HEXPOL AB	SEK	21 070 704	1.62	<i>Spain</i>		20 621 033	1.58		
1 083 330 LOOMIS AB	SEK	28 594 699	2.19	1 331 287 APPLUS SERVICES SA	EUR	10 969 805	0.84		
1 305 026 PEAB AB	SEK	13 600 991	1.04	288 527 FLUIDRA SA	EUR	9 651 228	0.74		
760 350 SWEDISH ORPHAN BIOVITRUM AB	SEK	11 699 134	0.90	<i>Norway</i>		12 717 816	0.98		
862 701 TELE2 AB - B	SEK	9 918 254	0.76	1 663 898 STOREBRAND ASA	NOK	12 717 816	0.98		
<i>Italy</i>			114 196 353	8.78	<i>United Arab Emirates</i>		5	0.00	
19 093 284 A2A SPA	EUR	32 916 822	2.53	422 910 NMC HEALTH PLC	GBP	5	0.00		
1 103 425 BANCA GENERALI S.P.A.	EUR	39 701 232	3.06	Shares/Units in investment funds		22 589 024	1.73		
1 696 881 BREMBO SPA	EUR	18 122 689	1.39	<i>Luxembourg</i>		22 589 024	1.73		
9 748 799 IREN SPA	EUR	23 455 610	1.80	188 799.14 BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP	EUR	22 589 024	1.73		
<i>Switzerland</i>			105 743 279	8.12	Total securities portfolio		1 303 890 171	100.06	
153 861 CEMBRA MONEY BANK AG	CHF	14 555 178	1.12						
14 422 FISCHER (GEORG) - REG	CHF	18 063 680	1.39						
213 753 HELVETIA HOLDING AG-REG	CHF	19 401 955	1.49						
20 531 SIEGFRIED HOLDING AG - REG	CHF	16 247 621	1.25						
598 785 SIG COMBIBLOC GROUP AG	CHF	13 732 398	1.05						
203 650 SULZER AG - REG	CHF	23 742 447	1.82						
<i>France</i>			96 035 743	7.36					
704 317 KORIAN	EUR	21 932 431	1.68						
45 029 ORPEA	EUR	4 829 360	0.37						
510 476 PLASTIC OMNIVUM	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 - W/I	EUR	10 511 599	0.81						

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			1 185 872 756	96.58	3 500 000	IAC FINANCECO 2.0875% 19-15/06/2026 CV	USD	6 727 280	0.55
Convertible bonds			1 185 872 756	96.58	7 500 000	ILLUMINA INC 0.0000% 18-15/08/2023 CV	USD	9 553 950	0.78
<i>United States of America</i>			634 304 795	51.61	1 975 000	INSMED INC 1.7500% 18-15/01/2025 CV	USD	2 076 436	0.17
2 125 000 ILIFE HEALTHCARE 3.0000% 20-15/06/2025 CV	USD	2 344 810	0.19	4 000 000	INSULET CORP 0.3750% 19-01/09/2026 CV	USD	5 437 400	0.44	
12 000 000 AIRBNB INC 0.0000% 21-15/03/2026 CV	USD	11 330 328	0.92	4 500 000	INTEGRA LIFESCIE 0.5000% 20-15/08/2025 CV	USD	4 965 255	0.40	
14 700 000 AKAMAI TECH 0.1250% 18-01/05/2025 CV	USD	19 273 023	1.57	1 333 000	ITRON INC 0.0000% 21-15/03/2026 CV	USD	1 376 536	0.11	
3 000 000 ALARM.COM 0.0000% 21-15/01/2026 CV	USD	2 748 483	0.22	5 000 000	JETBLUE AIRWAYS 0.5000% 21-01/04/2026 CV	USD	4 980 545	0.41	
4 000 000 ALLEGHENY TECH 3.5000% 20-15/06/2025 CV	USD	6 236 960	0.51	2 700 000	JP MORGAN CHASE 0.0000% 21-10/06/2024 CV	EUR	3 543 480	0.29	
3 000 000 ALTERYX INC 1.0000% 19-01/08/2026 CV	USD	2 818 029	0.23	4 300 000	JP MORGAN CHASE 0.0000% 21-18/02/2024 CV	EUR	5 575 396	0.45	
3 729 000 BANK OF AMERICA FINANCE LLC 0.2500% 18-01/05/2023 CV	USD	3 944 697	0.32	8 000 000	JP MORGAN CHASE FIN 0.2500% 18-01/05/2023 CV	USD	8 642 960	0.70	
5 000 000 BENTLEY SYSTEMS 0.1250% 21-15/01/2026 CV	USD	5 968 100	0.49	7 000 000	LENDINGTREE 0.5000% 20-15/07/2025 CV	USD	6 309 702	0.51	
2 500 000 BENTLEY SYSTEMS 0.3750% 21-01/07/2027 CV	USD	2 585 625	0.21	6 000 000	LIBERTY BROAD 2.7500% 20-30/09/2050 CV	USD	6 382 320	0.52	
5 000 000 BEYOND MEAT INC 0.0000% 21-15/03/2027 CV	USD	5 071 500	0.41	2 000 000	LIBERTY INTERACT 1.7500% 16-30/09/2046 CV	USD	4 230 140	0.34	
7 000 000 BILL.COM 0.0000% 20-01/12/2025 CV	USD	9 366 420	0.76	4 000 000	LIBERTY MEDIA 1.0000% 17-30/01/2023 CV	USD	5 391 760	0.44	
2 500 000 BIOMARIN PHARM 0.5990% 17-01/08/2024 CV	USD	2 591 650	0.21	6 000 000	LIBERTY MEDIA 1.3750% 13-15/10/2023 CV	USD	8 038 320	0.65	
4 000 000 BIOMARIN PHARM 1.2500% 20-15/05/2027 CV	USD	4 017 920	0.33	2 000 000	LIGAND PHARMACEU 0.7500% 18-15/05/2023 CV	USD	1 973 224	0.16	
8 000 000 BOOKING HLDS INC 0.7500% 20-01/05/2025 CV	USD	11 300 400	0.92	3 500 000	LIVE NATION ENT 2.5000% 18-15/03/2023 CV	USD	4 921 035	0.40	
3 626 000 BOX INC 0.0000% 21-15/01/2026 CV	USD	4 292 821	0.35	2 667 000	LIVENT CORP 4.1250% 20-15/07/2025 CV	USD	6 350 100	0.52	
2 500 000 BRIDGEBIO PHARMA 2.2500% 21-01/02/2029 CV	USD	2 427 880	0.20	3 000 000	LUMENTUM HOLDING 0.2500% 17-15/03/2024 CV	USD	4 383 300	0.36	
2 000 000 CALLAWAY GOLF CO 2.7500% 20-01/05/2026 CV	USD	4 077 560	0.33	2 500 000	LUMENTUM HOLDING 0.5000% 19-15/12/2026 CV	USD	2 692 250	0.22	
1 176 000 CHEGG INC 0.0000% 20-01/09/2026 CV	USD	1 223 146	0.10	1 143 000	MAGNITE INC 0.2500% 21-15/03/2026 CV	USD	1 020 019	0.08	
6 300 000 CHEGG INC 0.1250% 19-15/03/2025 CV	USD	10 618 650	0.86	8 100 000	MARRIOTT VACATIO 0.0000% 21-15/01/2026 CV	USD	8 889 102	0.72	
2 200 000 COUPA SOFTWARE 0.1250% 19-15/06/2025 CV	USD	3 817 352	0.31	2 500 000	MICROCHIP TECHNOLOGY 1.6250% 17-15/10/2027 CV	USD	5 573 000	0.45	
4 000 000 COUPA SOFTWARE 0.3750% 20-15/06/2026 CV	USD	4 635 160	0.38	3 600 000	MICROSTRATEGY 0.0000% 21-15/02/2027 CV	USD	2 691 065	0.22	
4 000 000 DATADOG INC 0.1250% 20-15/06/2025 CV	USD	5 361 680	0.44	5 000 000	MIDDLEBY CORP 1.0000% 20-01/09/2025 CV	USD	7 186 100	0.59	
8 000 000 DEXCOM INC 0.2500% 20-15/11/2025 CV	USD	8 356 960	0.68	2 500 000	MONGODB INC 0.2500% 20-15/01/2026 CV	USD	4 520 350	0.37	
9 000 000 DISH NETWORK 2.3750% 17-15/03/2024 CV	USD	8 743 572	0.71	1 500 000	NEUROCRINE BIO 2.2500% 17-15/05/2024 CV	USD	1 993 860	0.16	
1 000 000 DOCUSIGN INC 0.5000% 18-15/09/2023 CV	USD	3 912 560	0.32	3 500 000	NEW RELIC INC 0.5000% 18-01/05/2023 CV	USD	3 454 000	0.28	
2 000 000 DRAFTKINGS INC 0.0000% 21-15/03/2028 CV	USD	1 808 596	0.15	3 800 000	NEXTERA ENGY PTR 0.0000% 20-15/11/2025 CV	USD	4 111 486	0.33	
3 500 000 DROPBOX 0.0000% 21-01/03/2026 CV	USD	3 744 475	0.30	3 000 000	NUANCE COMMUNICATIONS 1.0000% 15-15/12/2035 CV	USD	6 770 850	0.55	
3 000 000 DROPBOX 0.0000% 21-01/03/2028 CV	USD	3 281 340	0.27	4 000 000	NUTANIX INC 0.0000% 18-15/01/2023 CV	USD	4 242 800	0.35	
8 000 000 ENPHASE ENERGY 0.0000% 21-01/03/2026 CV	USD	7 813 360	0.64	3 000 000	NUVAVISE INC 1.0000% 20-01/06/2023 CV	USD	3 123 480	0.25	
1 250 000 ENPHASE ENERGY 0.0000% 21-01/03/2028 CV	USD	1 212 236	0.10	3 000 000	OKTA INC 0.1250% 19-01/09/2025 CV	USD	4 328 640	0.35	
1 471 000 ENVESTNET INC 0.7500% 20-15/08/2025 CV	USD	1 461 896	0.12	2 143 000	OKTA INC 0.3750% 20-15/06/2026 CV	USD	2 656 506	0.22	
4 800 000 EURONET WORLDWID 0.7500% 19-15/03/2049 CV	USD	5 458 992	0.44	667 000	OMNICELL INC 0.2500% 20-15/09/2025 CV	USD	1 073 870	0.09	
2 000 000 EVERBRIDGE INC 0.1250% 19-15/12/2024 CV	USD	2 731 540	0.22	16 000 000	PALO ALTO NET 0.7500% 18-01/07/2023 CV	USD	23 313 120	1.90	
5 000 000 EXACT SCIENCES 0.3750% 20-01/03/2028 CV	USD	6 197 600	0.50	4 500 000	PEGASYSTEMS INC 0.7500% 20-01/03/2025 CV	USD	5 370 075	0.44	
2 000 000 EXACT SCIENCES 1.0000% 18-15/01/2025 CV	USD	3 549 920	0.29	4 586 000	PELOTON INTERACT 0.0000% 21-15/02/2026 CV	USD	4 422 083	0.36	
10 000 000 EXPEDIA GRP INC 0.0000% 21-15/02/2026 CV	USD	10 831 800	0.88	5 000 000	PURE STORAGE 0.1250% 18-15/04/2023 CV	USD	5 199 850	0.42	
4 000 000 FIREEYE INC 0.8750% 18-01/06/2024 CV	USD	4 566 760	0.37	5 000 000	REALOGY GRP / CO 0.2500% 21-15/06/2026 CV	USD	5 076 550	0.41	
28 000 000 FORD MOTOR CO 0.0000% 21-15/03/2026 CV	USD	31 046 959	2.52	4 000 000	REDFIN CORP 0.0000% 20-15/10/2025 CV	USD	4 506 200	0.37	
2 001 000 FORTIVE CORP 0.8750% 19-15/02/2022 CV	USD	2 010 085	0.16	8 500 000	RINGCENTRAL INC 0.0000% 20-01/03/2025 CV	USD	9 333 170	0.76	
2 000 FORTIVE CORP 5.0000% 18-01/07/2021 CV	USD	1 969 086	0.16	2 000 000	SAILPOINT TECH 0.1250% 19-15/09/2024 CV	USD	3 731 280	0.30	
8 300 000 GUARDANT HEALTH 0.0000% 20-15/11/2027 CV	USD	9 489 307	0.77	6 000 000	SILICON LABS 0.6250% 20-15/06/2025 CV	USD	8 276 400	0.67	
5 000 000 HAEMONETICS CORP 0.0000% 21-01/03/2026 CV	USD	4 157 230	0.34	5 700 000	SLACK TECHNOLOGI 0.5000% 20-15/04/2025 CV	USD	8 564 250	0.70	

The accompanying notes form an integral part of these financial statements

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

The accompanying notes form an integral part of these financial statements

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>			
13 000 000	BHARTI AIRTEL 1.500% 20-17/02/2025 CV	USD	15 058 940	1.23
	<i>Singapore</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>			
10 000 000	SHOPIFY INC 0.125% 20-01/11/2025 CV	USD	13 013 400	1.06
	<i>Jersey Island</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>			
6 600 000	GEELY SWEDEN FIN 0.000% 19-19/06/2024 CV	EUR	10 339 388	0.84
	<i>Ireland</i>			
7 000 000	JAZZ INVIT LTD 1.500% 17-15/08/2024 CV	USD	7 683 652	0.63
	<i>South Korea</i>			
4 000 000	KAKAO CORP 0.000% 20-28/04/2023 CV	USD	6 834 089	0.56
	<i>Vietnam</i>			
5 000 000	VINGROUP JSC 3.000% 21-20/04/2026 CV	USD	5 565 600	0.45
	<i>Belgium</i>			
3 600 000	UMICORE SA 0.000% 20-23/06/2025 CV	EUR	4 749 786	0.39
	<i>Israel</i>			
3 000 000	CYBERARK SFTWARE 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>			
5 000 000	TRANSOCEAN INC 0.500% 18-30/01/2023 CV	USD	4 309 850	0.35
	<i>Luxembourg</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>			
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
	Shares		0	0.00
	United States of America			
97 581	ALDER BIOPHARMACEUTICALS INC.	USD	0	0.00
	Convertible bonds		21 040 543	1.71
	United States of America			
5 000 000	ETSY INC 0.125% 20-01/10/2026	USD	21 040 543	1.71
6 000 000	ISIS PHARMACEUTICALS 1.000% 14-15/11/2021 CV	USD	11 802 200	0.96
1 875 000	LYFT INC 1.500% CNV SNR 15/05/2025	USD	6 044 580	0.49
			3 193 763	0.26
	Total securities portfolio		1 206 913 299	98.29

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			3 220 290 666	96.16	Taiwan			71 234 652	2.13
Shares			3 220 290 666	96.16	7 776 525	DELTA ELECTRONIC INDUSTRIAL CO	TWD	71 234 652	2.13
					Belgium			32 489 187	0.97
					630 858	UMICORE	EUR	32 489 187	0.97
					Hong Kong			30 232 015	0.90
					9 656 000	VITASOY INTERNATIONAL HOLDINGS	HKD	30 232 015	0.90
					Total securities portfolio				3 220 290 666
									96.16
	<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					
766 506	AMERICAN WATER WORKS CO INC	USD	99 621 865	2.97					
287 118	ANSYS INC	USD	84 026 624	2.51					
329 891	AUTODESK INC	USD	81 200 087	2.42					
155 951	DEERE & CO	USD	46 382 897	1.39					
420 590	ECOLAB INC	USD	73 049 095	2.18					
94 433	EQUINIX INC	USD	63 910 891	1.91					
545 305	HUBBELL INC	USD	85 913 472	2.57					
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	PENNION 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					

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
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			112 488 327	97.76	1 000 000	GRAY TELE INC 4.750% 20-15/10/2030	USD	841 386	0.73
Bonds			108 688 197	94.46	100 000	GRAY TELE INC 5.875% 16-15/07/2026	USD	87 065	0.08
United States of America			74 649 426	64.89	680 000	GREIF INC 6.500% 19-01/03/2027	USD	604 819	0.53
1 500 000	ACCO BRANDS CORP 4.250% 21-15/03/2029	USD	1 252 214	1.09	1 650 000	H&E EQUIPMENT 3.875% 20-15/12/2028	USD	1 369 087	1.19
1 000 000	ADAPTHEALTH LLC 4.625% 21-01/08/2029	USD	857 555	0.75	500 000	HARSCO CORP 5.750% 19-31/07/2027	USD	443 229	0.39
1 800 000	ADVANTAGE SALES 6.500% 20-15/11/2028	USD	1 605 377	1.39	1 000 000	HILCORP ENERGY I 16.000% 21-01/02/2031	USD	893 836	0.78
110 000	AMC NETWORKS INC 4.750% 17-01/08/2025	USD	95 233	0.08	400 000	HILCORP ENERGY I 6.250% 18-01/11/2028	USD	358 378	0.31
500 000	AMER AXLE & MFG 6.875% 20-01/07/2028	USD	460 621	0.40	1 000 000	HILLENBRAND INC 3.750% 21-01/03/2031	USD	838 521	0.73
600 000	ASCENT RESOUR/AR 7.000% 18-01/11/2026	USD	529 125	0.46	300 000	HJ HEINZ CO 4.125% 15-01/07/2027	GBP	390 677	0.34
750 000	ATKORE INC 4.250% 21-01/06/2031	USD	640 526	0.56	150 000	IRON MOUNTAIN 4.875% 19-15/09/2029	USD	130 755	0.11
750 000	AVIS BUDGET CAR 5.375% 21-01/03/2029	USD	658 940	0.57	1 250 000	IRON MOUNTAIN 5.250% 20-15/07/2030	USD	1 117 295	0.97
210 000	BANFF MERGER SUB 8.375% 18-01/09/2026	EUR	220 295	0.19	121 000	KRATON POLYMERS 5.250% 18-15/05/2026	EUR	124 029	0.11
1 000 000	BEACON ROOFING S 4.125% 21-15/05/2029	USD	840 717	0.73	195 000	L BRANDS INC 6.694% 18-15/01/2027	USD	194 030	0.17
169 000	BELDEN INC 3.375% 17-15/07/2027	EUR	173 435	0.15	1 400 000	LIVE NATION ENT 3.750% 21-15/01/2028	USD	1 186 205	1.03
750 000	BLOOMIN BRANDS 5.125% 21-15/04/2029	USD	656 849	0.57	750 000	LIVE NATION ENT 4.750% 19-15/10/2027	USD	655 357	0.57
210 000	BOXER PARENT CO 6.500% 20-02/10/2025	EUR	222 550	0.19	675 000	LUMEN TECH INC 4.500% 20-15/01/2029	USD	551 828	0.48
1 950 000	BOYD GAMING CORP 4.750% 20-01/12/2027	USD	1 701 871	1.47	1 250 000	MATTHEWS INTERNA 5.250% 17-01/12/2025	USD	1 089 393	0.95
1 000 000	BOYD GAMING CORP 4.750% 21-15/06/2031	USD	876 450	0.76	241 000	MEREDITH CORP 6.875% 19-01/02/2026	USD	210 598	0.18
1 000 000	BOYNE USA 4.750% 21-15/05/2029	USD	872 755	0.76	1 380 000	MERITOR INC 4.500% 20-15/12/2028	USD	1 179 325	1.02
125 000	BY CROWN/BY BOND 4.250% 20-31/01/2026	USD	110 685	0.10	118 000	MGM RESORTS 5.500% 19-15/04/2027	USD	109 367	0.10
1 000 000	CABLE ONE INC 4.000% 20-15/11/2030	USD	847 458	0.74	131 000	MPT OP PTNR/FINL 2.500% 21-24/03/2026	GBP	155 352	0.14
500 000	CARROLLS RESTAURA 5.875% 21-01/07/2029	USD	423 729	0.37	240 000	MPT OP PTNR/FINL 3.692% 19-05/06/2028	GBP	297 816	0.26
160 000	CATALENT PHARMA 2.375% 20-01/03/2028	EUR	160 437	0.14	220 000	MPT OP PTNR/FINL 5.250% 16-01/08/2026	USD	191 079	0.17
1 000 000	CCO HOLDINGS LLC 4.750% 19-01/03/2030	USD	890 589	0.77	154 000	NETFLIX INC 3.625% 19-15/06/2030	EUR	183 753	0.16
1 000 000	CEDAR FAIR LP 5.250% 20-15/07/2029	USD	867 871	0.75	1 500 000	NEXSTAR BROADC 4.750% 20-01/11/2028	USD	1 299 646	1.13
250 000	CEDAR FAIR LP/CA 5.375% 15-01/06/2024	USD	213 087	0.19	175 000	NGL ENRGY PART/F 7.500% 17-01/11/2023	USD	145 852	0.13
1 150 000	CENTRAL GARDEN 4.125% 20-15/10/2030	USD	989 728	0.86	1 500 000	NOVELIS CORP 4.750% 20-30/01/2030	USD	1 328 384	1.15
250 000	CLEVELAND-CLIFFS 4.875% 21-01/03/2031	USD	221 938	0.19	100 000	ORGANON FIN 1 2.875% 21-30/04/2028	EUR	101 363	0.09
750 000	CLEVELAND-CLIFFS 5.875% 20-01/06/2027	USD	665 238	0.58	750 000	ORGANON FIN 1 4.125% 21-30/04/2028	USD	645 301	0.56
250 000	COMMSCOPE TECH 5.000% 17-15/03/2027	USD	215 978	0.19	250 000	OUTFRONT MEDIA C 4.625% 19-15/03/2030	USD	214 370	0.19
104 000	COTY INC 4.000% 18-15/04/2023	EUR	103 117	0.09	300 000	OWENS-BROCKWAY 5.375% 14-15/01/2025	USD	270 940	0.24
125 000	COTY INC 4.000% 18-15/04/2023	EUR	123 949	0.11	500 000	OWENS-BROCKWAY 6.375% 15-15/08/2025	USD	471 312	0.41
750 000	CSC HOLDINGS LLC 5.500% 16-15/04/2027	USD	664 177	0.58	300 000	OWENS-BROCKWAY 6.625% 20-13/05/2027	USD	275 692	0.24
900 000	DANA INC 4.250% 21-01/09/2030	USD	780 736	0.68	500 000	PARK-OHIO INDUST 6.625% 17-15/04/2027	USD	429 126	0.37
150 000	EMERGENT BIOSOLU 3.875% 20-15/08/2028	USD	124 115	0.11	1 500 000	PATRICK INDS INC 4.750% 21-01/05/2029	USD	1 260 119	1.10
600 000	ENERGIZER HLDGS 4.375% 20-31/03/2029	USD	507 523	0.44	600 000	PENN NATL GAMING 4.125% 21-01/07/2029	USD	505 945	0.44
125 000	ENTEGRIS INC 3.625% 21-01/05/2029	USD	106 794	0.09	415 000	PENN NATL GAMING 5.625% 17-15/01/2027	USD	363 506	0.32
750 000	FORD MOTOR CO 9.000% 20-22/04/2025	USD	779 705	0.68	1 200 000	PERFORMANCE FOOD 5.500% 19-15/10/2027	USD	1 063 445	0.92
335 000	FORD MOTOR CRED 2.330% 19-25/11/2025	EUR	346 025	0.30	1 215 000	PICASSO FIN SUB 6.125% 20-15/06/2025	USD	1 084 730	0.94
221 000	FORD MOTOR CRED 2.386% 19-17/02/2026	EUR	229 104	0.20	295 000	PILGRIMS PRIDE 5.875% 17-30/09/2027	USD	265 333	0.23
373 000	FORD MOTOR CRED 2.748% 20-14/06/2024	GBP	440 484	0.38	1 400 000	PITNEY BOWES INC 6.875% 21-15/03/2027	USD	1 246 894	1.08
174 000	FORD MOTOR CRED 3.250% 20-15/09/2025	EUR	186 340	0.16	1 000 000	PRESTIGE BRANDS 3.750% 21-01/04/2031	USD	814 255	0.71
750 000	FOXTROT ESCROW 12.250% 19-15/11/2026	USD	728 623	0.63	108 000	QUINTILES IMS 2.875% 17-15/09/2025	EUR	109 321	0.10
1 650 000	GENESIS ENERGY 7.750% 20-01/02/2028	USD	1 432 810	1.25	1 350 000	RAYONIER AM PROD 7.625% 20-15/01/2026	USD	1 186 757	1.03
375 000	GRAY ESCROW INC 7.000% 18-15/05/2027	USD	343 430	0.30	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% 19-15/1/2029	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% 02-15/03/2023	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	SYNTOMER 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	138 000	TRANSDIGM INC 6.250% 19-15/03/2026	USD	62 851	0.05	
75 000	TREHOUSE FOODS 4.000% 20-01/09/2028	USD	62 851	0.05	150 000	VIRGIN MEDIA SEC 4.250% 19-15/01/2030	GBP	173 827	0.15	
2 000 000	TRONOX INC 4.625% 21-15/03/2029	USD	1 703 347	1.47	230 000	VIRGIN MEDIA SEC 5.250% 19-15/05/2029	GBP	282 558	0.25	
125 000	UNITED AIRLINES 4.625% 21-15/04/2029	USD	109 226	0.09	100 000	VMED O2 UK FIN 4.500% 21-15/07/2031	GBP	116 916	0.10	
120 000	VIASAT INC 5.625% 17-15/09/2025	USD	103 112	0.09	<i>The Netherlands</i>				5 978 115	5.19
1 000 000	VM CONSOLIDATED 5.500% 21-15/04/2029	USD	862 320	0.75	100 000	AXALTA COATING 3.750% 16-15/01/2025	EUR	101 713	0.09	
1 125 000	WHITE CAP BUYER 6.875% 20-15/10/2028	USD	1 014 205	0.88	190 000	DUFRY ONE BV 2.000% 19-15/02/2027	EUR	179 173	0.16	
500 000	WILLIAMS SCOTSM 4.625% 20-15/08/2028	USD	435 408	0.38	200 000	DUFRY ONE BV 2.500% 17-15/10/2024	EUR	198 836	0.17	
750 000	WYNDHAM HOTELS & 4.375% 20-15/08/2028	USD	658 835	0.57	149 000	GRUPO-ANTOLIN 3.500% 21-30/04/2028	EUR	148 472	0.13	
140 000	WYNN LAS VEGAS 5.250% 17-15/05/2027	USD	126 802	0.11	196 000	INTERTRUST 3.375% 18-15/11/2025	EUR	200 075	0.17	
250 000	WYNN LAS VEGAS 5.500% 15-01/03/2025	USD	227 013	0.20	108 000	IPD 3 BV 5.500% 20-01/12/2025	EUR	112 158	0.10	
250 000	YUM! BRANDS INC 4.750% 19-15/01/2030	USD	227 941	0.20	250 000	LOUIS DREYF 2.375% 20-27/11/2025	EUR	264 771	0.23	
<i>United Kingdom</i>				100 000	METINVEST BV 5.625% 19-17/06/2025	EUR	105 613	0.09		
200 000	ALGEKO GLOBAL 6.500% 20-15/02/2023	EUR	204 055	0.18	100 000	METINVEST BV 7.750% 19-17/10/2029	USD	187 020	0.16	
171 000	BELLIS ACQUISITI 3.250% 21-16/02/2026	GBP	199 584	0.17	145 000	NOBIAN FINANCE B 3.625% 21-15/07/2026	EUR	144 653	0.13	
111 000	BELLIS FINCO PLC 4.000% 21-16/02/2027	GBP	129 442	0.11	150 000	OI EUROPEAN GRP 2.875% 19-15/02/2025	EUR	151 954	0.13	
230 000	CO-OPERATIVE GRO 5.125% 19-17/05/2024	GBP	284 328	0.25	116 000	OI EUROPEAN GRP 3.125% 16-15/11/2024	EUR	119 921	0.10	
146 000	CO-OPERATIVE WHOLESALE 7.500% 11-08/07/2026	GBP	204 240	0.18	311 000	Q-PARK HOLDING 2.000% 20-01/03/2027	EUR	295 875	0.26	
100 000	DEUCE FINCO 5.500% 21-15/06/2027	GBP	116 586	0.10	100 000	SELECTA GROUP BV 8.000% 20-01/04/2026	EUR	101 000	0.09	
150 000	EC FINANCE 2.375% 17-15/11/2022	EUR	147 829	0.13	650 000	SENSATA TECH BV 4.375% 19-15/02/2030	USD	577 355	0.50	
424 350	ENQUEST PLC 7.000% 16-15/10/2023	USD	333 328	0.29	500 000	TRIVIUM PACK FIN 5.500% 19-15/08/2026	USD	442 997	0.38	
169 000	GATWICK AIRPORT 4.375% 21-07/04/2026	GBP	198 892	0.17	100 000	UNITED GROUP 4.875% 17-01/07/2024	EUR	101 120	0.09	
125 000	HEATHROW FINANCE 4.750% 18-01/03/2024	GBP	153 080	0.13	475 000	UPC HOLDING BV 3.875% 17-15/06/2029	EUR	480 979	0.42	
203 000	HEINZ (H.J) FIN 6.250% 00-18/02/2030	GBP	304 966	0.27	100 000	ZF EUROPE 2.000% 19-23/02/2026	EUR	101 075	0.09	
100 000	INEOS QUATTRO FI 2.500% 21-15/01/2026	EUR	100 833	0.09	250 000	ZIGGO 5.125% 20-28/02/2030	USD	215 817	0.19	
					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
	France								
500 000	ALTICE FRANCE 5.500% 19-15/01/2028	USD	4128 530	3.60	100 000	GUALA CLOSURES 3.250% 21-15/06/2028	EUR	100 275	0.09
170 000	CAB 3.375% 21-01/02/2028	EUR	437 516	0.38	205 000	KEDRION SPA 3.375% 21-15/05/2026	EUR	203 908	0.18
600 000	CASINO GUICHARD 2.798% 14-05/08/2026	EUR	169 189	0.15	117 000	NEXI 2.125% 21-30/04/2029	EUR	115 618	0.10
362 000	CGG SA 7.750% 21-01/04/2027	EUR	584 786	0.51	200 000	PIAGGIO & C 3.625% 18-30/04/2025	EUR	203 488	0.18
200 000	CMA CGM SA 5.250% 17-15/01/2025	EUR	204 285	0.18	170 000	PRO-GEST SPA 3.250% 17-15/12/2024	EUR	162 569	0.14
500 000	ERAMET 5.875% 19-21/05/2025	EUR	506 243	0.44	205 000	REKEEP SPA 7.250% 21-01/02/2026	EUR	220 731	0.19
115 000	FAURECIA 2.625% 18-15/06/2025	EUR	116 481	0.10	200 000	SOFIMA HOLDING 3.750% 20-15/02/2028	EUR	200 860	0.17
100 000	FAURECIA 3.125% 19-15/06/2026	EUR	103 335	0.09	268 000	TELECOM ITALIA 1.625% 21-18/01/2029	EUR	263 416	0.23
112 000	GETLINK SE 3.500% 20-30/10/2025	EUR	116 169	0.10	100 000	WEBUILD SPA 5.875% 20-15/12/2025	EUR	110 585	0.10
101 000	LABORATOIRE EIME 5.000% 21-01/02/2029	EUR	102 809	0.09					
206 000	MOBILUX FINANCE 4.250% 21-15/07/2028	EUR	206 041	0.18					
100 000	ORANO SA 2.750% 20-08/03/2028	EUR	104 428	0.09	110 000	EIRCOM FINANCE 2.625% 19-15/02/2027	EUR	109 311	0.09
205 000	QUATRIM 5.875% 19-15/01/2024	EUR	213 016	0.19	1 600 000	JAZZ SECURITIES 4.375% 21-15/01/2029	USD	1 400 522	1.22
300 000	RENAULT 1.125% 19-04/10/2027	EUR	279 679	0.24					
100 000	RUBIS TERMINAL 5.625% 20-15/05/2025	EUR	105 313	0.09					
500 000	TEREOS FIN GROUP 4.125% 16-16/06/2023	EUR	504 805	0.44	313 000	AUTOOSTRADE PER L 2.000% 20-04/12/2028	EUR	325 678	0.28
	Canada				757 000	AUTOOSTRADE PER L 2.000% 21-15/01/2030	EUR	781 777	0.68
1 925 000	MERCER INTL INC 5.125% 21-01/02/2029	USD	3 936 793	3.41	252 000	INPOST SA 2.250% 21-15/07/2027	EUR	253 638	0.22
900 000	PANTHER BF AGG 2 6.250% 19-15/05/2026	USD	1 670 313	1.44					
1 000 000	RESOLUTE FOREST 4.875% 21-01/03/2026	USD	808 543	0.70					
500 000	TASEKO MINES LTD 7.000% 21-15/02/2026	USD	871 068	0.76					
135 000	TECK COMINCO 6.125% 05-01/10/2035	USD	440 043	0.38	430 000	EDREAMS ODIGEO SA 5.500% 18-01/09/2023	EUR	400 921	0.35
	Germany				100 000	GRIFOLS SA 3.200% 17-01/05/2025	EUR	400 921	0.35
200 000	CHEPLAPHARM ARZN 3.500% 20-11/02/2027	EUR	207 675	0.18	200 000	NH HOTEL GRP 4.000% 21-02/07/2026	EUR	199 808	0.17
100 000	CT INVESTMENT 5.500% 21-15/04/2026	EUR	102 336	0.09					
114 000	GRUENENTHAL GMBH 3.625% 21-15/11/2026	EUR	102 721	0.09					
300 000	HAPAG-LLOYD AG 2.500% 21-15/04/2028	EUR	116 660	0.10					
232 000	MAHLE GMBH 2.375% 21-14/05/2028	EUR	298 767	0.26					
151 000	NIDDA HEALTHCARE 3.500% 20-30/09/2024	EUR	230 005	0.20					
151 000	PEACH PROPERTY 4.375% 20-15/11/2025	EUR	158 334	0.14					
216 000	PLATIN 1426 GMBH 5.375% 17-15/06/2023	EUR	217 251	0.19					
400 000	SCHAEFFLER AG 3.375% 20-12/10/2028	EUR	440 892	0.38					
200 000	ZF FINANCE GMBH 2.750% 20-25/05/2027	EUR	207 769	0.18					
	Luxembourg								
620 000	ALTICE FINANCING 7.500% 16-15/05/2026	USD	2 284 241	1.92					
200 000	B&M EUROPEAN 3.625% 20-15/07/2025	GBP	544 402	0.47					
463 000	CRYSTAL ALMOND S 4.250% 19-15/10/2024	EUR	239 425	0.21					
166 000	DANA FIN LUX SAR 3.000% 21-15/07/2029	EUR	473 093	0.41					
100 000	HSE FINANCE SARL 5.625% 21-15/10/2026	EUR	170 356	0.15					
80 000	OLIVETTI FINANCE 7.750% 03-24/01/2033	EUR	102 828	0.09					
378 000	SIG COMBIBLOC PU 2.125% 20-18/06/2025	EUR	116 892	0.10					
157 000	SUMMER BC HOLDCO 5.750% 19-31/10/2026	EUR	399 433	0.35					
	Italy								
219 000	ALMAVIVA 7.250% 17-15/10/2022	EUR	164 052	0.14					
200 000	BRUNELLO BIDCO 3.500% 21-15/02/2028	EUR	222 721	0.19					
100 000	GAMMA BIDCO SPA 5.125% 21-15/07/2025	EUR	199 865	0.17					
	Convertible bonds								
	United Kingdom								
200 000	INTL CONSOLIDATED 0.625% 15-20/11/2022 CV	EUR	116 606	0.10					
	France								
3 750	ELIS SA 0.000% 17-06/10/2023 CV FLAT	EUR	116 606	0.10					
	Floating rate bonds								
	The Netherlands								
200 000	ABERTIS FINANCE 20-31/12/2060 FRN	EUR	1 308 323	1.13					
200 000	ABERTIS FINANCE 21-31/12/2061 FRN	EUR	206 702	0.18					
170 000	IPD 3 BV 20-01/12/2025 FRN	EUR	198 062	0.17					
200 000	REPSOL INTL FIN 20-31/12/2060 FRN	EUR	172 454	0.15					
213 000	UNITED GROUP 19-15/05/2025 FRN	EUR	219 803	0.19					
300 000	WINTERSHALL FIN 21-20/07/2019 FRN	EUR	212 467	0.18					
	Convertible bonds								
	United Kingdom								
200 000	INTL CONSOLIDATED 0.625% 15-20/11/2022 CV	EUR	100 238	0.09					
100 000	SAPPi PAPER HOL 3.125% 19-15/04/2026	EUR	100 238	0.09					
	Convertible bonds								
	United Kingdom								
200 000	ABERTIS FINANCE 20-31/12/2060 FRN	EUR	193 612	0.17					
200 000	ABERTIS FINANCE 21-31/12/2061 FRN	EUR	193 612	0.17					
	France								
3 750	ELIS SA 0.000% 17-06/10/2023 CV FLAT	EUR	116 606	0.10					
	Floating rate bonds								
	The Netherlands								
200 000	ABERTIS FINANCE 20-31/12/2060 FRN	EUR	3 489 912	3.03					
200 000	ABERTIS FINANCE 21-31/12/2061 FRN	EUR	1 308 323	1.13					
200 000	IPD 3 BV 20-01/12/2025 FRN	EUR	206 702	0.18					
200 000	REPSOL INTL FIN 20-31/12/2060 FRN	EUR	198 062	0.17					
170 000	UNITED GROUP 19-15/05/2025 FRN	EUR	172 454	0.15					
200 000	WINTERSHALL FIN 21-20/07/2019 FRN	EUR	219 803	0.19					
213 000	UNITED GROUP 19-15/05/2025 FRN	EUR	212 467	0.18					
300 000	WINTERSHALL FIN 21-20/07/2019 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>			
400 000	ELEC DE FRANCE 20-31/12/2060 FRN	EUR	920 068	0.80
400 000	ELEC DE FRANCE 21-31/12/2061 FRN	EUR	417 567	0.36
100 000	RCI BANQUE 19-18/02/2030 FRN	EUR	401 944	0.35
			100 557	0.09
	<i>Italy</i>			
100 000	BRUNELLO BIDCO 21-15/02/2028 FRN	EUR	500 517	0.44
100 000	CEDACRI MERGEKO 21-15/05/2028 FRN	EUR	99 777	0.09
100 000	FABRIC BC SPA 18-30/11/2024 FRN	EUR	100 554	0.09
200 000	FABRIC BC SPA 20-31/08/2026 FRN	EUR	100 019	0.09
			200 167	0.17
	<i>Sweden</i>			
231 000	SAMHALLSBYGG 20-31/12/2060 FRN	EUR	332 674	0.29
100 000	VERISURE HOLDING 20-15/04/2025 FRN	EUR	230 909	0.20
			101 765	0.09
	<i>United States of America</i>			
185 000	VIACOM INC 17-28/02/2057 FRN	USD	178 295	0.15
			178 295	0.15
	<i>United Kingdom</i>			
120 000	MARKS & SPENCER 19-10/07/2027 FRN	GBP	149 345	0.13
			149 345	0.13
	<i>Luxembourg</i>			
100 000	SES 21-31/12/2061 FRN	EUR	100 690	0.09
			100 690	0.09
Shares/Units in investment funds			1 289 984	1.12
	<i>Luxembourg</i>			
9 371.04	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - I CAP	EUR	1 289 984	1.12
			1 289 984	1.12
Total securities portfolio			113 778 311	98.88

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			253 327 893	94.60	811 385	UK TREASURY I/L STOCK 0.125% 15-22/03/2046	GBP	1 635 624	0.61
Bonds			251 782 643	94.02	1 042 411	UK TSY I/L GILT 0.125% 18-10/08/2041	GBP	1 949 549	0.73
					1 558 091	UK TSY I/L GILT 0.125% 21-10/08/2031	GBP	2 399 437	0.90
					477 876	UK TSY I/L GILT 0.125% 21-22/03/2051	GBP	1 056 065	0.39
	<i>United States of America</i>					<i>Italy</i>		<i>26 132 226</i>	<i>9.76</i>
3 121 307	US TREASURY INFL IX N/B 0.125% 14-15/07/2024	USD	120 284 886	44.92	7 568 365	ITALY BTPS 0.100% I/L 18-15/05/2023	EUR	7 758 482	2.90
4 324 924	US TREASURY INFL IX N/B 0.125% 16-15/07/2026	USD	3 993 986	1.49	592 469	ITALY BTPS 0.400% 19-15/05/2030	EUR	639 899	0.24
3 531 518	US TREASURY INFL IX N/B 0.250% 15-15/01/2025	USD	3 223 833	1.20	6 551 055	ITALY BTPS 0.650% 20-15/05/2026	EUR	7 065 547	2.64
1 224 573	US TREASURY INFL IX N/B 0.375% 17-15/07/2027	USD	1 152 249	0.43	498 170	ITALY BTPS I/L 0.150% 21-15/05/2051	EUR	463 131	0.17
2 062 978	US TREASURY INFL IX N/B 0.500% 18-15/01/2028	USD	1 951 193	0.73	1 203 871	ITALY BTPS I/L 1.250% 15-15/09/2032	EUR	1 423 517	0.53
791 966	US TREASURY INFL IX N/B 0.625% 13-15/02/2043	USD	799 765	0.30	1 218 462	ITALY BTPS I/L 1.300% 17-15/05/2028	EUR	1 388 019	0.52
816 864	US TREASURY INFL IX N/B 0.625% 16-15/01/2026	USD	765 068	0.29	3 188 164	ITALY BTPS I/L 2.350% 04-15/09/2035	EUR	4 313 625	1.61
6 314 759	US TREASURY INFL IX N/B 0.750% 15-15/02/2045	USD	6 588 690	2.46	1 512 990	ITALY BTPS I/L 2.550% 09-15/09/2041	EUR	2 245 736	0.84
11 918 170	US TREASURY INFL IX N/B 0.750% 18-15/07/2028	USD	11 533 825	4.31	681 952	ITALY BTPS I/L 3.100% 11-15/09/2026	EUR	834 270	0.31
548 581	US TREASURY INFL IX N/B 0.875% 17-15/02/2047	USD	597 061	0.22		<i>France</i>		<i>15 661 971</i>	<i>5.85</i>
4 179 190	US TREASURY INFL IX N/B 1.000% 16-15/02/2046	USD	4 620 932	1.73	1 756 428	FRANCE O.A.T. 0.100% 16-25/07/2047	EUR	2 223 609	0.83
477 457	US TREASURY INFL IX N/B 1.000% 18-15/02/2048	USD	538 839	0.20	1 957 392	FRANCE O.A.T. 0.100% 17-01/03/2028	EUR	2 173 397	0.81
2 525 938	US TREASURY INFL IX N/B 1.375% 14-15/02/2044	USD	2 948 185	1.10	361 086	FRANCE O.A.T. 0.100% 20-01/03/2036	EUR	425 411	0.16
796 500	US TREASURY INFL IX N/B 1.750% 08-15/01/2028	USD	812 267	0.30	1 234 707	FRANCE O.A.T. 0.100% 21-25/07/2031	EUR	1 424 537	0.53
913 136	US TREASURY INFL IX N/B 2.125% 11-15/02/2041	USD	1 162 932	0.43	1 717 321	FRANCE O.A.T. I/L 1.100% 10-25/07/2022	EUR	1 779 655	0.66
9 142 712	US TSY INFL IX N/B 0.125% 19-15/10/2024	USD	8 310 614	3.10	937 760	FRANCE O.A.T.I/L 0.100% 15-01/03/2025	EUR	997 692	0.37
13 774 507	US TSY INFL IX N/B 0.125% 20-15/04/2025	USD	12 540 824	4.68	752 901	FRANCE O.A.T.I/L 0.100% 18-25/07/2036	EUR	898 964	0.34
10 151 003	US TSY INFL IX N/B 0.125% 20-15/10/2025	USD	9 316 081	3.48	219 899	FRANCE O.A.T.I/L 0.100% 21-01/03/2032	EUR	251 804	0.09
14 466 601	US TSY INFL IX N/B 0.125% 21-15/01/2031	USD	13 427 298	5.02	987 633	FRANCE O.A.T.I/L 1.800% 07-25/07/2040	EUR	1 568 206	0.59
1 615 115	US TSY INFL IX N/B 0.125% 21-15/02/2051	USD	1 500 679	0.56	460 935	FRANCE O.A.T.I/L 1.850% 11-25/07/2027	EUR	565 365	0.21
21 306 559	US TSY INFL IX N/B 0.125% 21-15/04/2026	USD	19 545 665	7.31	1 301 811	FRANCE O.A.T.I/L 3.150% 02-25/07/2032	EUR	1 999 926	0.75
9 749 732	US TSY INFL IX N/B 0.875% 19-15/01/2029	USD	9 509 822	3.55	954 581	FRANCE O.A.T.I/L 3.400% 99-25/07/2029	EUR	1 353 405	0.51
1 537 360	US TSY INFL IX N/B 1.000% 19-15/02/2049	USD	1 750 803	0.65		<i>Japan</i>		<i>6 131 222</i>	<i>2.28</i>
693 399	US TSY INFL IX N/B 3.375% 01-15/04/2032	USD	863 214	0.32	56 331 300	JAPAN I/L-10YR 0.100% 13-10/09/2023	JPY	433 281	0.16
	<i>United Kingdom</i>		64 852 690	24.23	4 168 000	JAPAN I/L-10YR 0.100% 14-10/03/2024	JPY	32 127	0.01
141 992	NETWORK RAIL INFRASTRUCTURE FINANCE 1.375% 07-22/11/2037	GBP	286 213	0.11	119 652 000	JAPAN I/L-10YR 0.100% 14-10/09/2024	JPY	921 936	0.34
359 916	NETWRK RAIL INFR 1.125% 07-22/11/2047	GBP	887 282	0.33	9 144 000	JAPAN I/L-10YR 0.100% 15-10/03/2025	JPY	70 573	0.03
5 159 632	UK TREASURY I/L GILT 0.125% 12-22/03/2024	GBP	6 557 713	2.45	300 565 188	JAPAN I/L-10YR 0.100% 16-10/03/2026	JPY	2 330 771	0.87
2 351 344	UK TREASURY I/L GILT 0.125% 12-22/03/2044	GBP	4 578 335	1.71	38 037 038	JAPAN I/L-10YR 0.100% 18-10/03/2028	JPY	296 397	0.11
665 455	UK TREASURY I/L GILT 0.125% 15-22/03/2026	GBP	896 219	0.33	90 177 300	JAPAN I/L-10YR 0.100% 19-10/03/2029	JPY	703 136	0.26
986 222	UK TREASURY I/L GILT 0.125% 16-22/11/2056	GBP	2 433 358	0.91	169 300 339	JAPAN I/L-10YR 0.200% 20-10/03/2030	JPY	1 343 001	0.50
4 310 786	UK TREASURY I/L GILT 0.125% 17-10/08/2048	GBP	9 145 826	3.42		<i>Germany</i>		<i>5 599 406</i>	<i>2.09</i>
585 632	UK TREASURY I/L GILT 0.250% 12-22/03/2052	GBP	1 360 983	0.51	701 563	DEUTSCHLAND I/L 0.100% 15-15/04/2046	EUR	1 001 165	0.37
3 714 960	UK TREASURY I/L GILT 0.375% 11-22/03/2062	GBP	10 892 802	4.07	3 810 413	DEUTSCHLAND I/L 0.500% 14-15/04/2030	EUR	4 598 241	1.72
655 794	UK TREASURY I/L GILT 0.500% 09-22/03/2050	GBP	1 543 975	0.58		<i>Spain</i>		<i>4 618 917</i>	<i>1.72</i>
1 732 404	UK TREASURY I/L GILT 0.625% 09-22/11/2042	GBP	3 592 955	1.34	1 559 916	SPAIN I/L BOND 0.150% 18-30/11/2023	EUR	1 633 216	0.61
681 085	UK TREASURY I/L GILT 0.625% 10-22/03/2040	GBP	1 333 371	0.50	2 512 385	SPAIN I/L BOND 0.700% 18-30/11/2033	EUR	2 985 701	1.11
728 330	UK TREASURY I/L GILT 0.750% 11-22/03/2034	GBP	1 258 552	0.47		<i>Canada</i>		<i>4 537 853</i>	<i>1.69</i>
3 638 429	UK TREASURY I/L GILT 1.125% 07-22/11/2037	GBP	7 241 256	2.70	531 343	CANADA GOVT I/L 1.250% 13-01/12/2047	CAD	466 670	0.17
1 880 610	UK TREASURY I/L GILT 1.250% 05-22/11/2055	GBP	5 803 175	2.17	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

The accompanying notes form an integral part of these financial statements

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
	New Zealand			
592 000	NEW ZEALAND I/L 2.500% 14-20/09/2035 FLAT	NZD	2 512 628	0.94
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
	Sweden			
10 570 000	SWEDEN I/L 0.125% 20-01/06/2030	SEK	1 217 832	0.45
	Denmark			
1 666 445	DENMARK I/L GOVT 0.100% 12-15/11/2023	DKK	233 012	0.09
	Floating rate bonds			
	<i>United Kingdom</i>			
453 000	UK TREASURY I/L STOCK 2.829% 02-26/01/2035	GBP	1 545 250	0.58
	Total securities portfolio		253 327 893	94.60

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			621 883 654	98.51	United Kingdom			33 538 965	5.31
Shares			621 883 654	98.51	209 937 ADMIRAL GROUP PLC	GBP	7 688 764	1.22	
<i>United States of America</i>			225 352 861	35.68	13 185 RIO TINTO LTD	AUD	1 054 815	0.17	
28 167 BAXTER INTERNATIONAL INC	USD	1 912 002	0.30	1 556 499 SAGE GROUP PLC/THE	GBP	12 405 575	1.96		
16 951 BECTON DICKINSON AND CO	USD	3 476 106	0.55	971 771 SEGRO PLC	GBP	12 389 811	1.96		
98 182 BLACK KNIGHT INC	USD	6 456 052	1.02	<i>France</i>		26 102 573	4.14		
91 431 BROADRIDGE FINANCIAL SOLUTIONS	USD	12 453 706	1.97	26 739 ALSTOM	EUR	1 138 814	0.18		
271 029 CISCO SYSTEMS INC	USD	12 112 773	1.92	58 205 DASSAULT SYSTEMES SA	EUR	11 902 923	1.89		
163 997 COLGATE-PALMOLIVE CO	USD	11 249 815	1.78	24 189 ESSIOLRLUXOTTICA	EUR	3 764 776	0.60		
54 439 DANAHER CORP	USD	12 319 125	1.95	7 567 HERMES INTERNATIONAL	EUR	9 296 060	1.47		
89 444 FIDELITY NATIONAL INFO SERV	USD	10 685 160	1.69	<i>Switzerland</i>		25 353 156	4.01		
128 466 INTERCONTINENTAL EXCHANGE INC	USD	12 858 515	2.05	83 CHOCOLADEFABRIKEN LINDT - REG	CHF	7 336 891	1.16		
58 157 JACK HENRY & ASSOCIATES INC	USD	8 018 594	1.27	90 314 GARMIN LTD	USD	11 015 277	1.74		
62 973 JOHNSON & JOHNSON	USD	8 747 932	1.39	9 588 KUEHNE & NAGEL INTL AG - REG	CHF	2 769 167	0.44		
62 721 MCDONALDS CORP	USD	12 216 817	1.94	10 240 SIKA AG - REG	CHF	2 825 762	0.45		
56 150 MICROSOFT CORP	USD	12 826 574	2.03	16 790 SWISS PRIME SITE - REG	CHF	1 406 059	0.22		
179 067 ORACLE CORP	USD	11 753 584	1.86	<i>Israel</i>		22 804 553	3.61		
341 077 PFIZER INC	USD	11 262 818	1.78	1 400 795 BANK HAPOALIM BM	ILS	9 483 030	1.50		
1 200 PROCTER & GAMBLE CO.	USD	136 534	0.02	201 204 BANK LEUMI LE-ISRAEL	ILS	1 289 205	0.20		
5 098 REPUBLIC SERVICES INC	USD	472 916	0.07	122 872 CHECK POINT SOFTWARE TECHNOLOGIE	USD	12 032 318	1.91		
31 674 ROPER TECHNOLOGIES INC	USD	12 558 491	1.99	<i>Australia</i>		19 391 932	3.07		
78 446 TEXAS INSTRUMENTS INC	USD	12 720 437	2.01	205 349 BHP BILLITON LTD	AUD	6 316 688	1.00		
14 016 THERMO FISHER SCIENTIFIC INC	USD	5 962 266	0.94	1 929 COMMONWEALTH BANK OF AUSTRALIA	AUD	121 885	0.02		
30 432 TYLER TECHNOLOGIES INC	USD	11 608 503	1.84	2 901 CSL LTD	AUD	523 730	0.08		
60 543 VERISIGN INC	USD	11 624 113	1.84	19 662 SONIC HEALTHCARE LTD	AUD	478 047	0.08		
205 752 VERIZON COMMUNICATIONS INC	USD	9 721 127	1.54	319 505 WESFARMERS LTD	AUD	11 951 582	1.89		
61 871 VISA INC - A	USD	12 198 901	1.93	<i>The Netherlands</i>		15 651 593	2.48		
<i>Canada</i>		116 986 358	18.54	92 243 AKZO NOBEL N.V.	EUR	9 611 721	1.52		
142 056 BANK OF MONTREAL	CAD	12 291 206	1.95	157 699 VOPAK	EUR	6 039 872	0.96		
222 693 BANK OF NOVA SCOTIA	CAD	12 225 747	1.94	<i>Hong Kong</i>		14 414 707	2.29		
45 382 CAN APARTMENT PROP REAL ESTATE	CAD	1 796 120	0.28	163 800 HANG SENG BANK LTD	HKD	2 756 713	0.44		
124 876 CAN IMPERIAL BANK OF COMMERCE	CAD	11 999 491	1.90	1 427 300 LINK REIT	HKD	11 657 994	1.85		
163 191 CANADIAN PACIFIC RAILWAY LTD	CAD	10 592 691	1.68	<i>Ireland</i>		12 610 917	2.00		
86 615 CGI INC	CAD	6 628 982	1.05	50 732 ACCENTURE PLC - A	USD	12 610 917	2.00		
219 904 DOLLARAMA INC	CAD	8 496 665	1.35	<i>Germany</i>		1 783 874	0.28		
43 825 HYDRO ONE LTD	CAD	894 108	0.14	11 032 MERCK KGAA	EUR	1 783 874	0.28		
290 796 OPEN TEXT CORP	CAD	12 465 515	1.97	<i>Sweden</i>		1 765 292	0.28		
142 979 ROYAL BANK OF CANADA	CAD	12 227 942	1.94	90 766 INVESTOR AB-B SHS	SEK	1 765 292	0.28		
105 719 TMX GROUP LTD	CAD	9 426 521	1.49	<i>Shares/Units in investment funds</i>		6 014 615	0.95		
77 756 TOROMONT INDUSTRIES LTD	CAD	5 718 521	0.91	<i>Luxembourg</i>		6 014 615	0.95		
206 622 TORONTO DOMINION BANK	CAD	12 222 849	1.94	37 328.51 BNP PARIBAS FUNDS GLOBAL MULTI FACTOR EQUITY XCA	USD	6 014 615	0.95		
<i>Japan</i>		61 683 866	9.78	Total securities portfolio		627 898 269	99.46		
255 100 BRIDGESTONE CORP	JPY	9 775 294	1.55						
532 600 MITSUBISHI CORP	JPY	12 240 159	1.94						
236 850 MIZUHO FINANCIAL GROUP INC	JPY	2 852 597	0.45						
51 000 NITORI HOLDINGS CO LTD	JPY	7 617 981	1.21						
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>		44 443 007	7.04						
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 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				
			1 565 763 725	95.29
Shares			1 565 763 725	95.29
<i>Japan</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>				
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>				
11 629 315	CENTRE TESTING INTL GROUP-A	CNY	273 970 253	16.67
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>				
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>				
26 586 000	BEIJING ENTERPRISES WATER GR	HKD	170 083 026	10.35
20 011 147	CHINA EVERBRIGHT INTERNATIONAL LTD	HKD	10 060 629	0.61
31 275 000	LEE & MAN PAPER MANUFACTURING	HKD	11 331 244	0.69
9 282 500	MTR CORP	HKD	23 795 341	1.45
6 830 069	VITASOY INTERNATIONAL HOLDINGS	HKD	51 678 555	3.15
11 748 000	XINYI GLASS HOLDINGS LTD	HKD	25 359 635	1.54
			47 857 622	2.91
<i>Australia</i>				
3 349 392	ALS LTD	AUD	162 500 634	9.89
5 753 787	BRAMBLES LTD	AUD	32 755 899	1.99
19 954 393	CLEANAWAY WASTE MANAGEMENT L	AUD	49 428 456	3.01
1 701 239	WISETECH GLOBAL LTD	AUD	39 539 373	2.41
			40 776 906	2.48
<i>South Korea</i>				
401 702	COWAY CO LTD	KRW	137 059 631	8.35
52 903	LG CHEM LTD	KRW	28 030 147	1.71
228 837	SAMSUNG ELECTRO-MECHANICS CO	KRW	39 860 491	2.43
867 488	SFA ENGINEERING CORP	KRW	35 850 076	2.18
			33 318 917	2.03
Total securities portfolio			1 565 763 725	95.29

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			1 094 472 156	98.00	Denmark			29 073 224	2.60
Shares			1 094 472 156	98.00	84 254 GENMAB A/S	DKK		29 073 224	2.60
<i>United States of America</i>			807 293 394	72.30	Japan			27 468 631	2.46
455 692 ABBOTT LABORATORIES	USD		44 547 073	3.99	1 511 900 DAIICHI SANKYO CO LTD	JPY		27 468 631	2.46
88 049 ACCELERON PHARMA INC	USD		9 317 201	0.83	276 732 ZYMEWORKS INC	USD		8 094 977	0.72
372 346 AGIOS PHARMACEUTICALS INC	USD		17 303 304	1.55	Canada			8 094 977	0.72
84 774 ALEXION PHARMACEUTICALS INC	USD		13 132 500	1.18	France			7 167 952	0.64
50 412 ALNYLAM PHARMACEUTICALS INC	USD		7 206 208	0.65	81 714 IPSEN	EUR		7 167 952	0.64
142 203 ARCUS BIOSCIENCES INC	USD		3 292 769	0.29	Shares/Units in investment funds			13 736 346	1.23
125 194 ARENA PHARMACEUTICALS INC	USD		7 199 790	0.64	France			13 736 346	1.23
162 297 ATRICURE INC	USD		10 856 751	0.97	602.12 BNP PARIBAS MOIS ISR - I - CAP	EUR		13 736 346	1.23
55 927 AXONICS INC	USD		2 990 413	0.27	Total securities portfolio			1 108 208 502	99.23
255 985 BAXTER INTERNATIONAL INC	USD		17 376 501	1.56					
35 837 BIOGEN INC	USD		10 464 017	0.94					
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 ORGANOREGENESIS 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>			114 605 224	10.26					
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 GENUSSCHEIN	CHF		34 782 187	3.11					
<i>United Kingdom</i>			59 967 876	5.37					
592 876 ASTRAZENECA PLC	GBP		59 967 876	5.37					
<i>Ireland</i>			40 800 878	3.65					
272 381 JAZZ PHARMACEUTICALS PLC	USD		40 800 878	3.65					

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			264 439 407	97.48
Shares			264 439 407	97.48
	<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	
Total securities portfolio		264 439 407	97.48	

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			58 624 296	96.37	28 700	REDE DOR SAO LUIZ SA	BRL	394 821	0.65
Shares			58 490 328	96.15	146 780	RUMO SA	BRL	560 165	0.92
<i>Brazil</i>			<i>37 006 560</i>	<i>60.83</i>	32 800	SENDAS DISTRIBUIDORA SA	BRL	565 680	0.93
17 540 AMBEV SA	BRL	59 668	0.10	116 082	SEQUOIA LOGISTICA E TRANSPOR	BRL	650 982	1.07	
204 736 AMBEV SA - ADR	USD	704 292	1.16	65 192	SUZANO PAPEL E CELULOSE SA	BRL	777 048	1.28	
190 286 ANIMA HOLDING SA	BRL	523 698	0.86	50 TELEFONICA BRASIL S.A.	BRL	419	0.00		
60 498 AREZZO INDUSTRIA E COMERCIO	BRL	1 139 339	1.87	12 620	TIM SA-ADR	USD	145 382	0.24	
536 336 B3 SA-BRASIL BOLSA BALCAO	BRL	1 797 807	2.96	98 400	TOTVS SA	BRL	738 312	1.21	
14 556 BANCO BRADESCO - ADR	USD	74 672	0.12	20 173	ULTRAPAR PARTICIPACOES SA	BRL	73 932	0.12	
193 362 BANCO BRADESCO SA	BRL	842 367	1.38	53 700	USINAS SIDER MINAS GER-PF A	BRL	204 403	0.34	
62 701 BANCO BRADESCO SA-PREF	BRL	321 510	0.53	21 800	VALE SA	BRL	492 011	0.81	
15 136 BANCO DO BRASIL S.A.	BRL	96 917	0.16	27 200	VAMOS LOCACAO DE CAMINHOES M	BRL	306 970	0.50	
27 800 BANCO INTER SA-UNITS	BRL	430 972	0.71	249 900	VIA VAREJO SA	BRL	786 373	1.29	
16 640 BANCO SANTANDER BRASIL-UNIT	BRL	134 304	0.22	204 645	WEG SA	BRL	1 373 986	2.26	
32 599 BB SEGURIDADE PARTICIPACOES	BRL	150 071	0.25	200 YDUQS PART	BRL	1 309	0.00		
356 798 BRADESCPAR SA - PREF	BRL	5 285 263	8.68	<i>Mexico</i>			<i>14 931 866</i>	<i>24.55</i>	
34 400 BRASILAGRO-CIA BRASILEIRA DE	BRL	205 665	0.34	805 300	ALFA S.A.B.-A	MXN	605 072	0.99	
9 100 BRASKEM SA-PREF A	BRL	107 995	0.18	151 334	AMERICA MOVIL - ADR - L	USD	2 270 011	3.73	
6 293 BRF SA	BRL	34 275	0.06	144 841	AMERICA MOVIL SAB DE C-SER L	MXN	109 119	0.18	
55 102 CCR SA	BRL	147 696	0.24	40 800	ARCA CONTINENTAL SAB DE CV	MXN	236 925	0.39	
64 043 CEMIG SA - ADR	USD	152 422	0.25	175 749	CEMEX SAB - ADR	USD	1 476 292	2.43	
31 900 CENTRAIS ELETRICAS BRASILIER	BRL	274 443	0.45	208 040	CEMEX SAB - CPO	MXN	175 748	0.29	
33 100 CENTRAIS ELETRICAS BRAS-PR B	BRL	285 427	0.47	15 161	COCA-COLA FEMSA SAB DE CV	MXN	80 311	0.13	
1 600 CIA DE SANEAMENTO DO PA-UNIT	BRL	6 623	0.01	3 000	COCA-COLA FEMSA SAB-SP ADR	USD	158 790	0.26	
77 402 CIA SIDERURGICA NACIONAL SA	BRL	678 557	1.12	290 800	FIBRA UNO ADMINISTRACION SA	MXN	314 454	0.52	
171 300 CIELO SA	BRL	124 262	0.20	26 646	FOMENTO ECONOMICO MEX - ADR	USD	2 251 854	3.70	
1 100 COSAN SA -ADR	USD	20 922	0.03	1 200	FOMENTO ECONOMICO MEXICA-UBD	MXN	10 133	0.02	
143 600 COSAN SA INDUSTRIA COMERCIO	BRL	685 680	1.13	46 100	GRUMA S.A.B. - B	MXN	515 886	0.85	
4 400 EMBRAER SA	BRL	16 546	0.03	4 000	GRUPO AEROPORTUARIO PAC - ADR	USD	427 560	0.70	
77 285 ENERGISA SA - UNITS	BRL	717 730	1.18	1 800	GRUPO AEROPORTUARIO SURESTE - ADR - B	USD	332 820	0.55	
79 300 EQUATORIAL ENERGIA SA - ORD	BRL	391 927	0.64	146 000	GRUPO BIMBO SAB - SERIES A	MXN	321 837	0.53	
18 900 GERDAU SA - ADR	USD	111 510	0.18	238 771	GRUPO FINANCIERO BANORTE - O	MXN	1 544 118	2.54	
104 875 GERDAU SA - PREF	BRL	618 857	1.02	211 000	GRUPO FINANCIERO INBURSA - O	MXN	208 981	0.34	
252 643 HAPVIDA PARTICIPACOES E INVE	BRL	775 872	1.28	180 600	GRUPO TELEVISA SAB-SER CPO	MXN	517 205	0.85	
132 000 HOSPITAL MATER DEI SA	BRL	441 414	0.73	12 900	INDUSTRIAS PENOLES SAB DE CV	MXN	178 276	0.29	
13 800 HYPERA SA	BRL	94 798	0.16	44 456	INFRAESTRUCTURA ENERGETICA	MXN	180 387	0.30	
70 400 INTELBRAS SA INDUSTRIA DE TE	BRL	402 656	0.66	140 700	KIMBERLY-CLARK DE MEXICO - A	MXN	249 947	0.41	
25 847 ITAU UNIBANCO HOLDING S-PREF	BRL	153 499	0.25	96 600	ORBIA ADVANCE CORP SAB DE CV	MXN	252 968	0.42	
745 027 ITAUSA INVESTIMENTOS ITAU-PR	BRL	1 655 491	2.72	1 765	PROMOTOR Y OPERADORA DE INF	MXN	14 137	0.02	
62 200 KLABIN SA - UNIT	BRL	326 502	0.54	45 314	PROMOTOR Y OPERADORA DE INF-L	MXN	236 692	0.39	
52 747 LOCALIZA RENT A CAR	BRL	672 756	1.11	115 900	TELESITES SAB DE CV	MXN	107 340	0.18	
10 214 LOJAS AMERICANAS SA	BRL	42 054	0.07	659 400	WALMART DE MEXICO SAB DE CV	MXN	2 155 003	3.54	
41 469 LOJAS RENNER SA	BRL	365 528	0.60	<i>Chile</i>			<i>3 108 523</i>	<i>5.11</i>	
187 861 MAGAZINE LUIZA SA	BRL	791 821	1.30	14 367 200	BANCO SANTANDER CHILE	CLP	716 476	1.18	
70 200 MARFRIG GLOBAL FOODS SA	BRL	267 768	0.44	377 675	CENCOSUD SA	CLP	757 881	1.25	
113 900 MITRE REALTY EMPREENDIMENTOS	BRL	270 570	0.44	200	EMPRESA NACIONAL DE TELECOM	CLP	1 110	0.00	
52 500 MULTIPLAN EMPREENDIMENTOS	BRL	245 871	0.40	116 400	EMPRESAS CMPC SA	CLP	279 765	0.46	
157 253 NATURA &CO HOLDING SA	BRL	1 778 150	2.92	2 672 663	ENEL AMERICAS SA	CLP	395 700	0.65	
45 099 NOTRE DAME INTERMED PAR SA	BRL	763 322	1.25	27 576	ENEL AMERICAS SA - ADR	USD	199 099	0.33	
190 115 OCEANPACT SERVICOS MARITIMOS	BRL	338 715	0.56	298 400	ENEL CHILE SA	CLP	17 315	0.03	
137 600 PETRO RIO SA	BRL	534 454	0.88	58 445	ENEL CHILE SA	USD	172 413	0.28	
116 263 PETROBRAS DISTRIBUIDORA SA	BRL	618 169	1.02	4 400	QUIMICA Y MINERA CHIL - ADR	USD	208 252	0.34	
136 800 PETROLEO BRASILEIRO PETROBRAS	BRL	825 782	1.36	80 300	S.A.C.I. FALABELLA	CLP	360 512	0.59	
95 579 PETROLEO BRASILEIRO PETROBRAS - ADR	USD	1 168 931	1.92	<i>Cayman Islands</i>			<i>1 423 209</i>	<i>2.34</i>	
47 845 PETROLEO BRASILEIRO PETROBRAS - ADR	USD	565 049	0.93	58 508	BANCO BTG PACTUAL SA-UNIT	BRL	1 423 209	2.34	
32 100 PETROLEO BRASILEIRO PETROBRAS - PREF	BRL	188 267	0.31						
46 940 RAIAS DROGASIL SA	BRL	231 151	0.38						
101 600 RANDON PARTICIPACOES SA-PREF	BRL	274 760	0.45						

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

BNP PARIBAS FUNDS SICAV Local Emerging Bond

Securities portfolio at 30/06/2021

Expressed in USD

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

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			856 186 598	93.39
Shares			856 186 598	93.39
	<i>Russia</i>		<i>656 679 377</i>	<i>71.62</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>		<i>77 315 780</i>	<i>8.43</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>		<i>68 885 236</i>	<i>7.52</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>		<i>19 785 234</i>	<i>2.16</i>
2 869 026 EVRAZ PLC	GBP	19 785 234	2.16	
	<i>United States of America</i>		<i>10 355 851</i>	<i>1.13</i>
2 154 562 MHP SA - GDR REGS	USD	10 355 851	1.13	
	<i>Luxembourg</i>		<i>9 971 272</i>	<i>1.09</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>		<i>5 560 525</i>	<i>0.61</i>
425 434 HALYK SAVINGS BK-GDR REP 40 REGS	USD	5 560 525	0.61	
	<i>Guernsey Island</i>		<i>3 873 731</i>	<i>0.42</i>
2 825 251 ETALON GROUP-GDR REGS - W/I	USD	3 873 731	0.42	
	<i>Canada</i>		<i>3 759 592</i>	<i>0.41</i>
702 126 KINROSS GOLD CORP	USD	3 759 592	0.41	
Other transferable securities			51 081 597	5.57
Shares			51 081 597	5.57
	<i>Russia</i>		<i>51 081 597</i>	<i>5.57</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	
Total securities portfolio			907 268 195	98.96

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			1 103 907 730	99.77	Ireland	71 524 JAZZ PHARMACEUTICALS PLC	USD	12 705 523	1.15
Shares			1 103 907 730	99.77	Shares/Units in investment funds			812 425	0.07
<i>United States of America</i>					<i>Luxembourg</i>	6 196.69 BNP PARIBAS INSTICASH USD 1D SHORT TERM XCA	USD	812 425	0.07
54 439 ADOBE SYSTEMS INC	USD	31 881 656	2.88		Total securities portfolio			1 104 720 155	99.84
274 777 ADVANCED MICRO DEVICES	USD	25 809 804	2.33						
30 376 ALPHABET INC - A	USD	74 171 813	6.70						
24 168 AMAZON.COM INC	USD	83 141 787	7.51						
62 661 AMERICAN TOWER CORP - A	USD	16 927 243	1.53						
773 590 APPLE INC	USD	105 950 886	9.58						
9 227 BOOKING HOLDINGS INC	USD	20 189 506	1.82						
46 320 CHARLES RIVER LABORATORIES	USD	17 134 694	1.55						
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 REPLICEN 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>			29 885 844	2.70					
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>			24 765 407	2.23					
44 103 LULULEMON ATHLETICA INC	USD	16 096 272	1.45						
249 903 ZYMEWORKS INC	USD	8 669 135	0.78						
<i>Denmark</i>			15 275 558	1.38					
37 329 GENMAB A/S	DKK	15 275 558	1.38						
<i>Taiwan</i>			14 118 800	1.28					
117 500 TAIWAN SEMICONDUCTOR - ADR	USD	14 118 800	1.28						

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			137 298 515	99.44	38 297	SEI INVESTMENTS COMPANY	USD	2 373 265	1.72
Shares			137 298 515	99.44	9 764	SIGNATURE BANK	USD	2 398 527	1.74
	<i>United States of America</i>		<i>125 330 119</i>	<i>90.76</i>	15 604	SIMON PROPERTY GROUP INC	USD	2 036 010	1.47
47 967 AMERICAN HOMES 4 RENT- A	USD	1 863 518	1.35	26 506	SOUTHWEST AIRLINES CO	USD	1 407 204	1.02	
13 222 ARTHUR J GALLAGHER & CO	USD	1 852 138	1.34	49 687	SUNNOVA ENERGY INTERNATIONAL	USD	1 871 212	1.36	
32 480 AVANGRID INC	USD	1 670 446	1.21	15 313	TRANE TECHNOLOGIES PLC	USD	2 819 736	2.03	
45 603 AZEK CO INC/THE	USD	1 936 303	1.40	6 724	ULTA BEAUTY INC	USD	2 324 957	1.68	
95 230 BAKER HUGHES A GE CO	USD	2 177 910	1.58	45 966	US FOODS HOLDING CORP	USD	1 763 256	1.28	
25 509 BALL CORP	USD	2 066 739	1.50	9 743	VERISIGN INC	USD	2 218 384	1.61	
25 558 BALLYS CORP	USD	1 382 943	1.00	32 959	VIMEO INC	USD	1 614 991	1.17	
12 118 BOK FINANCIAL CORPORATION	USD	1 049 419	0.76	13 255	WATTS WATER TECHNOLOGIES - A	USD	1 934 037	1.40	
11 708 CADENCE DESIGN SYS INC	USD	1 601 889	1.16	30 998	YUM CHINA HOLDINGS INC	USD	2 053 618	1.49	
8 860 CARDLYTICS INC	USD	1 124 600	0.81		<i>Ireland</i>		2 727 662	1.98	
19 852 CBRE GROUP INC - A	USD	1 701 912	1.23	15 355	JAZZ PHARMACEUTICALS PLC	USD	2 727 662	1.98	
12 021 CDW CORP/DE	USD	2 099 468	1.52		<i>Israel</i>		2 099 301	1.52	
28 785 CENTENE CORP	USD	2 099 290	1.52	16 115	CYBERARK SOFTWARE LTD/ISRAEL	USD	2 099 301	1.52	
6 195 CHARLES RIVER LABORATORIES	USD	2 291 654	1.66		<i>Switzerland</i>		2 059 248	1.49	
41 664 CIENA CORP	USD	2 370 265	1.72	15 230	TE CONNECTIVITY LTD	USD	2 059 248	1.49	
18 919 COLUMBIA SPORTSWEAR CO	USD	1 860 873	1.35		<i>Canada</i>		2 000 401	1.45	
3 861 COOPER COS INC/THE	USD	1 529 998	1.11	5 481	LULULEMON ATHLETICA INC	USD	2 000 401	1.45	
13 865 COPART INC	USD	1 827 823	1.32		<i>Denmark</i>		1 734 744	1.26	
19 224 CRYOPORT INC	USD	1 213 034	0.88	42 487	GENMAB A/S -SP ADR	USD	1 734 744	1.26	
21 683 DICKS SPORTING GOODS INC	USD	2 172 420	1.57		<i>Bermuda</i>		1 347 040	0.98	
14 147 DIGITAL REALTY TRUST INC	USD	2 128 558	1.54	27 485	AXIS CAPITAL HOLDINGS LTD	USD	1 347 040	0.98	
19 080 DR HORTON INC	USD	1 724 260	1.25		Shares/Units in investment funds		2	0.00	
47 664 DUKE REALTY CORP	USD	2 256 890	1.63						
15 983 ENTEGRIS INC	USD	1 965 430	1.42		<i>Luxembourg</i>		2	0.00	
3 726 EPAM SYSTEMS INC	USD	1 903 837	1.38	0.02	BNP PARIBAS INSTICASH USD 1D SHORT TERM XCA	USD	2	0.00	
45 476 ESSENTIAL UTILITIES INC	USD	2 078 253	1.51		Total securities portfolio		137 298 517	99.44	
96 693 FIRST HORIZON CORP	USD	1 670 855	1.21						
30 777 FIRST SOLAR INC	USD	2 785 626	2.02						
10 373 FIVE BELOW	USD	2 004 790	1.45						
18 848 FORTUNE BRANDS HOME SECURITY	USD	1 877 449	1.36						
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			136 196 618	98.07	100 000	MARVELL TECH INC 4.200% 21-22/06/2023	USD	106 302	0.08
Bonds			119 923 421	86.36	500 000	MORGAN STANLEY 3.125% 18-23/01/2023	USD	521 328	0.38
<i>United States of America</i>			<i>115 016 055</i>	<i>82.80</i>	1 000 000	ORACLE CORP 1.900% 16-15/09/2021	USD	1 002 097	0.72
1 000 000 AIR PROD & CHEM 1.500% 20-15/10/2025	USD	1 023 689	0.74	500 000 PEPSICO INC 3.600% 14-01/03/2024	USD	537 763	0.39		
500 000 AMERICAN EXPRESS 2.500% 17-01/08/2022	USD	510 659	0.37	500 000 PFIZER INC 0.800% 20-28/05/2025	USD	501 680	0.36		
500 000 AMERICAN HONDA F 2.050% 19-10/01/2023	USD	512 909	0.37	309 000 PNC BANK NA 2.700% 12-01/11/2022	USD	318 106	0.23		
610 000 APPLE INC 3.250% 16-23/02/2026	USD	669 879	0.48	500 000 PNC FUNDING CORP 3.300% 12-08/03/2022	USD	509 044	0.37		
250 000 ARCHER-DANIELS 2.750% 20-27/03/2025	USD	266 192	0.19	500 000 PPG INDUSTRIES 2.400% 19-15/08/2024	USD	523 603	0.38		
375 000 BANK OF AMERICA CORP 4.000% 15-22/01/2025	USD	411 208	0.30	700 000 PROCTER & GAMBLE 2.700% 16-02/02/2026	USD	755 587	0.54		
700 000 BNY MELLON 2.600% 17-07/02/2022	USD	708 724	0.51	1 000 000 RAYTHEON TECH 2.250% 20-01/07/2030	USD	1 016 011	0.73		
500 000 BOEING CO 4.875% 20-01/05/2025	USD	560 108	0.40	110 000 ROPER TECHNOLOGIES 3.650% 18-15/09/2023	USD	117 100	0.08		
750 000 BRANCH BK& TR 2.150% 19-06/12/2024	USD	784 104	0.56	1 000 000 STRYKER CORP 1.950% 20-15/06/2030	USD	989 241	0.71		
500 000 BRISTOL-MYERS 2.600% 20-16/05/2022	USD	510 471	0.37	6 570 TESLA 2018-B A 3.710% 18-20/08/2021	USD	6 582	0.00		
1 000 000 CATERPILLAR FINL 1.950% 20-18/11/2022	USD	1 022 190	0.74	500 000 UNITED PARCEL 3.900% 20-01/04/2025	USD	553 101	0.40		
500 000 CATERPILLAR FINL 2.150% 19-08/11/2024	USD	523 868	0.38	500 000 US BANK NA OHIO 1.950% 19-09/01/2023	USD	511 883	0.37		
1 000 000 CHEVRON CORP 1.141% 20-11/05/2023	USD	1 014 781	0.73	500 000 US BANK NA OHIO 2.850% 18-23/01/2023	USD	518 860	0.37		
500 000 CITIBANK NA 3.650% 19-23/01/2024	USD	537 429	0.39	11 350 000 US TREASURY N/B 0.125% 21-15/01/2024	USD	11 283 495	8.13		
500 000 CLOROX CO 1.800% 20-15/05/2030	USD	491 776	0.35	13 000 000 US TREASURY N/B 0.125% 21-15/02/2024	USD	12 917 734	9.29		
140 000 COMET 2019-A1 A1 2.840% 19-15/12/2024	USD	142 352	0.10	5 000 000 US TREASURY N/B 0.125% 21-30/06/2023	USD	4 987 500	3.59		
300 000 CRED SUIS NY 2.100% 19-12/11/2021	USD	302 048	0.22	4 500 000 US TREASURY N/B 0.125% 21-31/05/2023	USD	4 490 156	3.23		
500 000 DAIMLER FINANCE 1.450% 21-02/03/2026	USD	502 316	0.36	2 100 000 US TREASURY N/B 0.250% 20-30/06/2025	USD	2 062 430	1.49		
500 000 DAIMLER FINANCE 3.350% 18-22/02/2023	USD	522 776	0.38	10 000 000 US TREASURY N/B 0.250% 21-15/03/2024	USD	9 962 500	7.17		
100 000 DOLLAR TREE 3.700% 18-15/05/2023	USD	105 627	0.08	10 000 000 US TREASURY N/B 0.250% 21-15/05/2024	USD	9 944 531	7.16		
500 000 DUKE ENERGY COR 2.450% 20-01/06/2030	USD	505 490	0.36	10 250 000 US TREASURY N/B 0.250% 21-15/06/2024	USD	10 185 136	7.33		
300 000 DUKE ENERGY CORP 3.950% 13-15/10/2023	USD	320 463	0.23	3 100 000 US TREASURY N/B 0.750% 21-31/05/2026	USD	3 081 594	2.22		
500 000 EBAY INC 1.900% 20-11/03/2025	USD	516 509	0.37	5 500 000 US TREASURY N/B 0.875% 21-30/06/2026	USD	5 496 133	3.96		
500 000 EXXON MOBIL CORP 2.019% 19-16/08/2024	USD	519 997	0.37	150 000 VENTAS REALTY LP 3.500% 15-01/02/2025	USD	162 057	0.12		
500 000 EXXON MOBIL CORP 2.397% 15-06/03/2022	USD	505 427	0.36	1 000 000 WALT DISNEY CO 1.750% 20-13/01/2026	USD	1 027 266	0.74		
55 436 FG Q59979 4.500% 18-01/11/2048	USD	60 403	0.04	300 000 WALT DISNEY CO 2.125% 17-13/09/2022	USD	306 110	0.22		
100 000 FIVE COR FND TRS 4.419% 13-15/11/2023	USD	108 928	0.08	Canada		2 095 468	1.52		
86 843 FN 745398 6.000% 06-01/06/2035	USD	102 892	0.07	500 000 BANK NOVA SCOTIA 3.400% 19-11/02/2024	USD	535 254	0.39		
89 455 FN AK6370 3.500% 12-01/04/2027	USD	96 432	0.07	500 000 BANK OF MONTREAL 3.300% 19-05/02/2024	USD	535 553	0.39		
181 186 FN AL8571 5.500% 16-01/03/2040	USD	209 476	0.15	1 000 000 ROYAL BK CANADA 1.950% 20-17/01/2023	USD	1 024 661	0.74		
89 032 FN AL8867 5.000% 16-01/09/2041	USD	100 741	0.07	Sweden		1 026 760	0.74		
156 744 FN AO7245 3.500% 12-01/07/2027	USD	169 356	0.12	1 000 000 SKANDINAV ENSKIL 2.200% 19-12/12/2022	USD	1 026 760	0.74		
104 383 FN AP0203 3.500% 12-01/07/2027	USD	112 661	0.08	France		538 766	0.39		
100 679 FN AS8989 5.000% 17-01/03/2047	USD	114 653	0.08	500 000 TOTAL CAP INTL 3.700% 13-15/01/2024	USD	538 766	0.39		
1 000 000 GE CAP FUNDING 3.450% 21-15/05/2025	USD	1 087 914	0.78	United Kingdom		521 309	0.38		
354 090 GN 783765 5.500% 13-15/09/2039	USD	416 152	0.30	500 000 BP CAPITAL PLC 2.750% 13-10/05/2023	USD	521 309	0.38		
64 724 GNR 2004-28 PC 5.500% 04-20/04/2034	USD	71 472	0.05	Luxembourg		507 952	0.37		
188 499 GNR 2008-50 KB 6.000% 08-20/06/2038	USD	216 772	0.16	500 000 SCHLUMBERGER INV 2.400% 12-01/08/2022	USD	507 952	0.37		
500 000 HONEYWELL INTL 1.350% 20-01/06/2025	USD	509 030	0.37	Japan		217 111	0.16		
500 000 IBM CORP 2.850% 19-13/05/2022	USD	511 608	0.37	200 000 TAKEDA PHARMACEU 4.400% 19-26/11/2023	USD	217 111	0.16		
1 000 000 JOHN DEERE CAP 2.050% 20-09/01/2025	USD	1 044 182	0.75						
500 000 JOHN DEERE CAP 2.800% 16-06/03/2023	USD	520 941	0.38						
1 000 000 JOHNSON&JOHNSON 2.450% 16-01/03/2026	USD	1 065 994	0.77						
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						

The accompanying notes form an integral part of these financial statements

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
Floating rate bonds		16 175 406	11.64
<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>		4 006 434	2.88
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>		1 479 167	1.07
1 500 000 COOPERATIEVE RAB 21-24/02/2027 FRN	USD	1 479 167	1.07
<i>United Kingdom</i>		1 003 148	0.72
1 000 000 UBS AG LONDON 21-09/02/2024 FRN	USD	1 003 148	0.72
Floating rate notes		97 791	0.07
<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
Total securities portfolio		137 995 953	99.37

Notes to the financial statements

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) Activated, liquidated and split share classes

Sub-fund	Date	Events
Aqua	6 January 2021	Launch of the share class "K - Capitalisation"
Euro Equity	6 January 2021	Launch of the share class "K - Capitalisation"
Global Environment	6 January 2021	Launch of the share class "K - 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"
China Equity	21 January 2021	Launch of the share class "Classic RH EUR - Capitalisation"
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"
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"
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"
Energy Transition	12 February 2021	Launch of the share class "Classic H EUR - Capitalisation"
Energy Transition	17 February 2021	Launch of the share class "I Plus - Capitalisation"
Europe Growth	18 February 2021	The share class "I - Distribution" was transformed in "X3 - Capitalisation"
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"
Disruptive Technology	9 April 2021	Launch of the share class "B USD - Capitalisation"
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 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"
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"
Green Tigers	16 April 2021	Launch of the share classes "Classic RH SGD - Distribution" and "Classic RH SGD MD - 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"
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"

Notes to the financial statements at 30/06/2021

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.

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.

Notes to the financial statements at 30/06/2021

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.

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.

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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".

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.

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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".

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".

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Notes to the financial statements at 30/06/2021

u) Valuation of reverse repurchase transactions

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

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	RMB Bond	USD	2 399 112
Emerging Multi-Asset Income	Asia ex-Japan Small Cap	USD	418 438
Emerging Multi-Asset Income	China Equity	USD	3 210 294
Global Low Vol Equity	Sustainable Global Multi-Factor Equity	EUR	6 014 615
Local Emerging Bond	RMB Bond	USD	40 101 659
		Total:	92 491 630

The net assets at the end of the financial period of combined figures would be EUR 31 128 919 163 without taking into account the cross-investments values.

w) 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 Opportunities

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- Europe Small Cap
- Global Convertible
- Global High Yield Bond
- Local Emerging Bond

During the period ending 30 June 2021, the sub-fund Europe Small Cap has applied the Swing Pricing.

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
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
Brazil Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A
China Equity	1.75%	0.90%	0.90%	N/A	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% ⁽¹⁾	N/A	0.75% ⁽²⁾	N/A	0.75% ⁽³⁾	1.50%	1.50%
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% ⁽⁴⁾	0.75% ⁽⁵⁾	0.75% ⁽⁶⁾	N/A	N/A	N/A	N/A	1.50%	1.50%
Euro Equity	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	1.50%
Euro Mid Cap	1.50%	0.75%	0.75%	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% ⁽⁷⁾	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 Multi-Asset Income	1.25%	0.65%	0.60%	N/A	N/A	N/A	N/A	1.25%	N/A

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Sub-fund	Classic	Privilege	I	U	UP	Life	UI	B	K
Europe Small Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A ⁽¹²⁾	N/A	N/A
Global Convertible	1.20%	0.65%	0.60%	N/A	N/A	N/A	N/A	N/A	N/A
Global Environment	1.75%	0.90%	0.85% ⁽⁸⁾	N/A	N/A	N/A	N/A	N/A	1.75%
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% ⁽⁹⁾	N/A	N/A	N/A	N/A	N/A	N/A
Global Low Vol Equity	1.50%	0.75%	0.75% ⁽¹⁰⁾	N/A	N/A	N/A	N/A	1.50%	1.50%
Green Tigers	1.75%	0.90%	0.90%	N/A ⁽¹¹⁾	N/A	N/A	N/A	N/A	N/A
Health Care Innovators	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	1.50%
India Equity	1.75%	0.90%	0.90%	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
Russia Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	1.75%	N/A
US Growth	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A
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

⁽¹⁾ 0.60% for "I Plus" Category.

⁽²⁾ For the "UP4" Category

⁽³⁾ With specific Entry fee of maximum 3% payable by the authorised investor.

⁽⁴⁾ 1.45% for "Classic Solidarity".

⁽⁵⁾ 0.70% for "Privilege Solidarity".

⁽⁶⁾ 0.60% for "I Plus" Category.

⁽⁷⁾ 0.85% for "UI5" Category.

⁽⁸⁾ 0.70% for "I Plus" Category.

⁽⁹⁾ 0.25% for "I Plus" Category.

⁽¹⁰⁾ 0.60% for "I Plus" Category.

⁽¹¹⁾ 1.75% for the "U3" Category.

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 - 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 6 - 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:

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

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

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

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- 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 7 - Dividends

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

- Payment dates

Month	Record Date ⁽¹⁾	NAV ex-Dividend Date ⁽²⁾	Payment Date ⁽³⁾
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

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

⁽²⁾ 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.

⁽³⁾ 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.

BNP PARIBAS FUNDS SICAV

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 ⁽¹⁾
Emerging Bond Opportunities	B MD - Distribution	USD	0.90 ⁽¹⁾
Emerging Bond Opportunities	B RH AUD MD - Distribution	AUD	0.88 ⁽¹⁾
Emerging Bond Opportunities	B RH ZAR MD - Distribution	ZAR	11.67 ⁽¹⁾
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
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
Global High Yield Bond	BH AUD MD - Distribution	AUD	0.73 ⁽¹⁾
Global High Yield Bond	BH USD MD - Distribution	USD	0.75 ⁽¹⁾
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 ⁽¹⁾

BNP PARIBAS FUNDS SICAV

Notes to the financial statements at 30/06/2021

Sub-fund	Class	Currency	Dividend
Global Low Vol Equity	Classic USD MD - Distribution	USD	0.18
Green Tigers	Classic RH SGD MD - Distribution	SGD	0.25 ⁽¹⁾
Local Emerging Bond	B MD - Distribution	USD	0.90 ⁽¹⁾
Local Emerging Bond	Classic MD - Distribution	USD	0.36
Russia Equity	B USD MD - Distribution	USD	0.50 ⁽¹⁾
Russia Equity	Classic USD MD - Distribution	USD	0.48
Russia Equity	Classic RH ZAR MD - Distribution	ZAR	6.47
US Short Duration Bond	Classic MD - Distribution	USD	0.05

⁽¹⁾ Since May 2021

⁽²⁾ 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
Asia ex-Japan Equity	N RH EUR - Distribution	EUR	3.09
Asia ex-Japan Equity	Privilege EUR - Distribution	EUR	3.00
Brazil Equity	Classic - Distribution	USD	1.88
China Equity	Classic - Distribution	USD	6.39
China Equity	Classic EUR - Distribution	EUR	2.91
China Equity	Privilege - Distribution	USD	3.01
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 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
Euro Equity	Classic - Distribution	EUR	6.43

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Notes to the financial statements at 30/06/2021

Sub-Fund	Class	Currency	Dividend
Euro Equity	Privilege - Distribution	EUR	2.94
Euro Equity	I - Distribution	EUR	2.62
Euro Mid Cap	Classic - Distribution	EUR	8.75
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 Small Cap	Classic - Distribution	EUR	3.68
Europe Small Cap	Privilege - Distribution	EUR	3.48
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 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
Global Low Vol Equity	Classic USD - Distribution	USD	7.50
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
India Equity	Classic - Distribution	USD	1.15
India Equity	Classic EUR - Distribution	EUR	0.94
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
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

BNP PARIBAS FUNDS SICAV

Notes to the financial statements at 30/06/2021

Sub-Fund	Class	Currency	Dividend
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 Mid Cap	Classic - Distribution	USD	3.42
US Mid Cap	Privilege - Distribution	USD	1.69

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

Sub-fund	Class
Global Inflation-Linked Bond	Classic - Distribution
Global Inflation-Linked Bond	Privilege - Distribution

Note 8 - 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 9 - 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 =	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 =	JPY 131.62305
EUR 1 =	NOK 10.20490
EUR 1 =	PLN 4.51475
EUR 1 =	SGD 1.59410
EUR 1 =	USD 1.18590
EUR 1 =	ZAR 16.93315

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Notes to the financial statements at 30/06/2021

Note 10 - Futures contracts

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

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
						Total: (5 203)

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

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)
						Total: (469 742)

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
						Total: (49 965)

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

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)
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)
					Total:	(334 141)

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

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)
					Total:	(136 644)

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)

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	119	S	US 5YR NOTE FUTURE (CBT)	30/09/2021	12 385 642	(8 285)
GBP	43	P	LONG GILT FUTURE (LIFFE)	28/09/2021	6 416 565	46 339
						Total: (124 957)

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

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)
						Total: (64 788)

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
Goldman Sachs London Derivatives
Société Générale

Note 11 - 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:

Aqua

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

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		
Net unrealised loss (in USD)			(158 834)

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		
		Net unrealised loss (in USD)	(6 497)

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
		Net unrealised loss (in USD)	(4 455)

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
		Net unrealised loss (in EUR)	(108 653)

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
		Net unrealised loss (in EUR)	(1 449 816)

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

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Notes to the financial statements at 30/06/2021

Currency	Purchase amount	Currency	Sale amount
TRY	10 879 000		
USD	186 636 679		
ZAR	294 641 355		
		Net unrealised gain (in USD)	866 112

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
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		
		Net unrealised gain (in USD)	248 315

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		
		Net unrealised loss (in EUR)	(8 220 335)

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		
		Net unrealised gain (in EUR)	39 774

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

Europe Dividend

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

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		
Net unrealised gain (in EUR)			6 785

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		
Net unrealised gain (in EUR)			53 949

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

Europe Small Cap

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

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 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
Net unrealised gain (in USD)			5 158 872

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

BNP PARIBAS FUNDS SICAV

Notes to the financial statements at 30/06/2021

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
		HKD	54 053 000
		JPY	1 581 070 479
		TWD	462 034 000
		USD	433 719 000
Net unrealised loss (in EUR)			(2 926 091)

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		
Net unrealised loss (in EUR)			(1 521 669)

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
Net unrealised loss (in EUR)			(3 301 256)

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
Net unrealised loss (in EUR)			(5 099)

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 Tigers

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

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
Net unrealised loss (in EUR)			(41 960)

As at 30 June 2021, the latest maturity of all outstanding contracts is 19 July 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
Net unrealised gain (in USD)			1 054 917

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
Net unrealised gain (in EUR)			75 158

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		
Net unrealised loss (in USD)			(227 946)

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 Mid Cap

Currency	Purchase amount	Currency	Sale amount
EUR	9 515 000	USD	11 373 656
SGD	77 000		
Net unrealised loss (in USD)			(28 532)

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

US Short Duration Bond

Currency	Purchase amount	Currency	Sale amount
EUR	31 922 650	USD	37 966 624
Net unrealised loss (in USD)			(96 114)

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 12 - 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 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

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Notes to the financial statements at 30/06/2021

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
2 500 000	USD	20/06/2026	5.000%	CDX HY CDSI S36 5Y PRC CORP 20/06/2026
Net unrealised loss (in USD)				(1 976 888)

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
Net unrealised loss (in EUR)				(104 546)

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
Net unrealised loss (in EUR)				(430 922)

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.

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%
Net unrealised gain (in USD)				39 460

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 (TIE) 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

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Notes to the financial statements at 30/06/2021

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
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%
Net unrealised loss (in USD)				(899 932)

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
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%
Net unrealised loss (in USD)				(22 766)

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%
Net unrealised loss (in EUR)				(12 633)

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%
21 520 000	CNY	18/12/2025	CH FIXING REPO RATES (7D1W)	2.780%

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Notes to the financial statements at 30/06/2021

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
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%
Net unrealised loss (in USD)				(927 746)

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.

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%
Net unrealised loss (in USD)				(5 798)

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.

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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 (BNPB002)
9 983 536	11.56%	GOLDMAN SACHS INTERNATIONAL LONDON, UNITED KINGDOM	USD	24/08/2021	0.100%	Goldman Sachs Dynamic FX Carry Strategy GSFXCA19 (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)
					Net unrealised gain (in USD)	728 387

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)
					Net unrealised loss (in EUR)	(101 706)

Counterparties to Swaps contracts:

BNP Paribas Paris, France
 Citigroup Global Market, Germany
 Goldman Sachs International London, United Kingdom
 JP Morgan, Germany
 Morgan Stanley Bank AG, Germany
 Société Générale Paris, France

Note that all TRS are settled on a bilateral mode.

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Notes to the financial statements at 30/06/2021

Note 13 - 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:

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
						Total:	231 360

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

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

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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	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)
						Total:	1 464 889

As at 30 June 2021, the cash margin balance in relation to futures and/or options amounted to 585 858 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(SXXXP) 17/09/2021 460	17/09/2021	460.000	208 659 209	2 812 362
EUR	7 650	S	CALL STOXX 600(SXXXP) 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
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
						Total:	3 581 915

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

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
						Total:	149 608

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

Counterparties to Options:

BNP Paribas Paris

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Notes to the financial statements at 30/06/2021

Note 14 - Securities lending

As at 30 June 2021, the Company has not concluded securities lending agreement.

Note 15 - 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
China Equity	USD	76 554	Cash
Emerging Bond Opportunities	USD	4 738 380	Cash
Energy Transition	EUR	5 790 000	Cash
Europe Multi-Asset Income	EUR	380 000	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
Local Emerging Bond	USD	3 009 670	Cash
US Growth	USD	619	Cash

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
Disruptive Technology	EUR	190 000	Cash
Emerging Bond Opportunities	USD	2 274 707	Cash
Emerging Multi-Asset Income	USD	652 245	Cash
Europe Multi-Asset Income	EUR	100 000	Cash
Global Convertible	USD	2 832 664	Cash
Global Inflation-Linked Bond	EUR	1 247 997	Cash
Local Emerging Bond	USD	2 645 000	Cash
US Growth	USD	358 000	Cash

Note 16 - 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.

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Notes to the financial statements at 30/06/2021

Note 17 - 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 18 - List of Investment managers

- Alfred Berg Kapitalförvaltning 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 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 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

Sub-fund	Investment managers
Europe Emerging Equity	<u>Alfred Berg AS, Norway</u> sub delegating to <u>BNPP AM UK</u> for the FX management
Russia Equity	<u>Alfred Berg AS, Norway</u> sub delegating to <u>BNPP AM UK</u> for the FX management <u>BNPP AM UK</u> (FX management)
India Equity	<u>BNPP AM Asia</u>
Asia ex-Japan Equity	<u>BNPP AM Asia</u> <u>BNPP AM UK</u> (FX management)
Brazil Equity	<u>BNPP AM Brazil</u>
Latin America Equity	<u>BNPP AM Brazil</u> sub delegating to <u>BNPP AM UK</u> for the FX management
Emerging Multi-Asset Income	<u>BNPP AM France</u> sub delegating to <u>BNPP AM UK</u> (inclusive FX and Exposure management), <u>Alfred Berg AS, Norway</u> , <u>BNPP AM Asia</u> , <u>BNPP AM Brazil</u> , <u>BNPP AM USA</u> <u>BNPP AM UK</u> (FX management)
Euro Mid Cap	<u>BNPP AM France</u> sub delegating to <u>BNPP AM UK</u> for the FX and Cash management
Europe Small Cap	<u>BNPP AM France</u> sub delegating to <u>BNPP AM UK</u> for the FX and Cash management <u>BNPP AM UK</u> (FX management)
Europe Dividend	<u>BNPP AM France</u> sub delegating to <u>BNPP AM UK</u> for the FX management <u>BNPP AM UK</u> (FX management)
Europe Multi-Asset Income	<u>BNPP AM France</u> sub delegating to <u>BNPP AM UK</u> (inclusive FX and Exposure management), <u>Alfred Berg AS, Norway</u> <u>BNPP AM UK</u> (FX management)
Global Low Vol Equity	<u>BNPP AM France</u> <u>BNPP AM UK</u> (FX management)
China Equity	<u>BNPP AM France</u> sub delegating to <u>BNPP AM Asia</u> <u>BNPP AM UK</u> (FX management)

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Notes to the financial statements at 30/06/2021

Sub-fund	Investment managers
Global Convertible	BNPP AM France sub delegating to BNPP AM UK for the Cash management BNPP AM UK (FX management)
Asia ex-Japan Bond Emerging Bond Opportunities Energy Transition Europe Growth Local Emerging Bond	BNPP AM UK (inclusive FX and Cash management)
Euro Equity	BNPP AM UK (inclusive FX and Cash management) BNPP AM France
Global Inflation-Linked Bond	BNPP AM UK (inclusive FX management) BNPP AM USA
Europe Equity	BNPP AM UK BNPP AM France sub delegating to BNPP AM UK for the FX and Cash management
Global High Yield Bond	BNPP AM USA sub delegating to BNPP AM UK for the FX and Cash management BNPP AM France BNPP AM UK (inclusive FX management)
US Short Duration Bond	BNPP AM USA BNPP AM UK (FX management)
Emerging Equity	BNPP AM USA sub delegating to BNPP AM UK for the Cash management
Consumer Innovators Disruptive Technology Health Care Innovators US Growth US Mid Cap	BNPP AM USA sub delegating to BNPP AM UK for the Cash management BNPP AM UK (FX management)
Green Tigers	Impax BNPP AM UK (FX management)
Aqua Global Environment	Impax BNPP AM UK for the FX and Cash management

Notes to the financial statements at 30/06/2021

Note 19 - 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.

Note 20 - Tax claims 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 21 - 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 22 - 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.

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 for the following sub-funds:

- Aqua
- Asia ex-Japan Equity
- Energy Transition
- Europe Dividend
- Global Environment
- Global Low Vol Equity
- Green Tigers

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Notes to the financial statements at 30/06/2021

Note 23 - 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.

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
Total (absolute value)		USD	652 245				

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
Total (absolute value)		EUR	480 000				

Data on cost and return

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

Note 24 - 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 Equity
- Euro Mid Cap
- Europe Dividend*
- Europe Equity*
- Europe Growth*
- Europe Small Cap

* This sub-fund will no longer meet the eligibility criteria for the PEA as of 30 September 2021.

Note 25 - 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
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