

BNP PARIBAS FUNDS SICAV



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



BNP PARIBAS
ASSET MANAGEMENT

The asset manager
for a changing
world

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Organisation

Registered office

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

Board of Directors

Chairman

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

Members

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

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

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

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

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

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

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

Mr Christian VOLLE, Independent director, Paris, France

Company Secretary (non-member of the Board)

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

Management Company

BNP PARIBAS ASSET MANAGEMENT Luxembourg, 10 Rue Edward Steichen, L-2540 Luxembourg, Grand Duchy of Luxembourg

BNP PARIBAS ASSET MANAGEMENT Luxembourg is a Management Company as defined in Chapter 15 of the Luxembourg Law of 17 December 2010 concerning undertakings for collective investment, as amended.

The Management Company performs the functions of administration, portfolio management and marketing duties.

Portfolio management is delegated to:

Effective Investment Manager

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

- Alfred Berg Kapitalforvaltning AS Støperigata 2, Postboks 1294 Vika, 0250 Oslo, Norway
- BNP PARIBAS ASSET MANAGEMENT France, 1 Boulevard Haussmann, F-75009 Paris, France
- BNP PARIBAS ASSET MANAGEMENT Asia Ltd., 17/F, Lincoln House, Taikoo Place, 979 King's Road, Quarry Bay, Hong Kong
- BNP PARIBAS ASSET MANAGEMENT Brasil Ltda, Av. Juscelino Kubitschek 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 Pantons 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

Establishment

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

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

The Company's capital is expressed in euros (EUR) and is at all times equal to the total net assets of the various sub-funds. It is represented by fully paid-up shares issued without a designated par value, described below under “The Shares”. The capital varies automatically without the notification and specific recording measures required for increases and decreases in the capital of limited companies. Its minimum capital is defined by the Law.

The Company is registered in the Luxembourg Trade and Companies Register under the number B 33 363.

Information to the Shareholders

Net Asset Values and Dividends

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

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

		Aqua	Asia ex-Japan Bond	Asia ex-Japan Equity	Brazil Equity
	Expressed in Notes	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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Financial statements at 30/06/2021

		Energy Transition	Euro Equity	Euro Mid Cap	Europe Dividend
	Expressed in Notes	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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Financial statements at 30/06/2021

		Global Environment	Global High Yield Bond	Global Inflation-Linked Bond	Global Low Vol Equity
	Expressed in Notes	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

		US Growth	US Mid Cap	US Short Duration Bond	Combined
	Expressed in Notes	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)

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

BNP PARIBAS FUNDS SICAV

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

BNP PARIBAS FUNDS SICAV

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

BNP PARIBAS FUNDS SICAV

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

BNP PARIBAS FUNDS SICAV

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

BNP PARIBAS FUNDS SICAV

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

BNP PARIBAS FUNDS SICAV

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

US Growth	USD	USD	USD	Number of shares
	31/12/2019	31/12/2020	30/06/2021	
Net assets	710 681 547	933 804 354	1 106 519 031	
Net asset value per share				
Share "Classic - Capitalisation"	100.12	137.48	152.73	1 533 487.096
Share "Classic - Distribution"	54.99	74.70	82.43	384 077.950
Share "Classic EUR - Capitalisation"	365.59	460.55	527.90	206 431.282
Share "Classic H CZK - Capitalisation"	348.89	471.77	523.36	787 489.824
Share "Classic H EUR - Capitalisation"	220.90	298.48	330.57	140 777.025
Share "Classic H EUR - Distribution"	197.33	262.86	289.07	5 548.282
Share "I - Capitalisation"	414.59	575.13	642.18	615 238.870
Share "N - Capitalisation"	164.06	223.60	247.49	27 710.210
Share "Privilege - Capitalisation"	241.34	334.40	373.16	216 788.838
Share "Privilege - Distribution"	124.77	171.02	189.55	14 024.174
Share "Privilege EUR - Capitalisation"	371.11	471.73	543.13	22 183.299
Share "Privilege H EUR - Capitalisation"	124.98	169.83	188.82	74 540.017
Share "Privilege H EUR - Distribution"	115.52	155.45	171.69	1 705.040
Share "X - Capitalisation"	238.23	332.47	372.33	317 789.756
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 H 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										
Shares										
<i>United States of America</i>										
496 470	ADVANCED DRAINAGE SYSTEMS INC	USD	48 801 339	1.53	2 066 901	Sweden ALFA LAVAL AB	SEK	61 607 589	1.94	
857 117	AGILENT TECHNOLOGIES INC	USD	106 830 646	3.37	837 878	South Korea COWAY CO LTD	KRW	49 300 815	1.55	
777 053	AMERICAN WATER WORKS CO INC	USD	100 992 646	3.17	1 237 204	Canada STANTEC INC	CAD	46 598 402	1.46	
661 552	CALIFORNIA WATER SERVICE GRP	USD	30 982 881	0.97	5 525 666	Australia ALS LTD	AUD	45 568 014	1.43	
290 897	DANAHER CORP	USD	65 827 742	2.07	62 534 526	Hong Kong BEIJING ENTERPRISES WATER GR	HKD	19 954 642	0.63	
409 297	ECOLAB INC	USD	71 087 700	2.23	36 156 494	CHINA EVERBRIGHT INTERNATIONAL LTD	HKD	17 264 097	0.54	
2 019 745	ESSENTIAL UTILITIES INC	USD	77 833 162	2.45	2 571 651	Finland KEMIRA OYJ	EUR	34 151 525	1.07	
1 614 238	EVOQUA WATER TECHNOLOGIES CO	USD	45 981 077	1.44	5 151 147	Brazil CIA SANEAMENTO BASICO DE - ADR	USD	32 143 088	1.01	
426 611	FRANKLIN ELECTRIC CO INC	USD	29 001 922	0.91	Total securities portfolio					
459 276	IDEX CORP	USD	85 221 084	2.68					3 094 379 043	97.21
422 629	ITRON INC	USD	35 630 700	1.12						
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>										
681 041	FERGUSON PLC	GBP	79 730 468	2.50						
1 713 147	HALMA PLC	GBP	53 722 310	1.69						
311 039	LINDE PLC	USD	75 825 428	2.38						
7 358 915	PENNON GROUP PLC	GBP	97 338 785	3.06						
1 385 116	PENTAIR PLC	USD	78 827 455	2.48						
5 905 893	POLYPIPE GROUP PLC	GBP	42 103 868	1.32						
2 614 021	SEVERN TRENT PLC	GBP	76 156 637	2.39						
272 407	SPIRAX-SARCO ENGINEERING PLC	GBP	43 203 696	1.36						
6 619 546	UNITED UTILITIES GROUP PLC	GBP	75 136 416	2.36						
<i>Switzerland</i>										
75 324	FISCHER (GEORG) - REG	CHF	94 343 963	2.96						
67 982	GEBERIT AG - REG	CHF	43 039 142	1.35						
185 028	SIKA AG - REG	CHF	51 059 086	1.60						
<i>Japan</i>										
4 065 618	KUBOTA CORP	JPY	69 234 772	2.18						
1 325 700	KURITA WATER INDUSTRIES LTD	JPY	53 622 467	1.68						
3 187 299	SEKISUI CHEMICAL CO LTD	JPY	45 892 412	1.44						
<i>France</i>										
3 815 325	SUEZ	EUR	76 497 266	2.40						
3 480 467	VEOLIA ENVIRONNEMENT	EUR	88 647 494	2.78						
<i>The Netherlands</i>										
1 498 887	AALBERTS INDUSTRIES NV	EUR	67 929 559	2.13						
1 268 521	ARCADIS NV	EUR	43 789 345	1.38						
<i>Denmark</i>										
1 013 528	NOVOZYMES A/S - B	DKK	64 426 920	2.02						
<i>Austria</i>										
1 972 534	WIENERBERGER AG	EUR	64 107 355	2.01						

BNP PARIBAS FUNDS SICAV Asia ex-Japan Bond

Securities portfolio at 30/06/2021

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Asia ex-Japan Bond

Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>British Virgin Islands</i>		<i>1 535 344</i>	<i>2.97</i>
500 000	HUARONG FIN II 4.875% 16-22/11/2026	USD	350 000	0.68
500 000	MINMETALS BOUNTE 4.200% 16-27/07/2026	USD	548 844	1.06
800 000	SCENERY JOURNEY 13.750% 18-06/11/2023	USD	636 500	1.23
	<i>Sri Lanka</i>		<i>828 714</i>	<i>1.61</i>
200 000	REP OF SRI LANKA 6.850% 19-14/03/2024	USD	137 283	0.27
1 100 000	REP OF SRI LANKA 7.550% 19-28/03/2030	USD	691 431	1.34
	<i>Canada</i>		<i>643 281</i>	<i>1.25</i>
500 000	NEXEN INC 7.400% 98-01/05/2028	USD	643 281	1.25
	<i>Macao</i>		<i>388 666</i>	<i>0.75</i>
370 000	MGM CHINA HOLDIN 5.875% 19-15/05/2026	USD	388 666	0.75
	<i>Kazakhstan</i>		<i>324 187</i>	<i>0.63</i>
142 400 000	KAZAKHSTAN 5.300% 12-19/03/2022	KZT	324 187	0.63
	Floating rate bonds		320 847	0.62
	<i>Hong Kong</i>		<i>320 847</i>	<i>0.62</i>
300 000	SHANGHAI COMM BK 19-17/01/2029 FRN	USD	320 847	0.62
	Shares/Units in investment funds		3 997 972	7.76
	<i>Luxembourg</i>		<i>3 997 972</i>	<i>7.76</i>
3 291.00	BNP PARIBAS FUNDS RMB BOND - X CAP	USD	3 997 972	7.76
	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				
Shares			805 382 120	94.08
<i>China</i>				
2 280 600	ALIBABA GROUP HOLDING LTD	HKD	64 654 562	7.55
21 439 846	CHINA CONSTRUCTION BANK - H	HKD	16 850 483	1.97
182 006	CHINA INTERNATIONAL TRAVEL - A	CNY	8 444 003	0.99
2 482 000	CHINA MENGNIU DAIRY CO	HKD	14 993 062	1.75
122 311	GDS HOLDINGS LTD - ADR	USD	9 600 190	1.12
144 100	JOYY INC	USD	9 506 277	1.11
52 921	KWEICHOW MOUTAI CO LTD - A	CNY	16 829 980	1.97
363 500	MEITUAN DIANPING-CLASS B	HKD	14 984 855	1.75
583 100	NETEASE INC	HKD	13 202 780	1.54
1 867 500	PING AN INSURANCE GROUP CO - H	HKD	18 272 795	2.13
979 061	S F HOLDING CO LTD - A	CNY	10 248 340	1.20
296 100	SHENZHOU INTERNATIONAL GROUP	HKD	7 466 227	0.87
259 132	TAL EDUCATION GROUP - ADR	USD	6 537 900	0.76
811 794	TENCENT HOLDINGS LTD	HKD	61 135 384	7.14
1 468 500	WUXI BIOLOGICS CAYMAN INC	HKD	26 875 410	3.14
324 848	YUNNAN ENERGY NEW MATERIAL- A	CNY	11 766 154	1.37
<i>South Korea</i>				
11 240	LG HOUSEHOLD & HEALTH CARE	KRW	17 574 534	2.05
63 975	NAVER CORP	KRW	23 688 506	2.77
25 443	NCSOFT CORP	KRW	18 516 498	2.16
901 265	SAMSUNG ELECTRONICS CO LTD	KRW	64 389 243	7.52
191 269	SK HYNIX INC	KRW	21 551 835	2.52
<i>Taiwan</i>				
5 140 000	ASE TECHNOLOGY HOLDING CO LTD	TWD	20 642 693	2.41
1 678 000	CHAILEASE HOLDING CO LTD	TWD	12 189 048	1.42
1 864 000	DELTA ELECTRONIC INDUSTRIAL CO	TWD	20 248 820	2.37
3 414 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO	TWD	73 378 673	8.58
3 768 000	UNIMICRON TECHNOLOGY CORP	TWD	17 419 049	2.03
<i>Hong Kong</i>				
3 550 400	AIA GROUP LTD	HKD	44 118 306	5.15
960 700	ASM PACIFIC TECHNOLOGY LTD	HKD	13 004 166	1.52
499 550	HONG KONG EXCHANGES & CLEAR	HKD	29 743 333	3.47
<i>India</i>				
256 953	HDFC BANK LTD - ADR	USD	18 788 403	2.19
488 495	HINDUSTAN UNILEVER LTD	INR	16 247 574	1.90
300 767	JUBILANT FOODWORKS LTD	INR	12 469 094	1.46
402 829	TITAN CO LTD	INR	9 392 773	1.10
<i>Indonesia</i>				
10 313 800	BANK CENTRAL ASIA TBK PT	IDR	21 447 847	2.51
<i>Thailand</i>				
4 520 600	AIRPORTS OF THAILAND PCL-FOR	THB	8 744 997	1.02
4 846 700	CENTRAL PATTANA PUB CO-FOREI	THB	7 939 211	0.93
<i>Singapore</i>				
51 602	SEA LTD-ADR	USD	14 169 909	1.66
<i>United States of America</i>				
128 100	YUM CHINA HOLDINGS INC	HKD	8 349 206	0.98
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									
Shares									
<i>Brazil</i>									
229 500	AMBEV SA	BRL	780 722	0.66	232 060	RAIA DROGASIL SA	BRL	1 142 755	0.96
855 183	AMBEV SA - ADR	USD	2 941 830	2.47	208 700	RANDON PARTICIPACOES SA-PREF	BRL	564 394	0.47
380 691	ANIMA HOLDING SA	BRL	1 047 723	0.88	91 200	REDE DOR SAO LUIZ SA	BRL	1 254 622	1.05
121 171	AREZZO INDUSTRIA E COMERCIO	BRL	2 281 973	1.92	467 870	RUMO SA	BRL	1 785 558	1.50
1 392 156	B3 SA-BRASIL BOLSA BALCAO	BRL	4 666 527	3.93	65 600	SENDAS DISTRIBUIDORA SA	BRL	1 131 360	0.95
329 717	BANCO BRADESCO - ADR	USD	1 691 448	1.42	235 352	SEQUOIA LOGISTICA E TRANSPOR	BRL	1 319 842	1.11
216 342	BANCO BRADESCO SA	BRL	942 478	0.79	232 686	SUZANO PAPEL E CELULOSE SA	BRL	2 773 474	2.33
896 088	BANCO BRADESCO SA-PREF	BRL	4 594 840	3.86	84 360	TELEFONICA BRASIL-ADR	USD	717 060	0.60
166 024	BANCO DO BRASIL S.A.	BRL	1 063 069	0.89	268 800	TOTVS SA	BRL	2 016 853	1.70
100 100	BANCO INTER SA-UNITS	BRL	1 551 808	1.30	83 865	ULTRAPAR PARTICIPACOES SA	BRL	307 357	0.26
103 203	BANCO SANTANDER BRASIL-UNIT	BRL	832 966	0.70	27 832	ULTRAPAR PARTICIPACOES SA-SPON ADR	USD	104 648	0.09
90 001	BB SEGURIDADE PARTICIPACOES	BRL	414 323	0.35	110 200	USINAS SIDER MINAS GER-PF A	BRL	419 464	0.35
674 824	BRADESPAR SA - PREF	BRL	9 996 193	8.41	71 800	VALE SA	BRL	1 620 476	1.36
68 700	BRASILAGRO-CIA BRASILEIRA DE	BRL	410 731	0.35	54 400	VAMOS LOCACAO DE CAMINHOS M	BRL	613 939	0.52
37 400	BRASKEM SA-PREF A	BRL	443 847	0.37	674 300	VIA VAREJO SA	BRL	2 121 853	1.78
30 779	BRF SA	BRL	167 639	0.14	699 444	WEG SA	BRL	4 696 063	3.96
67 673	BRF SA - ADR	USD	370 171	0.31	400	YDUQS PART	BRL	2 618	0.00
257 877	CCR SA	BRL	691 218	0.58	<i>Cayman Islands</i>				
213 983	CEMIG SA - ADR	USD	509 280	0.43	164 303	BANCO BTG PACTUAL SA-UNIT	BRL	3 996 675	3.36
84 100	CENTRAIS ELETRICAS BRASILEIR	BRL	723 533	0.61	Other transferable securities				
82 800	CENTRAIS ELETRICAS BRAS-PR B	BRL	713 998	0.60	Bonds				
249 621	CIA SIDERURGICA NACIONAL SA	BRL	2 188 341	1.84	<i>Brazil</i>				
343 400	CIELO SA	BRL	249 105	0.21	13 290	INEPAR SA INDUSTRIA E CONSTRUCOES 0.000% 25/	BRL	0	0.00
19 488	COSAN SA -ADR	USD	370 662	0.31	Total securities portfolio				
357 200	COSAN SA INDUSTRIA COMERCIO	BRL	1 705 604	1.43	115 768 279 97.31				
179 682	ENERGISA SA - UNITS	BRL	1 668 670	1.40					
286 360	EQUATORIAL ENERGIA SA - ORD	BRL	1 415 285	1.19					
183 600	GERDAU SA - ADR	USD	1 083 240	0.91					
210 375	GERDAU SA - PREF	BRL	1 241 402	1.04					
658 417	HAPVIDA PARTICIPACOES E INVE	BRL	2 022 012	1.70					
255 400	HOSPITAL MATER DEI SA	BRL	854 069	0.72					
76 445	HYPERA SA	BRL	525 134	0.44					
144 700	INTELBRAS SA INDUSTRIA DE TE	BRL	827 619	0.70					
448 370	ITAU UNIBANCO H PREF - ADR	USD	2 694 704	2.26					
95 465	ITAU UNIBANCO HOLDING S-PREF	BRL	566 944	0.48					
1 763 672	ITAUSA INVESTIMENTOS ITAU-PR	BRL	3 918 977	3.29					
221 700	KLABIN SA - UNIT	BRL	1 163 755	0.98					
188 208	LOCALIZA RENT A CAR	BRL	2 400 480	2.02					
90 934	LOJAS AMERICANAS SA	BRL	374 401	0.31					
98 182	LOJAS AMERICANAS SA-PREF	BRL	422 244	0.35					
206 870	LOJAS RENNEN SA	BRL	1 823 453	1.53					
782 117	MAGAZINE LUIZA SA	BRL	3 296 569	2.77					
308 900	MARFRIG GLOBAL FOODS SA	BRL	1 178 257	0.99					
22 968	METALURGICA GERDAU SA-PREF	BRL	63 303	0.05					
227 800	MITRE REALTY EMPREENDIMENTOS	BRL	541 140	0.45					
104 846	MULTIPLAN EMPREENDIMENTOS	BRL	491 021	0.41					
436 167	NATURA &CO HOLDING SA	BRL	4 931 989	4.16					
160 879	NOTRE DAME INTERMED PAR SA	BRL	2 722 955	2.29					
388 105	OCEANPACT SERVICOS MARITIMOS	BRL	691 460	0.58					
432 800	PETRO RIO SA	BRL	1 681 044	1.41					
258 827	PETROBRAS DISTRIBUIDORA SA	BRL	1 376 181	1.16					
280 900	PETROLEO BRASILEIRO PETROBRAS	BRL	1 695 630	1.43					
217 531	PETROLEO BRASILEIRO PETROBRAS - ADR	USD	2 660 404	2.24					
146 681	PETROLEO BRASILEIRO PETROBRAS - ADR	USD	1 732 303	1.46					
300 867	PETROLEO BRASILEIRO PETROBRAS - PREF	BRL	1 764 594	1.48					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV China 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									
Shares					Total securities portfolio				
					<i>Taiwan</i>				
					62 168 333 2.26				
					1 634 000 TAIWAN SEMICONDUCTOR MANUFACTURING CO TWD 35 120 313 1.28				
					1 347 000 YAGEO CORPORATION TWD 27 048 020 0.98				
					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 MENGNIU DAIRY CO	HKD	71 775 812	2.61					
7 579 000	CHINA MERCHANTS BANK - H	HKD	64 582 689	2.35					
78 270 000	CHINA PETROLEUM & CHEMICAL - H	HKD	39 677 158	1.44					
28 112 000	CHINA YUHUA EDUCATION CORP L	HKD	25 446 497	0.93					
7 800 000	CHINASOFT INTERNATIONAL LTD	HKD	14 207 570	0.52					
15 585 000	CITIC SECURITIES CO LTD - H	HKD	39 059 352	1.42					
1 315 933	CONTEMPORARY AMPEREX TECHN-A	CNY	108 916 645	3.96					
604 619	GDS HOLDINGS LTD - ADR	USD	47 456 545	1.73					
1 568 931	HANGZHOU TIGERMED CONSULTI-A	CNY	46 935 860	1.71					
4 932 409	HONGFA TECHNOLOGY CO LTD-A	CNY	47 827 606	1.74					
5 479 885	HUAYU AUTOMOTIVE SYSTEMS - A	CNY	22 269 859	0.81					
1 695 073	JD.COM INC - ADR	USD	135 283 776	4.92					
8 608 000	LI NING CO LTD	HKD	104 941 364	3.82					
4 931 000	LONGFOR PROPERTIES	HKD	27 570 352	1.00					
2 683 153	LUXSHARE PRECISION INDUSTR - A	CNY	19 083 587	0.69					
2 630 900	MEITUAN DIANPING-CLASS B	HKD	108 455 721	3.95					
2 015 334	MIDEA GROUP CO LTD - A	CNY	22 235 503	0.81					
10 524 000	MINTH GROUP LTD	HKD	49 961 117	1.82					
2 744 899	MONTAGE TECHNOLOGY CO LTD-A	CNY	26 476 608	0.96					
1 007 036	NETEASE INC - ADR	USD	116 060 899	4.22					
4 685 320	NEW ORIENTAL EDUCATIO - ADR	USD	38 372 771	1.40					
11 559 500	PING AN INSURANCE GROUP CO - H	HKD	113 105 418	4.12					
1 017 744	SHENZHEN MINDRAY BIO-MEDIC-A	CNY	75 524 991	2.75					
364 200	SUNNY OPTICAL TECH	HKD	11 498 282	0.42					
13 177 372	SUOFEIYA HOME COLLECTION C - A	CNY	49 331 782	1.80					
255 356	TAL EDUCATION GROUP - ADR	USD	6 442 632	0.23					
2 668 100	TENCENT HOLDINGS LTD	HKD	200 931 907	7.32					
6 391 037	VENUSTECH GROUP INC - A	CNY	28 672 684	1.04					
870 455	WILL SEMICONDUCTOR LTD-A	CNY	43 307 117	1.58					
1 272 186	WULIANGYE YIBIN CO LTD - A	CNY	58 574 768	2.13					
2 189 280	WUXI APPTEC CO LTD-H	HKD	51 073 900	1.86					
6 229 000	WUXI BIOLOGICS CAYMAN INC	HKD	113 998 589	4.15					
349 356	ZAI LAB LTD-ADR	USD	61 832 518	2.25					
					<i>Hong Kong</i>				
					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									
	Shares		1 366 106 313	98.75					
<i>United States of America</i>									
190 094	ACTIVISION BLIZZARD INC	USD	15 298 568	1.11					
5 477	ALPHABET INC - A	USD	11 277 244	0.82					
45 360	AMAZON.COM INC	USD	131 584 161	9.50					
660 478	AMERICAN EAGLE OUTFITTERS	USD	20 902 049	1.51					
108 847	APPLE INC	USD	12 570 778	0.91					
572 800	AZEK CO INC/THE	USD	20 508 549	1.48					
333 352	BALLYS CORP	USD	15 210 116	1.10					
21 052	BEYOND MEAT INC	USD	2 795 750	0.20					
20 242	BOOKING HOLDINGS INC	USD	37 348 274	2.70					
148 881	BUMBLE INC-A	USD	7 231 255	0.52					
126 594	CHEWY INC - CLASS A	USD	8 508 987	0.62					
224 473	COLUMBIA SPORTSWEAR CO	USD	18 618 066	1.35					
236 131	DICKS SPORTING GOODS INC	USD	19 949 376	1.44					
126 500	ELECTRONIC ARTS INC	USD	15 342 352	1.11					
94 355	ESTEE LAUDER COMPANIES - A	USD	25 307 731	1.83					
109 329	FIVE BELOW	USD	17 817 705	1.29					
215 135	FRONTDOOR INC	USD	9 037 883	0.65					
47 109	GENERAC HOLDINGS INC	USD	16 491 527	1.19					
272 211	HOLOGIC INC	USD	15 314 881	1.11					
295 838	HOME DEPOT INC	USD	79 551 209	5.74					
41 761	LENDINGTREE INC	USD	7 461 271	0.54					
70 508	MASIMO CORP	USD	14 414 929	1.04					
64 017	MERITAGE HOMES CORP	USD	5 078 606	0.37					
440 755	NIKE INC - B	USD	57 418 196	4.15					
79 713	PAYPAL HOLDINGS INC - W/I	USD	19 592 500	1.42					
252 745	PETMED EXPRESS INC	USD	6 788 033	0.49					
194 268	PINTEREST INC- CLASS A	USD	12 933 180	0.93					
210 389	PLANET FITNESS INC - A	USD	13 350 006	0.97					
216 327	REVOLVE GROUP INC	USD	12 568 455	0.91					
372 214	SPROUTS FARMERS MARKET INC	USD	7 799 577	0.56					
57 032	SQUARE INC - A	USD	11 724 767	0.85					
408 610	STARBUCKS CORP	USD	38 524 904	2.78					
222 026	TARGET CORP	USD	45 258 930	3.27					
52 153	TESLA INC	USD	29 891 554	2.16					
329 389	TWITTER INC	USD	19 112 284	1.38					
88 584	ULTA BEAUTY INC	USD	25 828 223	1.87					
50 133	VAIL RESORTS INC	USD	13 380 637	0.97					
127 649	WALT DISNEY CO	USD	18 919 694	1.37					
226 268	YETI HOLDINGS INC	USD	17 519 123	1.27					
360 889	YUM CHINA HOLDINGS INC	USD	20 160 972	1.46					
<i>France</i>									
45 961	KERING	EUR	33 873 257	2.45					
60 213	LOREAL	EUR	22 628 045	1.64					
82 027	LVMH	EUR	54 244 454	3.92					
<i>China</i>									
100 522	ALIBABA GROUP HOLDING - ADR	USD	19 222 851	1.39					
266 032	JD.COM INC - ADR	USD	17 903 714	1.29					
3 746 500	LI NING CO LTD	HKD	38 514 309	2.78					
117 494	TAL EDUCATION GROUP - ADR	USD	2 499 683	0.18					
363 100	TENCENT HOLDINGS LTD	HKD	23 058 178	1.67					
					<i>Japan</i>				
41 000	FAST RETAILING CO LTD	JPY	25 980 051	1.88					
300 500	MERCARI INC	JPY	13 431 921	0.97					
36 100	NINTENDO CO LTD	JPY	17 696 166	1.28					
515 900	SONY CORP	JPY	42 341 238	3.06					
					<i>Argentina</i>				
29 013	MERCADOLIBRE INC	USD	38 111 275	2.76					
					<i>Canada</i>				
106 087	LULULEMON ATHLETICA INC	USD	32 649 104	2.36					
					<i>Germany</i>				
97 806	ADIDAS AG	EUR	30 701 303	2.22					
					<i>Australia</i>				
317 682	DOMINOS PIZZA ENTERPRISES	AUD	24 238 072	1.75					
					<i>Malta</i>				
828 292	GVC HOLDINGS PLC	GBP	16 841 793	1.22					
					<i>Ireland</i>				
69 778	FLUTTER ENTERTAINMENT PLC-DI	GBP	10 684 744	0.77					
					<i>Sweden</i>				
150 000	OATLY GROUP AB	USD	3 093 853	0.22					
					Shares/Units in investment funds				
					<i>France</i>				
1 278.94	BNP PARIBAS MOIS ISR - I - CAP	EUR	29 176 697	2.11					
Total securities portfolio								1 395 283 010	100.86

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

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

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Emerging Bond Opportunities

Securities portfolio at 30/06/2021

Expressed in USD

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

BNP PARIBAS FUNDS SICAV Emerging Bond Opportunities

Securities portfolio at 30/06/2021

Expressed in USD

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

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

BNP PARIBAS FUNDS SICAV Emerging Bond Opportunities

Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	Shares/Units in investment funds		52 507 334	9.72
	<i>Luxembourg</i>		52 507 334	9.72
36 096.00	BNP PARIBAS FUNDS RMB BOND - X CAP	USD	43 850 142	8.11
66 031.91	BNP PARIBAS INSTICASH USD 1D SHORT TERM XCA	USD	8 657 192	1.61
	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									
Shares									
<i>China</i>									
603 700	51JOB INC - ADR	USD	46 949 750	8.01					
136 981	ALIBABA GROUP HOLDING - ADR	USD	31 064 551	5.31					
106 448	BAIDU INC - ADR	USD	21 704 747	3.71					
175 400	BAIDU INC-CLASS A	HKD	4 515 693	0.77					
247 900	MEITUAN DIANPING-CLASS B	HKD	10 219 382	1.75					
699 937	NEW ORIENTAL EDUCATIO - ADR	USD	5 732 484	0.98					
1 415 500	PING AN INSURANCE GROUP CO - H	HKD	13 850 142	2.37					
594 800	TENCENT HOLDINGS LTD	HKD	44 793 786	7.65					
264 015	TRIP.COM GROUP LTD-ADR	USD	9 361 972	1.60					
35 181	ZAI LAB LTD-ADR	USD	6 226 685	1.06					
<i>Taiwan</i>									
157 905	CHAILEASE HOLDING CO GDS RULE144A	USD	5 716 161	0.98					
870 676	CHAILEASE HOLDING CO LTD	TWD	6 324 619	1.08					
9 655 648	E.SUN FINANCIAL HOLDING CO	TWD	9 110 551	1.56					
208 000	MEDIATEK INC	TWD	7 170 438	1.23					
1 296 000	PRESIDENT CHAIN STORE CORP	TWD	12 226 757	2.09					
203 991	TAIWAN SEMICONDUCTOR - ADR	USD	24 511 559	4.19					
1 330 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO	TWD	28 586 302	4.88					
1 553 000	UNI PRESIDENT ENTERPRISES CO	TWD	4 077 149	0.70					
<i>Canada</i>									
27 471	ERO COPPER CORP	CAD	577 017	0.10					
11 190 738	GRAN TIERRA ENERGY INC	USD	8 280 027	1.41					
1 997 126	KINROSS GOLD CORP	USD	12 681 750	2.17					
420 570	PAN AMERICAN SILVER CORP	USD	12 015 685	2.05					
559 334	WHEATON PRECIOUS METALS CORP	USD	24 649 849	4.21					
<i>South Korea</i>									
545 966	SAMSUNG ELECTRONICS CO LTD	KRW	39 005 551	6.67					
76 232	SK HYNIX INC	KRW	8 589 680	1.47					
<i>South Africa</i>									
176 128	ANGLO AMERICAN PLATINUM LTD	ZAR	20 345 452	3.48					
14 328	CAPITEC BANK HOLDINGS LTD	ZAR	1 692 299	0.29					
768 792	CLICKS GROUP LTD	ZAR	13 228 380	2.26					
98 515	MR PRICE GROUP LTD	ZAR	1 452 466	0.25					
<i>United States of America</i>									
290 734	BUNGE LTD	USD	22 720 862	3.88					
77 101	NEWMONT MINING CORP	USD	4 886 661	0.84					
<i>Indonesia</i>									
5 027 200	BANK CENTRAL ASIA TBK PT	IDR	10 454 209	1.79					
27 945 200	TELEKOMUNIKASI INDONESIA PER	IDR	6 074 363	1.04					
<i>India</i>									
25 935	HDFC BANK LTD - ADR	USD	1 896 367	0.32					
219 649	HOUSING DEVELOPMENT FINANCE	INR	7 320 550	1.25					
246 919	RELIANCE INDUSTRIES LTD	INR	7 014 353	1.20					
<i>Brazil</i>									
857 672	HYPERA SA	BRL	5 891 726	1.01					
1 701 987	RAIA DROGASIL SA	BRL	8 381 254	1.43					
<i>Mexico</i>									
1 378 588	INFRAESTRUCTURA ENERGETICA	MXN	5 593 841	0.96					
1 737 979	WALMART DE MEXICO SAB DE CV	MXN	5 679 935	0.97					
					<i>The Netherlands</i>				
129 398	YANDEX NV - A	USD	9 154 909	1.56					
					<i>Malaysia</i>				
8 895 600	DIALOG GROUP BHD	MYR	6 193 238	1.06					
					<i>Russia</i>				
50 812	LUKOIL PJSC - ADR	USD	4 706 207	0.80					
					<i>Hong Kong</i>				
262 600	AIA GROUP LTD	HKD	3 263 144	0.56					
					<i>Argentina</i>				
42 967	PAMPA ENERGIA SA-SPON ADR	USD	651 809	0.11					
					Shares/Units in investment funds				
					<i>Luxembourg</i>				
240 724.79	BNP PARIBAS INSTICASH USD 1D SHORT TERM XCA	USD	31 560 513	5.39					
					Total securities portfolio				
					576 104 825 98.45				

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

BNP PARIBAS FUNDS SICAV Emerging Multi-Asset Income

Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>South Korea</i>					<i>Turkey</i>				
			2 863 601	3.33				729 724	0.84
203	LG HOUSEHOLD & HEALTH CARE	KRW	317 405	0.37	149 761	AKBANK T.A.S.	TRY	91 020	0.11
1 110	NAVER CORP	KRW	411 008	0.48	28 058	ANADOLU EFES BIRACILIK VE	TRY	71 893	0.08
390	NCSOFT CORP	KRW	283 828	0.33	19 347	BIM BIRLESIK MAGAZALAR AS	TRY	138 408	0.16
17 695	SAMSUNG ELECTRONICS - PEF	KRW	1 156 334	1.34	24 166	ENERJISA ENERJI AS	TRY	28 791	0.03
3 937	SAMSUNG ELECTRONICS CO LTD	KRW	281 272	0.33	8 431	TOFAS TURK OTOMOBIL FABRIKASI	TRY	28 668	0.03
3 672	SK HYNIX INC	KRW	413 754	0.48	105 574	TURK SISE VE CAM FABRIKALARI	TRY	92 845	0.11
<i>Mexico</i>					<i>Indonesia</i>				
			2 616 278	3.01				658 918	0.77
141 680	ALFA S.A.B.-A	MXN	106 453	0.12	48 834	TURKCELL ILETISIM HIZMET AS	TRY	90 501	0.10
23 247	AMERICA MOVIL - ADR - L	USD	348 705	0.40	125 059	TURKIYE GARANTI BANKASI	TRY	119 481	0.14
90 489	AMERICA MOVIL SAB DE C-SER L	MXN	68 172	0.08	116 032	TURKIYE IS BANKASI - C	TRY	68 117	0.08
7 200	ARCA CONTINENTAL SAB DE CV	MXN	41 810	0.05	1	TURKIYE SINAI KALKINMA BANK	TRY	0	0.00
35 290	CEMEX SAB - ADR	USD	296 436	0.34	<i>The Netherlands</i>				
62 580	CONTROLADORA NEMAK SAB DE CV	MXN	10 215	0.01				614 574	0.71
51 300	FIBRA UNO ADMINISTRACION SA	MXN	55 473	0.06	87 164	VEON LTD	USD	159 510	0.18
4 860	FOMENTO ECONOMICO MEX - ADR	USD	410 719	0.48	6 432	YANDEX NV - A	USD	455 064	0.53
8 090	GRUMA S.A.B. - B	MXN	90 532	0.10	<i>Hungary</i>				
2 800	GRUPO AEROPORTUARIO DE SURESTE - B	MXN	51 736	0.06				515 539	0.60
6 540	GRUPO AEROPORTUARIO DEL PACIFIC - B	MXN	69 685	0.08	22 537	MOL HUNGARIAN OIL AND GAS PL	HUF	179 533	0.21
25 600	GRUPO BIMBO SAB - SERIES A	MXN	56 432	0.07	3 686	OTP BANK PLC	HUF	198 681	0.23
42 060	GRUPO FINANCIERO BANORTE - O	MXN	272 000	0.31	4 190	RICHTER GEDEON NYRT	HUF	111 685	0.13
26 600	GRUPO FINANCIERO INBURSA - O	MXN	26 346	0.03	4 240	WABERERS INTERNATIONAL NYRT	HUF	25 640	0.03
790	GRUPO TELEVISIA SA - ADR	USD	11 281	0.01	<i>Chile</i>				
35 400	GRUPO TELEVISIA SAB-SER CPO	MXN	101 379	0.12				493 238	0.57
1 500	INDUSTRIAS PENOLES SAB DE CV	MXN	20 730	0.02	2 584 870	BANCO SANTANDER CHILE	CLP	128 904	0.15
17 942	INFRAESTRUCTURA ENERGETICA	MXN	72 803	0.08	69 710	CENCOSUD SA	CLP	139 887	0.16
18 700	KIMBERLY-CLARK DE MEXICO - A	MXN	33 220	0.04	450	CIA CERVECERIAS UNIDAS - ADR	USD	9 063	0.01
13 000	ORBIA ADVANCE CORP SAB DE CV	MXN	34 043	0.04	17 130	EMPRESAS CMPC SA	CLP	41 172	0.05
2 400	PROMOTORA Y OPERADORA DE INF	MXN	19 222	0.02	15 114	ENEL AMERICAS SA - ADR	USD	109 123	0.13
128 173	WALMART DE MEXICO SAB DE CV	MXN	418 886	0.49	9 410	ENEL CHILE SA	USD	27 760	0.03
<i>Poland</i>					13 382 380	ITAU CORPBANCA	CLP	37 329	0.04
			1 476 275	1.71	<i>Cyprus</i>				
11 955	ALLEGRO.EU SA	PLN	206 063	0.24				431 109	0.51
11 043	BANK PEKAO SA	PLN	269 764	0.31	10 549	GLOBALTRA-SPONS GDR REGS	USD	75 636	0.09
684	CD PROJEKT SA	PLN	33 242	0.04	3 319	OZON HOLDINGS PLC - ADR	USD	194 560	0.23
15 578	CYFROWY POLSAT SA	PLN	122 512	0.14	1 839	TCS GROUP HOLDING -REG S	USD	160 913	0.19
59 558	ECHO INVESTMENT S.A.	PLN	71 964	0.08	<i>Canada</i>				
21 308	EUROCASH SA	PLN	79 534	0.09				418 524	0.49
1 455	KRUK SA	PLN	96 006	0.11	201	ERO COPPER CORP	CAD	4 222	0.00
20 788	PKO BANK POLSKI SA	PLN	206 568	0.24	76 644	GRAN TIERRA ENERGY INC	USD	56 709	0.07
8 881	POLSKI KONCERN NAFTOWY ORLEN	PLN	179 112	0.21	14 452	KINROSS GOLD CORP	USD	91 770	0.11
14 156	POWSZECHNY ZAKLAD UBEZPIECZE	PLN	136 465	0.16	3 037	PAN AMERICAN SILVER CORP	USD	86 767	0.10
5 997	WARSAW STOCK EXCHANGE	PLN	75 045	0.09	4 063	WHEATON PRECIOUS METALS CORP	USD	179 056	0.21
<i>India</i>					<i>United States of America</i>				
			1 128 200	1.32				345 122	0.40
17 464	HDFC BANK LIMITED	INR	352 198	0.41	2 128	BUNGE LTD	USD	166 303	0.19
159	HDFC BANK LTD - ADR	USD	11 626	0.01	559	NEWMONT MINING CORP	USD	35 429	0.04
8 326	HINDUSTAN UNILEVER LTD	INR	276 927	0.32	2 200	YUM CHINA HOLDINGS INC	HKD	143 390	0.17
1 498	HOUSING DEVELOPMENT FINANCE	INR	49 926	0.06	<i>Cayman Islands</i>				
5 546	JUBILANT FOODWORKS LTD	INR	229 924	0.27				307 964	0.36
1 678	RELIANCE INDUSTRIES LTD	INR	47 668	0.06	90	BANCO BTG PACTUAL SA - PNA	BRL	520	0.00
6 859	TITAN CO LTD	INR	159 931	0.19	12 639	BANCO BTG PACTUAL SA-UNIT	BRL	307 444	0.36
<i>Hong Kong</i>					<i>Thailand</i>				
			1 058 603	1.22				290 945	0.33
44 000	AIA GROUP LTD	HKD	546 757	0.63	76 900	AIRPORTS OF THAILAND PCL-FOR	THB	148 761	0.17
16 700	ASM PACIFIC TECHNOLOGY LTD	HKD	226 053	0.26	86 800	CENTRAL PATTANA PUB CO-FOREI	THB	142 184	0.16
4 800	HONG KONG EXCHANGES & CLEAR	HKD	285 793	0.33	<i>South Africa</i>				
								252 966	0.29
					1 275	ANGLO AMERICAN PLATINUM LTD	ZAR	147 282	0.17
					81	CAPITEC BANK HOLDINGS LTD	ZAR	9 567	0.01
					5 586	CLICKS GROUP LTD	ZAR	96 117	0.11

BNP PARIBAS FUNDS SICAV Emerging Multi-Asset Income

Securities portfolio at 30/06/2021

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Emerging Multi-Asset Income

Securities portfolio at 30/06/2021

Expressed in USD

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

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

BNP PARIBAS FUNDS SICAV Emerging Multi-Asset Income

Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	Shares/Units in investment funds		8 794 087	10.21
	<i>Luxembourg</i>		<i>7 148 798</i>	<i>8.29</i>
3 751.33	BNP PARIBAS FUNDS ASIA EX- JAPAN SMALL CAP - X CAP	USD	496 226	0.57
31 221.00	BNP PARIBAS FUNDS CHINA EQUITY- X USD ACC XCA	USD	3 807 088	4.42
2 342.00	BNP PARIBAS FUNDS RMB BOND - X CAP	USD	2 845 107	3.30
2.88	BNP PARIBAS INSTCASH USD 1D SHORT TERM XCA	USD	377	0.00
	<i>Ireland</i>		<i>1 645 289</i>	<i>1.92</i>
9 632.00	SOURCE PHYSICAL GOLD P - ETC	USD	1 645 289	1.92
	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									
Shares			3 363 109 442	94.47					
<i>United States of America</i>					<i>United Kingdom</i>				
4 130 909	ADVENT TECHNOLOGIES HOLDINGS	USD	33 579 528	0.94	311 961	APTIV PLC	USD	41 386 984	1.16
878 457	ALLEGRO MICROSYSTEMS INC	USD	20 518 812	0.57	2 304 298	CERES POWER HOLDINGS PLC	GBP	28 372 567	0.79
1 299 894	AMERICAN SUPERCONDUCTOR CORP	USD	19 061 604	0.54	8 954 961	ITM POWER PLC	GBP	47 505 262	1.33
3 024 826	APPHARVEST INC	USD	40 810 537	1.14	1 866 751	SSE PLC	GBP	32 629 272	0.91
1 489 169	CF FINANCE ACQUISITION III	USD	12 594 962	0.36	<i>Canada</i>				
2 155 443	DANIMER SCIENTIFIC INC	USD	45 529 848	1.28	1 591 565	ANAERGIA INC	CAD	15 097 379	0.43
4 814 570	ELECTRIC LAST MILE SOLUTIONS	USD	40 923 236	1.15	3 937 551	BALLARD POWER SYSTEMS INC	USD	60 163 946	1.69
1 409 555	ENPHASE ENERGY INC	USD	218 261 728	6.15	1 775 144	GREENPOWER MOTOR CO INC	USD	29 383 655	0.82
2 363 456	EOS ENERGY ENTERPRISES INC	USD	35 793 633	1.00	1 712 051	LOOP ENERGY INC	CAD	8 149 293	0.23
1 785 005	FISKER INC	USD	29 020 066	0.81	6 246 594	STANDARD LITHIUM LTD	CAD	21 651 456	0.60
303 231	GENERAC HOLDINGS INC	USD	106 152 584	2.99	422 709	XEBEC ADSORPTION INC	CAD	1 162 918	0.03
1 072 793	GREEN PLAINS INC	USD	30 413 442	0.85	<i>Denmark</i>				
548 301	HOLICITY INC-CLASS A	USD	5 710 024	0.16	1 149 731	EVERFUEL A/S	NOK	7 897 789	0.22
2 105 565	HYLIION HOLDINGS CORP	USD	20 684 571	0.57	2 317 531	VESTAS WIND SYSTEMS A/S	DKK	76 292 700	2.14
2 640 039	INDIE SEMICONDUCTOR INC-A	USD	21 994 760	0.61	<i>France</i>				
512 153	INFRASTRUCTURE AND ENERGY AL	USD	5 553 830	0.16	5 908 220	ENGIE	EUR	68 263 574	1.92
616 653	LIVE OAK ACQUISITION CO-CL A	USD	5 158 275	0.15	<i>South Korea</i>				
1 429 064	NIKOLA CORP	USD	21 763 130	0.60	81 650	LG CHEM LTD	KRW	51 876 476	1.46
4 260 406	ORIGIN MATERIALS INC	USD	29 458 917	0.82	<i>Norway</i>				
2 970 793	ORION ENERGY SYSTEMS INC	USD	14 354 198	0.41	1 296 246	AGILYX AS	NOK	3 874 169	0.11
2 809 069	PERIDOT ACQUISITION CORP -A	USD	28 851 050	0.80	10 192 601	AKER CARBON CAPTURE AS	NOK	19 771 143	0.55
11 331 611	PLUG POWER INC	USD	326 695 150	9.22	3 628 679	AKER CLEAN HYDROGEN AS	NOK	2 894 438	0.08
1 160 599	PROTERRA INC	USD	16 744 961	0.47	2 540 550	CAMBI ASA	NOK	3 634 727	0.10
2 629 689	PURECYCLE TECHNOLOGIES INC	USD	52 442 993	1.47	1 960 686	CIRCA GROUP AS	NOK	3 364 228	0.10
1 861 194	QUANTUMSCAPE CORP	USD	45 921 694	1.29	958 905	HEXAGON PURUS HOLDING AS	NOK	3 639 270	0.10
705 603	RENEWABLE ENERGY GROUP INC	USD	37 091 906	1.04	3 858 918	OTOVO AS - A SHARES	NOK	4 517 304	0.13
4 662 249	ROMEO POWER INC	USD	32 001 608	0.89	2 557 334	QUANTAFUEL AS	NOK	9 617 976	0.27
1 580 934	SHOALS TECHNOLOGIES GROUP -A	USD	47 325 371	1.33	<i>Sweden</i>				
2 039 716	SOFTWARE ACQUISITION GRPII-A	USD	17 113 732	0.48	3 008 382	CELL IMPACT AB	SEK	16 714 881	0.47
340 980	SOLAREEDGE TECHNOLOGIES INC	USD	79 464 240	2.23	737 895	NILAR INTERNATIONAL AB	SEK	4 147 113	0.12
3 848 551	SPARTAN ACQUISIT CORP II- A	USD	32 420 124	0.91	2 500 000	OX2 AB	SEK	13 803 983	0.39
8 745 727	SUNNOVA ENERGY INTERNATIONAL	USD	277 733 433	7.83	856 327	SCANDINAVIAN BIOGAS FUELS IN	SEK	2 955 181	0.08
4 041 188	SUNRUN INC	USD	190 081 344	5.36	2 750 867	SWEDISH STIRLING AB	SEK	4 529 627	0.13
25 000	THUNDER BRIDGE ACQUISITION-A	USD	229 151	0.01	<i>The Netherlands</i>				
844 987	TPI COMPOSITES INC	USD	34 500 608	0.96	1 038 506	AMG ADVANCED METALLURGICAL	EUR	29 908 973	0.83
1 239 705	VELOCITY LIDAR INC	USD	11 122 743	0.31	<i>India</i>				
5 240 077	VIEW INC	USD	37 470 152	1.05	1 309 632	AZURE POWER GLOBAL LTD	USD	29 728 724	0.83
<i>China</i>					<i>Australia</i>				
4 533 500	BYD CO LTD - H	HKD	114 329 788	3.22	33 844 302	IONEER LTD	AUD	7 499 095	0.21
978 383	DAQO NEW ENERGY CORP - ADR	USD	53 642 350	1.50	2 104 022	VULCAN ENERGY RESOURCES LTD	AUD	10 248 936	0.29
14 649 000	GEELY AUTOMOBILE HOLDINGS LTD	HKD	38 855 923	1.09	5 774 957	WESTERN AREAS LTD	AUD	8 718 754	0.25
23 512 617	MING YANG SMART ENERGY GRO-A	CNY	49 614 176	1.39	<i>Luxembourg</i>				
1 370 974	NIO INC - ADR	USD	61 502 502	1.73	2 000 000	ARRIVAL SA	USD	26 427 186	0.74
900 461	NUVVE HOLDING CORP	USD	10 493 609	0.30	<i>Ireland</i>				
694 971	WUHAN DR LASER TECHNOLOGY -A	CNY	13 532 941	0.38	1 499 186	FUSION FUEL GREEN PLC-A	USD	18 229 414	0.51
864 260	WUXI LEAD INTELLIGENT EQUI-A	CNY	6 773 583	0.19	<i>Israel</i>				
25 679 600	XINJIANG GOLDWIND SCI+TEC - H	HKD	33 829 766	0.95	3 262 847	GENCELL LTD	ILS	9 541 352	0.27
12 232 000	XINYI SOLAR HOLDINGS LTD	HKD	22 232 129	0.62	Bonds				
<i>Spain</i>					<i>United Kingdom</i>				
1 950 000	CORP ACCIONA ENERGIAS RENOVA	EUR	52 123 500	1.46	19 000 000	GS INTERNATIONAL 0.000% 20-28/12/2021	EUR	43 228 800	1.21
3 900 841	EDP RENOVAVEIS SA	EUR	76 222 433	2.14					
2 905 151	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	81 809 052	2.30					

BNP PARIBAS FUNDS SICAV Energy Transition

Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	Other transferable securities		18 766 267	1.06
	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				
Shares			1 634 061 801	99.33
<i>France</i>				
367 701	AIR LIQUIDE SA	EUR	54 294 730	3.30
3 464 132	CREDIT AGRICOLE SA	EUR	40 925 255	2.49
391 759	ESSILORLUXOTTICA	EUR	60 973 371	3.71
170 511	LVMH	EUR	112 758 925	6.85
408 244	MICHELIN (CGDE)	EUR	54 908 818	3.34
225 796	PERNOD RICARD SA	EUR	42 269 011	2.57
821 595	SANOFI AVENTIS	EUR	72 596 134	4.41
489 899	SCHNEIDER ELECTRIC SE	EUR	64 999 799	3.95
1 891 333	VIVENDI	EUR	53 581 464	3.26
<i>Germany</i>				
139 541	ADIDAS AG	EUR	43 801 920	2.66
221 714	ALLIANZ SE - REG	EUR	46 626 454	2.83
212 503	DEUTSCHE BOERSE AG	EUR	31 280 442	1.90
3 248 862	DEUTSCHE TELEKOM AG - REG	EUR	57 868 730	3.52
4 307 125	E.ON SE	EUR	42 011 697	2.55
1 298 230	INFINEON TECHNOLOGIES AG	EUR	43 906 139	2.67
564 997	SIEMENS AG - REG	EUR	75 494 899	4.59
316 402	SYMRISE AG	EUR	37 177 235	2.26
<i>The Netherlands</i>				
193 882	ASML HOLDING NV	EUR	112 335 231	6.83
335 902	KONINKLIJKE DSM NV	EUR	52 870 975	3.21
789 046	PROSUS NV	EUR	65 072 624	3.96
<i>Spain</i>				
731 456	AMADEUS IT GROUP SA	EUR	43 389 970	2.64
16 352 306	BANCO SANTANDER SA	EUR	52 646 249	3.20
1 469 910	GRIFOLS SA	EUR	33 572 744	2.04
84 059	GRIFOLS SA - B	EUR	1 244 073	0.08
<i>Finland</i>				
958 843	NESTE OYJ	EUR	49 514 653	3.01
2 850 691	NORDEA BANK ABP	EUR	26 790 794	1.63
1 116 880	SAMPO OYJ - A	EUR	43 290 269	2.63
<i>Ireland</i>				
1 362 030	CRH PLC	EUR	57 886 275	3.52
<i>United Kingdom</i>				
189 724	LINDE PLC	EUR	46 169 335	2.81
<i>Belgium</i>				
731 441	ANHEUSER - BUSCH INBEV SA/NV	EUR	44 478 927	2.70
<i>Switzerland</i>				
1 419 815	STMICROELECTRONICS NV	EUR	43 453 438	2.64
<i>Portugal</i>				
1 682 134	JERONIMO MARTINS	EUR	25 871 221	1.57
Shares/Units in investment funds			12 022 439	0.73
<i>Luxembourg</i>				
100 483.59	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP	EUR	12 022 439	0.73
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	EIFPAGE SA	EUR	967 824	2.80
16 957	FAURECIA	EUR	701 511	2.03
8 281	GECINA SA	EUR	1 069 905	3.10
1 692	ILIAD SA	EUR	208 793	0.60
9 482	ORPEA	EUR	1 016 945	2.94
5 882	SCOR SE	EUR	157 755	0.46
1 237	SEB SA	EUR	188 519	0.55
8 701	SODEXO SA	EUR	684 769	1.98
5 228	TELEPERFORMANCE	EUR	1 789 543	5.19
14 865	WORLDLINE SA - W/I	EUR	1 173 443	3.40
<i>Germany</i>			<i>8 190 928</i>	<i>23.71</i>
23 262	COVESTRO AG	EUR	1 266 849	3.67
13 755	HELLOFRESH SE	EUR	1 127 635	3.26
9 637	LEG IMMOBILIEN AG	EUR	1 170 414	3.39
5 624	MTU AERO ENGINES AG	EUR	1 174 854	3.40
11 563	PUMA SE	EUR	1 162 660	3.37
2 489	SCOUT24 AG	EUR	177 018	0.51
454 725	TELEFONICA DEUTSCHLAND HOLDING	EUR	1 011 763	2.93
10 787	ZALANDO SE	EUR	1 099 735	3.18
<i>Italy</i>			<i>4 079 522</i>	<i>11.81</i>
487 689	A2A SPA	EUR	840 776	2.43
17 659	AMPLIFON SPA	EUR	735 321	2.13
46 551	FINCOBANK S.P.A.	EUR	684 300	1.98
22 148	MONCLER SPA	EUR	1 263 765	3.66
11 522	RECORDATI SPA	EUR	555 360	1.61
<i>The Netherlands</i>			<i>3 401 230</i>	<i>9.85</i>
23 556	ASR NEDERLAND NV	EUR	767 690	2.22
40 103	NN GROUP NV - W/I	EUR	1 595 296	4.62
12 255	WOLTERS KLUWER	EUR	1 038 244	3.01
<i>Ireland</i>			<i>1 637 436</i>	<i>4.74</i>
4 552	KINGSPAN GROUP PLC	EUR	362 521	1.05
27 867	SMURFIT KAPPA GROUP PLC	EUR	1 274 915	3.69
<i>Austria</i>			<i>1 116 742</i>	<i>3.23</i>
23 280	OMV AG	EUR	1 116 742	3.23
<i>Cyprus</i>			<i>1 068 757</i>	<i>3.09</i>
162 425	AROUNDTOWN SA	EUR	1 068 757	3.09
<i>Luxembourg</i>			<i>902 015</i>	<i>2.61</i>
9 357	EUROFINS SCIENTIFIC	EUR	902 015	2.61
Shares/Units in investment funds			957 524	2.77
<i>Luxembourg</i>			<i>957 524</i>	<i>2.77</i>
8 002.99	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP	EUR	957 524	2.77
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									
Shares			184 562 358	98.90					
<i>France</i>									
12 232	AIR LIQUIDE SA	EUR	1 806 177	0.97					
16 448	AIRBUS SE	EUR	1 783 621	0.96					
19 835	ARKEMA	EUR	2 098 543	1.12					
79 192	AXA SA	EUR	1 693 521	0.91					
94 768	BNP PARIBAS	EUR	5 010 384	2.68					
12 701	CAPGEMINI SE	EUR	2 057 562	1.10					
254 751	CREDIT AGRICOLE SA	EUR	3 009 628	1.61					
12 843	DANONE	EUR	762 489	0.41					
6 398	ESSILORLUXOTTICA	EUR	995 785	0.53					
12 646	EURAZEO SA	EUR	929 481	0.50					
33 325	FAURECIA	EUR	1 378 655	0.74					
1 969	HERMES INTERNATIONAL	EUR	2 418 917	1.30					
3 816	KERING	EUR	2 812 392	1.51					
29 531	LEGRAND SA	EUR	2 635 937	1.41					
13 251	LOREAL	EUR	4 979 726	2.67					
8 267	LVMH	EUR	5 466 967	2.93					
18 653	MICHELIN (CGDE)	EUR	2 508 829	1.34					
10 535	PERNOD RICARD SA	EUR	1 972 152	1.06					
27 510	PUBLICIS GROUPE	EUR	1 483 889	0.80					
45 673	SANOFI AVENTIS	EUR	4 035 666	2.16					
24 687	SCHNEIDER ELECTRIC SE	EUR	3 275 471	1.76					
121 088	TOTAL SA	EUR	4 620 113	2.48					
32 425	VINCI SA	EUR	2 917 926	1.56					
57 635	VIVENDI	EUR	1 632 800	0.87					
<i>United Kingdom</i>									
60 727	ASTRAZENECA PLC	GBP	6 142 378	3.30					
254 571	BAE SYSTEMS PLC	GBP	1 547 977	0.83					
443 917	BP PLC	GBP	1 628 911	0.87					
86 595	DIAGEO PLC	GBP	3 491 238	1.87					
315 721	DS SMITH PLC	GBP	1 536 954	0.82					
113 758	GLAXOSMITHKLINE PLC	GBP	1 880 926	1.01					
25 614	INTERTEK GROUP PLC	GBP	1 650 014	0.88					
10 386	LINDE PLC	EUR	2 527 433	1.35					
240 469	NATIONAL GRID PLC	GBP	2 579 345	1.38					
60 436	PENNON GROUP PLC	GBP	799 407	0.43					
16 864	RECKITT BENCKISER GROUP PLC	GBP	1 256 672	0.67					
88 830	RELX PLC	GBP	1 985 727	1.06					
23 750	RIO TINTO PLC	GBP	1 645 859	0.88					
87 049	SSE PLC	GBP	1 521 545	0.82					
267 145	TESCO PLC	GBP	693 808	0.37					
<i>Germany</i>									
25 299	ALLIANZ SE - REG	EUR	5 320 380	2.85					
12 664	BASF SE	EUR	841 396	0.45					
22 659	BAYER AG - REG	EUR	1 160 367	0.62					
7 375	CONTINENTAL AG	EUR	914 353	0.49					
26 149	DAIMLER AG - REG	EUR	1 969 020	1.06					
41 289	DEUTSCHE POST AG - REG	EUR	2 368 337	1.27					
301 861	DEUTSCHE TELEKOM AG - REG	EUR	5 376 748	2.88					
48 570	INFINEON TECHNOLOGIES AG	EUR	1 642 637	0.88					
12 567	SAP SE	EUR	1 493 462	0.80					
33 741	SIEMENS AG - REG	EUR	4 508 472	2.42					
38 222	SIEMENS HEALTHINEERS AG	EUR	1 975 313	1.06					
28 258	VONOVIA SE	EUR	1 540 626	0.83					
					<i>The Netherlands</i>				
9 169	ASML HOLDING NV	EUR	5 312 519	2.85					
13 192	HEINEKEN NV	EUR	1 348 222	0.72					
224 919	ING GROEP NV	EUR	2 505 598	1.34					
71 326	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 788 143	0.96					
12 619	KONINKLIJKE DSM NV	EUR	1 986 231	1.06					
656 552	KONINKLIJKE KPN NV	EUR	1 729 358	0.93					
62 204	NN GROUP NV - WI	EUR	2 474 475	1.33					
39 689	RANDSTAD HOLDING NV	EUR	2 559 941	1.37					
174 234	ROYAL DUTCH SHELL PLC - A	EUR	2 962 675	1.59					
					<i>Switzerland</i>				
10	CHOCOLADEFABRIKEN LINDT - REG	CHF	883 963	0.47					
28 937	CIE FINANCIERE RICHEMONT - REG	CHF	2 955 206	1.58					
63 980	NESTLE SA - REG	CHF	6 724 844	3.61					
6 649	ROCHE HOLDING AG GENUSSCHEIN	CHF	2 114 130	1.13					
7 583	SIKA AG - REG	CHF	2 092 554	1.12					
40 352	STMICROELECTRONICS NV	EUR	1 234 973	0.66					
5 446	ZURICH INSURANCE GROUP AG	CHF	1 844 148	0.99					
					<i>Italy</i>				
142 289	ASSICURAZIONI GENERALI	EUR	2 405 396	1.29					
151 432	ENEL S.P.A.	EUR	1 186 015	0.64					
1 750 742	INTESA SANPAOLO	EUR	4 078 353	2.19					
					<i>Spain</i>				
80 608	IBERDROLA SA	EUR	828 650	0.44					
74 271	INDUSTRIA DE DISENO TEXTIL	EUR	2 206 591	1.18					
					<i>Austria</i>				
74 464	WIENERBERGER AG	EUR	2 420 080	1.30					
					<i>Sweden</i>				
22 410	ASSA ABLOY AB - B	SEK	569 641	0.31					
165 578	ERICSSON LM - B	SEK	1 756 021	0.94					
					<i>Belgium</i>				
34 546	KBC GROEP NV	EUR	2 221 308	1.19					
					<i>Finland</i>				
55 192	UPM-KYMMENE OYJ	EUR	1 760 625	0.94					
					<i>Denmark</i>				
18 068	NOVO NORDISK A/S - B	DKK	1 276 575	0.68					
					<i>Ireland</i>				
8 915	KERRY GROUP PLC - A	EUR	1 050 187	0.56					
					Shares/Units in investment funds				
					<i>Luxembourg</i>				
14 009.31	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - X CAP	EUR	1 411 129	0.76					
			185 973 487	99.66	Total securities portfolio				

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									
	Shares		50 692 671	97.65					
	<i>Russia</i>		<i>27 047 505</i>	<i>52.07</i>		<i>Greece</i>		<i>1 319 629</i>	<i>2.55</i>
680 703	ALROSA PJSC	RUB	1 055 849	2.03	301 250	ALPHA BANK A.E.	EUR	324 748	0.63
57 783	GAZPROM NEFT - ADR	USD	1 442 261	2.78	61 332	FF GROUP	EUR	6	0.00
769 853	GAZPROM PAO - ADR	USD	4 947 989	9.52	78 275	OPAP SA	EUR	994 875	1.92
279 789	GLOBALTRUCK MANAGEMENT PJSC	RUB	112 226	0.22		<i>Guernsey Island</i>		<i>553 003</i>	<i>1.07</i>
3 467 343	INTER RAO UES PJSC	RUB	187 506	0.36	403 325	ETALON GROUP-GDR REGS - W/I	USD	553 003	1.07
61 823	LUKOIL PJSC - ADR	USD	4 828 439	9.29		<i>Lithuania</i>		<i>535 600</i>	<i>1.03</i>
16 261	MAGNIT PJSC	RUB	997 139	1.92	26 000	AB IGNITIS GRUPE - REG S GDR	EUR	535 600	1.03
68 894	MAIL.RU GROUP-GDR REGS	USD	1 316 416	2.54		<i>Czech Republic</i>		<i>531 554</i>	<i>1.02</i>
5 704	MMC NORILSK NICKEL PJSC	RUB	1 630 063	3.14	165 953	MONETA MONEY BANK AS	CZK	531 554	1.02
5 904	NOVATEK PJSC-SPONS GDR REG S	USD	1 091 784	2.10		<i>Slovenia</i>		<i>333 220</i>	<i>0.64</i>
98 071	POLYMETAL INTERNATIONAL - W/I	GBP	1 775 891	3.42	25 831	NOVA LJUBLJANSKA B-GDR REG S	EUR	333 220	0.64
1 200 373	SBERBANK OF RUSSIA PJSC	RUB	4 235 520	8.15		<i>Austria</i>		<i>258 939</i>	<i>0.50</i>
1 833 854	SISTEMA PJSC	RUB	671 017	1.29	13 557	RAIFFEISEN BANK INTERNATIONAL	EUR	258 939	0.50
1 947 682	SURGUTNEFTEGAS-PREFERENCE	RUB	1 041 461	2.01		Other transferable securities		841 726	1.62
229 766	TATNEFT PJSC	RUB	1 408 813	2.71		Shares		841 726	1.62
546 174 970	VTB BANK PJSC	RUB	305 131	0.59		<i>Russia</i>		<i>841 726</i>	<i>1.62</i>
	<i>Poland</i>		<i>7 551 220</i>	<i>14.55</i>	1 203 540	MAGNITOGORSK IRON & STEEL WORKS PJSC	RUB	841 726	1.62
82 618	ALLEGRO.EU SA	PLN	1 200 818	2.31		<i>Slovakia</i>		<i>0</i>	<i>0.00</i>
49 040	BANK PEKAO SA	PLN	1 010 182	1.95	107 150	POVAZSKE STROJARNE	EUR	0	0.00
6 933	CD PROJEKT SA	PLN	284 123	0.55		Total securities portfolio		51 534 398	99.27
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					
	<i>Turkey</i>		<i>3 989 403</i>	<i>7.70</i>					
969 851	AKBANK T.A.S.	TRY	497 046	0.96					
181 702	ANADOLU EFES BIRACILIK VE	TRY	392 593	0.76					
116 389	BIM BIRLESIK MAGAZALAR AS	TRY	702 119	1.35					
207 939	ENERJISA ENERJI AS	TRY	208 898	0.40					
1	ENKA INSAAT VE SANAYI AS	TRY	1	0.00					
64 966	TOFAS TURK OTOMOBIL FABRIKASI	TRY	186 275	0.36					
598 879	TURK SISE VE CAM FABRIKALARI	TRY	444 109	0.86					
341 340	TURKCELL ILETISIM HIZMET AS	TRY	533 421	1.03					
682 406	TURKIYE GARANTI BANKASI	TRY	549 767	1.06					
959 899	TURKIYE IS BANKASI - C	TRY	475 174	0.92					
1	TURKIYE SINAI KALKINMA BANK	TRY	0	0.00					
	<i>The Netherlands</i>		<i>3 051 357</i>	<i>5.88</i>					
565 086	VEON LTD	USD	872 002	1.68					
36 530	YANDEX NV - A	USD	2 179 355	4.20					
	<i>Hungary</i>		<i>3 018 300</i>	<i>5.82</i>					
161 288	MOL HUNGARIAN OIL AND GAS PL	HUF	1 083 432	2.09					
19 481	OTP BANK PLC	HUF	885 450	1.71					
37 652	RICHTER GEDEON NYRT	HUF	846 293	1.63					
39 834	WABERERS INTERNATIONAL NYRT	HUF	203 125	0.39					
	<i>Cyprus</i>		<i>2 502 941</i>	<i>4.82</i>					
72 771	GLOBALTRA-SPONS GDR REGS	USD	439 976	0.85					
24 721	OZON HOLDINGS PLC - ADR	USD	1 221 979	2.35					
11 398	TCS GROUP HOLDING -REG S	USD	840 986	1.62					

BNP PARIBAS FUNDS SICAV Europe Equity

Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets										
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market																			
Shares																			
1 406 361 301					99.55														
<i>France</i>					<i>285 368 241</i>														
					<i>20.20</i>														
252 328	AIR LIQUIDE SA	EUR	37 258 752	2.64	Shares/Units in investment funds														
2 261 139	CREDIT AGRICOLE SA	EUR	26 713 096	1.89															
318 094	ESSILORLUXOTTICA	EUR	49 508 150	3.50															
89 482	LVMH	EUR	59 174 447	4.19															
285 731	MICHELIN (CGDE)	EUR	38 430 820	2.72															
489 147	SANOFI AVENTIS	EUR	43 221 029	3.06															
1 096 433	VIVENDI	EUR	31 061 947	2.20															
<i>Germany</i>										<i>219 677 610</i>									
										<i>15.55</i>									
93 597	ADIDAS AG	EUR	29 380 098	2.08						Total securities portfolio									
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>					<i>207 650 208</i>														
					<i>14.69</i>														
228 648	FERGUSON PLC	GBP	26 768 157	1.89	1 415 017 655														
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>										<i>142 004 204</i>									
										<i>10.06</i>									
104 162	ASML HOLDING NV	EUR	60 351 463	4.28						100.16									
189 066	KONINKLIJKE DSM NV	EUR	29 758 988	2.11															
629 244	PROSUS NV	EUR	51 893 753	3.67															
<i>Switzerland</i>					<i>136 483 079</i>														
					<i>9.67</i>														
51 349	LONZA GROUP AG - REG	CHF	30 719 462	2.17	8 656 354														
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>															<i>94 593 273</i>				
										<i>6.69</i>									
449 510	AMADEUS IT GROUP SA	EUR	26 664 933	1.89						8 656 354									
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>					<i>91 581 558</i>														
					<i>6.48</i>														
398 747	ATLAS COPCO AB - A	SEK	20 601 797	1.46	8 656 354														
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>															<i>68 575 464</i>				
										<i>4.85</i>									
755 332	NESTE OYJ	EUR	39 005 344	2.76						8 656 354									
762 903	SAMPO OYJ - A	EUR	29 570 120	2.09															
<i>Ireland</i>															<i>60 151 980</i>				
															<i>4.25</i>				
705 844	CRH PLC	EUR	29 998 370	2.12											8 656 354				
929 123	EXPERIAN PLC	GBP	30 153 610	2.13															
<i>Belgium</i>					<i>30 491 533</i>														
					<i>2.16</i>														
501 423	ANHEUSER - BUSCH INBEV SA/NV	EUR	30 491 533	2.16	8 656 354														
<i>Norway</i>																			
										<i>1.72</i>									
404 541	SCHIBSTED ASA - A	NOK	16 475 148	1.17						8 656 354									
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									
	Shares		503 195 258	99.83					
	<i>Germany</i>		<i>77 305 077</i>	<i>15.34</i>		<i>Denmark</i>		<i>8 107 143</i>	<i>1.61</i>
33 912	ADIDAS AG	EUR	10 644 977	2.11	127 537	NOVOZYMES A/S - B	DKK	8 107 143	1.61
106 663	CTS EVENTIM AG + CO KGAA	EUR	5 621 140	1.12		<i>Portugal</i>		<i>7 121 232</i>	<i>1.41</i>
52 393	DEUTSCHE BOERSE AG	EUR	7 712 250	1.53	463 019	JERONIMO MARTINS	EUR	7 121 232	1.41
741 435	DEUTSCHE TELEKOM AG - REG	EUR	13 206 440	2.62		<i>Poland</i>		<i>5 659 490</i>	<i>1.12</i>
398 902	INFINEON TECHNOLOGIES AG	EUR	13 490 866	2.68	389 381	ALLEGRO.EU SA	PLN	5 659 490	1.12
128 807	SIEMENS AG - REG	EUR	17 211 191	3.41	Shares/Units in investment funds				
80 155	SYMRISE AG	EUR	9 418 213	1.87		<i>Luxembourg</i>		<i>745 333</i>	<i>0.15</i>
	<i>France</i>		<i>75 692 563</i>	<i>15.02</i>	6 229.50	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP	EUR	745 333	0.15
110 074	ESSILORLUXOTTICA	EUR	17 131 917	3.40	Total securities portfolio				
30 569	LVMH	EUR	20 215 280	4.01				503 940 591	99.98
103 722	MICHELIN (CGDE)	EUR	13 950 609	2.77					
133 300	SANOFI AVENTIS	EUR	11 778 388	2.34					
445 336	VIVENDI	EUR	12 616 369	2.50					
	<i>United Kingdom</i>		<i>68 409 328</i>	<i>13.57</i>					
80 214	FERGUSON PLC	GBP	9 390 771	1.86					
645 661	GLAXOSMITHKLINE PLC	GBP	10 675 651	2.12					
58 707	LINDE PLC	EUR	14 286 348	2.83					
847 176	PRUDENTIAL PLC	GBP	13 554 619	2.69					
150 735	RECKITT BENCKISER GROUP PLC	GBP	11 232 475	2.23					
1 726 111	STANDARD CHARTERED PLC	GBP	9 269 464	1.84					
	<i>The Netherlands</i>		<i>62 355 613</i>	<i>12.37</i>					
36 022	ASML HOLDING NV	EUR	20 871 146	4.13					
479 105	CTP NV	EUR	8 144 785	1.62					
85 791	KONINKLIJKE DSM NV	EUR	13 503 503	2.68					
240 526	PROSUS NV	EUR	19 836 179	3.94					
	<i>Switzerland</i>		<i>48 166 606</i>	<i>9.55</i>					
21 824	LONZA GROUP AG - REG	CHF	13 056 175	2.59					
229 271	NESTLE SA - REG	CHF	24 098 343	4.77					
21 982	SCHINDLER HOLDING - PART CERT	CHF	5 674 974	1.13					
174 387	STMICROELECTRONICS NV	EUR	5 337 114	1.06					
	<i>Sweden</i>		<i>35 455 656</i>	<i>7.04</i>					
196 819	ATLAS COPCO AB - A	SEK	10 168 917	2.02					
553 443	EPIROC AB-A	SEK	10 641 036	2.11					
490 544	LUNDIN PETROLEUM AB	SEK	14 645 703	2.91					
	<i>Spain</i>		<i>33 056 811</i>	<i>6.56</i>					
183 507	AMADEUS IT GROUP SA	EUR	10 885 635	2.16					
2 967 490	BANCO SANTANDER SA	EUR	9 553 834	1.90					
503 156	GRIFOLS SA	EUR	11 492 083	2.28					
76 031	GRIFOLS SA - B	EUR	1 125 259	0.22					
	<i>Ireland</i>		<i>22 046 933</i>	<i>4.37</i>					
243 513	CRH PLC	EUR	10 349 303	2.05					
360 439	EXPERIAN PLC	GBP	11 697 630	2.32					
	<i>Finland</i>		<i>21 045 538</i>	<i>4.18</i>					
253 353	NESTE OYJ	EUR	13 083 149	2.60					
205 428	SAMPO OYJ - A	EUR	7 962 389	1.58					
	<i>Norway</i>		<i>14 255 331</i>	<i>2.83</i>					
881 662	ADEVINTA ASA	NOK	14 255 331	2.83					
	<i>Italy</i>		<i>13 828 877</i>	<i>2.74</i>					
747 103	NEXI SPA	EUR	13 828 877	2.74					
	<i>Belgium</i>		<i>10 689 060</i>	<i>2.12</i>					
175 778	ANHEUSER - BUSCH INBEV SA/NV	EUR	10 689 060	2.12					

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

BNP PARIBAS FUNDS SICAV Europe Multi-Asset Income

Securities portfolio at 30/06/2021

Expressed in EUR

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

BNP PARIBAS FUNDS SICAV Europe Multi-Asset Income

Securities portfolio at 30/06/2021

Expressed in EUR

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

BNP PARIBAS FUNDS SICAV Europe Multi-Asset Income

Securities portfolio at 30/06/2021

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Europe Multi-Asset Income

Securities portfolio at 30/06/2021

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Europe Multi-Asset Income

Securities portfolio at 30/06/2021

Expressed in EUR

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

BNP PARIBAS FUNDS SICAV Europe Multi-Asset Income

Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Norway</i>		98 535	0.06
100 000	DNB BANK ASA 21-23/02/2029 FRN	EUR	98 535	0.06
	Other transferable securities		98 986	0.06
	Shares		95 319	0.06
	<i>Russia</i>		95 319	0.06
136 291	MAGNITOGORSK IRON & STEEL WORKS PJSC	RUB	95 319	0.06
	Warrants, Rights		3 667	0.00
3 108	ACS ACTIVIDADES DE CONST RTS 06/07/2021	EUR	3 667	0.00
	Shares/Units in investment funds		12 551 607	7.95
	<i>Luxembourg</i>		5 013 797	3.18
2 270.19	ALPHA UCITS SICAV FAIR OAKS DYNAMIC CREDIT FUND - E EUR	EUR	2 501 863	1.59
1 705.03	BNP PARIBAS FLEXI ABS OPP XCA	EUR	2 511 934	1.59
	<i>United Kingdom</i>		4 336 992	2.74
3 348 104.00	SEQUOIA ECONOMIC INFRASTRUCTURE INCOME FUND LIMITED - ORD NPV	GBP	4 336 992	2.74
	<i>Ireland</i>		3 200 818	2.03
22 222.00	SOURCE PHYSICAL GOLD P - ETC	USD	3 200 818	2.03
	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									
Shares									
<i>United Kingdom</i>									
237 925	ASOS PLC	GBP	13 746 963	1.05	501 953	ALSTRIA OFFICE REIT AG	EUR	7 825 447	0.60
5 855 917	AVAST PLC	GBP	33 411 709	2.56	485 148	CANCOM SE	EUR	24 742 548	1.90
609 917	BELLWAY PLC	GBP	23 019 757	1.77	81 176	CTS EVENTIM AG + CO KGAA	EUR	4 277 975	0.33
8 465 564	BOOHOO.COM PLC	GBP	30 609 949	2.35	419 031	JENOPTIK AG	EUR	9 662 855	0.74
1 129 654	BRITVIC PLC	GBP	12 330 197	0.95	108 551	LEG IMMOBILIEN AG	EUR	13 183 519	1.01
1 613 861	COUNTRYSIDE PROPERTIES PLC	GBP	8 884 742	0.68	321 475	STROEER SE & CO KGAA	EUR	21 715 636	1.67
3 369 794	DS SMITH PLC	GBP	16 404 414	1.26	14 865	ZOOPLUS AG	EUR	4 061 118	0.31
380 351	FEVERTREE DRINKS PLC	GBP	11 400 118	0.87	<i>The Netherlands</i>				
727 763	GREGGS PLC	GBP	21 999 476	1.69	600 277	AALBERTS INDUSTRIES NV	EUR	27 204 554	2.09
2 915 901	HOMESERVE SHS	GBP	32 455 512	2.49	1 054 641	ASR NEDERLAND NV	EUR	34 370 750	2.64
2 549 732	HOWDEN JOINERY GROUP PLC	GBP	24 254 309	1.86	283 043	CORBION NV	EUR	13 642 673	1.05
3 405 343	IG GROUP HOLDINGS PLC	GBP	33 599 226	2.58	<i>Ireland</i>				
3 521 483	LEARNING TECHNOLOGIES GROUP	GBP	7 716 127	0.59	1 392 417	GLANBIA PLC	EUR	19 062 189	1.46
1 426 252	MICHAEL PAGE INTERNATIONAL	GBP	9 287 377	0.71	1 431 433	GRAFTON GROUP PLC - UTS	GBP	19 125 792	1.47
3 206 108	NATIONAL EXPRESS GROUP PLC	GBP	9 956 880	0.76	5 390 692	GREENCORE GROUP PLC	GBP	7 887 133	0.61
3 028 251	PETS AT HOME GROUP PLC	GBP	16 085 765	1.23	659 760	KEYWORDS STUDIOS PLC	GBP	19 136 844	1.47
2 550 705	PHOENIX GROUP HOLDINGS PLC	GBP	20 097 814	1.54	<i>Finland</i>				
5 099 949	RESTAURANT GROUP PLC	GBP	7 616 209	0.58	723 163	HUHTAMAKI OYJ	EUR	28 890 362	2.22
945 881	WH SMITH PLC	GBP	17 723 217	1.36	668 130	METSA BOARD OYJ	EUR	5 796 028	0.44
<i>Sweden</i>					<i>Austria</i>				
756 488	AAK AB	SEK	14 306 291	1.10	372 686	BAWAG GROUP AG	EUR	16 726 148	1.28
514 699	AF POYRY AB	SEK	14 290 992	1.10	370 430	S&T AG	EUR	7 149 299	0.55
949 126	AXFOOD AB	SEK	22 151 264	1.70	624 000	WIENERBERGER AG	EUR	20 280 000	1.56
925 945	CASTELLUM AB	SEK	19 884 719	1.53	<i>Denmark</i>				
1 379 629	ELEKTA AB - B	SEK	16 867 876	1.29	288 483	DFDS A/S	DKK	13 725 370	1.05
1 138 360	FABEGE AB	SEK	15 410 849	1.18	214 212	ROYAL UNIBREW	DKK	23 010 596	1.77
465 647	GETINGE AB - B	SEK	14 820 632	1.14	<i>Luxembourg</i>				
2 021 751	HEXPOL AB	SEK	21 070 704	1.62	1 128 461	GRAND CITY PROPERTIES	EUR	25 706 342	1.97
1 083 330	LOOMIS AB	SEK	28 594 699	2.19	<i>Spain</i>				
1 305 026	PEAB AB	SEK	13 600 991	1.04	1 331 287	APPLUS SERVICES SA	EUR	10 969 805	0.84
760 350	SWEDISH ORPHAN BIOVITRUM AB	SEK	11 699 134	0.90	288 527	FLUIDRA SA	EUR	9 651 228	0.74
862 701	TELE2 AB - B	SEK	9 918 254	0.76	<i>Norway</i>				
<i>Italy</i>					<i>United Arab Emirates</i>				
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	<i>Shares/Units in investment funds</i>				
1 696 881	BREMBO SPA	EUR	18 122 689	1.39					
9 748 799	IREN SPA	EUR	23 455 610	1.80	<i>Luxembourg</i>				
<i>Switzerland</i>					<i>BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP</i>				
153 861	CEMBRA MONEY BANK AG	CHF	14 555 178	1.12	188 799.14		EUR	22 589 024	1.73
14 422	FISCHER (GEORG) - REG	CHF	18 063 680	1.39	Total securities portfolio				
213 753	HELVETIA HOLDING AG-REG	CHF	19 401 955	1.49	1 303 890 171				
20 531	SIEGFRIED HOLDING AG - REG	CHF	16 247 621	1.25	100.06				
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>									
704 317	KORIAN	EUR	21 932 431	1.68					
45 029	ORPEA	EUR	4 829 360	0.37					
510 476	PLASTIC OMNIUM	EUR	13 445 938	1.03					
736 537	REXEL SA	EUR	12 992 513	1.00					
58 982	S.O.I.T.E.C.	EUR	10 964 754	0.84					
121 887	SOLUTIONS 30 SE	EUR	710 601	0.05					
127 303	SOPRA STERIA GROUP	EUR	20 648 547	1.58					
541 835	SPIE SA - WI	EUR	10 511 599	0.81					

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

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

BNP PARIBAS FUNDS SICAV Global Convertible

Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>India</i>		<i>15 058 940</i>	<i>1.23</i>
13 000 000	BHARTI AIRTEL 1.500% 20-17/02/2025 CV	USD	15 058 940	1.23
	<i>Singapore</i>		<i>14 778 987</i>	<i>1.21</i>
4 000 000	SGX TREASURY 0.000% 21-01/03/2024 CV	EUR	4 891 790	0.40
12 000 000	SINGAPORE AIR 1.625% 20-03/12/2025 CV	SGD	9 887 197	0.81
	<i>Canada</i>		<i>13 013 400</i>	<i>1.06</i>
10 000 000	SHOPIFY INC 0.125% 20-01/11/2025 CV	USD	13 013 400	1.06
	<i>Jersey Island</i>		<i>12 405 324</i>	<i>1.01</i>
5 900 000	CORNWALL JERSEY 0.750% 21-16/04/2026 CV	GBP	7 893 774	0.64
3 000 000	NOVOCURE LTD 0.000% 20-01/11/2025 CV	USD	4 511 550	0.37
	<i>Sweden</i>		<i>10 339 388</i>	<i>0.84</i>
6 600 000	GEELY SWEDEN FIN 0.000% 19-19/06/2024 CV	EUR	10 339 388	0.84
	<i>Ireland</i>		<i>7 683 652</i>	<i>0.63</i>
7 000 000	JAZZ INVT I LTD 1.500% 17-15/08/2024 CV	USD	7 683 652	0.63
	<i>South Korea</i>		<i>6 834 089</i>	<i>0.56</i>
4 000 000	KAKAO CORP 0.000% 20-28/04/2023 CV	USD	6 834 089	0.56
	<i>Vietnam</i>		<i>5 565 600</i>	<i>0.45</i>
5 000 000	VINGROUP JSC 3.000% 21-20/04/2026 CV	USD	5 565 600	0.45
	<i>Belgium</i>		<i>4 749 786</i>	<i>0.39</i>
3 600 000	UMICORE SA 0.000% 20-23/06/2025 CV	EUR	4 749 786	0.39
	<i>Israel</i>		<i>4 311 892</i>	<i>0.35</i>
3 000 000	CYBERARK SOFTWARE 0.000% 19-15/11/2024 CV	USD	3 243 900	0.26
1 000 000	NICE LTD 0.000% 20-15/09/2025 CV	USD	1 067 992	0.09
	<i>Cayman Islands</i>		<i>4 309 850</i>	<i>0.35</i>
5 000 000	TRANSOCEAN INC 0.500% 18-30/01/2023 CV	USD	4 309 850	0.35
	<i>Luxembourg</i>		<i>3 566 423</i>	<i>0.29</i>
24 000 000	CITIGROUP GLOB L 0.000% 20-25/07/2024 CV	HKD	3 366 006	0.27
33 800 000	ESPIRITO SANTO 5.050% 05-31/12/2049 CV SR DFLT	EUR	200 417	0.02
	<i>Mauritius</i>		<i>1 504 339</i>	<i>0.12</i>
1 400 000	HTA GROUP LTD 2.875% 21-18/03/2027 CV	USD	1 504 339	0.12
	Other transferable securities		21 040 543	1.71
	Shares		0	0.00
	<i>United States of America</i>		<i>0</i>	<i>0.00</i>
97 581	ALDER BIOPHARMACEUTICALS INC.	USD	0	0.00
	Convertible bonds		21 040 543	1.71
	<i>United States of America</i>		<i>21 040 543</i>	<i>1.71</i>
5 000 000	ETSY INC 0.125% 20-01/10/2026	USD	11 802 200	0.96
6 000 000	ISIS PHARMACEUTICALS 1.000% 14-15/11/2021 CV	USD	6 044 580	0.49
1 875 000	LYFT INC 1.500% CNV SNR 15/05/2025	USD	3 193 763	0.26
	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									
	Shares		3 220 290 666	96.16					
	<i>United States of America</i>								
865 558	AGILENT TECHNOLOGIES INC	USD	107 882 729	3.22	7 776 525	Taiwan DELTA ELECTRONIC INDUSTRIAL CO	TWD	71 234 652	2.13
766 506	AMERICAN WATER WORKS CO INC	USD	99 621 865	2.97				71 234 652	2.13
287 118	ANSYS INC	USD	84 026 624	2.51		<i>Belgium</i>		32 489 187	0.97
329 891	AUTODESK INC	USD	81 200 087	2.42	630 858	UMICORE	EUR	32 489 187	0.97
155 951	DEERE & CO	USD	46 382 897	1.39				30 232 015	0.90
420 590	ECOLAB INC	USD	73 049 095	2.18	9 656 000	Hong Kong VITASOY INTERNATIONAL HOLDINGS	HKD	30 232 015	0.90
94 433	EQUINIX INC	USD	63 910 891	1.91	Total securities portfolio				
545 305	HUBBELL INC	USD	85 913 472	2.57				3 220 290 666	96.16
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>								
486 513	APTIV PLC	USD	64 544 304	1.93					
585 139	CRODA INTERNATIONAL PLC	GBP	50 221 960	1.50					
419 798	FERGUSON PLC	GBP	49 146 367	1.47					
2 010 024	HALMA PLC	GBP	63 032 030	1.88					
1 248 198	INTERTEK GROUP PLC	GBP	80 406 954	2.40					
469 155	LINDE PLC	USD	114 371 119	3.41					
4 939 749	PENNON GROUP PLC	GBP	65 339 682	1.95					
1 277 048	PENTAIR PLC	USD	72 677 266	2.17					
218 565	SPIRAX-SARCO ENGINEERING PLC	GBP	34 664 366	1.04					
	<i>Germany</i>								
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>								
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>								
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>								
113 900	KEYENCE CORP	JPY	48 435 625	1.45					
4 749 000	KUBOTA CORP	JPY	80 872 314	2.41					
	<i>Switzerland</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>								
522 100	ORSTED A/S	DKK	61 784 905	1.84					
922 550	VESTAS WIND SYSTEMS A/S	DKK	30 370 179	0.91					

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

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Global High Yield Bond

Securities portfolio at 30/06/2021

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Global High Yield Bond

Securities portfolio at 30/06/2021

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Global High Yield Bond

Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>France</i>		<i>920 068</i>	<i>0.80</i>
400 000	ELEC DE FRANCE 20-31/12/2060 FRN	EUR	417 567	0.36
400 000	ELEC DE FRANCE 21-31/12/2061 FRN	EUR	401 944	0.35
100 000	RCI BANQUE 19-18/02/2030 FRN	EUR	100 557	0.09
	<i>Italy</i>		<i>500 517</i>	<i>0.44</i>
100 000	BRUNELLO BIDCO 21-15/02/2028 FRN	EUR	99 777	0.09
100 000	CEDACRI MERGECO 21-15/05/2028 FRN	EUR	100 554	0.09
100 000	FABRIC BC SPA 18-30/11/2024 FRN	EUR	100 019	0.09
200 000	FABRIC BC SPA 20-31/08/2026 FRN	EUR	200 167	0.17
	<i>Sweden</i>		<i>332 674</i>	<i>0.29</i>
231 000	SAMHALLSBYGG 20-31/12/2060 FRN	EUR	230 909	0.20
100 000	VERISURE HOLDING 20-15/04/2025 FRN	EUR	101 765	0.09
	<i>United States of America</i>		<i>178 295</i>	<i>0.15</i>
185 000	VIACOM INC 17-28/02/2057 FRN	USD	178 295	0.15
	<i>United Kingdom</i>		<i>149 345</i>	<i>0.13</i>
120 000	MARKS & SPENCER 19-10/07/2027 FRN	GBP	149 345	0.13
	<i>Luxembourg</i>		<i>100 690</i>	<i>0.09</i>
100 000	SES 21-31/12/2061 FRN	EUR	100 690	0.09
	Shares/Units in investment funds		1 289 984	1.12
	<i>Luxembourg</i>		<i>1 289 984</i>	<i>1.12</i>
9 371.04	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV -1 CAP	EUR	1 289 984	1.12
	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									
Bonds			251 782 643	94.02					
<i>United States of America</i>									
3 121 307	US TREASURY INFL IX N/B 0.125% 14-15/07/2024	USD	2 831 061	1.06	811 385	UK TREASURY I/L STOCK 0.125% 15-22/03/2046	GBP	1 635 624	0.61
4 324 924	US TREASURY INFL IX N/B 0.125% 16-15/07/2026	USD	3 993 986	1.49	1 042 411	UK TSY I/L GILT 0.125% 18-10/08/2041	GBP	1 949 549	0.73
3 531 518	US TREASURY INFL IX N/B 0.250% 15-15/01/2025	USD	3 223 833	1.20	1 558 091	UK TSY I/L GILT 0.125% 21-10/08/2031	GBP	2 399 437	0.90
1 224 573	US TREASURY INFL IX N/B 0.375% 17-15/07/2027	USD	1 152 249	0.43	477 876	UK TSY I/L GILT 0.125% 21-22/03/2051	GBP	1 056 065	0.39
2 062 978	US TREASURY INFL IX N/B 0.500% 18-15/01/2028	USD	1 951 193	0.73	<i>Italy</i>				
791 966	US TREASURY INFL IX N/B 0.625% 13-15/02/2043	USD	799 765	0.30	7 568 365	ITALY BTPTS 0.100% I/L 18-15/05/2023	EUR	26 132 226	9.76
816 864	US TREASURY INFL IX N/B 0.625% 16-15/01/2026	USD	765 068	0.29	592 469	ITALY BTPTS 0.400% 19-15/05/2030	EUR	7 758 482	2.90
6 314 759	US TREASURY INFL IX N/B 0.750% 15-15/02/2045	USD	6 588 690	2.46	6 551 055	ITALY BTPTS 0.650% 20-15/05/2026	EUR	639 899	0.24
11 918 170	US TREASURY INFL IX N/B 0.750% 18-15/07/2028	USD	11 533 825	4.31	498 170	ITALY BTPTS I/L 0.150% 21-15/05/2051	EUR	7 065 547	2.64
548 581	US TREASURY INFL IX N/B 0.875% 17-15/02/2047	USD	597 061	0.22	1 203 871	ITALY BTPTS I/L 1.250% 15-15/09/2032	EUR	463 131	0.17
4 179 190	US TREASURY INFL IX N/B 1.000% 16-15/02/2046	USD	4 620 932	1.73	1 218 462	ITALY BTPTS I/L 1.300% 17-15/05/2028	EUR	1 423 517	0.53
477 457	US TREASURY INFL IX N/B 1.000% 18-15/02/2048	USD	538 839	0.20	3 188 164	ITALY BTPTS I/L 2.350% 04-15/09/2035	EUR	1 388 019	0.52
2 525 938	US TREASURY INFL IX N/B 1.375% 14-15/02/2044	USD	2 948 185	1.10	1 512 990	ITALY BTPTS I/L 2.550% 09-15/09/2041	EUR	4 313 625	1.61
796 500	US TREASURY INFL IX N/B 1.750% 08-15/01/2028	USD	812 267	0.30	681 952	ITALY BTPTS I/L 3.100% 11-15/09/2026	EUR	2 245 736	0.84
913 136	US TREASURY INFL IX N/B 2.125% 11-15/02/2041	USD	1 162 932	0.43	<i>France</i>				
9 142 712	US TSY INFL IX N/B 0.125% 19-15/10/2024	USD	8 310 614	3.10	1 756 428	FRANCE O.A.T. 0.100% 16-25/07/2047	EUR	15 661 971	5.85
13 774 507	US TSY INFL IX N/B 0.125% 20-15/04/2025	USD	12 540 824	4.68	1 957 392	FRANCE O.A.T. 0.100% 17-01/03/2028	EUR	2 223 609	0.83
10 151 003	US TSY INFL IX N/B 0.125% 20-15/10/2025	USD	9 316 081	3.48	361 086	FRANCE O.A.T. 0.100% 20-01/03/2036	EUR	2 173 397	0.81
14 466 601	US TSY INFL IX N/B 0.125% 21-15/01/2031	USD	13 427 298	5.02	1 234 707	FRANCE O.A.T. 0.100% 21-25/07/2031	EUR	425 411	0.16
1 615 115	US TSY INFL IX N/B 0.125% 21-15/02/2051	USD	1 500 679	0.56	1 717 321	FRANCE O.A.T. I/L 1.100% 10-25/07/2022	EUR	1 424 537	0.53
21 306 559	US TSY INFL IX N/B 0.125% 21-15/04/2026	USD	19 545 665	7.31	937 760	FRANCE O.A.T. I/L 0.100% 15-01/03/2025	EUR	1 779 655	0.66
9 749 732	US TSY INFL IX N/B 0.875% 19-15/01/2029	USD	9 509 822	3.55	752 901	FRANCE O.A.T. I/L 0.100% 18-25/07/2036	EUR	997 692	0.37
1 537 360	US TSY INFL IX N/B 1.000% 19-15/02/2049	USD	1 750 803	0.65	219 899	FRANCE O.A.T. I/L 0.100% 21-01/03/2032	EUR	898 964	0.34
693 399	US TSY INFL IX N/B 3.375% 01-15/04/2032	USD	863 214	0.32	987 633	FRANCE O.A.T. I/L 1.800% 07-25/07/2040	EUR	251 804	0.09
<i>United Kingdom</i>					460 935	FRANCE O.A.T. I/L 1.850% 11-25/07/2027	EUR	1 568 206	0.59
141 992	NETWORK RAIL INFRASTRUCTURE FINANCE 1.375% 07-22/11/2037	GBP	286 213	0.11	1 301 811	FRANCE O.A.T. I/L 3.150% 02-25/07/2032	EUR	565 365	0.21
359 916	NETWRK RAIL INFR 1.125% 07-22/11/2047	GBP	887 282	0.33	954 581	FRANCE O.A.T. I/L 3.400% 99-25/07/2029	EUR	1 999 926	0.75
5 159 632	UK TREASURY I/L GILT 0.125% 12-22/03/2024	GBP	6 557 713	2.45	<i>Japan</i>				
2 351 344	UK TREASURY I/L GILT 0.125% 12-22/03/2044	GBP	4 578 335	1.71	56 331 300	JAPAN I/L-10YR 0.100% 13-10/09/2023	JPY	6 131 222	2.28
665 455	UK TREASURY I/L GILT 0.125% 15-22/03/2026	GBP	896 219	0.33	4 168 000	JAPAN I/L-10YR 0.100% 14-10/03/2024	JPY	433 281	0.16
986 222	UK TREASURY I/L GILT 0.125% 16-22/11/2056	GBP	2 433 358	0.91	119 652 000	JAPAN I/L-10YR 0.100% 14-10/09/2024	JPY	32 127	0.01
4 310 786	UK TREASURY I/L GILT 0.125% 17-10/08/2048	GBP	9 145 826	3.42	9 144 000	JAPAN I/L-10YR 0.100% 15-10/03/2025	JPY	921 936	0.34
585 632	UK TREASURY I/L GILT 0.250% 12-22/03/2052	GBP	1 360 983	0.51	300 565 188	JAPAN I/L-10YR 0.100% 16-10/03/2026	JPY	70 573	0.03
3 714 960	UK TREASURY I/L GILT 0.375% 11-22/03/2062	GBP	10 892 802	4.07	38 037 038	JAPAN I/L-10YR 0.100% 18-10/03/2028	JPY	2 330 771	0.87
655 794	UK TREASURY I/L GILT 0.500% 09-22/03/2050	GBP	1 543 975	0.58	90 177 300	JAPAN I/L-10YR 0.100% 19-10/03/2029	JPY	296 397	0.11
1 732 404	UK TREASURY I/L GILT 0.625% 09-22/11/2042	GBP	3 592 955	1.34	169 300 339	JAPAN I/L-10YR 0.200% 20-10/03/2030	JPY	703 136	0.26
681 085	UK TREASURY I/L GILT 0.625% 10-22/03/2040	GBP	1 333 371	0.50	<i>Germany</i>				
728 330	UK TREASURY I/L GILT 0.750% 11-22/03/2034	GBP	1 258 552	0.47	701 563	DEUTSCHLAND I/L 0.100% 15-15/04/2046	EUR	5 599 406	2.09
3 638 429	UK TREASURY I/L GILT 1.125% 07-22/11/2037	GBP	7 241 256	2.70	3 810 413	DEUTSCHLAND I/L 0.500% 14-15/04/2030	EUR	1 001 165	0.37
1 880 610	UK TREASURY I/L GILT 1.250% 05-22/11/2055	GBP	5 803 175	2.17	<i>Spain</i>				
					1 559 916	SPAIN I/L BOND 0.150% 18-30/11/2023	EUR	4 618 917	1.72
					2 512 385	SPAIN I/L BOND 0.700% 18-30/11/2033	EUR	1 633 216	0.61
					<i>Canada</i>				
					531 343	CANADA GOVT I/L 1.250% 13-01/12/2047	CAD	2 985 701	1.11
					785 115	CANADA GOVT I/L 1.500% 10-01/12/2044	CAD	4 537 853	1.69
					325 408	CANADA GOVT I/L 2.000% 07-01/12/2041	CAD	466 670	0.17
					2 233 713	CANADA GOVT I/L 3.000% 03-01/12/2036	CAD	694 435	0.26
					391 319	CANADA GOVT I/L 4.250% 95-01/12/2026	CAD	306 118	0.11
					643 281	CANADA-GOVT RRB 0.500% 17-01/12/2050	CAD	2 241 455	0.84

BNP PARIBAS FUNDS SICAV Global Inflation-Linked Bond

Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>New Zealand</i>		<i>2 512 628</i>	<i>0.94</i>
592 000	NEW ZEALAND I/L 2.500% 14- 20/09/2035 FLAT	NZD	473 367	0.18
2 577 000	NEW ZEALAND I/L 2.500% 17- 20/09/2040 FLAT	NZD	2 035 141	0.76
5 000	NEW ZEALAND I/L 3.000% 13- 20/09/2030 FLAT	NZD	4 120	0.00
	<i>Sweden</i>		<i>1 217 832</i>	<i>0.45</i>
10 570 000	SWEDEN I/L 0.125% 20-01/06/2030	SEK	1 217 832	0.45
	<i>Denmark</i>		<i>233 012</i>	<i>0.09</i>
1 666 445	DENMARK I/L GOVT 0.100% 12- 15/11/2023	DKK	233 012	0.09
	Floating rate bonds		1 545 250	0.58
	<i>United Kingdom</i>		<i>1 545 250</i>	<i>0.58</i>
453 000	UK TREASURY I/L STOCK 2.829% 02- 26/01/2035	GBP	1 545 250	0.58
	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									
Shares			621 883 654	98.51					
<i>United States of America</i>					<i>United Kingdom</i>				
28 167	BAXTER INTERNATIONAL INC	USD	1 912 002	0.30	209 937	ADMIRAL GROUP PLC	GBP	7 688 764	1.22
16 951	BECTON DICKINSON AND CO	USD	3 476 106	0.55	13 185	RIO TINTO LTD	AUD	1 054 815	0.17
98 182	BLACK KNIGHT INC	USD	6 456 052	1.02	1 556 499	SAGE GROUP PLC/THE	GBP	12 405 575	1.96
91 431	BROADRIDGE FINANCIAL SOLUTIONS	USD	12 453 706	1.97	971 771	SEGRO PLC	GBP	12 389 811	1.96
271 029	CISCO SYSTEMS INC	USD	12 112 773	1.92	<i>France</i>				
163 997	COLGATE-PALMOLIVE CO	USD	11 249 815	1.78	26 739	ALSTOM	EUR	1 138 814	0.18
54 439	DANAHER CORP	USD	12 319 125	1.95	58 205	DASSAULT SYSTEMES SA	EUR	11 902 923	1.89
89 444	FIDELITY NATIONAL INFO SERV	USD	10 685 160	1.69	24 189	ESSILORLUXOTTICA	EUR	3 764 776	0.60
128 466	INTERCONTINENTAL EXCHANGE INC	USD	12 858 515	2.05	7 567	HERMES INTERNATIONAL	EUR	9 296 060	1.47
58 157	JACK HENRY & ASSOCIATES INC	USD	8 018 594	1.27	<i>Switzerland</i>				
62 973	JOHNSON & JOHNSON	USD	8 747 932	1.39	83	CHOCOLADEFABRIKEN LINDT - REG	CHF	7 336 891	1.16
62 721	MCDONALDS CORP	USD	12 216 817	1.94	90 314	GARMIN LTD	USD	11 015 277	1.74
56 150	MICROSOFT CORP	USD	12 826 574	2.03	9 588	KUEHNE & NAGEL INTL AG - REG	CHF	2 769 167	0.44
179 067	ORACLE CORP	USD	11 753 584	1.86	10 240	SIKA AG - REG	CHF	2 825 762	0.45
341 077	PFIZER INC	USD	11 262 818	1.78	16 790	SWISS PRIME SITE - REG	CHF	1 406 059	0.22
1 200	PROCTER & GAMBLE CO.	USD	136 534	0.02	<i>Israel</i>				
5 098	REPUBLIC SERVICES INC	USD	472 916	0.07	1 400 795	BANK HAPOLIM BM	ILS	9 483 030	1.50
31 674	ROPER TECHNOLOGIES INC	USD	12 558 491	1.99	201 204	BANK LEUMI LE-ISRAEL	ILS	1 289 205	0.20
78 446	TEXAS INSTRUMENTS INC	USD	12 720 437	2.01	122 872	CHECK POINT SOFTWARE TECHNOLOGIE	USD	12 032 318	1.91
14 016	THERMO FISHER SCIENTIFIC INC	USD	5 962 266	0.94	<i>Australia</i>				
30 432	TYLER TECHNOLOGIES INC	USD	11 608 503	1.84	205 349	BHP BILLITON LTD	AUD	6 316 688	1.00
60 543	VERISIGN INC	USD	11 624 113	1.84	1 929	COMMONWEALTH BANK OF AUSTRALIA	AUD	121 885	0.02
205 752	VERIZON COMMUNICATIONS INC	USD	9 721 127	1.54	2 901	CSL LTD	AUD	523 730	0.08
61 871	VISA INC - A	USD	12 198 901	1.93	19 662	SONIC HEALTHCARE LTD	AUD	478 047	0.08
<i>Canada</i>					319 505	WESFARMERS LTD	AUD	11 951 582	1.89
142 056	BANK OF MONTREAL	CAD	12 291 206	1.95	<i>The Netherlands</i>				
222 693	BANK OF NOVA SCOTIA	CAD	12 225 747	1.94	92 243	AKZO NOBEL N.V.	EUR	9 611 721	1.52
45 382	CAN APARTMENT PROP REAL ESTATE	CAD	1 796 120	0.28	157 699	VOPAK	EUR	6 039 872	0.96
124 876	CAN IMPERIAL BANK OF COMMERCE	CAD	11 999 491	1.90	<i>Hong Kong</i>				
163 191	CANADIAN PACIFIC RAILWAY LTD	CAD	10 592 691	1.68	163 800	HANG SENG BANK LTD	HKD	2 756 713	0.44
86 615	CGI INC	CAD	6 628 982	1.05	1 427 300	LINK REIT	HKD	11 657 994	1.85
219 904	DOLLARAMA INC	CAD	8 496 665	1.35	<i>Ireland</i>				
43 825	HYDRO ONE LTD	CAD	894 108	0.14	50 732	ACCENTURE PLC - A	USD	12 610 917	2.00
290 796	OPEN TEXT CORP	CAD	12 465 515	1.97	<i>Germany</i>				
142 979	ROYAL BANK OF CANADA	CAD	12 227 942	1.94	11 032	MERCK KGAA	EUR	1 783 874	0.28
105 719	TMX GROUP LTD	CAD	9 426 521	1.49	<i>Sweden</i>				
77 756	TOROMONT INDUSTRIES LTD	CAD	5 718 521	0.91	90 766	INVESTOR AB-B SHS	SEK	1 765 292	0.28
206 622	TORONTO DOMINION BANK	CAD	12 222 849	1.94	Shares/Units in investment funds				
<i>Japan</i>					<i>Luxembourg</i>				
255 100	BRIDGESTONE CORP	JPY	9 775 294	1.55	37 328.51	BNP PARIBAS FUNDS GLOBAL MULTI FACTOR EQUITY XCA	USD	6 014 615	0.95
532 600	MITSUBISHI CORP	JPY	12 240 159	1.94	Total securities portfolio				
236 850	MIZUHO FINANCIAL GROUP INC	JPY	2 852 597	0.45	627 898 269				
51 000	NITORI HOLDINGS CO LTD	JPY	7 617 981	1.21	99.46				
102 100	RINNAI CORP	JPY	8 191 502	1.30					
670 200	SEKISUI HOUSE LTD	JPY	11 595 713	1.84					
127 300	TOYOTA MOTOR CORP	JPY	9 410 620	1.49					
<i>Singapore</i>									
450 800	DBS GROUP HOLDINGS LTD	SGD	8 438 491	1.34					
1 597 600	OVERSEA-CHINESE BANKING CORP	SGD	11 988 933	1.90					
1 793 500	SINGAPORE EXCHANGE LTD	SGD	12 586 945	1.99					
704 700	UNITED OVERSEAS BANK LTD	SGD	11 428 638	1.81					

BNP PARIBAS FUNDS SICAV 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				
	Shares		1 565 763 725	95.29
<i>Japan</i>				
			<i>311 133 407</i>	<i>18.94</i>
330 900	DAIFUKU CO LTD	JPY	30 043 832	1.83
588 100	DENSO CORP	JPY	40 041 782	2.44
77 700	KEYENCE CORP	JPY	39 184 136	2.38
2 118 728	KUBOTA CORP	JPY	42 787 900	2.60
401 500	KURITA WATER INDUSTRIES LTD	JPY	19 259 063	1.17
942 100	MISUMI GROUP INC	JPY	31 841 039	1.94
596 600	MURATA MANUFACTURING CO LTD	JPY	45 433 414	2.77
128 000	NIDEC CORP	JPY	14 762 379	0.90
2 798 200	SEKISUI CHEMICAL CO LTD	JPY	47 779 862	2.91
<i>Taiwan</i>				
			<i>307 398 950</i>	<i>18.69</i>
3 179 404	ADVANTECH CO LTD	TWD	39 331 853	2.39
947 000	AIRTAC INTERNATIONAL GROUP	TWD	36 463 917	2.22
4 906 000	CHROMA ATE INC	TWD	33 676 623	2.05
5 422 000	DELTA ELECTRONIC INDUSTRIAL CO	TWD	58 899 732	3.58
3 103 000	GIANT MANUFACTURING	TWD	35 430 807	2.16
4 003 000	SINBON ELECTRONICS CO LTD	TWD	39 330 573	2.39
2 990 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO	TWD	64 265 445	3.90
<i>China</i>				
			<i>273 970 253</i>	<i>16.67</i>
11 629 315	CENTRE TESTING INTL GROUP-A	CNY	57 377 487	3.49
31 443 000	CHINA LONGYUAN POWER GROUP - H	HKD	54 137 248	3.29
2 744 400	ENN ENERGY HOLDINGS LTD	HKD	52 203 360	3.18
3 432 057	GLODON SOFTWARE CO LTD - A	CNY	36 178 899	2.20
6 538 806	JOYOUNG CO LTD -A	CNY	32 878 897	2.00
19 112 000	XINYI SOLAR HOLDINGS LTD	HKD	41 194 362	2.51
<i>India</i>				
			<i>203 617 824</i>	<i>12.40</i>
7 234 819	CROMPTON GREAVES CONSUMER EL	INR	42 317 709	2.58
6 137 005	DABUR INDIA LTD	INR	46 965 605	2.86
5 231 131	INDRAPRASTHA GAS LTD	INR	39 269 333	2.39
12 825 317	PETRONET LNG LTD	INR	38 967 021	2.37
2 623 221	VOLTAS LTD	INR	36 098 156	2.20
<i>Hong Kong</i>				
			<i>170 083 026</i>	<i>10.35</i>
26 586 000	BEIJING ENTERPRISES WATER GR	HKD	10 060 629	0.61
20 011 147	CHINA EVERBRIGHT INTERNATIONAL LTD	HKD	11 331 244	0.69
31 275 000	LEE & MAN PAPER MANUFACTURING	HKD	23 795 341	1.45
9 282 500	MTR CORP	HKD	51 678 555	3.15
6 830 069	VITASOY INTERNATIONAL HOLDINGS	HKD	25 359 635	1.54
11 748 000	XINYI GLASS HOLDINGS LTD	HKD	47 857 622	2.91
<i>Australia</i>				
			<i>162 500 634</i>	<i>9.89</i>
3 349 392	ALS LTD	AUD	32 755 899	1.99
5 753 787	BRAMBLES LTD	AUD	49 428 456	3.01
19 954 393	CLEANAWAY WASTE MANAGEMENT L	AUD	39 539 373	2.41
1 701 239	WISETECH GLOBAL LTD	AUD	40 776 906	2.48
<i>South Korea</i>				
			<i>137 059 631</i>	<i>8.35</i>
401 702	COWAY CO LTD	KRW	28 030 147	1.71
52 903	LG CHEM LTD	KRW	39 860 491	2.43
228 837	SAMSUNG ELECTRO-MECHANICS CO	KRW	35 850 076	2.18
867 488	SFA ENGINEERING CORP	KRW	33 318 917	2.03
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										
	Shares		1 094 472 156	98.00						
	<i>United States of America</i>									
455 692	ABBOTT LABORATORIES	USD	44 547 073	3.99		<i>Denmark</i>		29 073 224	2.60	
88 049	ACCELERON PHARMA INC	USD	9 317 201	0.83	84 254	GENMAB A/S	DKK	29 073 224	2.60	
372 346	AGIOS PHARMACEUTICALS INC	USD	17 303 304	1.55		<i>Japan</i>		27 468 631	2.46	
84 774	ALEXION PHARMACEUTICALS INC	USD	13 132 500	1.18	1 511 900	DAIICHI SANKYO CO LTD	JPY	27 468 631	2.46	
50 412	ALNYLAM PHARMACEUTICALS INC	USD	7 206 208	0.65		<i>Canada</i>		8 094 977	0.72	
142 203	ARCUS BIOSCIENCES INC	USD	3 292 769	0.29	276 732	ZYMEWORKS INC	USD	8 094 977	0.72	
125 194	ARENA PHARMACEUTICALS INC	USD	7 199 790	0.64		<i>France</i>		7 167 952	0.64	
162 297	ATRICURE INC	USD	10 856 751	0.97	81 714	IPSEN	EUR	7 167 952	0.64	
55 927	AXONICS INC	USD	2 990 413	0.27	Shares/Units in investment funds				13 736 346	1.23
255 985	BAXTER INTERNATIONAL INC	USD	17 376 501	1.56		<i>France</i>		13 736 346	1.23	
35 837	BIOGEN INC	USD	10 464 017	0.94	602.12	BNP PARIBAS MOIS ISR - I - CAP	EUR	13 736 346	1.23	
935 442	BOSTON SCIENTIFIC CORP	USD	33 729 235	3.02	Total securities portfolio				1 108 208 502	99.23
1 070 139	BRISTOL-MYERS SQUIBB CO	USD	60 297 401	5.40						
487 991	CENTENE CORP	USD	30 010 274	2.69						
101 895	CHARLES RIVER LABORATORIES	USD	31 784 298	2.85						
128 673	CONMED CORP	USD	14 911 485	1.34						
60 659	COOPER COS INC/THE	USD	20 269 282	1.81						
316 580	CRYOPORT INC	USD	16 844 758	1.51						
423 954	CYTOKINETICS INC	USD	7 074 837	0.63						
238 493	DECIPHERA PHARMACEUTICALS IN	USD	7 362 534	0.66						
293 306	EDWARDS LIFESCIENCES CORP	USD	25 615 737	2.29						
319 321	ELI LILLY & CO	USD	61 801 633	5.53						
489 365	GILEAD SCIENCES INC	USD	28 415 274	2.54						
274 019	GLOBAL BLOOD THERAPEUTICS IN	USD	8 091 867	0.72						
88 959	GUARDANT HEALTH INC	USD	9 315 978	0.83						
538 520	HOLOGIC INC	USD	30 297 710	2.71						
318 607	HORIZON THERAPEUTICS PLC	USD	25 157 568	2.25						
39 478	INSULET CORP	USD	9 138 296	0.82						
20 352	INTUITIVE SURGICAL INC	USD	15 782 539	1.41						
61 736	IRHYTHM TECHNOLOGIES INC	USD	3 454 072	0.31						
105 638	MASIMO CORP	USD	21 597 043	1.93						
277 358	NEUROCRINE BIOSCIENCES INC	USD	22 761 178	2.04						
111 086	NEVRO CORP	USD	15 529 933	1.39						
197 352	ORGANOGENESIS HOLDINGS INC	USD	2 765 824	0.25						
93 428	PTC THERAPEUTICS INC	USD	3 330 130	0.30						
553 203	RADIUS HEALTH INC	USD	8 508 662	0.76						
75 473	REPLIGEN CORP	USD	12 704 208	1.14						
49 020	SHOCKWAVE MEDICAL INC	USD	7 842 621	0.70						
204 219	SILK ROAD MEDICAL INC	USD	8 241 775	0.74						
39 677	SPRINGWORKS THERAPEUTICS INC	USD	2 757 215	0.25						
135 212	TURNING POINT THERAPEUTICS I	USD	8 895 556	0.80						
271 456	UNITEDHEALTH GROUP INC	USD	91 661 895	8.22						
137 620	VERICEL CORP	USD	6 092 461	0.55						
68 012	VERTEX PHARMACEUTICALS INC	USD	11 563 588	1.04						
	<i>Switzerland</i>									
319 203	ALCON INC	CHF	18 863 319	1.69						
28 967	LONZA GROUP AG - REG	CHF	17 329 464	1.55						
567 214	NOVARTIS AG - REG	CHF	43 630 254	3.91						
109 391	ROCHE HOLDING AG GENUSSSCHEIN	CHF	34 782 187	3.11						
	<i>United Kingdom</i>									
592 876	ASTRAZENECA PLC	GBP	59 967 876	5.37						
	<i>Ireland</i>									
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				
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									
Shares			58 490 328	96.15					
<i>Brazil</i>									
17 540	AMBEV SA	BRL	59 668	0.10	28 700	REDE DOR SAO LUIZ SA	BRL	394 821	0.65
204 736	AMBEV SA - ADR	USD	704 292	1.16	146 780	RUMO SA	BRL	560 165	0.92
190 286	ANIMA HOLDING SA	BRL	523 698	0.86	32 800	SENDAS DISTRIBUIDORA SA	BRL	565 680	0.93
60 498	AREZZO INDUSTRIA E COMERCIO	BRL	1 139 339	1.87	116 082	SEQUOIA LOGISTICA E TRANSPOR	BRL	650 982	1.07
536 336	B3 SA-BRASIL BOLSA BALCAO	BRL	1 797 807	2.96	65 192	SUZANO PAPEL E CELULOSE SA	BRL	777 048	1.28
14 556	BANCO BRADESCO - ADR	USD	74 672	0.12	50	TELEFONICA BRASIL S.A.	BRL	419	0.00
193 362	BANCO BRADESCO SA	BRL	842 367	1.38	12 620	TIM SA-ADR	USD	145 382	0.24
62 701	BANCO BRADESCO SA-PREF	BRL	321 510	0.53	98 400	TOTVS SA	BRL	738 312	1.21
15 136	BANCO DO BRASIL S.A.	BRL	96 917	0.16	20 173	ULTRAPAR PARTICIPACOES SA	BRL	73 932	0.12
27 800	BANCO INTER SA-UNITS	BRL	430 972	0.71	53 700	USINAS SIDER MINAS GER-PF A	BRL	204 403	0.34
16 640	BANCO SANTANDER BRASIL-UNIT	BRL	134 304	0.22	21 800	VALE SA	BRL	492 011	0.81
32 599	BB SEGURIDADE PARTICIPACOES	BRL	150 071	0.25	27 200	VAMOS LOCAAO DE CAMINHOS M	BRL	306 970	0.50
356 798	BRADESPAR SA - PREF	BRL	5 285 263	8.68	249 900	VIA VAREJO SA	BRL	786 373	1.29
34 400	BRASILAGRO-CIA BRASILEIRA DE	BRL	205 665	0.34	204 645	WEG SA	BRL	1 373 986	2.26
9 100	BRASKEM SA-PREF A	BRL	107 995	0.18	200	YDUQS PART	BRL	1 309	0.00
6 293	BRF SA	BRL	34 275	0.06	<i>Mexico</i>				
55 102	CCR SA	BRL	147 696	0.24				14 931 866	24.55
64 043	CEMIG SA - ADR	USD	152 422	0.25	805 300	ALFA S.A.B.-A	MXN	605 072	0.99
31 900	CENTRAIS ELETRICAS BRASILEIR	BRL	274 443	0.45	151 334	AMERICA MOVIL - ADR - L	USD	2 270 011	3.73
33 100	CENTRAIS ELETRICAS BRAS-PR B	BRL	285 427	0.47	144 841	AMERICA MOVIL SAB DE C-SER L	MXN	109 119	0.18
1 600	CIA DE SANEAMENTO DO PA-UNIT	BRL	6 623	0.01	40 800	ARCA CONTINENTAL SAB DE CV	MXN	236 925	0.39
77 402	CIA SIDERURGICA NACIONAL SA	BRL	678 557	1.12	175 749	CEMEX SAB - ADR	USD	1 476 292	2.43
171 300	CIELO SA	BRL	124 262	0.20	208 040	CEMEX SAB - CPO	MXN	175 748	0.29
1 100	COSAN SA - ADR	USD	20 922	0.03	15 161	COCA-COLA FEMSA SAB DE CV	MXN	80 311	0.13
143 600	COSAN SA INDUSTRIA COMERCIO	BRL	685 680	1.13	3 000	COCA-COLA FEMSA SAB-SP ADR	USD	158 790	0.26
4 400	EMBRAER SA	BRL	16 546	0.03	290 800	FIBRA UNO ADMINISTRACION SA	MXN	314 454	0.52
77 285	ENERGISA SA - UNITS	BRL	717 730	1.18	26 646	FOMENTO ECONOMICO MEX - ADR	USD	2 251 854	3.70
79 300	EQUATORIAL ENERGIA SA - ORD	BRL	391 927	0.64	1 200	FOMENTO ECONOMICO MEXICA-UBD	MXN	10 133	0.02
18 900	GERDAU SA - ADR	USD	111 510	0.18	46 100	GRUMA S.A.B. - B	MXN	515 886	0.85
104 875	GERDAU SA - PREF	BRL	618 857	1.02	4 000	GRUPO AEROPORTUARIO PAC - ADR	USD	427 560	0.70
252 643	HAPVIDA PARTICIPACOES E INVE	BRL	775 872	1.28	1 800	GRUPO AEROPORTUARIO SURESTE - ADR - B	USD	332 820	0.55
132 000	HOSPITAL MATER DEI SA	BRL	441 414	0.73	146 000	GRUPO BIMBO SAB - SERIES A	MXN	321 837	0.53
13 800	HYPERA SA	BRL	94 798	0.16	238 771	GRUPO FINANCIERO BANORTE - O	MXN	1 544 118	2.54
70 400	INTELBRAS SA INDUSTRIA DE TE	BRL	402 656	0.66	211 000	GRUPO FINANCIERO INBURSA - O	MXN	208 981	0.34
25 847	ITAU UNIBANCO HOLDING S-PREF	BRL	153 499	0.25	180 600	GRUPO TELEVISA SAB-SER CPO	MXN	517 205	0.85
745 027	ITAU SA INVESTIMENTOS ITAU-PR	BRL	1 655 491	2.72	12 900	INDUSTRIAS PENOLES SAB DE CV	MXN	178 276	0.29
62 200	KLABIN SA - UNIT	BRL	326 502	0.54	44 456	INFRAESTRUCTURA ENERGETICA	MXN	180 387	0.30
52 747	LOCALIZA RENT A CAR	BRL	672 756	1.11	140 700	KIMBERLY-CLARK DE MEXICO - A	MXN	249 947	0.41
10 214	LOJAS AMERICANAS SA	BRL	42 054	0.07	96 600	ORBIA ADVANCE CORP SAB DE CV	MXN	252 968	0.42
41 469	LOJAS RENNER SA	BRL	365 528	0.60	1 765	PROMOTORA Y OPERADORA DE INF	MXN	14 137	0.02
187 861	MAGAZINE LUIZA SA	BRL	791 821	1.30	45 314	PROMOTORA Y OPERADORA DE INF-L	MXN	236 692	0.39
70 200	MARFRIG GLOBAL FOODS SA	BRL	267 768	0.44	115 900	TELESITES SAB DE CV	MXN	107 340	0.18
113 900	MITRE REALTY EMPREENDIMENTOS	BRL	270 570	0.44	659 400	WALMART DE MEXICO SAB DE CV	MXN	2 155 003	3.54
52 500	MULTIPLAN EMPREENDIMENTOS	BRL	245 871	0.40	<i>Chile</i>				
157 253	NATURA &CO HOLDING SA	BRL	1 778 150	2.92				3 108 523	5.11
45 099	NOTRE DAME INTERMED PAR SA	BRL	763 322	1.25	14 367 200	BANCO SANTANDER CHILE	CLP	716 476	1.18
190 115	OCEANPACT SERVICOS MARITIMOS	BRL	338 715	0.56	377 675	CENCOSUD SA	CLP	757 881	1.25
137 600	PETRO RIO SA	BRL	534 454	0.88	200	EMPRESA NACIONAL DE TELECOM	CLP	1 110	0.00
116 263	PETROBRAS DISTRIBUIDORA SA	BRL	618 169	1.02	116 400	EMPRESAS CMPC SA	CLP	279 765	0.46
136 800	PETROLEO BRASILEIRO PETROBRAS	BRL	825 782	1.36	2 672 663	ENEL AMERICAS SA	CLP	395 700	0.65
95 579	PETROLEO BRASILEIRO PETROBRAS - ADR	USD	1 168 931	1.92	27 576	ENEL AMERICAS SA - ADR	USD	199 099	0.33
47 845	PETROLEO BRASILEIRO PETROBRAS - ADR	USD	565 049	0.93	298 400	ENEL CHILE SA	CLP	17 315	0.03
32 100	PETROLEO BRASILEIRO PETROBRAS - PREF	BRL	188 267	0.31	58 445	ENEL CHILE SA	USD	172 413	0.28
46 940	RAIA DROGASIL SA	BRL	231 151	0.38	4 400	ENEL CHILE Y MINERA CHIL - ADR	USD	208 252	0.34
101 600	RANDON PARTICIPACOES SA-PREF	BRL	274 760	0.45	80 300	S.A.C.I. FALABELLA	CLP	360 512	0.59
					<i>Cayman Islands</i>				
								1 423 209	2.34
					58 508	BANCO BTG PACTUAL SA-UNIT	BRL	1 423 209	2.34

BNP PARIBAS FUNDS SICAV Latin America Equity

Securities portfolio at 30/06/2021

Expressed in USD

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

BNP PARIBAS FUNDS SICAV Local Emerging Bond

Securities portfolio at 30/06/2021

Expressed in USD

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

BNP PARIBAS FUNDS SICAV 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 PJSC	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									
	Shares		1 103 907 730	99.77					
<i>United States of America</i>					<i>Ireland</i>				
54 439	ADOBE SYSTEMS INC	USD	31 881 656	2.88	71 524	JAZZ PHARMACEUTICALS PLC	USD	12 705 523	1.15
274 777	ADVANCED MICRO DEVICES	USD	25 809 804	2.33	Shares/Units in investment funds				
30 376	ALPHABET INC - A	USD	74 171 813	6.70	<i>Luxembourg</i>				
24 168	AMAZON.COM INC	USD	83 141 787	7.51	6 196.69	BNP PARIBAS INSTICASH USD 1D SHORT TERM XCA	USD	812 425	0.07
62 661	AMERICAN TOWER CORP - A	USD	16 927 243	1.53	Total securities portfolio				
773 590	APPLE INC	USD	105 950 886	9.58	1 104 720 155				
9 227	BOOKING HOLDINGS INC	USD	20 189 506	1.82	99.84				
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	REPLIGEN CORP	USD	13 147 572	1.19					
91 599	SALESFORCE.COM INC	USD	22 374 888	2.02					
29 211	SERVICENOW INC	USD	16 052 905	1.45					
51 697	SIGNATURE BANK	USD	12 699 368	1.15					
65 420	SNOWFLAKE INC-CLASS A	USD	15 818 556	1.43					
60 753	SQUARE INC - A	USD	14 811 581	1.34					
143 016	STARBUCKS CORP	USD	15 990 619	1.45					
65 079	TARGET CORP	USD	15 732 197	1.42					
70 887	TRANE TECHNOLOGIES PLC	USD	13 053 132	1.18					
107 207	TREX COMPANY INC	USD	10 957 627	0.99					
226 680	TWITTER INC	USD	15 597 851	1.41					
42 371	ULTA BEAUTY INC	USD	14 650 621	1.32					
35 712	UNITED RENTALS INC	USD	11 392 485	1.03					
222 465	VISA INC - A	USD	52 016 766	4.70					
68 845	WALT DISNEY CO	USD	12 100 886	1.09					
135 844	YETI HOLDINGS INC	USD	12 473 196	1.13					
<i>United Kingdom</i>					<i>Canada</i>				
54 433	AON PLC-CLASS A	USD	12 996 423	1.17	44 103	LULULEMON ATHLETICA INC	USD	16 096 272	1.45
140 803	ASTRAZENECA PLC	GBP	16 889 421	1.53	249 903	ZYMEWORKS INC	USD	8 669 135	0.78
<i>Denmark</i>					<i>Taiwan</i>				
37 329	GENMAB A/S	DKK	15 275 558	1.38	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									
Shares			137 298 515	99.44					
<i>United States of America</i>									
47 967	AMERICAN HOMES 4 RENT- A	USD	1 863 518	1.35	38 297	SEI INVESTMENTS COMPANY	USD	2 373 265	1.72
13 222	ARTHUR J GALLAGHER & CO	USD	1 852 138	1.34	9 764	SIGNATURE BANK	USD	2 398 527	1.74
32 480	AVANGRID INC	USD	1 670 446	1.21	15 604	SIMON PROPERTY GROUP INC	USD	2 036 010	1.47
45 603	AZEK CO INC/THE	USD	1 936 303	1.40	26 506	SOUTHWEST AIRLINES CO	USD	1 407 204	1.02
95 230	BAKER HUGHES A GE CO	USD	2 177 910	1.58	49 687	SUNNOVA ENERGY INTERNATIONAL	USD	1 871 212	1.36
25 509	BALL CORP	USD	2 066 739	1.50	15 313	TRANE TECHNOLOGIES PLC	USD	2 819 736	2.03
25 558	BALLY'S CORP	USD	1 382 943	1.00	6 724	ULTA BEAUTY INC	USD	2 324 957	1.68
12 118	BOK FINANCIAL CORPORATION	USD	1 049 419	0.76	5 671	UNITED RENTALS INC	USD	1 809 106	1.31
11 708	CADENCE DESIGN SYS INC	USD	1 601 889	1.16	45 966	US FOODS HOLDING CORP	USD	1 763 256	1.28
8 860	CARDLYTICS INC	USD	1 124 600	0.81	9 743	VERISIGN INC	USD	2 218 384	1.61
19 852	CBRE GROUP INC - A	USD	1 701 912	1.23	32 959	VIMEO INC	USD	1 614 991	1.17
12 021	CDW CORP/DE	USD	2 099 468	1.52	13 255	WATTS WATER TECHNOLOGIES - A	USD	1 934 037	1.40
28 785	CENTENE CORP	USD	2 099 290	1.52	30 998	YUM CHINA HOLDINGS INC	USD	2 053 618	1.49
6 195	CHARLES RIVER LABORATORIES	USD	2 291 654	1.66	<i>Ireland</i>				
41 664	CIENA CORP	USD	2 370 265	1.72	15 355	JAZZ PHARMACEUTICALS PLC	USD	2 727 662	1.98
18 919	COLUMBIA SPORTSWEAR CO	USD	1 860 873	1.35	<i>Israel</i>				
3 861	COOPER COS INC/THE	USD	1 529 998	1.11	16 115	CYBERARK SOFTWARE LTD/ISRAEL	USD	2 099 301	1.52
13 865	COPART INC	USD	1 827 823	1.32	<i>Switzerland</i>				
19 224	CRYOPOINT INC	USD	1 213 034	0.88	15 230	TE CONNECTIVITY LTD	USD	2 059 248	1.49
21 683	DICKS SPORTING GOODS INC	USD	2 172 420	1.57	<i>Canada</i>				
14 147	DIGITAL REALTY TRUST INC	USD	2 128 558	1.54	5 481	LULULEMON ATHLETICA INC	USD	2 000 401	1.45
19 080	DR HORTON INC	USD	1 724 260	1.25	<i>Denmark</i>				
47 664	DUKE REALTY CORP	USD	2 256 890	1.63	42 487	GENMAB A/S -SP ADR	USD	1 734 744	1.26
15 983	ENTEGRIS INC	USD	1 965 430	1.42	<i>Bermuda</i>				
3 726	EPAM SYSTEMS INC	USD	1 903 837	1.38	27 485	AXIS CAPITAL HOLDINGS LTD	USD	1 347 040	0.98
45 476	ESSENTIAL UTILITIES INC	USD	2 078 253	1.51	Shares/Units in investment funds				
96 693	FIRST HORIZON CORP	USD	1 670 855	1.21	<i>Luxembourg</i>				
30 777	FIRST SOLAR INC	USD	2 785 626	2.02	0.02	BNP PARIBAS INSTICASH USD 1D SHORT TERM XCA	USD	2	0.00
10 373	FIVE BELOW	USD	2 004 790	1.45	Total securities portfolio				
18 848	FORTUNE BRANDS HOME SECURITY	USD	1 877 449	1.36	137 298 517 99.44				
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									
Bonds			119 923 421	86.36					
<i>United States of America</i>									
1 000 000	AIR PROD & CHEM 1.500% 20-15/10/2025	USD	1 023 689	0.74	100 000	MARVELL TECH INC 4.200% 21-22/06/2023	USD	106 302	0.08
500 000	AMERICAN EXPRESS 2.500% 17-01/08/2022	USD	510 659	0.37	500 000	MORGAN STANLEY 3.125% 18-23/01/2023	USD	521 328	0.38
500 000	AMERICAN HONDA F 2.050% 19-10/01/2023	USD	512 909	0.37	1 000 000	ORACLE CORP 1.900% 16-15/09/2021	USD	1 002 097	0.72
610 000	APPLE INC 3.250% 16-23/02/2026	USD	669 879	0.48	500 000	PEPSICO INC 3.600% 14-01/03/2024	USD	537 763	0.39
250 000	ARCHER-DANIELS 2.750% 20-27/03/2025	USD	266 192	0.19	309 000	PFIZER INC 0.800% 20-28/05/2025	USD	501 680	0.36
375 000	BANK OF AMERICA CORP 4.000% 15-22/01/2025	USD	411 208	0.30	500 000	PNC BANK NA 2.700% 12-01/11/2022	USD	318 106	0.23
700 000	BNY MELLON 2.600% 17-07/02/2022	USD	708 724	0.51	500 000	PNC FUNDING CORP 3.300% 12-08/03/2022	USD	509 044	0.37
500 000	BOEING CO 4.875% 20-01/05/2025	USD	560 108	0.40	500 000	PPG INDUSTRIES 2.400% 19-15/08/2024	USD	523 603	0.38
750 000	BRANCH BKG & TR 2.150% 19-06/12/2024	USD	784 104	0.56	700 000	PROCTER & GAMBLE 2.700% 16-02/02/2026	USD	755 587	0.54
500 000	BRISTOL-MYERS 2.600% 20-16/05/2022	USD	510 471	0.37	1 000 000	RAYTHEON TECH 2.250% 20-01/07/2030	USD	1 016 011	0.73
1 000 000	CATERPILLAR FINL 1.950% 20-18/11/2022	USD	1 022 190	0.74	110 000	ROPER TECHNOLOGIES 3.650% 18-15/09/2023	USD	117 100	0.08
500 000	CATERPILLAR FINL 2.150% 19-08/11/2024	USD	523 868	0.38	1 000 000	STRYKER CORP 1.950% 20-15/06/2030	USD	989 241	0.71
1 000 000	CHEVRON CORP 1.141% 20-11/05/2023	USD	1 014 781	0.73	6 570	TESLA 2018-B A 3.710% 18-20/08/2021	USD	6 582	0.00
500 000	CITIBANK NA 3.650% 19-23/01/2024	USD	537 429	0.39	500 000	UNITED PARCEL 3.900% 20-01/04/2025	USD	553 101	0.40
500 000	CLOROX CO 1.800% 20-15/05/2030	USD	491 776	0.35	500 000	US BANK NA OHIO 1.950% 19-09/01/2023	USD	511 883	0.37
140 000	COMET 2019-A1 A1 2.840% 19-15/12/2024	USD	142 352	0.10	500 000	US BANK NA OHIO 2.850% 18-23/01/2023	USD	518 860	0.37
300 000	CRED SUIS NY 2.100% 19-12/11/2021	USD	302 048	0.22	11 350 000	US TREASURY N/B 0.125% 21-15/01/2024	USD	11 283 495	8.13
500 000	DAIMLER FINANCE 1.450% 21-02/03/2026	USD	502 316	0.36	13 000 000	US TREASURY N/B 0.125% 21-15/02/2024	USD	12 917 734	9.29
500 000	DAIMLER FINANCE 3.350% 18-22/02/2023	USD	522 776	0.38	5 000 000	US TREASURY N/B 0.125% 21-30/06/2023	USD	4 987 500	3.59
100 000	DOLLAR TREE 3.700% 18-15/05/2023	USD	105 627	0.08	4 500 000	US TREASURY N/B 0.125% 21-31/05/2023	USD	4 490 156	3.23
500 000	DUKE ENERGY COR 2.450% 20-01/06/2030	USD	505 490	0.36	2 100 000	US TREASURY N/B 0.250% 20-30/06/2025	USD	2 062 430	1.49
300 000	DUKE ENERGY CORP 3.950% 13-15/10/2023	USD	320 463	0.23	10 000 000	US TREASURY N/B 0.250% 21-15/03/2024	USD	9 962 500	7.17
500 000	EBAY INC 1.900% 20-11/03/2025	USD	516 509	0.37	10 000 000	US TREASURY N/B 0.250% 21-15/05/2024	USD	9 944 531	7.16
500 000	EXXON MOBIL CORP 2.019% 19-16/08/2024	USD	519 997	0.37	10 250 000	US TREASURY N/B 0.250% 21-15/06/2024	USD	10 185 136	7.33
500 000	EXXON MOBIL CORP 2.397% 15-06/03/2022	USD	505 427	0.36	10 000 000	US TREASURY N/B 0.375% 21-15/04/2024	USD	9 989 063	7.19
55 436	FG Q59979 4.500% 18-01/11/2048	USD	60 403	0.04	3 100 000	US TREASURY N/B 0.750% 21-31/05/2026	USD	3 081 594	2.22
100 000	FIVE COR FND TRS 4.419% 13-15/11/2023	USD	108 928	0.08	5 500 000	US TREASURY N/B 0.875% 21-30/06/2026	USD	5 496 133	3.96
86 843	FN 745398 6.000% 06-01/06/2035	USD	102 892	0.07	150 000	VENTAS REALTY LP 3.500% 15-01/02/2025	USD	162 057	0.12
89 455	FN AK6370 3.500% 12-01/04/2027	USD	96 432	0.07	1 000 000	WALT DISNEY CO 1.750% 20-13/01/2026	USD	1 027 266	0.74
181 186	FN AL8571 5.500% 16-01/03/2040	USD	209 476	0.15	300 000	WALT DISNEY CO 2.125% 17-13/09/2022	USD	306 110	0.22
89 032	FN AL8867 5.000% 16-01/09/2041	USD	100 741	0.07	<i>Canada</i>				
156 744	FN AO7245 3.500% 12-01/07/2027	USD	169 356	0.12	500 000	BANK NOVA SCOTIA 3.400% 19-11/02/2024	USD	535 254	0.39
104 383	FN AP0203 3.500% 12-01/07/2027	USD	112 661	0.08	500 000	BANK OF MONTREAL 3.300% 19-05/02/2024	USD	535 553	0.39
100 679	FN AS8989 5.000% 17-01/03/2047	USD	114 653	0.08	1 000 000	ROYAL BK CANADA 1.950% 20-17/01/2023	USD	1 024 661	0.74
1 000 000	GE CAP FUNDING 3.450% 21-15/05/2025	USD	1 087 914	0.78	<i>Sweden</i>				
354 090	GN 783765 5.500% 13-15/09/2039	USD	416 152	0.30	1 000 000	SKANDINAV ENSKIL 2.200% 19-12/12/2022	USD	1 026 760	0.74
64 724	GNR 2004-28 PC 5.500% 04-20/04/2034	USD	71 472	0.05	<i>France</i>				
188 499	GNR 2008-50 KB 6.000% 08-20/06/2038	USD	216 772	0.16	500 000	TOTAL CAP INTL 3.700% 13-15/01/2024	USD	538 766	0.39
500 000	HONEYWELL INTL 1.350% 20-01/06/2025	USD	509 030	0.37	<i>United Kingdom</i>				
500 000	IBM CORP 2.850% 19-13/05/2022	USD	511 608	0.37	500 000	BP CAPITAL PLC 2.750% 13-10/05/2023	USD	521 309	0.38
1 000 000	JOHN DEERE CAP 2.050% 20-09/01/2025	USD	1 044 182	0.75	<i>Luxembourg</i>				
500 000	JOHN DEERE CAP 2.800% 16-06/03/2023	USD	520 941	0.38	500 000	SCHLUMBERGER INV 2.400% 12-01/08/2022	USD	507 952	0.37
1 000 000	JOHNSON&JOHNSON 2.450% 16-01/03/2026	USD	1 065 994	0.77	<i>Japan</i>				
500 000	JP MORGAN CHASE 3.250% 12-23/09/2022	USD	518 005	0.37	200 000	TAKEDA PHARMACEU 4.400% 19-26/11/2023	USD	217 111	0.16
63 000	KEURIG DR PEPPER 4.057% 19-25/05/2023	USD	67 093	0.05					
34 000	LIBERTY MUTUAL 4.250% 13-15/06/2023	USD	36 365	0.03					

BNP PARIBAS FUNDS SICAV US Short Duration Bond

Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
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>				
1 000 000	BANK NOVA SCOTIA 21-02/03/2026 FRN	USD	1 000 747	0.72
500 000	CAN IMPERIAL BK 21-22/06/2023 FRN	USD	500 470	0.36
1 000 000	ROYAL BK CANADA 21-27/04/2026 FRN	USD	1 001 437	0.72
500 000	TORONTO DOM BANK 21-02/06/2023 FRN	USD	500 650	0.36
1 000 000	TORONTO DOM BANK 21-04/03/2024 FRN	USD	1 003 130	0.72
<i>The Netherlands</i>				
1 500 000	COOPERATIEVE RAB 21-24/02/2027 FRN	USD	1 479 167	1.07
<i>United Kingdom</i>				
1 000 000	UBS AG LONDON 21-09/02/2024 FRN	USD	1 003 148	0.72
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 "U110 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.

Notes to the financial statements at 30/06/2021

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.

Notes to the financial statements at 30/06/2021

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”.

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

Notes to the financial statements at 30/06/2021

- 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:

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

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

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

Notes to the financial statements at 30/06/2021

- b) sub-funds, share categories and/or classes:
- (i) whose securities are reserved to Institutional Investors, Managers or UCIs and
 - (ii) whose sole object is the collective investment in money market instruments and the placing of deposits with credit institutions, and
 - (iii) whose weighted residual portfolio maturity does not exceed 90 days, and
 - (iv) that have obtained the highest possible rating from a recognised rating agency;
- c) sub-funds, share categories and/or classes reserved to:
- (i) institutions for occupational retirement pension or similar investment vehicles, set up at the initiative of one or more employers for the benefit of their employees, and
 - (ii) companies having one or more employers investing funds to provide pension benefits to their employees;
- d) sub-funds whose main objective is investment in microfinance institutions;
- e) sub-funds, shares categories and/or classes:
- (i) whose securities are listed or traded on at least one stock exchange or another regulated market operating regularly that is recognised and open to the public, and
 - (ii) whose exclusive object is to replicate the performance of one or several indices.

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

In addition, the Company may be subject to foreign UCI’s tax, and/or other regulators levy in the country where the sub-fund is registered for distribution.

Indian Tax

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

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

Note 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.

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- 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⁾

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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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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

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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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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

BNP PARIBAS FUNDS SICAV

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

BNP PARIBAS FUNDS SICAV

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 (TIIE) 28 DAY
30 480 000 000	KRW	15/09/2023	1.300%	KWCDC (KSFA 3M) 3M
14 791 330 000	KRW	15/09/2023	1.380%	KWCDC (KSFA 3M) 3M
49 880 000	PLN	15/09/2023	1.110%	WIBOR 6M
6 377 000 000	KRW	15/09/2031	KWCDC (KSFA 3M) 3M	1.725%
3 078 950 000	KRW	15/09/2031	KWCDC (KSFA 3M) 3M	1.755%
19 836 380 000	HUF	16/04/2023	BUBOR 6M	1.336%
246 460 000	PLN	16/04/2023	0.517%	WIBOR 6M

BNP PARIBAS FUNDS SICAV

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%

BNP PARIBAS FUNDS SICAV

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.

BNP PARIBAS FUNDS SICAV

Notes to the financial statements at 30/06/2021

Emerging Multi-Asset Income

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
2 409 854	2.79%	BNP PARIBAS PARIS, FRANCE	USD	13/10/2021	0.880%	Performance of the Basket of shares (BNPB0002)
9 983 536	11.56%	GOLDMAN SACHS INTERNATIONAL LONDON, UNITED KINGDOM	USD	24/08/2021	0.100%	Goldman Sachs Dynamic FX Carry Strategy 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.

BNP PARIBAS FUNDS SICAV

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

BNP PARIBAS FUNDS SICAV

Notes to the financial statements at 30/06/2021

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	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(SXXP) 17/09/2021 460	17/09/2021	460.000	208 659 209	2 812 362
EUR	7 650	S	CALL STOXX 600(SXXP) 17/09/2021 480	17/09/2021	480.000	217 731 348	(362 885)
USD	3 000	P	PUT US 5YR NOTE FUTURE (CBT) 27/08/2021 122.5	27/08/2021	122.500	367 500 000	539 064
USD	345	S	PUT S&P 500 INDEX - SPX 15/10/2021 3700	15/10/2021	3 700.000	127 650 000	(1 226 475)
USD	345	P	PUT S&P 500 INDEX - SPX 15/10/2021 3800	15/10/2021	3 800.000	131 100 000	1 523 175
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

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.

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 Kapitalforvaltning AS, Støperigata, Norway, abbreviated to Alfred Berg AS, Norway
- BNP PARIBAS ASSET MANAGEMENT Asia Limited, Hong Kong, abbreviated to BNPP AM Asia
- BNP PARIBAS ASSET MANAGEMENT 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	Alfred Berg AS, Norway sub delegating to BNPP AM UK for the FX management
Russia Equity	Alfred Berg AS, Norway sub delegating to BNPP AM UK for the FX management BNPP AM UK (FX management)
India Equity	BNPP AM Asia
Asia ex-Japan Equity	BNPP AM Asia BNPP AM UK (FX management)
Brazil Equity	BNPP AM Brazil
Latin America Equity	BNPP AM Brazil sub delegating to BNPP AM UK for the FX management
Emerging Multi-Asset Income	BNPP AM France sub delegating to BNPP AM UK (inclusive FX and Exposure management), Alfred Berg AS, Norway , BNPP AM Asia , BNPP AM Brazil , BNPP AM USA BNPP AM UK (FX management)
Euro Mid Cap	BNPP AM France sub delegating to BNPP AM UK for the FX and Cash management
Europe Small Cap	BNPP AM France sub delegating to BNPP AM UK for the FX and Cash management BNPP AM UK (FX management)
Europe Dividend	BNPP AM France sub delegating to BNPP AM UK for the FX management BNPP AM UK (FX management)
Europe Multi-Asset Income	BNPP AM France sub delegating to BNPP AM UK (inclusive FX and Exposure management), Alfred Berg AS, Norway BNPP AM UK (FX management)
Global Low Vol Equity	BNPP AM France BNPP AM UK (FX management)
China Equity	BNPP AM France sub delegating to BNPP AM Asia BNPP AM UK (FX management)

BNP PARIBAS FUNDS SICAV

Notes to the financial statements at 30/06/2021

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

In several European Union member states, community law grants undertakings for collective investments (UCIs) the right to file claims with a view to recovering taxes they have been unjustly forced to pay. When one member state imposes a greater tax burden on a foreign UCI than on a resident UCI, this constitutes discrimination under community law.

This principle was confirmed by the ruling of the Court of Justice of the European Union (CJEU) in the "Aberdeen" case (18 June 2009). This ruling acknowledges that a non-resident UCI can be subject to discriminatory taxation, which constitutes an obstacle to freedom of establishment and/or the free movement of capital. Other CJEU rulings have subsequently confirmed this jurisprudence. Key examples are the rulings in the Santander (10 May 2010) and Emerging Markets (10 April 2014) cases regarding French and Polish tax legislation, respectively.

In light of this jurisprudence and in order to safeguard the right of UCIs to receive tax rebates, the Management Company has decided to file claims with the tax authorities in several member states whose discriminatory legislation fails to comply with community law. Preliminary studies will be carried out to determine whether or not the claims are viable, i.e. for which funds, in which member states and over what period of time it is necessary to request a rebate.

To date, there is no European legislation establishing a uniform framework for this type of claim. As a result, the time taken to receive a rebate and the complexity of the procedure vary depending on the member state in question. This means that it is necessary to constantly monitor developments in this regard.

Due to the uncertainty of the recoverability of the amounts, no accrual is recorded and it is booked under the caption "Income on investments and assets, net" when received.

Note 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

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
ASSET MANAGEMENT

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world