

法巴基金



年度財報 at 31/12/2020
R.C.S. Luxembourg B 33 363



BNP PARIBAS
ASSET MANAGEMENT

The asset manager
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world

查核報告

致 BNP Paribas Funds 投資人



本所意見

本所認為，附件財務報表真實且公允呈現 BNP Paribas Funds 及其各子基金（「本基金」）截至 2020 年 12 月 31 日之財務狀況，與其根據盧森堡有關編制與呈現財務報表的法律與法規要求，截至當年底之經營結果及淨資產變動。

本所查核範圍

本基金財務報表包含：

- 2020 年 12 月 31 日淨資產報表；
- 2020 年 12 月 31 日證券組合；
- 截至當年底之經營結果及淨資產變動表；及
- 財務報表附註，包含重要會計政策摘要。

意見基準

本所依照 2016 年 7 月 23 日查核專業法（2016 年 7 月 23 日法律），以及盧森堡「金融業管理局（CSSF）」採用之國際查核準則（ISAs）辦理查核。依該等法律及準則，本所責任詳如報告書「財務報表查核」乙節「『註冊會計師』責任」所示。

本所相信，查核所取得之證據充分且適於作為意見基準。

依盧森堡 CSSF 採用之國際道德準則委員會會計師專業會計師道德守則（IESBA Code），以及財部報表查核相關的道德要求，本所與本基金各自獨立，且符合該等道德要求下的道德責任。

PricewaterhouseCoopers, Societe Cooperative, 2 rue Gerhard Mercator, B.P. 1443, L-1014 Luxembourg

T:+352 494848 1, F:+352 494848 2900, www.pwc.lu

Cabinet de révision agréé.。會計師（no 10028256 政府批准）

R.C.S. Luxembourg B 65 477 – TVA LU25482518

其他資訊

本基金董事為對其他資訊負責。其他資訊如年報所示，但不包含財務報表及本所查核報告。

本所意見係針對財務報表，不包含其他資訊，且本所不對此做成任何形式的保證結論。

關於本所對財務報表之查核，本所責任係閱讀上述定義之其他資訊，並考量其他資訊是否與財務報表或本所於查核中所知悉者有重大差異，或變相出現重大錯誤陳述。若依據本所進行的工作，作成結論為其他資訊存在重大錯誤陳述，則必須報告此事實。在此方面並無應報告之事項。

本財務報表基金之董事會責任

本基金董事會負責依根據盧森堡有關編制與呈現財務報表的法律與法規要求，編制及公允呈現財務報表，本基金董事會決定之內控制度並須有助於防止因詐欺或失誤，而導致財務報表出現重大錯誤陳述。

在編制財務報表時，本基金董事會負責評估本基金持續經營的能力、有關揭露且於情況適用時，持續經營之事項，除非本基金董事會有意清算基金、停止運營，或現實上別無選擇外，將使用持續經營會計基準。

查核財務報表之「公司審查員同意」(Reviser d'entreprises agree) 責任

本所之查核目標係針對整體財務報表無因詐欺或失誤而導致之重大錯誤陳述，取得合理保證，並出具包含本所意見之查核報告。合理保證為高度保證，但仍不能擔保根據 2016 年 7 月 23 日法律及 CSSF 採用之國際查核準則 (ISAs) 所進行之查核，必能發現重大錯誤陳述。錯誤陳述可能係肇因於詐欺或失誤，且依合理預期，其單獨或整體將影響使用者根據這些財務報表作成之經濟決定時，會被視為重大。

根據 2016 年 7 月 23 日法律及 CSSF 採用之國際查核準則辦理查核之過程中，本所行使專業判斷並保持專業懷疑態度。

本所亦：

- 辨別及評估因詐欺或失誤導致財務報表有重大錯誤陳述之風險、設計並執行因應該等風險之查核程序、取得充分和適當的查核證據作為本所意見之基礎。由於詐欺可

能涉及勾結、偽造、故意遺漏、虛假陳述或凌駕內部控制，未能發現詐欺造成重大錯誤陳述之風險高於因失誤所導致者；

- 瞭解有關查核之內部控制，以設計合乎環境，但並非為了對本基金內部控制有效性表示意見之適當查核程序；
- 評估本基金董事會所採用之會計政策適當性、會計估計合理性及相關揭露；
- 就本基金董事會使用持續經營會計基準之適當性，並根據所得之查核證據確定是否存在可能對本基金持續經營產生重大疑慮的事件或情況作成結論。若本所認為存在重大不確定性，則須於查核報告中提請注意財務報表中相關揭露內容，或於揭露內容未臻恰當時，修改本所意見。本所結論係根據截至查核報告日期的查核證據，但未來的事件或情況可能導致本基金停止持續經營；
- 評估財務報表之整體表述、結構及內容，包括揭露內容，以及財務報表是否以達到公允呈現的方式表現相關交易和事件。

本所謹向負責治理者告知所有事項中，有關查核之預定範疇及時間，以及重大查核發現，包含本所於查核過程中發現之重大內控缺失。

2021 年 4 月 22 日，於盧森堡

PricewaterhouseCoopers Société coopérative

代表人

Sebastien Sadzot

BNP PARIBAS FUNDS SICAV

Financial statements at 31/12/2020

		Absolute Return Global Opportunities	Absolute Return Low Vol Bond	Absolute Return Medium Vol Bond	Absolute Return Multi-Strategy
	Expressed in Notes	EUR	EUR	EUR	EUR
淨資產報告					
資產		25 140 118	31 569 250	0	188 625 155
成本價之證券投資組合		26 115 185	34 519 643	0	148 663 178
證券投資組合未實現（損）益		(1 140 196)	(8 046 896)	0	7 522 475
市值之證券投資組合	2	24 974 989	26 472 747	0	156 185 653
市值之選擇權	2,15	0	24 829	0	0
金融工具未實現利得淨額	2,11,12,13	83 211	135 068	0	2 300 903
銀行現金與定期存款		36 203	1 220 945	0	29 145 047
其他資產		45 715	3 715 661	0	993 552
負債		158 772	11 482 266	0	1 466 913
選擇權市值	2,15	0	0	0	363 642
銀行超支		0	0	0	0
金融工具未實現虧損淨額	2,11,12,13	0	0	0	0
其他負債		158 772	11 482 266	0	1 103 271
資產淨值		24 981 346	20 086 984	0	187 158 242
營運與淨資產變化表					
投資與資產收入、淨額		344 609	1 225 388	0	1 374 109
管理費	3	145 335	113 913	786	414 527
銀行利息		343	10 135	593	209 474
交換利息	2	0	34 215	0	0
其他費用	6	53 199	43 725	360	580 626
稅金	7	7 006	9 535	0	24 998
績效費	5	6	35	0	14 001
交易費	21	5 896	5 716	0	342 717
分銷費	4	3 699	1 574	4	7
費用總計		215 484	218 848	1 743	1 586 350
投資淨成果		129 125	1 006 540	(1 743)	(212 241)
已實現成果淨額：					
投資證券	2	(251 034)	(2 528 960)	(3 472)	3 790 821
金融工具	2	95 514	965 571	19 558	(10 270 475)
已實現成果淨額		(26 395)	(556 849)	14 343	(6 691 895)
未實現（損）益淨額變動：					
投資證券		(1 440 797)	1 038 571	0	2 220 504
金融工具		76 372	(295 135)	(19 653)	1 908 787
因營運導致之淨資產變化		(1 390 820)	186 587	(5 310)	(2 562 604)
淨認購 / （贖回）		13 634 255	(2 998 822)	(1 313 037)	(58 327 845)
已支付配息	8	0	0	0	0
年度內 / 期內淨資產增（減）		12 243 435	(2 812 235)	(1 318 347)	(60 890 449)
會計年度 / 期間之期初淨資產		12 737 911	22 899 219	1 318 347	248 048 691
開放合併資產之淨值重新估值		0	0	0	0
會計年度 / 期間之期末淨資產		24 981 346	20 086 984	0	187 158 242

BNP PARIBAS FUNDS SICAV

水資源基金	亞洲(日本除外)債券基金	亞洲(日本除外)股票基金	Asia ex-Japan Small Cap	Belgium Equity	巴西股票基金
EUR	USD	USD	USD	EUR	USD
2 308 471 527	54 601 776	804 082 193	39 287 261	241 320 958	107 516 567
1 779 682 695	46 878 323	522 530 938	27 722 801	242 255 757	96 822 985
491 046 639	2 859 868	247 873 396	10 166 771	(1 956 407)	7 959 656
2 270 729 334	49 738 191	770 404 334	37 889 572	240 299 350	104 782 641
0	0	0	0	0	0
0	30 192	27 460	157	0	0
31 399 133	4 199 649	32 651 371	1 375 024	882 155	1 341 131
6 343 060	633 744	999 028	22 508	139 453	1 392 795
4 587 617	218 029	1 571 977	988 164	415 841	794 022
0	0	0	0	0	0
0	0	0	0	0	0
124 778	0	0	0	0	0
4 462 839	218 029	1 571 977	988 164	415 841	794 022
2 303 883 910	54 383 747	802 510 216	38 299 097	240 905 117	106 722 545
30 294 489	2 469 207	12 655 458	555 427	3 050 727	5 030 416
26 238 648	686 143	6 422 969	567 605	2 457 061	1 687 442
240 400	2 134	1 480	21	8 110	8 162
0	35 937	0	0	0	0
6 352 011	166 021	2 234 255	136 880	808 473	393 129
1 109 885	59 752	375 034	25 175	151 927	69 407
0	0	0	0	0	0
1 511 364	101 597	1 148 196	99 729	55 039	571 249
236 691	1 357	15 778	6	0	14 436
35 688 999	1 052 941	10 197 712	829 416	3 480 610	2 743 825
(5 394 510)	1 416 266	2 457 746	(273 989)	(429 883)	2 286 591
51 076 146	991 457	15 502 481	837 813	8 933 984	(16 718 430)
(1 503 811)	(100 243)	8 951	40 177	0	23 871
44 177 825	2 307 480	17 969 178	604 001	8 504 101	(14 407 968)
81 376 473	679 177	124 654 487	5 097 889	(30 138 325)	(10 288 946)
70 666	(80 674)	(3 703)	157	0	0
125 624 964	2 905 983	142 619 962	5 702 047	(21 634 224)	(24 696 914)
72 284 102	(8 969 881)	(21 673 976)	(6 077 146)	(52 324 081)	(20 412 006)
(4 634 160)	(1 144 684)	(2 153 483)	(97 846)	(1 542 240)	(122 336)
193 274 906	(7 208 582)	118 792 503	(472 945)	(75 500 545)	(45 231 256)
2 110 609 004	61 592 329	683 717 713	38 772 042	316 405 662	151 953 801
0	0	0	0	0	0
2 303 883 910	54 383 747	802 510 216	38 299 097	240 905 117	106 722 545

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		China A-Shares	China Equity	Climate Impact	消費創新股票基金
	Expressed in Notes	USD	USD	EUR	EUR
淨資產報告					
資產		123 867 338	2 205 430 056	2 225 622 363	840 957 168
成本價之證券投資組合		74 569 781	1 563 939 315	1 636 995 262	609 482 604
證券投資組合未實現（損）益		45 770 309	592 132 075	527 380 818	209 607 670
市價之證券投資組合	2	120 340 090	2 156 071 390	2 164 376 080	819 090 274
市價之選擇權	2,15	0	0	0	0
金融工具未實現利得淨額	2,11,12,13	0	0	7 618	85 021
銀行現金與定期存款		3 492 157	35 477 551	57 256 120	18 336 907
其他資產		35 091	13 881 115	3 982 545	3 444 966
負債		173 546	4 425 134	12 034 900	3 966 229
選擇權市價	2,15	0	0	0	0
銀行超支		0	0	0	0
金融工具未實現虧損淨額	2,11,12,13	0	0	0	0
其他負債		173 546	4 425 134	12 034 900	3 966 229
資產淨值		123 693 792	2 201 004 922	2 213 587 463	836 990 939
營運與淨資產變化表					
投資與資產收入、淨額		1 098 013	11 444 526	13 825 096	3 142 191
管理費	3	824 380	14 354 740	16 921 215	6 593 122
銀行利息		0	5 253	257 295	95 834
交換利息	2	0	0	0	0
其他費用	6	193 702	3 327 608	4 493 608	1 803 628
稅金	7	18 988	550 293	555 680	376 220
績效費	5	0	0	0	0
交易費	21	218 136	2 353 685	1 683 522	501 912
分銷費	4	7	152 732	48 389	44 205
費用總計		1 255 213	20 744 311	23 959 709	9 414 921
投資淨成果		(157 200)	(9 299 785)	(10 134 613)	(6 272 730)
已實現成果淨額：					
投資證券	2	10 369 334	67 133 335	44 169 275	21 848 014
金融工具	2	90 610	2 579 479	(132 275)	65 468
已實現成果淨額		10 302 744	60 413 029	33 902 387	15 640 752
未實現（損）益淨額變動：					
投資證券		29 681 487	464 557 842	344 809 439	145 549 589
金融工具		0	0	7 618	85 021
因營運導致之淨資產變化		39 984 231	524 970 871	378 719 444	161 275 362
淨認購 / （贖回）		12 271 609	1 064 328 135	753 797 130	335 219 043
已支付配息	8	(1 400)	(266 826)	(4 492 966)	(699 757)
年度內 / 期內淨資產增（減）		52 254 440	1 589 032 180	1 128 023 608	495 794 648
會計年度 / 期間之期初淨資產		71 439 352	611 972 742	1 085 563 855	341 196 291
開放合併資產之淨值重新估值		0	0	0	0
會計年度 / 期間之期末淨資產		123 693 792	2 201 004 922	2 213 587 463	836 990 939

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科技創新股票基金	新興市場債券基金	新興市場精選債券基金	新興市場股票基金	新興市場多元入息基金	能源轉型股票基金
EUR	USD	USD	USD	USD	EUR
2 386 900 908	778 422 067	493 767 997	866 052 941	94 607 074	2 103 581 355
1 684 467 054	753 437 800	463 724 704	607 614 521	85 570 144	1 542 747 894
617 479 321	3 855 468	11 093 946	226 789 503	6 383 455	416 466 316
2 301 946 375	757 293 268	474 818 650	834 404 024	91 953 599	1 959 214 210
0	0	0	0	468 096	0
2 259 481	5 597 562	3 483 955	0	1 178 209	26 118 347
78 567 142	4 945 999	6 687 789	29 553 289	278 285	0
4 127 910	10 585 238	8 777 603	2 095 628	728 885	118 248 798
7 221 664	899 917	19 610 573	3 298 455	205 867	145 736 254
0	0	0	0	0	0
1 600 000	0	5 369	0	0	419 281
0	0	0	3	0	0
5 621 664	899 917	19 605 204	3 298 452	205 867	145 316 973
2 379 679 244	777 522 150	474 157 424	862 754 486	94 401 207	1 957 845 101
7 819 658	46 119 419	26 580 590	15 215 970	3 861 415	1 951 258
20 480 111	4 192 809	4 396 154	10 899 144	568 631	4 962 848
332 986	13 505	32 265	27 541	11 488	61 474
0	26 022	964 985	0	23 157	0
5 703 604	1 574 442	1 024 189	3 086 800	313 728	1 665 090
1 129 871	148 238	234 931	477 402	58 269	361 863
0	0	0	0	0	0
798 589	45 000	125 339	1 216 687	145 605	3 198 199
211 107	23 017	8 144	42 221	0	76 994
28 656 268	6 023 033	6 786 007	15 749 795	1 120 878	10 326 468
(20 836 610)	40 096 386	19 794 583	(533 825)	2 740 537	(8 375 210)
127 311 860	(11 896 783)	(9 264 909)	86 400 410	(5 829 095)	280 565 379
15 155 407	17 970 317	1 904 481	(26 763)	1 659 495	3 995 189
121 630 657	46 169 920	12 434 155	85 839 822	(1 429 063)	276 185 358
437 090 937	(15 111 000)	(1 909 949)	(1 765 012)	855 292	405 067 385
2 155 539	2 347 376	1 357 552	(3)	1 066 614	25 365 654
560 877 133	33 406 296	11 881 758	84 074 807	492 843	706 618 397
860 019 433	(320 579 347)	(79 597 480)	(239 899 511)	(24 086 151)	1 113 129 001
(2 475 026)	(2 886 674)	(9 433 323)	(1 101 755)	(2 021 007)	(669 604)
1 418 421 540	(290 059 725)	(77 149 045)	(156 926 459)	(25 614 315)	1 819 077 794
961 257 704	1 067 581 875	551 306 469	1 019 680 945	120 015 522	138 767 307
0	0	0	0	0	0
2 379 679 244	777 522 150	474 157 424	862 754 486	94 401 207	1 957 845 101

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		Enhanced Bond 6M	Environmental Absolute Return Thematic Equity (EARTH)	歐元債券基金	Euro Bond Opportunities
	Expressed in Notes	EUR	USD	EUR	EUR
淨資產報告					
資產		2 397 486 458	158 905 778	892 270 736	266 033 713
成本價之證券投資組合		2 356 739 338	98 764 094	834 141 277	251 154 810
證券投資組合未實現（損）益		(13 751 903)	29 207 997	50 069 613	7 450 980
市值之證券投資組合	2	2 342 987 435	127 972 091	884 210 890	258 605 790
市值之選擇權	2,15	104 000	0	0	186 889
金融工具未實現利得淨額	2,11,12,13	0	0	0	1 938 674
銀行現金與定期存款		36 199 614	18 925 204	3 467 193	2 081 061
其他資產		18 195 409	12 008 483	4 592 653	3 221 299
負債		12 805 533	18 477 799	1 832 348	646 181
選擇權市值	2,15	0	0	0	0
銀行透支		0	0	0	0
金融工具未實現虧損淨額	2,11,12,13	11 292 403	3 406 839	1 125 921	0
其他負債		1 513 130	15 070 960	706 427	646 181
資產淨值		2 384 680 925	140 427 979	890 438 388	265 387 532
營運與淨資產變化表					
投資與資產收入、淨額		36 076 520	238 153	9 492 506	5 410 781
管理費	3	3 136 936	85 640	2 922 706	1 844 671
銀行利息		200 086	19 029	22 454	34 026
交換利息	2	3 336 067	178 002	217 361	83 281
其他費用	6	1 988 991	90 650	1 861 164	786 979
稅金	7	581 937	7 053	330 476	193 652
績效費	5	0	4 991 465	0	0
交易費	21	33 603	290 529	9 546	12 518
分銷費	4	6 983	0	16 525	38 499
費用總計		9 284 603	5 662 368	5 380 232	2 993 626
投資淨成果		26 791 917	(5 424 215)	4 112 274	2 417 155
已實現成果淨額：					
投資證券	2	(32 914 201)	29 451 493	10 657 068	5 705 933
金融工具	2	3 985 102	(11 785 449)	440 169	(4 299)
已實現成果淨額		(2 137 182)	12 241 829	15 209 511	8 118 789
未實現（損）益淨額變動：					
投資證券		11 985 523	29 207 997	12 836 998	40 717
金融工具		(2 507 779)	(3 406 839)	(1 018 031)	(871 915)
因營運導致之淨資產變化		7 340 562	38 042 987	27 028 478	7 287 591
淨認購 / （贖回）		(1 254 118 752)	102 384 992	3 627 251	(66 315 622)
已支付配息	8	0	0	0	0
年度內 / 期內淨資產增（減）		(1 246 778 190)	140 427 979	30 655 729	(59 028 031)
會計年度 / 期間之期初淨資產		3 631 459 115	0	859 782 659	324 415 563
開放合併資產之淨值重新估值		0	0	0	0
會計年度 / 期間之期末淨資產		2 384 680 925	140 427 979	890 438 388	265 387 532

BNP PARIBAS FUNDS SICAV

Euro Corporate Bond	Euro Corporate Bond Opportunities	Euro Covered Bond	Euro Defensive Equity	Euro Equity	Euro Government Bond
EUR	EUR	EUR	EUR	EUR	EUR
1 967 318 747	275 340 938	68 624 601	50 397 129	1 576 402 393	1 195 225 785
1 891 702 005	257 193 151	67 102 072	43 930 141	1 275 118 850	1 114 219 857
42 924 608	8 560 745	989 378	1 598 745	300 040 342	55 817 910
1 934 626 613	265 753 896	68 091 450	45 528 886	1 575 159 192	1 170 037 767
0	40 267	0	311 740	0	0
0	0	2 120	44 100	3 293	123 785
15 458 640	7 484 621	155 650	4 489 072	745 320	19 115 048
17 233 494	2 062 154	375 381	23 331	494 588	5 949 185
5 837 122	1 662 546	32 660	48 170	3 191 009	1 324 960
0	0	0	0	0	0
0	0	0	0	0	0
1 622 503	1 281 734	0	0	0	0
4 214 619	380 812	32 660	48 170	3 191 009	1 324 960
1 961 481 625	273 678 392	68 591 941	50 348 959	1 573 211 384	1 193 900 825
34 000 074	4 443 659	1 061 963	977 421	25 510 406	13 750 821
5 226 349	1 486 670	279 463	332 704	14 410 389	3 084 005
316 225	27 879	23 498	25 820	3 044	171 747
4 984 070	1 463 876	0	0	0	0
4 076 489	701 528	134 857	115 300	4 743 562	2 357 931
520 101	156 983	10 338	14 994	719 162	226 993
0	0	0	0	0	0
37 859	9 646	2 385	139 951	876 817	13 171
24 701	87 123	0	0	53 600	26 843
15 185 794	3 933 705	450 541	628 769	20 806 574	5 880 690
18 814 280	509 954	611 422	348 652	4 703 832	7 870 131
22 779 514	414 590	784 754	(1 485 652)	9 319 982	37 038 804
(1 778 516)	(492 627)	31 520	1 884 216	(211 029)	(543 755)
39 815 278	431 917	1 427 696	747 216	13 812 785	44 365 180
23 048 322	3 924 488	(187 287)	(349 541)	44 170 077	17 180 746
(1 468 546)	(1 506 618)	42 650	(293 283)	(38 507)	268 725
61 395 054	2 849 787	1 283 059	104 392	57 944 355	61 814 651
(353 116 889)	(24 536 635)	(64 823 561)	1 181 758	(103 506 002)	(143 075 023)
(4 577 222)	(152 015)	0	(7 301)	(3 443 325)	(66 178)
(296 299 057)	(21 838 863)	(63 540 502)	1 278 849	(49 004 972)	(81 326 550)
2 257 780 682	295 517 255	132 132 443	49 070 110	1 622 216 356	1 275 227 375
0	0	0	0	0	0
1 961 481 625	273 678 392	68 591 941	50 348 959	1 573 211 384	1 193 900 825

BNP PARIBAS FUNDS SICAV

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		Euro High Quality Government Bond	Euro High Yield Bond	Euro High Yield Short Duration Bond	Euro Inflation- Linked Bond
	Expressed in Notes	EUR	EUR	EUR	EUR
淨資產報告					
資產		374 421 112	527 951 927	129 917 270	235 841 531
成本價之證券投資組合		354 138 224	501 828 842	125 649 504	227 637 867
證券投資組合未實現（損）益		11 356 497	14 468 765	(179 989)	7 017 033
市值之證券投資組合	2	365 494 721	516 297 607	125 469 515	234 654 900
市值之選擇權	2,15	0	168 000	0	0
金融工具未實現利得淨額	2,11,12,13	0	0	466 013	0
銀行現金與定期存款		7 382 535	5 140 116	2 022 239	38 960
其他資產		1 543 856	6 346 204	1 959 503	1 147 671
負債		130 527	1 464 189	313 334	713 802
選擇權市值	2,15	0	0	0	0
銀行透支		0	0	200 000	0
金融工具未實現虧損淨額	2,11,12,13	26 335	678 334	0	140
其他負債		104 192	785 855	113 334	713 662
資產淨值		374 290 585	526 487 738	129 603 936	235 127 729
營運與淨資產變化表					
投資與資產收入、淨額		2 771 315	19 982 255	5 536 346	1 537 420
管理費	3	105 470	3 506 664	447 732	779 977
銀行利息		1 034	28 473	24 969	48 080
交換利息	2	0	1 058 379	137 500	0
其他費用	6	657 789	1 065 578	270 016	380 098
稅金	7	41 935	178 777	46 242	57 078
績效費	5	0	0	0	0
交易費	21	7 238	27 706	2 162	1 452
分銷費	4	0	22 847	1 749	26 843
費用總計		813 466	5 888 424	930 370	1 293 528
投資淨成果		1 957 849	14 093 831	4 605 976	243 892
已實現成果淨額：					
投資證券	2	8 694 666	(12 844 297)	(4 823 368)	1 177 831
金融工具	2	(24 345)	7 048 482	2 081 377	(63 778)
已實現成果淨額		10 628 170	8 298 016	1 863 985	1 357 945
未實現（損）益淨額變動：					
投資證券		1 574 429	8 423 502	(834 925)	1 196 447
金融工具		(94 915)	340 055	493 578	92 048
因營運導致之淨資產變化		12 107 684	17 061 573	1 522 638	2 646 440
淨認購 / （贖回）		9 139 074	(52 613 675)	(1 940 168)	26 049 582
淨認購 / （贖回）		0	(5 894 008)	(145 062)	0
已支付配息	8	21 246 758	(41 446 110)	(562 592)	28 696 022
年度內 / 期內淨資產增（減）		353 043 827	567 933 848	130 166 528	206 431 707
會計年度 / 期間之期初淨資產		0	0	0	0
開放合併資產之淨值重新估值		374 290 585	526 487 738	129 603 936	235 127 729
會計年度 / 期間之期末淨資產		374 290 585	526 487 738	129 603 936	235 127 729

BNP PARIBAS FUNDS SICAV

Euro Medium Term Bond	歐元區中型股票基金	歐元貨幣市場基金	Euro Multi-Factor Corporate Bond	Euro Multi-Factor Equity	Euro Short Term Bond Opportunities
EUR	EUR	EUR	EUR	EUR	EUR
470 267 424	34 903 367	1 195 502 486	263 127 249	183 702 516	209 960 377
451 966 113	28 683 228	1 093 854 504	251 288 683	177 172 806	206 998 209
5 211 360	6 017 747	2 759	6 501 817	2 929 100	20 128
457 177 473	34 700 975	1 093 857 263	257 790 500	180 101 906	207 018 337
10 400	0	0	0	0	0
0	0	2 904	3 234 194	158 100	0
10 457 738	184 506	90 887 211	117 507	3 364 321	1 525 907
2 621 813	17 886	10 755 108	1 985 048	78 189	1 416 133
787 088	64 142	15 515 089	79 823	73 142	1 398 202
0	0	0	0	0	0
0	0	0	0	0	0
207 032	0	0	0	0	1 067 673
580 056	64 142	15 515 089	79 823	73 142	330 529
469 480 336	34 839 225	1 179 987 397	263 047 426	183 629 374	208 562 175
5 336 249	783 197	(302 592)	4 113 580	4 197 921	2 618 349
1 506 629	584 428	743 391	87 058	231 945	619 102
138 417	416	438 787	11 814	29 794	14 635
27 708	0	236 140	0	0	460 087
1 068 762	155 968	1 360 386	446 406	527 168	468 479
269 001	28 146	185 952	46 430	16 896	98 853
0	0	0	0	0	0
9 582	34 728	0	2 538	469 427	1 404
19 971	13 193	0	0	0	10 595
3 040 070	816 879	2 964 656	594 246	1 275 230	1 673 155
2 296 179	(33 682)	(3 267 248)	3 519 334	2 922 691	945 194
(2 720 503)	(197 367)	(1 491 358)	(511 688)	(6 523 064)	(4 353 801)
389 138	(44)	0	(328 744)	(11 332 012)	(19 172)
(35 186)	(231 093)	(4 758 606)	2 678 902	(14 932 385)	(3 427 779)
5 676 366	(2 266 286)	25 445	5 429 775	274 239	2 995 849
(72 527)	0	426	533 740	529 350	(42 853)
5 568 653	(2 497 379)	(4 732 735)	8 642 417	(14 128 796)	(474 783)
(19 651 238)	(17 030 698)	153 101 704	48 255 385	9 059 812	(113 646 017)
0	(227 461)	0	(19 529)	0	0
(14 082 585)	(19 755 538)	148 368 969	56 878 273	(5 068 984)	(114 120 800)
483 562 921	54 594 763	1 031 618 428	206 169 153	188 698 358	322 682 975
0	0	0	0	0	0
469 480 336	34 839 225	1 179 987 397	263 047 426	183 629 374	208 562 175

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		Euro Short Term Corporate Bond	Euro Short Term Corporate Bond Opportunities	歐洲可換股債券基金	歐洲股息股票基金
	Expressed in Notes	EUR	EUR	EUR	EUR
淨資產報告					
資產		39 562 685	401 625 991	127 392 870	200 955 938
成本價之證券投資組合		39 188 091	383 198 997	113 462 340	183 173 642
證券投資組合未實現（損）益		(112 101)	911 372	12 607 873	16 959 782
市值之證券投資組合	2	39 075 990	384 110 369	126 070 213	200 133 424
市值之選擇權	2,15	1 829	75 192	0	0
金融工具未實現利得淨額	2,11,12,13	1 053	0	747 436	0
銀行現金與定期存款		90 715	14 751 851	427 846	256 250
其他資產		393 098	2 688 579	147 375	566 264
負債		19 720	3 219 775	224 028	267 579
選擇權市值	2,15	0	0	0	0
銀行透支		0	0	0	0
金融工具未實現虧損淨額	2,11,12,13	0	2 566 972	0	4 028
其他負債		19 720	652 803	224 028	263 551
資產淨值		39 542 965	398 406 216	127 168 842	200 688 359
營運與淨資產變化表					
投資與資產收入、淨額		853 688	6 459 066	634 049	5 577 046
管理費	3	91 673	3 318 160	1 426 922	1 624 856
銀行利息		6 427	98 627	19 990	3 212
交換利息	2	123 444	2 638 215	0	0
其他費用	6	82 123	1 173 469	422 816	668 344
稅金	7	8 567	272 452	86 199	77 488
績效費	5	0	0	0	0
交易費	21	829	17 265	2	331 029
分銷費	4	421	10 200	9 702	22 054
費用總計		313 484	7 528 388	1 965 631	2 726 983
投資淨成果		540 204	(1 069 322)	(1 331 582)	2 850 063
已實現成果淨額：					
投資證券	2	(1 362 822)	(5 285 597)	292 910	(13 529 428)
金融工具	2	(642 867)	(3 174 482)	966 433	(220 410)
已實現成果淨額		(1 465 485)	(9 529 401)	(72 239)	(10 899 775)
未實現（損）益淨額變動：					
投資證券		569 028	8 295 654	6 525 609	(14 773 109)
金融工具		(13 486)	(3 985 879)	597 761	5 421
因營運導致之淨資產變化		(909 943)	(5 219 626)	7 051 131	(25 667 463)
淨認購 / （贖回）		(13 155 089)	(91 750 868)	(33 433 339)	(43 150 084)
已支付股息	8	0	(332 062)	(109 938)	(1 088 028)
年度內 / 期內淨資產增（減）		(14 065 032)	(97 302 556)	(26 492 146)	(69 905 575)
會計年度 / 期間之期初淨資產		53 607 997	495 708 772	153 660 988	270 593 934
開放合併資產之淨值重新估值		0	0	0	0
會計年度 / 期間之期末淨資產		39 542 965	398 406 216	127 168 842	200 688 359

BNP PARIBAS FUNDS SICAV

新興歐洲股票 基金	歐洲股票基金	Europe ex-UK Equity	Europe Growth	歐洲多元入息基金	Europe Multi-Factor Equity
EUR	EUR	EUR	EUR	EUR	EUR
47 318 163	1 336 178 447	0	534 067 482	201 885 919	398 781 653
52 527 827	1 103 244 365	0	426 762 124	186 001 548	370 543 857
(5 525 367)	229 890 515	0	106 474 203	3 705 495	13 388 119
47 002 460	1 333 134 880	0	533 236 327	189 707 043	383 931 976
0	0	0	0	750 519	0
0	0	0	0	0	473 405
226 326	0	0	0	9 848 451	7 134 143
89 377	3 043 567	0	831 155	1 579 906	7 242 129
163 698	4 340 271	0	696 931	885 018	6 942 283
0	0	0	0	0	0
0	724 412	0	50 228	0	0
0	0	0	14 922	449 721	0
163 698	3 615 859	0	631 781	435 297	6 942 283
47 154 465	1 331 838 176	0	533 370 551	201 000 901	391 839 370
2 211 766	25 328 346	113 547	8 944 832	2 935 527	13 994 837
770 862	11 188 388	20 273	4 175 213	741 089	3 421 887
5 127	4 972	742	1 836	8 682	83 567
0	0	0	0	198 953	0
193 977	4 234 543	50 361	1 157 247	208 148	1 532 774
35 134	548 061	790	125 391	44 306	183 298
0	0	0	0	0	0
46 313	542 473	8 011	202 398	51 650	2 142 766
5 074	54 475	38	3 035	0	2 298
1 056 487	16 572 912	80 215	5 665 120	1 252 828	7 366 590
1 155 279	8 755 434	33 332	3 279 712	1 682 699	6 628 247
(6 468 575)	(34 679 378)	(3 494 910)	15 087 924	2 536 678	(86 535 900)
(68 879)	(238 152)	4 457	(189 099)	(1 582 585)	(25 327 964)
(5 382 175)	(26 162 096)	(3 457 121)	18 178 537	2 636 792	(105 235 617)
(9 767 974)	34 327 422	(3 097 762)	5 804 705	3 705 495	(31 737 883)
0	0	0	2 426	(221 271)	771 447
(15 150 149)	8 165 326	(6 554 883)	23 985 668	6 121 016	(136 202 053)
(5 240 071)	(169 461 488)	(25 936 724)	(94 697 448)	198 217 577	(293 162 352)
(173 984)	(5 608 558)	(11 740)	(2 807 043)	(3 337 692)	(227 088)
(20 564 204)	(166 904 720)	(32 503 347)	(73 518 823)	201 000 901	(429 591 493)
67 718 669	1 498 742 896	32 503 347	606 889 374	0	821 430 863
0	0	0	0	0	0
47 154 465	1 331 838 176	0	533 370 551	201 000 901	391 839 370

BNP PARIBAS FUNDS SICAV

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		Europe Real Estate Securities	歐洲小型股票基金	Europe Small Cap Convertible	Europe Value
	Expressed in Notes	EUR	EUR	EUR	EUR
淨資產報告					
資產		318 075 195	1 306 046 671	270 829 991	293 495 658
成本價之證券投資組合		298 485 312	1 167 850 705	252 156 747	284 470 835
證券投資組合未實現（損）益		14 599 668	125 245 759	13 190 388	8 318 672
市值之證券投資組合	2	313 084 980	1 293 096 464	265 347 135	292 789 507
市值之選擇權	2,15	0	0	0	0
金融工具未實現利得淨額	2,11,12,13	0	0	0	450 465
銀行現金與定期存款		3 974 705	0	4 797 794	80 000
其他資產		1 015 510	12 950 207	685 062	175 686
負債		1 784 744	9 323 456	385 471	746 429
選擇權市值	2,15	0	0	0	0
銀行透支		0	2 630 467	0	101 237
金融工具未實現虧損淨額	2,11,12,13	0	57 737	4 955	0
其他負債		1 784 744	6 635 252	380 516	645 192
資產淨值		316 290 451	1 296 723 215	270 444 520	292 749 229
營運與淨資產變化表					
投資與資產收入、淨額		8 329 310	27 166 391	2 979 353	6 513 852
管理費	3	1 231 670	16 056 162	2 316 024	3 482 305
銀行利息		27 307	9 714	45 642	5 790
交換利息	2	0	0	0	0
其他費用	6	733 954	3 922 558	718 167	955 439
稅金	7	56 975	501 210	125 059	177 327
績效費	5	0	0	0	0
交易費	21	478 383	1 133 264	0	336 148
分銷費	4	6 555	78 564	46 946	1 717
費用總計		2 534 844	21 701 472	3 251 838	4 958 726
投資淨成果		5 794 466	5 464 919	(272 485)	1 555 126
已實現成果淨額：					
投資證券	2	(8 484 368)	66 464 407	6 190 548	(34 658 916)
金融工具	2	(45 839)	(789 618)	125 543	(3 511 359)
已實現成果淨額		(2 735 741)	71 139 708	6 043 606	(36 615 149)
未實現（損）益淨額變動：					
投資證券		(41 873 398)	(169 946 115)	9 162 128	(16 716 023)
金融工具		0	16 939	(19 183)	(63 980)
因營運導致之淨資產變化		(44 609 139)	(98 789 468)	15 186 551	(53 395 152)
淨認購 / （贖回）		(55 530 849)	(306 367 559)	(15 374 926)	(24 534 743)
已支付配息	8	(1 604 661)	(2 618 212)	(455 403)	(65 639)
年度內 / 期內淨資產增（減）		(101 744 649)	(407 775 239)	(643 778)	(77 995 534)
會計年度 / 期間之期初淨資產		418 035 100	1 704 498 454	271 088 298	370 744 763
開放合併資產之淨值重新估值		0	0	0	0
會計年度 / 期間之期末淨資產		316 290 451	1 296 723 215	270 444 520	292 749 229

BNP PARIBAS FUNDS SICAV

Flexible Global Credit	Flexible Opportunities	Frontiers Equity	德國多元因子 股票基金	Global Absolute Return Multi-Factor Bond	Global Absolute Return Multi-Factor Equity
EUR	EUR	USD	EUR	EUR	EUR
66 703 056	19 369 720	67 523 645	77 123 216	14 229 776	0
66 198 401	17 789 189	53 197 633	68 911 773	12 949 303	0
(1 820 982)	1 023 946	12 576 245	5 878 554	(27 820)	0
64 377 419	18 813 135	65 773 878	74 790 327	12 921 483	0
0	12 289	0	0	0	0
0	46 536	0	191 650	0	0
1 918 629	497 685	1 660 214	2 042 556	1 246 616	0
407 008	75	89 553	98 683	61 677	0
90 704	38 413	88 273	300 543	283 673	0
0	0	0	0	0	0
0	0	0	0	0	0
33 130	0	0	0	261 031	0
57 574	38 413	88 273	300 543	22 642	0
66 612 352	19 331 307	67 435 372	76 822 673	13 946 103	0
2 055 026	116 869	1 401 024	1 841 666	36 695	35 144
24 517	153 642	21 058	1 106 336	4 064	6 643
18 961	2 350	794	9 669	690	1 101
30 434	0	0	0	18 173	0
153 756	44 810	213 939	297 838	3 672	2 819
11 467	5 031	6 565	57 240	349	101
0	0	0	0	0	0
22 692	21 343	168 364	35 807	198	2 893
11	3 074	516	21 205	0	0
261 838	230 250	411 236	1 528 095	27 146	13 557
1 793 188	(113 381)	989 788	313 571	9 549	21 587
(1 141 496)	(171 982)	(4 623 294)	(2 758 370)	(4 281)	53 694
1 206 269	317 911	(23 364)	(1 666 724)	(15 691)	291
1 857 961	32 548	(3 656 870)	(4 111 523)	(10 423)	75 572
(3 774 941)	(361 210)	(26 044)	(1 090 897)	(27 820)	(264 918)
(425 389)	(193 704)	0	295 000	(261 031)	(11 483)
(2 342 369)	(522 366)	(3 682 914)	(4 907 420)	(299 274)	(200 829)
(50 341 359)	(2 890 903)	(467)	(11 800 398)	14 245 377	(4 453 451)
(455 813)	0	(1 479)	(35 511)	0	0
(53 139 541)	(3 413 269)	(3 684 860)	(16 743 329)	13 946 103	(4 654 280)
119 751 893	22 744 576	71 120 232	93 566 002	0	4 654 280
0	0	0	0	0	0
66 612 352	19 331 307	67 435 372	76 822 673	13 946 103	0

BNP PARIBAS FUNDS SICAV

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		Global Bond Opportunities	Global Convertible	全球環境基金	全球股票基金
	Expressed in Notes	EUR	USD	EUR	USD
淨資產報告					
資產		570 646 577	845 859 868	2 263 608 270	530 153 557
成本價之證券投資組合		534 156 640	643 065 075	1 779 931 565	378 329 683
證券投資組合未實現（損）益		(4 450 590)	150 680 901	427 064 757	148 779 316
市值之證券投資組合	2	529 706 050	793 745 976	2 206 996 322	527 108 999
市值之選擇權	2,15	313 332	5 311 345	0	0
金融工具未實現利得淨額	2,11,12,13	10 708 737	6 373 750	1 844 869	200 541
銀行現金與定期存款		7 237 486	38 953 549	31 569 145	2 666 679
其他資產		22 680 972	1 475 248	23 197 934	177 338
負債		42 937 683	1 995 647	5 756 052	1 200 594
選擇權市值	2,15	0	0	0	0
銀行超支		0	225 580	0	0
金融工具未實現虧損淨額	2,11,12,13	0	0	0	0
其他負債		42 937 683	1 770 067	5 756 052	1 200 594
資產淨值		527 708 894	843 864 221	2 257 852 218	528 952 963
營運與淨資產變化表					
投資與資產收入、淨額		14 002 457	4 322 273	17 381 511	4 812 813
管理費	3	2 252 652	6 045 044	13 658 508	6 029 430
銀行利息		36 474	57 189	168 705	1 703
交換利息		258 703	0	0	0
其他費用	2	1 167 926	1 956 454	4 318 379	1 743 993
稅金	6	225 991	325 245	587 272	292 024
績效費	7	0	0	0	0
交易費	5	32 640	113 643	1 941 746	330 962
分銷費	21	37 941	100 025	111 736	71 482
費用總計	4	4 012 327	8 597 600	20 786 346	8 469 594
投資淨成果		9 990 130	(4 275 327)	(3 404 835)	(3 656 781)
已實現成果淨額：					
投資證券	2	2 904 772	52 320 972	(11 996 446)	38 455 229
金融工具	2	20 142 689	24 238 677	(3 135 888)	943 716
已實現成果淨額		33 037 591	72 284 322	(18 537 169)	35 742 164
未實現（損）益淨額變動：					
投資證券		(14 423 508)	143 554 474	216 891 518	41 990 954
金融工具		99 022	4 530 909	1 878 131	178 745
因營運導致之淨資產變化		18 713 105	220 369 705	200 232 480	77 911 863
淨認購 / （贖回）		20 532 269	(14 063 905)	883 761 811	(84 092 288)
已支付配息		0	(713 503)	(5 634 732)	(1 580 627)
年度內 / 期內淨資產增（減）	8	39 245 374	205 592 297	1 078 359 559	(7 761 052)
會計年度 / 期間之期初淨資產		488 463 520	638 271 924	1 179 492 659	536 714 015
開放合併資產之淨值重新估值		0	0	0	0
會計年度 / 期間之期末淨資產		527 708 894	843 864 221	2 257 852 218	528 952 963

BNP PARIBAS FUNDS SICAV

全球高收益債券基金	Global Inflation-Linked Bond	優化波動全球股票基金	Global Multi-Factor Equity	Global Real Estate Securities	Green Bond
EUR	EUR	EUR	USD	EUR	EUR
114 408 267	164 353 235	609 354 391	10 078 482	116 045 721	1 080 328 951
108 819 748	155 362 731	563 526 270	9 273 618	113 254 680	1 047 455 390
(1 083 103)	3 048 691	41 554 192	578 863	975 592	16 836 130
107 736 645	158 411 422	605 080 462	9 852 481	114 230 272	1 064 291 520
0	0	0	0	0	65 000
3 079 816	0	4 603	83 277	0	3 712 562
859 439	4 179 726	3 412 120	136 996	1 472 241	2 200 950
2 732 367	1 762 087	857 206	5 728	343 208	10 058 919
1 358 288	6 815 613	1 452 427	7 113	102 257	882 849
0	0	0	0	0	0
0	1 724 490	0	0	0	0
0	194 205	0	0	0	0
1 358 288	4 896 918	1 452 427	7 113	102 257	882 849
113 049 979	157 537 622	607 901 964	10 071 369	115 943 464	1 079 446 102
5 135 929	1 176 629	14 394 090	271 618	2 814 035	6 773 003
1 006 631	573 334	8 095 015	51 044	407 077	1 962 160
14 637	6 240	35 163	714	11 413	27 263
12 872	581	0	0	0	0
267 567	317 861	2 231 930	43 534	374 247	1 478 449
58 015	49 325	353 782	3 860	29 293	324 340
0	0	0	0	0	0
0	6 368	832 231	23 157	190 766	11 677
5 257	24 014	46 572	0	387	13 264
1 364 979	977 723	11 594 693	122 309	1 013 183	3 817 153
3 770 950	198 906	2 799 397	149 309	1 800 852	2 955 850
(2 882 840)	9 008 616	(23 448 449)	800 095	(3 530 760)	2 744 204
2 528 740	5 180 771	(907 096)	416 058	53 491	6 492 585
3 416 850	14 388 293	(21 556 148)	1 365 462	(1 676 417)	12 192 639
(4 749 426)	(4 449 158)	(27 050 779)	(1 632 696)	(5 367 213)	7 757 464
1 888 117	1 383 535	(64 184)	14 439	0	3 222 032
555 541	11 322 670	(48 671 111)	(252 795)	(7 043 630)	23 172 135
(15 329 022)	(12 736 653)	(120 403 177)	(11 530 545)	27 584 805	622 776 247
(2 466 910)	0	(1 146 793)	(56)	(532 724)	(326 632)
(17 240 391)	(1 413 983)	(170 221 081)	(11 783 396)	20 008 451	645 621 750
130 290 370	158 951 605	778 123 045	21 854 765	95 935 013	433 824 352
0	0	0	0	0	0
113 049 979	157 537 622	607 901 964	10 071 369	115 943 464	1 079 446 102

BNP PARIBAS FUNDS SICAV

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		Green Tigers	Harmony	健康護理創新 股票基金	Inclusive Growth
	Expressed in Notes	USD	EUR	EUR	EUR
淨資產報告					
資產		875 121 647	178 723 131	722 326 468	287 860 835
成本價之證券投資組合		668 427 466	174 001 813	594 247 285	249 610 678
證券投資組合未實現（損）益		185 177 330	1 919 282	103 658 140	32 920 892
市價之證券投資組合	2	853 604 796	175 921 095	697 905 425	282 531 570
市價之選擇權	2,15	0	26 102	0	0
金融工具未實現利得淨額	2,11,12,13	0	430 960	30 362	0
銀行現金與定期存款		20 356 297	1 831 575	23 233 993	5 024 334
其他資產		1 160 554	513 399	1 156 688	304 931
負債		1 969 624	288 570	2 479 751	434 083
選擇權市價	2,15	0	0	0	0
銀行超支		0	0	0	0
金融工具未實現虧損淨額	2,11,12,13	0	0	0	0
其他負債		1 969 624	288 570	2 479 751	434 083
資產淨值		873 152 023	178 434 561	719 846 717	287 426 752
營運與淨資產變化表					
投資與資產收入、淨額		9 259 156	1 057 898	4 948 365	3 995 929
管理費	3	3 688 161	792 592	7 976 913	1 153 018
銀行利息		510	5 263	113 345	27 535
交換利息	2	0	0	0	0
其他費用	6	1 842 167	260 719	2 164 320	818 079
稅金	7	227 167	68 136	430 371	54 757
績效費	5	0	0	0	0
交易費	21	987 271	71 644	392 875	125 116
分銷費	4	5 401	0	46 741	152
費用總計		6 750 677	1 198 354	11 124 565	2 178 657
投資淨成果		2 508 479	(140 456)	(6 176 200)	1 817 272
已實現成果淨額：					
投資證券	2	45 887 498	(2 403 003)	32 725 965	8 942 319
金融工具	2	(345 453)	3 040 041	241 210	215 096
已實現成果淨額		48 050 524	496 582	26 790 975	10 974 687
未實現（損）益淨額變動：					
投資證券		163 805 230	387 347	19 400 675	(3 746 947)
金融工具		0	166 550	30 550	0
因營運導致之淨資產變化		211 855 754	1 050 479	46 222 200	7 227 740
淨認購 / （贖回）		318 228 428	93 362 724	221 075 974	24 421 944
已支付配息	8	(511 202)	(966 286)	(1 290 090)	(198 453)
年度內 / 期內淨資產增（減）		529 572 980	93 446 917	266 008 084	31 451 231
會計年度 / 期間之期初淨資產		343 579 043	84 987 644	453 838 633	255 975 521
開放合併資產之淨值重新估值		0	0	0	0
會計年度 / 期間之期末淨資產		873 152 023	178 434 561	719 846 717	287 426 752

BNP PARIBAS FUNDS SICAV

印度股票基金	日本股票基金	Japan Multi-Factor Equity	日本小型股票基金	拉丁美洲股票基金	新興市場當地貨幣債券基金
USD	JPY	JPY	JPY	USD	USD
374 823 183	19 604 539 850	1 848 824 438	135 350 782 901	58 909 895	485 482 215
257 476 080	16 248 414 431	1 680 881 287	95 255 576 966	54 562 092	450 098 299
79 927 664	2 949 080 263	130 511 319	30 779 993 697	2 990 978	15 260 601
337 403 744	19 197 494 694	1 811 392 606	126 035 570 663	57 553 070	465 358 900
0	0	0	0	0	0
0	0	4 870 000	0	0	3 787 571
20 597 532	353 740 267	27 380 345	8 777 272 616	914 327	6 412 687
16 821 907	53 304 889	5 181 487	537 939 622	442 498	9 923 057
25 315 176	51 247 297	2 573 236	527 363 591	144 077	6 765 953
0	0	0	0	0	0
0	0	0	0	0	0
0	2 607 780	0	36 055 152	0	0
25 315 176	48 639 517	2 573 236	491 308 439	144 077	6 765 953
349 508 007	19 553 292 553	1 846 251 202	134 823 419 310	58 765 818	478 716 262
2 768 398	455 042 006	42 172 155	1 730 991 929	1 465 944	22 810 127
3 848 377	181 508 036	18 319 091	1 300 934 044	851 794	3 492 516
914	2 005 422	95 137	25 503 886	87	5 640
0	0	0	0	0	996 935
873 545	69 178 020	6 868 805	268 645 540	208 280	885 976
10 880 897	9 068 633	1 357 622	30 904 414	35 783	130 391
0	0	0	0	0	0
1 148 687	50 861 990	1 172 553	105 582 786	267 960	86 020
68 057	1 842 634	0	1 998 089	12 284	43 115
16 820 477	314 464 735	27 813 208	1 733 568 759	1 376 188	5 640 593
(14 052 079)	140 577 271	14 358 947	(2 576 830)	89 756	17 169 534
12 476 164	(154 484 801)	(112 693 554)	10 561 581 841	(10 854 406)	(12 348 699)
(1 459)	132 190 703	(46 010 430)	487 991 348	(17 433)	693 277
(1 577 374)	118 283 173	(144 345 037)	11 046 996 359	(10 782 083)	5 514 112
27 159 469	522 729 638	57 693 014	3 571 586 376	(2 827 060)	807 800
0	(63 461 750)	3 455 000	(222 541 667)	0	238 944
25 582 095	577 551 061	(83 197 023)	14 396 041 068	(13 609 143)	6 560 856
(66 670 314)	(15 805 674 893)	(533 885 982)	(6 344 791 205)	(8 791 735)	(25 083 984)
(147 026)	(21 450 197)	0	(6 514 548)	(160 333)	(5 587 239)
(41 235 245)	(15 249 574 029)	(617 083 005)	8 044 735 315	(22 561 211)	(24 110 367)
390 743 252	34 802 866 582	2 463 334 207	126 778 683 995	81 327 029	502 826 629
0	0	0	0	0	0
349 508 007	19 553 292 553	1 846 251 202	134 823 419 310	58 765 818	478 716 262

BNP PARIBAS FUNDS SICAV

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		Multi-Asset Income	Nordic Small Cap	Pacific Real Estate Securities	Premia Opportunities
	Expressed in Notes	EUR	EUR	EUR	EUR
淨資產報告					
資產		614 026 648	240 245 917	11 201 622	42 870 108
成本價之證券投資組合		559 827 024	144 119 561	11 997 549	40 268 002
證券投資組合未實現（損）益		2 605 689	89 414 098	(926 864)	446 300
市價之證券投資組合	2	562 432 713	233 533 659	11 070 685	40 714 302
市價之選擇權	2,15	2 168 972	0	0	20 738
金融工具未實現利得淨額	2,11,12,13	14 051 579	0	0	0
銀行現金與定期存款		24 366 600	5 231 523	74 006	2 069 418
其他資產		11 006 784	1 480 735	56 931	65 650
負債		20 503 293	677 854	41 684	238 538
選擇權市價	2,15	0	0	0	0
銀行透支		0	0	0	0
金融工具未實現虧損淨額	2,11,12,13	0	20 689	0	163 338
其他負債		20 503 293	657 165	41 684	75 200
資產淨值		593 523 355	239 568 063	11 159 938	42 631 570
營運與淨資產變化表					
投資與資產收入、淨額		20 237 744	1 367 465	397 646	7 389
管理費	3	5 448 354	2 502 004	185 755	455 503
銀行利息		153 811	29 080	996	8 591
交換利息	2	890 627	0	0	0
其他費用	6	1 894 239	579 131	49 608	108 167
稅金	7	377 222	101 101	9 174	18 619
績效費	5	0	0	0	6 209
交易費	21	693 244	142 425	25 180	24 437
分銷費	4	133 051	18 970	234	0
費用總計		9 590 548	3 372 711	270 947	621 526
投資淨成果		10 647 196	(2 005 246)	126 699	(614 137)
已實現成果淨額：					
投資證券	2	(37 479 352)	(893 630)	(185 773)	(2 659 933)
金融工具	2	(31 737 483)	(2 129 218)	(19 734)	1 418 239
已實現成果淨額		(58 569 639)	(5 028 094)	(78 808)	(1 855 831)
未實現（損）益淨額變動：					
投資證券		(47 225 917)	69 524 055	(2 461 518)	(1 272 898)
金融工具		12 092 263	(534 468)	0	(214 523)
因營運導致之淨資產變化		(93 703 293)	63 961 493	(2 540 326)	(3 343 252)
淨認購 / （贖回）		(137 035 070)	(4 130 940)	(2 065 100)	1 420 845
已支付配息	8	(18 566 401)	(1 075 055)	(237 751)	(51 429)
年度內 / 期內淨資產增（減）		(249 304 764)	58 755 498	(4 843 177)	(1 973 836)
會計年度 / 期間之期初淨資產		842 828 119	180 812 565	16 003 115	44 605 406
開放合併資產之淨值重新估值		0	0	0	0
會計年度 / 期間之期末淨資產		593 523 355	239 568 063	11 159 938	42 631 570

BNP PARIBAS FUNDS SICAV

RMB Bond	俄羅斯股票基金	Seasons	SMaRT Food	Sustainable Enhanced Bond 12M	Sustainable Euro Bond
USD	EUR	EUR	EUR	EUR	EUR
241 301 159	886 129 606	179 418 369	927 905 937	2 103 869 724	705 146 153
224 932 997	889 172 851	121 614 307	786 350 564	2 046 195 150	665 021 706
9 900 914	(16 966 482)	8 391 417	115 938 454	(8 969 747)	19 164 297
234 833 911	872 206 369	130 005 724	902 289 018	2 037 225 403	684 186 003
0	0	29 330 100	0	134 940	22 750
0	267 590	0	0	0	8 144
1 491 062	3 631 243	19 884 670	22 000 944	44 002 478	15 892 514
4 976 186	10 024 404	197 875	3 615 975	22 506 903	5 036 742
236 896	13 493 708	12 700 479	3 390 748	3 706 154	493 943
0	0	0	0	0	0
0	0	0	0	0	0
114 762	0	12 391 673	383 529	3 235 040	0
122 134	13 493 708	308 806	3 007 219	471 114	493 943
241 064 263	872 635 898	166 717 890	924 515 189	2 100 163 570	704 652 210
4 194 625	59 333 877	41 945	11 634 971	25 494 014	7 813 563
128 234	13 003 506	1 300 762	8 922 614	1 012 216	1 844 002
1 224	45 189	79 895	110 573	518 497	172 666
0	0	0	0	946 299	0
229 522	3 322 408	156 298	2 590 665	2 213 011	1 312 971
23 576	359 366	104 160	399 985	375 983	197 381
0	0	0	0	0	0
2 660	1 550 526	483 048	616 923	46 682	13 497
4	112 265	2	55 292	0	39 822
385 220	18 393 260	2 124 165	12 696 052	5 112 688	3 580 339
3 809 405	40 940 617	(2 082 220)	(1 061 081)	20 381 326	4 233 224
1 163 553	(93 328 634)	4 833 711	(6 580 602)	(21 725 442)	3 656 789
(22 929)	(682 684)	22 991 089	(2 092 779)	142 713	33 950
4 950 029	(53 070 701)	25 742 580	(9 734 462)	(1 201 403)	7 923 963
9 351 872	(166 961 322)	(2 271 004)	47 943 987	8 785 688	9 008 214
(114 762)	181 277	(7 737 431)	(354 173)	(4 205 669)	129 460
14 187 139	(219 850 746)	15 734 145	37 855 352	3 378 616	17 061 637
145 659 076	(365 918 385)	34 472 498	116 786 792	98 457 718	(887 386)
(60)	(5 692 455)	0	(2 509 584)	0	(53 593)
159 846 155	(591 461 586)	50 206 643	152 132 560	101 836 334	16 120 658
81 218 108	1 464 097 484	116 511 247	772 382 629	1 998 327 236	688 531 552
0	0	0	0	0	0
241 064 263	872 635 898	166 717 890	924 515 189	2 100 163 570	704 652 210

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		Sustainable Euro Corporate Bond	Sustainable Global Corporate Bond	Sustainable Multi- Asset Balanced	Sustainable Multi- Asset Growth
	Expressed in Notes	EUR	USD	EUR	EUR
淨資產報告					
資產		1 779 645 676	550 619 216	848 129 817	503 457 277
成本價之證券投資組合		1 708 570 501	486 616 521	718 246 672	402 701 673
證券投資組合未實現（損）益		55 125 087	39 305 683	114 409 393	89 693 645
市值之證券投資組合	2	1 763 695 588	525 922 204	832 656 065	492 395 318
市值之選擇權	2,15	47 227	7 114	0	0
金融工具未實現利得淨額	2,11,12,13	257 022	0	0	79 326
銀行現金與定期存款		3 537 237	18 126 416	14 451 601	10 449 869
其他資產		12 108 602	6 563 482	1 022 151	532 764
負債		1 415 180	11 699 091	1 767 838	1 251 206
選擇權市值	2,15	0	0	0	0
銀行透支		0	0	0	0
金融工具未實現虧損淨額	2,11,12,13	0	6 584 903	7 644	0
其他負債		1 415 180	5 114 188	1 760 194	1 251 206
資產淨值		1 778 230 496	538 920 125	846 361 979	502 206 071
營運與淨資產變化表					
投資與資產收入、淨額		22 755 664	10 409 293	198 873	224 171
管理費	3	2 380 973	1 313 943	9 507 279	5 849 663
銀行利息		210 684	39 126	108 632	68 391
交換利息	2	1 371 095	491 417	0	0
其他費用	6	2 932 485	817 405	2 572 470	1 479 729
稅金	7	380 897	138 960	273 922	150 088
績效費	5	0	0	0	0
交易費	21	8 393	3 479	95 081	55 467
分銷費	4	27 418	13 426	216 218	120 632
費用總計		7 311 945	2 817 756	12 773 602	7 723 970
投資淨成果		15 443 719	7 591 537	(12 574 729)	(7 499 799)
已實現成果淨額：					
投資證券	2	4 507 740	3 290 734	(2 730 099)	(1 356 113)
金融工具	2	(6 712 705)	210 936	(7 304 436)	(3 640 842)
已實現成果淨額		13 238 754	11 093 207	(22 609 264)	(12 496 754)
未實現（損）益淨額變動：					
投資證券		20 244 835	28 715 186	59 002 819	46 725 209
金融工具		4 848	(7 067 384)	(136 356)	(89 133)
因營運導致之淨資產變化		33 488 437	32 741 009	36 257 199	34 139 322
淨認購 / （贖回）		244 957 692	162 970 388	96 962 588	83 962 413
已支付配息	8	(2 007 150)	(2 989 655)	(1 728 341)	(1 256 421)
年度內 / 期內淨資產增（減）		276 438 979	192 721 742	131 491 446	116 845 314
會計年度 / 期間之期初淨資產		1 501 791 517	346 198 383	714 870 533	385 360 757
開放合併資產之淨值重新估值		0	0	0	0
會計年度 / 期間之期末淨資產		1 778 230 496	538 920 125	846 361 979	502 206 071

BNP PARIBAS FUNDS SICAV

Sustainable Multi-Asset Stability	Target Risk Balanced	Telecom	Turkey Equity	美國增長股票基金	美國高收益債券基金
EUR	EUR	EUR	EUR	USD	USD
1 268 368 579	1 719 661 440	0	23 740 161	936 788 273	72 152 530
1 111 457 190	1 612 028 931	0	21 309 111	532 611 842	66 738 579
112 683 949	62 675 322	0	1 222 923	387 461 057	3 441 044
1 224 141 139	1 674 704 253	0	22 532 034	920 072 899	70 179 623
0	1 372 572	0	0	0	0
222 746	6 171 209	0	0	836 611	463 788
40 612 604	31 874 281	0	311 874	14 864 886	464 386
3 392 090	5 539 125	0	896 253	1 013 877	1 044 733
2 588 159	2 358 129	0	86 786	2 983 919	275 586
0	0	0	0	0	0
0	0	0	0	0	0
0	0	0	0	0	0
2 588 159	2 358 129	0	86 786	2 983 919	275 586
1 265 780 420	1 717 303 311	0	23 653 375	933 804 354	71 876 944
3 844 226	21 156 152	114 933	248 622	4 014 958	4 627 007
11 486 649	10 483 391	136 266	386 469	7 444 876	915 069
9 926	339 641	566	1 893	1 267	515
0	0	0	0	0	0
3 698 045	3 740 652	36 737	89 109	2 283 764	231 988
572 757	553 032	5 213	16 677	365 062	54 602
0	0	0	0	0	0
144 243	816 817	20 403	151 136	210 278	0
265 329	226 000	171	35 007	41 003	7 237
16 176 949	16 159 533	199 356	680 291	10 346 250	1 209 411
(12 332 723)	4 996 619	(84 423)	(431 669)	(6 331 292)	3 417 596
1 026 149	(35 900 706)	(2 006 449)	(2 547 520)	97 021 811	(2 398 413)
(8 036 052)	25 357 687	10 293	(176 340)	3 792 586	(47 519)
(19 342 626)	(5 546 400)	(2 080 579)	(3 155 529)	94 483 105	971 664
57 716 644	(41 965 360)	(729 435)	25 662	144 912 470	459 730
(140 428)	(2 392 637)	0	0	278 811	(13 886)
38 233 590	(49 904 397)	(2 810 014)	(3 129 867)	239 674 386	1 417 508
278 011 896	(51 654 764)	(59 177 969)	(6 379 627)	(16 254 721)	(29 391 708)
(1 988 780)	(20 156 554)	0	(89 594)	(296 858)	(3 070 222)
314 256 706	(121 715 715)	(61 987 983)	(9 599 088)	223 122 807	(31 044 422)
951 523 714	1 839 019 026	61 987 983	33 252 463	710 681 547	102 921 366
0	0	0	0	0	0
1 265 780 420	1 717 303 311	0	23 653 375	933 804 354	71 876 944

BNP PARIBAS FUNDS SICAV

Financial statements at 31/12/2020

		美國中型股票 基金	US Multi-Factor Corporate Bond	US Multi-Factor Equity	美元短期債券基金
	Expressed in Notes	USD	USD	USD	USD
淨資產報告					
資產		125 713 915	112 539 412	1 453 779 654	116 668 468
成本價之證券投資組合		97 412 889	107 853 233	1 239 022 841	112 462 420
證券投資組合未實現（損）益		24 981 581	2 967 958	177 992 235	1 527 650
市值之證券投資組合	2	122 394 470	110 821 191	1 417 015 076	113 990 070
市值之選擇權	2,15	0	0	0	0
金融工具未實現利得淨額	2,11,12,13	115 122	825 182	4 635 030	216 182
銀行現金與定期存款		3 036 096	152 001	27 232 990	529 473
其他資產		168 227	741 038	4 896 558	1 932 743
負債		377 379	19 089	1 909 315	1 351 056
選擇權市值	2,15	0	0	0	0
銀行超支		0	0	0	0
金融工具未實現虧損淨額	2,11,12,13	0	0	0	0
其他負債		377 379	19 089	1 909 315	1 351 056
資產淨值		125 336 536	112 520 323	1 451 870 339	115 317 412
營運與淨資產變化表					
投資與資產收入、淨額		1 041 475	2 665 377	21 865 947	1 706 561
管理費	3	1 775 250	579	7 371 941	437 857
銀行利息		141	3 637	45 325	1 649
交換利息	2	0	0	0	0
其他費用	6	409 696	141 904	3 964 912	233 434
稅金	7	68 922	8 869	529 790	73 568
績效費	5	0	0	0	0
交易費	21	80 015	2 938	902 502	1 728
分銷費	4	9 760	0	71 629	8 035
費用總計		2 343 784	157 927	12 886 099	756 271
投資淨成果		(1 302 309)	2 507 450	8 979 848	950 290
已實現成果淨額：					
投資證券	2	1 798 909	3 004 358	5 803 190	1 760 406
金融工具	2	693 041	(213 757)	31 096 415	1 796 098
已實現成果淨額		1 189 641	5 298 051	45 879 453	4 506 794
未實現（損）益淨額變動：					
投資證券		18 742 910	2 536 319	(3 941 240)	1 796 352
金融工具		(8 405)	447 843	1 124 097	203 482
因營運導致之淨資產變化		19 924 146	8 282 213	43 062 310	6 506 628
淨認購 / （贖回）		(39 947 293)	58 066 205	(379 779 189)	26 768 888
已支付股息		(134 847)	0	(858 158)	(330 089)
年度內 / 期內淨資產增（減）	8	(20 157 994)	66 348 418	(337 575 037)	32 945 427
會計年度 / 期間之期初淨資產		145 494 530	46 171 905	1 789 445 376	82 371 985
開放合併資產之淨值重新估值		0	0	0	0
會計年度 / 期間之期末淨資產		125 336 536	112 520 323	1 451 870 339	115 317 412

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美國小型股票基金	US Value Multi-Factor Equity	美元貨幣市場基金	Combined
USD	USD	USD	EUR
971 332 601	52 917 395	424 796 798	58 992 441 111
755 777 512	45 107 170	390 934 215	50 218 741 820
189 988 567	6 318 455	367 650	6 990 337 957
945 766 079	51 425 625	391 301 865	57 209 079 777
0	0	0	39 917 003
1 496 418	209 568	0	103 941 132
20 495 855	1 232 755	32 264 488	1 152 839 466
3 574 249	49 447	1 230 445	486 663 733
10 388 949	186 095	428 254	492 970 256
0	0	0	363 642
0	0	0	7 638 868
0	0	0	45 781 512
10 388 949	186 095	428 254	439 186 234
960 943 652	52 731 300	424 368 544	58 499 470 855
4 634 726	891 091	170 529	807 477 093
6 663 294	721 973	775 896	374 162 308
1 269	1 329	0	5 887 874
0	0	211 797	20 921 323
1 606 466	194 662	639 033	129 519 246
256 066	37 146	60 706	28 875 216
0	0	0	4 099 745
584 331	34 088	0	34 114 289
14 349	9 485	0	3 403 879
9 125 775	998 683	1 687 432	600 983 880
(4 491 049)	(107 592)	(1 516 903)	206 493 213
11 114 219	(3 762 970)	6 325 850	694 388 849
8 123 275	1 175 396	0	69 783 348
14 746 445	(2 695 166)	4 808 947	970 665 410
150 779 649	2 137 466	(2 180 899)	2 674 102 774
135 060	41 064	0	24 241 671
165 661 154	(516 636)	2 628 048	3 669 009 855
124 458 872	(10 925 855)	(56 686 665)	2 383 620 541
(168 976)	(254 654)	(151 184)	(145 748 516)
289 951 050	(11 697 145)	(54 209 801)	5 906 881 880
670 992 602	64 428 445	478 578 345	53 483 621 148
0	0	0	(891 032 173)
960 943 652	52 731 300	424 368 544	58 499 470 855

BNP PARIBAS FUNDS SICAV



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R.C.S. Luxembourg B 33 363



BNP PARIBAS
ASSET MANAGEMENT

The asset manager
for a changing
world



BNP PARIBAS
ASSET MANAGEMENT

The asset manager for a changing world

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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 (since 27 April 2020)

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

Mrs Claire COLLET-LAMBERT, Head of Legal, BNP PARIBAS ASSET MANAGEMENT Luxembourg, Luxembourg (since 14 January 2020 and until 22 October 2020)

Mrs Giorgia D'ANNA, Head of Group Networks Italy and International, BNP PARIBAS ASSET MANAGEMENT France, Paris (since 22 October 2020)

Mrs Cecile du MERLE, Global Head of Product Engineering, BNP PARIBAS ASSET MANAGEMENT France, Paris (since 4 December 2020)

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

Mr Fabien MADAR, Co-Head of Europe and Head of Southern Europe, BNP PARIBAS ASSET MANAGEMENT France, Paris (until 17 February 2020)

Mrs Marianne HUVE-ALLARD, Head of Brand and Communication, BNP PARIBAS ASSET MANAGEMENT France, Paris (since 18 February 2020)

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

Mr Christian VOLLE, Independent director, Paris, France

Company Secretary (non-member of the Board)

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

Management Company

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

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

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

Portfolio management is delegated to:

Effective Investment Manager

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

- Alfred Berg Kapitalforvaltning AS Støperigata 2, Postboks 1294 Vika, 0250 Oslo, Norway
- BNP PARIBAS ASSET MANAGEMENT France, 1 Boulevard Haussmann, F-75009 Paris, France
- BNP PARIBAS ASSET MANAGEMENT Asia Ltd., 17/F, Lincoln House, Taikoo Place, 979 King's Road, Quarry Bay, Hong Kong
- BNP PARIBAS ASSET MANAGEMENT Belgium, 55 rue du Progrès, B-1210 Brussels, Belgium
- BNP PARIBAS ASSET MANAGEMENT Brasil Ltda, Av. Juscelino Kubitschek 510-11 Andar, 04543-00 Sao Paulo - SP, Brazil
- BNP PARIBAS ASSET MANAGEMENT Nederland N.V., Herengracht 595, PO box 71770, NL-1008 DG Amsterdam, The Netherlands

Organisation

- BNP PARIBAS ASSET MANAGEMENT UK Ltd., 5 Aldermanbury Square, London EC2V 7BP, United Kingdom
- BNP PARIBAS ASSET MANAGEMENT USA, Inc., 200 Park Avenue, 11th floor, New York, NY 10166, United States of America
- TEB Portföy Yönetimi A.Ş., Gayrettepe Mahallesi Yener Sokak n° 1 Kat. 9 Besiktas 34353 Istanbul, Turkey

Non-group management entities

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

The Company may also seek advice from the following investment advisor

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

NAV Calculation, Registrar and Transfer Agent

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

Depositary

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

Guarantor

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

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

Auditor

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

Information

Establishement

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

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

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

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

Information to the Shareholders

Net Asset Values and Dividends

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

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

The Company publishes the legally required information in the Grand Duchy of Luxembourg and in all other countries where the shares are publicly offered.

This information is also available on the website: www.bnpparibas-am.com.

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.

Manager's report

Economic context

Hopes to see the economy maintain the cruising speed reached at the end of 2019 were shattered in early 2020 as a result of the COVID-19 pandemic. After the global economy was shut down in March and April, the 2nd quarter of 2020 saw signs of recovery from May onwards as lockdown measures were lifted in many countries. Business surveys bottomed out in April and "objective" indicators began to recover in May, sometimes more solidly than expected. These favourable developments did not prevent a sharp decline in GDP in the OECD area in the 2nd quarter. Unexpectedly in the 3rd quarter, GDP growth in the major economies was up although activity levels remained below those of the 4th quarter 2019. While the ebb of the COVID-19 outbreak after the first wave in the spring led to a sharp rebound in GDP in the 3rd quarter (+9.0% in the OECD area after a 10.6% drop in the 2nd quarter), the second wave dented business and household confidence towards the end of the year. Central banks eased their monetary policies further after the exceptional measures decided as a matter of urgency in March to avoid a dislocation of the financial markets. Expectations of global growth explain changes in oil prices. Until January, WTI remained relatively stable at between 55 and 60 dollars a barrel before experiencing a dizzying drop (accentuated by technical reasons in April). A production reduction agreement concluded by the OPEC countries and their partners and hopes of an upturn in activity sent it back to around USD 40 at the end of June, a level around which it stabilised before being driven upwards by the prospects of cyclical recovery and better coordination between OPEC and its partners. At the close of 2020, it returned to its highest level since March at over 48 dollars a barrel of WTI. In twelve months, the price of a barrel has fallen by 20.5%.

United States

At the start of 2020, economic indicators remained solid. The unemployment rate had fallen to 3.5% in February. Buoyed by the dynamism of employment, household confidence had recovered to its high points in the cycle. Economists were forecasting growth in 2020 similar to that recorded in 2019 (2.2%). All seemed convinced that the main risk to the US economy in 2020 would come from the uncertainties related to the November presidential election. An exogenous factor, impossible to imagine, thwarted these analyses. The COVID-19 pandemic led to a 5.0% annualised decline in GDP in the 1st quarter and a 31.4% decline in the 2nd quarter. After rebounding by 33.4% in the 3rd quarter, GDP is expected to grow by nearly 5% in the 4th quarter despite the resurgence of the epidemic in the autumn. However, while the manufacturing and real estate sectors have regained their dynamism, certain economic indicators have disappointed. Job creation at the end of 2020 was much lower than in September and October, when it averaged 660 000 jobs, and of course well below the pace observed this summer (2.7 million on average from June to August). Nearly 10 million jobs were lost compared to the pre-pandemic level. In this context, the recovery plan adopted by Congress at the end of 2020, which provides for direct support for households and the maintenance of federal aid to the unemployed, is essential to sustain consumption in the coming months. On the political front, even if everything did not go quite as planned and uncertainties about the composition of the Senate remained at the end of 2020, the worst-case scenarios envisaged by some of generalised chaos in Washington after the November elections were avoided. Joe Biden's victory came within a few days and could not be called into question.

Europe

The consequences of the pandemic have hit the eurozone hard. The 3.7% drop in GDP in the 1st quarter was followed by an 11.7% drop in the 2nd quarter (despite the improvement in production and consumption data from May), reflecting the Spring lockdown. Surveys suggest a rebound in activity in the second half of the year. The composite PMI index, reflecting the opinion of purchasing managers in the manufacturing and service sectors, fell to an all-time low of 13.6 in April before rising to 54.9 in July, its highest level in two years. It then declined in November (45.3). The rebound in December left it below 50, although surveys in the manufacturing sector are more encouraging. After the lockdown, industrial production began to recover in May but still remained well below levels a year earlier and showed signs of weakening in August. Compared to the collapse in activity, the fall in employment was limited by short-time working mechanisms, but was nonetheless the largest since the start of the series in 1995. This situation requires the authorities to be vigilant beyond the emergency measures taken in March, especially as the second wave of the epidemic has hit. After a 12.5% rebound in GDP in the 3rd quarter, the restrictive measures put in place in the autumn led to a contraction in activity in the 4th quarter. A rebound in activity is possible, but will probably not be uniform across eurozone countries (different health strategies, services share of GDP, exposure to foreign demand). The support of public authorities will therefore remain indispensable. On the budgetary front, a compromise has enabled the final adoption of the Next Generation EU recovery plan. After lengthy discussions on fisheries, the United Kingdom and the European Union reached an economic and commercial partnership agreement following Brexit, which sets out their relations from 1 January 2021.

Manager's report

Japan

In the 1st quarter of 2020, the 2.1% decline in GDP (at an annualised rate) marked the economy's entry into recession after a very sharp fall in the 4th quarter (-7.2%) due to the increase in VAT. The development of activity in the 2nd quarter resulted in a 29.2% decline in GDP. The PMI Composite index (manufacturing and services) rose from its low point in April (25.8) but failed to rise above 50, contrary to what was observed in the other major developed economies from July onwards. The outlook for business investment is weakened. Domestic demand remains fragile. The 22.9% rise in GDP in the 3rd quarter does not mean that Japan is out of the woods. The acceleration in the number of new infections at the end of 2020 (over 3 000 per day) has worried the population and the authorities. The government decided to close the borders to foreign non-residents and to impose restrictions on travel and certain activities. Economic data has begun to reflect the consequences of these measures. Industrial production remained stable in November, disappointing expectations. The government revised its diagnosis of the economic situation downwards and now refers to "certain weaknesses in the recovery" due to the pandemic. After the resignation of the Prime Minister for health reasons at the end of August, the procedure to replace Shinzo Abe was rapid and the appointment of Yoshihide Suga was seen as ensuring continuity of economic policy. A massive new recovery plan (14% of GDP, of which 8% is budgetary expenditure) was announced by Yoshihide Suga's government and marks the beginning of Suganomics. The Bank of Japan extended its asset purchase programmes and business loan schemes for 6 months, while inflation excluding fresh food products fell to -0.9% year-on-year in November, the lowest in 10 years.

Emerging markets

The Chinese economy stands out favourably: after growing by 3.2% in the 2nd quarter and 4.9% in the 3rd (GDP year-on-year), the available indicators reflect the implementation of self-sustained growth against a backdrop of controlling the epidemic. Retail sales have returned to their pre-COVID trend. In addition, Chinese exports rebounded strongly in November. Emerging Asia, where the health situation is less dramatic than in the major developed countries, is benefiting from China's dynamism. In the rest of the emerging world, the situation is contrasted even if OECD leading indicators show growth at a stable (China, Brazil, Russia) or moderate (India) pace in the major economies. Emerging countries that are able to benefit from growth in China or fiscal stimulus in the United States and the eurozone in 2021 should do well. PMI surveys in the manufacturing sector in November illustrate this factor: the indices are above 50 and have risen in the Czech Republic, South Korea, Taiwan, Indonesia etc. The IMF forecasts a 6% rebound of GDP in emerging areas in 2021 (after a 3.3% fall in 2020).

Monetary policy

At the start of 2020, the European Central Bank (ECB) communicated mainly on the review of its strategy, insisting on the need to assess the secondary effects of negative interest rates. These concerns were swept aside by the COVID-19 epidemic, although the Governing Council did not include a cut in key interest rates (0.00% for the main refinancing operations, 0.25% for the marginal lending facility and -0.50% for the deposit facility) in the "comprehensive monetary policy package" presented on 12 March. The measures included a relaxation of the terms of TLTROs (Targeted Longer-Term Refinancing Operations) and EUR 120 billion of securities purchases (QE), on top of the monthly purchases of EUR 20 billion. On 18 March, the ECB announced an additional EUR 750 billion securities purchase programme (Pandemic emergency purchase programme - PEPP) that was rapidly implemented. At the end of April, the terms of the TLTROs were further relaxed and on 4 June, the PEPP was extended until the end of June 2021 and the amount was increased by EUR 600 billion. The ECB indicated that, despite the recovery since the beginning of June, "economic activity remains well below pre-pandemic levels and the outlook is highly uncertain". At the end of October, the ECB announced that the Governing Council would "recalibrate its instruments" in December. This commitment came at a time when the second wave of the COVID-19 epidemic was sweeping across Europe and when expectations of a further ECB move had been growing since the summer. The very accommodating tone adopted and the pessimistic analysis of the economic situation even led to expectations of a further drop in the deposit rate, which quickly receded when it became clear that the ECB was going to favour two instruments to provide the best response to the economic crisis: securities purchases and bank refinancing. On 10 December, the PEPP was increased by EUR 500 billion (to EUR 1 850 billion) with an extension until at least March 2022. In addition, the terms of the TLTROs were again relaxed to further encourage lending to the private sector. By stating that it seeks to "preserve favourable financial conditions", the ECB has implicitly adopted a policy of controlling the yield curve and spreads.

Manager's report

After three declines in 2019, a long period of a standstill in US federal funds was expected in 2020. A certain coronavirus decided otherwise, leading to an easing as of 3 March. On 15 March, the key interest rate was lowered to a range of 0%-0.25% (effective from December 2008 to December 2015). In addition, the Fed (US Federal Reserve) reactivated and amplified its securities purchase programme and increased the measures aimed at promoting "smooth functioning of the market" (money market funds, credit markets, short-term financing in dollars) and ensuring the efficient transmission of its monetary policy possible through credit distribution. Several Fed members have expressed concern about the "considerable risks" that the pandemic poses to the US economy in the medium term. Their caution has grown over the months. It is in this context that the Fed announced at the end of the summer an important change in its monetary policy framework. The Fed is now convinced that employment can remain buoyant without causing an undesirable rise in inflation and will ensure that, after a period of sustained inflation below 2%, this threshold will be moderately exceeded for a period of time. This approach is a flexible form of targeting an average level of inflation. The last meeting of the year concluded that the target rate for federal funds should remain at its current level for several years despite the expected improvement in the economic outlook. In December, the Fed also clarified the future direction of its asset purchase programme. They will continue at the current level of USD 120 billion per month "until substantial further progress has been made towards the goals of full employment and price stability". The Fed has not indicated any change in the composition (split between Treasury securities and MBS) or maturities of the purchases, although these options have been discussed. The assurance of a long period of status quo gives greater visibility to monetary policy, which could prove crucial. The fiscal stimulus package adopted at the end of 2020 should indeed support domestic demand in 2021. The change in the Fed's reaction function will enable it to accompany this fiscal stimulus rather than pre-emptively tightening monetary policy as in the past. Underlying inflation (measured by the deflator of consumer spending excluding food and energy) is well below the 2% target (1.4% in November) but the Fed expects it to rise gradually.

Foreign exchange markets

During the 1st quarter of 2020, the EUR/USD exchange rate moved in a very wide range (1.06 - 1.15), the extremes of which were affected in March, a month characterised by high volatility across all assets. These developments resulted in a relatively small quarterly change (-1.7% to 1.1029). After moving without a trend between 1.08 and 1.10 until mid-May, the EUR/USD exchange rate rose to above 1.14 on 10 June, the highest since 10 March. It ended the 2nd quarter at 1.1231, up 1.8% compared to the end of March, and very close to the level that prevailed at the beginning of the year. The depreciation of the dollar became more pronounced from the beginning of the 3rd quarter. This bout of weakness was triggered by the very worrying development of the epidemic in the United States. At the same time, renewed geopolitical tensions with China a few months before the US presidential election highlighted the lack of political visibility as European Union leaders managed to reach a historic agreement sealing budgetary solidarity. After the surge to 1.18 in July, movement of the EUR/USD exchange rate was less one-directional in August and September, and even managed to rise above 1.20 on 1 September. It ended the 3rd quarter at 1.1743, up 4.6% and then moved between 1.16 and 1.20 until October due to expectations of a drop in the ECB's deposit rate and concerns about growth in the eurozone. At the beginning of November, in an environment more favourable to risky assets, EUR/USD parity resumed its upward trend. It rose above 1.22 after the Fed's announcements in mid-December to end the year at 1.2229, the highest since April 2018. The EUR/USD exchange rate gained 4.2% in the 4th quarter and 9.0% in twelve months.

At the beginning of the 1st quarter of 2020, the USD/JPY parity continued to move without direction around 109. On 20 February, it suddenly rose above 112. This weakening of the yen reflected concerns linked to the epidemic. Japan's economy was then, like other Asian economies, considered likely to be more affected by disruptions in China. For this reason, the yen did not benefit from its safe-haven status despite the difficulties in the equity markets. It is the fall of the dollar that explains the sudden return of the USD/JPY parity to around 101 at the beginning of March, the lowest since November 2016. Subsequently, it regained ground to finish at 107.5, down 1.0% from the end of 2019. In the 2nd quarter of 2020, the USD/JPY exchange rate moved in a narrow range around 107, an important technical threshold, and ended the quarter at 107.92, a modest rise (+0.4%) compared to the end of March and almost stable compared to the level that prevailed twelve months earlier. In the 3rd quarter, it fluctuated between 108 and 104, a level that remains monitored by the Ministry of Finance, and fell by 2.3% to 105.47 at the end of September. It then recorded a downward trend that took it back to 103.20 at the end of December (-2.2% in 3 months). The appreciation of the yen against the dollar in 2020 (5.3%) was limited by the worsening Japanese economic context.

Manager's report

Bond markets

In the 1st quarter of 2020, the US 10-year T-note yield eased by 125 bps to 0.67% on 31 March, close to its historic low point (0.54%) on 9 March. The easing began in the early days of January and became more pronounced in mid-February due to the fall in equities, fears of a global recession and expectations of a cut in the Fed's key interest rates. In April and May, the 10-year rate moved without direction in a narrow range of around 0.65%. After slight tension at the beginning of June, the 10-year rate returned to 0.65%, practically unchanged from the end of March. This virtual stability reflects the coexistence of factors that have a priori opposite effects on the bond market. On the one hand, a very accommodative monetary policy and low inflation; on the other, prospects for economic recovery and a widening of the deficit and debt. In the 3rd quarter, the yield on the 10-year T-note initially eased to 0.53% at the end of July, below its previous low point reached in March. The yield had eased to 139 bps compared with the beginning of the year as a result of the key rate cuts in the spring, the various operations designed to stabilise the markets (including securities purchases) and expectations of additional measures. It rose above 0.70% in mid-August and then trended sideways in a narrow range as Congress discussed new budget measures, ending the quarter at 0.69%. Developments in the 4th quarter were significant. The 10-year rate approached 1% in November following the very positive announcements on vaccines, before quickly falling back to 0.80% and then fluctuating around 0.90% until the end of the year. This tension in the 4th quarter (+23 bps) was essentially the result of considerations surrounding budgetary policy, whether it was the expectations of an agreement before the elections for a support plan, the anticipation of a large victory for Joe Biden paving the way for an increase in public spending from the beginning of 2021 or, when it appeared that the Democratic wave was less strong than expected, hopes of seeing the discussions in Congress for an additional stimulus plan come to fruition. The yield of the 10-year T-note ended the year at 0.91% (-101 bps in 12 months). The yield curve steepened, with the spread between 10-year and 2-year rates rising from 35 bps at the end of 2019 to 80 bps at the end of 2020.

In the 1st quarter of 2020, the yield of the German 10-year Bund eased by 28 bps to end at -0.47%. A clear downward trend began in mid-January and brought the German 10-year rate to a new historic low (-0.86% on 9 March) in a flight to safety. In March, the eurozone's market swings were more erratic. The German 10-year rate thus returned to its highest level since mid-January at -0.20%, an impressive decline compared to its low point. Eurozone bond markets experienced sharp swings in the 2nd quarter of 2020. Despite the ECB's purchases, bonds suffered at the beginning of the quarter from a rebound in risky assets. Subsequently, their developments reflected the state of European solidarity, be it budgetary or monetary. Against this background, the German 10-year rate ranged from -0.60% to -0.25% and ended at -0.45%, close to the level at end-March (-0.47%). At the end of July, it fell back below the ECB's deposit rate (-0.50%), as the resumption of the COVID-19 epidemic overshadowed economic data that were higher than expected at the time. The prospect of large issues in the autumn and signs of dissension within the ECB then weighed on the bond markets. At the end of August, the German 10-year rate rose to around -0.40% and then macroeconomic factors supporting the bond market eventually prevailed, bringing it down to -0.52% at the end of September, an easing of 7 bps in the 3rd quarter of 2020. In the 4th quarter, the market moved without apparent trend within a narrow range, only occasionally rising above -0.50% and even managing to decorrelate itself from the US markets as they began to deteriorate. The 10-year German Bund yield ended the year at -0.57%, an easing of 38 bps in 12 months while key ECB rates remained unchanged.

Equity markets

In January 2020, despite worrying health data from China, the major equity indices recorded only a modest decline and even managed to set new all-time highs on 12 February. In the last week of February, the world and the financial markets turned upside down. Panic increased in March when the epidemic became a pandemic. Between 12 February and 12 March, global equities lost 26%. The violence of this decline, which was accompanied by a liquidity crisis across financial markets, led the public authorities to announce emergency measures. Despite the scale of the measures deployed, the rise in the major indices remained hesitant, but became somewhat stronger from 24 March, when budget announcements took over from central bank communications. The MSCI AC World Index in dollars, which fell on 23 March to its lowest level since mid-2016, lost 21.7% in the 1st quarter of 2020, the largest quarterly decline.

Manager's report

In the 2nd quarter of 2020, global equities quickly retraced one-third of the decline, owing to expectations of a rapid recovery in activity, while the slowdown in the pandemic enabled lockdown measures to be phased out in many countries in May. Moreover, by ensuring that long rates would remain low for a very long time, central banks have, in fact, increased the attractiveness of equities over government bonds. On 8 June, the MSCI AC World Index in dollars returned to its highest level since 25 February, and rose 42% from its March low. Subsequently, the trend became a little more hesitant. Several factors explain these more jarring variations. First of all, various geopolitical tensions (North Korea/South Korea; China/India; China/US), which have, however, calmed down quickly. Secondly, and more importantly, there were heightened concerns about the pandemic following the resumption of infections, and finally the severity of the recession. Despite improvements in some economic indicators, the official scenarios remain very cautious, emphasising the unprecedented nature of this crisis, which will leave deep scars. Despite these elements, to which some profit-taking must be added in early June without a doubt, the quarterly balance sheet is very positive, with global equities up 18.7% in three months.

Their growth in the 3rd quarter (+7.7% for the MSCI AC World Index in dollars) masks more jarring variations at the end of the period and the persistence, throughout the quarter, of a certain degree of caution among investors. After recording a fifth consecutive monthly rise in August, driven in particular by corporate earnings that had deteriorated less than expected, global equities were caught up in September by several latent concerns. Fears about the development of the epidemic and doubts about the sustainability of the recovery (as well as some profit-taking in September, particularly in US technology stocks, whose performance since March had been spectacular) reduced the quarterly rise in equities and led to increased volatility. Faced with these questions, investors found comfort in the very accommodating message from central banks, which are ensuring low rates for a very long time and indicating that they will be able to do more if necessary.

In the 4th quarter, progress in medical research provided reassurance. The announcements made by major laboratories from 9 November onwards gave rise to enthusiasm that has not waned. The very promising results of clinical trials of vaccines against COVID-19 have convinced investors that an effective vaccine without side effects will soon be available. This favourable hypothesis, which was un hoped for a few months earlier, has enabled the markets to withstand the bad news on the epidemic front and its consequences on economic activity as well as political uncertainties. The latter have found, in the United States as well as in Europe, reassuring conclusions in the eyes of investors. Against this backdrop, the MSCI AC World Index in dollars recorded its strongest monthly increase in November (+12.2%) and gained a further 4.5% in December to end at a new high, up 14.4% in three months and 14.3% in twelve months.

The MSCI Emerging Index in dollars posted a slight annual outperformance (+15.9%) in the second half of the year, reflecting a wide variety of situations in the major regions. Within the developed markets, US equities significantly outperformed (+16.3% for the S&P 500) driven by the surge in technology stocks (+43.6% for the Nasdaq composite). The major European markets did not manage to make up all the lost ground and the Eurostoxx 50 index lost 5.1% compared with the end of 2019. The sector composition of the indices and the appreciation of the euro against the dollar (+9%) may have contributed to this underperformance. In Japan, the Topix rose by 4.8% to end the year at its highest level in 2 years.

Significant event: COVID-19

The COVID-19 pandemic 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 and to monitor the economic impact on the companies in the portfolio of the Company.

The Board of Directors

Luxembourg, 28 January 2021

Please note that the information provided in this report relates to past performance and is not a guide to future results.



Audit report

To the Shareholders of
BNP Paribas Funds

Our opinion

In our opinion, the accompanying financial statements give a true and fair view of the financial position of BNP Paribas Funds (the "Fund") and of each of its sub-funds as at 31 December 2020, and of the results of their operations and changes in their net assets for the year then ended in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements.

What we have audited

The Fund's financial statements comprise:

- the statement of net assets as at 31 December 2020;
- the securities portfolio as at 31 December 2020;
- the statement of operations and changes in net assets for the year then ended; and
- the notes to the financial statements, which include a summary of significant accounting policies.

Basis for opinion

We conducted our audit in accordance with the Law of 23 July 2016 on the audit profession (Law of 23 July 2016) and with International Standards on Auditing (ISAs) as adopted for Luxembourg by the "Commission de Surveillance du Secteur Financier" (CSSF). Our responsibilities under the Law of 23 July 2016 and ISAs as adopted for Luxembourg by the CSSF are further described in the "Responsibilities of the "Réviseur d'entreprises agréé" for the audit of the financial statements" section of our report.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

We are independent of the Fund in accordance with the International Code of Ethics for Professional Accountants, including International Independence Standards, issued by the International Ethics Standards Board for Accountants (IESBA Code) as adopted for Luxembourg by the CSSF together with the ethical requirements that are relevant to our audit of the financial statements. We have fulfilled our other ethical responsibilities under those ethical requirements.

Other information

The Board of Directors of the Fund is responsible for the other information. The other information comprises the information stated in the annual report but does not include the financial statements and our audit report thereon.

Our opinion on the financial statements does not cover the other information and we do not express any form of assurance conclusion thereon.

In connection with our audit of the financial statements, our responsibility is to read the other information identified above and, in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit, or otherwise appears to be materially misstated. If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report that fact. We have nothing to report in this regard.

Responsibilities of the Board of Directors of the Fund for the financial statements

The Board of Directors of the Fund is responsible for the preparation and fair presentation of the financial statements in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements, and for such internal control as the Board of Directors of the Fund determines is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the Board of Directors of the Fund is responsible for assessing the Fund's and each of its sub-funds' ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless the Board of Directors of the Fund either intends to liquidate the Fund or close any of its sub-funds or to cease operations, or has no realistic alternative but to do so.

Responsibilities of the "Réviseur d'entreprises agréé" for the audit of the financial statements

The objectives of our audit are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an audit report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

As part of an audit in accordance with the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF, we exercise professional judgment and maintain professional scepticism throughout the audit. We also:

- identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control;
- obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Fund's internal control;
- evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by the Board of Directors of the Fund;



- conclude on the appropriateness of the Board of Directors of the Fund's use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the Fund's or any of its sub-funds' ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our audit report to the related disclosures in the financial statements or, if such disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date of our audit report. However, future events or conditions may cause the Fund or any of its sub-funds (except for BNP PARIBAS FUNDS - Pacific Real Estate Securities which was liquidated on 26 February 2021) to cease to continue as a going concern;
- evaluate the overall presentation, structure and content of the financial statements, including the disclosures, and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

We communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

PricewaterhouseCoopers, Société coopérative
Represented by

Luxembourg, 22 April 2021

Electronically signed by:
Sébastien Sadzot

A handwritten signature in blue ink, appearing to read 'S. Sadzot'.

Sébastien Sadzot

BNP PARIBAS FUNDS SICAV

Financial statements at 31/12/2020

		Absolute Return Global Opportunities	Absolute Return Low Vol Bond	Absolute Return Medium Vol Bond	Absolute Return Multi-Strategy
	Expressed in Notes	EUR	EUR	EUR	EUR
Statement of net assets					
Assets		25 140 118	31 569 250	0	188 625 155
<i>Securities portfolio at cost price</i>		26 115 185	34 519 643	0	148 663 178
<i>Unrealised gain/(loss) on securities portfolio</i>		(1 140 196)	(8 046 896)	0	7 522 475
Securities portfolio at market value	2	24 974 989	26 472 747	0	156 185 653
Options at market value	2,15	0	24 829	0	0
Net Unrealised gain on financial instruments	2,11,12,13	83 211	135 068	0	2 300 903
Cash at banks and time deposits		36 203	1 220 945	0	29 145 047
Other assets		45 715	3 715 661	0	993 552
Liabilities		158 772	11 482 266	0	1 466 913
Options at market value	2,15	0	0	0	363 642
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13	0	0	0	0
Other liabilities		158 772	11 482 266	0	1 103 271
Net asset value		24 981 346	20 086 984	0	187 158 242
Statement of operations and changes in net assets					
Income on investments and assets, net		344 609	1 225 388	0	1 374 109
Management fees	3	145 335	113 913	786	414 527
Bank interest		343	10 135	593	209 474
Interest on swaps	2	0	34 215	0	0
Other fees	6	53 199	43 725	360	580 626
Taxes	7	7 006	9 535	0	24 998
Performance fees	5	6	35	0	14 001
Transaction fees	21	5 896	5 716	0	342 717
Distribution fees	4	3 699	1 574	4	7
Total expenses		215 484	218 848	1 743	1 586 350
Net result from investments		129 125	1 006 540	(1 743)	(212 241)
Net realised result on:					
Investments securities	2	(251 034)	(2 528 960)	(3 472)	3 790 821
Financial instruments	2	95 514	965 571	19 558	(10 270 475)
Net realised result		(26 395)	(556 849)	14 343	(6 691 895)
Movement on net unrealised gain/(loss) on:					
Investments securities		(1 440 797)	1 038 571	0	2 220 504
Financial instruments		76 372	(295 135)	(19 653)	1 908 787
Change in net assets due to operations		(1 390 820)	186 587	(5 310)	(2 562 604)
Net subscriptions/(redemptions)		13 634 255	(2 998 822)	(1 313 037)	(58 327 845)
Dividends paid	8	0	0	0	0
Increase/(Decrease) in net assets during the year/period		12 243 435	(2 812 235)	(1 318 347)	(60 890 449)
Net assets at the beginning of the financial year/period		12 737 911	22 899 219	1 318 347	248 048 691
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		24 981 346	20 086 984	0	187 158 242

BNP PARIBAS FUNDS SICAV

Aqua	Asia ex-Japan Bond	Asia ex-Japan Equity	Asia ex-Japan Small Cap	Belgium Equity	Brazil Equity
EUR	USD	USD	USD	EUR	USD
2 308 471 527	54 601 776	804 082 193	39 287 261	241 320 958	107 516 567
1 779 682 695	46 878 323	522 530 938	27 722 801	242 255 757	96 822 985
491 046 639	2 859 868	247 873 396	10 166 771	(1 956 407)	7 959 656
2 270 729 334	49 738 191	770 404 334	37 889 572	240 299 350	104 782 641
0	0	0	0	0	0
0	30 192	27 460	157	0	0
31 399 133	4 199 649	32 651 371	1 375 024	882 155	1 341 131
6 343 060	633 744	999 028	22 508	139 453	1 392 795
4 587 617	218 029	1 571 977	988 164	415 841	794 022
0	0	0	0	0	0
0	0	0	0	0	0
124 778	0	0	0	0	0
4 462 839	218 029	1 571 977	988 164	415 841	794 022
2 303 883 910	54 383 747	802 510 216	38 299 097	240 905 117	106 722 545
30 294 489	2 469 207	12 655 458	555 427	3 050 727	5 030 416
26 238 648	686 143	6 422 969	567 605	2 457 061	1 687 442
240 400	2 134	1 480	21	8 110	8 162
0	35 937	0	0	0	0
6 352 011	166 021	2 234 255	136 880	808 473	393 129
1 109 885	59 752	375 034	25 175	151 927	69 407
0	0	0	0	0	0
1 511 364	101 597	1 148 196	99 729	55 039	571 249
236 691	1 357	15 778	6	0	14 436
35 688 999	1 052 941	10 197 712	829 416	3 480 610	2 743 825
(5 394 510)	1 416 266	2 457 746	(273 989)	(429 883)	2 286 591
51 076 146	991 457	15 502 481	837 813	8 933 984	(16 718 430)
(1 503 811)	(100 243)	8 951	40 177	0	23 871
44 177 825	2 307 480	17 969 178	604 001	8 504 101	(14 407 968)
81 376 473	679 177	124 654 487	5 097 889	(30 138 325)	(10 288 946)
70 666	(80 674)	(3 703)	157	0	0
125 624 964	2 905 983	142 619 962	5 702 047	(21 634 224)	(24 696 914)
72 284 102	(8 969 881)	(21 673 976)	(6 077 146)	(52 324 081)	(20 412 006)
(4 634 160)	(1 144 684)	(2 153 483)	(97 846)	(1 542 240)	(122 336)
193 274 906	(7 208 582)	118 792 503	(472 945)	(75 500 545)	(45 231 256)
2 110 609 004	61 592 329	683 717 713	38 772 042	316 405 662	151 953 801
0	0	0	0	0	0
2 303 883 910	54 383 747	802 510 216	38 299 097	240 905 117	106 722 545

BNP PARIBAS FUNDS SICAV

Financial statements at 31/12/2020

		China A-Shares	China Equity	Climate Impact	Consumer Innovators
	Expressed in Notes	USD	USD	EUR	EUR
Statement of net assets					
Assets		123 867 338	2 205 430 056	2 225 622 363	840 957 168
<i>Securities portfolio at cost price</i>		74 569 781	1 563 939 315	1 636 995 262	609 482 604
<i>Unrealised gain/(loss) on securities portfolio</i>		45 770 309	592 132 075	527 380 818	209 607 670
Securities portfolio at market value	2	120 340 090	2 156 071 390	2 164 376 080	819 090 274
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13	0	0	7 618	85 021
Cash at banks and time deposits		3 492 157	35 477 551	57 256 120	18 336 907
Other assets		35 091	13 881 115	3 982 545	3 444 966
Liabilities		173 546	4 425 134	12 034 900	3 966 229
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13	0	0	0	0
Other liabilities		173 546	4 425 134	12 034 900	3 966 229
Net asset value		123 693 792	2 201 004 922	2 213 587 463	836 990 939
Statement of operations and changes in net assets					
Income on investments and assets, net		1 098 013	11 444 526	13 825 096	3 142 191
Management fees	3	824 380	14 354 740	16 921 215	6 593 122
Bank interest		0	5 253	257 295	95 834
Interest on swaps	2	0	0	0	0
Other fees	6	193 702	3 327 608	4 493 608	1 803 628
Taxes	7	18 988	550 293	555 680	376 220
Performance fees	5	0	0	0	0
Transaction fees	21	218 136	2 353 685	1 683 522	501 912
Distribution fees	4	7	152 732	48 389	44 205
Total expenses		1 255 213	20 744 311	23 959 709	9 414 921
Net result from investments		(157 200)	(9 299 785)	(10 134 613)	(6 272 730)
Net realised result on:					
Investments securities	2	10 369 334	67 133 335	44 169 275	21 848 014
Financial instruments	2	90 610	2 579 479	(132 275)	65 468
Net realised result		10 302 744	60 413 029	33 902 387	15 640 752
Movement on net unrealised gain/(loss) on:					
Investments securities		29 681 487	464 557 842	344 809 439	145 549 589
Financial instruments		0	0	7 618	85 021
Change in net assets due to operations		39 984 231	524 970 871	378 719 444	161 275 362
Net subscriptions/(redemptions)		12 271 609	1 064 328 135	753 797 130	335 219 043
Dividends paid	8	(1 400)	(266 826)	(4 492 966)	(699 757)
Increase/(Decrease) in net assets during the year/period		52 254 440	1 589 032 180	1 128 023 608	495 794 648
Net assets at the beginning of the financial year/period		71 439 352	611 972 742	1 085 563 855	341 196 291
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		123 693 792	2 201 004 922	2 213 587 463	836 990 939

BNP PARIBAS FUNDS SICAV

Disruptive Technology	Emerging Bond	Emerging Bond Opportunities	Emerging Equity	Emerging Multi-Asset Income	Energy Transition
EUR	USD	USD	USD	USD	EUR
2 386 900 908	778 422 067	493 767 997	866 052 941	94 607 074	2 103 581 355
1 684 467 054	753 437 800	463 724 704	607 614 521	85 570 144	1 542 747 894
617 479 321	3 855 468	11 093 946	226 789 503	6 383 455	416 466 316
2 301 946 375	757 293 268	474 818 650	834 404 024	91 953 599	1 959 214 210
0	0	0	0	468 096	0
2 259 481	5 597 562	3 483 955	0	1 178 209	26 118 347
78 567 142	4 945 999	6 687 789	29 553 289	278 285	0
4 127 910	10 585 238	8 777 603	2 095 628	728 885	118 248 798
7 221 664	899 917	19 610 573	3 298 455	205 867	145 736 254
0	0	0	0	0	0
1 600 000	0	5 369	0	0	419 281
0	0	0	3	0	0
5 621 664	899 917	19 605 204	3 298 452	205 867	145 316 973
2 379 679 244	777 522 150	474 157 424	862 754 486	94 401 207	1 957 845 101
7 819 658	46 119 419	26 580 590	15 215 970	3 861 415	1 951 258
20 480 111	4 192 809	4 396 154	10 899 144	568 631	4 962 848
332 986	13 505	32 265	27 541	11 488	61 474
0	26 022	964 985	0	23 157	0
5 703 604	1 574 442	1 024 189	3 086 800	313 728	1 665 090
1 129 871	148 238	234 931	477 402	58 269	361 863
0	0	0	0	0	0
798 589	45 000	125 339	1 216 687	145 605	3 198 199
211 107	23 017	8 144	42 221	0	76 994
28 656 268	6 023 033	6 786 007	15 749 795	1 120 878	10 326 468
(20 836 610)	40 096 386	19 794 583	(533 825)	2 740 537	(8 375 210)
127 311 860	(11 896 783)	(9 264 909)	86 400 410	(5 829 095)	280 565 379
15 155 407	17 970 317	1 904 481	(26 763)	1 659 495	3 995 189
121 630 657	46 169 920	12 434 155	85 839 822	(1 429 063)	276 185 358
437 090 937	(15 111 000)	(1 909 949)	(1 765 012)	855 292	405 067 385
2 155 539	2 347 376	1 357 552	(3)	1 066 614	25 365 654
560 877 133	33 406 296	11 881 758	84 074 807	492 843	706 618 397
860 019 433	(320 579 347)	(79 597 480)	(239 899 511)	(24 086 151)	1 113 129 001
(2 475 026)	(2 886 674)	(9 433 323)	(1 101 755)	(2 021 007)	(669 604)
1 418 421 540	(290 059 725)	(77 149 045)	(156 926 459)	(25 614 315)	1 819 077 794
961 257 704	1 067 581 875	551 306 469	1 019 680 945	120 015 522	138 767 307
0	0	0	0	0	0
2 379 679 244	777 522 150	474 157 424	862 754 486	94 401 207	1 957 845 101

BNP PARIBAS FUNDS SICAV

Financial statements at 31/12/2020

		Enhanced Bond 6M	Environmental Absolute Return Thematic Equity (EARTH)	Euro Bond	Euro Bond Opportunities
	Expressed in Notes	EUR	USD	EUR	EUR
Statement of net assets					
Assets		2 397 486 458	158 905 778	892 270 736	266 033 713
<i>Securities portfolio at cost price</i>		2 356 739 338	98 764 094	834 141 277	251 154 810
<i>Unrealised gain/(loss) on securities portfolio</i>		(13 751 903)	29 207 997	50 069 613	7 450 980
Securities portfolio at market value	2	2 342 987 435	127 972 091	884 210 890	258 605 790
Options at market value	2,15	104 000	0	0	186 889
Net Unrealised gain on financial instruments	2,11,12,13	0	0	0	1 938 674
Cash at banks and time deposits		36 199 614	18 925 204	3 467 193	2 081 061
Other assets		18 195 409	12 008 483	4 592 653	3 221 299
Liabilities		12 805 533	18 477 799	1 832 348	646 181
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13	11 292 403	3 406 839	1 125 921	0
Other liabilities		1 513 130	15 070 960	706 427	646 181
Net asset value		2 384 680 925	140 427 979	890 438 388	265 387 532
Statement of operations and changes in net assets					
Income on investments and assets, net		36 076 520	238 153	9 492 506	5 410 781
Management fees	3	3 136 936	85 640	2 922 706	1 844 671
Bank interest		200 086	19 029	22 454	34 026
Interest on swaps	2	3 336 067	178 002	217 361	83 281
Other fees	6	1 988 991	90 650	1 861 164	786 979
Taxes	7	581 937	7 053	330 476	193 652
Performance fees	5	0	4 991 465	0	0
Transaction fees	21	33 603	290 529	9 546	12 518
Distribution fees	4	6 983	0	16 525	38 499
Total expenses		9 284 603	5 662 368	5 380 232	2 993 626
Net result from investments		26 791 917	(5 424 215)	4 112 274	2 417 155
Net realised result on:					
Investments securities	2	(32 914 201)	29 451 493	10 657 068	5 705 933
Financial instruments	2	3 985 102	(11 785 449)	440 169	(4 299)
Net realised result		(2 137 182)	12 241 829	15 209 511	8 118 789
Movement on net unrealised gain/(loss) on:					
Investments securities		11 985 523	29 207 997	12 836 998	40 717
Financial instruments		(2 507 779)	(3 406 839)	(1 018 031)	(871 915)
Change in net assets due to operations		7 340 562	38 042 987	27 028 478	7 287 591
Net subscriptions/(redemptions)		(1 254 118 752)	102 384 992	3 627 251	(66 315 622)
Dividends paid	8	0	0	0	0
Increase/(Decrease) in net assets during the year/period		(1 246 778 190)	140 427 979	30 655 729	(59 028 031)
Net assets at the beginning of the financial year/period		3 631 459 115	0	859 782 659	324 415 563
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		2 384 680 925	140 427 979	890 438 388	265 387 532

BNP PARIBAS FUNDS SICAV

Euro Corporate Bond	Euro Corporate Bond Opportunities	Euro Covered Bond	Euro Defensive Equity	Euro Equity	Euro Government Bond
EUR	EUR	EUR	EUR	EUR	EUR
1 967 318 747	275 340 938	68 624 601	50 397 129	1 576 402 393	1 195 225 785
1 891 702 005	257 193 151	67 102 072	43 930 141	1 275 118 850	1 114 219 857
42 924 608	8 560 745	989 378	1 598 745	300 040 342	55 817 910
1 934 626 613	265 753 896	68 091 450	45 528 886	1 575 159 192	1 170 037 767
0	40 267	0	311 740	0	0
0	0	2 120	44 100	3 293	123 785
15 458 640	7 484 621	155 650	4 489 072	745 320	19 115 048
17 233 494	2 062 154	375 381	23 331	494 588	5 949 185
5 837 122	1 662 546	32 660	48 170	3 191 009	1 324 960
0	0	0	0	0	0
0	0	0	0	0	0
1 622 503	1 281 734	0	0	0	0
4 214 619	380 812	32 660	48 170	3 191 009	1 324 960
1 961 481 625	273 678 392	68 591 941	50 348 959	1 573 211 384	1 193 900 825
34 000 074	4 443 659	1 061 963	977 421	25 510 406	13 750 821
5 226 349	1 486 670	279 463	332 704	14 410 389	3 084 005
316 225	27 879	23 498	25 820	3 044	171 747
4 984 070	1 463 876	0	0	0	0
4 076 489	701 528	134 857	115 300	4 743 562	2 357 931
520 101	156 983	10 338	14 994	719 162	226 993
0	0	0	0	0	0
37 859	9 646	2 385	139 951	876 817	13 171
24 701	87 123	0	0	53 600	26 843
15 185 794	3 933 705	450 541	628 769	20 806 574	5 880 690
18 814 280	509 954	611 422	348 652	4 703 832	7 870 131
22 779 514	414 590	784 754	(1 485 652)	9 319 982	37 038 804
(1 778 516)	(492 627)	31 520	1 884 216	(211 029)	(543 755)
39 815 278	431 917	1 427 696	747 216	13 812 785	44 365 180
23 048 322	3 924 488	(187 287)	(349 541)	44 170 077	17 180 746
(1 468 546)	(1 506 618)	42 650	(293 283)	(38 507)	268 725
61 395 054	2 849 787	1 283 059	104 392	57 944 355	61 814 651
(353 116 889)	(24 536 635)	(64 823 561)	1 181 758	(103 506 002)	(143 075 023)
(4 577 222)	(152 015)	0	(7 301)	(3 443 325)	(66 178)
(296 299 057)	(21 838 863)	(63 540 502)	1 278 849	(49 004 972)	(81 326 550)
2 257 780 682	295 517 255	132 132 443	49 070 110	1 622 216 356	1 275 227 375
0	0	0	0	0	0
1 961 481 625	273 678 392	68 591 941	50 348 959	1 573 211 384	1 193 900 825

BNP PARIBAS FUNDS SICAV

Financial statements at 31/12/2020

		Euro High Quality Government Bond	Euro High Yield Bond	Euro High Yield Short Duration Bond	Euro Inflation- Linked Bond
	<i>Expressed in Notes</i>	EUR	EUR	EUR	EUR
Statement of net assets					
Assets		374 421 112	527 951 927	129 917 270	235 841 531
<i>Securities portfolio at cost price</i>		354 138 224	501 828 842	125 649 504	227 637 867
<i>Unrealised gain/(loss) on securities portfolio</i>		11 356 497	14 468 765	(179 989)	7 017 033
Securities portfolio at market value	2	365 494 721	516 297 607	125 469 515	234 654 900
Options at market value	2,15	0	168 000	0	0
Net Unrealised gain on financial instruments	2,11,12,13	0	0	466 013	0
Cash at banks and time deposits		7 382 535	5 140 116	2 022 239	38 960
Other assets		1 543 856	6 346 204	1 959 503	1 147 671
Liabilities		130 527	1 464 189	313 334	713 802
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	0	200 000	0
Net Unrealised loss on financial instruments	2,11,12,13	26 335	678 334	0	140
Other liabilities		104 192	785 855	113 334	713 662
Net asset value		374 290 585	526 487 738	129 603 936	235 127 729
Statement of operations and changes in net assets					
Income on investments and assets, net		2 771 315	19 982 255	5 536 346	1 537 420
Management fees	3	105 470	3 506 664	447 732	779 977
Bank interest		1 034	28 473	24 969	48 080
Interest on swaps	2	0	1 058 379	137 500	0
Other fees	6	657 789	1 065 578	270 016	380 098
Taxes	7	41 935	178 777	46 242	57 078
Performance fees	5	0	0	0	0
Transaction fees	21	7 238	27 706	2 162	1 452
Distribution fees	4	0	22 847	1 749	26 843
Total expenses		813 466	5 888 424	930 370	1 293 528
Net result from investments		1 957 849	14 093 831	4 605 976	243 892
Net realised result on:					
Investments securities	2	8 694 666	(12 844 297)	(4 823 368)	1 177 831
Financial instruments	2	(24 345)	7 048 482	2 081 377	(63 778)
Net realised result		10 628 170	8 298 016	1 863 985	1 357 945
Movement on net unrealised gain/(loss) on:					
Investments securities		1 574 429	8 423 502	(834 925)	1 196 447
Financial instruments		(94 915)	340 055	493 578	92 048
Change in net assets due to operations		12 107 684	17 061 573	1 522 638	2 646 440
Net subscriptions/(redemptions)		9 139 074	(52 613 675)	(1 940 168)	26 049 582
Dividends paid	8	0	(5 894 008)	(145 062)	0
Increase/(Decrease) in net assets during the year/period		21 246 758	(41 446 110)	(562 592)	28 696 022
Net assets at the beginning of the financial year/period		353 043 827	567 933 848	130 166 528	206 431 707
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		374 290 585	526 487 738	129 603 936	235 127 729

BNP PARIBAS FUNDS SICAV

Euro Medium Term Bond	Euro Mid Cap	Euro Money Market	Euro Multi-Factor Corporate Bond	Euro Multi-Factor Equity	Euro Short Term Bond Opportunities
EUR	EUR	EUR	EUR	EUR	EUR
470 267 424	34 903 367	1 195 502 486	263 127 249	183 702 516	209 960 377
451 966 113	28 683 228	1 093 854 504	251 288 683	177 172 806	206 998 209
5 211 360	6 017 747	2 759	6 501 817	2 929 100	20 128
457 177 473	34 700 975	1 093 857 263	257 790 500	180 101 906	207 018 337
10 400	0	0	0	0	0
0	0	2 904	3 234 194	158 100	0
10 457 738	184 506	90 887 211	117 507	3 364 321	1 525 907
2 621 813	17 886	10 755 108	1 985 048	78 189	1 416 133
787 088	64 142	15 515 089	79 823	73 142	1 398 202
0	0	0	0	0	0
0	0	0	0	0	0
207 032	0	0	0	0	1 067 673
580 056	64 142	15 515 089	79 823	73 142	330 529
469 480 336	34 839 225	1 179 987 397	263 047 426	183 629 374	208 562 175
5 336 249	783 197	(302 592)	4 113 580	4 197 921	2 618 349
1 506 629	584 428	743 391	87 058	231 945	619 102
138 417	416	438 787	11 814	29 794	14 635
27 708	0	236 140	0	0	460 087
1 068 762	155 968	1 360 386	446 406	527 168	468 479
269 001	28 146	185 952	46 430	16 896	98 853
0	0	0	0	0	0
9 582	34 728	0	2 538	469 427	1 404
19 971	13 193	0	0	0	10 595
3 040 070	816 879	2 964 656	594 246	1 275 230	1 673 155
2 296 179	(33 682)	(3 267 248)	3 519 334	2 922 691	945 194
(2 720 503)	(197 367)	(1 491 358)	(511 688)	(6 523 064)	(4 353 801)
389 138	(44)	0	(328 744)	(11 332 012)	(19 172)
(35 186)	(231 093)	(4 758 606)	2 678 902	(14 932 385)	(3 427 779)
5 676 366	(2 266 286)	25 445	5 429 775	274 239	2 995 849
(72 527)	0	426	533 740	529 350	(42 853)
5 568 653	(2 497 379)	(4 732 735)	8 642 417	(14 128 796)	(474 783)
(19 651 238)	(17 030 698)	153 101 704	48 255 385	9 059 812	(113 646 017)
0	(227 461)	0	(19 529)	0	0
(14 082 585)	(19 755 538)	148 368 969	56 878 273	(5 068 984)	(114 120 800)
483 562 921	54 594 763	1 031 618 428	206 169 153	188 698 358	322 682 975
0	0	0	0	0	0
469 480 336	34 839 225	1 179 987 397	263 047 426	183 629 374	208 562 175

BNP PARIBAS FUNDS SICAV

Financial statements at 31/12/2020

		Euro Short Term Corporate Bond	Euro Short Term Corporate Bond Opportunities	Europe Convertible	Europe Dividend
	<i>Expressed in Notes</i>	EUR	EUR	EUR	EUR
Statement of net assets					
Assets		39 562 685	401 625 991	127 392 870	200 955 938
<i>Securities portfolio at cost price</i>		39 188 091	383 198 997	113 462 340	183 173 642
<i>Unrealised gain/(loss) on securities portfolio</i>		(112 101)	911 372	12 607 873	16 959 782
Securities portfolio at market value	2	39 075 990	384 110 369	126 070 213	200 133 424
Options at market value	2,15	1 829	75 192	0	0
Net Unrealised gain on financial instruments	2,11,12,13	1 053	0	747 436	0
Cash at banks and time deposits		90 715	14 751 851	427 846	256 250
Other assets		393 098	2 688 579	147 375	566 264
Liabilities		19 720	3 219 775	224 028	267 579
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13	0	2 566 972	0	4 028
Other liabilities		19 720	652 803	224 028	263 551
Net asset value		39 542 965	398 406 216	127 168 842	200 688 359
Statement of operations and changes in net assets					
Income on investments and assets, net		853 688	6 459 066	634 049	5 577 046
Management fees	3	91 673	3 318 160	1 426 922	1 624 856
Bank interest		6 427	98 627	19 990	3 212
Interest on swaps	2	123 444	2 638 215	0	0
Other fees	6	82 123	1 173 469	422 816	668 344
Taxes	7	8 567	272 452	86 199	77 488
Performance fees	5	0	0	0	0
Transaction fees	21	829	17 265	2	331 029
Distribution fees	4	421	10 200	9 702	22 054
Total expenses		313 484	7 528 388	1 965 631	2 726 983
Net result from investments		540 204	(1 069 322)	(1 331 582)	2 850 063
Net realised result on:					
Investments securities	2	(1 362 822)	(5 285 597)	292 910	(13 529 428)
Financial instruments	2	(642 867)	(3 174 482)	966 433	(220 410)
Net realised result		(1 465 485)	(9 529 401)	(72 239)	(10 899 775)
Movement on net unrealised gain/(loss) on:					
Investments securities		569 028	8 295 654	6 525 609	(14 773 109)
Financial instruments		(13 486)	(3 985 879)	597 761	5 421
Change in net assets due to operations		(909 943)	(5 219 626)	7 051 131	(25 667 463)
Net subscriptions/(redemptions)		(13 155 089)	(91 750 868)	(33 433 339)	(43 150 084)
Dividends paid	8	0	(332 062)	(109 938)	(1 088 028)
Increase/(Decrease) in net assets during the year/period		(14 065 032)	(97 302 556)	(26 492 146)	(69 905 575)
Net assets at the beginning of the financial year/period		53 607 997	495 708 772	153 660 988	270 593 934
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		39 542 965	398 406 216	127 168 842	200 688 359

BNP PARIBAS FUNDS SICAV

Europe Emerging Equity	Europe Equity	Europe ex-UK Equity	Europe Growth	Europe Multi-Asset Income	Europe Multi-Factor Equity
EUR	EUR	EUR	EUR	EUR	EUR
47 318 163	1 336 178 447	0	534 067 482	201 885 919	398 781 653
52 527 827	1 103 244 365	0	426 762 124	186 001 548	370 543 857
(5 525 367)	229 890 515	0	106 474 203	3 705 495	13 388 119
47 002 460	1 333 134 880	0	533 236 327	189 707 043	383 931 976
0	0	0	0	750 519	0
0	0	0	0	0	473 405
226 326	0	0	0	9 848 451	7 134 143
89 377	3 043 567	0	831 155	1 579 906	7 242 129
163 698	4 340 271	0	696 931	885 018	6 942 283
0	0	0	0	0	0
0	724 412	0	50 228	0	0
0	0	0	14 922	449 721	0
163 698	3 615 859	0	631 781	435 297	6 942 283
47 154 465	1 331 838 176	0	533 370 551	201 000 901	391 839 370
2 211 766	25 328 346	113 547	8 944 832	2 935 527	13 994 837
770 862	11 188 388	20 273	4 175 213	741 089	3 421 887
5 127	4 972	742	1 836	8 682	83 567
0	0	0	0	198 953	0
193 977	4 234 543	50 361	1 157 247	208 148	1 532 774
35 134	548 061	790	125 391	44 306	183 298
0	0	0	0	0	0
46 313	542 473	8 011	202 398	51 650	2 142 766
5 074	54 475	38	3 035	0	2 298
1 056 487	16 572 912	80 215	5 665 120	1 252 828	7 366 590
1 155 279	8 755 434	33 332	3 279 712	1 682 699	6 628 247
(6 468 575)	(34 679 378)	(3 494 910)	15 087 924	2 536 678	(86 535 900)
(68 879)	(238 152)	4 457	(189 099)	(1 582 585)	(25 327 964)
(5 382 175)	(26 162 096)	(3 457 121)	18 178 537	2 636 792	(105 235 617)
(9 767 974)	34 327 422	(3 097 762)	5 804 705	3 705 495	(31 737 883)
0	0	0	2 426	(221 271)	771 447
(15 150 149)	8 165 326	(6 554 883)	23 985 668	6 121 016	(136 202 053)
(5 240 071)	(169 461 488)	(25 936 724)	(94 697 448)	198 217 577	(293 162 352)
(173 984)	(5 608 558)	(11 740)	(2 807 043)	(3 337 692)	(227 088)
(20 564 204)	(166 904 720)	(32 503 347)	(73 518 823)	201 000 901	(429 591 493)
67 718 669	1 498 742 896	32 503 347	606 889 374	0	821 430 863
0	0	0	0	0	0
47 154 465	1 331 838 176	0	533 370 551	201 000 901	391 839 370

BNP PARIBAS FUNDS SICAV

Financial statements at 31/12/2020

		Europe Real Estate Securities	Europe Small Cap	Europe Small Cap Convertible	Europe Value
	Expressed in Notes	EUR	EUR	EUR	EUR
Statement of net assets					
Assets		318 075 195	1 306 046 671	270 829 991	293 495 658
Securities portfolio at cost price		298 485 312	1 167 850 705	252 156 747	284 470 835
Unrealised gain/(loss) on securities portfolio		14 599 668	125 245 759	13 190 388	8 318 672
Securities portfolio at market value	2	313 084 980	1 293 096 464	265 347 135	292 789 507
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13	0	0	0	450 465
Cash at banks and time deposits		3 974 705	0	4 797 794	80 000
Other assets		1 015 510	12 950 207	685 062	175 686
Liabilities		1 784 744	9 323 456	385 471	746 429
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	2 630 467	0	101 237
Net Unrealised loss on financial instruments	2,11,12,13	0	57 737	4 955	0
Other liabilities		1 784 744	6 635 252	380 516	645 192
Net asset value		316 290 451	1 296 723 215	270 444 520	292 749 229
Statement of operations and changes in net assets					
Income on investments and assets, net		8 329 310	27 166 391	2 979 353	6 513 852
Management fees	3	1 231 670	16 056 162	2 316 024	3 482 305
Bank interest		27 307	9 714	45 642	5 790
Interest on swaps	2	0	0	0	0
Other fees	6	733 954	3 922 558	718 167	955 439
Taxes	7	56 975	501 210	125 059	177 327
Performance fees	5	0	0	0	0
Transaction fees	21	478 383	1 133 264	0	336 148
Distribution fees	4	6 555	78 564	46 946	1 717
Total expenses		2 534 844	21 701 472	3 251 838	4 958 726
Net result from investments		5 794 466	5 464 919	(272 485)	1 555 126
Net realised result on:					
Investments securities	2	(8 484 368)	66 464 407	6 190 548	(34 658 916)
Financial instruments	2	(45 839)	(789 618)	125 543	(3 511 359)
Net realised result		(2 735 741)	71 139 708	6 043 606	(36 615 149)
Movement on net unrealised gain/(loss) on:					
Investments securities		(41 873 398)	(169 946 115)	9 162 128	(16 716 023)
Financial instruments		0	16 939	(19 183)	(63 980)
Change in net assets due to operations		(44 609 139)	(98 789 468)	15 186 551	(53 395 152)
Net subscriptions/(redemptions)		(55 530 849)	(306 367 559)	(15 374 926)	(24 534 743)
Dividends paid	8	(1 604 661)	(2 618 212)	(455 403)	(65 639)
Increase/(Decrease) in net assets during the year/period		(101 744 649)	(407 775 239)	(643 778)	(77 995 534)
Net assets at the beginning of the financial year/period		418 035 100	1 704 498 454	271 088 298	370 744 763
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		316 290 451	1 296 723 215	270 444 520	292 749 229

BNP PARIBAS FUNDS SICAV

Flexible Global Credit	Flexible Opportunities	Frontiers Equity	Germany Multi-Factor Equity	Global Absolute Return Multi-Factor Bond	Global Absolute Return Multi-Factor Equity
EUR	EUR	USD	EUR	EUR	EUR
66 703 056	19 369 720	67 523 645	77 123 216	14 229 776	0
66 198 401	17 789 189	53 197 633	68 911 773	12 949 303	0
(1 820 982)	1 023 946	12 576 245	5 878 554	(27 820)	0
64 377 419	18 813 135	65 773 878	74 790 327	12 921 483	0
0	12 289	0	0	0	0
0	46 536	0	191 650	0	0
1 918 629	497 685	1 660 214	2 042 556	1 246 616	0
407 008	75	89 553	98 683	61 677	0
90 704	38 413	88 273	300 543	283 673	0
0	0	0	0	0	0
0	0	0	0	0	0
33 130	0	0	0	261 031	0
57 574	38 413	88 273	300 543	22 642	0
66 612 352	19 331 307	67 435 372	76 822 673	13 946 103	0
2 055 026	116 869	1 401 024	1 841 666	36 695	35 144
24 517	153 642	21 058	1 106 336	4 064	6 643
18 961	2 350	794	9 669	690	1 101
30 434	0	0	0	18 173	0
153 756	44 810	213 939	297 838	3 672	2 819
11 467	5 031	6 565	57 240	349	101
0	0	0	0	0	0
22 692	21 343	168 364	35 807	198	2 893
11	3 074	516	21 205	0	0
261 838	230 250	411 236	1 528 095	27 146	13 557
1 793 188	(113 381)	989 788	313 571	9 549	21 587
(1 141 496)	(171 982)	(4 623 294)	(2 758 370)	(4 281)	53 694
1 206 269	317 911	(23 364)	(1 666 724)	(15 691)	291
1 857 961	32 548	(3 656 870)	(4 111 523)	(10 423)	75 572
(3 774 941)	(361 210)	(26 044)	(1 090 897)	(27 820)	(264 918)
(425 389)	(193 704)	0	295 000	(261 031)	(11 483)
(2 342 369)	(522 366)	(3 682 914)	(4 907 420)	(299 274)	(200 829)
(50 341 359)	(2 890 903)	(467)	(11 800 398)	14 245 377	(4 453 451)
(455 813)	0	(1 479)	(35 511)	0	0
(53 139 541)	(3 413 269)	(3 684 860)	(16 743 329)	13 946 103	(4 654 280)
119 751 893	22 744 576	71 120 232	93 566 002	0	4 654 280
0	0	0	0	0	0
66 612 352	19 331 307	67 435 372	76 822 673	13 946 103	0

BNP PARIBAS FUNDS SICAV

Financial statements at 31/12/2020

		Global Bond Opportunities	Global Convertible	Global Environment	Global Equity
	Expressed in Notes	EUR	USD	EUR	USD
Statement of net assets					
Assets		570 646 577	845 859 868	2 263 608 270	530 153 557
<i>Securities portfolio at cost price</i>		534 156 640	643 065 075	1 779 931 565	378 329 683
<i>Unrealised gain/(loss) on securities portfolio</i>		(4 450 590)	150 680 901	427 064 757	148 779 316
Securities portfolio at market value	2	529 706 050	793 745 976	2 206 996 322	527 108 999
Options at market value	2,15	313 332	5 311 345	0	0
Net Unrealised gain on financial instruments	2,11,12,13	10 708 737	6 373 750	1 844 869	200 541
Cash at banks and time deposits		7 237 486	38 953 549	31 569 145	2 666 679
Other assets		22 680 972	1 475 248	23 197 934	177 338
Liabilities		42 937 683	1 995 647	5 756 052	1 200 594
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	225 580	0	0
Net Unrealised loss on financial instruments	2,11,12,13	0	0	0	0
Other liabilities		42 937 683	1 770 067	5 756 052	1 200 594
Net asset value		527 708 894	843 864 221	2 257 852 218	528 952 963
Statement of operations and changes in net assets					
Income on investments and assets, net		14 002 457	4 322 273	17 381 511	4 812 813
Management fees	3	2 252 652	6 045 044	13 658 508	6 029 430
Bank interest		36 474	57 189	168 705	1 703
Interest on swaps	2	258 703	0	0	0
Other fees	6	1 167 926	1 956 454	4 318 379	1 743 993
Taxes	7	225 991	325 245	587 272	292 024
Performance fees	5	0	0	0	0
Transaction fees	21	32 640	113 643	1 941 746	330 962
Distribution fees	4	37 941	100 025	111 736	71 482
Total expenses		4 012 327	8 597 600	20 786 346	8 469 594
Net result from investments		9 990 130	(4 275 327)	(3 404 835)	(3 656 781)
Net realised result on:					
Investments securities	2	2 904 772	52 320 972	(11 996 446)	38 455 229
Financial instruments	2	20 142 689	24 238 677	(3 135 888)	943 716
Net realised result		33 037 591	72 284 322	(18 537 169)	35 742 164
Movement on net unrealised gain/(loss) on:					
Investments securities		(14 423 508)	143 554 474	216 891 518	41 990 954
Financial instruments		99 022	4 530 909	1 878 131	178 745
Change in net assets due to operations		18 713 105	220 369 705	200 232 480	77 911 863
Net subscriptions/(redemptions)		20 532 269	(14 063 905)	883 761 811	(84 092 288)
Dividends paid	8	0	(713 503)	(5 634 732)	(1 580 627)
Increase/(Decrease) in net assets during the year/period		39 245 374	205 592 297	1 078 359 559	(7 761 052)
Net assets at the beginning of the financial year/period		488 463 520	638 271 924	1 179 492 659	536 714 015
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		527 708 894	843 864 221	2 257 852 218	528 952 963

BNP PARIBAS FUNDS SICAV

Global High Yield Bond	Global Inflation-Linked Bond	Global Low Vol Equity	Global Multi-Factor Equity	Global Real Estate Securities	Green Bond
EUR	EUR	EUR	USD	EUR	EUR
114 408 267	164 353 235	609 354 391	10 078 482	116 045 721	1 080 328 951
108 819 748	155 362 731	563 526 270	9 273 618	113 254 680	1 047 455 390
(1 083 103)	3 048 691	41 554 192	578 863	975 592	16 836 130
107 736 645	158 411 422	605 080 462	9 852 481	114 230 272	1 064 291 520
0	0	0	0	0	65 000
3 079 816	0	4 603	83 277	0	3 712 562
859 439	4 179 726	3 412 120	136 996	1 472 241	2 200 950
2 732 367	1 762 087	857 206	5 728	343 208	10 058 919
1 358 288	6 815 613	1 452 427	7 113	102 257	882 849
0	0	0	0	0	0
0	1 724 490	0	0	0	0
0	194 205	0	0	0	0
1 358 288	4 896 918	1 452 427	7 113	102 257	882 849
113 049 979	157 537 622	607 901 964	10 071 369	115 943 464	1 079 446 102
5 135 929	1 176 629	14 394 090	271 618	2 814 035	6 773 003
1 006 631	573 334	8 095 015	51 044	407 077	1 962 160
14 637	6 240	35 163	714	11 413	27 263
12 872	581	0	0	0	0
267 567	317 861	2 231 930	43 534	374 247	1 478 449
58 015	49 325	353 782	3 860	29 293	324 340
0	0	0	0	0	0
0	6 368	832 231	23 157	190 766	11 677
5 257	24 014	46 572	0	387	13 264
1 364 979	977 723	11 594 693	122 309	1 013 183	3 817 153
3 770 950	198 906	2 799 397	149 309	1 800 852	2 955 850
(2 882 840)	9 008 616	(23 448 449)	800 095	(3 530 760)	2 744 204
2 528 740	5 180 771	(907 096)	416 058	53 491	6 492 585
3 416 850	14 388 293	(21 556 148)	1 365 462	(1 676 417)	12 192 639
(4 749 426)	(4 449 158)	(27 050 779)	(1 632 696)	(5 367 213)	7 757 464
1 888 117	1 383 535	(64 184)	14 439	0	3 222 032
555 541	11 322 670	(48 671 111)	(252 795)	(7 043 630)	23 172 135
(15 329 022)	(12 736 653)	(120 403 177)	(11 530 545)	27 584 805	622 776 247
(2 466 910)	0	(1 146 793)	(56)	(532 724)	(326 632)
(17 240 391)	(1 413 983)	(170 221 081)	(11 783 396)	20 008 451	645 621 750
130 290 370	158 951 605	778 123 045	21 854 765	95 935 013	433 824 352
0	0	0	0	0	0
113 049 979	157 537 622	607 901 964	10 071 369	115 943 464	1 079 446 102

BNP PARIBAS FUNDS SICAV

Financial statements at 31/12/2020

		Green Tigers	Harmony	Health Care Innovators	Inclusive Growth
	Expressed in Notes	USD	EUR	EUR	EUR
Statement of net assets					
Assets		875 121 647	178 723 131	722 326 468	287 860 835
<i>Securities portfolio at cost price</i>		668 427 466	174 001 813	594 247 285	249 610 678
<i>Unrealised gain/(loss) on securities portfolio</i>		185 177 330	1 919 282	103 658 140	32 920 892
Securities portfolio at market value	2	853 604 796	175 921 095	697 905 425	282 531 570
Options at market value	2,15	0	26 102	0	0
Net Unrealised gain on financial instruments	2,11,12,13	0	430 960	30 362	0
Cash at banks and time deposits		20 356 297	1 831 575	23 233 993	5 024 334
Other assets		1 160 554	513 399	1 156 688	304 931
Liabilities		1 969 624	288 570	2 479 751	434 083
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13	0	0	0	0
Other liabilities		1 969 624	288 570	2 479 751	434 083
Net asset value		873 152 023	178 434 561	719 846 717	287 426 752
Statement of operations and changes in net assets					
Income on investments and assets, net		9 259 156	1 057 898	4 948 365	3 995 929
Management fees	3	3 688 161	792 592	7 976 913	1 153 018
Bank interest		510	5 263	113 345	27 535
Interest on swaps	2	0	0	0	0
Other fees	6	1 842 167	260 719	2 164 320	818 079
Taxes	7	227 167	68 136	430 371	54 757
Performance fees	5	0	0	0	0
Transaction fees	21	987 271	71 644	392 875	125 116
Distribution fees	4	5 401	0	46 741	152
Total expenses		6 750 677	1 198 354	11 124 565	2 178 657
Net result from investments		2 508 479	(140 456)	(6 176 200)	1 817 272
Net realised result on:					
Investments securities	2	45 887 498	(2 403 003)	32 725 965	8 942 319
Financial instruments	2	(345 453)	3 040 041	241 210	215 096
Net realised result		48 050 524	496 582	26 790 975	10 974 687
Movement on net unrealised gain/(loss) on:					
Investments securities		163 805 230	387 347	19 400 675	(3 746 947)
Financial instruments		0	166 550	30 550	0
Change in net assets due to operations		211 855 754	1 050 479	46 222 200	7 227 740
Net subscriptions/(redemptions)		318 228 428	93 362 724	221 075 974	24 421 944
Dividends paid	8	(511 202)	(966 286)	(1 290 090)	(198 453)
Increase/(Decrease) in net assets during the year/period		529 572 980	93 446 917	266 008 084	31 451 231
Net assets at the beginning of the financial year/period		343 579 043	84 987 644	453 838 633	255 975 521
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		873 152 023	178 434 561	719 846 717	287 426 752

BNP PARIBAS FUNDS SICAV

India Equity	Japan Equity	Japan Multi-Factor Equity	Japan Small Cap	Latin America Equity	Local Emerging Bond
USD	JPY	JPY	JPY	USD	USD
374 823 183	19 604 539 850	1 848 824 438	135 350 782 901	58 909 895	485 482 215
257 476 080	16 248 414 431	1 680 881 287	95 255 576 966	54 562 092	450 098 299
79 927 664	2 949 080 263	130 511 319	30 779 993 697	2 990 978	15 260 601
337 403 744	19 197 494 694	1 811 392 606	126 035 570 663	57 553 070	465 358 900
0	0	0	0	0	0
0	0	4 870 000	0	0	3 787 571
20 597 532	353 740 267	27 380 345	8 777 272 616	914 327	6 412 687
16 821 907	53 304 889	5 181 487	537 939 622	442 498	9 923 057
25 315 176	51 247 297	2 573 236	527 363 591	144 077	6 765 953
0	0	0	0	0	0
0	0	0	0	0	0
0	2 607 780	0	36 055 152	0	0
25 315 176	48 639 517	2 573 236	491 308 439	144 077	6 765 953
349 508 007	19 553 292 553	1 846 251 202	134 823 419 310	58 765 818	478 716 262
2 768 398	455 042 006	42 172 155	1 730 991 929	1 465 944	22 810 127
3 848 377	181 508 036	18 319 091	1 300 934 044	851 794	3 492 516
914	2 005 422	95 137	25 503 886	87	5 640
0	0	0	0	0	996 935
873 545	69 178 020	6 868 805	268 645 540	208 280	885 976
10 880 897	9 068 633	1 357 622	30 904 414	35 783	130 391
0	0	0	0	0	0
1 148 687	50 861 990	1 172 553	105 582 786	267 960	86 020
68 057	1 842 634	0	1 998 089	12 284	43 115
16 820 477	314 464 735	27 813 208	1 733 568 759	1 376 188	5 640 593
(14 052 079)	140 577 271	14 358 947	(2 576 830)	89 756	17 169 534
12 476 164	(154 484 801)	(112 693 554)	10 561 581 841	(10 854 406)	(12 348 699)
(1 459)	132 190 703	(46 010 430)	487 991 348	(17 433)	693 277
(1 577 374)	118 283 173	(144 345 037)	11 046 996 359	(10 782 083)	5 514 112
27 159 469	522 729 638	57 693 014	3 571 586 376	(2 827 060)	807 800
0	(63 461 750)	3 455 000	(222 541 667)	0	238 944
25 582 095	577 551 061	(83 197 023)	14 396 041 068	(13 609 143)	6 560 856
(66 670 314)	(15 805 674 893)	(533 885 982)	(6 344 791 205)	(8 791 735)	(25 083 984)
(147 026)	(21 450 197)	0	(6 514 548)	(160 333)	(5 587 239)
(41 235 245)	(15 249 574 029)	(617 083 005)	8 044 735 315	(22 561 211)	(24 110 367)
390 743 252	34 802 866 582	2 463 334 207	126 778 683 995	81 327 029	502 826 629
0	0	0	0	0	0
349 508 007	19 553 292 553	1 846 251 202	134 823 419 310	58 765 818	478 716 262

BNP PARIBAS FUNDS SICAV

Financial statements at 31/12/2020

		Multi-Asset Income	Nordic Small Cap	Pacific Real Estate Securities	Premia Opportunities
	Expressed in Notes	EUR	EUR	EUR	EUR
Statement of net assets					
Assets		614 026 648	240 245 917	11 201 622	42 870 108
<i>Securities portfolio at cost price</i>		559 827 024	144 119 561	11 997 549	40 268 002
<i>Unrealised gain/(loss) on securities portfolio</i>		2 605 689	89 414 098	(926 864)	446 300
Securities portfolio at market value	2	562 432 713	233 533 659	11 070 685	40 714 302
Options at market value	2,15	2 168 972	0	0	20 738
Net Unrealised gain on financial instruments	2,11,12,13	14 051 579	0	0	0
Cash at banks and time deposits		24 366 600	5 231 523	74 006	2 069 418
Other assets		11 006 784	1 480 735	56 931	65 650
Liabilities		20 503 293	677 854	41 684	238 538
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13	0	20 689	0	163 338
Other liabilities		20 503 293	657 165	41 684	75 200
Net asset value		593 523 355	239 568 063	11 159 938	42 631 570
Statement of operations and changes in net assets					
Income on investments and assets, net		20 237 744	1 367 465	397 646	7 389
Management fees	3	5 448 354	2 502 004	185 755	455 503
Bank interest		153 811	29 080	996	8 591
Interest on swaps	2	890 627	0	0	0
Other fees	6	1 894 239	579 131	49 608	108 167
Taxes	7	377 222	101 101	9 174	18 619
Performance fees	5	0	0	0	6 209
Transaction fees	21	693 244	142 425	25 180	24 437
Distribution fees	4	133 051	18 970	234	0
Total expenses		9 590 548	3 372 711	270 947	621 526
Net result from investments		10 647 196	(2 005 246)	126 699	(614 137)
Net realised result on:					
Investments securities	2	(37 479 352)	(893 630)	(185 773)	(2 659 933)
Financial instruments	2	(31 737 483)	(2 129 218)	(19 734)	1 418 239
Net realised result		(58 569 639)	(5 028 094)	(78 808)	(1 855 831)
Movement on net unrealised gain/(loss) on:					
Investments securities		(47 225 917)	69 524 055	(2 461 518)	(1 272 898)
Financial instruments		12 092 263	(534 468)	0	(214 523)
Change in net assets due to operations		(93 703 293)	63 961 493	(2 540 326)	(3 343 252)
Net subscriptions/(redemptions)		(137 035 070)	(4 130 940)	(2 065 100)	1 420 845
Dividends paid	8	(18 566 401)	(1 075 055)	(237 751)	(51 429)
Increase/(Decrease) in net assets during the year/period		(249 304 764)	58 755 498	(4 843 177)	(1 973 836)
Net assets at the beginning of the financial year/period		842 828 119	180 812 565	16 003 115	44 605 406
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		593 523 355	239 568 063	11 159 938	42 631 570

BNP PARIBAS FUNDS SICAV

RMB Bond	Russia Equity	Seasons	SMaRT Food	Sustainable Enhanced Bond 12M	Sustainable Euro Bond
USD	EUR	EUR	EUR	EUR	EUR
241 301 159	886 129 606	179 418 369	927 905 937	2 103 869 724	705 146 153
224 932 997	889 172 851	121 614 307	786 350 564	2 046 195 150	665 021 706
9 900 914	(16 966 482)	8 391 417	115 938 454	(8 969 747)	19 164 297
234 833 911	872 206 369	130 005 724	902 289 018	2 037 225 403	684 186 003
0	0	29 330 100	0	134 940	22 750
0	267 590	0	0	0	8 144
1 491 062	3 631 243	19 884 670	22 000 944	44 002 478	15 892 514
4 976 186	10 024 404	197 875	3 615 975	22 506 903	5 036 742
236 896	13 493 708	12 700 479	3 390 748	3 706 154	493 943
0	0	0	0	0	0
0	0	0	0	0	0
114 762	0	12 391 673	383 529	3 235 040	0
122 134	13 493 708	308 806	3 007 219	471 114	493 943
241 064 263	872 635 898	166 717 890	924 515 189	2 100 163 570	704 652 210
4 194 625	59 333 877	41 945	11 634 971	25 494 014	7 813 563
128 234	13 003 506	1 300 762	8 922 614	1 012 216	1 844 002
1 224	45 189	79 895	110 573	518 497	172 666
0	0	0	0	946 299	0
229 522	3 322 408	156 298	2 590 665	2 213 011	1 312 971
23 576	359 366	104 160	399 985	375 983	197 381
0	0	0	0	0	0
2 660	1 550 526	483 048	616 923	46 682	13 497
4	112 265	2	55 292	0	39 822
385 220	18 393 260	2 124 165	12 696 052	5 112 688	3 580 339
3 809 405	40 940 617	(2 082 220)	(1 061 081)	20 381 326	4 233 224
1 163 553	(93 328 634)	4 833 711	(6 580 602)	(21 725 442)	3 656 789
(22 929)	(682 684)	22 991 089	(2 092 779)	142 713	33 950
4 950 029	(53 070 701)	25 742 580	(9 734 462)	(1 201 403)	7 923 963
9 351 872	(166 961 322)	(2 271 004)	47 943 987	8 785 688	9 008 214
(114 762)	181 277	(7 737 431)	(354 173)	(4 205 669)	129 460
14 187 139	(219 850 746)	15 734 145	37 855 352	3 378 616	17 061 637
145 659 076	(365 918 385)	34 472 498	116 786 792	98 457 718	(887 386)
(60)	(5 692 455)	0	(2 509 584)	0	(53 593)
159 846 155	(591 461 586)	50 206 643	152 132 560	101 836 334	16 120 658
81 218 108	1 464 097 484	116 511 247	772 382 629	1 998 327 236	688 531 552
0	0	0	0	0	0
241 064 263	872 635 898	166 717 890	924 515 189	2 100 163 570	704 652 210

BNP PARIBAS FUNDS SICAV

Financial statements at 31/12/2020

		Sustainable Euro Corporate Bond	Sustainable Global Corporate Bond	Sustainable Multi- Asset Balanced	Sustainable Multi- Asset Growth
	Expressed in Notes	EUR	USD	EUR	EUR
Statement of net assets					
Assets		1 779 645 676	550 619 216	848 129 817	503 457 277
<i>Securities portfolio at cost price</i>		1 708 570 501	486 616 521	718 246 672	402 701 673
<i>Unrealised gain/(loss) on securities portfolio</i>		55 125 087	39 305 683	114 409 393	89 693 645
Securities portfolio at market value	2	1 763 695 588	525 922 204	832 656 065	492 395 318
Options at market value	2,15	47 227	7 114	0	0
Net Unrealised gain on financial instruments	2,11,12,13	257 022	0	0	79 326
Cash at banks and time deposits		3 537 237	18 126 416	14 451 601	10 449 869
Other assets		12 108 602	6 563 482	1 022 151	532 764
Liabilities		1 415 180	11 699 091	1 767 838	1 251 206
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13	0	6 584 903	7 644	0
Other liabilities		1 415 180	5 114 188	1 760 194	1 251 206
Net asset value		1 778 230 496	538 920 125	846 361 979	502 206 071
Statement of operations and changes in net assets					
Income on investments and assets, net		22 755 664	10 409 293	198 873	224 171
Management fees	3	2 380 973	1 313 943	9 507 279	5 849 663
Bank interest		210 684	39 126	108 632	68 391
Interest on swaps	2	1 371 095	491 417	0	0
Other fees	6	2 932 485	817 405	2 572 470	1 479 729
Taxes	7	380 897	138 960	273 922	150 088
Performance fees	5	0	0	0	0
Transaction fees	21	8 393	3 479	95 081	55 467
Distribution fees	4	27 418	13 426	216 218	120 632
Total expenses		7 311 945	2 817 756	12 773 602	7 723 970
Net result from investments		15 443 719	7 591 537	(12 574 729)	(7 499 799)
Net realised result on:					
Investments securities	2	4 507 740	3 290 734	(2 730 099)	(1 356 113)
Financial instruments	2	(6 712 705)	210 936	(7 304 436)	(3 640 842)
Net realised result		13 238 754	11 093 207	(22 609 264)	(12 496 754)
Movement on net unrealised gain/(loss) on:					
Investments securities		20 244 835	28 715 186	59 002 819	46 725 209
Financial instruments		4 848	(7 067 384)	(136 356)	(89 133)
Change in net assets due to operations		33 488 437	32 741 009	36 257 199	34 139 322
Net subscriptions/(redemptions)		244 957 692	162 970 388	96 962 588	83 962 413
Dividends paid	8	(2 007 150)	(2 989 655)	(1 728 341)	(1 256 421)
Increase/(Decrease) in net assets during the year/period		276 438 979	192 721 742	131 491 446	116 845 314
Net assets at the beginning of the financial year/period		1 501 791 517	346 198 383	714 870 533	385 360 757
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		1 778 230 496	538 920 125	846 361 979	502 206 071

BNP PARIBAS FUNDS SICAV

Sustainable Multi-Asset Stability	Target Risk Balanced	Telecom	Turkey Equity	US Growth	US High Yield Bond
EUR	EUR	EUR	EUR	USD	USD
1 268 368 579	1 719 661 440	0	23 740 161	936 788 273	72 152 530
1 111 457 190	1 612 028 931	0	21 309 111	532 611 842	66 738 579
112 683 949	62 675 322	0	1 222 923	387 461 057	3 441 044
1 224 141 139	1 674 704 253	0	22 532 034	920 072 899	70 179 623
0	1 372 572	0	0	0	0
222 746	6 171 209	0	0	836 611	463 788
40 612 604	31 874 281	0	311 874	14 864 886	464 386
3 392 090	5 539 125	0	896 253	1 013 877	1 044 733
2 588 159	2 358 129	0	86 786	2 983 919	275 586
0	0	0	0	0	0
0	0	0	0	0	0
0	0	0	0	0	0
2 588 159	2 358 129	0	86 786	2 983 919	275 586
1 265 780 420	1 717 303 311	0	23 653 375	933 804 354	71 876 944
3 844 226	21 156 152	114 933	248 622	4 014 958	4 627 007
11 486 649	10 483 391	136 266	386 469	7 444 876	915 069
9 926	339 641	566	1 893	1 267	515
0	0	0	0	0	0
3 698 045	3 740 652	36 737	89 109	2 283 764	231 988
572 757	553 032	5 213	16 677	365 062	54 602
0	0	0	0	0	0
144 243	816 817	20 403	151 136	210 278	0
265 329	226 000	171	35 007	41 003	7 237
16 176 949	16 159 533	199 356	680 291	10 346 250	1 209 411
(12 332 723)	4 996 619	(84 423)	(431 669)	(6 331 292)	3 417 596
1 026 149	(35 900 706)	(2 006 449)	(2 547 520)	97 021 811	(2 398 413)
(8 036 052)	25 357 687	10 293	(176 340)	3 792 586	(47 519)
(19 342 626)	(5 546 400)	(2 080 579)	(3 155 529)	94 483 105	971 664
57 716 644	(41 965 360)	(729 435)	25 662	144 912 470	459 730
(140 428)	(2 392 637)	0	0	278 811	(13 886)
38 233 590	(49 904 397)	(2 810 014)	(3 129 867)	239 674 386	1 417 508
278 011 896	(51 654 764)	(59 177 969)	(6 379 627)	(16 254 721)	(29 391 708)
(1 988 780)	(20 156 554)	0	(89 594)	(296 858)	(3 070 222)
314 256 706	(121 715 715)	(61 987 983)	(9 599 088)	223 122 807	(31 044 422)
951 523 714	1 839 019 026	61 987 983	33 252 463	710 681 547	102 921 366
0	0	0	0	0	0
1 265 780 420	1 717 303 311	0	23 653 375	933 804 354	71 876 944

BNP PARIBAS FUNDS SICAV

Financial statements at 31/12/2020

		US Mid Cap	US Multi-Factor Corporate Bond	US Multi-Factor Equity	US Short Duration Bond
	Expressed in Notes	USD	USD	USD	USD
Statement of net assets					
Assets		125 713 915	112 539 412	1 453 779 654	116 668 468
<i>Securities portfolio at cost price</i>		97 412 889	107 853 233	1 239 022 841	112 462 420
<i>Unrealised gain/(loss) on securities portfolio</i>		24 981 581	2 967 958	177 992 235	1 527 650
Securities portfolio at market value	2	122 394 470	110 821 191	1 417 015 076	113 990 070
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13	115 122	825 182	4 635 030	216 182
Cash at banks and time deposits		3 036 096	152 001	27 232 990	529 473
Other assets		168 227	741 038	4 896 558	1 932 743
Liabilities		377 379	19 089	1 909 315	1 351 056
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13	0	0	0	0
Other liabilities		377 379	19 089	1 909 315	1 351 056
Net asset value		125 336 536	112 520 323	1 451 870 339	115 317 412
Statement of operations and changes in net assets					
Income on investments and assets, net		1 041 475	2 665 377	21 865 947	1 706 561
Management fees	3	1 775 250	579	7 371 941	437 857
Bank interest		141	3 637	45 325	1 649
Interest on swaps	2	0	0	0	0
Other fees	6	409 696	141 904	3 964 912	233 434
Taxes	7	68 922	8 869	529 790	73 568
Performance fees	5	0	0	0	0
Transaction fees	21	80 015	2 938	902 502	1 728
Distribution fees	4	9 760	0	71 629	8 035
Total expenses		2 343 784	157 927	12 886 099	756 271
Net result from investments		(1 302 309)	2 507 450	8 979 848	950 290
Net realised result on:					
Investments securities	2	1 798 909	3 004 358	5 803 190	1 760 406
Financial instruments	2	693 041	(213 757)	31 096 415	1 796 098
Net realised result		1 189 641	5 298 051	45 879 453	4 506 794
Movement on net unrealised gain/(loss) on:					
Investments securities		18 742 910	2 536 319	(3 941 240)	1 796 352
Financial instruments		(8 405)	447 843	1 124 097	203 482
Change in net assets due to operations		19 924 146	8 282 213	43 062 310	6 506 628
Net subscriptions/(redemptions)		(39 947 293)	58 066 205	(379 779 189)	26 768 888
Dividends paid	8	(134 847)	0	(858 158)	(330 089)
Increase/(Decrease) in net assets during the year/period		(20 157 994)	66 348 418	(337 575 037)	32 945 427
Net assets at the beginning of the financial year/period		145 494 530	46 171 905	1 789 445 376	82 371 985
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		125 336 536	112 520 323	1 451 870 339	115 317 412

BNP PARIBAS FUNDS SICAV

US Small Cap	US Value Multi-Factor Equity	USD Money Market	Combined
USD	USD	USD	EUR
971 332 601	52 917 395	424 796 798	58 992 441 111
755 777 512	45 107 170	390 934 215	50 218 741 820
189 988 567	6 318 455	367 650	6 990 337 957
945 766 079	51 425 625	391 301 865	57 209 079 777
0	0	0	39 917 003
1 496 418	209 568	0	103 941 132
20 495 855	1 232 755	32 264 488	1 152 839 466
3 574 249	49 447	1 230 445	486 663 733
10 388 949	186 095	428 254	492 970 256
0	0	0	363 642
0	0	0	7 638 868
0	0	0	45 781 512
10 388 949	186 095	428 254	439 186 234
960 943 652	52 731 300	424 368 544	58 499 470 855
4 634 726	891 091	170 529	807 477 093
6 663 294	721 973	775 896	374 162 308
1 269	1 329	0	5 887 874
0	0	211 797	20 921 323
1 606 466	194 662	639 033	129 519 246
256 066	37 146	60 706	28 875 216
0	0	0	4 099 745
584 331	34 088	0	34 114 289
14 349	9 485	0	3 403 879
9 125 775	998 683	1 687 432	600 983 880
(4 491 049)	(107 592)	(1 516 903)	206 493 213
11 114 219	(3 762 970)	6 325 850	694 388 849
8 123 275	1 175 396	0	69 783 348
14 746 445	(2 695 166)	4 808 947	970 665 410
150 779 649	2 137 466	(2 180 899)	2 674 102 774
135 060	41 064	0	24 241 671
165 661 154	(516 636)	2 628 048	3 669 009 855
124 458 872	(10 925 855)	(56 686 665)	2 383 620 541
(168 976)	(254 654)	(151 184)	(145 748 516)
289 951 050	(11 697 145)	(54 209 801)	5 906 881 880
670 992 602	64 428 445	478 578 345	53 483 621 148
0	0	0	(891 032 173)
960 943 652	52 731 300	424 368 544	58 499 470 855

BNP PARIBAS FUNDS SICAV

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

Absolute Return Global Opportunities	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	0	12 737 911	24 981 346	
Net asset value per share				
Share "Classic - Capitalisation"	0	103.06	93.88	179 536.157
Share "I - Capitalisation"	0	109 507.71	100 573.72	57.064
Share "N - Capitalisation"	0	95.08	85.96	5 407.132
Share "Privilege - Capitalisation"	0	105.52	96.74	19 881.538
Absolute Return Low Vol Bond	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	105 835 330	22 899 219	20 086 984	
Net asset value per share				
Share "Classic - Capitalisation"	101.85	103.02	104.75	44 490.271
Share "Classic - Distribution"	100.89	102.06	103.77	6 402.658
Share "Classic RH CZK - Capitalisation"	91.85	94.77	96.80	1 149 166.681
Share "Classic RH SEK - Capitalisation"	93.61	94.82	0	0
Share "Classic RH USD - Capitalisation"	98.35	102.34	106.18	10.733
Share "I - Capitalisation"	105.63	107.50	109.97	78 933.348
Share "I - Distribution"	96.06	97.82	0	0
Share "I RH CHF - Capitalisation"	91.40	92.55	94.41	300.000
Share "I RH SEK - Capitalisation"	95.33	97.03	0	0
Share "N - Capitalisation"	98.71	99.50	100.81	4 076.766
Share "Privilege - Capitalisation"	96.73	98.23	100.28	6 870.492
Share "Privilege - Distribution"	96.68	98.18	100.23	7 174.707
Share "X - Capitalisation"	102.40	0	0	0
Absolute Return Medium Vol Bond	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	217 572 680	1 318 347	0	
Net asset value per share				
Share "Classic - Capitalisation"	85.33	16.22	0	0
Share "Classic - Distribution"	85.34	16.22	0	0
Share "Classic RH CZK - Capitalisation"	88.02	0.66	0	0
Share "Classic RH SEK - Capitalisation"	90.10	1.58	0	0
Share "Classic RH USD - Capitalisation"	47.30	8.35	0	0
Share "I - Capitalisation"	90.20	17.45	0	0
Share "I RH SEK - Capitalisation"	92.23	0	0	0
Share "I RH USD - Capitalisation"	19.89	3.53	0	0
Share "N - Capitalisation"	36.53	6.91	0	0
Share "Privilege - Distribution"	93.99	17.98	0	0
Share "Privilege RH USD - Capitalisation"	158.71	28.20	0	0
Absolute Return Multi-Strategy	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	275 104 538	248 048 691	187 158 242	
Net asset value per share				
Share "Classic - Capitalisation"	94.24	93.36	91.59	51 926.324
Share "Classic - Distribution"	97.73	96.90	0	0
Share "Classic RH USD - Capitalisation"	99.87	101.92	101.16	41 725.833
Share "I - Capitalisation"	96.47	96.34	95.34	457 052.156
Share "I RH USD - Capitalisation"	102.17	105.11	105.09	330.543
Share "N - Capitalisation"	95.17	94.14	0	0
Share "Privilege RH USD - Capitalisation"	100.13	102.85	102.90	100.000
Share "X - Capitalisation"	98.18	98.51	97.99	1 381 154.032

BNP PARIBAS FUNDS SICAV

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

Aqua	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	1 287 265 673	2 110 609 004	2 303 883 910	
Net asset value per share				
Share "Classic - Capitalisation"	110.91	149.93	161.51	5 631 672.504
Share "Classic - Distribution"	91.43	120.71	126.47	1 584 421.301
Share "Classic RH CZK - Capitalisation"	973.63	1 340.84	1 446.77	510 961.829
Share "Classic RH SGD MD - Distribution"	88.80	117.70	122.03	3 965.078
Share "Classic RH USD - Capitalisation"	97.73	135.95	149.03	64 012.231
Share "Classic RH USD MD - Distribution"	91.92	122.03	127.95	67 943.734
Share "Classic SGD - Capitalisation"	88.22	115.54	133.39	948.417
Share "Classic USD - Capitalisation"	126.78	168.30	197.60	182 758.267
Share "Classic USD - Distribution"	88.74	115.02	131.25	5 785.514
Share "I - Capitalisation"	176.29	240.99	262.51	2 448 035.569
Share "I USD - Capitalisation"	0	0	105.96	119 081.039
Share "Life - Capitalisation"	99.12	135.98	148.66	1 204 840.231
Share "N - Capitalisation"	109.85	147.39	157.58	240 178.672
Share "Privilege - Capitalisation"	169.49	231.58	252.12	738 884.021
Share "Privilege - Distribution"	89.33	119.21	126.24	125 458.879
Share "Privilege CHF - Capitalisation"	0	115.46	125.06	2 051.630
Share "Privilege GBP - Capitalisation"	93.13	120.12	138.15	2 699.275
Share "Privilege USD - Capitalisation"	88.99	119.39	141.67	61 613.282
Share "X - Capitalisation"	118.31	162.94	178.82	225 891.961
Share "X USD - Capitalisation"	0	114.90	137.45	1 411.000
Asia ex-Japan Bond	USD	USD	USD	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	140 725 317	61 592 329	54 383 747	
Net asset value per share				
Share "Classic - Capitalisation"	157.49	172.05	180.58	115 241.621
Share "Classic - Distribution"	120.54	125.96	127.22	44 307.684
Share "Classic EUR - Capitalisation"	144.48	160.74	154.77	19 029.758
Share "Classic EUR - Distribution"	104.08	110.81	102.80	56 205.659
Share "Classic MD - Distribution"	83.81	87.34	87.14	93 807.060
Share "Classic RH AUD MD - Distribution"	82.61	85.88	85.24	8 678.905
Share "Classic RH EUR - Capitalisation"	98.94	104.97	108.25	5 781.069
Share "Classic RH SGD MD - Distribution"	82.79	86.54	85.87	9 796.633
Share "I - Capitalisation"	196.50	216.55	229.34	674.889
Share "I RH EUR - Capitalisation"	105.06	112.36	116.91	38 866.000
Share "N - Capitalisation"	97.31	105.77	110.46	2 101.533
Share "N RH EUR - Distribution"	88.17	88.94	87.83	642.175
Share "Privilege - Capitalisation"	109.60	120.48	127.21	1 666.000
Share "Privilege - Distribution"	102.34	107.59	109.32	8 139.122
Asia ex-Japan Equity	USD	USD	USD	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	449 158 874	683 717 713	802 510 216	
Net asset value per share				
Share "Classic - Capitalisation"	138.67	161.60	195.74	238 355.602
Share "Classic - Distribution"	456.79	519.33	611.83	10 468.702
Share "Classic EUR - Capitalisation"	618.44	733.96	815.54	274 647.668
Share "Classic EUR - Distribution"	399.93	463.16	501.02	162 666.527
Share "Classic MD - Distribution"	0	107.10	126.85	5 315.616
Share "Classic RH AUD - Capitalisation"	140.38	161.05	189.28	300.000
Share "Classic RH SGD - Capitalisation"	138.21	159.55	191.52	300.000
Share "I - Capitalisation"	129.28	152.19	186.22	33 276.539
Share "I EUR - Capitalisation"	708.37	849.23	953.17	72 088.790
Share "N - Capitalisation"	0	109.50	131.69	10.770
Share "N RH EUR - Distribution"	138.84	151.61	173.57	11 966.266
Share "Privilege - Capitalisation"	179.49	211.06	257.95	517 993.836
Share "Privilege - Distribution"	0	110.40	0	0
Share "Privilege EUR - Capitalisation"	0	110.97	124.42	1 127.251
Share "Privilege EUR - Distribution"	132.17	154.47	168.64	66 375.210
Share "X - Capitalisation"	84.58	100.17	123.31	1 091 692.375

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

Asia ex-Japan Small Cap	USD	USD	USD	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	40 857 226	38 772 042	38 299 097	
Net asset value per share				
Share "Classic - Capitalisation"	762.46	854.92	1 017.88	33 296.189
Share "Classic - Distribution"	438.68	478.23	550.44	7 136.212
Share "I - Capitalisation"	91.89	104.16	0	0
Share "N - Capitalisation"	89.12	99.18	0	0
Share "Privilege - Capitalisation"	91.09	103.17	0	0
Share "Privilege - Distribution"	89.12	98.11	0	0
Share "X - Capitalisation"	92.25	105.38	127.84	3 751.328

Belgium Equity	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	0	316 405 662	240 905 117	
Net asset value per share				
Share "Classic - Capitalisation"	0	983.08	923.37	174 855.452
Share "Classic - Distribution"	0	356.96	321.59	122 494.023
Share "X - Capitalisation"	0	12 649.47	12 043.26	3 326.007

Brazil Equity	USD	USD	USD	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	194 854 267	151 953 801	106 722 545	
Net asset value per share				
Share "Classic - Capitalisation"	98.29	125.43	101.87	948 075.617
Share "Classic - Distribution"	66.71	82.41	63.88	55 888.461
Share "Classic EUR - Capitalisation"	85.98	111.74	83.26	44 348.787
Share "I - Capitalisation"	112.14	144.71	0	0
Share "N - Capitalisation"	89.81	113.76	91.70	21 856.591
Share "Privilege - Capitalisation"	86.61	111.65	91.59	558.500

China A-Shares	USD	USD	USD	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	68 453 406	71 439 352	123 693 792	
Net asset value per share				
Share "Classic - Capitalisation"	142.24	199.26	299.33	19 832.003
Share "Classic - Distribution"	71.40	98.19	144.71	688.927
Share "Classic EUR - Capitalisation"	151.09	215.52	297.00	47 238.664
Share "I - Capitalisation"	108.43	153.66	233.55	1 773.200
Share "I EUR - Capitalisation"	94.85	136.90	190.89	414 383.375
Share "N - Capitalisation"	71.95	100.05	0	0
Share "Privilege - Capitalisation"	95.16	134.64	204.29	16 120.919
Share "X - Capitalisation"	73.92	105.37	0	0

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

China Equity	USD	USD	USD	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	383 782 405	611 972 742	2 201 004 922	
Net asset value per share				
Share "Classic - Capitalisation"	357.05	482.09	728.09	299 168.450
Share "Classic - Distribution"	217.25	286.81	424.47	37 472.521
Share "Classic EUR - Capitalisation"	131.97	181.46	251.42	1 622 742.170
Share "Classic EUR - Distribution"	105.94	142.46	193.53	83 147.232
Share "I - Capitalisation"	403.02	550.24	840.33	1 114 583.942
Share "I EUR - Capitalisation"	84.67	117.72	164.94	1 488 168.567
Share "N - Capitalisation"	325.68	436.45	654.24	43 118.086
Share "Privilege - Capitalisation"	117.35	160.04	244.13	640 397.211
Share "Privilege - Distribution"	100.32	133.78	199.98	3 524.414
Share "Privilege EUR - Capitalisation"	0	0	131.91	123 159.652
Share "X - Capitalisation"	0	0	116.07	54 320.333

Climate Impact	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	612 145 863	1 085 563 855	2 213 587 463	
Net asset value per share				
Share "Classic - Capitalisation"	155.99	211.00	254.47	2 461 658.563
Share "Classic - Distribution"	124.36	165.01	194.18	334 318.824
Share "Classic H EUR - Capitalisation"	0	0	128.58	19 765.902
Share "Classic USD - Capitalisation"	86.49	114.89	151.06	36 159.169
Share "I - Capitalisation"	181.26	248.55	303.89	2 333 087.681
Share "I Plus - Capitalisation"	0	0	133.80	489 207.711
Share "N - Capitalisation"	131.23	176.18	210.88	53 006.234
Share "Privilege - Capitalisation"	1 411.94	1 933.83	2 361.54	29 723.660
Share "Privilege - Distribution"	94.80	127.38	151.79	337 019.741
Share "Privilege USD - Capitalisation"	88.48	118.96	158.34	55 361.993
Share "U2 USD - Capitalisation"	0	0	106.97	6 485.173
Share "X - Capitalisation"	97.82	135.42	167.15	1 481 405.582
Share "X - Distribution"	0	118.10	142.25	2 480 981.131

Consumer Innovators	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	217 305 687	341 196 291	836 990 939	
Net asset value per share				
Share "Classic - Capitalisation"	177.15	226.64	300.42	1 866 544.176
Share "Classic - Distribution"	130.58	164.16	213.83	253 371.377
Share "Classic H EUR - Capitalisation"	0	0	125.35	53 400.810
Share "Classic USD - Capitalisation"	202.51	254.40	367.60	115 357.589
Share "I - Capitalisation"	209.72	271.03	362.95	201 095.384
Share "N - Capitalisation"	208.76	265.07	348.75	28 687.020
Share "Privilege - Capitalisation"	230.53	297.59	398.03	178 114.623
Share "Privilege - Distribution"	157.26	199.50	262.24	44 401.822
Share "X - Capitalisation"	0	0	123.69	122 821.000

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

Disruptive Technology	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	407 617 182	961 257 704	2 379 679 244	
Net asset value per share				
Share "Classic - Capitalisation"	835.79	1 168.62	1 579.47	786 875.525
Share "Classic - Distribution"	693.14	947.94	1 252.87	111 735.851
Share "Classic CZK - Capitalisation"	958.96	1 323.56	1 848.58	104 982.037
Share "Classic H EUR - Capitalisation"	87.12	117.02	168.12	1 405 049.929
Share "Classic USD - Capitalisation"	959.11	1 316.87	1 940.09	39 171.925
Share "Classic USD - Distribution"	246.28	330.65	476.01	25 468.089
Share "I - Capitalisation"	936.17	1 322.30	1 805.50	107 290.113
Share "I GBP - Capitalisation"	88.79	118.41	170.79	2 594.204
Share "I Plus - Capitalisation"	0	108.21	147.98	286 117.742
Share "I USD - Capitalisation"	0	105.94	157.68	180 260.652
Share "N - Capitalisation"	380.78	528.44	708.90	56 601.427
Share "Privilege - Capitalisation"	260.40	367.40	501.07	196 632.761
Share "Privilege - Distribution"	218.30	301.27	401.81	85 950.761
Share "Privilege H EUR - Capitalisation"	84.68	114.87	166.15	50 199.451
Share "Privilege RH USD - Capitalisation"	97.02	140.92	194.83	1 941.414
Share "Privilege USD - Capitalisation"	91.22	126.37	187.84	187 029.613
Share "UI6 H EUR - Capitalisation"	0	0	103.93	502 800.000
Share "UP4 - Distribution"	0	0	135.42	588 937.193
Share "X - Capitalisation"	0	0	134.00	588 623.097

Emerging Bond	USD	USD	USD	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	341 570 636	1 067 581 875	777 522 150	
Net asset value per share				
Share "Classic - Capitalisation"	425.38	484.18	510.38	41 873.413
Share "Classic - Distribution"	74.54	79.39	78.90	139 535.457
Share "Classic EUR - Capitalisation"	371.13	430.22	416.05	16 013.434
Share "Classic EUR - Distribution"	262.78	285.23	260.57	13 599.347
Share "Classic H AUD MD - Distribution"	77.26	82.13	77.70	7 399.328
Share "Classic H EUR - Capitalisation"	91.90	101.61	104.92	142 875.903
Share "Classic H EUR - Distribution"	87.08	89.97	87.47	133 432.402
Share "Classic MD - Distribution"	91.64	97.54	94.23	127 789.187
Share "I - Capitalisation"	34.83	39.99	42.54	3 050 798.764
Share "IH EUR - Capitalisation"	103.26	115.18	120.00	2 211 924.862
Share "N - Capitalisation"	385.91	437.06	458.40	10 695.427
Share "Privilege - Capitalisation"	27.22	31.19	33.12	677 714.975
Share "Privilege H EUR - Capitalisation"	92.83	103.31	107.33	5 966.044
Share "X - Capitalisation"	122.64	141.62	151.45	1 352 851.919

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

Emerging Bond Opportunities	USD	USD	USD	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	337 753 599	551 306 469	474 157 424	
Net asset value per share				
Share "Classic - Capitalisation"	203.55	227.98	236.99	173 355.414
Share "Classic - Distribution"	135.49	142.20	139.00	35 496.032
Share "Classic EUR MD - Distribution"	90.71	95.84	82.97	13 836.931
Share "Classic HKD MD - Distribution"	85.03	87.66	82.42	48 665.551
Share "Classic MD - Distribution"	18.89	19.53	18.44	6 525 553.143
Share "Classic RH AUD MD - Distribution"	84.83	87.67	81.50	6 939.121
Share "Classic RH CNH MD - Distribution"	840.24	858.53	809.74	939.152
Share "Classic RH EUR - Capitalisation"	65.59	71.24	72.50	474 904.478
Share "Classic RH EUR - Distribution"	20.27	20.62	19.71	365 639.790
Share "Classic RH HKD MD - Distribution"	85.18	88.44	83.59	300.000
Share "Classic RH SGD MD - Distribution"	84.96	88.13	82.43	615.365
Share "Classic RH ZAR MD - Distribution"	848.86	868.80	786.88	37 582.780
Share "Classic SGD MD - Distribution"	87.53	89.32	83.09	109.340
Share "I - Capitalisation"	110.54	125.15	131.53	803 136.506
Share "I Plus RH EUR - Capitalisation"	88.81	97.98	0	0
Share "I RH EUR - Capitalisation"	75.03	82.46	84.88	111 743.674
Share "N - Capitalisation"	112.57	125.45	129.76	13 931.802
Share "Privilege - Capitalisation"	95.46	107.83	113.05	885 360.361
Share "Privilege EUR - Capitalisation"	0	107.25	103.17	239 055.472
Share "Privilege RH EUR - Capitalisation"	87.94	96.34	98.80	300.000
Share "Privilege RH EUR - Distribution"	66.26	67.99	65.53	19 838.215
Share "X - Capitalisation"	112.59	127.94	135.28	10 400.000
Emerging Equity	USD	USD	USD	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	990 346 380	1 019 680 945	862 754 486	
Net asset value per share				
Share "Classic - Capitalisation"	584.25	687.45	766.38	182 985.192
Share "Classic - Distribution"	134.48	154.17	166.85	210 063.788
Share "Classic CZK - Capitalisation"	0	1 052.11	1 111.82	15 294.087
Share "Classic EUR - Capitalisation"	113.27	135.73	138.82	2 153 240.375
Share "Classic EUR - Distribution"	92.91	108.50	107.82	58 507.753
Share "I - Capitalisation"	681.28	810.58	913.78	111 461.061
Share "I EUR - Capitalisation"	0	106.10	109.73	6 747.354
Share "N - Capitalisation"	170.45	199.07	220.26	26 528.924
Share "Privilege - Capitalisation"	93.56	111.20	125.21	359 102.658
Share "Privilege EUR - Capitalisation"	0	106.07	109.57	155 908.029
Share "X - Capitalisation"	101.02	121.10	137.54	1 008 893.756
Emerging Multi-Asset Income	USD	USD	USD	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	160 860 528	120 015 522	94 401 207	
Net asset value per share				
Share "Classic - Capitalisation"	108.29	123.65	124.85	111 145.668
Share "Classic - Distribution"	96.72	104.26	98.41	1 025.630
Share "Classic EUR - Capitalisation"	107.11	124.54	115.38	53 353.316
Share "Classic EUR - Distribution"	95.27	104.65	90.82	29 506.461
Share "Classic HKD MD - Distribution"	90.19	96.77	89.32	177 080.000
Share "Classic MD - Distribution"	89.41	96.33	89.31	101 987.197
Share "Classic RH AUD MD - Distribution"	91.32	97.97	89.39	21 869.462
Share "Classic RH CNH MD - Distribution"	91.99	97.79	90.37	320 434.959
Share "Classic RH EUR - Capitalisation"	88.58	98.06	97.19	11 070.356
Share "Classic RH EUR - Distribution"	82.44	86.18	79.78	1 853.962
Share "Classic RH SGD MD - Distribution"	91.95	99.29	91.21	34 889.128
Share "I - Capitalisation"	111.40	128.29	130.67	6 425.681
Share "I RH EUR - Capitalisation"	88.16	98.41	98.30	3 381.090
Share "Privilege - Capitalisation"	99.75	114.69	0	0
Share "Privilege EUR - Distribution"	85.02	94.08	82.22	1 030.000
Share "Privilege RH EUR - Capitalisation"	0	0	111.76	100.000
Share "X - Capitalisation"	112.34	130.03	133.10	354 851.778

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

Energy Transition	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	166 991 108	138 767 307	1 957 845 101	
Net asset value per share				
Share "Classic - Capitalisation"	448.67	468.57	1 239.68	567 069.111
Share "Classic - Distribution"	259.46	261.33	672.80	133 577.749
Share "Classic USD - Capitalisation"	65.01	66.67	192.26	2 824 950.246
Share "Classic USD - Distribution"	296.42	293.03	821.58	12 870.140
Share "I - Capitalisation"	511.11	539.26	1 441.43	242 662.963
Share "N - Capitalisation"	410.10	425.09	1 116.22	61 658.595
Share "Privilege - Capitalisation"	78.80	83.04	221.69	376 786.388
Share "Privilege - Distribution"	65.30	66.38	172.44	268 386.148
Share "X - Capitalisation"	0	0	2 943.33	55 733.441

Enhanced Bond 6M	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	4 257 597 185	3 631 459 115	2 384 680 925	
Net asset value per share				
Share "Classic - Capitalisation"	108.05	109.69	110.63	1 390 672.707
Share "Classic - Distribution"	100.68	102.20	103.09	88 530.787
Share "I - Capitalisation"	111.52	113.46	114.69	11 931 354.417
Share "I - Distribution"	98.46	100.16	101.25	200 200.000
Share "I Plus - Capitalisation"	98.42	100.18	101.32	1 933 520.241
Share "Life - Capitalisation"	98.50	0	0	0
Share "N - Capitalisation"	104.69	106.17	106.97	67 022.220
Share "Privilege - Capitalisation"	87.91	89.37	90.28	2 884 779.709
Share "Privilege - Distribution"	100.87	102.55	103.59	74 644.084
Share "X - Capitalisation"	113.35	115.42	116.78	3 097 614.980

Environmental Absolute Return Thematic Equity (EARTH)	USD	USD	USD	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	0	0	140 427 979	
Net asset value per share				
Share "Classic - Capitalisation"	0	0	126.10	27 916.884
Share "Classic - Distribution"	0	0	135.24	10.875
Share "Classic RH CZK - Capitalisation"	0	0	1 313.58	18 309.718
Share "Classic RH EUR - Capitalisation"	0	0	129.06	7 140.144
Share "I - Capitalisation"	0	0	142.80	244 140.101
Share "Privilege - Capitalisation"	0	0	124.84	42 863.428
Share "X - Capitalisation"	0	0	144 166.96	655.108

Euro Bond	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	886 149 582	859 782 659	890 438 388	
Net asset value per share				
Share "Classic - Capitalisation"	219.43	227.78	233.92	818 397.379
Share "Classic - Distribution"	112.56	116.05	119.18	566 910.466
Share "I - Capitalisation"	22.20	23.19	23.97	7 547 929.934
Share "N - Capitalisation"	199.68	206.26	210.76	15 139.618
Share "Privilege - Capitalisation"	162.15	169.09	174.43	331 106.353
Share "Privilege - Distribution"	110.95	114.91	118.54	133 778.138
Share "X - Capitalisation"	121.86	127.70	132.39	2 822 826.847

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

Euro Bond Opportunities	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	0	324 415 563	265 387 532	
Net asset value per share				
Share "Classic - Capitalisation"	0	446.58	459.72	339 488.529
Share "Classic - Distribution"	0	26.35	27.12	2 279 371.772
Share "I - Capitalisation"	0	488.47	506.11	14 595.125
Share "N - Capitalisation"	0	144.37	147.88	44 258.998
Share "Privilege - Capitalisation"	0	122.84	127.04	264 203.464
Share "X - Capitalisation"	0	99.53	0	0

Euro Corporate Bond	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	2 047 274 736	2 257 780 682	1 961 481 625	
Net asset value per share				
Share "Classic - Capitalisation"	183.68	194.58	198.94	1 022 593.153
Share "Classic - Distribution"	112.48	117.66	119.52	797 873.902
Share "Classic H CZK - Capitalisation"	104.23	112.58	11 568.94	13 302.588
Share "I - Capitalisation"	204.15	217.65	223.97	2 450 275.802
Share "I - Distribution"	103.07	108.19	110.62	484 175.394
Share "N - Capitalisation"	168.35	177.44	180.51	28 532.976
Share "Privilege - Capitalisation"	155.67	165.64	170.12	350 335.067
Share "Privilege - Distribution"	111.04	116.68	119.06	741 630.096
Share "X - Capitalisation"	218.90	234.08	241.60	1 869 213.376
Share "X - Distribution"	0	205.74	210.99	2 132 088.027

Euro Corporate Bond Opportunities	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	0	295 517 255	273 678 392	
Net asset value per share				
Share "Classic - Capitalisation"	0	115.92	117.12	1 623 355.576
Share "Classic - Distribution"	0	110.29	110.71	189 137.945
Share "I - Capitalisation"	0	0	107.53	1 000.000
Share "N - Capitalisation"	0	103.30	103.84	145 716.179
Share "X - Capitalisation"	0	105.51	107.61	440 267.432

Euro Covered Bond	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	128 383 901	132 132 443	68 591 941	
Net asset value per share				
Share "Classic - Capitalisation"	111.95	113.24	113.92	3 962.789
Share "Classic - Distribution"	107.66	108.88	109.54	376.429
Share "I - Capitalisation"	116.88	118.96	120.47	563 884.097
Share "Privilege - Capitalisation"	0	99.44	100.44	1 697.247
Share "X - Capitalisation"	109.61	111.84	0	0

Euro Defensive Equity	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	40 204 319	49 070 110	50 348 959	
Net asset value per share				
Share "Classic - Capitalisation"	139.93	157.11	156.24	94 264.140
Share "Classic - Distribution"	106.23	114.82	110.08	2 003.710
Share "I - Capitalisation"	107.46	120.46	120.83	292 751.266
Share "Privilege - Capitalisation"	0	105.75	105.85	254.000

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

Euro Equity	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	1 350 015 548	1 622 216 356	1 573 211 384	
Net asset value per share				
Share "Classic - Capitalisation"	452.48	548.72	567.62	1 140 813.005
Share "Classic - Distribution"	242.63	284.77	283.46	300 784.497
Share "Classic H CZK - Capitalisation"	38.61	47.52	4 953.80	77 492.078
Share "Classic H SGD - Capitalisation"	117.27	145.29	151.46	300.000
Share "Classic H USD - Capitalisation"	116.93	146.07	153.09	6 692.283
Share "Classic USD - Capitalisation"	517.32	616.04	694.74	137.285
Share "I - Capitalisation"	528.81	647.79	676.95	530 315.693
Share "I - Distribution"	97.01	115.03	115.68	7 609.999
Share "N - Capitalisation"	414.58	499.00	512.34	13 453.677
Share "Privilege - Capitalisation"	154.14	188.61	196.86	963 666.265
Share "Privilege - Distribution"	109.13	129.25	129.83	29 802.686
Share "X - Capitalisation"	164.33	202.52	212.91	1 242 299.461
Euro Government Bond	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	1 162 338 111	1 275 227 375	1 193 900 825	
Net asset value per share				
Share "Classic - Capitalisation"	393.61	416.11	433.98	307 220.572
Share "Classic - Distribution"	229.68	241.02	125.44	123 268.830
Share "I - Capitalisation"	211.87	225.42	236.58	3 568 211.005
Share "N - Capitalisation"	359.14	377.78	391.95	13 729.155
Share "Privilege - Capitalisation"	211.03	224.10	234.74	39 347.640
Share "Privilege - Distribution"	115.77	122.03	127.57	71 783.773
Share "X - Capitalisation"	462.06	492.85	518.55	341 651.000
Euro High Quality Government Bond	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	0	353 043 827	374 290 585	
Net asset value per share				
Share "Classic - Capitalisation"	0	121.70	125.11	9 053.249
Share "Classic - Distribution"	0	117.84	121.11	79 102.468
Share "I - Capitalisation"	0	13 069.43	13 479.64	1 533.416
Share "Privilege - Capitalisation"	0	102.52	105.59	3 799.977
Share "Privilege - Distribution"	0	102.52	0	0
Share "X - Capitalisation"	0	118.16	122.07	2 805 742.205
Euro High Yield Bond	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	567 414 843	567 933 848	526 487 738	
Net asset value per share				
Share "Classic - Capitalisation"	193.68	212.85	220.83	342 393.559
Share "Classic - Distribution"	94.28	98.95	99.27	1 104 352.109
Share "Classic H USD - Capitalisation"	113.14	127.93	135.08	300.000
Share "Classic H USD MD - Distribution"	95.86	101.42	99.28	1 010.000
Share "Classic MD - Distribution"	87.81	92.88	91.44	17 744.158
Share "I - Capitalisation"	218.23	241.84	253.04	588 140.783
Share "I - Distribution"	94.65	100.19	101.37	527 452.399
Share "N - Capitalisation"	95.54	104.54	107.92	25 032.204
Share "N - Distribution"	115.83	120.96	120.73	10 388.086
Share "Privilege - Capitalisation"	134.07	148.39	155.04	36 595.758
Share "Privilege - Distribution"	96.20	101.69	102.74	42 698.634
Share "X - Capitalisation"	142.64	158.95	167.22	736 802.785

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

Euro High Yield Short Duration Bond	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	127 284 938	130 166 528	129 603 936	
Net asset value per share				
Share "Classic - Capitalisation"	111.25	110.09	112.21	347 764.713
Share "Classic - Distribution"	92.94	94.38	93.30	46 256.225
Share "Classic H USD - Capitalisation"	103.82	121.44	125.82	42 503.307
Share "Classic H USD - Distribution"	94.23	95.78	96.16	20 983.232
Share "I - Capitalisation"	111.88	114.63	117.77	314 431.198
Share "IH USD - Capitalisation"	107.19	123.14	0	0
Share "N - Distribution"	94.29	94.36	92.81	583.067
Share "NH USD - Capitalisation"	108.31	117.56	121.11	2 745.194
Share "Privilege - Capitalisation"	0	0	101.59	67 763.237
Share "Privilege H USD - Capitalisation"	113.49	124.52	129.64	28 738.998
Share "X - Capitalisation"	116.65	115.25	118.64	277 815.825

Euro Inflation-Linked Bond	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	244 203 816	206 431 707	235 127 729	
Net asset value per share				
Share "Classic - Capitalisation"	137.44	144.48	146.69	219 303.164
Share "Classic - Distribution"	113.05	118.84	120.65	115 947.675
Share "I - Capitalisation"	150.99	159.74	163.23	1 082 081.920
Share "N - Capitalisation"	127.83	133.71	135.07	38 534.212
Share "Privilege - Capitalisation"	115.53	121.99	124.46	6 322.494
Share "Privilege - Distribution"	107.99	114.03	116.30	20 788.461
Share "X - Capitalisation"	114.74	121.76	124.79	31 474.993

Euro Medium Term Bond	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	482 769 656	483 562 921	469 480 336	
Net asset value per share				
Share "Classic - Capitalisation"	183.46	185.25	186.84	743 797.944
Share "Classic - Distribution"	106.84	107.88	108.81	316 741.104
Share "I - Capitalisation"	189.33	192.11	194.73	626 895.804
Share "N - Capitalisation"	167.34	168.13	168.73	24 590.273
Share "Privilege - Capitalisation"	137.27	139.10	140.79	993 822.889
Share "Privilege - Distribution"	107.11	108.54	109.85	272 212.132

Euro Mid Cap	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	54 404 775	54 594 763	34 839 225	
Net asset value per share				
Share "Classic - Capitalisation"	704.98	865.20	859.19	35 052.155
Share "Classic - Distribution"	405.93	484.57	464.77	3 806.514
Share "Classic USD - Capitalisation"	805.91	971.20	1 051.26	1 176.252
Share "I - Capitalisation"	217.45	269.58	270.44	120.001
Share "N - Capitalisation"	611.71	734.42	734.42	2 254.824
Share "Privilege - Capitalisation"	140.54	174.04	174.40	1 459.729

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

Euro Money Market	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	1 349 573 309	1 031 618 428	1 179 987 397	
Net asset value per share				
Share "Classic - Capitalisation"	208.224499	207.473131	206.563260	3 084 890.299
Share "Classic - Distribution"	102.601568	102.231345	101.783002	446 123.351
Share "I - Capitalisation"	71.736918	71.511893	71.233379	5 775 034.792
Share "Privilege - Capitalisation"	981.175102	977.732434	973.541877	80 159.343
Share "Privilege - Distribution"	99.676406	99.326940	98.901282	11 010.000
Share "X - Capitalisation"	223.309285	222.697870	221.919159	30 876.107
Euro Multi-Factor Corporate Bond	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	109 656 258	206 169 153	263 047 426	
Net asset value per share				
Share "Classic - Capitalisation"	98.60	104.53	106.92	324 576.489
Share "Classic - Distribution"	98.60	103.20	104.86	29 201.116
Share "I - Capitalisation"	98.43	104.93	107.80	603 722.807
Share "N - Capitalisation"	98.59	104.49	0	0
Share "Privilege - Capitalisation"	98.88	105.16	0	0
Share "Privilege - Distribution"	98.88	103.80	0	0
Share "X - Capitalisation"	98.43	104.92	107.80	1 486 071.710
Euro Multi-Factor Equity	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	0	188 698 358	183 629 374	
Net asset value per share				
Share "Classic - Capitalisation"	0	103.65	92.96	148.582
Share "I - Capitalisation"	0	104.52	94.54	555 926.110
Share "X - Capitalisation"	0	104 595.55	94 846.58	1 381.770
Euro Short Term Bond Opportunities	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	426 984 142	322 682 975	208 562 175	
Net asset value per share				
Share "Classic - Capitalisation"	121.86	121.90	122.40	498 418.129
Share "Classic - Distribution"	98.70	98.74	99.14	69 205.886
Share "I - Capitalisation"	129.32	129.93	131.05	467 748.369
Share "N - Capitalisation"	113.78	113.25	113.15	18 523.549
Share "Privilege - Capitalisation"	1 004.17	1 007.52	1 014.68	19 613.579
Share "Privilege - Distribution"	102.45	102.80	103.52	152 104.229
Share "X - Capitalisation"	132.36	133.26	134.67	309 303.990
Euro Short Term Corporate Bond	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	249 567 276	53 607 997	39 542 965	
Net asset value per share				
Share "Classic - Capitalisation"	101.62	102.90	101.40	9 547.299
Share "Classic - Distribution"	102.08	102.87	101.37	1 777.399
Share "I - Capitalisation"	104.06	105.84	104.77	276 095.771
Share "I - Distribution"	99.01	100.25	0	0
Share "N - Capitalisation"	0	0	100.92	2 100.000
Share "Privilege - Capitalisation"	102.90	104.53	103.32	45 973.156
Share "X - Capitalisation"	104.21	106.20	105.33	42 780.909

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

Euro Short Term Corporate Bond Opportunities

	EUR 31/12/2018	EUR 31/12/2019	EUR 31/12/2020	Number of shares 31/12/2020
Net assets	660 857 831	495 708 772	398 406 216	
Net asset value per share				
Share "Classic - Capitalisation"	125.10	127.73	127.48	1 933 299.674
Share "Classic - Distribution"	49.54	50.28	49.87	751 838.961
Share "I - Capitalisation"	47.37	48.70	48.95	1 365 143.194
Share "N - Capitalisation"	113.57	115.38	114.58	14 357.140
Share "Privilege - Capitalisation"	869.15	892.35	895.60	36 233.016
Share "Privilege - Distribution"	98.08	100.11	100.15	8 012.694
Share "X - Capitalisation"	99.25	0	0	0
Share "X - Distribution"	0	101.08	101.68	125 190.223

Europe Convertible

	EUR 31/12/2018	EUR 31/12/2019	EUR 31/12/2020	Number of shares 31/12/2020
Net assets	319 733 198	153 660 988	127 168 842	
Net asset value per share				
Share "Classic - Capitalisation"	141.58	151.12	160.13	562 497.471
Share "Classic - Distribution"	86.04	91.40	96.32	142 069.934
Share "I - Capitalisation"	164.41	176.94	189.03	79 611.327
Share "I - Distribution"	98.27	0	0	0
Share "I - Distribution"	92.40	98.95	105.15	37 223.025
Share "N - Capitalisation"	90.29	95.78	100.87	311.929
Share "N - Distribution"	124.91	131.90	138.18	11 490.272
Share "Privilege - Capitalisation"	109.07	117.20	125.00	10 721.316
Share "Privilege - Distribution"	100.55	107.51	114.05	13 044.697
Share "X - Capitalisation"	183.05	0	0	0

Europe Dividend

	EUR 31/12/2018	EUR 31/12/2019	EUR 31/12/2020	Number of shares 31/12/2020
Net assets	349 324 891	270 593 934	200 688 359	
Net asset value per share				
Share "Classic - Capitalisation"	82.09	99.02	89.55	602 257.601
Share "Classic - Distribution"	39.36	45.80	39.66	126 645.724
Share "Classic RH USD MD - Distribution"	78.37	90.14	77.27	11 732.323
Share "I - Capitalisation"	96.22	117.24	107.12	538 942.436
Share "N - Capitalisation"	71.63	85.75	76.98	33 498.575
Share "N - Distribution"	84.83	97.98	84.18	935.027
Share "Privilege - Capitalisation"	108.78	132.39	120.82	9 040.137
Share "Privilege - Distribution"	97.80	114.86	100.36	199 689.614
Share "X - Capitalisation"	109.02	133.63	122.83	484 150.790

Europe Emerging Equity

	EUR 31/12/2018	EUR 31/12/2019	EUR 31/12/2020	Number of shares 31/12/2020
Net assets	78 890 045	67 718 669	47 154 465	
Net asset value per share				
Share "Classic - Capitalisation"	101.51	132.88	102.67	294 684.665
Share "Classic - Distribution"	204.77	256.19	187.87	17 555.341
Share "Classic USD - Capitalisation"	116.06	149.18	125.63	26 601.233
Share "I - Capitalisation"	117.16	155.10	121.18	6 657.915
Share "N - Capitalisation"	92.30	119.91	91.96	7 037.512
Share "Privilege - Capitalisation"	82.25	108.75	84.87	110 956.574

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

Europe Equity	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	853 432 861	1 498 742 896	1 331 838 176	
Net asset value per share				
Share "Classic - Capitalisation"	192.21	236.75	240.23	2 015 298.367
Share "Classic - Distribution"	119.74	142.40	138.53	597 973.066
Share "Classic CHF - Capitalisation"	122.08	145.04	146.43	67 460.659
Share "Classic CHF - Distribution"	105.33	120.85	116.81	1 689.815
Share "Classic USD - Capitalisation"	219.71	265.74	293.92	12 511.018
Share "I - Capitalisation"	222.72	277.11	284.06	1 009 917.070
Share "I Plus - Capitalisation"	88.20	110.23	113.50	497 056.000
Share "N - Capitalisation"	137.03	167.53	168.72	40 534.000
Share "Privilege - Capitalisation"	145.77	181.17	185.49	47 266.089
Share "Privilege - Distribution"	92.56	111.08	109.04	557 955.079
Share "X - Capitalisation"	155.39	194.51	200.58	1 659 191.671

Europe ex-UK Equity	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	53 446 945	32 503 347	0	
Net asset value per share				
Share "Classic - Capitalisation"	144.96	180.37	0	0
Share "Classic - Distribution"	105.18	126.76	0	0
Share "I - Capitalisation"	166.89	209.76	0	0
Share "N - Capitalisation"	112.40	138.80	0	0
Share "Privilege - Capitalisation"	132.01	165.73	0	0
Share "Privilege - Distribution"	83.55	101.56	0	0
Share "X - Capitalisation"	123.17	155.74	0	0

Europe Growth	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	567 771 316	606 889 374	533 370 551	
Net asset value per share				
Share "Classic - Capitalisation"	42.01	52.64	54.83	631 320.852
Share "Classic - Distribution"	125.39	151.73	151.59	63 904.841
Share "Classic RH SGD MD - Distribution"	92.83	112.91	112.19	10 603.277
Share "Classic RH SGD - Capitalisation"	105.28	134.68	141.43	300.000
Share "Classic RH USD - Capitalisation"	104.90	135.27	142.64	1 710.502
Share "Classic RH USD MD - Distribution"	92.55	112.41	111.86	14 406.880
Share "Classic USD - Capitalisation"	48.02	59.09	67.09	22 832.972
Share "I - Capitalisation"	166.08	210.21	221.19	1 846 477.856
Share "I - Distribution"	0	0	0.01	1 000 000.000
Share "N - Capitalisation"	61.20	76.11	78.69	5 805.883
Share "Privilege - Capitalisation"	145.68	184.20	193.62	15 783.109
Share "Privilege - Distribution"	109.30	133.47	134.57	486 695.374
Share "X - Capitalisation"	0	0	107.18	75 480.000

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

Europe Multi-Asset Income	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	0	0	201 000 901	
Net asset value per share				
Share "Classic - Capitalisation"	0	0	104.44	578 571.126
Share "Classic MD - Distribution"	0	0	75.51	1 124 288.009
Share "Classic RH AUD - Capitalisation"	0	0	113.16	370.123
Share "Classic RH AUD MD - Distribution"	0	0	74.79	209 623.713
Share "Classic RH CAD MD - Distribution"	0	0	73.11	36 709.101
Share "Classic RH CNH MD - Distribution"	0	0	75.04	33 303.905
Share "Classic RH HKD MD - Distribution"	0	0	74.76	461 386.883
Share "Classic RH SGD - Capitalisation"	0	0	113.10	9 862.444
Share "Classic RH SGD MD - Distribution"	0	0	76.59	97 339.093
Share "Classic RH USD - Capitalisation"	0	0	114.77	70 477.514
Share "Classic RH USD MD - Distribution"	0	0	76.29	355 000.540
Share "I - Capitalisation"	0	0	97.26	10.012
Share "I RH USD MD - Distribution"	0	0	78.74	81 893.235
Share "Privilege - Capitalisation"	0	0	107.57	653.000
Share "Privilege MD - Distribution"	0	0	84.20	151.000
Share "Privilege RH USD - Capitalisation"	0	0	118.04	1 278.731
Share "Privilege RH USD MD - Distribution"	0	0	84.71	8 140.570
Europe Multi-Factor Equity	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	0	821 430 863	391 839 370	
Net asset value per share				
Share "Classic - Capitalisation"	0	137.22	124.07	304 386.883
Share "Classic - Distribution"	0	108.73	93.93	42 545.349
Share "I - Capitalisation"	0	139.00	126.76	2 241 605.764
Share "N - Capitalisation"	0	106.89	95.44	3 550.207
Share "Privilege - Capitalisation"	0	111.91	101.84	67 151.006
Share "Privilege - Distribution"	0	107.50	93.49	2 031.047
Share "X - Capitalisation"	0	116.80	106.79	548 346.094
Europe Real Estate Securities	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	330 363 669	418 035 100	316 290 451	
Net asset value per share				
Share "Classic - Capitalisation"	268.33	332.69	292.50	61 895.105
Share "Classic - Distribution"	147.48	176.43	147.37	112 197.163
Share "I - Capitalisation"	315.22	394.79	350.64	261 977.613
Share "N - Capitalisation"	244.26	300.58	262.30	2 428.406
Share "Privilege - Capitalisation"	157.57	197.13	174.96	963.646
Share "Privilege - Distribution"	144.02	173.86	146.56	57 597.348
Share "X - Capitalisation"	175.14	220.94	197.67	863 419.433
Share "X - Distribution"	0	106.84	90.84	108 715.211

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

Europe Small Cap	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	1 503 495 470	1 704 498 454	1 296 723 215	
Net asset value per share				
Share "Classic - Capitalisation"	197.98	255.14	250.17	1 801 824.758
Share "Classic - Distribution"	175.27	220.10	208.60	349 969.441
Share "Classic RH SGD - Capitalisation"	144.77	190.43	188.44	2 447.882
Share "Classic RH USD - Capitalisation"	107.12	142.13	141.60	48 687.041
Share "Classic USD - Capitalisation"	226.28	286.34	306.05	9 456.511
Share "I - Capitalisation"	220.76	287.81	285.52	2 271 944.623
Share "I - Distribution"	0	101.62	0	0
Share "N - Capitalisation"	182.53	233.47	227.22	44 744.267
Share "Privilege - Capitalisation"	171.28	222.94	220.82	180 529.040
Share "Privilege - Distribution"	162.63	206.30	197.51	42 504.936
Share "X - Capitalisation"	191.84	251.87	251.61	228 789.231

Europe Small Cap Convertible	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	310 335 179	271 088 298	270 444 520	
Net asset value per share				
Share "Classic - Capitalisation"	161.06	170.99	181.75	493 207.739
Share "Classic - Distribution"	124.69	131.75	139.27	355 273.097
Share "I - Capitalisation"	175.34	187.67	201.10	389 467.302
Share "I - Distribution"	94.81	101.00	107.63	700.000
Share "IH EUR - Distribution"	93.45	98.69	105.72	300 000.000
Share "N - Capitalisation"	93.32	98.47	104.04	364.976
Share "N - Distribution"	148.11	155.55	163.44	47 336.743
Share "Privilege - Capitalisation"	137.78	147.23	157.50	54 744.231
Share "Privilege - Distribution"	125.50	133.46	141.99	33 935.364

Europe Value	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	341 013 448	370 744 763	292 749 229	
Net asset value per share				
Share "Classic - Capitalisation"	142.03	169.18	144.93	1 218 491.986
Share "Classic - Distribution"	87.42	100.46	80.75	18 321.119
Share "I - Capitalisation"	166.18	199.95	173.04	288 906.453
Share "N - Capitalisation"	127.00	150.14	127.66	2 162.637
Share "Privilege - Capitalisation"	124.49	149.62	129.33	497 565.545
Share "Privilege - Distribution"	87.97	102.02	82.77	653.234

Flexible Global Credit	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	265 980 790	119 751 893	66 612 352	
Net asset value per share				
Share "Classic - Capitalisation"	98.12	101.48	98.56	41 928.978
Share "Classic - Distribution"	96.73	100.05	96.66	6 797.640
Share "Classic RH USD - Capitalisation"	104.63	111.40	109.79	150.000
Share "Classic RH USD - Distribution"	103.71	107.96	105.56	150.000
Share "N - Capitalisation"	99.20	99.61	0	0
Share "Privilege - Capitalisation"	99.33	102.89	0	0
Share "X - Distribution"	100.17	104.28	101.43	609 271.290

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

Flexible Opportunities	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	0	22 744 576	19 331 307	
Net asset value per share				
Share "Classic - Capitalisation"	0	107.16	104.23	68 261.413
Share "Classic - Distribution"	0	107.15	104.23	8 150.705
Share "Classic RH CZK - Capitalisation"	0	1 083.14	1 056.00	10 985.552
Share "I - Capitalisation"	0	121.02	118.61	88 655.886
Share "I RH GBP - Capitalisation"	0	108.52	106.22	102.549
Share "N - Capitalisation"	0	106.70	103.01	3 858.804
Share "Privilege EUR - Capitalisation"	0	107.57	0	0
Share "X - Capitalisation"	0	107.91	0	0
Frontiers Equity	USD	USD	USD	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	63 531 779	71 120 232	67 435 372	
Net asset value per share				
Share "Classic - Capitalisation"	109.78	120.28	111.80	8 180.908
Share "Classic - Distribution"	91.36	96.93	85.40	732.792
Share "N - Capitalisation"	98.48	107.08	98.79	1 056.263
Share "X - Capitalisation"	115.10	128.67	122.03	543 729.306
Germany Multi-Factor Equity	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	100 589 776	93 566 002	76 822 673	
Net asset value per share				
Share "Classic - Capitalisation"	241.04	292.94	279.27	239 234.846
Share "Classic - Distribution"	197.11	232.75	213.17	5 462.464
Share "Classic USD - Capitalisation"	100.63	120.10	124.81	730.686
Share "I - Capitalisation"	115.10	142.12	0	0
Share "N - Capitalisation"	69.81	84.21	79.68	37 720.928
Share "Privilege - Capitalisation"	139.79	171.43	164.91	34 974.991
Global Absolute Return Multi-Factor Bond	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	0	0	13 946 103	
Net asset value per share				
Share "Classic - Capitalisation"	0	0	97.89	10.000
Share "I - Capitalisation"	0	0	97.92	95 998.000
Share "X - Capitalisation"	0	0	97.95	46 400.000
Global Absolute Return Multi-Factor Equity	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	0	4 654 280	0	
Net asset value per share				
Share "Classic - Capitalisation"	0	90.70	0	0
Share "I - Capitalisation"	0	91 710.10	0	0
Share "Privilege - Capitalisation"	0	94.44	0	0

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

Global Bond Opportunities	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	74 484 377	488 463 520	527 708 894	
Net asset value per share				
Share "Classic - Capitalisation"	344.89	374.52	387.25	363 867.710
Share "Classic - Distribution"	193.31	205.80	212.79	642 583.064
Share "Classic H USD - Capitalisation"	394.38	417.35	438.89	9 050.081
Share "I - Capitalisation"	371.83	406.39	422.91	266 692.639
Share "N - Capitalisation"	117.07	126.49	130.14	55 256.977
Share "Privilege - Capitalisation"	117.38	128.03	132.98	16 190.714
Share "Privilege - Distribution"	0	99.75	103.60	5 339.544
Share "X - Capitalisation"	124.06	135.99	141.95	874 514.057

Global Convertible	USD	USD	USD	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	927 496 314	638 271 924	843 864 221	
Net asset value per share				
Share "Classic - Capitalisation"	100.71	111.92	146.54	139 088.157
Share "Classic - Distribution"	96.22	106.43	138.62	38 349.462
Share "Classic MD - Distribution"	92.66	102.47	133.58	13 865.140
Share "Classic RH CHF - Capitalisation"	96.02	103.37	133.03	300.000
Share "Classic RH CZK - Capitalisation"	28.82	31.92	4 114.61	59 888.873
Share "Classic RH EUR - Capitalisation"	147.02	158.59	204.14	1 065 335.708
Share "Classic RH EUR - Distribution"	79.34	85.19	109.12	1 153 735.543
Share "Classic RH PLN - Distribution"	424.18	465.31	600.67	589.556
Share "I - Capitalisation"	157.39	176.33	232.76	631 549.299
Share "I RH EUR - Capitalisation"	163.78	178.12	230.96	648 984.608
Share "I RH NOK - Capitalisation"	136.64	150.97	195.73	24 836.003
Share "N - Capitalisation"	92.58	102.27	133.10	10 029.780
Share "N RH EUR - Capitalisation"	0	103.64	132.74	83 490.279
Share "N RH EUR - Distribution"	92.53	98.80	125.77	4 249.407
Share "Privilege - Capitalisation"	93.50	104.58	137.83	41 989.070
Share "Privilege RH EUR - Capitalisation"	108.39	117.72	152.43	93 130.193
Share "Privilege RH EUR - Distribution"	102.58	110.86	142.92	68 351.029
Share "X - Capitalisation"	147.12	0	133.71	21 949.000

Global Environment	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	820 732 607	1 179 492 659	2 257 852 218	
Net asset value per share				
Share "Classic - Capitalisation"	173.97	222.67	251.54	2 420 857.860
Share "Classic - Distribution"	134.40	168.05	184.89	656 540.296
Share "Classic H EUR - Capitalisation"	0	0	118.30	12 920.830
Share "Classic RH SGD MD - Distribution"	92.60	116.34	126.97	12 063.589
Share "Classic RH USD MD - Distribution"	93.04	116.73	128.00	51 484.021
Share "Classic SGD - Capitalisation"	86.51	107.28	129.87	24 154.749
Share "Classic USD - Capitalisation"	198.90	249.98	307.82	60 057.183
Share "I - Capitalisation"	193.97	251.18	287.08	995 247.163
Share "I GBP - Distribution"	88.27	105.24	0	0
Share "I Plus H JPY - Capitalisation"	0	0	10 985.00	4 550 178.266
Share "I Plus JPY - Capitalisation"	0	0	10 981.00	3 971 617.052
Share "I USD - Capitalisation"	86.15	109.65	136.60	76 149.558
Share "N - Capitalisation"	161.47	205.13	230.00	79 540.615
Share "N - Distribution"	89.07	110.52	120.69	7 013.232
Share "Privilege - Capitalisation"	153.60	198.57	226.57	116 582.232
Share "Privilege - Distribution"	87.23	110.17	122.44	145 242.408
Share "Privilege GBP - Distribution"	88.62	105.62	124.06	866.554
Share "Privilege USD - Capitalisation"	85.80	108.90	135.51	10 910.000
Share "X - Capitalisation"	121.16	157.99	181.84	1 463 561.201
Share "X - Distribution"	0	111.12	124.58	1 096 750.953

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

Global Equity	USD	USD	USD	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	436 277 662	536 714 015	528 952 963	
Net asset value per share				
Share "Classic - Capitalisation"	104.57	134.76	158.43	1 331 643.122
Share "Classic - Distribution"	88.78	111.73	128.01	354 479.056
Share "Classic EUR - Capitalisation"	119.10	156.31	168.59	437 677.784
Share "Classic EUR - Distribution"	113.62	145.66	153.21	146 287.214
Share "Classic RH NOK - Capitalisation"	109.37	138.66	156.08	392 677.604
Share "I - Capitalisation"	109.23	142.21	168.89	444 925.002
Share "I GBP - Capitalisation"	87.67	109.62	0	0
Share "Life EUR - Capitalisation"	115.45	153.51	167.75	60 182.846
Share "N - Capitalisation"	103.01	131.77	153.76	62 710.626
Share "Privilege - Capitalisation"	108.20	140.71	166.92	90 579.436
Share "X - Capitalisation"	110.70	145.01	173.27	204 754.051

Global High Yield Bond	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	102 675 793	130 290 370	113 049 979	
Net asset value per share				
Share "Classic - Capitalisation"	96.32	106.96	108.06	82 296.077
Share "Classic - Distribution"	26.81	27.90	27.28	546 302.798
Share "Classic H AUD MD - Distribution"	76.72	80.94	75.33	119 869.233
Share "Classic H CZK - Capitalisation"	97.80	110.81	11 231.99	14 280.204
Share "Classic H USD - Capitalisation"	109.13	124.64	128.39	101 470.670
Share "Classic H USD - Distribution"	36.03	38.65	38.55	25 346.679
Share "Classic H USD MD - Distribution"	77.68	82.09	77.61	36 512.168
Share "Classic USD - Capitalisation"	107.88	117.62	129.51	8 480
Share "Classic USD MD - Distribution"	62.63	64.96	67.27	259 017.055
Share "I - Capitalisation"	107.16	120.00	122.26	293 786.490
Share "IH USD - Capitalisation"	174.75	201.44	208.27	300.000
Share "N - Capitalisation"	93.81	103.69	104.23	147.488
Share "N - Distribution"	82.64	85.58	83.25	13 075.636
Share "Privilege - Capitalisation"	109.00	121.89	124.00	1 332.971
Share "Privilege - Distribution"	84.93	89.03	87.67	139 262.952
Share "X - Capitalisation"	110.06	123.75	0	0

Global Inflation-Linked Bond	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	136 781 554	158 951 605	157 537 622	
Net asset value per share				
Share "Classic - Capitalisation"	143.95	150.34	161.36	269 957.860
Share "Classic - Distribution"	131.19	137.01	147.06	70 634.751
Share "I - Capitalisation"	154.92	162.83	175.92	144 956.076
Share "I Plus - Capitalisation"	98.43	103.61	112.08	636 000.000
Share "N - Capitalisation"	135.57	140.88	150.45	38 656.204
Share "Privilege - Capitalisation"	120.90	126.83	136.73	4 531.413
Share "Privilege - Distribution"	104.39	109.51	118.08	3 124.409

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

Global Low Vol Equity	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	426 064 484	778 123 045	607 901 964	
Net asset value per share				
Share "Classic - Capitalisation"	75.47	95.97	90.39	3 135 609.161
Share "Classic - Distribution"	72.70	90.21	82.78	447 793.352
Share "Classic CZK - Capitalisation"	124.57	156.30	15 219.88	24 816.223
Share "Classic H CZK - Capitalisation"	0	1 046.29	1 033.93	21 010.334
Share "Classic H EUR - Capitalisation"	0	0	109.24	1 164.918
Share "Classic USD - Capitalisation"	518.58	647.50	664.78	63 580.208
Share "Classic USD - Distribution"	335.03	408.10	407.87	2 432.401
Share "Classic USD MD - Distribution"	99.55	121.44	120.73	5 922.281
Share "I - Capitalisation"	514.83	661.30	629.24	326 240.243
Share "N - Capitalisation"	221.34	279.34	261.14	23 369.753
Share "Privilege - Capitalisation"	180.56	231.67	220.18	47 697.253
Share "X - Capitalisation"	98.19	126.88	121.46	117 191.159
Global Multi-Factor Equity	USD	USD	USD	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	0	21 854 765	10 071 369	
Net asset value per share				
Share "Classic - Capitalisation"	0	140.99	148.51	10.000
Share "Classic - Distribution"	0	127.40	0	0
Share "Classic RH EUR - Capitalisation"	0	103.50	106.44	29 533.826
Share "I - Capitalisation"	0	149.56	0	0
Share "Privilege - Capitalisation"	0	146.49	0	0
Share "Privilege - Distribution"	0	125.74	0	0
Share "X - Capitalisation"	0	156.63	166.73	37 328.513
Global Real Estate Securities	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	50 192 843	95 935 013	115 943 464	
Net asset value per share				
Share "Classic - Capitalisation"	47.96	59.16	52.66	267 494.975
Share "Classic - Distribution"	28.84	34.22	29.06	450 507.118
Share "Classic USD - Capitalisation"	132.43	160.05	0	0
Share "N - Capitalisation"	123.69	151.46	133.80	316.034
Share "Privilege - Capitalisation"	136.65	170.12	152.79	22 970.328
Share "X - Capitalisation"	131.03	164.28	148.60	573 445.444
Green Bond	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	229 731 270	433 824 352	1 079 446 102	
Net asset value per share				
Share "Classic - Capitalisation"	97.40	101.41	104.99	4 550 746.472
Share "Classic - Distribution"	95.89	98.31	101.49	383 794.967
Share "I - Capitalisation"	98.03	102.57	106.72	2 663 985.283
Share "N - Capitalisation"	96.94	100.42	103.44	70 494.406
Share "Privilege - Capitalisation"	97.66	101.94	105.82	215 150.973
Share "Privilege - Distribution"	96.12	98.80	102.25	224 380.535
Share "X - Capitalisation"	98.31	103.10	107.51	499 688.598
Share "X - Distribution"	0	100.92	104.93	1 636 201.109

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

Green Tigers	USD	USD	USD	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	155 225 594	343 579 043	873 152 023	
Net asset value per share				
Share "Classic - Capitalisation"	95.74	110.11	148.51	10 121.127
Share "Classic - Distribution"	91.51	102.41	134.04	1 320.000
Share "Classic EUR - Capitalisation"	183.97	215.48	266.51	925 629.872
Share "Classic EUR - Distribution"	148.27	169.13	203.24	106 148.900
Share "I - Capitalisation"	151.11	175.74	239.60	329 134.060
Share "N - Capitalisation"	123.17	140.60	188.15	7 431.065
Share "Privilege - Capitalisation"	0	0	119.00	30 000.000
Share "Privilege EUR - Capitalisation"	130.77	154.69	193.26	272 882.143
Share "Privilege EUR - Distribution"	115.79	133.42	161.95	46 850.107
Share "X - Capitalisation"	9 401.23	11 016.94	15 133.71	25 479.603
Share "X - Distribution"	0	112.71	0	0
Harmony	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	0	84 987 644	178 434 561	
Net asset value per share				
Share "Classic - Capitalisation"	0	104.86	103.77	784 916.437
Share "Classic - Distribution"	0	103.37	95.56	141 520.655
Share "I - Capitalisation"	0	113.35	112.90	101 833.756
Share "U3 - Capitalisation"	0	0	97.95	734 684.783
Health Care Innovators	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	271 860 270	453 838 633	719 846 717	
Net asset value per share				
Share "Classic - Capitalisation"	927.74	1 164.73	1 275.14	414 063.128
Share "Classic - Distribution"	641.49	791.11	851.92	111 236.681
Share "Classic H EUR - Capitalisation"	0	0	106.41	43 024.394
Share "Classic USD - Capitalisation"	212.68	262.19	312.89	45 819.611
Share "I - Capitalisation"	1 037.75	1 316.11	1 455.67	21 535.505
Share "N - Capitalisation"	250.63	312.32	339.36	25 872.647
Share "Privilege - Capitalisation"	191.86	243.04	268.51	90 147.763
Share "Privilege - Distribution"	148.07	184.26	200.23	7 540.791
Share "X - Capitalisation"	0	0	104.32	143 358.522
Inclusive Growth	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	151 214 111	255 975 521	287 426 752	
Net asset value per share				
Share "Classic - Capitalisation"	92.87	111.53	113.51	258 253.190
Share "Classic - Distribution"	98.30	115.01	114.24	74 854.239
Share "I - Capitalisation"	96.28	116.81	120.09	508 151.776
Share "N - Capitalisation"	0	117.70	118.88	172.468
Share "Privilege - Capitalisation"	0	110.38	113.35	365.948
Share "Privilege - Distribution"	97.88	115.60	0	0
Share "X - Capitalisation"	98.96	120.78	124.92	1 508 813.000

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

India Equity	USD	USD	USD	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	376 347 809	390 743 252	349 508 007	
Net asset value per share				
Share "Classic - Capitalisation"	129.01	140.74	154.35	421 677.600
Share "Classic - Distribution"	112.19	120.83	130.40	57 562.013
Share "Classic EUR - Capitalisation"	133.53	148.37	149.28	153 488.761
Share "Classic EUR - Distribution"	98.17	107.69	106.67	36 028.570
Share "I - Capitalisation"	242.66	267.68	296.86	737 239.647
Share "N - Capitalisation"	45.20	48.94	53.26	184 932.516
Share "Privilege - Capitalisation"	124.98	137.71	152.55	79 814.768
Share "Privilege - Distribution"	139.75	153.35	0	0
Share "Privilege EUR - Capitalisation"	90.75	101.85	103.52	26 011.158
Japan Equity	JPY	JPY	JPY	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	37 530 379 602	34 802 866 582	19 553 292 553	
Net asset value per share				
Share "Classic - Capitalisation"	4 418.00	5 196.00	5 635.00	832 831.652
Share "Classic - Distribution"	3 207.00	3 685.00	3 884.00	202 106.585
Share "Classic EUR - Capitalisation"	35.23	42.59	44.60	111 857.665
Share "Classic H EUR - Capitalisation"	73.59	86.10	92.25	254 780.068
Share "Classic H USD - Capitalisation"	102.50	123.58	134.30	2 301.422
Share "Classic USD - Capitalisation"	40.26	47.81	54.58	58 580.672
Share "I - Capitalisation"	3 592.00	4 267.00	4 675.00	446 353.380
Share "IH USD - Capitalisation"	114.92	140.00	153.54	300.000
Share "N - Capitalisation"	3 821.00	4 464.00	4 805.00	53 415.667
Share "NH EUR - Distribution"	88.36	100.26	103.82	300.000
Share "Privilege - Capitalisation"	97 128.00	115 254.00	126 125.00	3 588.139
Share "Privilege - Distribution"	12 745.00	14 782.00	15 723.00	6 363.752
Share "Privilege H EUR - Capitalisation"	102.77	121.23	131.20	26 115.506
Share "X - Capitalisation"	5 917.00	7 080.00	7 813.00	867 387.109
Japan Multi-Factor Equity	JPY	JPY	JPY	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	0	2 463 334 207	1 846 251 202	
Net asset value per share				
Share "Classic - Capitalisation"	0	1 404.00	1 391.00	42 079.836
Share "Classic EUR - Capitalisation"	0	124.87	119.45	118 477.960
Share "X - Capitalisation"	0	9 481.00	0	0
Japan Small Cap	JPY	JPY	JPY	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	124 908 803 735	126 778 683 995	134 823 419 310	
Net asset value per share				
Share "Classic - Capitalisation"	9 927.00	11 832.00	13 399.00	224 752.169
Share "Classic - Distribution"	7 281.00	8 507.00	9 410.00	34 582.685
Share "Classic EUR - Capitalisation"	79.14	96.99	106.06	140 534.083
Share "Classic H EUR - Capitalisation"	137.78	162.96	182.88	384 617.347
Share "Classic H USD - Capitalisation"	162.96	198.94	226.73	80 983.378
Share "I - Capitalisation"	11 649.00	14 046.00	16 093.00	6 357 278.361
Share "IH USD - Capitalisation"	126.16	155.88	179.20	4 243.227
Share "N - Capitalisation"	8 612.00	10 187.00	11 451.00	24 823.843
Share "NH EUR - Distribution"	93.38	107.63	117.04	300.000
Share "Privilege - Capitalisation"	259 398.00	312 276.00	357 189.00	22 807.502
Share "Privilege EUR - Capitalisation"	0	110.54	122.09	83 313.189
Share "Privilege H EUR - Capitalisation"	148.76	177.95	201.69	254 078.383
Share "Privilege H USD - Capitalisation"	105.00	129.50	148.50	15 591.969
Share "X - Capitalisation"	13 407.00	16 307.00	18 843.00	190.000

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

Latin America Equity	USD	USD	USD	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	82 776 827	81 327 029	58 765 818	
Net asset value per share				
Share "Classic - Capitalisation"	533.54	615.13	510.32	64 812.631
Share "Classic - Distribution"	326.98	365.37	287.76	14 985.102
Share "Classic EUR - Capitalisation"	466.72	547.98	417.07	6 589.727
Share "I - Capitalisation"	34.38	40.08	33.62	191 587.132
Share "N - Capitalisation"	467.51	534.98	440.50	4 058.099
Share "Privilege - Capitalisation"	30.61	35.64	29.87	327 669.283
Local Emerging Bond	USD	USD	USD	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	624 157 839	502 826 629	478 716 262	
Net asset value per share				
Share "Classic - Capitalisation"	125.24	137.67	139.13	184 886.873
Share "Classic - Distribution"	58.03	59.82	56.82	575 461.190
Share "Classic EUR - Capitalisation"	95.73	107.17	99.37	67 582.539
Share "Classic EUR - Distribution"	59.20	62.20	54.28	553 692.150
Share "Classic MD - Distribution"	45.54	46.82	43.26	382 816.451
Share "Classic RH EUR - Capitalisation"	79.21	84.29	83.61	90 475.128
Share "Classic RH EUR - Distribution"	46.93	46.86	43.59	37 613.995
Share "I - Capitalisation"	143.49	159.30	162.60	1 643 699.108
Share "I RH EUR - Capitalisation"	97.78	105.26	105.20	435 523.169
Share "N - Capitalisation"	79.61	87.07	87.56	102 381.859
Share "Privilege - Capitalisation"	74.75	82.84	84.39	48 989.384
Share "Privilege - Distribution"	54.05	56.19	53.79	13 900.418
Share "Privilege EUR - Capitalisation"	94.27	106.37	99.42	37 006.807
Share "Privilege RH EUR - Capitalisation"	79.68	85.34	85.23	37 030.174
Share "X - Capitalisation"	83.85	93.65	102 086.84	19 000
Multi-Asset Income	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	0	842 828 119	593 523 355	
Net asset value per share				
Share "Classic - Capitalisation"	0	107.75	96.02	1 580 503.106
Share "Classic - Distribution"	0	88.21	74.65	2 438 065.825
Share "Classic MD - Distribution"	0	87.78	74.60	201 367.893
Share "Classic RH AUD MD - Distribution"	0	91.29	75.54	300.000
Share "Classic RH CNH MD - Distribution"	0	95.85	80.68	300.000
Share "Classic RH HKD MD - Distribution"	0	92.97	78.36	300.000
Share "Classic RH SGD MD - Distribution"	0	93.58	78.19	300.000
Share "Classic RH USD - Capitalisation"	0	108.94	98.79	300.000
Share "Classic RH USD - Distribution"	0	93.11	77.92	300.000
Share "Classic RH USD MD - Distribution"	0	93.30	78.53	8 240.000
Share "I - Capitalisation"	0	112.08	100.54	258 341.564
Share "N - Capitalisation"	0	103.66	91.68	158 342.022
Share "Privilege - Capitalisation"	0	112.48	101.02	22 390.656
Share "Privilege - Distribution"	0	43.33	36.96	2 673 986.949
Share "X - Capitalisation"	0	102.99	92.90	610 037.515
Share "X - Distribution"	0	96.66	82.82	554 079.888

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

Nordic Small Cap	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	147 548 393	180 812 565	239 568 063	
Net asset value per share				
Share "Classic - Capitalisation"	327.02	407.56	585.72	142 010.496
Share "Classic - Distribution"	302.54	367.05	511.63	46 796.095
Share "Classic H NOK - Distribution"	1 071.94	1 340.09	1 798.83	243 871.010
Share "I - Capitalisation"	37.68	47.51	69.08	985 142.813
Share "N - Capitalisation"	160.72	198.81	283.55	22 758.450
Share "Privilege - Capitalisation"	175.25	220.61	320.21	50 179.289
Share "X - Capitalisation"	96.59	0	0	0
Pacific Real Estate Securities	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	18 413 865	16 003 115	11 159 938	
Net asset value per share				
Share "Classic - Capitalisation"	117.46	138.17	116.64	51 226.815
Share "Classic - Distribution"	82.20	93.96	75.92	64 430.979
Share "Classic USD - Capitalisation"	128.24	148.14	136.35	319.491
Share "Classic USD - Distribution"	93.75	105.20	92.52	867.046
Share "I - Capitalisation"	136.78	162.54	138.62	280.000
Share "N - Capitalisation"	120.69	140.92	118.07	268.655
Share "Privilege - Capitalisation"	122.09	144.92	123.44	643.642
Share "Privilege - Distribution"	107.35	123.83	100.97	417.352
Premia Opportunities	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	10 488 396	44 605 406	42 631 570	
Net asset value per share				
Share "Classic - Capitalisation"	104.83	108.80	101.62	354 468.326
Share "Classic - Distribution"	0	101.51	90.99	12 294.301
Share "I - Capitalisation"	106 264.00	111 299.00	0	0
Share "Privilege - Capitalisation"	106.35	111.14	0	0
Share "X - Capitalisation"	97.37	102.39	96.91	56 681.000
RMB Bond	USD	USD	USD	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	52 583 981	81 218 108	241 064 263	
Net asset value per share				
Share "Classic - Capitalisation"	175.97	180.00	195.39	106 257.812
Share "Classic - Distribution"	97.41	96.28	101.29	306.884
Share "I - Capitalisation"	185.12	190.83	100.79	242 262.776
Share "N - Capitalisation"	100.91	102.71	0	0
Share "Privilege - Capitalisation"	101.99	104.95	0	0
Share "Privilege - Distribution"	98.07	97.59	0	0
Share "X - Capitalisation"	1 032.87	1 069.00	1 174.39	166 770.083

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

Russia Equity	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	1 387 927 494	1 464 097 484	872 635 898	
Net asset value per share				
Share "Classic - Capitalisation"	118.78	162.55	147.00	973 650.682
Share "Classic - Distribution"	82.73	106.58	87.71	368 482.532
Share "Classic RH ZAR MD - Distribution"	915.51	1 142.55	909.23	293 944.601
Share "Classic USD - Capitalisation"	91.02	122.31	120.56	1 835 949.590
Share "Classic USD - Distribution"	71.04	89.80	80.31	9 313.402
Share "Classic USD MD - Distribution"	104.14	130.75	120.37	103 302.226
Share "I - Capitalisation"	135.05	186.87	170.89	2 687 710.199
Share "I - Distribution"	128.71	167.70	139.63	30 632.460
Share "I GBP - Capitalisation"	98.13	128.18	0	0
Share "I USD - Distribution"	0	0	117.68	6 200.000
Share "N - Capitalisation"	262.87	357.04	320.47	45 762.190
Share "Privilege - Capitalisation"	125.39	173.31	158.30	71 749.697
Share "Privilege - Distribution"	98.66	128.41	106.77	1 264.539
Share "Privilege GBP - Distribution"	104.43	127.98	112.77	2 497.649
Share "X - Capitalisation"	0	111.20	102.45	23.125
Seasons	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	0	116 511 247	166 717 890	
Net asset value per share				
Share "Classic - Capitalisation"	0	107.39	118.16	1 410 934.435
Share "K - Capitalisation"	0	0	165.16	6.666
SMaRT Food	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	584 479 175	772 382 629	924 515 189	
Net asset value per share				
Share "Classic - Capitalisation"	92.84	116.61	119.41	3 351 114.870
Share "Classic - Distribution"	87.30	107.08	106.62	230 271.666
Share "Classic H EUR - Capitalisation"	0	0	115.70	5 662.816
Share "Classic RH USD - Capitalisation"	92.32	119.31	126.31	6 969.662
Share "Classic RH USD MD - Distribution"	0	100.94	99.96	3 155.000
Share "Classic SGD - Capitalisation"	88.78	108.05	0	0
Share "Classic USD - Capitalisation"	85.48	105.48	117.74	2 250.000
Share "I - Capitalisation"	96.86	123.08	127.51	1 820 290.700
Share "N - Capitalisation"	91.19	113.67	115.54	67 615.872
Share "Privilege - Capitalisation"	96.43	122.33	126.53	159 822.641
Share "Privilege - Distribution"	91.78	113.71	114.37	62 273.799
Share "Privilege GBP - Capitalisation"	91.15	109.16	0	0
Share "Privilege H USD - Capitalisation"	0	0	110.89	16 250.069
Share "U - Capitalisation"	0	0	102.99	136 729.982
Share "U - Distribution"	0	0	103.01	8 810.769
Share "U RH CHF - Capitalisation"	0	0	103.24	23 849.738
Share "U RH CHF - Distribution"	0	0	102.64	2 222.000
Share "U RH GBP - Capitalisation"	0	0	102.27	470.703
Share "U RH GBP - Distribution"	0	0	102.92	100.000
Share "U RH USD - Capitalisation"	0	0	104.30	178 849.418
Share "U RH USD - Distribution"	0	0	104.64	100.000
Share "UP - Capitalisation"	0	0	103.82	304 714.145
Share "UP - Distribution"	0	0	103.82	33 033.837
Share "UP RH CHF - Capitalisation"	0	0	103.47	265 003.750
Share "UP RH CHF - Distribution"	0	0	103.95	23 761.804
Share "UP RH GBP - Capitalisation"	0	0	102.79	66 698.026
Share "UP RH GBP - Distribution"	0	0	103.62	13 247.357
Share "UP RH USD - Capitalisation"	0	0	104.92	212 912.416
Share "UP RH USD - Distribution"	0	0	104.70	11 141.175
Share "X - Capitalisation"	99.40	127.18	132.70	793 614.048
Share "X - Distribution"	0	107.84	0	0

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

Sustainable Enhanced Bond 12M

	EUR 31/12/2018	EUR 31/12/2019	EUR 31/12/2020	Number of shares 31/12/2020
Net assets	0	1 998 327 236	2 100 163 570	
Net asset value per share				
Share "Classic - Capitalisation"	0	101.43	101.53	1 030 758.827
Share "Classic - Distribution"	0	98.33	98.42	46 370.828
Share "I - Capitalisation"	0	103 139.25	103 582.34	7 523.082
Share "Privilege - Capitalisation"	0	101.79	102.04	1 272 534.332
Share "Privilege - Distribution"	0	99.02	99.26	247 080.513
Share "U3 - Capitalisation"	0	0	100.46	400.040
Share "X - Capitalisation"	0	104.54	105.10	2 915 688.126
Share "X - Distribution"	0	1 002.85	1 008.17	744 756.759

Sustainable Euro Bond

	EUR 31/12/2018	EUR 31/12/2019	EUR 31/12/2020	Number of shares 31/12/2020
Net assets	354 254 002	688 531 552	704 652 210	
Net asset value per share				
Share "Classic - Capitalisation"	146.19	152.52	155.82	816 864.333
Share "Classic - Distribution"	112.42	116.42	118.64	112 426.401
Share "Classic H USD - Capitalisation"	0	99.79	103.37	100.000
Share "I - Capitalisation"	159.02	166.98	171.71	1 250 050.311
Share "IH GBP - Distribution"	0	99.81	103.27	100.000
Share "IH USD - Capitalisation"	0	99.89	104.06	15 109.167
Share "N - Capitalisation"	111.11	115.33	117.25	63 876.623
Share "Privilege - Capitalisation"	113.85	119.31	122.45	495 264.091
Share "Privilege - Distribution"	108.76	113.13	115.81	66 074.778
Share "Privilege H GBP - Distribution"	0	99.78	103.03	100.000
Share "Privilege H USD - Capitalisation"	0	99.85	103.93	100.000
Share "X - Capitalisation"	122.59	129.11	133.16	2 044 630.048

Sustainable Euro Corporate Bond

	EUR 31/12/2018	EUR 31/12/2019	EUR 31/12/2020	Number of shares 31/12/2020
Net assets	964 999 697	1 501 791 517	1 778 230 496	
Net asset value per share				
Share "Classic - Capitalisation"	144.94	152.74	153.49	301 759.913
Share "Classic - Distribution"	106.95	111.28	111.11	203 213.137
Share "Classic H CHF - Capitalisation"	99.19	104.08	104.40	477.000
Share "I - Capitalisation"	155.46	164.88	166.77	2 356 174.651
Share "N - Capitalisation"	137.00	143.65	143.64	44 206.404
Share "Privilege - Capitalisation"	114.88	121.76	123.08	1 545 778.356
Share "Privilege - Distribution"	102.26	107.03	107.49	235 669.925
Share "X - Capitalisation"	135.23	143.85	145.94	5 488 295.657
Share "X - Distribution"	0	102.10	102.92	2 851 080.849

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

Sustainable Global Corporate Bond	USD	USD	USD	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	244 858 138	346 198 383	538 920 125	
Net asset value per share				
Share "Classic - Capitalisation"	162.13	179.97	189.72	335 548.431
Share "Classic - Distribution"	108.77	118.08	120.82	41 658.284
Share "Classic H EUR - Capitalisation"	106.66	115.10	119.46	252 740.290
Share "I - Capitalisation"	172.21	192.39	204.14	185 941.989
Share "IH EUR - Capitalisation"	108.45	117.76	122.93	1 349 665.058
Share "IH NOK - Capitalisation"	97.24	107.21	111.39	300.000
Share "N - Capitalisation"	154.07	170.17	178.50	14 047.754
Share "NH EUR - Distribution"	95.12	99.85	99.97	2 586.338
Share "Privilege - Capitalisation"	98.91	110.29	116.80	34 946.584
Share "Privilege - Distribution"	100.15	109.21	112.25	63 607.532
Share "Privilege EUR - Capitalisation"	101.23	114.95	111.70	51 615.263
Share "Privilege H EUR - Capitalisation"	106.64	115.62	120.35	326 534.771
Share "X - Capitalisation"	100.14	112.21	119.41	105 072.890
Share "X - Distribution"	0	104.98	108.44	1 019 935.843
Sustainable Multi-Asset Balanced	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	0	714 870 533	846 361 979	
Net asset value per share				
Share "Classic - Capitalisation"	0	220.07	229.96	2 402 965.211
Share "Classic - Distribution"	0	124.53	128.34	89 974.471
Share "Classic RH USD - Capitalisation"	0	110.93	117.31	84 683.738
Share "Classic RH USD - Distribution"	0	111.00	115.65	60 138.610
Share "Classic RH USD MD - Distribution"	0	0	107.43	100.000
Share "Classic Solidarity BE - Capitalisation"	0	106.61	111.40	880 337.428
Share "Classic Solidarity BE - Distribution"	0	104.93	108.14	833 539.956
Share "I - Capitalisation"	0	263.01	277.64	67 117.754
Share "N - Capitalisation"	0	112.60	116.78	238 823.302
Share "Privilege - Capitalisation"	0	105.85	111.50	55 087.527
Share "Privilege - Distribution"	0	118.21	122.79	224 245.982
Share "Privilege Solidarity BE - Capitalisation"	0	109.01	114.83	98.540
Sustainable Multi-Asset Growth	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	0	385 360 757	502 206 071	
Net asset value per share				
Share "Classic - Capitalisation"	0	244.13	260.08	1 125 108.162
Share "Classic - Distribution"	0	139.13	145.25	27 651.052
Share "Classic RH USD MD - Distribution"	0	0	110.85	100.000
Share "Classic Solidarity BE - Capitalisation"	0	110.61	117.84	762 474.274
Share "Classic Solidarity BE - Distribution"	0	108.42	113.18	607 609.970
Share "I - Capitalisation"	0	293.06	315.61	39 922.479
Share "N - Capitalisation"	0	121.01	127.95	118 732.046
Share "Privilege - Capitalisation"	0	140.88	151.29	126 474.006
Share "Privilege - Distribution"	0	114.63	120.63	103.000

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

Sustainable Multi-Asset Stability	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	0	951 523 714	1 265 780 420	
Net asset value per share				
Share "Classic - Capitalisation"	0	440.93	451.30	1 644 270.878
Share "Classic - Distribution"	0	240.64	244.33	451 134.773
Share "Classic Solidarity BE - Capitalisation"	0	113.82	116.50	860 703.761
Share "Classic Solidarity BE - Distribution"	0	107.90	109.56	1 304 713.063
Share "I - Capitalisation"	0	127.47	131.68	684 015.388
Share "N - Capitalisation"	0	109.08	110.82	301 493.962
Share "Privilege - Capitalisation"	0	128.58	132.53	336 149.492
Share "Privilege - Distribution"	0	103.38	105.71	15 546.000
Share "Privilege Solidarity BE - Capitalisation"	0	105.75	109.00	4 163.714
Share "Privilege Solidarity BE - Distribution"	0	104.43	106.78	1 280.192

Target Risk Balanced	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	1 689 830 202	1 839 019 026	1 717 303 311	
Net asset value per share				
Share "Classic - Capitalisation"	235.45	274.48	267.28	2 585 791.668
Share "Classic - Distribution"	117.36	136.82	114.83	1 140 840.620
Share "Classic RH USD - Capitalisation"	0	102.27	100.96	17 450.949
Share "Classic RH USD MD - Distribution"	94.97	111.78	103.51	4 288.907
Share "I - Capitalisation"	143.15	168.13	164.95	965 893.320
Share "N - Capitalisation"	205.76	238.07	230.10	122 025.959
Share "N - Distribution"	90.28	104.46	86.98	2 159.834
Share "Privilege - Capitalisation"	1 083.85	1 271.85	1 246.58	13 542.000
Share "Privilege - Distribution"	101.59	119.20	100.73	59 724.895
Share "X - Capitalisation"	102.19	120.87	119.42	5 582 424.434
Share "X RH BRL - Capitalisation"	99.25	123.09	124.50	827 505.519

Telecom	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	122 282 351	61 987 983	0	
Net asset value per share				
Share "Classic - Capitalisation"	627.55	712.25	0	0
Share "Classic - Distribution"	303.41	330.06	0	0
Share "I - Capitalisation"	134.67	154.40	0	0
Share "N - Capitalisation"	112.32	126.52	0	0
Share "Privilege - Capitalisation"	140.17	160.59	0	0
Share "Privilege - Distribution"	96.22	105.63	0	0
Share "X - Capitalisation"	97.72	112.74	0	0

Turkey Equity	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	33 093 752	33 252 463	23 653 375	
Net asset value per share				
Share "Classic - Capitalisation"	122.44	143.45	129.09	107 772.160
Share "Classic - Distribution"	85.10	95.40	82.58	26 301.446
Share "Classic USD - Capitalisation"	41.23	47.44	46.53	7 484.703
Share "I - Capitalisation"	121.45	143.87	130.93	7 518.742
Share "N - Capitalisation"	111.31	129.43	115.61	38 147.927
Share "Privilege - Capitalisation"	61.15	72.36	65.78	22 456.362
Share "Privilege - Distribution"	46.62	52.79	46.16	8 940.401

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

US Growth	USD	USD	USD	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	722 114 978	710 681 547	933 804 354	
Net asset value per share				
Share "Classic - Capitalisation"	75.57	100.12	137.48	1 504 441.089
Share "Classic - Distribution"	42.05	54.99	74.70	401 397.405
Share "Classic EUR - Capitalisation"	270.95	365.59	460.55	207 302.085
Share "Classic H CZK - Capitalisation"	266.34	348.89	471.77	656 621.371
Share "Classic H EUR - Capitalisation"	171.86	220.90	298.48	132 051.194
Share "Classic H EUR - Distribution"	155.45	197.33	262.86	4 793.767
Share "I - Capitalisation"	309.78	414.59	575.13	530 559.542
Share "N - Capitalisation"	124.76	164.06	223.60	27 726.548
Share "Privilege - Capitalisation"	180.53	241.34	334.40	229 921.327
Share "Privilege - Distribution"	94.54	124.77	171.02	24 415.614
Share "Privilege EUR - Capitalisation"	272.59	371.11	471.73	30 793.790
Share "Privilege H EUR - Capitalisation"	96.31	124.98	169.83	79 401.996
Share "Privilege H EUR - Distribution"	90.24	115.52	155.45	1 762.154
Share "X - Capitalisation"	176.94	238.23	332.47	267 579.506
US High Yield Bond	USD	USD	USD	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	96 437 320	102 921 366	71 876 944	
Net asset value per share				
Share "Classic - Capitalisation"	233.00	265.39	275.85	55 102.251
Share "Classic - Distribution"	95.59	101.62	99.67	12 306.744
Share "Classic H AUD MD - Distribution"	76.25	81.47	78.73	33 030.081
Share "Classic H EUR - Capitalisation"	144.53	159.92	162.98	15 079.597
Share "Classic MD - Distribution"	62.44	67.00	65.52	652 122.261
Share "I - Capitalisation"	26.77	30.75	32.23	195 879.245
Share "N - Capitalisation"	213.39	241.85	250.12	5 455.106
Share "NH EUR - Distribution"	89.11	91.47	87.58	300.000
Share "Privilege - Capitalisation"	20.73	23.78	24.87	66.500
Share "X - Capitalisation"	0	105.47	0	0
US Mid Cap	USD	USD	USD	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	166 713 819	145 494 530	125 336 536	
Net asset value per share				
Share "Classic - Capitalisation"	204.47	237.42	282.12	196 937.905
Share "Classic - Distribution"	167.36	190.61	222.09	39 360.280
Share "Classic EUR - Capitalisation"	178.84	211.48	230.56	46 521.280
Share "Classic H EUR - Capitalisation"	140.71	158.51	184.01	49 626.610
Share "Classic H SGD - Capitalisation"	98.49	113.59	133.45	430.339
Share "I - Capitalisation"	23.68	27.81	33.44	786 650.033
Share "I EUR - Capitalisation"	0	103.96	114.66	30 434.780
Share "N - Capitalisation"	185.79	214.12	252.53	5 650.974
Share "Privilege - Capitalisation"	182.65	214.21	257.10	17 696.843
Share "Privilege - Distribution"	80.77	93.11	109.63	439.186
Share "Privilege H EUR - Capitalisation"	106.99	121.79	142.74	551.984
Share "X - Capitalisation"	120.57	143.25	0	0
US Multi-Factor Corporate Bond	USD	USD	USD	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	0	46 171 905	112 520 323	
Net asset value per share				
Share "Classic - Capitalisation"	0	103.46	112.09	10.000
Share "I - Capitalisation"	0	104.09	113.35	45 236.106
Share "IH EUR - Capitalisation"	0	0	106.95	3 874.000
Share "X - Capitalisation"	0	103.83	113.08	945 223.341

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

US Multi-Factor Equity	USD	USD	USD	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	0	1 789 445 376	1 451 870 339	
Net asset value per share				
Share "Classic - Capitalisation"	0	143.70	151.31	1 037 863.973
Share "Classic - Distribution"	0	117.03	120.72	141 493.834
Share "Classic EUR - Capitalisation"	0	297.00	286.90	916 698.117
Share "Classic EUR - Distribution"	0	104.40	98.87	57 189.348
Share "Classic H EUR - Capitalisation"	0	113.50	116.73	220 305.578
Share "I - Capitalisation"	0	167.50	177.91	1 584 727.220
Share "I EUR - Capitalisation"	0	116.29	113.32	59 318.275
Share "I Plus - Capitalisation"	0	103.29	109.87	656 000.000
Share "I Plus EUR - Capitalisation"	0	135.30	0	0
Share "N - Capitalisation"	0	106.89	111.72	86 240.627
Share "Privilege - Capitalisation"	0	116.23	123.19	94 829.644
Share "Privilege - Distribution"	0	109.28	113.49	46 962.492
Share "Privilege EUR - Capitalisation"	0	104.56	101.66	5 152.194
Share "Privilege H EUR - Capitalisation"	0	112.19	115.34	40 162.272
Share "X - Capitalisation"	0	143.85	153.36	3 406 174.441
US Short Duration Bond	USD	USD	USD	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	46 064 887	82 371 985	115 317 412	
Net asset value per share				
Share "Classic - Capitalisation"	453.91	471.76	494.46	111 336.476
Share "Classic - Distribution"	98.21	99.20	102.12	146 175.671
Share "Classic EUR - Capitalisation"	0	99.08	95.27	4 977.865
Share "Classic H EUR - Capitalisation"	107.18	108.19	111.76	118 348.154
Share "Classic MD - Distribution"	113.93	115.00	118.22	46 323.186
Share "I - Capitalisation"	21.02	21.94	23.11	136 306.222
Share "IH EUR - Capitalisation"	97.23	98.38	102.27	31 190.462
Share "N - Capitalisation"	415.62	430.44	449.59	6 497.380
Share "Privilege - Capitalisation"	170.91	178.17	187.31	69 210.942
Share "Privilege - Distribution"	0	102.15	105.48	1 530.891
US Small Cap	USD	USD	USD	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	557 466 328	670 992 602	960 943 652	
Net asset value per share				
Share "Classic - Capitalisation"	201.69	258.45	319.66	280 816.887
Share "Classic - Distribution"	158.86	200.81	243.94	38 668.635
Share "Classic EUR - Capitalisation"	262.54	342.59	388.72	243 402.658
Share "Classic EUR - Distribution"	138.82	178.73	199.30	4 567.824
Share "Classic H EUR - Capitalisation"	161.20	200.40	242.79	120 804.316
Share "Classic H SGD - Capitalisation"	0	0	116.20	38 693.738
Share "I - Capitalisation"	238.12	308.69	386.28	1 256 455.768
Share "IH EUR - Capitalisation"	0	103.50	126.79	58 622.138
Share "N - Capitalisation"	164.55	209.28	256.91	9 143.580
Share "Privilege - Capitalisation"	185.83	240.51	300.46	228 575.008
Share "Privilege - Distribution"	132.59	169.29	207.73	30 396.864
Share "Privilege EUR - Capitalisation"	89.34	117.77	135.00	170 688.550
Share "Privilege GBP - Capitalisation"	98.68	122.80	148.70	4 032.465
Share "Privilege H EUR - Capitalisation"	83.66	105.01	128.41	665 331.377
Share "X - Capitalisation"	94.96	0	105 783.52	2.470

BNP PARIBAS FUNDS SICAV

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

US Value Multi-Factor Equity	USD	USD	USD	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	27 642 856	64 428 445	52 731 300	
Net asset value per share				
Share "Classic - Capitalisation"	106.82	130.29	130.87	148 751.665
Share "Classic - Distribution"	93.23	110.94	107.36	36 424.744
Share "Classic EUR - Capitalisation"	122.64	152.34	140.37	88 737.162
Share "Classic H EUR - Capitalisation"	97.65	116.24	113.73	39 318.902
Share "Classic H EUR - Distribution"	88.38	102.29	96.46	12 808.583
Share "Classic HUF - Capitalisation"	12 688.26	16 248.24	16 420.87	16.136
Share "I - Capitalisation"	111.82	137.78	139.80	5 676.328
Share "IH EUR - Capitalisation"	101.91	121.99	120.53	4 490.296
Share "N - Capitalisation"	103.28	125.04	124.65	10 075.977
Share "N - Distribution"	0	104.10	99.98	895.675
Share "Privilege - Capitalisation"	110.74	136.29	138.13	16 692.412
Share "Privilege - Distribution"	0	104.63	0	0
Share "Privilege H EUR - Capitalisation"	0	104.59	103.16	306.181
Share "Privilege H EUR - Distribution"	91.66	107.20	101.81	15 919.028

USD Money Market	USD	USD	USD	Number of shares
	31/12/2018	31/12/2019	31/12/2020	31/12/2020
Net assets	492 994 657	478 578 345	424 368 544	
Net asset value per share				
Share "Classic - Capitalisation"	212.901718	217.735287	218.929621	1 606 792.362
Share "Classic - Distribution"	104.305860	103.831599	102.548599	64 956.553
Share "I - Capitalisation"	98.836640	101.250375	101.969755	343 218.471
Share "Privilege - Capitalisation"	1 035.326273	1 059.415268	1 065.654056	29 029.116
Share "Privilege - Distribution"	100.880000	100.160000	0	0

BNP PARIBAS FUNDS SICAV Absolute Return Global Opportunities

Securities portfolio at 31/12/2020

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			5 606 488	22.44
Bonds			5 606 488	22.44
<i>Italy</i>			<i>5 606 488</i>	<i>22.44</i>
1 900 000	ITALY BTPS 0.050% 18-15/04/2021	EUR	1 903 040	7.62
50 000	ITALY BTPS 0.950% 16-15/03/2023	EUR	51 501	0.21
1 893 000	ITALY BTPS 3.750% 10-01/03/2021	EUR	1 905 835	7.63
696 000	ITALY BTPS 3.750% 13-01/05/2021	EUR	705 667	2.82
978 000	ITALY BTPS 5.000% 11-01/03/2022	EUR	1 040 445	4.16
Shares/Units in investment funds			19 368 501	77.53
<i>Luxembourg</i>			<i>13 709 253</i>	<i>54.87</i>
44 506.00	BNP PARIBAS EASY ENERGY AND METALS ENHANCED ROLL - UCITS ETF EUR CAP	EUR	393 905	1.58
270 000.00	BNP PARIBAS EASY EUR CORP BOND SRI FOSSIL FREE	EUR	2 947 994	11.79
23 720.00	BNP PARIBAS EASY FTSE EPRA/NAREIT DEVELOPED EUROPE UCITS ETF - QD - DIS	EUR	230 115	0.92
26 806.00	BNP PARIBAS EASY FTSE EPRA/NAREIT EUROZONE CAPPED UCITS ETF - QD - DIS	EUR	246 596	0.99
7 000.00	BNP PARIBAS EASY MSCI EM SRI SRS 5PC CP	EUR	89 625	0.36
2 000.00	BNP PARIBAS EASY MSCI JAPAN SRI SRS 5PC CP	EUR	48 408	0.19
48 572.78	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - I CAP	EUR	4 880 111	19.53
184 000.00	DB X-TRACKERS DJ EURO STOXX 50 SHORT ETF	EUR	1 936 048	7.75
183 000.00	DB X-TRACKERS S&P 500 SHORT - 1C - CAP	EUR	1 450 641	5.81
95 000.00	UBS ETF BM US LIQ. C. SUST.U	EUR	1 485 810	5.95
<i>Ireland</i>			<i>3 509 413</i>	<i>14.05</i>
3 133.00	ISHARES EURO CORP BOND LARGE CAP UCITS ETF	EUR	444 949	1.78
1 627.00	ISHARES EURO HIGH YIELD CORP BOND UCITS ETF EUR	EUR	167 207	0.67
200 000.00	ISHARES JPM ESG USD EM BD A	EUR	991 700	3.97
2 500.00	ISHARES USD TREASURY BONDS 7- 10YR UCITS ETF	EUR	446 050	1.79
4 000.00	PIMCO SH TERM H/Y CORP BOND	USD	324 711	1.30
18 967.00	SPDR BLOOMBERG BARCLAYS EMERGING MARKETS LOCAL BOND	EUR	1 134 796	4.54
<i>France</i>			<i>2 149 835</i>	<i>8.61</i>
7.20	BNP PARIBAS MOIS ISR - I - CAP	EUR	164 601	0.66
14 000.00	LYXOR ETF EURO CASH EONIA	EUR	1 456 014	5.83
20 000.00	LYXOR ETF SGI DLY DBLE SH BD	EUR	529 220	2.12
Total securities portfolio			24 974 989	99.97

Securities portfolio at 31/12/2020

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			12 478 569	62.14					
United States of America					Greece				
100 000	AT&T INC 1.950% 19-15/09/2023	EUR	105 133	0.52	100 000	ROLLS-ROYCE PLC 4.625% 20-16/02/2026	EUR	107 965	0.54
500 000	DTAOT 2018-2 D 4.150% 18-15/03/2024	USD	419 264	2.09	100 000	STANDARD CHARTERED 3.625% 12-23/11/2022	EUR	106 186	0.53
1 643 953	FHR 4135 BI 4.500% 12-15/11/2042	USD	184 070	0.92	100 000	TESCO CORP TREAS 2.500% 14-01/07/2024	EUR	108 283	0.54
2 263 744	FHR 5039 CI 2.000% 20-25/11/2050	USD	206 813	1.03					
2 137 740	FHS 329 C8 4.000% 14-15/03/2044	USD	234 617	1.17					
1 300 978	FHS 354 C14 4.000% 17-15/11/2046	USD	142 116	0.71					
500 000	FN BR0138 2.000% 20-01/12/2050	USD	424 537	2.11					
500 000	FN BR0173 2.000% 20-01/12/2050	USD	424 537	2.11					
498 126	FN FM5044 2.000% 20-01/12/2050	USD	422 946	2.11					
216 582	FNR 2011-99 GI 5.000% 11-25/05/2040	USD	7 775	0.04					
1 263 976	FNR 2020-68 QI 3.000% 20-25/10/2050	USD	152 927	0.76					
1 482 285	FNR 2020-70 QI 2.500% 20-25/10/2050	USD	176 555	0.88					
1 510 081	FNS 407 7 5.000% 11-25/03/2041	USD	224 563	1.12					
50 000	FORD MOTOR CO 9.000% 20-22/04/2025	USD	50 217	0.25					
100 000	FORD MOTOR CRED 3.250% 20-15/09/2025	EUR	105 001	0.52					
252 541	GNR 2010-114 KI 4.000% 10-16/10/2024	USD	2 442	0.01					
36 268	GNR 2010-89 GI 4.500% 10-20/05/2039	USD	65	0.00					
1 922 489	GNR 2017-114 PI 4.000% 17-20/10/2046	USD	167 161	0.83					
100 000	MYLAN NV 2.250% 16-22/11/2024	EUR	107 646	0.54					
300 000	TESLA MOTORS INC 5.300% 17-15/08/2025	USD	255 609	1.27					
France					Spain				
100 000	ACCOR 2.625% 14-05/02/2021	EUR	100 122	0.50	100 000	AMADEUS IT GROUP SA 0.875% 18-18/09/2023	EUR	102 016	0.51
100 000	ALSTOM S 0.250% 19-14/10/2026	EUR	101 229	0.50	100 000	CAIXABANK 1.750% 18-24/10/2023	EUR	104 775	0.52
200 000	AUCHAN SA 3.250% 20-23/07/2027	EUR	230 249	1.15	100 000	FERROVIAL EMISIO 0.540% 20-12/11/2028	EUR	100 878	0.50
100 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	102 441	0.51	200 000	INMOBILIARIA COL 1.350% 20-14/10/2028	EUR	206 514	1.03
100 000	BNP PARIBAS 2.375% 15-17/02/2025	EUR	107 533	0.54	100 000	INMOBILIARIA COLONIAL 1.450% 16-28/10/2024	EUR	104 254	0.52
100 000	CARMILA SA 1.625% 20-30/05/2027	EUR	101 715	0.51					
100 000	CASINO GUICHARD 2.798% 14-05/08/2026	EUR	88 408	0.44					
200 000	CNP ASSURANCES 0.375% 20-08/03/2028	EUR	199 406	0.99					
100 000	CNP ASSURANCES 1.875% 16-20/10/2022	EUR	103 298	0.51					
100 000	IMERYS SA 2.000% 14-10/12/2024	EUR	105 984	0.53					
100 000	JCDECAUX SA 2.000% 20-24/10/2024	EUR	105 973	0.53					
100 000	MERCIALYS 1.800% 18-27/02/2026	EUR	98 218	0.49					
200 000	THALES SA 0.000% 20-26/03/2026	EUR	199 072	0.99					
100 000	URW 0.625% 20-04/05/2027	EUR	99 528	0.50					
100 000	VALEO SA 0.375% 17-12/09/2022	EUR	100 093	0.50					
Italy					China				
600 000	ITALY BTPS 0.950% 20-01/08/2030	EUR	627 027	3.12	200 000	CHINA EVERGRANDE 8.750% 17-28/06/2025	USD	134 751	0.67
500 000	ITALY BTPS 1.650% 20-01/12/2030	EUR	554 740	2.76	200 000	CHINA SCE GRP 7.375% 19-09/04/2024	USD	173 624	0.86
200 000	POSTE ITALIANE 0.000% 20-10/12/2024	EUR	199 804	0.99					
150 000	UNICREDIT S.P.A. 6.950% 12-31/10/2022	EUR	166 769	0.83					
United Kingdom					Ireland				
100 000</									

BNP PARIBAS FUNDS SICAV Absolute Return Low Vol Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	<i>Cyprus</i> AROUNDTOWN SA 0.000% 20- 16/07/2026	EUR	97 894	0.49	Shares/Units in investment funds				
			97 894	0.49				2 016 481	10.03
54 000	<i>Belgium</i> EUROPEAN UNION 0.000% 20- 04/11/2025	EUR	55 714	0.28		<i>Luxembourg</i> 1 412.37 BNP PARIBAS FLEXI ABS OPP XCA	EUR	2 016 481	10.03
			55 714	0.28	Total securities portfolio				
	Floating rate bonds		212 895	1.06				26 472 747	131.79
100 000	<i>Germany</i> COMMERZBANK AG 20- 05/12/2030 FRN	EUR	212 895	1.06					
100 000	MUNICH RE 20-26/05/2041 FRN	EUR	109 194	0.54					
			103 701	0.52					
	Floating rate notes		3 784 229	18.84					
	<i>United States of America</i>		3 784 229	18.84					
150 000	BMIR 2020-1A B1 20-25/06/2030 FRN	USD	124 423	0.62					
89 335	CAS 2017-C06 1M2 17-25/02/2030 FRN	USD	73 199	0.36					
82 153	CAS 2017-C07 1M2 17-25/05/2030 FRN	USD	66 748	0.33					
72 898	CAS 2018-C01 1M2 18-25/07/2030 FRN	USD	59 280	0.30					
73 945	CAS 2018-C03 1M2 18-25/10/2030 FRN	USD	60 320	0.30					
62 267	CAS 2019-R01 2M2 19-25/07/2031 FRN	USD	50 858	0.25					
2 536	CWL 2005-7 AF6 05-25/10/2035 FRN	USD	2 102	0.01					
100 000	EMIR 2020-2 M1A 20-25/10/2030 FRN	USD	82 419	0.41					
1 398 996	FHMS K109 X1 20-25/04/2030 FRN	USD	142 930	0.71					
222 704	FHR 3928 SH 11-15/08/2040 FRN	USD	15 718	0.08					
1 391 337	FNR 2006-8 WN 06-25/03/2036 FRN	USD	267 078	1.33					
171 511	FNR 2010-134 SK 10-25/06/2038 FRN	USD	1 751	0.01					
787 130	FNR 2012-16 SD 12-25/03/2042 FRN	USD	118 627	0.59					
1 393 028	FNR 2013-26 DS 13-25/11/2038 FRN	USD	47 324	0.24					
150 000	FREMF 2017-K66 C 17-25/07/2027 FRN	USD	131 096	0.65					
150 000	FREMF 2017-K728 B 17-25/11/2050 FRN	USD	131 824	0.66					
77 198	FREMF 2018-KF42 B 18-25/12/2024 FRN	USD	61 678	0.31					
717 353	GNR 2006-20 S 06-20/02/2036 FRN	USD	34 539	0.17					
2 240 159	GNR 2013-169 SA 13-20/11/2043 FRN	USD	401 087	2.00					
1 005 586	GNR 2018-124 JS 6.029% 18-20/03/2037	USD	155 853	0.78					
935 544	IHSFR 2017-SFR2 A 17-17/12/2036 FRN	USD	762 749	3.79					
220 000	IHSFR 2018-SFR4 D 18-17/01/2038 FRN	USD	179 368	0.89					
95 408	STACR 2016-DNA4 M3 16-25/03/2029	USD	80 720	0.40					
500 000	STACR 2018-DNA3 M2 18- 25/09/2048 FRN	USD	404 001	2.01					
100 000	STACR 2018-HRP1 B1 18- 25/04/2043 FRN	USD	81 678	0.41					
100 000	STACR 2020-DNA5 M2 20- 25/10/2050 FRN	USD	82 774	0.41					
100 000	STACR 2020-DNA6 M2 20- 25/12/2050 FRN	USD	81 603	0.41					
100 000	STACR 2020-HQA4 M2 20- 25/09/2050 FRN	USD	82 482	0.41					
	To be Announced ("TBA") Mortgage Backed Securities		7 980 561	39.72					
	<i>United States of America</i>		7 980 561	39.72					
9 400 000	FNCL 2 1/21 2.000% 21-31/12/2060	USD	7 980 561	39.72					
Other transferable securities			12	0.00					
	Floating rate notes		12	0.00					
	<i>United States of America</i>		12	0.00					
1 411 841	VENDE 1994 - 3A 110 94 - 15/09/2024 FRN	USD	12	0.00					

BNP PARIBAS FUNDS SICAV Absolute Return Multi-Strategy

Securities portfolio at 31/12/2020

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			12 769 291	6.81					
Germany			12 769 291	6.81					
36 296	ADO PROPERTIES SA	EUR	1 052 584	0.56					
81 822	DEUTSCHE WOHNEN AG - BR	EUR	3 574 803	1.91					
18 737	LEG IMMOBILIEN AG	EUR	2 380 723	1.27					
66 119	TAG IMMOBILIEN AG	EUR	1 712 482	0.91					
67 772	VONOVIA SE	EUR	4 048 699	2.16					
Money Market Instruments			106 635 083	56.96					
France			58 546 321	31.26					
3 000 000	ANJOU ET EONICAP+0.195 14/01/2021 NEUCP	EUR	3 000 266	1.60					
4 000 000	AXA BANQUE SA EONICAP+0.22 29/06/2021 N	EUR	4 004 728	2.14					
4 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA EO	EUR	4 001 060	2.14					
1 500 000	COFACE SA 0.000% 29/06/2021 NEUCP	EUR	1 503 470	0.80					
3 000 000	DANONE SA 0.000% 08/01/2021 NEUCP	EUR	3 000 333	1.60					
3 000 000	DEPARTEMENT DU LOIRET 0.000% 15/01/2021 NEUC	EUR	3 000 651	1.60					
4 000 000	ILE DE FRANCE REGION 0.000% 11/03/2021 NEUCP	EUR	4 003 754	2.14					
3 000 000	JYSKE BANK ESTERCAP+0.075 03/12/2021 NEU	EUR	2 998 113	1.60					
3 000 000	KLEPIERRE 0.000% 27/10/2021 NEUCP	EUR	3 009 868	1.61					
3 000 000	METROPOLE DE LYON 0.000% 28/01/2021 NEUCP	EUR	3 001 162	1.60					
4 000 000	ORANGE SA 0.000% 22/07/2021 NEUCP	EUR	4 010 120	2.14					
3 000 000	PALATINE SA 0.000% 02/03/2021 NEUCP	EUR	3 002 624	1.60					
3 000 000	PR FINANCE S.A. 0.000% 10/02/2021 NEUCP	EUR	3 001 617	1.60					
4 000 000	PROVENCE ALPES COTE D AZUR (REGION) 0.000% 2	EUR	4 001 157	2.14					
4 000 000	SCHNEIDER ELECTRIC SE 0.000% 11/02/2021 NEUC	EUR	4 002 209	2.14					
4 000 000	SOCIETE DU GRAND PARIS 0.000% 11/01/2021 NEU	EUR	4 000 636	2.14					
3 000 000	SOCIETE GENERALE SA ESTERCAP+0.075 17/12	EUR	2 997 974	1.60					
2 000 000	VEOLIA ENVIRONNEMENT SA 0.000% 27/10/2021 NE	EUR	2 006 579	1.07					
United Kingdom			11 022 372	5.89					
3 000 000	BANK OF CHINA LTD/LONDON 0.000% 29/11/2021	EUR	3 007 126	1.61					
4 000 000	MIZUHO INTERNATIONAL PLC 0.000% 10/09/2021	EUR	4 013 441	2.14					
4 000 000	UNICREDITO ITALIANO SPA (LONDON BRANCH)	EUR	4 001 805	2.14					
The Netherlands			10 010 570	5.35					
2 000 000	HITACHI INTERNATIONAL 0.000% 31/03/2021	EUR	2 002 531	1.07					
1 000 000	IBERDROLA INTERNATIONAL BV 0.000% 16/04/2021	EUR	1 001 396	0.54					
2 000 000	IBERDROLA INTERNATIONAL BV 0.000% 29/07/2021	EUR	2 005 190	1.07					
3 000 000	ING BANK NV EONICAP+0.18 08/03/2021 NEU	EUR	3 001 085	1.60					
2 000 000	LINDE FINANCE BV 0.000% 13/01/2021	EUR	2 000 368	1.07					
Luxembourg			6 004 663	3.22					
6 000 000	INDUSTRIAL + COMMERCIAL BANK OF CHINA LT	EUR	6 004 663	3.22					
Italy			5 006 984	2.67					
3 000 000	CASSA DEPOSITI E PRESTITI SPA 0.000% 04/03/2	EUR	3 002 549	1.60					
2 000 000	SNAM SPA 0.000% 21/06/2021	EUR	2 004 435	1.07					
Denmark			4 013 738	2.14					
4 000 000	NYKREDIT BANK A/S 0.000% 16/09/2021	EUR	4 013 738	2.14					

BNP PARIBAS FUNDS SICAV Aqua

Securities portfolio at 31/12/2020

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>									
562 809	ADVANCED DRAINAGE SYSTEMS INC	USD	38 445 161	1.67	2 967 669	ALFA LAVAL AB	SEK	66 834 203	2.90
676 465	AGILENT TECHNOLOGIES INC	USD	65 509 654	2.84	1 984 607	WIENERBERGER AG	EUR	51 758 551	2.25
452 600	AMERICAN WATER WORKS CO INC	USD	56 769 664	2.46	979 499	NOVOZYMES A/S - B	DKK	45 991 429	2.00
334 022	BADGER METER INC	USD	25 677 830	1.11	<i>South Korea</i>				
510 760	CALIFORNIA WATER SERVICE GRP	USD	22 554 340	0.98	718 437	COWAY CO LTD	KRW	39 299 465	1.71
233 245	DANAHER CORP	USD	42 346 487	1.84	<i>Australia</i>				
285 669	ECOLAB INC	USD	50 514 768	2.19	4 749 469	ALS LTD	AUD	28 630 321	1.24
1 547 626	ESSENTIAL UTILITIES INC	USD	59 815 482	2.60	<i>Germany</i>				
1 146 373	EVOQUA WATER TECHNOLOGIES CO	USD	25 278 202	1.10	683 273	NORMA GROUP SE	EUR	28 615 473	1.24
439 486	FRANKLIN ELECTRIC CO INC	USD	24 859 488	1.08	<i>Canada</i>				
385 715	IDEX CORP	USD	62 796 312	2.73	1 065 009	STANTEC INC	CAD	28 203 472	1.22
463 823	ITRON INC	USD	36 353 746	1.58	<i>Brazil</i>				
226 363	LINDSAY CORP	USD	23 765 756	1.03	3 947 462	CIA SANEAMENTO BASICO DE - ADR	USD	27 713 374	1.20
5 222 945	MUELLER WATER PRODUCTS INC - A	USD	52 846 274	2.29	<i>Finland</i>				
465 484	PERKINELMER INC	USD	54 592 746	2.37	2 040 337	KEMIRA OYJ	EUR	26 401 961	1.15
105 680	POOL CORP	USD	32 173 430	1.40	Total securities portfolio				
2 001 080	REXNORD CORP	USD	64 584 732	2.80					2 270 729 334
875 623	SPX FLOW INC	USD	41 478 574	1.80					98.56
639 236	TORO CO	USD	49 548 561	2.15					
1 054 117	TRIMBLE INC	USD	57 523 920	2.50					
351 148	VALMONT INDUSTRIES	USD	50 203 359	2.18					
322 321	WATTS WATER TECHNOLOGIES - A	USD	32 059 553	1.39					
603 769	XYLEM INC	USD	50 228 962	2.18					
<i>United Kingdom</i>									
487 665	FERGUSON PLC	GBP	48 401 473	2.10					
1 337 966	HALMA PLC	GBP	36 606 845	1.59					
109 256	LINDE PLC	USD	23 529 932	1.02					
6 027 600	PENNON GROUP PLC	GBP	63 972 964	2.78					
1 463 857	PENTAIR PLC	USD	63 516 953	2.76					
4 710 151	POLYPIPE GROUP PLC	GBP	31 415 039	1.36					
1 961 858	SEVERN TRENT PLC	GBP	50 169 735	2.18					
236 171	SPIRAX-SARCO ENGINEERING PLC	GBP	29 801 714	1.29					
4 809 468	UNITED UTILITIES GROUP PLC	GBP	48 089 307	2.09					
<i>Switzerland</i>									
65 096	FISCHER (GEORG) - REG	CHF	68 613 970	2.97					
48 911	GEBERIT AG - REG	CHF	25 062 620	1.09					
165 741	SIKA AG - REG	CHF	37 054 388	1.61					
<i>Japan</i>									
2 602 918	KUBOTA CORP	JPY	46 426 939	2.02					
895 200	KURITA WATER INDUSTRIES LTD	JPY	27 964 632	1.21					
2 473 699	SEKISUI CHEMICAL CO LTD	JPY	38 269 262	1.66					
<i>France</i>									
3 349 027	SUEZ	EUR	54 321 218	2.36					
2 474 969	VEOLIA ENVIRONNEMENT	EUR	49 524 130	2.15					
<i>The Netherlands</i>									
1 332 808	AALBERTS INDUSTRIES NV	EUR	48 594 180	2.11					
1 372 064	ARCADIS NV	EUR	37 100 611	1.61					
<i>Hong Kong</i>									
62 534 526	BEIJING ENTERPRISES WATER GR	HKD	20 560 424	0.89					
36 156 494	CHINA EVERBRIGHT INTERNATIONAL LTD	HKD	16 688 250	0.72					
28 324 599	GUANGDONG INVESTMENT LTD	HKD	41 669 498	1.81					

BNP PARIBAS FUNDS SICAV Asia ex-Japan Bond

Securities portfolio at 31/12/2020

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									
<i>China</i>					<i>South Korea</i>				
10 000 000	AGRICUL DEV BANK 3.580% 16-22/04/2026	CNY	1 551 104	2.85	1 177 150 000	KOREA TRSY BD 1.375% 19-10/09/2024 FLAT	KRW	1 095 552	2.01
10 000 000	AGRICULTURAL DEV BANK 4.390% 17-08/09/2027	CNY	1 612 197	2.97	470 200 000	KOREA TRSY BD 2.125% 17-10/06/2027 FLAT	KRW	449 584	0.83
600 000	ALIBABA GROUP HOLDING 3.400% 17-06/12/2027	USD	670 128	1.23	1 599 950 000	KOREA TRSY BD 2.250% 17-10/09/2037 FLAT	KRW	1 570 801	2.89
20 000 000	CENTRAL HUIJIN 3.450% 19-22/05/2022	CNY	3 067 229	5.65	82 830 000	KOREA TRSY BD 2.375% 18-10/09/2038 FLAT	KRW	83 070	0.15
10 000 000	CHINA DEV BANK 3.810% 15-05/02/2025	CNY	1 558 595	2.87	187 430 000	KOREA TRSY BD 2.625% 18-10/06/2028 FLAT	KRW	185 382	0.34
1 239 000	CHINA EVERGRANDE 7.500% 17-28/06/2023	USD	1 065 153	1.96	84 000 000	KOREA TRSY BD 3.750% 13-10/12/2033 FLAT	KRW	94 947	0.17
900 000	CHINA SCE GRP 7.250% 19-19/04/2023	USD	943 313	1.73	361 230 000	KOREA TRSY BD 4.000% 11-10/12/2031 FLAT	KRW	406 937	0.75
500 000	COUNTRY GARDEN 8.000% 18-27/01/2024	USD	539 063	0.99	364 000 000	KOREA TRSY BD 4.750% 10-10/12/2030 FLAT	KRW	427 739	0.79
1 000 000	EASY TACTIC LTD 8.625% 19-27/02/2024	USD	883 125	1.62	<i>Hong Kong</i>				
400 000	GOLDEN EAGLE RETAIL 4.625% 13-21/05/2023	USD	407 000	0.75	400 000	CHINA OIL 5.500% 19-25/01/2023	USD	411 000	0.76
200 000	TENCENT HOLD 3.240% 20-03/06/2050	USD	206 000	0.38	700 000	CNAC HK FINBRID 3.875% 19-19/06/2029	USD	708 094	1.30
<i>Indonesia</i>					845 000	CNAC HK FINBRID 4.625% 18-14/03/2023	USD	875 284	1.61
200 000	HUTAMA KARYA PER 3.750% 20-11/05/2030	USD	223 000	0.41	400 000	CNAC HK FINBRID 4.750% 19-19/06/2049	USD	426 140	0.78
11 970 000 000	INDONESIA GOVT 10.250% 07-15/07/2022	IDR	925 652	1.70	800 000	HK GOVT BOND PRO 2.020% 19-07/03/2034	HKD	116 554	0.21
6 270 000 000	INDONESIA GOVT 10.250% 07-15/07/2027	IDR	551 135	1.01	1 000 000	HYSAN MTN LTD 2.820% 19-04/09/2029	USD	1 030 562	1.89
6 615 000 000	INDONESIA GOVT 10.500% 09-15/08/2030	IDR	609 004	1.12	200 000	STUDIO CITY FIN 6.000% 20-15/07/2025	USD	210 751	0.39
8 980 000 000	INDONESIA GOVT 8.250% 11-15/06/2032	IDR	730 224	1.34	<i>Malaysia</i>				
4 175 000 000	INDONESIA GOVT 8.375% 19-15/04/2039	IDR	347 669	0.64	2 369 000	MALAYSIA GOVT 3.620% 16-30/11/2021	MYR	598 964	1.10
500 000	PERTAMINA 6.450% 14-30/05/2044	USD	677 031	1.24	2 050 000	MALAYSIA GOVT 3.882% 18-14/03/2025	MYR	546 182	1.00
250 000	PT PERTAMINA 4.175% 20-21/01/2050	USD	268 594	0.49	1 720 000	MALAYSIA GOVT 3.885% 19-15/08/2029	MYR	470 455	0.87
800 000	REP OF INDONESIA 5.125% 15-15/01/2045	USD	1 031 000	1.90	2 236 000	MALAYSIA INVEST 4.258% 17-26/07/2027	MYR	613 915	1.13
<i>India</i>					608 000	MALAYSIAN GOVT 4.254% 15-31/05/2035	MYR	167 428	0.31
400 000	ADANI ELECTRICIT 3.949% 20-12/02/2030	USD	423 375	0.78	230 000	MALAYSIAN GOVT 4.642% 18-07/11/2033	MYR	65 553	0.12
200 000	EX-IM BK OF IN 3.250% 20-15/01/2030	USD	214 125	0.39	2 290 000	MALAYSIAN GOVT 4.736% 16-15/03/2046	MYR	654 428	1.20
36 500 000	INDIA GOVT BOND 7.170% 18-08/01/2028	INR	540 126	0.99	<i>British Virgin Islands</i>				
23 340 000	INDIA GOVT BOND 7.350% 09-22/06/2024	INR	346 882	0.64	700 000	MINMETALS BOUNTE 4.200% 16-27/07/2026	USD	781 156	1.44
6 800 000	INDIA GOVT BOND 7.590% 15-20/03/2029	INR	102 546	0.19	800 000	SCENERY JOURNEY 13.750% 18-06/11/2023	USD	740 504	1.36
62 880 000	INDIA GOVT BOND 8.240% 14-10/11/2033	INR	1 009 830	1.86	700 000	STATE GRID OSEAS 3.500% 17-04/05/2027	USD	773 719	1.42
1 000 000	POWER FIN CORP 6.150% 18-06/12/2028	USD	1 213 124	2.23	<i>Thailand</i>				
1 000 000	REC LIMITED 3.375% 19-25/07/2024	USD	1 041 563	1.92	12 140 000	THAILAND GOVT 2.875% 16-17/06/2046	THB	477 019	0.88
<i>Singapore</i>					4 830 000	THAILAND GOVT 3.400% 15-17/06/2036	THB	200 302	0.37
1 000 000	OIL INDIA INTERN 4.000% 17-21/04/2027	USD	1 067 812	1.96	5 884 000	THAILAND GOVT 4.000% 15-17/06/2066	THB	281 678	0.52
250 000	PUBLIC UTILITIES 3.010% 18-18/07/2033	SGD	220 668	0.41	17 030 000	THAILAND GOVT 4.500% 07-09/04/2024	THB	638 489	1.17
420 000	SINGAPORE GOVT 1.750% 18-01/02/2023	SGD	327 073	0.60	2 720 000	THAILAND GOVT 4.875% 09-22/06/2029	THB	117 889	0.22
280 000	SINGAPORE GOVT 2.625% 18-01/05/2028	SGD	239 524	0.44	<i>Canada</i>				
762 000	SINGAPORE GOVT 2.750% 12-01/04/2042	SGD	737 769	1.36	700 000	NEXEN INC 7.400% 98-01/05/2028	USD	931 219	1.71
100 000	SINGAPORE GOVT 2.750% 16-01/03/2046	SGD	100 515	0.18	<i>Cayman Islands</i>				
470 000	SINGAPORE GOVT 2.875% 14-01/07/2029	SGD	415 769	0.76	300 000	MUMTALAKAT SUKUK 5.625% 19-27/02/2024	USD	320 063	0.59
1 030 000	SINGAPORE GOVT 3.000% 09-01/09/2024	SGD	854 664	1.57	467 000	QNB FINANCE LTD 2.750% 20-12/02/2027	USD	493 853	0.91
620 000	SINGAPORE GOVT 3.500% 07-01/03/2027	SGD	548 420	1.01	<i>Sri Lanka</i>				
					200 000	REP OF SRI LANKA 6.850% 19-14/03/2024	USD	120 875	0.22
					1 100 000	REP OF SRI LANKA 7.550% 19-28/03/2030	USD	624 250	1.15

BNP PARIBAS FUNDS SICAV Asia ex-Japan Bond

Securities portfolio at 31/12/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Philippines</i>				
8 000 000	PHILIPPINE GOVT 4.125% 14-20/08/2024	PHP	176 948	0.33
5 210 000	PHILIPPINE GOVT 6.250% 18-22/03/2028	PHP	132 648	0.24
11 170 000	PHILIPPINE GOVT 8.000% 11-19/07/2031	PHP	337 028	0.62
<i>Macao</i>				
370 000	MGM CHINA HOLDIN 5.875% 19-15/05/2026	USD	390 772	0.72
<i>Kazakhstan</i>				
142 400 000	KAZAKHSTAN 5.300% 12-19/03/2022	KZT	320 229	0.59
Floating rate bonds			321 575	0.59
<i>Hong Kong</i>				
300 000	SHANGHAI COMM BK 19-17/01/2029 FRN	USD	321 575	0.59
Shares/Units in investment funds			3 078 652	5.67
<i>Luxembourg</i>				
2 621.00	BNP PARIBAS FUNDS RMB BOND - X CAP	USD	3 078 652	5.67
Total securities portfolio			49 738 191	91.46

BNP PARIBAS FUNDS SICAV Asia ex-Japan Equity

Securities portfolio at 31/12/2020

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		758 102 903	94.47
<i>China</i>		<i>358 518 180</i>	<i>44.68</i>
2 098 500 ALIBABA GROUP HOLDING LTD	HKD	61 979 607	7.72
26 165 846 CHINA CONSTRUCTION BANK - H	HKD	19 845 850	2.47
2 482 000 CHINA MENGNIU DAIRY CO	HKD	14 976 228	1.87
5 688 000 GREAT WALL MOTOR COMPANY - H	HKD	19 503 226	2.43
125 669 JOYY INC	USD	10 051 007	1.25
52 921 KWEICHOW MOUTAI CO LTD - A	CNY	16 162 461	2.01
2 987 000 LI NING CO LTD	HKD	20 518 949	2.56
363 500 MEITUAN DIANPING-CLASS B	HKD	13 795 161	1.72
446 800 NETEASE INC	HKD	8 499 704	1.06
2 010 500 PING AN INSURANCE GROUP CO - H	HKD	24 557 080	3.06
979 061 S F HOLDING CO LTD - A	CNY	13 206 537	1.65
689 500 SHENZHOU INTERNATIONAL GROUP	HKD	13 508 864	1.68
259 132 TAL EDUCATION GROUP - ADR	USD	18 530 529	2.31
913 794 TENCENT HOLDINGS LTD	HKD	65 715 561	8.19
539 725 TRIP.COM GROUP LTD-ADR	USD	18 204 924	2.27
1 468 500 WUXI BIOLOGICS CAYMAN INC	HKD	19 462 492	2.43
<i>Taiwan</i>		<i>114 481 186</i>	<i>14.26</i>
1 806 000 CHAILEASE HOLDING CO LTD	TWD	10 782 942	1.34
2 239 000 DELTA ELECTRONIC INDUSTRIAL CO	TWD	20 948 208	2.61
1 526 000 RADIANT OPTO-ELECTRONICS CORP	TWD	6 182 931	0.77
4 058 000 TAIWAN SEMICONDUCTOR MANUFACTURING CO	TWD	76 567 105	9.54
<i>South Korea</i>		<i>103 276 436</i>	<i>12.87</i>
11 240 LG HOUSEHOLD & HEALTH CARE	KRW	16 769 895	2.09
22 475 NCSOFT CORP	KRW	19 260 782	2.40
901 265 SAMSUNG ELECTRONICS CO LTD	KRW	67 245 759	8.38
<i>Hong Kong</i>		<i>67 814 309</i>	<i>8.45</i>
3 226 000 AIA GROUP LTD	HKD	39 246 820	4.89
521 350 HONG KONG EXCHANGES & CLEAR	HKD	28 567 489	3.56
<i>India</i>		<i>49 477 541</i>	<i>6.17</i>
393 361 ASIAN PAINTS LTD	INR	14 888 143	1.86
256 953 HDFC BANK LTD - ADR	USD	18 567 424	2.31
488 495 HINDUSTAN UNILEVER LTD	INR	16 021 974	2.00
<i>Indonesia</i>		<i>35 231 583</i>	<i>4.39</i>
8 371 700 BANK CENTRAL ASIA TBK PT	IDR	20 170 327	2.51
63 936 411 TELEKOMUNIKASI INDONESIA PER	IDR	15 061 256	1.88
<i>United States of America</i>		<i>18 113 873</i>	<i>2.26</i>
316 050 YUM CHINA HOLDINGS INC	HKD	18 113 873	2.26
<i>Singapore</i>		<i>11 189 795</i>	<i>1.39</i>
56 216 SEA LTD-ADR	USD	11 189 795	1.39
Other transferable securities		12 301 431	1.53
Shares		12 301 431	1.53
<i>Taiwan</i>		<i>12 301 431</i>	<i>1.53</i>
1 044 000 PHISON ELECTRONICS CORP	TWD	12 301 431	1.53
Total securities portfolio		770 404 334	96.00

BNP PARIBAS FUNDS SICAV Asia ex-Japan Small Cap

Securities portfolio at 31/12/2020

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			37 889 572	98.93
Shares			37 889 572	98.93
<i>China</i>			<i>9 176 736</i>	<i>23.97</i>
58 138	21VIANET GROUP INC-ADR	USD	2 016 807	5.27
48 162	DADA NEXUS LTD-ADR	USD	1 757 913	4.59
93 903	HUAMI CORP - ADR	USD	1 112 751	2.91
184 000	KINGSOFT CORP LTD	HKD	1 185 927	3.10
215 500	LI NING CO LTD	HKD	1 480 359	3.87
10 400	TENCENT HOLDINGS LTD	HKD	747 917	1.95
935 000	TIMES NEIGHBORHOOD HOLDINGS	HKD	875 062	2.28
<i>Taiwan</i>			<i>8 142 135</i>	<i>21.26</i>
69 176	ADVANTECH CO LTD	TWD	860 093	2.25
430 400	CHICONY POWER TECHNOLOGY CO	TWD	1 080 076	2.82
284 000	CHROMA ATE INC	TWD	1 695 995	4.43
13 000	EMEMORY TECHNOLOGY INC	TWD	274 705	0.72
84 000	GLOBALWAFERS CO LTD	TWD	2 107 737	5.50
334 000	MICRO-STAR INTERNATIONAL CO	TWD	1 574 663	4.11
57 572	SPORTON INTERNATIONAL INC	TWD	548 866	1.43
<i>South Korea</i>			<i>5 787 667</i>	<i>15.11</i>
16 775	BINGGRAE CO LTD	KRW	881 684	2.30
17 023	COM2US CORP	KRW	2 497 101	6.52
12 025	LG ELECTRONICS-PREF	KRW	706 526	1.84
1 000	NCSOFT CORP	KRW	856 987	2.24
10 803	S-1 CORPORATION	KRW	845 369	2.21
<i>Hong Kong</i>			<i>5 265 472</i>	<i>13.75</i>
1 842 000	ESSEX BIO-TECHNOLOGY LTD	HKD	1 014 159	2.65
1 855 000	HONG KONG TELEVISION NETWORK	HKD	2 731 247	7.13
1 755 500	LEES PHARMACEUTICAL HLDGS	HKD	1 063 891	2.78
32 000	TECHTRONIC INDUSTRIES CO LTD	HKD	456 175	1.19
<i>India</i>			<i>3 521 986</i>	<i>9.20</i>
233 148	GUJARAT GAS LTD	INR	1 201 039	3.14
293 811	GUJARAT STATE PETRONET LTD	INR	891 323	2.33
19 255	INFO EDGE INDIA LTD	INR	1 254 134	3.27
23 436	QUESS CORP LTD	INR	175 490	0.46
<i>Singapore</i>			<i>2 159 731</i>	<i>5.64</i>
6 680	SEA LTD-ADR	USD	1 329 654	3.47
56 500	VENTURE CORP LTD	SGD	830 077	2.17
<i>Malaysia</i>			<i>2 010 390</i>	<i>5.24</i>
839 400	INARI AMERTRON BHD	MYR	576 196	1.50
1 037 000	MY EG SERVICES BHD	MYR	495 135	1.29
1 756 500	SKP RESOURCES BHD	MYR	939 059	2.45
<i>United States of America</i>			<i>1 185 103</i>	<i>3.09</i>
3 862 000	RAZER INC	HKD	1 185 103	3.09
<i>Indonesia</i>			<i>640 352</i>	<i>1.67</i>
3 295 400	MITRA KELUARGA KARYASEHAT TB	IDR	640 352	1.67
Total securities portfolio			37 889 572	98.93

BNP PARIBAS FUNDS SICAV Belgium Equity

Securities portfolio at 31/12/2020

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			240 299 350	99.75
Shares			240 299 350	99.75
<i>Belgium</i>			<i>174 866 872</i>	<i>72.59</i>
39 943	ACKERMANS & VAN HAAREN	EUR	4 912 989	2.04
92 221	AEDIFICA	EUR	9 065 324	3.76
269 916	AGEAS	EUR	11 762 939	4.88
410 154	ANHEUSER - BUSCH INBEV SA/NV	EUR	23 382 879	9.70
57 146	ASIT BIOTECH SA	EUR	12 686	0.01
404 530	BALTA GROUP NV	EUR	889 966	0.37
120 638	BARCO N.V.	EUR	2 149 769	0.89
42 897	BONE THERAPEUTICS SA	EUR	111 532	0.05
48 482	COLRUYT SA	EUR	2 349 923	0.98
45 253	ELIA SYSTEM OPERATOR SA/NV	EUR	4 412 168	1.83
75 972	FINANCIERE DE TUBIZE	EUR	6 275 287	2.60
43 981	GALAPAGOS NV	EUR	3 539 591	1.47
18 852	GIMV NV	EUR	942 600	0.39
62 232	GROUPE BRUXELLES LAMBERT SA	EUR	5 135 385	2.13
43 333	INCLUSIO SA	EUR	983 659	0.41
121 751	ION BEAM APPLICATIONS	EUR	1 485 362	0.62
381 379	KBC GROEP NV	EUR	21 845 389	9.06
99 711	KINEPOLIS	EUR	3 464 957	1.44
2 714	LOTUS BAKERIES	EUR	9 987 520	4.15
35 742	MELEXIS NV	EUR	2 855 786	1.19
68 262	MITHRA PHARMACEUTICALS - W/I	EUR	1 344 761	0.56
134 907	NYXOAH SA	EUR	2 131 531	0.88
131 364	ONTEX GROUP NV - W/I	EUR	1 445 004	0.60
81 174	ORANGE BELGIUM	EUR	1 769 593	0.73
100 051	OXURION NV	EUR	255 630	0.11
134 992	PROXIMUS	EUR	2 188 220	0.91
442 030	RECTICEL	EUR	4 738 562	1.97
103 283	SHURGARD SELF STORAGE SA	EUR	3 666 547	1.52
113 791	SOLVAY SA	EUR	11 024 072	4.58
34 028	TELENET GROUP HOLDING NV	EUR	1 193 702	0.50
219 070	TINC COMM VA - W/I	EUR	2 836 957	1.18
101 070	UCB SA	EUR	8 538 394	3.54
223 595	UMICORE	EUR	8 785 048	3.65
332 029	WAREHOUSES DE PAUW SCA	EUR	9 383 140	3.89
<i>The Netherlands</i>			<i>49 982 448</i>	<i>20.75</i>
814 493	ABN AMRO GROUP NV - CVA	EUR	6 532 234	2.71
89 487	ARGENX SE	EUR	21 655 854	8.99
2 823 510	ING GROEP NV	EUR	21 574 440	8.96
41 691	KIADIS PHARMA NV - W/I	EUR	219 920	0.09
<i>France</i>			<i>10 755 603</i>	<i>4.46</i>
249 521	BNP PARIBAS	EUR	10 755 603	4.46
<i>Luxembourg</i>			<i>4 694 427</i>	<i>1.95</i>
95 060	APERAM	EUR	3 245 348	1.35
36 464	RTL GROUP	EUR	1 449 079	0.60
Total securities portfolio			240 299 350	99.75

BNP PARIBAS FUNDS SICAV Brazil Equity

Securities portfolio at 31/12/2020

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					19 900	MRV ENGENHARIA	BRL	72 601	0.07
			104 782 641	98.18	89 646	MULTIPLAN EMPREENDIMENTOS	BRL	406 102	0.38
					214 867	NATURA &CO HOLDING SA	BRL	2 171 757	2.03
					183 029	NOTRE DAME INTERMED PAR SA	BRL	2 760 487	2.59
					595 200	OI SA	BRL	252 097	0.24
					34 895	PETROBRAS DISTRIBUIDORA SA	BRL	148 671	0.14
					58 800	PETROLEO BRASILEIRO PETROBRAS	BRL	326 592	0.31
					254 231	PETROLEO BRASILEIRO PETROBRAS - ADR	USD	2 855 014	2.68
					291 036	PETROLEO BRASILEIRO PETROBRAS - ADR	USD	3 218 858	3.02
					298 027	PETROLEO BRASILEIRO PETROBRAS - PREF	BRL	1 626 064	1.52
					251 860	RAIA DROGASIL SA	BRL	1 214 160	1.14
					49 112	RANDON PARTICIPACOES SA-PREF	BRL	152 039	0.14
					241 370	RUMO SA	BRL	894 068	0.84
					266 800	SANTOS BRASIL PARTICIPACOES	BRL	269 667	0.25
					4 860	SER EDUCACIONAL SA	BRL	14 615	0.01
					72 250	SUL AMERICA SA - UNITS	BRL	616 899	0.58
					356 386	SUZANO PAPEL E CELULOSE SA	BRL	4 016 572	3.76
					87 260	TELEFONICA BRASIL-ADR	USD	772 251	0.72
					172 331	TIM SA	BRL	486 053	0.46
					245 200	TOTVS SA	BRL	1 355 774	1.27
					299 000	ULTRAPAR PARTICIPACOES SA	BRL	1 366 577	1.28
					132 232	ULTRAPAR PARTICIPACOES SA-SPON ADR	USD	599 011	0.56
					25 400	VALE SA	BRL	427 638	0.40
					451 391	VALE SA - ADR	USD	7 565 312	7.10
					413 800	VIA VAREJO SA	BRL	1 287 402	1.21
					1 960	VIVARA PARTICIPACOES SA	BRL	11 117	0.01
					224 073	WEG SA	BRL	3 267 361	3.06
						<i>Cayman Islands</i>		2 056 324	1.93
					113 627	BANCO BTG PACTUAL SA-UNIT	BRL	2 056 324	1.93
					Total securities portfolio			104 782 641	98.18
	Shares		104 782 641	98.18					
	<i>Brazil</i>		<i>102 726 317</i>	<i>96.25</i>					
23 179	AFYA LTD-CLASS A	USD	586 429	0.55					
35 500	ALIANSCA SONAE SHOPPING CENT	BRL	199 364	0.19					
58 200	ALPARGATAS SA - PREF	BRL	470 603	0.44					
336 400	AMBEV SA	BRL	1 013 567	0.95					
1 006 540	AMBEV SA - ADR	USD	3 080 012	2.89					
71 497	ANIMA HOLDING SA	BRL	495 533	0.46					
46 595	ATACADAO DISTRIBUICAO COMERC	BRL	173 940	0.16					
56 052	B2W CIA DIGITAL	BRL	815 929	0.76					
480 500	B3 SA-BRASIL BOLSA BALCAO	BRL	5 733 597	5.38					
546 952	BANCO BRADESCO - ADR	USD	2 876 968	2.70					
266 056	BANCO BRADESCO SA	BRL	1 239 569	1.16					
768 817	BANCO BRADESCO SA-PREF	BRL	4 017 122	3.76					
340 984	BANCO DO BRASIL S.A.	BRL	2 547 112	2.39					
130 364	BANCO SANTANDER BRASIL-UNIT	BRL	1 125 145	1.05					
92 301	BB SEGURIDADE PARTICIPACOES	BRL	526 527	0.49					
10 900	BR PROPERTIES SA	BRL	20 775	0.02					
250 624	BRADESPAR SA - PREF	BRL	3 074 061	2.88					
2 400	BRASKEM SA-PREF A	BRL	10 891	0.01					
190 079	BRF SA	BRL	806 544	0.76					
113 199	BRF SA - ADR	USD	475 436	0.45					
269 277	CCR SA	BRL	698 311	0.65					
373 047	CEMIG SA - ADR	USD	1 074 375	1.01					
84 100	CENTRAIS ELETRICAS BRASILEIR	BRL	593 730	0.56					
82 800	CENTRAIS ELETRICAS BRAS-PR B	BRL	589 813	0.55					
49 500	CIA BRASILEIRA DE DISTRIBUIC	BRL	715 218	0.67					
19 222	CIA PARANAENSE DE ENERGI-PFB	BRL	277 329	0.26					
91 118	CIA SANEAMENTO BASICO DE - ADR	USD	782 704	0.73					
158 100	CIA SIDERURGICA NACIONAL SA	BRL	969 446	0.91					
172 201	COMPANHIA DE LOCACAO DAS AME	BRL	971 703	0.91					
32 562	COSAN LTD - A SHARES	USD	600 118	0.56					
109 000	CURY CONSTRUTORA E INCORPORA	BRL	218 244	0.20					
81 800	CVC BRASIL OPERADORA E AGENC	BRL	324 101	0.30					
120 205	DIRECIONAL ENGENHARIA SA	BRL	302 931	0.28					
70 977	DURATEX SA	BRL	261 542	0.25					
581 800	ECORODOVIAS INFRA E LOG SA	BRL	1 497 571	1.40					
42 182	EMBRAER SA-ADR	USD	287 259	0.27					
107 122	ENERGISA SA - UNITS	BRL	1 079 843	1.01					
40 900	ENGIE BRASIL ENERGIA SA	BRL	345 992	0.32					
285 510	EQUATORIAL ENERGIA SA - ORD	BRL	1 273 040	1.19					
185 300	GERDAU SA - ADR	USD	865 351	0.81					
201 900	GERDAU SA - PREF	BRL	950 380	0.89					
79 745	HYPERA SA	BRL	525 831	0.49					
675 300	ITAU UNIBANCO H PREF - ADR	USD	4 112 577	3.86					
147 765	ITAU UNIBANCO HOLDING S-PREF	BRL	899 815	0.84					
1 483 250	ITAUSA INVESTIMENTOS ITAU-PR	BRL	3 349 613	3.14					
80 600	KLABIN SA - UNIT	BRL	410 744	0.38					
117 508	LOCALIZA RENT A CAR	BRL	1 559 854	1.46					
201 334	LOJAS AMERICANAS SA	BRL	792 670	0.74					
56 582	LOJAS AMERICANAS SA-PREF	BRL	286 386	0.27					
236 340	LOJAS RENNER SA	BRL	1 981 107	1.86					
41 400	M DIAS BRANCO SA	BRL	271 473	0.25					
1 055 917	MAGAZINE LUIZA SA	BRL	5 072 039	4.76					
302 678	MARFRIG GLOBAL FOODS SA	BRL	845 533	0.79					
37 831	MELIUS SA - ON	BRL	109 323	0.10					
23 668	METALURGICA GERDAU SA-PREF	BRL	51 308	0.05					
171 010	MINERVA SA	BRL	335 160	0.31					

BNP PARIBAS FUNDS SICAV China A-Shares

Securities portfolio at 31/12/2020

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			120 340 090	97.29
Shares			120 340 090	97.29
<i>China</i>			<i>120 340 090</i>	<i>97.29</i>
193 200	ANHUI CONCH CEMENT CO LTD - A	CNY	1 524 457	1.23
369 500	BANK OF NINGBO CO LTD - A	CNY	1 995 763	1.61
726 450	BEIJING ORIENTAL YUHONG - A	CNY	4 307 812	3.48
506 200	BEIJING SINNET TECHNOLOGY-A	CNY	1 328 478	1.07
72 600	CHINA INTERNATIONAL TRAVEL - A	CNY	3 134 605	2.53
784 600	CHINA MERCHANTS BANK - A	CNY	5 270 366	4.26
517 300	CHINA PACIFIC INSURANCE GR - A	CNY	3 035 929	2.45
349 100	CHINA VANKE CO LTD - A	CNY	1 531 541	1.24
114 500	CONTEMPORARY AMPEREX TECHN- A	CNY	6 147 276	4.98
441 100	HANGZHOU HIKVISION DIGITAL - A	CNY	3 271 119	2.64
339 000	HANGZHOU ROBAM APPLIANCES - A	CNY	2 113 237	1.71
184 100	HANGZHOU TIGERMED CONSULTI-A	CNY	4 549 420	3.68
413 300	HONGFA TECHNOLOGY CO LTD-A	CNY	3 425 272	2.77
1 156 200	HUATAI SECURITIES CO LTD - A	CNY	3 182 931	2.57
470 400	HUAYU AUTOMOTIVE SYSTEMS - A	CNY	2 072 574	1.68
208 390	HUNDSUN TECHNOLOGIES INC - A	CNY	3 341 403	2.70
509 600	INNER MONGOLIA YILI INDUS - A	CNY	3 456 143	2.79
150 448	JIANGSU HENGLI HIGHPRESSUR-A	CNY	2 599 353	2.10
315 240	JIANGSU HENGRUI MEDICINE C - A	CNY	5 371 346	4.34
20 700	KWEICHOW MOUTAI CO LTD - A	CNY	6 321 931	5.12
353 170	LUXSHARE PRECISION INDUSTR - A	CNY	3 029 425	2.45
17 466	MAXSCEND MICROELECTRONICS -A	CNY	1 523 338	1.23
448 300	MIDEA GROUP CO LTD - A	CNY	6 745 353	5.46
106 194	MONTAGE TECHNOLOGY CO LTD-A	CNY	1 345 372	1.09
118 100	OFFCN EDUCATION TECHNOLOGY-A	CNY	634 213	0.51
535 400	PING AN INSURANCE GROUP CO - A	CNY	7 118 164	5.76
707 800	POLY REAL ESTATE GROUP CO - A	CNY	1 711 588	1.38
218 700	S F HOLDING CO LTD - A	CNY	2 950 041	2.38
49 600	SANGFOR TECHNOLOGIES INC-A	CNY	1 880 777	1.52
48 600	SHENNAN CIRCUITS CO LTD-A	CNY	802 731	0.65
79 100	SHENZHEN MINDRAY BIO-MEDIC-A	CNY	5 152 774	4.17
736 900	SUOFEIYA HOME COLLECTION C - A	CNY	2 917 370	2.36
374 400	VENUSTECH GROUP INC - A	CNY	1 671 798	1.35
289 400	WEICHAI POWER CO LTD - A	CNY	698 491	0.56
46 500	WILL SEMICONDUCTOR LTD-A	CNY	1 642 600	1.33
138 000	WULIANGYE YIBIN CO LTD - A	CNY	6 156 207	4.99
208 000	WUXI APPTEC CO LTD-A	CNY	4 283 032	3.46
803 300	YONGHUI SUPERSTORES CO LTD - A	CNY	881 681	0.71
322 270	ZHEJIANG SANHUA INTELLIGEN-A	CNY	1 214 179	0.98
Total securities portfolio			120 340 090	97.29

BNP PARIBAS FUNDS SICAV China Equity

Securities portfolio at 31/12/2020

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			2 156 071 390	97.96
Shares			2 156 071 390	97.96
<i>China</i>			<i>2 051 038 728</i>	<i>93.19</i>
460 646	ALIBABA GROUP HOLDING - ADR	USD	107 206 144	4.87
645 900	ALIBABA GROUP HOLDING LTD	HKD	19 076 783	0.87
3 038 500	A-LIVING SERVICES CO LTD-H	HKD	13 474 073	0.61
6 444 535	BEIJING ORIENTAL YUHONG - A	CNY	38 215 766	1.74
12 630 000	CATHAY MEDIA AND EDUCATION	HKD	13 384 667	0.61
5 811 500	CHINA CONCH VENTURE HOLDINGS	HKD	28 247 047	1.28
720 287	CHINA INTERNATIONAL TRAVEL - A	CNY	31 099 384	1.41
25 270 000	CHINA LIFE INSURANCE CO - H	HKD	55 641 594	2.53
9 658 000	CHINA MENGNIU DAIRY CO	HKD	58 275 748	2.65
6 105 000	CHINA MERCHANTS BANK - H	HKD	38 559 035	1.75
19 874 000	CHINA YUHUA EDUCATION CORP L	HKD	17 296 704	0.79
7 800 000	CHINASOFT INTERNATIONAL LTD	HKD	8 698 481	0.40
15 585 000	CITIC SECURITIES CO LTD - H	HKD	35 114 895	1.60
1 315 933	CONTEMPORARY AMPEREX TECHN- A	CNY	70 649 811	3.21
249 299	GDS HOLDINGS LTD - ADR	USD	23 344 358	1.06
3 587 162	HANGZHOU HIKVISION DIGITAL - A	CNY	26 601 754	1.21
683 270	HANGZHOU TIGERMED CONSULTI-A	CNY	16 884 749	0.77
4 932 409	HONGFA TECHNOLOGY CO LTD-A	CNY	40 877 919	1.86
7 059 628	HUAYU AUTOMOTIVE SYSTEMS - A	CNY	31 104 590	1.41
1 283 751	JD.COM INC - ADR	USD	112 841 713	5.12
1 597 138	JIANGSU HENGRUI MEDICINE C - A	CNY	27 213 489	1.24
84 716	KWEICHOW MOUTAI CO LTD - A	CNY	25 872 886	1.18
6 229 500	LI NING CO LTD	HKD	42 793 035	1.94
4 931 000	LONGFOR PROPERTIES	HKD	28 855 160	1.31
3 584 753	LUXSHARE PRECISION INDUSTR - A	CNY	30 749 327	1.40
2 753 800	MEITUAN DIANPING-CLASS B	HKD	104 509 253	4.75
2 015 334	MIDEA GROUP CO LTD - A	CNY	30 323 756	1.38
5 066 000	MINTH GROUP LTD	HKD	26 711 902	1.21
1 683 596	MONTAGE TECHNOLOGY CO LTD-A	CNY	21 329 474	0.97
961 741	NETEASE INC - ADR	USD	92 105 936	4.18
468 532	NEW ORIENTAL EDUCATIO - ADR	USD	87 057 931	3.96
9 455 000	PING AN INSURANCE GROUP CO - H	HKD	115 487 288	5.24
7 263 720	POLY REAL ESTATE GROUP CO - A	CNY	17 564 983	0.80
1 017 744	SHENZHEN MINDRAY BIO-MEDIC-A	CNY	66 298 423	3.01
1 028 700	SUNNY OPTICAL TECH	HKD	22 504 908	1.02
10 226 797	SUOFEIYA HOME COLLECTION C - A	CNY	40 487 646	1.84
255 356	TAL EDUCATION GROUP - ADR	USD	18 260 508	0.83
2 668 100	TENCENT HOLDINGS LTD	HKD	191 876 603	8.71
3 387 022	VENUSTECH GROUP INC - A	CNY	15 123 973	0.69
376 415	WILL SEMICONDUCTOR LTD-A	CNY	13 296 761	0.60
1 272 186	WULIANGYE YIBIN CO LTD - A	CNY	56 752 462	2.58
1 824 400	WUXI APTEC CO LTD-H	HKD	35 708 355	1.62
5 133 000	WUXI BIOLOGICS CAYMAN INC	HKD	68 029 263	3.09
2 580 000	YIHAI INTERNATIONAL HOLDING	HKD	38 248 350	1.74
349 356	ZAI LAB LTD-ADR	USD	47 281 841	2.15
<i>United States of America</i>			<i>48 239 223</i>	<i>2.19</i>
844 968	YUM CHINA HOLDINGS INC	USD	48 239 223	2.19
<i>Taiwan</i>			<i>30 830 618</i>	<i>1.40</i>
1 634 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO	TWD	30 830 618	1.40
<i>Hong Kong</i>			<i>25 962 821</i>	<i>1.18</i>
23 233 000	SJM HOLDINGS LTD	HKD	25 962 821	1.18
Total securities portfolio			2 156 071 390	97.96

BNP PARIBAS FUNDS SICAV Climate Impact

Securities portfolio at 31/12/2020

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>					<i>Spain</i>				
395 586	ADVANCED DRAINAGE SYSTEMS INC	USD	27 022 253	1.22	2 179 097	EDP RENOVAVEIS SA	EUR	49 683 412	2.24
822 524	ALTAIR ENGINEERING INC - A	USD	39 111 149	1.77	<i>South Korea</i>				
435 894	AMERICAN WATER WORKS CO INC	USD	54 674 228	2.47	708 627	COWAY CO LTD	KRW	38 762 845	1.75
493 926	BADGER METER INC	USD	37 970 397	1.72	<i>Japan</i>				
313 580	CADENCE DESIGN SYS INC	USD	34 965 240	1.58	864 200	AZBIL CORP	JPY	38 572 567	1.74
1 071 253	DARLING INGREDIENTS INC	USD	50 500 489	2.28	<i>Belgium</i>				
610 113	FRANKLIN ELECTRIC CO INC	USD	34 510 989	1.56	955 026	UMICORE	EUR	37 522 972	1.70
332 292	GENERAC HOLDINGS INC	USD	61 760 062	2.79	<i>Ireland</i>				
336 638	HUBBELL INC	USD	43 137 977	1.95	626 658	KINGSPAN GROUP PLC	EUR	35 970 169	1.62
144 312	IPG PHOTONICS CORP	USD	26 394 984	1.19	<i>Hong Kong</i>				
512 899	ITRON INC	USD	40 200 249	1.82	41 556 000	BEIJING ENTERPRISES WATER GR	HKD	13 662 996	0.62
141 566	LENNOX INTERNATIONAL INC	USD	31 698 612	1.43	6 194 000	VITASOY INTERNATIONAL HOLDINGS	HKD	19 712 735	0.89
250 366	LITTELFUSE INC	USD	52 109 195	2.35	<i>France</i>				
115 681	MONOLITHIC POWER SYSTEMS INC	USD	34 625 355	1.56	452 380	LEGRAND SA	EUR	33 023 740	1.49
926 773	ORMAT TECHNOLOGIES INC	USD	68 382 221	3.09	<i>Brazil</i>				
641 516	PTC INC	USD	62 712 377	2.83	4 542 570	CIA SANEAMENTO BASICO DE - ADR	USD	31 891 362	1.44
2 873 136	RAYONIER INC	USD	68 990 016	3.12	<i>Switzerland</i>				
214 961	REPLIGEN CORP	USD	33 666 770	1.52	324 777	LANDIS+GYR GROUP AG	CHF	20 840 020	0.94
162 678	SOLAREDGE TECHNOLOGIES INC	USD	42 428 837	1.92	1 853	LEM HOLDING SA - REG	CHF	2 960 551	0.13
1 123 766	TRIMBLE INC	USD	61 324 716	2.77	<i>Austria</i>				
280 129	WATTS WATER TECHNOLOGIES - A	USD	27 862 939	1.26	287 200	LENZING AG	EUR	23 780 160	1.07
523 647	XYLEM INC	USD	43 563 425	1.97	Total securities portfolio				
<i>United Kingdom</i>					2 164 376 080				
526 324	APTIV PLC	USD	56 045 731	2.53	97.78				
1 210 095	HALMA PLC	GBP	33 108 286	1.50					
871 996	PENTAIR PLC	USD	37 836 024	1.71					
444 453	SPIRAX-SARCO ENGINEERING PLC	GBP	56 084 199	2.53					
<i>Denmark</i>									
367 086	CHRISTIAN HANSEN HOLDING A/S	DKK	30 891 948	1.40					
687 986	NOVOZYMES A/S - B	DKK	32 303 718	1.46					
325 673	VESTAS WIND SYSTEMS A/S	DKK	62 982 392	2.85					
<i>The Netherlands</i>									
455 090	KONINKLIJKE DSM NV	EUR	64 076 672	2.89					
1 268 192	SIGNIFY NV	EUR	43 790 670	1.98					
<i>Germany</i>									
354 150	NEMETSCHEK AG	EUR	21 390 660	0.97					
35 076	RATIONAL AG	EUR	26 710 374	1.21					
797 457	TEAMVIEWER AG	EUR	34 952 540	1.58					
<i>Norway</i>									
1 163 383	SALMAR ASA	NOK	55 925 895	2.53					
578 435	TOMRA SYSTEMS ASA	NOK	23 333 966	1.05					
<i>Taiwan</i>									
3 967 331	ADVANTECH CO LTD	TWD	40 314 995	1.82					
4 945 000	DELTA ELECTRONIC INDUSTRIAL CO	TWD	37 812 671	1.71					
<i>China</i>									
27 605 635	XINYI SOLAR HOLDINGS LTD	HKD	58 879 752	2.66					
5 266 800	ZHUZHOU CRRC TIMES ELECTRIC	HKD	18 757 865	0.85					
<i>Australia</i>									
8 074 476	BRAMBLES LTD	AUD	53 799 226	2.43					
<i>Sweden</i>									
1 914 412	NIBE INDUSTRIER AB - B	SEK	51 382 487	2.32					

BNP PARIBAS FUNDS SICAV Consumer Innovators

Securities portfolio at 31/12/2020

Expressed in EUR

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		819 090 274	97.86					
	<i>United States of America</i>		<i>533 700 489</i>	<i>63.78</i>					
131 235	ACTIVISION BLIZZARD INC	USD	9 958 865	1.19					
3 482	ALPHABET INC - A	USD	4 987 694	0.60					
29 147	AMAZON.COM INC	USD	77 585 500	9.27					
63 722	APPLE INC	USD	6 910 443	0.83					
313 089	AZEK CO INC/THE	USD	9 838 807	1.18					
20 517	BEYOND MEAT INC	USD	2 096 052	0.25					
61 068	BURLINGTON STORES INC	USD	13 054 093	1.56					
83 553	CHEWY INC - CLASS A	USD	6 138 351	0.73					
167 024	COLUMBIA SPORTSWEAR CO	USD	11 928 043	1.43					
280 566	DICKS SPORTING GOODS INC	USD	12 889 228	1.54					
91 935	ELECTRONIC ARTS INC	USD	10 789 805	1.29					
57 721	ESTEE LAUDER COMPANIES - A	USD	12 557 520	1.50					
89 067	FIVE BELOW	USD	12 737 480	1.52					
209 675	FRONTDOOR INC	USD	8 604 292	1.03					
190 586	HOLOGIC INC	USD	11 344 349	1.36					
174 724	HOME DEPOT INC	USD	37 930 766	4.53					
49 881	MASIMO CORP	USD	10 941 165	1.31					
68 951	MATCH GROUP INC	USD	8 520 046	1.02					
14 348	NETFLIX INC	USD	6 340 888	0.76					
317 072	NIKE INC - B	USD	36 660 681	4.38					
55 845	PAYPAL HOLDINGS INC - W/I	USD	10 689 305	1.28					
226 040	PETMED EXPRESS INC	USD	5 922 800	0.71					
177 023	PINTEREST INC- CLASS A	USD	9 534 400	1.14					
149 763	PLANET FITNESS INC - A	USD	9 501 942	1.14					
210 837	REVOLVE GROUP INC	USD	5 371 084	0.64					
282 746	SPROUTS FARMERS MARKET INC	USD	4 644 841	0.55					
65 324	SQUARE INC - A	USD	11 619 562	1.39					
358 480	STARBUCKS CORP	USD	31 343 378	3.74					
149 242	TARGET CORP	USD	21 532 173	2.57					
50 830	TESLA INC	USD	29 315 685	3.50					
270 862	TWITTER INC	USD	11 987 395	1.43					
72 790	ULTA BEAUTY INC	USD	17 083 386	2.04					
44 791	VAIL RESORTS INC	USD	10 212 004	1.22					
103 283	WALT DISNEY CO	USD	15 293 869	1.83					
45 931	WINGSTOP INC	USD	4 975 811	0.59					
179 469	YETI HOLDINGS INC	USD	10 043 106	1.20					
274 665	YUM CHINA HOLDINGS INC	USD	12 815 680	1.53					
	<i>Japan</i>		<i>75 250 971</i>	<i>8.99</i>					
30 900	FAST RETAILING CO LTD	JPY	22 661 643	2.71					
198 400	MERCARI INC	JPY	7 197 581	0.86					
27 600	NINTENDO CO LTD	JPY	14 408 139	1.72					
378 500	SONY CORP	JPY	30 983 608	3.70					
	<i>China</i>		<i>66 697 670</i>	<i>7.97</i>					
70 364	ALIBABA GROUP HOLDING - ADR	USD	13 383 853	1.60					
194 333	JD.COM INC - ADR	USD	13 960 909	1.67					
2 806 000	LI NING CO LTD	HKD	15 753 819	1.88					
100 376	TAL EDUCATION GROUP - ADR	USD	5 866 444	0.70					
301 700	TENCENT HOLDINGS LTD	HKD	17 732 645	2.12					
	<i>France</i>		<i>64 810 287</i>	<i>7.74</i>					
29 728	KERING	EUR	17 670 323	2.11					
45 870	LOREAL	EUR	14 256 396	1.70					
64 364	LVMH	EUR	32 883 568	3.93					

BNP PARIBAS FUNDS SICAV Disruptive Technology

Securities portfolio at 31/12/2020

Expressed in EUR

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		2 301 946 375	96.73					
	United States of America		1 776 470 960	74.67					
105 071	ADOBE SYSTEMS INC	USD	42 947 251	1.80					
871 914	ADVANCED MICRO DEVICES	USD	65 353 466	2.75					
280 419	AKAMAI TECHNOLOGIES INC	USD	24 062 107	1.01					
58 843	ALPHABET INC - A	USD	84 288 011	3.55					
28 652	AMAZON.COM INC	USD	76 267 875	3.20					
1 418 233	APPLE INC	USD	153 802 736	6.47					
355 038	CDW CORP/DE	USD	38 241 558	1.61					
1 882 560	CIENA CORP	USD	81 315 268	3.42					
1 001 543	CISCO SYSTEMS INC	USD	36 630 337	1.54					
381 168	CUBIC CORP	USD	19 327 091	0.81					
467 100	ENTEGRIS INC	USD	36 686 944	1.54					
62 593	EPAM SYSTEMS INC	USD	18 332 068	0.77					
50 182	EQUINIX INC	USD	29 290 982	1.23					
264 516	EVERBRIDGE INC	USD	32 227 044	1.35					
623 408	FIRST SOLAR INC	USD	50 400 490	2.12					
139 968	INSULET CORP	USD	29 242 793	1.23					
339 036	INTERCONTINENTAL EXCHANGE INC	USD	31 945 945	1.34					
190 148	IRHYTHM TECHNOLOGIES INC	USD	36 864 049	1.55					
213 736	MASIMO CORP	USD	46 881 997	1.97					
1 071 340	MICRON TECHNOLOGY INC	USD	65 827 585	2.77					
662 035	MICROSOFT CORP	USD	120 346 390	5.07					
717 956	NEW RELIC INC	USD	38 375 483	1.61					
535 873	NIKE INC - B	USD	61 959 015	2.60					
963 951	ON SEMICONDUCTOR CORPORATION	USD	25 785 719	1.08					
532 195	PLEXUS CORP	USD	34 018 202	1.43					
571 224	PROOFPOINT INC	USD	63 684 088	2.68					
2 354 676	PURE STORAGE INC - CLASS A	USD	43 512 095	1.83					
400 326	RAPID7 INC	USD	29 498 911	1.24					
302 694	SALESFORCE.COM INC	USD	55 051 690	2.31					
98 628	SERVICENOW INC	USD	44 369 098	1.86					
81 940	SNOWFLAKE INC-CLASS A	USD	18 845 095	0.79					
233 943	SQUARE INC - A	USD	41 612 811	1.75					
514 515	TRANE TECHNOLOGIES PLC	USD	61 041 230	2.57					
751 477	TWITTER INC	USD	33 257 717	1.40					
256 149	VERISIGN INC	USD	45 303 129	1.90					
334 932	VISA INC - A	USD	59 874 690	2.52					
	China		104 470 562	4.39					
186 642	ALIBABA GROUP HOLDING - ADR	USD	35 500 954	1.49					
3 603 500	PING AN INSURANCE GROUP CO - H	HKD	35 972 901	1.51					
561 400	TENCENT HOLDINGS LTD	HKD	32 996 707	1.39					
	Japan		93 605 212	3.93					
69 000	KEYENCE CORP	JPY	31 708 028	1.33					
432 900	SHIN-ETSU CHEMICAL CO LTD	JPY	61 897 184	2.60					
	Germany		92 202 787	3.87					
382 476	SAP SE	EUR	41 009 077	1.72					
435 617	SIEMENS AG - REG	EUR	51 193 710	2.15					
	The Netherlands		67 194 696	2.82					
169 022	ASML HOLDING NV	EUR	67 194 696	2.82					
	Israel		63 307 411	2.66					
479 360	CYBERARK SOFTWARE LTD/ISRAEL	USD	63 307 411	2.66					
	Taiwan		57 124 109	2.40					
640 996	TAIWAN SEMICONDUCTOR - ADR	USD	57 124 109	2.40					

BNP PARIBAS FUNDS SICAV Emerging Bond

Securities portfolio at 31/12/2020

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									
Mexico					Indonesia				
1 000 000	COMISION FEDERAL 4.750% 16-23/02/2027	USD	1 140 000	0.15	1 224 000	HUTAMA KARYA PER 3.750% 20-11/05/2030	USD	1 364 760	0.18
3 500 000	MEXICAN UTD STS 7.500% 03-08/04/2033	USD	5 080 469	0.65	2 000 000	INDONESIA ASAHAN 5.710% 18-15/11/2023	USD	2 215 000	0.28
1 200 000	MEXICO CITY ARPT 5.500% 17-31/07/2047	USD	1 254 000	0.16	2 000 000	INDONESIA ASAHAN 6.757% 18-15/11/2048	USD	2 722 500	0.35
1 450 000	PETROLEOS MEXICA 5.350% 18-12/02/2028	USD	1 431 875	0.18	1 650 000	PERTAMINA 6.450% 14-30/05/2044	USD	2 234 203	0.29
3 536 000	PETROLEOS MEXICA 5.950% 20-28/01/2031	USD	3 527 160	0.45	1 000 000	PT PERTAMINA 4.700% 19-30/07/2049	USD	1 135 938	0.15
2 100 000	PETROLEOS MEXICA 6.500% 18-13/03/2027	USD	2 219 049	0.29	2 600 000	REP OF INDONESIA 5.125% 15-15/01/2045	USD	3 350 750	0.43
4 800 000	PETROLEOS MEXICA 6.500% 18-23/01/2029	USD	4 953 000	0.64	4 000 000	REP OF INDONESIA 7.750% 17/01/2038	USD	6 283 749	0.81
2 600 000	PETROLEOS MEXICA 6.750% 17-21/09/2047	USD	2 437 500	0.31	2 650 000	REP OF INDONESIA 8.500% 05-12/10/2035	USD	4 324 469	0.56
2 600 000	PETROLEOS MEXICA 6.840% 20-23/01/2030	USD	2 706 600	0.35	Bahrain				
727 000	PETROLEOS MEXICA 6.875% 17-04/08/2026	USD	793 157	0.10	642 000	BAHRAIN 7.375% 20-14/05/2030	USD	761 372	0.10
2 360 000	PETROLEOS MEXICA 6.950% 20-28/01/2060	USD	2 215 214	0.28	14 775 000	BAHRAIN 7.500% 17-20/09/2047	USD	17 291 366	2.21
1 450 000	PETROLEOS MEXICA 7.690% 20-23/01/2050	USD	1 461 963	0.19	700 000	CBB INTL SUKUK 5.625% 19-30/09/2031	USD	740 250	0.10
2 400 000	UNITED MEXICAN 4.500% 19-31/01/2050	USD	2 806 500	0.36	1 400 000	OIL & GAS HLDING 7.500% 17-25/10/2027	USD	1 596 000	0.21
1 700 000	UNITED MEXICAN 4.750% 12-08/03/2044	USD	2 022 575	0.26	1 084 000	OIL & GAS HLDING 7.625% 18-07/11/2024	USD	1 212 386	0.16
800 000	UNITED MEXICAN 5.000% 20-27/04/2051	USD	997 400	0.13	Russia				
800 000	UNITED MEXICAN 5.625% 14-19/03/2114	GBP	1 245 284	0.16	3 400 000	RUSSIA - EUROBOND 4.250% 17-23/06/2027	USD	3 884 500	0.50
1 850 000	UNITED MEXICAN 6.050% 08-11/01/2040	USD	2 479 578	0.32	5 625 000	RUSSIA 12.750% 98-24/06/2028	USD	9 638 437	1.24
Ukraine					5 200 000	RUSSIA-EUROBOND 5.100% 19-28/03/2035	USD	6 563 374	0.84
4 612 000	UKRAINE GOVT 4.375% 20-27/01/2030	EUR	5 383 787	0.69	Brazil				
3 350 000	UKRAINE GOVT 6.750% 19-20/06/2026	EUR	4 515 186	0.58	500 000	BANCO NAC DESENV 5.750% 13-26/09/2023	USD	559 688	0.07
7 107 000	UKRAINE GOVT 7.253% 20-15/03/2033	USD	7 746 629	1.00	833 000	BRAZIL REP OF 3.875% 20-12/06/2030	USD	878 815	0.11
5 025 000	UKRAINE GOVT 7.375% 17-25/09/2032	USD	5 521 219	0.71	8 050 000	BRAZIL REP OF 4.750% 19-14/01/2050	USD	8 588 343	1.10
840 000	UKRAINE GOVT 7.750% 15-01/09/2022	USD	899 640	0.12	500 000	CAIXA ECONOMICA 3.500% 12-07/11/2022	USD	516 875	0.07
4 500 000	UKRAINE GOVT 7.750% 15-01/09/2024	USD	4 990 781	0.64	1 500 000	REP OF BRAZIL 5.625% 09-07/01/2041	USD	1 772 813	0.23
6 550 000	UKRAINE GOVT 9.750% 18-01/11/2028	USD	8 056 499	1.04	6 110 000	REP OF BRAZIL 5.625% 16-21/02/2047	USD	7 284 265	0.94
Oman					Panama				
5 500 000	OMAN INTRNL BOND 5.375% 17-08/03/2027	USD	5 604 844	0.72	5 500 000	PANAMA 3.870% 19-23/07/2060	USD	6 476 249	0.83
700 000	OMAN INTRNL BOND 5.625% 18-17/01/2028	USD	713 265	0.09	1 000 000	PANAMA 4.300% 13-29/04/2053	USD	1 266 250	0.16
1 000 000	OMAN INTRNL BOND 6.000% 19-01/08/2029	USD	1 030 938	0.13	1 150 000	PANAMA 4.500% 18-16/04/2050	USD	1 477 750	0.19
14 302 000	OMAN INTRNL BOND 6.750% 18-17/01/2048	USD	14 127 693	1.81	2 960 000	PANAMA 6.700% 06-26/01/2036	USD	4 397 450	0.57
10 250 000	OMAN INTRNL BOND 7.375% 20-28/10/2032	USD	11 274 999	1.44	500 000	PANAMA 7.125% 05-29/01/2026	USD	637 500	0.08
Dominican Republic					3 301 000	PANAMA 9.375% 99-01/04/2029	USD	5 130 992	0.66
1 454 000	DOMINICAN REPUB 4.875% 20-23/09/2032	USD	1 602 581	0.21	Turkey				
5 589 000	DOMINICAN REPUB 5.875% 20-30/01/2060	USD	6 126 941	0.79	1 845 000	REP OF TURKEY 11.875% 00-15/01/2030	USD	2 689 088	0.35
1 200 000	DOMINICAN REPUB 6.400% 19-05/06/2049	USD	1 408 875	0.18	400 000	REP OF TURKEY 5.750% 17-11/05/2047	USD	380 000	0.05
800 000	DOMINICAN REPUB 6.500% 18-15/02/2048	USD	942 750	0.12	2 200 000	REP OF TURKEY 6.000% 11-14/01/2041	USD	2 169 063	0.28
2 000 000	REP OF DOMINICAN 5.875% 13-18/04/2024	USD	2 157 500	0.28	700 000	REP OF TURKEY 6.000% 17-25/03/2027	USD	742 000	0.10
2 500 000	REP OF DOMINICAN 5.950% 17-25/01/2027	USD	2 916 406	0.38	3 550 000	REP OF TURKEY 6.625% 14-17/02/2045	USD	3 709 750	0.48
3 200 000	REP OF DOMINICAN 6.850% 15-27/01/2045	USD	3 893 000	0.50	1 500 000	REP OF TURKEY 7.375% 05-05/02/2025	USD	1 672 500	0.22
1 620 000	REP OF DOMINICAN 6.875% 16-29/01/2026	USD	1 951 088	0.25	2 300 000	REP OF TURKEY 8.000% 04-14/02/2034	USD	2 748 500	0.35
2 210 000	REP OF DOMINICAN 7.450% 14-30/04/2044	USD	2 849 519	0.37	3 625 000	TURKEY REP OF 6.375% 20-14/10/2025	USD	3 913 867	0.50
2 633 333	REP OF DOMINICAN 7.500% 10-06/05/2021	USD	2 692 583	0.35	1 070 000	TURKEY REP OF 7.625% 19-26/04/2029	USD	1 235 850	0.16
					Chile				
					200 000	CHILE 3.625% 12-30/10/2042	USD	234 563	0.03
					3 200 000	CODELCO INC 3.000% 19-30/09/2029	USD	3 467 000	0.45
					1 916 000	CODELCO INC 3.150% 20-14/01/2030	USD	2 089 039	0.27
					1 000 000	CODELCO INC 3.625% 17-01/08/2027	USD	1 116 563	0.14
					3 000 000	CODELCO INC 3.750% 20-15/01/2031	USD	3 408 750	0.44
					850 000	CODELCO INC 4.375% 19-05/02/2049	USD	1 032 750	0.13
					1 330 000	CODELCO INC 4.500% 17-01/08/2047	USD	1 629 666	0.21
					3 750 000	EMPRESA NACIONAL 4.500% 17-14/09/2047	USD	4 158 984	0.53
					1 550 000	EMPRESA NACIONAL 5.250% 18-06/11/2029	USD	1 834 813	0.24

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Emerging Bond

Securities portfolio at 31/12/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Philippines</i>									
200 000	AYC FINANCE LTD 5.125% 17-31/12/2049	USD	18 815 707	2.42	450 000	ARAB REP EGYPT 7.600% 19-01/03/2029	USD	516 797	0.07
3 160 000	PHILIPPINES(REP) 0.700% 20-03/02/2029	EUR	204 438	0.03	6 400 000	ARAB REP EGYPT 8.700% 19-01/03/2049	USD	7 397 999	0.95
1 334 000	PHILIPPINES(REP) 2.950% 20-05/05/2045	USD	3 877 292	0.50	1 800 000	ARAB REP EGYPT 8.875% 20-29/05/2050	USD	2 109 938	0.27
400 000	PHILIPPINES(REP) 7.500% 06-25/09/2024	USD	1 403 618	0.18	<i>United Arab Emirates</i>				
4 000 000	REP OF PHILIPPINES 6.375% 09-23/10/2034	USD	477 000	0.06	900 000	ABU DHABI GOVT 2.700% 20-02/09/2070	USD	13 900 968	1.79
500 000	REP OF PHILIPPINES 7.750% 06-14/01/2031	USD	5 866 250	0.75	543 000	ABU DHABI GOVT 3.125% 17-11/10/2027	USD	837 563	0.11
3 775 000	REP OF PHILIPPINES 9.500% 05-02/02/2030	USD	770 156	0.10	5 100 000	ABU DHABI GOVT 4.125% 17-11/10/2047	USD	607 312	0.08
<i>Kazakhstan</i>					2 100 000	DP WORLD LTD 6.850% 07-02/07/2037	USD	6 389 343	0.82
500 000	KAZAKHSTAN 4.875% 14-14/10/2044	USD	6 216 953	0.80	1 350 000	DP WORLD PLC 4.700% 19-30/09/2049	USD	2 876 344	0.37
1 600 000	KAZAKHSTAN 6.500% 15-21/07/2045	USD	18 193 165	2.34	1 400 000	DUBAI GOVT INTL 5.250% 13-30/01/2043	USD	1 555 031	0.20
856 000	KAZMUNAYGAS NAT 4.750% 17-19/04/2027	USD	675 781	0.09	<i>Peru</i>				
5 600 000	KAZMUNAYGAS NAT 4.750% 18-24/04/2025	USD	2 580 000	0.33	3 400 000	PETROLEOS DEL PE 4.750% 17-19/06/2032	USD	13 591 165	1.74
5 250 000	KAZMUNAYGAS NAT 6.375% 18-24/10/2048	USD	993 495	0.13	1 600 000	PETROLEOS DEL PERU 5.625% 17-19/06/2047	USD	3 918 500	0.50
<i>Romania</i>					483 000	REPUBLIC OF PERU 2.780% 20-01/12/2060	USD	1 959 500	0.25
500 000	ROMANIA 3.375% 20-28/01/2050	EUR	18 146 076	2.33	2 400 000	REPUBLIC OF PERU 5.625% 10-18/11/2050	USD	486 140	0.06
800 000	ROMANIA 3.875% 15-29/10/2035	EUR	702 012	0.09	2 030 000	REPUBLIC OF PERU 8.750% 03-21/11/2033	USD	3 760 800	0.48
7 566 000	ROMANIA 4.000% 20-14/02/2051	USD	1 195 408	0.15	<i>Sri Lanka</i>				
650 000	ROMANIA 4.125% 18-11/03/2039	EUR	8 228 024	1.06	1 500 000	REP OF SRI LANKA 5.875% 12-25/07/2022	USD	13 535 432	1.74
5 500 000	ROMANIA 5.125% 18-15/06/2048	USD	994 383	0.13	500 000	REP OF SRI LANKA 6.250% 11-27/07/2021	USD	1 026 094	0.13
<i>China</i>					1 650 000	REP OF SRI LANKA 6.750% 18-18/04/2028	USD	431 094	0.06
5 440 000	CHINA EVERGRANDE 7.500% 17-28/06/2023	USD	16 746 538	2.16	3 570 000	REP OF SRI LANKA 6.825% 16-18/07/2026	USD	936 375	0.12
5 400 000	CHINA SCE GRP 7.250% 19-19/04/2023	USD	4 676 700	0.60	3 900 000	REP OF SRI LANKA 6.850% 15-03/11/2025	USD	2 037 131	0.26
5 087 000	GOLDEN EAGLE RETAIL 4.625% 13-21/05/2023	USD	5 659 875	0.73	1 240 000	REP OF SRI LANKA 6.850% 19-14/03/2024	USD	2 303 438	0.30
1 198 000	TENCENT HOLD 3.240% 20-03/06/2050	USD	5 176 023	0.67	7 450 000	REP OF SRI LANKA 7.550% 19-28/03/2030	USD	749 425	0.10
<i>Malaysia</i>					3 200 000	REP OF SRI LANKA 7.850% 19-14/03/2029	USD	4 227 875	0.54
1 120 000	MY SUKUK GLOBAL 4.080% 16-27/04/2046	USD	15 627 206	2.01	<i>India</i>				
1 313 000	PETRONAS 7.625% 96 -15/10/2026	USD	1 479 100	0.19	2 200 000	ADANI ELECTRICIT 3.949% 20-12/02/2030	USD	13 500 158	1.74
1 750 000	PETRONAS CAP LTD 4.500% 15-18/03/2045	USD	1 790 643	0.23	1 100 000	EX - IM BANK OF INDIA 3.875% 18-01/02/2028	USD	2 328 563	0.30
2 000 000	PETRONAS CAP LTD 4.550% 20-21/04/2050	USD	2 328 047	0.30	2 392 000	EX-IM BK OF IN 3.250% 20-15/01/2030	USD	1 210 598	0.16
6 703 000	PETRONAS CAP LTD 7.875% 02-22/05/2022	USD	2 647 500	0.34	6 100 000	POWER FIN CORP 6.150% 18-06/12/2028	USD	2 560 935	0.33
<i>Cayman Islands</i>					<i>The Netherlands</i>				
1 900 000	ICD FUNDING LTD 4.625% 14-21/05/2024	USD	15 544 907	2.00	1 400 000	MDC-GMTN B.V. 4.500% 18-07/11/2028	USD	7 400 062	0.95
1 100 000	ICD SUKUK CO LTD 5.000% 17-01/02/2027	USD	2 027 656	0.26	1 200 000	MDGH - GMTN BV 3.700% 19-07/11/2049	USD	12 972 500	1.67
4 200 000	MUMTALAKAT SUKUK 5.625% 19-27/02/2024	USD	1 190 406	0.15	600 000	METINVEST BV 7.650% 20-01/10/2027	USD	1 679 563	0.22
7 050 000	QNB FINANCE LTD 2.750% 20-12/02/2027	USD	4 480 875	0.58	6 500 000	METINVEST BV 8.500% 18-23/04/2026	USD	1 374 375	0.18
374 000	SHARJAH SUKUK 3.234% 19-23/10/2029	USD	7 455 374	0.96	1 600 000	PETROBRAS GLOB 6.900% 19-19/03/2049	USD	653 250	0.08
<i>Colombia</i>					<i>Qatar</i>				
1 600 000	COLOMBIA REP OF 4.125% 20-15/05/2051	USD	14 675 685	1.89	4 820 000	QATAR STATE OF 4.817% 19-14/03/2049	USD	7 235 312	0.93
2 600 000	COLOMBIA REP OF 5.000% 15-15/06/2045	USD	1 777 600	0.23	1 000 000	STATE OF QATAR 4.500% 18-23/04/2028	USD	2 030 000	0.26
2 166 000	REP OF COLOMBIA 6.125% 09-18/01/2041	USD	3 177 688	0.41	2 500 000	STATE OF QATAR 4.625% 16-02/06/2046	USD	12 240 090	1.58
4 680 000	REP OF COLOMBIA 7.375% 06-18/09/2037	USD	2 905 148	0.37	818 000	STATE OF QATAR 5.103% 18-23/04/2048	USD	6 564 237	0.84
<i>Egypt</i>					<i>Saudi Arabia</i>				
1 882 000	ARAB REP EGYPT 5.250% 20-06/10/2025	USD	13 998 648	1.80	1 200 000	SAUDI INT BOND 3.250% 16-26/10/2026	USD	1 212 500	0.16
1 233 000	ARAB REP EGYPT 5.750% 20-29/05/2024	USD	1 999 625	0.26	2 000 000	SAUDI INT BOND 3.250% 20-22/10/2030	USD	3 314 063	0.43
600 000	ARAB REP EGYPT 7.053% 19-15/01/2032	USD	1 320 851	0.17	1 500 000	SAUDI INT BOND 3.625% 17-04/03/2028	USD	1 149 290	0.15
			653 438	0.08				11 969 063	1.55
								1 329 000	0.17
								2 202 500	0.28
								1 683 750	0.22

BNP PARIBAS FUNDS SICAV Emerging Bond

Securities portfolio at 31/12/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
2 100 000	SAUDI INT BOND 4.500% 16-26/10/2046	USD	2 542 313	0.33		<i>United Kingdom</i>		<i>7 009 391</i>	<i>0.90</i>
600 000	SAUDI INT BOND 4.500% 20-22/04/2060	USD	753 000	0.10	5 050 000	GAZPROM PJSC 3.250% 20-25/02/2030	USD	5 209 391	0.67
1 600 000	SAUDI INT BOND 5.000% 18-17/04/2049	USD	2 096 000	0.27	4 500 000	PETRA DIAMONDS 7.250% 17-01/05/2022	USD	1 800 000	0.23
1 000 000	SAUDI INT BOND 5.250% 19-16/01/2050	USD	1 362 500	0.18		<i>El Salvador</i>		<i>6 847 467</i>	<i>0.88</i>
	<i>Uruguay</i>		<i>10 827 266</i>	<i>1.39</i>	1 060 000	EL SALVADOR REP 6.375% 14-18/01/2027	USD	1 001 700	0.13
500 000	URUGUAY 4.975% 18-20/04/2055	USD	694 375	0.09	2 108 000	EL SALVADOR REP 7.125% 19-20/01/2050	USD	1 877 438	0.24
1 300 000	URUGUAY 5.100% 14-18/06/2050	USD	1 819 188	0.23	500 000	EL SALVADOR REP 7.625% 11-01/02/2041	USD	464 531	0.06
4 500 000	URUGUAY 7.625% 06-21/03/2036	USD	7 275 937	0.94	900 000	EL SALVADOR REP 7.750% 02-24/01/2023	USD	888 188	0.11
650 000	URUGUAY 7.875% 03-15/01/2033	USD	1 037 766	0.13	600 000	EL SALVADOR REP 8.250% 02-10/04/2032	USD	587 438	0.08
	<i>Ireland</i>		<i>10 655 418</i>	<i>1.37</i>	1 225 000	EL SALVADOR REP 8.625% 17-28/02/2029	USD	1 221 172	0.16
2 344 000	GTLK EU CAPITAL 4.800% 20-26/02/2028	USD	2 449 480	0.32	800 000	EL SALVADOR REP 9.500% 20-15/07/2052	USD	807 000	0.10
3 500 000	GTLK EU CAPITAL 4.949% 19-18/02/2026	USD	3 664 063	0.47		<i>Guatemala</i>		<i>6 568 356</i>	<i>0.84</i>
4 300 000	GTLK EUROPE DAC 5.125% 17-31/05/2024	USD	4 541 875	0.58	3 230 000	REP OF GUATEMALA 4.375% 17-05/06/2027	USD	3 591 356	0.46
	<i>Hong Kong</i>		<i>10 557 395</i>	<i>1.36</i>	2 600 000	REP OF GUATEMALA 4.875% 13-13/02/2028	USD	2 977 000	0.38
2 900 000	CNAC HK FINBRID 3.875% 19-19/06/2029	USD	2 933 531	0.38		<i>Singapore</i>		<i>6 359 374</i>	<i>0.82</i>
1 800 000	CNAC HK FINBRID 4.750% 19-19/06/2049	USD	1 917 630	0.25	6 250 000	MEDCO BELL 6.375% 20-30/01/2027	USD	6 359 374	0.82
3 100 000	HUARONG FIN 2019 3.875% 19-13/11/2029	USD	3 290 844	0.42		<i>Bolivia</i>		<i>6 327 883</i>	<i>0.81</i>
900 000	SINOCHEM OVERSEA 6.300% 10-12/11/2040	USD	1 238 344	0.16	6 743 000	BOLIVIA GOVT 4.500% 17-20/03/2028	USD	6 327 883	0.81
1 117 000	STUDIO CITY FIN 6.000% 20-15/07/2025	USD	1 177 046	0.15		<i>British Virgin Islands</i>		<i>6 220 385</i>	<i>0.80</i>
	<i>South Africa</i>		<i>10 463 660</i>	<i>1.33</i>	770 000	MINMETALS BOUNTE 4.750% 15-30/07/2025	USD	863 363	0.11
930 000	REP OF SOUTH AFRICA 4.300% 16-12/10/2028	USD	967 200	0.12	4 250 000	SCENERY JOURNEY 13.750% 18-06/11/2023	USD	3 933 928	0.51
1 400 000	REP OF SOUTH AFRICA 4.850% 17-27/09/2027	USD	1 512 000	0.19	1 300 000	SINOPEC OVERSEAS 3.500% 16-03/05/2026	USD	1 423 094	0.18
710 000	REP OF SOUTH AFRICA 5.875% 18-22/06/2030	USD	802 522	0.10		<i>Hungary</i>		<i>5 773 756</i>	<i>0.75</i>
800 000	REP OF SOUTH AFRICA 6.250% 11-08/03/2041	USD	863 250	0.11	2 438 000	HUNGARY 0.500% 20-18/11/2030	EUR	2 958 098	0.38
600 000	REP OF SOUTH AFRICA 6.300% 18-22/06/2048	USD	639 000	0.08	1 200 000	REP OF HUNGARY 5.375% 14-25/03/2024	USD	1 366 639	0.18
2 200 000	SOUTH AFRICA 5.650% 17-27/09/2047	USD	2 186 250	0.28	820 000	REP OF HUNGARY 7.625% 11-29/03/2041	USD	1 449 019	0.19
3 500 000	SOUTH AFRICA 5.750% 19-30/09/2049	USD	3 493 438	0.45		<i>Tunisia</i>		<i>5 631 469</i>	<i>0.72</i>
	<i>Ghana</i>		<i>9 511 499</i>	<i>1.23</i>	1 480 000	BQ CENT TUNISIE 5.750% 15-30/01/2025	USD	1 346 800	0.17
1 962 000	GHANA REP OF 8.125% 19-26/03/2032	USD	2 071 749	0.27	3 835 000	TUNISIA INT BOND 6.375% 19-15/07/2026	EUR	4 284 669	0.55
3 947 000	GHANA REP OF 8.750% 20-11/03/2061	USD	4 050 609	0.52		<i>Azerbaijan</i>		<i>5 616 457</i>	<i>0.72</i>
3 250 000	GHANA REP OF 8.950% 19-26/03/2051	USD	3 389 141	0.44	600 000	REP OF AZERBAIJAN 3.500% 17-01/09/2032	USD	633 375	0.08
	<i>Angola</i>		<i>8 796 944</i>	<i>1.13</i>	1 006 000	REP OF AZERBAIJAN 4.750% 14-18/03/2024	USD	1 097 169	0.14
1 620 000	ANGOLA 8.250% 18-09/05/2028	USD	1 554 694	0.20	2 300 000	REPUBLIC OF AZER 5.125% 17-01/09/2029	USD	2 607 050	0.34
5 800 000	ANGOLA REP OF 9.125% 19-26/11/2049	USD	5 354 125	0.69	1 000 000	STATE OIL CO AZE 6.950% 15-18/03/2030	USD	1 278 863	0.16
2 000 000	ANGOLA REP OF 9.375% 18-08/05/2048	USD	1 888 125	0.24		<i>Gabon</i>		<i>5 470 526</i>	<i>0.70</i>
	<i>Nigeria</i>		<i>7 940 870</i>	<i>1.02</i>	1 404 000	GABONESE REPUBLIC 6.950% 15-16/06/2025	USD	1 506 229	0.19
1 600 000	REP OF NIGERIA 6.500% 17-28/11/2027	USD	1 723 500	0.22	3 850 000	REPUBLIC OF GABO 6.625% 20-06/02/2031	USD	3 964 297	0.51
1 200 000	REP OF NIGERIA 7.143% 18-23/02/2030	USD	1 291 875	0.17		<i>Senegal</i>		<i>5 342 251</i>	<i>0.69</i>
1 320 000	REP OF NIGERIA 7.875% 17-16/02/2032	USD	1 453 238	0.19	2 650 000	REP OF SENEGAL 6.250% 17-23/05/2033	USD	2 971 313	0.38
900 000	REP OF NIGERIA 8.747% 18-21/01/2031	USD	1 042 594	0.13	200 000	REP OF SENEGAL 6.750% 18-13/03/2048	USD	219 750	0.03
2 070 000	REP OF NIGERIA 9.248% 18-21/01/2049	USD	2 429 663	0.31	2 100 000	REP OF SENEGAL 8.750% 11-13/05/2021	USD	2 151 188	0.28
	<i>Jamaica</i>		<i>7 700 293</i>	<i>0.99</i>					
2 500 000	JAMAICA GOVT 6.750% 15-28/04/2028	USD	3 041 406	0.39					
1 630 000	JAMAICA GOVT 7.875% 15-28/07/2045	USD	2 330 391	0.30					
1 600 000	JAMAICA GOVT 8.000% 07-15/03/2039	USD	2 328 496	0.30					
	<i>Paraguay</i>		<i>7 284 895</i>	<i>0.94</i>					
2 000 000	PARAGUAY 4.700% 17-27/03/2027	USD	2 327 500	0.30					
1 000 000	PARAGUAY 5.000% 16-15/04/2026	USD	1 169 063	0.15					
500 000	PARAGUAY 5.400% 19-30/03/2050	USD	631 094	0.08					
2 360 000	PARAGUAY 6.100% 14-11/08/2044	USD	3 157 238	0.41					

BNP PARIBAS FUNDS SICAV Emerging Bond

Securities portfolio at 31/12/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	Costa Rica		4 956 335	0.64		Vietnam		1 119 688	0.14
325 000	COSTA RICA 7.000% 14-04/2044	USD	297 273	0.04	1 000 000	REP OF VIETNAM 4.800% 14-19/11/2024	USD	1 119 688	0.14
2 700 000	COSTA RICA 7.158% 15-12/03/2045	USD	2 496 656	0.32		Honduras		1 097 844	0.14
2 000 000	COSTA RICA GOVT 6.125% 19-19/02/2031	USD	1 862 500	0.24	950 000	HONDURAS GOVT 6.250% 17-19/01/2027	USD	1 097 844	0.14
300 000	INSTIT COSTA ELE 6.950% 11-10/11/2021	USD	299 906	0.04		Ethiopia		1 016 563	0.13
	Kenya		4 803 865	0.62	1 000 000	ETHIOPIA 6.625% 14-11/12/2024	USD	1 016 563	0.13
1 000 000	KENYA REP OF 8.000% 19-22/05/2032	USD	1 165 313	0.15		Cameroon		901 848	0.12
2 050 000	KENYA REP OF 8.250% 18-28/02/2048	USD	2 355 578	0.30	815 000	REP OF CAMEROON 9.500% 15-19/11/2025	USD	901 848	0.12
1 172 000	REP OF KENYA 6.875% 14-24/06/2024	USD	1 282 974	0.17		Argentina		875 324	0.11
	Ivory Coast		4 394 234	0.56	2 012 239	ARGENTINA 1.000% 20-09/07/2029	USD	875 324	0.11
2 073 000	IVORY COAST-PDI 4.875% 20-30/01/2032	EUR	2 603 000	0.33		Luxembourg		863 409	0.11
1 590 000	IVORY COAST-PDI 6.125% 17-15/06/2033	USD	1 791 234	0.23	1 254 271	ECUADOR SOC BON 0.000% 20-30/01/2035	USD	863 409	0.11
	Morocco		4 377 753	0.56		Mozambique		765 666	0.10
2 399 000	MOROCCO KINGDOM 4.000% 20-15/12/2050	USD	2 467 971	0.32	844 000	MOZAMBIQUE REP O 5.000% 19-15/09/2031	USD	765 666	0.10
750 000	MOROCCO KINGDOM 4.250% 12-11/12/2022	USD	788 438	0.10		Armenia		680 485	0.09
900 000	MOROCCO KINGDOM 5.500% 12-11/12/2042	USD	1 121 344	0.14	450 000	ARMENIA 3.950% 19-26/09/2029	USD	450 422	0.06
	Georgia		3 890 125	0.50	200 000	ARMENIA 7.150% 15-26/03/2025	USD	230 063	0.03
1 260 000	BGEO GROUP JSC 6.000% 16-26/07/2023	USD	1 315 125	0.17		Lebanon		564 000	0.07
2 500 000	TBC BANK JSC 5.750% 19-19/06/2024	USD	2 575 000	0.33	4 700 000	REP OF LEBANON 6.600% 11-27/11/2026	USD	564 000	0.07
	Surinam		3 518 225	0.45		Tajikistan		489 274	0.06
2 165 000	REP OF SURINAME 9.250% 16-26/10/2026	USD	1 385 600	0.18	570 000	TAJIKISTAN INT BOND 7.125% 17-14/09/2027	USD	489 274	0.06
3 300 000	SURINAME INTL 9.875% 19-30/12/2023	USD	2 132 625	0.27		Papua New Guinea		474 155	0.06
	Namibia		3 193 534	0.41	465 000	PNG GOVT INTL BO 8.375% 18-04/10/2028	USD	474 155	0.06
2 000 000	NAMIBIA INTL BND 5.500% 11-03/11/2021	USD	2 045 625	0.26		Bermuda		314 700	0.04
1 070 000	REP OF NAMIBIA 5.250% 15-29/10/2025	USD	1 147 909	0.15	300 000	BERMUDA-GOVT OF 2.375% 20-20/08/2030	USD	314 700	0.04
	Trinidad & Tobago		3 145 012	0.41		Mongolia		214 500	0.03
1 323 000	TRINIDAD & TOBAGO 4.500% 16-04/08/2026	USD	1 449 512	0.19	200 000	MONGOLIA 5.125% 20-07/04/2026	USD	214 500	0.03
500 000	TRINIDAD GEN UNL 5.250% 16-04/11/2027	USD	530 500	0.07		Venezuela		1	0.00
1 000 000	TRINIDAD PETROLE 9.750% 19-15/06/2026	USD	1 165 000	0.15	12 150 000	VENEZUELA 0.000% 07-31/03/2038 DFLT	USD	1	0.00
	Poland		3 089 204	0.40		Floating rate bonds		31 559 384	4.06
2 000 000	REP OF POLAND 3.250% 16-06/04/2026	USD	2 254 174	0.29		Argentina		14 582 192	1.88
755 000	REP OF POLAND 4.000% 14-22/01/2024	USD	835 030	0.11	1 822 649	ARGENTINA 20-09/01/2038 SR	USD	745 577	0.10
	Macao		2 543 185	0.33	10 190 363	ARGENTINA 20-09/07/2030 SR	USD	4 142 383	0.53
2 408 000	MGM CHINA HOLDIN 5.875% 19-15/05/2026	USD	2 543 185	0.33	22 881 784	ARGENTINA 20-09/07/2035 SR	USD	8 374 732	1.08
	Croatia		2 303 125	0.30	3 500 000	ARGENTINA 20-09/07/2041 SR	USD	1 319 500	0.17
2 000 000	CROATIA 6.000% 13-26/01/2024	USD	2 303 125	0.30		Ecuador		9 884 442	1.27
	Zambia		2 074 001	0.27	2 873 440	REPUBLIC OF ECUA 20-31/07/2030 SR	USD	1 846 185	0.24
2 100 000	REP OF ZAMBIA 5.375% 12-20/09/2022	USD	1 082 813	0.14	1 455 451	REPUBLIC OF ECUA 20-31/07/2030 SR	USD	687 701	0.09
900 000	REP OF ZAMBIA 8.500% 14-14/04/2024	USD	475 875	0.06	9 804 373	REPUBLIC OF ECUA 20-31/07/2035 SR	USD	5 318 872	0.68
1 000 000	REP OF ZAMBIA 8.970% 15-30/07/2027	USD	515 313	0.07	4 033 120	REPUBLIC OF ECUA 20-31/07/2040 SR	USD	2 031 684	0.26
	Kuwait		1 775 963	0.23		China		5 068 750	0.65
1 560 000	KUWAIT INTL BOND 3.500% 17-20/03/2027	USD	1 775 963	0.23	5 000 000	CHINA MINMETALS 17-31/12/2049 FRN	USD	5 068 750	0.65
	Pakistan		1 646 719	0.21		Mexico		2 024 000	0.26
1 500 000	REP OF PAKISTAN 8.250% 15-30/09/2025	USD	1 646 719	0.21	2 000 000	PETROLEOS MEXICA 18-11/03/2022 FRN	USD	2 024 000	0.26
	Uzbekistan		1 468 600	0.18					
600 000	REPUB UZBEKISTAN 4.750% 19-20/02/2024	USD	653 100	0.08					
700 000	REPUB UZBEKISTAN 5.375% 19-20/02/2029	USD	815 500	0.10					

BNP PARIBAS FUNDS SICAV Emerging Bond

Securities portfolio at 31/12/2020

Expressed in USD

Quantity Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds		17 096 847	2.19
<i>Luxembourg</i>		<i>17 096 847</i>	<i>2.19</i>
130 476.03 BNP PARIBAS INSTICASH USD 1D SHORT TERM XCA	USD	17 096 847	2.19
Total securities portfolio		757 293 268	97.40

BNP PARIBAS FUNDS SICAV Emerging Bond Opportunities

Securities portfolio at 31/12/2020

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					46 645 000 000	INDONESIA GOVT 8.375% 13-15/03/2024	IDR	3 630 342	0.77
					19 485 000 000	INDONESIA GOVT 8.375% 13-15/03/2034	IDR	1 608 726	0.34
					22 050 000 000	INDONESIA GOVT 8.375% 19-15/04/2039	IDR	1 836 192	0.39
					20 230 000 000	INDONESIA GOVT 9.000% 13-15/03/2029	IDR	1 703 351	0.36
					15 720 000 000	INDONESIA GOVT 9.500% 10-15/07/2031	IDR	1 377 318	0.29
					650 000	PT PERTAMINA 4.175% 20-21/01/2050	USD	698 344	0.15
					500 000	REP OF INDONESIA 5.125% 15-15/01/2045	USD	644 375	0.14
					798 000	REP OF INDONESIA 8.500% 05-12/10/2035	USD	1 302 236	0.27
						Brazil		21 509 203	4.56
					3 320 000	BRAZIL NTN-B 6.000% 10-15/08/2050 FLAT	BRL	3 060 404	0.65
					26 430 000	BRAZIL NTN-F 10.000% 12-01/01/2023 FLAT	BRL	5 619 083	1.19
					7 400 000	BRAZIL NTN-F 10.000% 14-01/01/2025 FLAT	BRL	1 646 987	0.35
					11 130 000	BRAZIL NTN-F 10.000% 16-01/01/2027 FLAT	BRL	2 529 331	0.53
					5 030 000	BRAZIL NTN-F 10.000% 18-01/01/2029 FLAT	BRL	1 166 914	0.25
					3 000 000	BRAZIL NTN-F 10.000% 20-01/01/2031 FLAT	BRL	702 250	0.15
					3 800 000	BRAZIL REP OF 4.750% 19-14/01/2050	USD	4 054 125	0.86
					2 290 000	REP OF BRAZIL 5.625% 16-21/02/2047	USD	2 730 109	0.58
						Colombia		21 225 844	4.47
					1 200 000	COLOMBIA REP OF 4.125% 20-15/05/2051	USD	1 333 200	0.28
					20 188 000 000	COLOMBIA TES 6.000% 12-28/04/2028	COP	6 299 268	1.33
					7 021 700 000	COLOMBIA TES 7.000% 17-30/06/2032	COP	2 258 009	0.48
					20 806 300 000	COLOMBIA TES 7.250% 19-18/10/2034	COP	6 786 971	1.42
					1 340 000 000	COLOMBIA TES 7.250% 20-26/10/2050	COP	420 185	0.09
					4 020 000 000	COLOMBIA TES 7.750% 15-18/09/2030	COP	1 379 446	0.29
					664 000	REP OF COLOMBIA 6.125% 09-18/01/2041	USD	890 590	0.19
					1 276 000	REP OF COLOMBIA 7.375% 06-18/09/2037	USD	1 858 175	0.39
						Malaysia		20 862 840	4.41
					15 931 000	MALAYSIA GOVT 3.885% 19-15/08/2029	MYR	4 357 452	0.92
					6 360 000	MALAYSIA GOVT 3.899% 17-16/11/2027	MYR	1 732 063	0.37
					7 430 000	MALAYSIA INVEST 3.716% 13-23/03/2021	MYR	1 854 546	0.39
					2 962 000	MALAYSIA INVEST 4.258% 17-26/07/2027	MYR	813 245	0.17
					19 007 000	MALAYSIA GOVT 3.795% 15-30/09/2022	MYR	4 887 034	1.03
					8 580 000	MALAYSIA GOVT 4.160% 11-15/07/2021	MYR	2 160 295	0.46
					8 980 000	MALAYSIA GOVT 4.181% 14-15/07/2024	MYR	2 396 562	0.51
					4 435 000	MALAYSIA GOVT 4.736% 16-15/03/2046	MYR	1 267 418	0.27
					537 000	PETRONAS 7.625% 96 -15/10/2026	USD	732 350	0.15
					500 000	PETRONAS CAP LTD 4.550% 20-21/04/2050	USD	661 875	0.14
						Thailand		15 141 904	3.19
					139 160 000	THAILAND GOVT 1.450% 19-17/12/2024	THB	4 806 502	1.01
					18 738 000	THAILAND GOVT 2.875% 16-17/06/2046	THB	736 275	0.16
					76 970 000	THAILAND GOVT 3.400% 15-17/06/2036	THB	3 191 978	0.67
					38 810 000	THAILAND GOVT 3.580% 12-17/12/2027	THB	1 519 888	0.32
					13 065 000	THAILAND GOVT 3.650% 10-20/06/2031	THB	532 641	0.11
					49 480 000	THAILAND GOVT 3.850% 10-12/12/2025	THB	1 912 974	0.40
					29 610 000	THAILAND GOVT 4.000% 15-17/06/2066	THB	1 417 484	0.30
					23 630 000	THAILAND GOVT 4.875% 09-22/06/2029	THB	1 024 162	0.22
						Indonesia		26 516 096	5.60
					642 000	HUTAMA KARYA PER 3.750% 20-11/05/2030	USD	715 830	0.15
					1 000 000	INDONESIA (REP) 3.700% 19-30/10/2049	USD	1 091 250	0.23
					1 000 000	INDONESIA ASAHAN 6.757% 18-15/11/2048	USD	1 361 250	0.29
					36 860 000 000	INDONESIA GOVT 10.000% 07-15/02/2028	IDR	3 240 007	0.68
					35 698 000 000	INDONESIA GOVT 10.500% 09-15/08/2030	IDR	3 286 502	0.69
					7 885 000 000	INDONESIA GOVT 7.500% 16-15/08/2032	IDR	607 510	0.13
					41 970 000 000	INDONESIA GOVT 8.250% 11-15/06/2032	IDR	3 412 863	0.72

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Emerging Bond Opportunities

Securities portfolio at 31/12/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Poland					Kazakhstan				
11 450 000	POLAND GOVT BOND 0.750% 20-25/04/2025	PLN	14 619 542	3.09	1 200 000 000	KAZAKHSTAN 5.300% 12-19/03/2022	KZT	8 468 697	1.78
6 845 000	POLAND GOVT BOND 2.500% 15-25/07/2026	PLN	3 117 742	0.66	2 600 000	KAZMUNAYGAS NAT 4.750% 18-24/04/2025	USD	2 698 556	0.57
3 900 000	POLAND GOVT BOND 2.500% 16-25/07/2027	PLN	2 026 641	0.43	700 000	KAZMUNAYGAS NAT 5.375% 18-24/04/2030	USD	2 963 188	0.62
8 530 000	POLAND GOVT BOND 2.750% 13-25/04/2028	PLN	1 161 552	0.24	1 350 000	KAZMUNAYGAS NAT 6.375% 18-24/10/2048	USD	862 531	0.18
7 536 000	POLAND GOVT BOND 2.750% 19-25/10/2029	PLN	2 585 715	0.55	Chile				
9 780 000	POLAND GOVT BOND 3.250% 14-25/07/2025	PLN	2 300 582	0.49	350 000	CHILE 3.860% 17-21/06/2047	USD	8 260 215	1.75
1 180 000	POLAND GOVT BOND 4.000% 17-25/04/2047	PLN	2 957 989	0.62	554 000	CODELCO INC 3.150% 20-14/01/2030	USD	426 672	0.09
Romania					850 000	CODELCO INC 4.375% 19-05/02/2049	USD	604 033	0.13
700 000	ROMANIA 3.375% 20-28/01/2050	EUR	469 321	0.10	300 000	EMPRESA NACIONAL 4.500% 17-14/09/2047	USD	1 032 750	0.22
3 548 000	ROMANIA 4.000% 20-14/02/2051	USD	14 510 876	3.06	1 000 000	EMPRESA NACIONAL 5.250% 18-06/11/2029	USD	332 719	0.07
3 880 000	ROMANIA 4.750% 14-24/02/2025	RON	982 817	0.21	500 000 000	TESORERIA PESOS 2.300% 20-01/10/2028 FLAT	CLP	1 183 750	0.25
2 300 000	ROMANIA 5.125% 18-15/06/2048	USD	3 858 450	0.81	870 000 000	TESORERIA PESOS 2.500% 20-01/03/2025 FLAT	CLP	704 609	0.15
2 800 000	ROMANIA 5.800% 12-26/07/2027	RON	1 049 417	0.22	280 000 000	TESORERIA PESOS 4.500% 15-01/03/2026 FLAT	CLP	1 292 248	0.27
13 745 000	ROMANIA GOVT 4.000% 20-25/10/2023	RON	2 938 250	0.62	700 000 000	TESORERIA PESOS 4.700% 18-01/09/2030 FLAT	CLP	457 355	0.10
4 480 000	ROMANIA GOVT 4.750% 19-11/10/2034	RON	827 858	0.17	610 000 000	TESORERIA PESOS 5.100% 19-15/07/2050 FLAT	CLP	1 169 274	0.25
Oman					China				
8 320 000	OMAN INTRNL BOND 6.750% 18-17/01/2048	USD	13 553 598	2.85	2 700 000	CHINA EVERGRANDE 7.500% 17-28/06/2023	USD	1 056 805	0.22
4 850 000	OMAN INTRNL BOND 7.375% 20-28/10/2032	USD	8 218 599	1.72	2 700 000	CHINA SCE GRP 7.250% 19-19/04/2023	USD	8 061 794	1.70
Ukraine					2 396 000	GOLDEN EAGLE RETAIL 4.625% 13-21/05/2023	USD	2 321 156	0.49
2 400 000	UKRAINE GOVT 4.375% 20-27/01/2030	EUR	11 318 759	2.39	459 000	TENCENT HOLD 3.240% 20-03/06/2050	USD	2 829 938	0.60
2 300 000	UKRAINE GOVT 6.750% 19-20/06/2026	EUR	2 801 624	0.59	Turkey				
3 475 000	UKRAINE GOVT 7.375% 17-25/09/2032	USD	3 099 979	0.65	310 000	REP OF TURKEY 11.875% 00-15/01/2030	USD	2 437 930	0.51
1 300 000	UKRAINE GOVT 9.750% 18-01/11/2028	USD	3 818 156	0.81	400 000	REP OF TURKEY 5.750% 17-11/05/2047	USD	472 770	0.10
Hungary					2 150 000	REP OF TURKEY 6.625% 14-17/02/2045	USD	7 916 388	1.67
812 000	HUNGARY 0.500% 20-18/11/2030	EUR	9 384 041	1.99	12 300 000	TURKEY GOVT BOND 11.000% 17-24/02/2027	TRY	451 825	0.10
514 000 000	HUNGARY GOVT 2.000% 20-23/05/2029	HUF	985 224	0.21	25 085 000	TURKEY GOVT BOND 7.100% 13-08/03/2023	TRY	380 000	0.08
999 910 000	HUNGARY GOVT 2.500% 18-24/10/2024	HUF	1 745 278	0.37	300 000	TURKEY REP OF 7.625% 19-26/04/2029	USD	2 246 750	0.47
412 900 000	HUNGARY GOVT 2.750% 17-22/12/2026	HUF	3 564 213	0.75	Dominican Republic				
152 000 000	HUNGARY GOVT 3.000% 19-21/08/2030	HUF	1 497 301	0.32	873 000	DOMINICAN REPUB 4.875% 20-23/09/2032	USD	1 541 531	0.33
88 190 000	HUNGARY GOVT 3.000% 20-25/04/2041	HUF	555 377	0.12	2 965 000	DOMINICAN REPUB 5.875% 20-30/01/2060	USD	2 949 782	0.62
155 600 000	HUNGARY GOVT 6.750% 11-22/10/2028	HUF	320 690	0.07	900 000	DOMINICAN REPUB 6.400% 19-05/06/2049	USD	346 500	0.07
Bahrain					1 090 000	REP OF DOMINICAN 7.450% 14-30/04/2044	USD	7 408 931	1.56
7 675 000	BAHRAIN 7.500% 17-20/09/2047	USD	8 982 147	1.88	39 270 000	REP OF DOMINICAN CBN 11.000% 17-05/01/2024	DOP	962 210	0.20
Peru					Cayman Islands				
300 000	PETROLEOS DEL PE 4.750% 17-19/06/2032	USD	8 691 174	1.83	200 000	ICD SUKUK CO LTD 5.000% 17-01/02/2027	USD	3 250 381	0.69
450 000	PETROLEOS DEL PERU 5.625% 17-19/06/2047	USD	345 750	0.07	2 000 000	MUMTALAKAT SUKUK 5.625% 19-27/02/2024	USD	1 056 656	0.22
550 000	REPUBLIC OF PERU 2.780% 20-01/12/2060	USD	551 109	0.12	3 494 000	QNB FINANCE LTD 2.750% 20-12/02/2027	USD	1 405 419	0.30
3 150 000	REPUBLIC OF PERU 5.350% 19-12/08/2040	PEN	553 575	0.12	The Netherlands				
5 795 000	REPUBLIC OF PERU 5.400% 19-12/08/2034	PEN	902 903	0.19	500 000	MDC-GMTN B.V. 4.500% 18-07/11/2028	USD	734 265	0.15
250 000	REPUBLIC OF PERU 5.625% 10-18/11/2050	USD	1 766 049	0.37	300 000	METINVEST BV 7.650% 20-01/10/2027	USD	216 438	0.05
1 290 000	REPUBLIC OF PERU 5.940% 18-12/02/2029	PEN	391 750	0.08	3 150 000	METINVEST BV 8.500% 18-23/04/2026	USD	2 133 750	0.45
2 980 000	REPUBLIC OF PERU 6.350% 16-12/08/2028	PEN	444 217	0.09	800 000	PETROBRAS GLOB 6.900% 19-19/03/2049	USD	3 694 905	0.78
3 440 000	REPUBLIC OF PERU 6.900% 07-12/08/2037	PEN	1 044 949	0.22	Kenya				
890 000	REPUBLIC OF PERU 8.750% 03-21/11/2033	USD	1 171 197	0.25	421 800 000	KENYA INFRASTRUC 11.750% 19-08/10/2035	KES	5 447 813	1.15
					900 000	KENYA REP OF 8.250% 18-28/02/2048	USD	599 844	0.13

BNP PARIBAS FUNDS SICAV Emerging Bond Opportunities

Securities portfolio at 31/12/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>United States of America</i>					<i>Panama</i>				
50 580 000 000	INTERAMER DEV BK 7.875% 16-14/03/2023	IDR	4 997 218	1.05	1 900 000	PANAMA 3.870% 19-23/07/2060	USD	3 965 025	0.84
47 000 000	INTL FIN CORP 12.250% 16-05/10/2021	UYU	3 850 960	0.81	2 237 250	PANAMA 4.300% 13-29/04/2053	USD	2 237 250	0.47
<i>Ghana</i>					450 000	PANAMA 6.700% 06-26/01/2036	USD	569 813	0.12
217 000	GHANA REP OF 8.125% 19-26/03/2032	USD	1 146 258	0.24	272 000	PANAMA 9.375% 99-01/04/2029	USD	404 090	0.09
2 552 000	GHANA REP OF 8.750% 20-11/03/2061	USD	4 993 171	1.06	485 000	PANAMA 3.875% 19-06/2029	USD	753 872	0.16
300 000	GHANA REP OF 8.950% 19-26/03/2051	USD	229 138	0.05	<i>Hong Kong</i>				
10 440 000	REP OF GHANA 24.750% 16-19/07/2021	GHS	2 618 990	0.55	1 300 000	CNAC HK FINBRID 4.125% 17-19/07/2027	USD	3 818 448	0.81
<i>Sri Lanka</i>					1 000 000	CNAC HK FINBRID 4.750% 19-19/06/2049	USD	1 315 031	0.28
600 000	REP OF SRI LANKA 6.200% 17-11/05/2027	USD	312 844	0.07	640 000	STUDIO CITY FIN 6.000% 20-15/07/2025	USD	1 030 000	0.22
600 000	REP OF SRI LANKA 6.750% 18-18/04/2028	USD	1 832 199	0.39	<i>United Kingdom</i>				
500 000	REP OF SRI LANKA 6.825% 16-18/07/2026	USD	4 804 001	1.01	2 300 000	GAZPROM PJSC 3.250% 20-25/02/2030	USD	3 092 594	0.65
1 000 000	REP OF SRI LANKA 6.850% 15-03/11/2025	USD	339 750	0.07	1 800 000	PETRA DIAMONDS 7.250% 17-01/05/2022	USD	2 372 594	0.50
300 000	REP OF SRI LANKA 6.850% 19-14/03/2024	USD	340 500	0.07	<i>Singapore</i>				
4 600 000	REP OF SRI LANKA 7.550% 19-28/03/2030	USD	285 313	0.06	3 000 000	MEDCO BELL 6.375% 20-30/01/2027	USD	3 052 500	0.64
800 000	REP OF SRI LANKA 7.850% 19-14/03/2029	USD	590 625	0.12	<i>Bolivia</i>				
<i>Czech Republic</i>					2 644 000	BOLIVIA GOVT 4.500% 17-20/03/2028	USD	2 894 104	0.61
17 550 000	CZECH REPUBLIC 0.250% 17-10/02/2027	CZK	2 610 500	0.55	400 000	BOLIVIA GOVT 5.950% 13-22/08/2023	USD	2 481 229	0.52
34 390 000	CZECH REPUBLIC 0.950% 15-15/05/2030	CZK	456 000	0.10	<i>Tunisia</i>				
20 540 000	CZECH REPUBLIC 1.200% 20-13/03/2031	CZK	781 696	0.16	380 000	BQ CENT TUNISIE 5.750% 15-30/01/2025	USD	412 875	0.09
13 030 000	CZECH REPUBLIC 2.500% 13-25/08/2028	CZK	1 554 985	0.33	1 902 000	TUNISIA INT BOND 6.375% 19-15/07/2026	EUR	2 470 817	0.52
8 460 000	CZECH REPUBLIC 4.850% 07-26/11/2057	CZK	947 889	0.20	<i>Gabon</i>				
<i>Philippines</i>					759 000	GABONESE REPUBLIC 6.950% 15-16/06/2025	USD	2 358 796	0.50
1 000 000	PHILIPPINES(REP) 0.700% 20-03/02/2029	EUR	671 121	0.14	1 500 000	REPUBLIC OF GABO 6.625% 20-06/02/2031	USD	814 265	0.17
444 000	PHILIPPINES(REP) 2.950% 20-05/05/2045	USD	658 286	0.14	<i>Angola</i>				
1 000 000	REP OF PHILIPPINES 6.375% 09-23/10/2034	USD	4 478 225	0.95	1 900 000	ANGOLA REP OF 9.125% 19-26/11/2049	USD	2 037 157	0.43
800 000	REP OF PHILIPPINES 9.500% 05-02/02/2030	USD	1 226 991	0.26	300 000	ANGOLA REP OF 9.375% 18-08/05/2048	USD	1 753 938	0.37
<i>India</i>					<i>British Virgin Islands</i>				
1 100 000	ADANI ELECTRICIT 3.949% 20-12/02/2030	USD	467 171	0.10	2 100 000	SCENERY JOURNEY 13.750% 18-06/11/2023	USD	283 219	0.06
2 700 000	POWER FIN CORP 6.150% 18-06/12/2028	USD	1 466 563	0.31	<i>Uruguay</i>				
<i>United Arab Emirates</i>					100 000	URUGUAY 4.975% 18-20/04/2055	USD	1 929 909	0.41
700 000	ABU DHABI GOVT 2.700% 20-02/09/2070	USD	1 317 500	0.28	1 025 000	URUGUAY 7.625% 06-21/03/2036	USD	138 875	0.03
1 050 000	ABU DHABI GOVT 4.125% 17-11/10/2047	USD	3 275 438	0.69	4 440 000	URUGUAY 8.500% 17-15/03/2028	UYU	1 657 297	0.35
800 000	DP WORLD LTD 6.850% 07-02/07/2037	USD	4 439 719	0.94	974 000	URUGUAY 9.875% 17-20/06/2022	UYU	109 889	0.02
650 000	DP WORLD PLC 4.700% 19-30/09/2049	USD	1 164 281	0.25	<i>Surinam</i>				
300 000	DUBAI GOVT INTL 5.250% 13-30/01/2043	USD	651 438	0.14	1 270 000	REP OF SURINAME 9.250% 16-26/10/2026	USD	23 848	0.01
<i>Egypt</i>					1 700 000	SURINAME INTL 9.875% 19-30/12/2023	USD	1 911 425	0.40
900 000	ARAB REP EGYPT 5.250% 20-06/10/2025	USD	350 438	0.07	<i>Ivory Coast</i>				
300 000	ARAB REP EGYPT 8.150% 19-20/11/2059	USD	4 057 063	0.85	1 018 000	IVORY COAST-PDI 4.875% 20-30/01/2032	EUR	1 852 817	0.39
500 000	ARAB REP EGYPT 8.500% 17-31/01/2047	USD	956 250	0.20	510 000	IVORY COAST-PDI 6.125% 17-15/06/2033	USD	1 278 270	0.27
1 400 000	ARAB REP EGYPT 8.700% 19-01/03/2049	USD	329 531	0.07	<i>Morocco</i>				
500 000	ARAB REP EGYPT 8.875% 20-29/05/2050	USD	566 875	0.12	1 408 000	MOROCCO KINGDOM 4.000% 20-15/12/2050	USD	574 547	0.12
					200 000	MOROCCO KINGDOM 5.500% 12-11/12/2042	USD	1 697 668	0.36
					<i>Ireland</i>				
					1 600 000	GTLK EUROPE DAC 5.125% 17-31/05/2024	USD	1 448 480	0.31
					<i>Qatar</i>				
					1 191 000	STATE OF QATAR 5.103% 18-23/04/2048	USD	249 188	0.05

BNP PARIBAS FUNDS SICAV Emerging Bond Opportunities

Securities portfolio at 31/12/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Guatemala</i>		<i>1 595 425</i>	<i>0.34</i>		Floating rate bonds		7 711 613	1.64
920 000	REP OF GUATEMALA 4.375% 17-05/06/2027	USD	1 022 925	0.22		<i>Argentina</i>		<i>5 019 924</i>	<i>1.07</i>
500 000	REP OF GUATEMALA 4.875% 13-13/02/2028	USD	572 500	0.12	420 611	ARGENTINA 20-09/01/2038 SR	USD	172 056	0.04
	<i>El Salvador</i>		<i>1 365 064</i>	<i>0.29</i>	2 418 796	ARGENTINA 20-09/07/2030 SR	USD	983 241	0.21
368 000	EL SALVADOR REP 7.125% 19-20/01/2050	USD	327 750	0.07	9 838 051	ARGENTINA 20-09/07/2035 SR	USD	3 600 727	0.76
200 000	EL SALVADOR REP 7.625% 11-01/02/2041	USD	185 813	0.04	700 000	ARGENTINA 20-09/07/2041 SR	USD	263 900	0.06
200 000	EL SALVADOR REP 8.250% 02-10/04/2032	USD	195 813	0.04		<i>Ecuador</i>		<i>2 691 689</i>	<i>0.57</i>
650 000	EL SALVADOR REP 9.500% 20-15/07/2052	USD	655 688	0.14	691 600	REPUBLIC OF ECUA 20-31/07/2030 SR	USD	444 353	0.09
	<i>Macao</i>		<i>1 290 603</i>	<i>0.27</i>	358 407	REPUBLIC OF ECUA 20-31/07/2030 SR	USD	169 347	0.04
1 222 000	MGM CHINA HOLDIN 5.875% 19-15/05/2026	USD	1 290 603	0.27	2 773 680	REPUBLIC OF ECUA 20-31/07/2035 SR	USD	1 504 721	0.32
	<i>Jamaica</i>		<i>1 248 953</i>	<i>0.26</i>	1 138 000	REPUBLIC OF ECUA 20-31/07/2040 SR	USD	573 268	0.12
670 000	JAMAICA GOVT 7.875% 15-28/07/2045	USD	957 891	0.20		Money Market Instruments		2 477 467	0.52
200 000	JAMAICA GOVT 8.000% 07-15/03/2039	USD	291 062	0.06		<i>Egypt</i>		<i>2 477 467</i>	<i>0.52</i>
	<i>Georgia</i>		<i>1 236 000</i>	<i>0.26</i>	41 550 000	EGYPT T-BILL 0.000% 20-06/07/2021	EGP	2 477 467	0.52
1 200 000	TBC BANK JSC 5.750% 19-19/06/2024	USD	1 236 000	0.26		Shares/Units in investment funds		45 906 092	9.68
	<i>Costa Rica</i>		<i>1 214 344</i>	<i>0.26</i>		<i>Luxembourg</i>		<i>45 906 092</i>	<i>9.68</i>
650 000	COSTA RICA 7.000% 14-04/04/2044	USD	594 547	0.13	35 346.00	BNP PARIBAS FUNDS RMB BOND - X CAP	USD	41 517 764	8.75
400 000	COSTA RICA 7.158% 15-12/03/2045	USD	369 875	0.08	33 489.89	BNP PARIBAS INSTICASH USD 1D SHORT TERM XCA	USD	4 388 328	0.93
250 000	INSTIT COSTA ELE 6.950% 11-10/11/2021	USD	249 922	0.05		Total securities portfolio		474 818 650	100.14
	<i>Paraguay</i>		<i>1 013 938</i>	<i>0.22</i>					
200 000	PARAGUAY 4.950% 20-28/04/2031	USD	241 500	0.05					
400 000	PARAGUAY 5.400% 19-30/03/2050	USD	504 875	0.11					
200 000	PARAGUAY 6.100% 14-11/08/2044	USD	267 563	0.06					
	<i>Azerbaijan</i>		<i>865 613</i>	<i>0.18</i>					
820 000	REP OF AZERBAIJAN 3.500% 17-01/09/2032	USD	865 613	0.18					
	<i>Senegal</i>		<i>695 175</i>	<i>0.15</i>					
620 000	REP OF SENEGAL 6.250% 17-23/05/2033	USD	695 175	0.15					
	<i>Nigeria</i>		<i>568 672</i>	<i>0.12</i>					
250 000	REP OF NIGERIA 7.875% 17-16/02/2032	USD	275 234	0.06					
250 000	REP OF NIGERIA 9.248% 18-21/01/2049	USD	293 438	0.06					
	<i>Zambia</i>		<i>515 469</i>	<i>0.10</i>					
500 000	REP OF ZAMBIA 5.375% 12-20/09/2022	USD	257 813	0.05					
500 000	REP OF ZAMBIA 8.970% 15-30/07/2027	USD	257 656	0.05					
	<i>Honduras</i>		<i>346 688</i>	<i>0.07</i>					
300 000	HONDURAS GOVT 6.250% 17-19/01/2027	USD	346 688	0.07					
	<i>Argentina</i>		<i>269 495</i>	<i>0.06</i>					
619 529	ARGENTINA 1.000% 20-09/07/2029	USD	269 495	0.06					
	<i>Lebanon</i>		<i>228 000</i>	<i>0.05</i>					
1 900 000	REP OF LEBANON 6.600% 11-27/11/2026	USD	228 000	0.05					
	<i>Bermuda</i>		<i>209 800</i>	<i>0.04</i>					
200 000	BERMUDA-GOVT OF 2.375% 20-20/08/2030	USD	209 800	0.04					
	<i>Ethiopia</i>		<i>203 313</i>	<i>0.04</i>					
200 000	ETHIOPIA 6.625% 14-11/12/2024	USD	203 313	0.04					
	<i>Saudi Arabia</i>		<i>131 000</i>	<i>0.03</i>					
100 000	SAUDI INT BOND 5.000% 18-17/04/2049	USD	131 000	0.03					
	<i>Venezuela</i>		<i>0</i>	<i>0.00</i>					
3 370 000	VENEZUELA 0.000% 07-31/03/2038 DFLT	USD	0	0.00					

BNP PARIBAS FUNDS SICAV Emerging Equity

Securities portfolio at 31/12/2020

Expressed in USD

Expressed in USD					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			834 402 095	96.71							
Canada			264 010 210	30.60	Mexico						
4 145 130	B2GOLD CORP	USD	23 212 728	2.69	2 334 605	INFRAESTRUCTURA ENERGETICA	MXN	9 088 619	1.05		
1 705 315	BARRICK GOLD CORP	USD	38 847 076	4.50	1 836 249	KIMBERLY-CLARK DE MEXICO - A	MXN	3 132 373	0.36		
40 718 672	GRAN TIERRA ENERGY INC	USD	14 813 453	1.72	Brazil			11 277 435	1.30		
9 395 527	KINROSS GOLD CORP	USD	68 963 168	8.00	410 855	HYPERA SA	BRL	2 709 140	0.31		
1 881 147	PAN AMERICAN SILVER CORP	USD	64 918 383	7.52	1 777 370	RAIA DROGASIL SA	BRL	8 568 295	0.99		
984 892	SSR MINING INC	CAD	19 759 720	2.29	India			1 232 828	0.14		
802 484	WHEATON PRECIOUS METALS CORP	USD	33 495 682	3.88	17 061	HDFC BANK LTD - ADR	USD	1 232 828	0.14		
China			221 580 752	25.69	Argentina			964 076	0.11		
228 265	51JOB INC - ADR	USD	15 978 550	1.85	69 962	PAMPA ENERGIA SA-SPON ADR	USD	964 076	0.11		
155 266	ALIBABA GROUP HOLDING - ADR	USD	36 135 056	4.19	Warrants, Rights			1 929	0.00		
75 121	BAIDU INC - ADR	USD	16 244 165	1.88	21 170	MACQUARIE KOREA INFRASTRUCTU RTS 15/12/2	KRW	1 929	0.00		
329 636	JD.COM INC - ADR	USD	28 975 004	3.36	Total securities portfolio					834 404 024	96.71
258 400	MEITUAN DIANPING-CLASS B	HKD	9 806 519	1.14							
68 737	NEW ORIENTAL EDUCATIO - ADR	USD	12 772 022	1.48							
693 000	PING AN INSURANCE GROUP CO - H	HKD	8 464 589	0.98							
1 116 300	TENCENT HOLDINGS LTD	HKD	80 278 794	9.31							
95 508	ZAI LAB LTD-ADR	USD	12 926 053	1.50							
Taiwan			96 631 733	11.20							
160 646	CHAILEASE HOLDING CO GDS RULE144A	USD	4 819 380	0.56							
928 676	CHAILEASE HOLDING CO LTD	TWD	5 544 773	0.64							
12 347 648	E.SUN FINANCIAL HOLDING CO	TWD	11 215 371	1.30							
1 353 000	PRESIDENT CHAIN STORE CORP	TWD	12 824 312	1.49							
254 920	TAIWAN SEMICONDUCTOR - ADR	USD	27 796 477	3.22							
1 336 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO	TWD	25 207 898	2.92							
3 844 000	UNI PRESIDENT ENTERPRISES CO	TWD	9 223 522	1.07							
United States of America			63 114 215	7.32							
410 174	BUNGE LTD	USD	26 899 211	3.12							
604 692	NEWMONT MINING CORP	USD	36 215 004	4.20							
South Korea			53 783 674	6.24							
1 502	LG HOUSEHOLD & HEALTH CARE	KRW	2 240 959	0.26							
130 893	MACQUARIE KOREA INFRA FUND	KRW	1 283 418	0.15							
673 603	SAMSUNG ELECTRONICS CO LTD	KRW	50 259 297	5.83							
South Africa			27 998 577	3.25							
14 962	CAPITEC BANK HOLDINGS LTD	ZAR	1 459 299	0.17							
1 084 214	CLICKS GROUP LTD	ZAR	18 650 184	2.16							
714 727	GOLD FIELDS LTD	ZAR	6 693 887	0.78							
102 878	MR PRICE GROUP LTD	ZAR	1 195 207	0.14							
The Netherlands			25 047 250	2.90							
47 111	PROSUS NV	EUR	5 093 306	0.59							
286 777	YANDEX NV - A	USD	19 953 944	2.31							
Indonesia			20 301 050	2.35							
5 412 600	BANK CENTRAL ASIA TBK PT	IDR	13 040 830	1.51							
30 820 300	TELEKOMUNIKASI INDONESIA PER	IDR	7 260 220	0.84							
Hong Kong			18 663 303	2.16							
269 600	AIA GROUP LTD	HKD	3 279 895	0.38							
18 359 000	WH GROUP LTD	HKD	15 383 408	1.78							
Malaysia			17 576 000	2.04							
20 491 000	DIALOG GROUP BHD	MYR	17 576 000	2.04							

BNP PARIBAS FUNDS SICAV Emerging Multi-Asset Income

Securities portfolio at 31/12/2020

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			31 642 710	33.56					
China			6 010 713	6.38					
1 300	51JOB INC - ADR	USD	91 000	0.10	24 020	SUZANO PAPEL E CELULOSE SA	BRL	270 712	0.29
887	ALIBABA GROUP HOLDING - ADR	USD	206 432	0.22	1 800	TIM SA	BRL	5 077	0.01
430	BAIDU INC - ADR	USD	92 983	0.10	14 800	TOTVS SA	BRL	81 833	0.09
561 000	BANK OF CHINA LTD - H	HKD	191 415	0.20	41 015	ULTRAPAR PARTICIPACOES SA	BRL	187 459	0.20
248 000	CHINA COMMUNICATIONS SERVI - H	HKD	109 350	0.12	52 970	VALE SA	BRL	891 809	0.94
372 721	CHINA CONSTRUCTION BANK - H	HKD	282 695	0.30	23 500	VIA VAREJO SA	BRL	73 112	0.08
98 000	CHINA LIFE INSURANCE CO - H	HKD	215 785	0.23	5 574	WEG SA	BRL	81 278	0.09
279 000	GREAT WALL MOTOR COMPANY - H	HKD	956 646	1.01	9 000	YDUQS PART	BRL	57 041	0.06
1 897	JD.COM INC - ADR	USD	166 746	0.18	Russia			3 891 391	4.14
176 000	JIANGSU EXPRESS CO LTD - H	HKD	196 761	0.21	125 005	ALROSA PJSC	RUB	166 185	0.18
1 400	MEITUAN DIANPING-CLASS B	HKD	53 131	0.06	2 001 341	ENEL RUSSIA PJSC	RUB	24 352	0.03
394	NEW ORIENTAL EDUCATIO - ADR	USD	73 209	0.08	7 958	GAZPROM NEFT - ADR	USD	170 699	0.18
248 000	PICC PROPERTY & CASUALTY - H	HKD	187 641	0.20	114 482	GAZPROM PAO - ADR	USD	640 412	0.68
43 500	PING AN INSURANCE GROUP CO - H	HKD	531 327	0.56	916 163	INTER RAO UES PJSC	RUB	65 803	0.07
202 000	SHENZHEN EXPRESSWAY CO - H	HKD	190 128	0.20	9 404	LUKOIL PJSC - ADR	USD	641 353	0.68
30 300	TENCENT HOLDINGS LTD	HKD	2 179 026	2.30	2 643	MAGNIT PJSC	RUB	202 555	0.21
544	ZAI LAB LTD-ADR	USD	73 625	0.08	6 029	MAIL.RU GROUP-GDR REGS	USD	158 563	0.17
252 000	ZHEJIANG EXPRESSWAY CO - H	HKD	212 813	0.23	1 198	MMC NORILSK NICKEL PJSC	RUB	383 804	0.41
Brazil			5 666 704	6.02	1 013	NOVATEK PJSC-SPONS GDR REG S	USD	165 524	0.18
10 800	ALIANSC E SONAE SHOPPING CENT	BRL	60 652	0.06	2 823	PHOSAGRO PJSC-GDR REG S	USD	38 506	0.04
42 498	AMBEV SA	BRL	128 046	0.14	9 777	POLYMETAL INTERNATIONAL - W/I	GBP	225 127	0.24
11 250	ANIMA HOLDING SA	BRL	77 972	0.08	163 225	SBERBANK OF RUSSIA PJSC	RUB	598 265	0.63
32 300	B3 SA-BRASIL BOLSA BALCAO	BRL	385 422	0.41	232 116	SISTEMA PJSFC	RUB	89 882	0.10
45 506	BANCO BRADESCO SA-PREF	BRL	237 772	0.25	255 982	SURGUTNEFTGAS-PREFERENCE	RUB	144 786	0.15
25 600	BANCO DO BRASIL S.A.	BRL	191 229	0.20	25 354	TATNEFT PJSC	RUB	175 575	0.19
26 767	BRF SA	BRL	113 578	0.12	Taiwan			2 552 672	2.69
19 200	CIELO SA	BRL	14 786	0.02	9 708	CHAILEASE HOLDING CO LTD	TWD	57 963	0.06
19 048	COMPANHIA DE LOCACAO DAS AME	BRL	107 485	0.11	23 000	DELTA ELECTRONIC INDUSTRIAL CO	TWD	215 189	0.23
17 400	CURY CONSTRUTORA E INCORPORA	BRL	34 839	0.04	66 937	E.SUN FINANCIAL HOLDING CO	TWD	60 799	0.06
8 600	CVC BRASIL OPERADORA E AGENC	BRL	34 074	0.04	39 600	HON HAI PRECISION INDUSTRY	TWD	129 416	0.14
24 854	DIRECIONAL ENGENHARIA SA	BRL	62 635	0.07	26 000	PRESIDENT CHAIN STORE CORP	TWD	246 439	0.26
66 600	ECORODOVIAS INFRA E LOG SA	BRL	171 430	0.18	95 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO	TWD	1 792 477	1.89
16 800	ENERGISA SA - UNITS	BRL	169 352	0.18	21 000	UNI PRESIDENT ENTERPRISES CO	TWD	50 389	0.05
9 600	ENJOEL.COM.BR ATIVIDADES DE	BRL	23 565	0.02	South Korea			2 474 681	2.61
16 000	EQUATORIAL ENERGIA SA - ORD	BRL	71 341	0.08	8	LG HOUSEHOLD & HEALTH CARE	KRW	11 936	0.01
20 890	GERDAU SA - PREF	BRL	98 333	0.10	653	MACQUARIE KOREA INFRA FUND	KRW	6 403	0.01
3 000	GOL LINHAS AEREAS INT SA-PRE	BRL	14 405	0.02	21 337	SAMSUNG ELECTRONICS - PREF	KRW	1 446 190	1.52
2 978	HYPERA SA	BRL	19 637	0.02	3 850	SAMSUNG ELECTRONICS CO LTD	KRW	287 259	0.3

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Emerging Multi-Asset Income

Securities portfolio at 31/12/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Canada</i>					<i>United States of America</i>				
23 719	B2GOLD CORP	USD	132 826	0.14				360 454	0.38
9 733	BARRICK GOLD CORP	USD	221 718	0.23	2 343	BUNGE LTD	USD	153 654	0.16
220 776	GRAN TIERRA ENERGY INC	USD	80 318	0.09	3 453	NEWMONT MINING CORP	USD	206 800	0.22
53 656	KINROSS GOLD CORP	USD	393 835	0.42	<i>Hungary</i>				
10 433	PAN AMERICAN SILVER CORP	USD	360 043	0.38	12 732	MOL HUNGARIAN OIL AND GAS PL	HUF	94 066	0.10
5 333	SSR MINING INC	CAD	106 995	0.11	2 872	OTP BANK PLC	HUF	129 444	0.14
4 587	WHEATON PRECIOUS METALS CORP	USD	191 461	0.20	4 190	RICHTER GEDEON NYRT	HUF	105 167	0.11
<i>India</i>					4 240	WABERERS INTERNATIONAL NYRT	HUF	24 317	0.03
6 888	ASIAN PAINTS LTD	INR	260 701	0.28	<i>Malaysia</i>				
16 304	GODREJ CONSUMER PRODUCTS LTD	INR	165 233	0.18	109 600	DIALOG GROUP BHD	MYR	94 009	0.10
93	HDFC BANK LTD - ADR	USD	6 720	0.01	56 300	MALAYAN BANKING BHD	MYR	118 426	0.13
65 824	HINDUSTAN PETROLEUM CORP	INR	196 361	0.21	26 400	PUBLIC BANK BERHAD	MYR	135 201	0.14
33 423	ICICI BANK LTD	INR	244 518	0.26	<i>Greece</i>				
597	MARUTI SUZUKI INDIA LTD	INR	62 546	0.07	43 762	ALPHA BANK A.E.	EUR	51 093	0.05
8 278	TATA CONSULTANCY SVCS LTD	INR	324 372	0.34	10 900	FF GROUP	EUR	1	0.00
<i>Poland</i>					17 434	NATIONAL BANK OF GREECE	EUR	48 230	0.05
5 809	ALLEGRO.EU SA	PLN	132 051	0.14	10 615	OPAP SA	EUR	142 218	0.15
5 587	AMREST HOLDINGS SE	PLN	41 535	0.04	<i>Colombia</i>				
8 915	BANK PEKAO SA	PLN	146 191	0.15	4 200	BANCOLOMBIA S.A.- ADR	USD	168 756	0.18
1 002	CD PROJEKT SA	PLN	73 873	0.08	3 300	ECOPETROL SA - ADR	USD	42 603	0.05
12 991	CYFROWY POLSAT SA	PLN	105 574	0.11	<i>Thailand</i>				
66 192	ECHO INVESTMENT S.A.	PLN	71 770	0.08	139 200	PTT PCL/FOREIGN	THB	197 496	0.21
15 994	EUROCASH SA	PLN	60 310	0.06	<i>Philippines</i>				
2 364	KRUK SA	PLN	90 093	0.10	5 925	PLDT INC	PHP	165 421	0.18
5 734	POLSKI KONCERN NAFTOWY ORLEN	PLN	88 826	0.09	<i>Cyprus</i>				
12 020	POWSZECHNY ZAKLAD UBEZPIECZE	PLN	104 393	0.11	10 549	GLOBALTRA-SPONS GDR REGS	USD	63 083	0.07
5 997	WARSAW STOCK EXCHANGE	PLN	73 554	0.08	2 800	TCS GROUP HOLDING -REG S	USD	92 120	0.10
<i>Turkey</i>					<i>South Africa</i>				
85 386	AKBANK T.A.S.	TRY	79 613	0.08	81	CAPITEC BANK HOLDINGS LTD	ZAR	7 900	0.01
18 710	ANADOLU EFES BIRACILIK VE	TRY	58 351	0.06	6 227	CLICKS GROUP LTD	ZAR	107 114	0.11
12 225	BIM BIRLESIK MAGAZALAR AS	TRY	124 182	0.13	3 776	GOLD FIELDS LTD	ZAR	35 365	0.04
24 166	ENERJISA ENERJI AS	TRY	40 675	0.04	<i>Peru</i>				
5 831	KOZA ALTIN ISLETMELERI AS	TRY	75 864	0.08	773	CREDICORP LTD	USD	126 787	0.13
5 574	MAVI GIYIM SANAYI VE TICA - B	TRY	39 147	0.04	<i>Hong Kong</i>				
8 431	TOFAS TURK OTOMOBIL FABRIKASI	TRY	38 477	0.04	1 400	AIA GROUP LTD	HKD	17 032	0.02
73 895	TURK SISE VE CAM FABRIKALARI	TRY	72 677	0.08	100 500	WH GROUP LTD	HKD	84 211	0.09
32 220	TURKCELL ILETISIM HIZMET AS	TRY	69 794	0.07	<i>Czech Republic</i>				
132 063	TURKIYE GARANTI BANKASI	TRY	184 257	0.20	30 535	MONETA MONEY BANK AS	CZK	96 739	0.10
159 627	TURKIYE IS BANKASI - C	TRY	150 338	0.16	<i>Cayman Islands</i>				
1	TURKIYE SINAI KALKINMA BANK	TRY	0	0.00	5 101	BANCO BTG PACTUAL SA-UNIT	BRL	92 314	0.10
<i>Indonesia</i>					<i>Guernsey Island</i>				
109 300	BANK CENTRAL ASIA TBK PT	IDR	263 342	0.28	42 827	ETALON GROUP-GDR REGS - W/I	USD	74 091	0.08
951 500	BANK RAKYAT INDONESIA PERSER	IDR	282 413	0.30	<i>Luxembourg</i>				
679 300	TELEKOMUNIKASI INDONESIA PER	IDR	160 020	0.17	300	GLOBANT SA	USD	65 283	0.07
<i>Chile</i>					<i>Austria</i>				
2 120 700	BANCO SANTANDER CHILE	CLP	101 782	0.11	2 468	RAIFFEISEN BANK INTERNATIONAL	EUR	50 369	0.05
56 400	CENCOSUD SA	CLP	100 417	0.11	<i>United Kingdom</i>				
4 500	CIA CERVECERIAS UNIDAS - ADR	USD	66 150	0.07	6 428	EVRAZ PLC	GBP	41 438	0.04
5 600	EMPRESAS COPEC SA	CLP	56 828	0.06	<i>Slovenia</i>				
13 764	ENEL AMERICAS SA - ADR	USD	113 140	0.12	3 310	NOVA LJUBLJANSKA B-GDR REG S	EUR	36 450	0.04
8 500	ENEL CHILE SA	USD	33 065	0.04	<i>Argentina</i>				
12 050 100	ITAU CORPBANCA	CLP	40 534	0.04	350	PAMPA ENERGIA SA-SPON ADR	USD	4 823	0.01
<i>The Netherlands</i>									
448	PROSUS NV	EUR	48 435	0.05					
51 580	VEON LTD	USD	77 886	0.08					
5 393	YANDEX NV - A	USD	375 245	0.40					

BNP PARIBAS FUNDS SICAV Emerging Multi-Asset Income

Securities portfolio at 31/12/2020

Expressed in USD

Quantity Denomination		Quotation currency	Market value	% of net assets	Quantity Denomination		Quotation currency	Market value	% of net assets
Bonds			51 616 593	54.65					
Mexico			5 770 150	6.09					
22 500 000	MEXICAN BONOS 10.000% 05-05/12/2024	MXN	1 349 753	1.42	30 840 000	HUNGARY GOVT 2.500% 18-24/10/2024	HUF	109 930	0.12
52 700 000	MEXICAN BONOS 8.500% 09-31/05/2029	MXN	3 220 932	3.40	29 990 000	HUNGARY GOVT 3.000% 16-27/10/2027	HUF	110 718	0.12
400 000	PETROLEOS MEXICA 5.350% 18-12/02/2028	USD	395 000	0.42	15 280 000	HUNGARY GOVT 3.000% 19-21/08/2030	HUF	55 830	0.06
181 000	PETROLEOS MEXICA 6.875% 17-04/08/2026	USD	197 471	0.21	12 290 000	HUNGARY GOVT 3.000% 20-25/04/2041	HUF	44 691	0.05
369 000	PETROLEOS MEXICA 7.690% 20-23/01/2050	USD	372 044	0.39	17 740 000	HUNGARY GOVT 3.250% 15-22/10/2031	HUF	66 217	0.07
200 000	UNITED MEXICAN 4.600% 17-10/02/2048	USD	234 950	0.25	Peru			1 755 125	1.86
Brazil			5 060 307	5.33	2 800 000	PERU B SOBERANO 6.350% 16-12/08/2028	PEN	981 831	1.04
8 026 000	BRAZIL NTN-F 10.000% 12-01/01/2023 FLAT	BRL	1 706 347	1.80	300 000	REPUBLIC OF PERU 2.783% 20-23/01/2031	USD	328 950	0.35
6 531 000	BRAZIL NTN-F 10.000% 14-01/01/2025 FLAT	BRL	1 453 576	1.53	160 000	REPUBLIC OF PERU 5.700% 14-12/08/2024	PEN	51 619	0.05
5 407 000	BRAZIL NTN-F 10.000% 16-01/01/2027 FLAT	BRL	1 228 758	1.29	230 000	REPUBLIC OF PERU 8.750% 03-21/11/2033	USD	392 725	0.42
200 000	BRAZIL REP OF 3.875% 20-12/06/2030	USD	211 000	0.22	Czech Republic			1 581 183	1.68
200 000	REP OF BRAZIL 5.000% 14-27/01/2045	USD	222 188	0.24	2 700 000	CZECH REPUBLIC 0.250% 17-10/02/2027	CZK	120 261	0.13
200 000	REP OF BRAZIL 5.625% 16-21/02/2047	USD	238 438	0.25	5 070 000	CZECH REPUBLIC 0.950% 15-15/05/2030	CZK	229 246	0.24
Russia			3 974 323	4.20	9 670 000	CZECH REPUBLIC 1.000% 15-26/06/2026	CZK	452 333	0.48
285 000	RUSSIA 12.750% 98-24/06/2028	USD	488 348	0.52	2 000 000	CZECH REPUBLIC 1.200% 20-13/03/2031	CZK	92 297	0.10
200 000	RUSSIA-EUROBOND 5.250% 17-23/06/2047	USD	276 000	0.29	5 070 000	CZECH REPUBLIC 1.250% 20-14/02/2025	CZK	240 820	0.26
14 670 000	RUSSIA-OFZ 6.000% 19-06/10/2027	RUB	201 697	0.21	2 090 000	CZECH REPUBLIC 2.000% 17-13/10/2033	CZK	104 680	0.11
2 840 000	RUSSIA-OFZ 6.500% 18-28/02/2024	RUB	39 990	0.04	950 000	CZECH REPUBLIC 2.750% 18-23/07/2029	CZK	50 038	0.05
11 810 000	RUSSIA-OFZ 7.000% 13-16/08/2023	RUB	168 017	0.18	410 000	CZECH REPUBLIC 4.850% 07-26/11/2057	CZK	31 903	0.03
44 230 000	RUSSIA-OFZ 7.050% 13-19/01/2028	RUB	644 447	0.68	4 720 000	CZECH REPUBLIC 5.700% 09-25/05/2024	CZK	259 605	0.28
2 200 000	RUSSIA-OFZ 7.100% 17-16/10/2024	RUB	31 712	0.03	Indonesia			1 575 279	1.67
8 415 000	RUSSIA-OFZ 7.250% 18-10/05/2034	RUB	123 440	0.13	200 000	INDONESIA ASAHAN 6.757% 18-15/11/2048	USD	272 250	0.29
61 748 000	RUSSIA-OFZ 7.400% 19-17/07/2024	RUB	896 712	0.95	564 000 000	INDONESIA GOVT 10.250% 07-15/07/2027	IDR	49 576	0.05
45 850 000	RUSSIA-OFZ 7.650% 19-10/04/2030	RUB	697 415	0.74	1 330 000 000	INDONESIA GOVT 6.125% 12-15/05/2028	IDR	94 993	0.10
17 750 000	RUSSIA-OFZ 7.700% 17-23/03/2033	RUB	269 738	0.29	1 130 000 000	INDONESIA GOVT 7.000% 19-15/09/2030	IDR	86 057	0.09
8 885 000	RUSSIA-OFZ 7.700% 19-16/03/2039	RUB	136 807	0.14	2 290 000 000	INDONESIA GOVT 8.250% 11-15/06/2032	IDR	186 215	0.20
Colombia			2 791 060	2.96	390 000 000	INDONESIA GOVT 8.375% 13-15/03/2024	IDR	30 353	0.03
350 000	COLOMBIA REP OF 4.500% 18-15/03/2029	USD	404 250	0.43	1 828 000 000	INDONESIA GOVT 8.375% 19-15/04/2039	IDR	152 225	0.16
2 400 000 000	COLOMBIA TES 10.000% 09-24/07/2024	COP	851 988	0.90	1 670 000 000	INDONESIA GOVT 9.000% 13-15/03/2029	IDR	140 613	0.15
3 350 000 000	COLOMBIA TES 7.500% 11-26/08/2026	COP	1 128 676	1.20	345 000	REP OF INDONESIA 8.500% 05-12/10/2035	USD	562 997	0.60
254 000	REP OF COLOMBIA 10.375% 03-28/01/2033	USD	406 146	0.43	Romania			1 573 435	1.66
Poland			2 726 605	2.88	450 000	ROMANIA 3.250% 16-29/04/2024	RON	115 305	0.12
2 190 000	POLAND GOVT BOND 0.750% 20-25/04/2025	PLN	596 319	0.63	386 000	ROMANIA 4.000% 20-14/02/2051	USD	419 775	0.44
322 000	POLAND GOVT BOND 1.250% 20-25/10/2030	PLN	86 479	0.09	1 050 000	ROMANIA 4.750% 14-24/02/2025	RON	283 992	0.30
1 110 000	POLAND GOVT BOND 2.500% 15-25/07/2026	PLN	328 644	0.35	720 000	ROMANIA 5.800% 12-26/07/2027	RON	212 878	0.23
1 370 000	POLAND GOVT BOND 2.500% 16-25/07/2027	PLN	408 033	0.43	110 000	ROMANIA GOVT 3.650% 20-28/07/2025	RON	28 827	0.03
1 720 000	POLAND GOVT BOND 2.500% 18-25/04/2024	PLN	496 072	0.53	1 210 000	ROMANIA GOVT 4.000% 20-25/10/2023	RON	315 800	0.33
1 130 000	POLAND GOVT BOND 2.750% 13-25/04/2028	PLN	342 539	0.36	165 000	ROMANIA GOVT 4.750% 19-11/10/2034	RON	46 655	0.05
970 000	POLAND GOVT BOND 2.750% 19-25/10/2029	PLN	296 121	0.31	95 000	ROMANIA GOVT 4.850% 18-22/04/2026	RON	26 310	0.03
570 000	POLAND GOVT BOND 3.250% 14-25/07/2025	PLN	172 398	0.18	430 000	ROMANIA GOVT 5.000% 18-12/02/2029	RON	123 893	0.13
Hungary			2 208 638	2.34	South Korea			1 457 548	1.55
382 000	HUNGARY 0.500% 20-18/11/2030	EUR	463 492	0.49	51 650 000	KOREA TRSY BD 2.000% 16-10/03/2046 FLAT	KRW	49 374	0.05
45 530 000	HUNGARY GOVT 1.000% 19-26/11/2025	HUF	152 400	0.16	41 850 000	KOREA TRSY BD 2.000% 19-10/03/2049 FLAT	KRW	40 125	0.04
105 480 000	HUNGARY GOVT 1.500% 20-22/04/2026	HUF	358 013	0.38	389 930 000	KOREA TRSY BD 2.250% 17-10/09/2037 FLAT	KRW	382 826	0.41
206 500 000	HUNGARY GOVT 1.500% 20-23/08/2023	HUF	710 656	0.75	30 050 000	KOREA TRSY BD 2.375% 18-10/09/2038 FLAT	KRW	30 137	0.03
33 780 000	HUNGARY GOVT 2.000% 20-23/05/2029	HUF	114 699	0.12	54 200 000	KOREA TRSY BD 2.375% 18-10/12/2028 FLAT	KRW	52 734	0.06
6 460 000	HUNGARY GOVT 2.250% 20-20/04/2033	HUF	21 992	0.02					

BNP PARIBAS FUNDS SICAV Emerging Multi-Asset Income

Securities portfolio at 31/12/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
18 270 000	KOREA TRSY BD 2.625% 18-10/06/2028 FLAT	KRW	18 070	0.02	265 000	SINGAPORE GOVT 2.750% 13-01/07/2023	SGD	212 484	0.23
34 320 000	KOREA TRSY BD 3.000% 12-10/12/2042	KRW	38 178	0.04	110 000	SINGAPORE GOVT 2.750% 16-01/03/2046	SGD	110 566	0.12
117 300 000	KOREA TRSY BD 3.000% 14-10/09/2024 FLAT	KRW	115 999	0.12	180 000	SINGAPORE GOVT 2.875% 10-01/09/2030	SGD	161 720	0.17
299 830 000	KOREA TRSY BD 3.500% 14-10/03/2024 FLAT	KRW	299 756	0.32	280 000	SINGAPORE GOVT 3.000% 09-01/09/2024	SGD	232 336	0.25
53 480 000	KOREA TRSY BD 3.750% 13-10/12/2033 FLAT	KRW	60 450	0.06	128 000	SINGAPORE GOVT 3.375% 13-01/09/2033	SGD	124 176	0.13
146 930 000	KOREA TRSY BD 4.000% 11-10/12/2031 FLAT	KRW	165 521	0.18		<i>Turkey</i>		<i>1 154 571</i>	<i>1.23</i>
133 130 000	KOREA TRSY BD 4.750% 10-10/12/2030 FLAT	KRW	156 442	0.17	250 000	REP OF TURKEY 8.000% 04-14/02/2034	USD	298 750	0.32
39 600 000	KOREA TRSY BD 5.500% 09-10/12/2029 FLAT	KRW	47 936	0.05	200 000	TURKEY GOVT BOND 10.500% 17-11/08/2027	TRY	24 595	0.03
	<i>Malaysia</i>		<i>1 423 809</i>	<i>1.50</i>	1 450 000	TURKEY GOVT BOND 10.700% 17-17/08/2022	TRY	183 969	0.19
260 000	MALAYSIA GOVT 3.885% 19-15/08/2029	MYR	71 115	0.08	1 990 000	TURKEY GOVT BOND 11.000% 17-24/02/2027	TRY	249 402	0.26
666 000	MALAYSIA INVEST 3.716% 13-23/03/2021	MYR	166 235	0.18	2 932 000	TURKEY GOVT BOND 7.100% 13-08/03/2023	TRY	344 778	0.37
120 000	MALAYSIA INVEST 3.871% 13-08/08/2028	MYR	32 176	0.03	445 000	TURKEY GOVT BOND 9.000% 14-24/07/2024	TRY	53 077	0.06
118 000	MALAYSIA INVEST 4.045% 17-15/08/2024	MYR	31 389	0.03		<i>Chile</i>		<i>1 043 371</i>	<i>1.11</i>
154 000	MALAYSIA INVEST 4.130% 19-09/07/2029	MYR	42 305	0.04	200 000	CODELCO INC 4.375% 19-05/02/2049	USD	243 000	0.26
163 000	MALAYSIA INVEST 4.786% 15-31/10/2035	MYR	47 180	0.05	490 000 000	TESORERIA PESOS 4.500% 15-01/03/2026 FLAT	CLP	800 371	0.85
260 000	MALAYSIAN GOVT 3.502% 07-31/05/2027	MYR	68 967	0.07		<i>India</i>		<i>943 601</i>	<i>1.00</i>
465 000	MALAYSIAN GOVT 3.844% 13-15/04/2033	MYR	123 554	0.13	880 000	INDIA GOVT BOND 5.220% 20-15/06/2025	INR	12 066	0.01
296 000	MALAYSIAN GOVT 3.955% 15-15/09/2025	MYR	79 648	0.08	660 000	INDIA GOVT BOND 7.060% 16-10/10/2046	INR	9 579	0.01
665 000	MALAYSIAN GOVT 4.059% 17-30/09/2024	MYR	177 242	0.19	6 900 000	INDIA GOVT BOND 7.170% 18-08/01/2028	INR	102 106	0.11
100 000	MALAYSIAN GOVT 4.498% 10-15/04/2030	MYR	28 652	0.03	1 180 000	INDIA GOVT BOND 7.260% 19-14/01/2029	INR	17 497	0.02
695 000	MALAYSIAN GOVT 4.736% 16-15/03/2046	MYR	198 615	0.21	7 280 000	INDIA GOVT BOND 7.610% 16-09/05/2030	INR	110 382	0.12
436 000	MALAYSIAN GOVT 5.248% 08-15/09/2028	MYR	128 980	0.14	9 680 000	INDIA GOVT BOND 7.620% 19-15/09/2039	INR	148 212	0.16
167 000	PETRONAS 7.625% 96 -15/10/2026	USD	227 751	0.24	3 620 000	INDIA GOVT BOND 7.720% 15-25/05/2025	INR	54 451	0.06
	<i>Hong Kong</i>		<i>1 415 075</i>	<i>1.50</i>	8 420 000	INDIA GOVT BOND 8.240% 14-10/11/2033	INR	135 222	0.14
600 000	CNAC HK FINBRID 5.125% 18-14/03/2028	USD	653 333	0.69	3 320 000	INDIA GOVT BOND 8.400% 14-28/07/2024	INR	50 805	0.05
1 000 000	GBHK-10GB2301 1.100% 13-17/01/2023	HKD	131 502	0.14	250 000	POWER FIN CORP 6.150% 18-06/12/2028	USD	303 281	0.32
100 000	HK GOVT BOND PRO 1.250% 17-29/06/2027	HKD	13 535	0.01		<i>Ukraine</i>		<i>928 407</i>	<i>0.98</i>
1 100 000	HK GOVT BOND PRO 2.130% 15-16/07/2030	HKD	159 905	0.17	100 000	UKRAINE GOVT 6.750% 19-20/06/2026	EUR	134 782	0.14
1 650 000	HK GOVT-10Y2206 0.970% 12-20/06/2022	HKD	215 533	0.23	200 000	UKRAINE GOVT 7.253% 20-15/03/2033	USD	218 000	0.23
1 600 000	HK GOVT-15Y2508 2.390% 10-20/08/2025	HKD	226 545	0.24	300 000	UKRAINE GOVT 7.375% 17-25/09/2032	USD	329 625	0.35
100 000	HONG KONG GOVT 2.240% 14-27/08/2029	HKD	14 722	0.02	200 000	UKRAINE GOVT 9.750% 18-01/11/2028	USD	246 000	0.26
	<i>Philippines</i>		<i>1 401 896</i>	<i>1.49</i>		<i>Kazakhstan</i>		<i>833 200</i>	<i>0.89</i>
6 940 000	PHILIPPINE GOVT 3.625% 15-09/09/2025	PHP	150 927	0.16	23 900 000	KAZAKHSTAN 5.300% 12-19/03/2022	KZT	53 746	0.06
10 300 000	PHILIPPINE GOVT 4.625% 17-04/12/2022	PHP	225 436	0.24	300 000	KAZMUNAYGAS NAT 4.750% 17-19/04/2027	USD	348 188	0.37
2 140 000	PHILIPPINE GOVT 6.250% 18-22/03/2028	PHP	54 485	0.06	350 000	KAZMUNAYGAS NAT 5.375% 18-24/04/2030	USD	431 266	0.46
2 800 000	PHILIPPINE GOVT 8.000% 11-19/07/2031	PHP	84 483	0.09		<i>Thailand</i>		<i>792 387</i>	<i>0.83</i>
1 850 000	PHILIPPINE GOVT 8.125% 10-16/12/2035	PHP	56 252	0.06	1 430 000	THAILAND GOVT 1.450% 19-17/12/2024	THB	49 391	0.05
200 000	PHILIPPINES(REP) 3.950% 15-20/01/2040	USD	237 438	0.25	5 065 000	THAILAND GOVT 2.400% 18-17/12/2023	THB	178 606	0.19
360 000	REP OF PHILIPPINES 9.500% 05-02/02/2030	USD	592 875	0.63	2 335 000	THAILAND GOVT 2.875% 16-17/06/2046	THB	91 749	0.10
	<i>Singapore</i>		<i>1 276 032</i>	<i>1.37</i>	2 325 000	THAILAND GOVT 3.400% 15-17/06/2036	THB	96 419	0.10
90 000	SINGAPORE GOVT 0.500% 20-01/11/2025	SGD	68 212	0.07	2 450 000	THAILAND GOVT 3.580% 12-17/12/2027	THB	95 948	0.10
19 000	SINGAPORE GOVT 2.250% 16-01/08/2036	SGD	16 674	0.02	875 000	THAILAND GOVT 3.650% 10-20/06/2031	THB	35 672	0.04
39 000	SINGAPORE GOVT 2.375% 19-01/07/2039	SGD	35 190	0.04	1 225 000	THAILAND GOVT 3.775% 12-25/06/2032	THB	51 010	0.05
206 000	SINGAPORE GOVT 2.625% 18-01/05/2028	SGD	176 221	0.19	2 645 000	THAILAND GOVT 4.000% 15-17/06/2066	THB	126 621	0.13
143 000	SINGAPORE GOVT 2.750% 12-01/04/2042	SGD	138 453	0.15	1 450 000	THAILAND GOVT 4.750% 09-20/12/2024	THB	56 136	0.06
					250 000	THAILAND GOVT 4.875% 09-22/06/2029	THB	10 835	0.01

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Emerging Multi-Asset Income

Securities portfolio at 31/12/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
750 000	<i>Oman</i> OMAN INTRNL BOND 6.750% 18-17/01/2048	USD	740 859	0.78	200 000	<i>Senegal</i> REP OF SENEGAL 6.250% 17-23/05/2033	USD	224 250	0.24
300 000	<i>Qatar</i> QATAR STATE OF 4.000% 19-14/03/2029	USD	355 875	0.38	160 000	<i>Uruguay</i> URUGUAY 4.975% 18-20/04/2055	USD	222 200	0.24
200 000	STATE OF QATAR 4.625% 16-02/06/2046	USD	265 125	0.28	200 000	<i>Nigeria</i> REP OF NIGERIA 7.875% 17-16/02/2032	USD	220 188	0.23
270 000	<i>South Africa</i> REP OF SOUTH AFRICA 6.300% 18-22/06/2048	USD	287 550	0.30	200 000	<i>China</i> CHINA SCE GRP 7.250% 19-19/04/2023	USD	209 625	0.22
4 920 000	REP OF SOUTH AFRICA 8.875% 15-28/02/2035	ZAR	295 040	0.31	200 000	<i>Belarus</i> REP OF BELARUS 6.875% 17-28/02/2023	USD	208 938	0.22
350 000	<i>Dominican Republic</i> DOMINICAN REPUB 5.875% 20-30/01/2060	USD	383 688	0.41	200 000	<i>Ghana</i> GHANA REP OF 8.750% 20-11/03/2061	USD	205 250	0.22
100 000	REP OF DOMINICAN 7.450% 14-30/04/2044	USD	128 938	0.14	200 000	<i>Bolivia</i> BOLIVIA GOVT 4.500% 17-20/03/2028	USD	187 688	0.20
200 000	<i>Paraguay</i> PARAGUAY 4.950% 20-28/04/2031	USD	241 500	0.26	200 000	<i>British Virgin Islands</i> SCENERY JOURNEY 13.750% 18-06/11/2023	USD	185 126	0.20
200 000	PARAGUAY 5.000% 16-15/04/2026	USD	233 813	0.25	200 000	<i>Costa Rica</i> COSTA RICA 7.158% 15-12/03/2045	USD	184 938	0.20
200 000	<i>Egypt</i> ARAB REP EGYPT 7.600% 19-01/03/2029	USD	229 688	0.24	200 000	<i>Angola</i> ANGOLA REP OF 9.125% 19-26/11/2049	USD	184 625	0.20
200 000	ARAB REP EGYPT 8.500% 17-31/01/2047	USD	226 750	0.24	100 000	<i>Tunisia</i> TUNISIA INT BOND 6.375% 19-15/07/2026	EUR	111 725	0.12
200 000	<i>Cayman Islands</i> AVI FUNDING 3.800% 15-16/09/2025	USD	224 375	0.24	200 000	<i>Zambia</i> REP OF ZAMBIA 5.375% 12-20/09/2022	USD	103 125	0.11
200 000	ICD FUNDING LTD 4.625% 14-21/05/2024	USD	213 438	0.23	27 619	<i>Argentina</i> ARGENTINA 1.000% 20-09/07/2029	USD	12 014	0.01
400 000	<i>Azerbaijan</i> REP OF AZERBAIJAN 4.750% 14-18/03/2024	USD	436 250	0.46	150 000	PROVINCIA DE JUJ 8.625% 17-20/09/2022	USD	76 828	0.08
700 000	<i>Sri Lanka</i> REP OF SRI LANKA 7.550% 19-28/03/2030	USD	397 250	0.42	100 000	<i>Lebanon</i> LEBANESE REP 6.650% 15-03/11/2028	USD	12 000	0.01
300 000	<i>Saudi Arabia</i> SAUDI INT BOND 4.625% 17-04/10/2047	USD	370 406	0.39	100 000	REP OF LEBANON 6.600% 11-27/11/2026	USD	12 000	0.01
13 000 000	<i>Kenya</i> KENYA INFRASTRUC 11.750% 19-08/10/2035	KES	122 837	0.13	400 000	REP OF LEBANON 7.250% 17-23/03/2037	USD	48 000	0.05
200 000	KENYA REP OF 8.000% 19-22/05/2032	USD	233 063	0.25	820 000	<i>Venezuela</i> VENEZUELA 11.750% 11-21/10/2026 DFLT	USD	0	0.00
300 000	<i>Bahrain</i> BAHRAIN 7.500% 17-20/09/2047	USD	351 094	0.37		Floating rate bonds		556 517	0.59
250 000	<i>Guatemala</i> REP OF GUATEMALA 4.900% 19-01/06/2030	USD	290 703	0.31	132 300	<i>Ecuador</i> REPUBLIC OF ECUA 20-31/07/2030 SR	USD	85 003	0.09
3 480 000 000	<i>United States of America</i> INTERAMER DEV BK 7.875% 16-14/03/2023	IDR	264 953	0.28	40 225	REPUBLIC OF ECUA 20-31/07/2030 SR	USD	19 006	0.02
200 000	<i>Panama</i> PANAMA 4.500% 18-16/04/2050	USD	257 000	0.27	346 710	REPUBLIC OF ECUA 20-31/07/2035 SR	USD	188 090	0.20
400 000	<i>Surinam</i> REP OF SURINAME 9.250% 16-26/10/2026	USD	256 000	0.27	424 485	<i>Argentina</i> ARGENTINA 20-09/07/2030 SR	USD	172 553	0.18
200 000	<i>United Arab Emirates</i> ABU DHABI GOVT 4.125% 17-11/10/2047	USD	250 563	0.27	250 996	ARGENTINA 20-09/07/2035 SR	USD	91 865	0.10
250 000	<i>El Salvador</i> EL SALVADOR REP 6.375% 14-18/01/2027	USD	236 250	0.25		Warrants, Rights		13	0.00
200 000	<i>The Netherlands</i> MDGH - GMTN BV 3.700% 19-07/11/2049	USD	229 063	0.24	141	MACQUARIE KOREA INFRASTRUCTU RTS 15/12/2	KRW	13	0.00
						Other transferable securities		301 729	0.33
						Shares		202 508	0.22
					124 392	<i>Russia</i> MAGNITOGORSK IRON & STEEL WORKS PJSC	RUB	93 869	0.10
					4 583 795	ROSSETI PJSC	RUB	108 639	0.12

BNP PARIBAS FUNDS SICAV Emerging Multi-Asset Income

Securities portfolio at 31/12/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Bonds			99 221	0.11
<i>Thailand</i>			<i>99 221</i>	<i>0.11</i>
2 675 000	THAILAND GOVT 5.500% 07-13/03/2023	THB	99 221	0.11
Shares/Units in investment funds			7 836 037	8.28
<i>Luxembourg</i>			<i>4 572 670</i>	<i>4.84</i>
9 506.00	BNP CHINA EQUITY - X USD ACC XCA	USD	1 094 140	1.16
3 751.33	BNP PARIBAS FUNDS ASIA EX-JAPAN SMALL CAP - X CAP	USD	479 307	0.51
1 702.00	BNP PARIBAS FUNDS RMB BOND - X CAP	USD	1 999 185	2.11
7 631.88	BNP PARIBAS INSTICASH USD 1D SHORT TERM XCA	USD	1 000 038	1.06
<i>Ireland</i>			<i>2 797 245</i>	<i>2.95</i>
15 248.00	SOURCE PHYSICAL GOLD P - ETC	USD	2 797 245	2.95
<i>Jersey Island</i>			<i>466 122</i>	<i>0.49</i>
18 837.00	ETFS PHYSICAL SILVER	USD	466 122	0.49
Total securities portfolio			91 953 599	97.41

BNP PARIBAS FUNDS SICAV Energy Transition

Securities portfolio at 31/12/2020

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					4 550 559	STANDARD LITHIUM LTD	CAD	8 319 921	0.42					
			1 860 079 668	95.00	1 293 805	XEBEC ADSORPTION INC	CAD	7 470 006	0.38					
					253 521	XEBEC ADSORPTION INC-SUB RCT	CAD	1 390 560	0.07					
Shares			1 833 805 668	93.66	France				86 454 513	4.41				
	United States of America		771 484 505	39.42	1 004 582	ALSTOM	EUR	46 823 567	2.39					
1 153 268	ALLEGRO MICROSYSTEMS INC	USD	25 128 622	1.28	3 165 411	ENGIE	EUR	39 630 946	2.02					
730 476	AMERICAN SUPERCONDUCTOR CORP	USD	13 982 059	0.71	Spain				79 071 281	4.04				
1 271 346	ARRAY TECHNOLOGIES INC	USD	44 825 194	2.29	186 739	ACCIONA SA	EUR	21 792 441	1.11					
3 042 775	CF FINANCE ACQUISITION II-A	USD	27 404 994	1.40	1 483 945	EDP RENOVAVEIS SA	EUR	33 833 946	1.73					
746 228	DARLING INGREDIENTS INC	USD	35 178 318	1.80	708 519	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	23 444 894	1.20					
274 463	ENPHASE ENERGY INC	USD	39 360 895	2.01	Switzerland				45 150 415	2.30				
1 768 966	EOS ENERGY ENTERPRISES INC	USD	30 129 747	1.54	306 015	LANDIS+GYR GROUP AG	CHF	19 636 116	1.00					
1 758 850	FISKER INC	USD	21 059 338	1.08	257 851	TE CONNECTIVITY LTD	USD	25 514 299	1.30					
1 665 354	FORUM MERGER III CORP - A	USD	18 429 074	0.94	Norway				43 901 395	2.24				
387 270	GENERAC HOLDINGS INC	USD	71 978 317	3.69	874 655	AGILYX AS	NOK	3 506 635	0.18					
1 520 228	GENERAL MOTORS CO	USD	51 736 581	2.65	7 651 346	AKER CARBON CAPTURE AS	NOK	13 000 569	0.66					
1 298 930	HYLIION HOLDINGS CORP	USD	17 495 294	0.89	2 750 000	AKER OFFSHORE WIND AS	NOK	2 782 551	0.14					
979 236	NIKOLA CORP	USD	12 212 939	0.62	650 619	HEXAGON PURUS HOLDING AS	NOK	3 099 073	0.16					
891 423	NORTHERN GENESIS ACQUISITION	USD	12 953 701	0.66	4 155 625	NEL ASA	NOK	11 487 868	0.59					
1 236 086	NOVUS CAPITAL CORP	USD	15 810 344	0.81	1 727 282	QUANTAFUEL AS	NOK	10 024 699	0.51					
2 081 304	ORION ENERGY SYSTEMS INC	USD	16 789 237	0.86	South Korea				41 414 924	2.12				
5 214 544	PACIFIC ETHANOL INC	USD	23 141 657	1.18	66 749	LG CHEM LTD	KRW	41 414 924	2.12					
1 008 365	PLUG POWER INC	USD	27 946 269	1.43	Germany				23 217 450	1.19				
379 665	RENEWABLE ENERGY GROUP INC	USD	21 975 298	1.12	773 915	SIEMENS ENERGY AG	EUR	23 217 450	1.19					
99 560	ROGERS CORP	USD	12 635 914	0.65	The Netherlands				22 484 366	1.15				
863 959	ROTH CH ACQUISITION I CO	USD	11 382 468	0.58	919 230	AMG ADVANCED METALLURGICAL	EUR	22 484 366	1.15					
691 927	SENSATA TECHNOLOGIES HOLDING	USD	29 824 878	1.52	Italy				20 776 524	1.06				
53 885	SOLAREEDGE TECHNOLOGIES INC	USD	14 054 008	0.72	4 515 654	SNAM SPA	EUR	20 776 524	1.06					
2 794 646	SUNNOVA ENERGY INTERNATIONAL	USD	103 079 051	5.27	Sweden				16 383 174	0.84				
532 785	SUNRUN INC	USD	30 210 963	1.54	2 798 265	CELL IMPACT AB	SEK	10 164 370	0.52					
638 432	THUNDER BRIDGE ACQUISITION-A	USD	6 898 019	0.35	677 128	SCANDINAVIAN BIOGAS FUELS IN	SEK	2 924 551	0.15					
831 340	TPI COMPOSITES INC	USD	35 861 326	1.83	2 481 432	SWEDISH STIRLING AB	SEK	3 294 253	0.17					
China			302 603 138	15.44	Ireland				13 505 211	0.69				
1 667 500	BYD CO LTD - H	HKD	35 693 398	1.82	896 598	FUSION FUEL GREEN PLC-A	USD	13 505 211	0.69					
18 737 000	CHINA LONGYUAN POWER GROUP - H	HKD	15 338 030	0.78	Denmark				10 611 839	0.54				
14 715 000	GEELY AUTOMOBILE HOLDINGS LTD	HKD	41 080 398	2.10	889 357	EVERFUEL A/S	NOK	10 611 839	0.54					
2 896 546	LONGI GREEN ENERGY TECHNOL-A	CNY	33 359 127	1.70	Greece				5 304 235	0.27				
13 961 029	MING YANG SMART ENERGY GRO-A	CNY	33 100 731	1.69	401 836	TERNA ENERGY SA	EUR	5 304 235	0.27					
8 922 316	NARI TECHNOLOGY CO LTD - A	CNY	29 617 969	1.51	Bonds				26 274 000	1.34				
4 781 976	TIANJIN ZHONGHUAN SEMICOND - A	CNY	15 235 104	0.78	United Kingdom				26 274 000	1.34				
3 572 443	WUXI LEAD INTELLIGENT EQUI-A	CNY	37 482 157	1.91	20 000 000	GS INTERNATIONAL 0.000% 20-28/12/2021	EUR	26 274 000	1.34					
13 891 400	XINJIANG GOLDWIND SCI+TEC - H	HKD	22 801 470	1.16	Other transferable securities					11 955 974	0.61			
2 652 000	XINYI SOLAR HOLDINGS LTD	HKD	5 656 421	0.29	Warrants, Rights				11 955 974	0.61				
643 923	XPENG INC - ADR	USD	22 540 331	1.15	351 298	GOLDMAN SACHS INTERNATNAL WTS 19/10/2022	USD	11 955 974	0.61					
604 034	YUNNAN ENERGY NEW MATERIAL-A	CNY	10 698 002	0.55	Shares/Units in investment funds					87 178 568	4.46			
United Kingdom			226 714 099	11.57	Luxembourg				84 654 662	4.33				
258 073	APTIV PLC	USD	27 480 962	1.40	705 613.70	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP	EUR	84 654 662	4.33					
79 533 683	CENTRICA PLC	GBP	41 406 207	2.11	United Kingdom				2 523 906	0.13				
941 360	CERES POWER HOLDINGS PLC	GBP	13 882 194	0.71	2 172 258.00	GORE STREET ENERGY STORAGE F	GBP	2 523 906	0.13					
4 923 125	ITM POWER PLC	GBP	28 380 432	1.45	Total securities portfolio					1 959 214 210	100.07			
4 576 831	NATIONAL GRID PLC	GBP	44 229 235	2.26	Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market					4 550 559	0.42			
2 067 964	SSE PLC	GBP	34 654 742	1.77						1 293 805	0.38			
10 584 320	WOOD GROUP (JOHN) PLC	GBP	36 680 327	1.87						253 521	0.07			
Canada			124 728 599	6.38						France			86 454 513	4.41
3 122 324	BALLARD POWER SYSTEMS INC	USD	59 713 441	3.06						1 004 582	ALSTOM	EUR	46 823 567	2.39
209 115	CANADIAN SOLAR INC	USD	8 757 348	0.45						3 165 411	ENGIE	EUR	39 630 946	2.02
1 642 496	GREENPOWER MOTOR CO INC	USD	39 077 323	2.00						Spain			79 071 281	4.04

BNP PARIBAS FUNDS SICAV Enhanced Bond 6M

Securities portfolio at 31/12/2020

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					16 000 000	RENAULT 1.250% 19-24/06/2025	EUR	15 608 283	0.65	
					3 800 000	SOCIETE FONCIERE 1.875% 14- 26/11/2021	EUR	3 848 046	0.16	
					14 000 000	SOCIETE GENERALE 0.500% 17- 13/01/2023	EUR	14 165 028	0.59	
Bonds					15 300 000	SOCIETE GENERALE 1.125% 18- 23/01/2025	EUR	15 915 443	0.67	
<i>France</i>					8 900 000	SOCIETE GENERALE 1.250% 19- 15/02/2024	EUR	9 233 058	0.39	
5 100 000	ACCOR 1.250% 17-25/01/2024	EUR	5 217 142	0.22	10 000 000	SOCIETE GENERALE 2.625% 15- 27/02/2025	EUR	10 840 867	0.45	
1 000 000	AIR FRANCE-KLM 3.875% 14- 18/06/2021	EUR	997 500	0.04	3 400 000	SOCIETE GENERALE 4.000% 13- 07/06/2023	EUR	3 705 576	0.16	
9 200 000	ALSTOM S 0.250% 19-14/10/2026	EUR	9 313 067	0.39	19 000 000	THALES SA 0.000% 19-31/05/2022	EUR	19 043 795	0.80	
3 000 000	ATOS SE 0.750% 18-07/05/2022	EUR	3 037 290	0.13	10 200 000	THALES SA 0.000% 20-26/03/2026	EUR	10 152 660	0.43	
3 500 000	AUCHAN SA 2.375% 19-25/04/2025	EUR	3 775 260	0.16	10 000 000	UNEDIC 0.100% 20-25/11/2026	EUR	10 286 826	0.43	
3 600 000	AUCHAN SA 2.625% 19-30/01/2024	EUR	3 838 568	0.16	6 100 000	URW 0.625% 20-04/05/2027	EUR	6 071 201	0.25	
4 300 000	AUCHAN SA 2.875% 20-29/01/2026	EUR	4 756 752	0.20	9 500 000	VALEO SA 0.375% 17-12/09/2022	EUR	9 508 881	0.40	
5 600 000	AUCHAN SA 3.250% 20-23/07/2027	EUR	6 446 965	0.27	6 600 000	VALEO SA 0.625% 17-11/01/2023	EUR	6 623 945	0.28	
14 400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.000% 14-21/05/2024	EUR	15 766 472	0.66	1 000 000	VEOLIA ENVIRONNEMENT 0.314% 16-04/10/2023	EUR	1 012 179	0.04	
19 700 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	20 180 867	0.85	3 800 000	VEOLIA ENVIRONNEMENT 0.672% 17-30/03/2022	EUR	3 834 822	0.16	
20 000 000	BNP PARIBAS 1.125% 18-22/11/2023	EUR	20 705 496	0.87	1 500 000	VIVENDI SA 0.000% 19-13/06/2022	EUR	1 504 856	0.06	
2 600 000	BNP PARIBAS 1.125% 19-28/08/2024	EUR	2 706 885	0.11	<i>United Kingdom</i>				239 835 236	10.06
29 000 000	BNP PARIBAS 2.375% 15-17/02/2025	EUR	31 184 665	1.31	2 850 000	BARCLAYS BANK PLC 0.625% 17- 14/11/2023	EUR	2 882 333	0.12	
1 000 000	BNP PARIBAS 2.750% 15-27/01/2026	EUR	1 107 498	0.05	16 000 000	BARCLAYS BANK PLC 1.500% 14- 01/04/2022	EUR	16 331 410	0.68	
10 000 000	BPCE 0.625% 19-26/09/2024	EUR	10 218 714	0.43	8 111 000	BARCLAYS BANK PLC 1.875% 16- 23/03/2021	EUR	8 148 731	0.34	
23 300 000	BPCE 1.125% 17-18/01/2023	EUR	23 905 888	1.00	4 400 000	BARCLAYS BANK PLC 6.000% 10- 14/01/2021	EUR	4 405 946	0.18	
20 000 000	BPCE 4.625% 13-18/07/2023	EUR	22 292 925	0.93	23 840 000	BARCLAYS BANK PLC 6.625% 11- 30/03/2022	EUR	25 730 606	1.08	
4 100 000	CAPGEMINI SA 0.500% 16-09/11/2021	EUR	4 117 115	0.17	21 000 000	BRITISH TELECOMM PLC 1.000% 17- 21/11/2024	EUR	21 705 878	0.91	
2 000 000	CAPGEMINI SE 1.250% 20-15/04/2022	EUR	2 033 625	0.09	5 000 000	DS SMITH PLC 1.375% 17-26/07/2024	EUR	5 172 514	0.22	
6 000 000	CARMILA SA 1.625% 20-30/05/2027	EUR	6 102 892	0.26	5 000 000	DS SMITH PLC 2.250% 15-16/09/2022	EUR	5 164 659	0.22	
11 500 000	CASINO GUICHARD 2.798% 14- 05/08/2026	EUR	10 166 943	0.43	7 000 000	EASYJET PLC 0.875% 19-11/06/2025	EUR	6 660 570	0.28	
4 300 000	CIE DE ST GOBAIN 0.875% 18- 21/09/2023	EUR	4 419 910	0.19	4 000 000	FCE BANK PLC 0.869% 17-13/09/2021	EUR	3 982 709	0.17	
7 100 000	CNP ASSURANCES 0.375% 20- 08/03/2028	EUR	7 078 907	0.30	14 000 000	FCE BANK PLC 1.660% 16-11/02/2021	EUR	13 980 610	0.59	
9 700 000	CNP ASSURANCES 1.875% 16- 20/10/2022	EUR	10 019 867	0.42	7 657 000	GLAXOSMITHKLINE 0.000001% 19- 23/09/2023	EUR	7 687 827	0.32	
1 000 000	COFACE 4.125% 14-27/03/2024	EUR	1 104 095	0.05	15 700 000	HAMMERSON PLC 1.750% 16- 15/03/2023	EUR	15 012 470	0.63	
10 000 000	CREDIT AGRICOLE 3.900% 10- 19/04/2021	EUR	10 100 000	0.42	1 000 000	HAMMERSON PLC 2.000% 14- 01/07/2022	EUR	978 030	0.04	
5 800 000	CREDIT AGRICOLE SA 2.800% 15- 16/10/2025	EUR	6 343 209	0.27	7 900 000	HEATHROW FNDG 1.500% 20- 12/10/2025	EUR	8 255 836	0.35	
2 000 000	CREDIT MUTUEL ARKEA 1.250% 17- 31/05/2024	EUR	2 077 310	0.09	10 000 000	HEATHROW FUNDING 1.875% 14- 23/05/2022	EUR	10 260 307	0.43	
1 000 000	CREDIT MUTUEL ARKEA 3.250% 16- 01/06/2026	EUR	1 145 742	0.05	4 188 000	INEOS FINANCE PL 2.875% 19- 01/05/2026	EUR	4 235 953	0.18	
4 200 000	CTE CO TRANSP EL 0.875% 17- 29/09/2024	EUR	4 350 185	0.18	10 000 000	LLOYDS BANK 0.250% 19-04/10/2022	EUR	10 068 578	0.42	
8 700 000	DASSAULT SYSTEME 0.000% 19- 16/09/2022	EUR	8 734 324	0.37	16 700 000	LLOYDS BANKING GROUP PLC 0.750% 16-09/11/2021	EUR	16 831 619	0.71	
9 200 000	ESSILORLUXOTTICA 0.000% 19- 27/05/2023	EUR	9 231 225	0.39	5 000 000	NATIONWIDE BLDG 1.125% 15- 03/06/2022	EUR	5 092 926	0.21	
3 100 000	ESSILORLUXOTTICA 0.250% 20- 05/01/2024	EUR	3 135 738	0.13	12 150 000	ROLLS-ROYCE PLC 2.125% 13- 18/06/2021	EUR	12 148 339	0.51	
1 600 000	HIT FINANCE BV 4.875% 06-27/10/2021	EUR	1 663 904	0.07	10 000 000	ROYAL BANK OF SCOTLAND 0.625% 18-02/03/2022	EUR	10 081 579	0.42	
5 000 000	ICADE 1.125% 16-17/11/2025	EUR	5 246 868	0.22	6 259 000	STANDARD CHARTERED 3.625% 12- 23/11/2022	EUR	6 646 164	0.28	
4 900 000	IMERYS SA 2.000% 14-10/12/2024	EUR	5 193 199	0.22	2 669 000	TESCO CORP TREAS 0.875% 19- 29/05/2026	EUR	2 749 555	0.12	
12 000 000	JCDECAUX SA 2.000% 20-24/10/2024	EUR	12 716 764	0.53	10 900 000	TESCO CORP TREAS 1.375% 18- 24/10/2023	EUR	11 288 756	0.47	
3 100 000	KERING 0.250% 20-13/05/2023	EUR	3 127 571	0.13	4 000 000	TESCO CORP TREAS 2.500% 14- 01/07/2024	EUR	4 331 331	0.18	
10 700 000	MERCIALYS 1.800% 18-27/02/2026	EUR	10 509 317	0.44	<i>Italy</i>				147 699 808	6.20
2 700 000	NEXANS SA 2.750% 17-05/04/2024	EUR	2 843 404	0.12	8 613 000	INTESA SANPAOLO 1.000% 19- 04/07/2024	EUR	8 875 928	0.37	
5 000 000	PSA BANQUE FRANC 0.625% 19- 21/06/2024	EUR	5 089 706	0.21	8 500 000	INTESA SANPAOLO 3.928% 14- 15/09/2026	EUR	9 529 989	0.40	
4 000 000	PSA BANQUE FRANCE 0.625% 17- 10/10/2022	EUR	4 048 890	0.17	6 381 000	INTESA SANPAOLO 6.625% 13- 13/09/2023	EUR	7 274 574	0.31	
2 000 000	PUBLICIS GROUPE 0.500% 16- 03/11/2023	EUR	2 035 590	0.09	20 000 000	ITALY BTPS 0.000% 20-15/01/2024	EUR	20 182 000	0.85	
14 400 000	RCI BANQUE 0.250% 18-12/07/2021	EUR	14 424 336	0.60						
5 000 000	RCI BANQUE 0.625% 16-10/11/2021	EUR	5 022 163	0.21						
6 000 000	RCI BANQUE 0.750% 17-12/01/2022	EUR	6 035 004	0.25						
15 400 000	RCI BANQUE 0.750% 17-26/09/2022	EUR	15 556 413	0.65						
5 604 000	RCI BANQUE 0.750% 19-10/04/2023	EUR	5 664 093	0.24						
3 500 000	RENAULT 1.000% 18-18/04/2024	EUR	3 446 733	0.14						

BNP PARIBAS FUNDS SICAV Enhanced Bond 6M

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
11 500 000	ITALY BTPS 1.750% 19-01/07/2024	EUR	12 292 465	0.52		<i>Spain</i>		<i>117 482 748</i>	<i>4.93</i>
15 000 000	ITALY BTPS 2.450% 18-01/10/2023	EUR	16 157 400	0.68	3 100 000	ABERTIS INFRAEST 0.625% 19-15/07/2025	EUR	3 169 395	0.13
4 993 950	ITALY BTPS I/L 0.250% 17-20/11/2023	EUR	5 054 484	0.21	4 400 000	AMADEUS IT GROUP SA 0.875% 18-18/09/2023	EUR	4 488 717	0.19
13 316 000	POSTE ITALIANE 0.000% 20-10/12/2024	EUR	13 302 976	0.56	8 000 000	BANCO BILBAO VIZ 0.375% 19-02/10/2024	EUR	8 078 634	0.34
5 636 000	TELECOM ITALIA 2.500% 17-19/07/2023	EUR	5 892 217	0.25	4 700 000	BANCO BILBAO VIZ 1.125% 19-28/02/2024	EUR	4 854 100	0.20
4 100 000	UNICREDIT S.P.A. 6.125% 11-19/04/2021	EUR	4 168 331	0.17	9 000 000	BANCO SANTANDER 1.375% 17-09/02/2022	EUR	9 160 325	0.38
13 931 000	UNICREDIT S.P.A. 6.950% 12-31/10/2022	EUR	15 488 365	0.65	9 000 000	BANCO SANTANDER 2.125% 18-08/02/2028	EUR	9 808 887	0.41
12 046 000	UNIONE DI BANCHE 0.750% 17-17/10/2022	EUR	12 219 356	0.51	20 200 000	CAIXABANK 1.125% 17-12/01/2023	EUR	20 650 620	0.87
10 672 000	UNIONE DI BANCHE 1.625% 19-21/04/2025	EUR	11 072 374	0.46	4 000 000	CAIXABANK 1.750% 18-24/10/2023	EUR	4 191 000	0.18
6 000 000	UNIONE DI BANCHE 1.750% 18-12/04/2023	EUR	6 189 349	0.26	6 500 000	COMUNIDAD MADRID 4.125% 14-21/05/2024	EUR	7 481 742	0.31
	<i>Germany</i>		<i>141 034 037</i>	<i>5.91</i>	1 800 000	FERROVIAL EMISIO 0.540% 20-12/11/2028	EUR	1 815 809	0.08
2 500 000	ADIDAS AG 0.000% 20-09/09/2024	EUR	2 519 013	0.11	18 150 000	FERROVIAL EMISIO 3.375% 13-07/06/2021	EUR	18 401 615	0.77
8 000 000	BASF SE 0.101% 20-05/06/2023	EUR	8 051 510	0.34	6 300 000	INMOBILIARIA COL 1.350% 20-14/10/2028	EUR	6 505 190	0.27
2 100 000	CLEARSTREAM BANK 0.000% 20-01/12/2025	EUR	2 114 743	0.09	10 000 000	INMOBILIARIA COLONIAL 1.450% 16-28/10/2024	EUR	10 425 444	0.44
12 290 000	COMMERZBANK AG 0.500% 18-28/08/2023	EUR	12 501 753	0.52	5 000 000	SANTANDER ISSUAN 2.500% 15-18/03/2025	EUR	5 414 776	0.23
8 810 000	COMMERZBANK AG 0.625% 19-28/08/2024	EUR	9 036 610	0.38	3 000 000	TELEFONICA EMIS 1.477% 15-14/09/2021	EUR	3 036 494	0.13
14 300 000	COMMERZBANK AG 7.750% 11-16/03/2021	EUR	14 496 292	0.61		<i>The Netherlands</i>		<i>110 098 108</i>	<i>4.62</i>
7 000 000	CONTINENTAL AG 0.000% 19-12/09/2023	EUR	6 997 019	0.29	15 500 000	ABN AMRO BANK NV 7.125% 12-06/07/2022	EUR	17 137 653	0.72
1 000 000	DT LUFTHANSA AG 3.000% 20-29/05/2026	EUR	998 043	0.04	4 900 000	BMW FINANCE NV 0.000% 19-24/03/2023	EUR	4 915 535	0.21
7 092 000	FRESENIUS MEDICA 0.250% 19-29/11/2023	EUR	7 148 843	0.30	7 000 000	DAIMLER INTERNATIONAL FINANCE 0.250% 18-11/05/2022	EUR	7 045 756	0.30
10 000 000	MERCK FIN SERVIC 0.005% 19-15/12/2023	EUR	10 043 945	0.42	7 602 000	DAIMLER INTL FIN 0.625% 19-27/02/2023	EUR	7 719 370	0.32
13 000 000	THYSSENKRUPP 1.375% 17-03/03/2022	EUR	12 946 473	0.54	7 822 000	DEUTSCHE ANN FIN 3.625% 13-08/10/2021	EUR	8 057 313	0.34
5 000 000	THYSSENKRUPP 1.875% 19-06/03/2023	EUR	4 989 781	0.21	1 000 000	EDP FINANCE BV 1.125% 16-12/02/2024	EUR	1 033 803	0.04
4 000 000	TLG IMMOBILEN 0.375% 19-23/09/2022	EUR	4 018 889	0.17	3 080 000	EDP FINANCE BV 4.125% 13-20/01/2021	EUR	3 085 461	0.13
27 000 000	VOLKSWAGEN BANK 0.375% 19-05/07/2022	EUR	27 159 188	1.14	4 580 000	ENEL FIN INTL NV 0.000% 19-17/06/2024	EUR	4 598 650	0.19
4 600 000	VOLKSWAGEN FIN 0.375% 18-12/04/2021	EUR	4 606 854	0.19	15 085 000	LEASEPLAN CORP 0.125% 19-13/09/2023	EUR	15 114 108	0.63
10 000 000	VOLKSWAGEN FINANCIAL 1.375% 18-16/10/2023	EUR	10 343 974	0.43	5 900 000	LEASEPLAN CORP 0.750% 17-03/10/2022	EUR	5 974 397	0.25
3 000 000	VOLKSWAGEN LEAS 1.000% 18-16/02/2023	EUR	3 061 107	0.13	4 800 000	LEASEPLAN CORP 1.000% 18-02/05/2023	EUR	4 909 294	0.21
	<i>United States of America</i>		<i>131 979 104</i>	<i>5.53</i>	1 854 000	PACCAR FINANCIAL 0.125% 19-07/03/2022	EUR	1 859 944	0.08
3 000 000	AMERICAN HONDA F 0.350% 19-26/08/2022	EUR	3 026 627	0.13	5 000 000	RABOBANK 3.875% 13-25/07/2023	EUR	5 488 665	0.23
7 775 000	AT&T INC 0.250% 19-04/03/2026	EUR	7 832 850	0.33	1 700 000	REPSOL INTERNATIONAL FINANCE 0.500% 17-23/05/2022	EUR	1 716 988	0.07
501 000	AT&T INC 1.450% 14-01/06/2022	EUR	510 668	0.02	9 900 000	REPSOL INTL FIN 0.125% 20-05/10/2024	EUR	9 955 792	0.42
3 000 000	AT&T INC 1.950% 19-15/09/2023	EUR	3 153 990	0.13	6 355 000	SCHLUMBERGER FIN 0.000% 19-15/10/2024	EUR	6 392 474	0.27
15 950 000	FORD MOTOR CRED 3.021% 19-06/03/2024	EUR	16 446 321	0.69	5 026 000	UPJOHN FINANCE 0.816% 20-23/06/2022	EUR	5 092 905	0.21
14 291 000	GEN ELECTRIC CO 1.250% 15-26/05/2023	EUR	14 686 003	0.62		<i>Luxembourg</i>		<i>85 626 192</i>	<i>3.59</i>
6 940 000	GEN MOTORS FIN 0.200% 19-02/09/2022	EUR	6 943 802	0.29	15 000 000	ALLERGAN FUNDING 1.500% 18-15/11/2023	EUR	15 240 851	0.64
5 898 000	GEN MOTORS FIN 2.200% 19-01/04/2024	EUR	6 236 231	0.26	5 743 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	5 732 590	0.24
3 700 000	GOLDMAN SACHS GROUP 4.750% 06-12/10/2021	EUR	3 827 497	0.16	10 000 000	HEIDELCEMENT FIN 0.500% 18-09/08/2022	EUR	10 068 686	0.42
2 853 000	HONEYWELL INTL 0.000% 20-10/03/2024	EUR	2 865 194	0.12	4 000 000	HEIDELCEMENT FIN 3.250% 13-21/10/2021	EUR	4 111 008	0.17
12 225 000	IBM CORP 0.375% 19-31/01/2023	EUR	12 370 427	0.52	16 859 000	LOGICOR FIN 0.750% 19-15/07/2024	EUR	17 182 278	0.72
12 601 000	JOHNSON CONTROLS 1.000% 17-15/09/2023	EUR	12 956 317	0.54	26 577 000	LOGICOR FIN 1.500% 18-14/11/2022	EUR	27 200 397	1.14
20 000 000	MORGAN STANLEY 1.000% 16-02/12/2022	EUR	20 442 186	0.86	6 019 000	MEDTRONIC GLOBAL 0.375% 19-07/03/2023	EUR	6 090 382	0.26
14 900 000	MYLAN NV 2.250% 16-22/11/2024	EUR	16 039 287	0.67					
4 619 000	THERMO FISHER 0.125% 19-01/03/2025	EUR	4 641 704	0.19					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Enhanced Bond 6M

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Ireland</i>		<i>57 411 904</i>	<i>2.41</i>		Floating rate bonds		335 356 233	14.05
20 587 000	BANK OF IRELAND 10.000% 12-19/12/2022	EUR	24 319 789	1.02		<i>United States of America</i>		<i>99 063 145</i>	<i>4.15</i>
3 353 000	FCA BANK IE 0.125% 20-16/11/2023	EUR	3 350 476	0.14	7 600 000	AT&T INC 18-05/09/2023 FRN	EUR	7 819 906	0.33
6 084 000	FCA BANK IE 0.250% 20-28/02/2023	EUR	6 100 302	0.26	10 600 000	BANK OF AMERICA CORP 17-07/02/2022 FRN	EUR	10 604 199	0.44
11 406 000	FCA BANK IE 0.500% 19-13/09/2024	EUR	11 513 488	0.48	22 857 000	BANK OF AMERICA CORP 18-25/04/2024 FRN	EUR	23 006 175	0.96
12 000 000	FCA BANK IE 1.000% 17-15/11/2021	EUR	12 127 849	0.51	28 600 000	GENERAL MOTORS FIN 17-10/05/2021 FRN	EUR	28 554 588	1.20
	<i>Japan</i>		<i>55 805 876</i>	<i>2.34</i>	2 400 000	GENERAL MOTORS FIN 18-26/03/2022 FRN	EUR	2 391 300	0.10
8 049 000	ASAHI GROUP 0.155% 20-23/10/2024	EUR	8 092 885	0.34	9 810 000	GOLDMAN SACHS GP 20-21/04/2023 FRN	EUR	9 833 274	0.41
8 846 000	MIZUHO FINANCIAL 0.118% 19-06/09/2024	EUR	8 897 027	0.37	16 800 000	GOLDMAN SACHS GROUP 17-26/09/2023 FRN	EUR	16 853 703	0.71
18 000 000	MIZUHO FINANCIAL 0.523% 19-10/06/2024	EUR	18 347 548	0.77		<i>France</i>		<i>85 760 938</i>	<i>3.59</i>
2 400 000	NISSAN MOTOR CO 2.652% 20-17/03/2026	EUR	2 534 796	0.11	3 500 000	AXA SA 13-04/07/2043 FRN	EUR	3 923 700	0.16
17 500 000	SUMITOMO MITSUI 0.819% 18-23/07/2023	EUR	17 933 620	0.75	4 000 000	BNP PARIBAS 14-14/10/2027 FRN	EUR	4 155 303	0.17
	<i>Sweden</i>		<i>28 704 257</i>	<i>1.20</i>	1 500 000	BPCE 18-11/01/2023 FRN	EUR	1 505 142	0.06
9 000 000	SBAB BANK AB 0.250% 17-07/09/2022	EUR	9 068 079	0.38	7 400 000	BPCE 18-23/03/2023 FRN	EUR	7 439 791	0.31
4 875 000	SCANIA CV AB 0.000% 20-23/11/2022	EUR	4 877 126	0.20	5 600 000	CARREFOUR BANQUE 19-12/09/2023 FRN	EUR	5 625 058	0.24
11 894 000	SWEDBANK AB 0.250% 17-07/11/2022	EUR	11 991 500	0.50	6 200 000	CASINO GUICHARD 13-31/01/2049 FRN	EUR	3 123 297	0.13
2 755 000	VOLVO TREAS AB 0.125% 20-17/09/2024	EUR	2 767 552	0.12	1 400 000	CREDIT LOGEMENT 17-28/11/2029 FRN	EUR	1 426 422	0.06
	<i>Norway</i>		<i>23 568 878</i>	<i>0.99</i>	2 094 000	RCI BANQUE 17-04/11/2024 FRN	EUR	2 046 485	0.09
10 000 000	DNB BANK ASA 0.050% 19-14/11/2023	EUR	10 073 420	0.42	15 347 000	RCI BANQUE 17-14/03/2022 FRN	EUR	15 356 937	0.64
8 000 000	SPAREBANK 1 SR 0.375% 16-10/02/2022	EUR	8 049 322	0.34	23 831 000	RCI BANQUE 18-12/01/2023 FRN	EUR	23 672 988	0.99
5 415 000	TELENOR 0.000% 19-25/09/2023	EUR	5 446 136	0.23	1 600 000	RCI BANQUE 19-18/02/2030 FRN	EUR	1 611 407	0.07
	<i>Portugal</i>		<i>18 995 689</i>	<i>0.79</i>	15 700 000	SOCIETE GENERALE 17-22/05/2024 FRN	EUR	15 874 408	0.67
6 500 000	BRISA CONCESSAO 3.875% 14-01/04/2021	EUR	6 551 329	0.27		<i>Italy</i>		<i>37 105 169</i>	<i>1.56</i>
12 000 000	REFER 4.250% 06-13/12/2021	EUR	12 444 360	0.52	9 750 000	CASSA DEPO PREST 15-20/03/2022 FRN	EUR	9 756 682	0.41
	<i>Poland</i>		<i>16 815 264</i>	<i>0.71</i>	8 000 000	CASSA DEPOSITI E 16-26/07/2022 FRN	EUR	8 008 720	0.34
14 889 000	REP OF POLAND 3.375% 12-09/07/2024	EUR	16 815 264	0.71	4 000 000	INTESA SANPAOLO 17-19/04/2022 FRN	EUR	4 030 174	0.17
	<i>Belgium</i>		<i>15 551 033</i>	<i>0.65</i>	5 600 000	ITALY CCTS EU 15-15/12/2022 FRN	EUR	5 662 964	0.24
15 000 000	KBC GROUP NV 1.125% 19-25/01/2024	EUR	15 551 033	0.65	2 000 000	UNICREDIT S.P.A. 16-22/04/2021 FRN	EUR	2 000 837	0.08
	<i>Austria</i>		<i>9 100 259</i>	<i>0.38</i>	7 740 000	UNICREDIT SPA 19-23/09/2029 FRN	EUR	7 645 792	0.32
9 065 000	OMV AG 0.000% 20-16/06/2023	EUR	9 100 259	0.38		<i>Spain</i>		<i>28 191 541</i>	<i>1.18</i>
	<i>Denmark</i>		<i>6 825 140</i>	<i>0.29</i>	10 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 17-01/12/2023 FRN	EUR	9 978 761	0.42
6 725 000	SYDBANK A/S 1.250% 19-04/02/2022	EUR	6 825 140	0.29	14 000 000	BANCO SANTANDER 17-05/01/2023 FRN	EUR	14 146 114	0.59
	<i>Finland</i>		<i>6 156 779</i>	<i>0.26</i>	4 000 000	BANCO SANTANDER 17-11/05/2024 FRN	EUR	4 066 666	0.17
6 151 000	OP CORPORATE BK 0.100% 20-16/11/2027	EUR	6 156 779	0.26		<i>The Netherlands</i>		<i>21 070 017</i>	<i>0.88</i>
	<i>Cayman Islands</i>		<i>5 059 572</i>	<i>0.21</i>	5 000 000	DELTA LLOYD LEVE 12-29/08/2042 FRN	EUR	5 719 772	0.24
5 000 000	HUTCH WHAM FIN 1.375% 14-31/10/2021	EUR	5 059 572	0.21	5 000 000	ING GROEP NV 17-11/04/2028 FRN	EUR	5 290 133	0.22
	<i>Hong Kong</i>		<i>4 443 016</i>	<i>0.19</i>	8 500 000	ING GROEP NV 17-15/02/2029 FRN	EUR	9 023 660	0.38
4 322 000	CKH FIN 16 0.875% 16-03/10/2024	EUR	4 443 016	0.19	1 000 000	ING GROEP NV 17-26/09/2029 FRN	EUR	1 036 452	0.04
	<i>Mexico</i>		<i>4 058 750</i>	<i>0.17</i>		<i>Guernsey Island</i>		<i>20 300 478</i>	<i>0.85</i>
4 000 000	AMERICA MOVIL SA 3.000% 12-12/07/2021	EUR	4 058 750	0.17	20 000 000	CREDIT SUISSE GROUP FUNDING 15-20/12/2022 FRN	EUR	20 300 478	0.85
	<i>Singapore</i>		<i>1 011 597</i>	<i>0.04</i>		<i>United Kingdom</i>		<i>19 537 406</i>	<i>0.82</i>
1 000 000	ING GROEP NV 0.750% 17-09/03/2022	EUR	1 011 597	0.04	7 435 000	HSBC HOLDINGS PLC 17-05/10/2023 FRN	EUR	7 471 123	0.31
	Convertible bonds		40 717 428	1.70	12 000 000	SANTANDER UK GRP 18-27/03/2024 FRN	EUR	12 066 283	0.51
	<i>France</i>		<i>30 746 728</i>	<i>1.28</i>		<i>Germany</i>		<i>7 907 078</i>	<i>0.33</i>
18 000 000	AIRBUS SE 0.000% 16-14/06/2021 CV	EUR	17 965 980	0.75	7 900 000	VOLKSWAGEN BANK 17-15/06/2021 FRN	EUR	7 907 078	0.33
32 600	UNIBAIL-RODAMCO 0.000% 14-01/07/2021 CV FLAT	EUR	9 339 378	0.39		<i>Ireland</i>		<i>7 829 895</i>	<i>0.33</i>
10 000	UNIBAIL-RODAMCO 0.000% 15-01/01/2022 CV	EUR	3 441 370	0.14	5 200 000	CLOVERIE PLC 12-01/09/2042 FRN	EUR	5 756 686	0.24
	<i>Spain</i>		<i>9 970 700</i>	<i>0.42</i>	2 072 000	FCA BANK IE 18-17/06/2021 FRN	EUR	2 073 209	0.09
10 000 000	TELEFONICA PART 0.000% 16-09/03/2021 CV	EUR	9 970 700	0.42					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Enhanced Bond 6M

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity Denomination	Quotation currency	Market value	% of net assets
<i>Belgium</i>		<i>7 585 512</i>	<i>0.32</i>
7 300 000 KBC GROUP NV 17-18/09/2029 FRN	EUR	7 585 512	0.32
<i>Sweden</i>		<i>1 005 054</i>	<i>0.04</i>
1 000 000 NORDEA BANK AB 16-07/09/2026 FRN	EUR	1 005 054	0.04
Money Market Instruments		41 007 012	1.72
<i>France</i>		<i>25 004 073</i>	<i>1.05</i>
10 000 000 FAURECIA 0.000% 18/01/2021 NEUCP	EUR	10 002 497	0.42
5 000 000 FAURECIA 0.000% 27/01/2021 NEUCP	EUR	5 001 801	0.21
10 000 000 REXEL SA 0.000% 18/01/2021 NEUCP	EUR	9 999 775	0.42
<i>Greece</i>		<i>10 001 167</i>	<i>0.42</i>
10 000 000 HELLENIC T-BILL 0.000% 20-29/01/2021	EUR	10 001 167	0.42
<i>The Netherlands</i>		<i>6 001 772</i>	<i>0.25</i>
6 000 000 AMADEUS FINANCE BV 0.000% 27/01/2021	EUR	6 001 772	0.25
Shares/Units in investment funds		179 051 053	7.51
<i>France</i>		<i>179 051 053</i>	<i>7.51</i>
57.00 BNP PARIBAS LCR 1 FCP	EUR	5 717 952	0.24
6 980.00 BNP PARIBAS MONEY 3M - IC	EUR	160 948 033	6.75
4 154.00 BNP PARIBAS OBLI CT- 1	EUR	12 385 068	0.52
Total securities portfolio		2 342 987 435	98.25

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

Securities portfolio at 31/12/2020

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		112 579 975	80.18					
	<i>United States of America</i>		<i>48 446 571</i>	<i>34.50</i>		<i>Greece</i>		<i>1 575 694</i>	<i>1.12</i>
88 128	ARRAY TECHNOLOGIES INC	USD	3 801 842	2.71	97 561	TERNA ENERGY SA	EUR	1 575 694	1.12
319 249	CF FINANCE ACQUISITION II-A	USD	3 518 124	2.51		Bonds		4 018 444	2.86
61 469	DARLING INGREDIENTS INC	USD	3 545 532	2.52		<i>United Kingdom</i>		<i>4 018 444</i>	<i>2.86</i>
11 565	ENPHASE ENERGY INC	USD	2 029 311	1.45	2 500 000	GS INTERNATIONAL 0.000% 20-28/12/2021	EUR	4 018 444	2.86
127 187	EOS ENERGY ENTERPRISES INC	USD	2 650 577	1.89	Money Market Instruments				
27 240	GENERAC HOLDINGS INC	USD	6 194 648	4.41		<i>United States of America</i>		<i>9 362 830</i>	<i>6.66</i>
108 245	GENERAL MOTORS CO	USD	4 507 322	3.21	9 363 000	US TREASURY BILL 0.000% 20-14/01/2021	USD	9 362 830	6.66
201 355	NOVUS CAPITAL CORP	USD	3 151 206	2.24	Shares/Units in investment funds				
405 454	ORION ENERGY SYSTEMS INC	USD	4 001 831	2.85		<i>Luxembourg</i>		<i>2 010 842</i>	<i>1.43</i>
425 189	PACIFIC ETHANOL INC	USD	2 308 776	1.64	15 345.91	BNP PARIBAS INSTICASH USD 1D SHORT TERM XCA	USD	2 010 842	1.43
162 659	ROTH CH ACQUISITION I CO	USD	2 622 063	1.87	Total securities portfolio				
58 567	SENSATA TECHNOLOGIES HOLDING	USD	3 088 824	2.20				127 972 091	91.13
155 695	SUNNOVA ENERGY INTERNATIONAL	USD	7 026 515	5.00					
	<i>Canada</i>		<i>11 569 639</i>	<i>8.24</i>					
191 335	BALLARD POWER SYSTEMS INC	USD	4 477 240	3.19					
144 840	GREENPOWER MOTOR CO INC	USD	4 216 292	3.00					
1 146 231	STANDARD LITHIUM LTD	CAD	2 564 179	1.83					
46 479	XEBEC ADSORPTION INC-SUB RCT	CAD	311 928	0.22					
	<i>Norway</i>		<i>7 211 123</i>	<i>5.14</i>					
549 333	AGILYX AS	NOK	2 694 705	1.92					
2 172 440	AKER CARBON CAPTURE AS	NOK	4 516 418	3.22					
	<i>Spain</i>		<i>6 489 874</i>	<i>4.62</i>					
27 474	ACCIONA SA	EUR	3 922 965	2.79					
92 014	EDP RENOVAVEIS SA	EUR	2 566 909	1.83					
	<i>United Kingdom</i>		<i>5 477 870</i>	<i>3.91</i>					
17 627	APTIV PLC	USD	2 296 622	1.64					
451 022	ITM POWER PLC	GBP	3 181 248	2.27					
	<i>China</i>		<i>5 150 696</i>	<i>3.67</i>					
806 000	GEELY AUTOMOBILE HOLDINGS LTD	HKD	2 754 624	1.96					
825 600	MING YANG SMART ENERGY GRO-A	CNY	2 396 072	1.71					
	<i>Germany</i>		<i>4 415 859</i>	<i>3.14</i>					
444 246	THYSSENKRUPP AG	EUR	4 415 859	3.14					
	<i>South Korea</i>		<i>4 133 274</i>	<i>2.94</i>					
5 449	LG CHEM LTD	KRW	4 133 274	2.94					
	<i>Faeroe Islands</i>		<i>3 912 659</i>	<i>2.79</i>					
54 694	BAKKA Frost P/F	NOK	3 912 659	2.79					
	<i>The Netherlands</i>		<i>3 378 875</i>	<i>2.41</i>					
112 900	AMG ADVANCED METALLURGICAL	EUR	3 378 875	2.41					
	<i>Portugal</i>		<i>2 453 973</i>	<i>1.75</i>					
388 987	EDP-ENERGIAS DE PORTUGAL SA	EUR	2 453 973	1.75					
	<i>Sweden</i>		<i>2 376 244</i>	<i>1.69</i>					
534 660	CELL IMPACT AB	SEK	2 376 244	1.69					
	<i>Italy</i>		<i>2 048 223</i>	<i>1.46</i>					
363 834	SNAM SPA	EUR	2 048 223	1.46					
	<i>Switzerland</i>		<i>2 027 196</i>	<i>1.44</i>					
16 744	TE CONNECTIVITY LTD	USD	2 027 196	1.44					
	<i>Ireland</i>		<i>1 912 205</i>	<i>1.36</i>					
103 755	FUSION FUEL GREEN PLC-A	USD	1 912 205	1.36					

BNP PARIBAS FUNDS SICAV Euro Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Expressed in EUR					Expressed in EUR					
Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market					1 400 000	LEGRAND SA 0.750% 20-20/05/2030	EUR	1 481 356	0.17	
					1 500 000	LVMH MOET HENNES 0.750% 20-07/04/2025	EUR	1 554 389	0.17	
					2 100 000	MICHELIN 0.000% 20-02/11/2028	EUR	2 093 374	0.24	
					5 000 000	ORANGE 1.125% 19-15/07/2024	EUR	5 208 198	0.58	
					800 000	PERNOD RICARD SA 0.500% 19-24/10/2027	EUR	828 345	0.09	
					2 600 000	PERNOD RICARD SA 1.125% 20-07/04/2025	EUR	2 730 551	0.31	
					3 031 000	RCI BANQUE 1.125% 20-15/01/2027	EUR	3 089 657	0.35	
					4 500 000	RCI BANQUE 1.625% 17-11/04/2025	EUR	4 685 580	0.53	
					1 500 000	SANOFI 1.500% 20-01/04/2030	EUR	1 709 729	0.19	
					600 000	SCHNEIDER ELEC 1.000% 20-09/04/2027	EUR	640 238	0.07	
					3 300 000	SOCIETE GENERALE 0.875% 19-24/09/2029	EUR	3 378 481	0.38	
					1 741 000	SODEXO 2.500% 14-24/06/2026	EUR	1 979 466	0.22	
					1 000 000	TEREGA SA 0.875% 20-17/09/2030	EUR	1 027 106	0.12	
					1 200 000	TOTAL CAP INTL 1.491% 20-08/04/2027	EUR	1 314 212	0.15	
					1 800 000	URW 0.625% 20-04/05/2027	EUR	1 791 502	0.20	
					Italy				109 027 722	12.23
					550 000	ASSICURAZIONI 2.429% 20-14/07/2031	EUR	600 945	0.07	
					2 300 000	CREDIT AGRICOLE 1.000% 19-25/03/2027	EUR	2 489 034	0.28	
					5 100 000	ENI S.P.A. 2.625% 13-22/11/2021	EUR	5 232 103	0.59	
					4 800 000	INTESA SANPAOLO 2.000% 14-18/06/2021	EUR	4 849 468	0.54	
					1 700 000	INTESA SANPAOLO 3.625% 12-05/12/2022	EUR	1 832 172	0.21	
					6 000 000	ITALY BTPS 0.650% 16-15/10/2023	EUR	6 165 120	0.69	
					5 000 000	ITALY BTPS 0.850% 19-15/01/2027	EUR	5 222 850	0.59	
					2 600 000	ITALY BTPS 0.900% 20-01/04/2031	EUR	2 691 728	0.30	
					6 400 000	ITALY BTPS 0.950% 20-15/09/2027	EUR	6 718 592	0.75	
					4 800 000	ITALY BTPS 1.350% 19-01/04/2030	EUR	5 195 904	0.58	
					3 000 000	ITALY BTPS 1.450% 20-01/03/2036	EUR	3 224 640	0.36	
					7 850 000	ITALY BTPS 1.650% 15-01/03/2032	EUR	8 715 541	0.98	
					5 470 000	ITALY BTPS 1.700% 20-01/09/2051	EUR	5 823 307	0.65	
					3 200 000	ITALY BTPS 1.850% 20-01/07/2025	EUR	3 481 712	0.39	
					5 800 000	ITALY BTPS 2.000% 18-01/02/2028	EUR	6 520 998	0.73	
					1 300 000	ITALY BTPS 2.100% 19-15/07/2026	EUR	1 448 174	0.16	
					10 000 000	ITALY BTPS 2.200% 17-01/06/2027	EUR	11 315 700	1.27	
					2 450 000	ITALY BTPS 2.950% 18-01/09/2038	EUR	3 199 382	0.36	
					2 600 000	ITALY BTPS 3.250% 15-01/09/2046	EUR	3 684 902	0.41	
					2 400 000	ITALY BTPS 4.750% 13-01/09/2044	EUR	4 103 160	0.46	
					5 542 300	ITALY BTPS I/L 3.100% 11-15/09/2026	EUR	6 749 561	0.76	
					2 649 000	SNAM 0.000% 20-07/12/2028	EUR	2 631 635	0.30	
					2 000 000	TERNA SPA 0.750% 20-24/07/2032	EUR	2 106 125	0.24	
					4 965 000	UNICREDIT SPA 0.500% 19-09/04/2025	EUR	5 024 969	0.56	
					Spain				85 020 887	9.52
					2 300 000	ACS SERVICIOS CO 1.875% 18-20/04/2026	EUR	2 468 425	0.28	
					1 700 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	1 798 843	0.20	
					700 000	BANKINTER SA 0.875% 15-03/08/2022	EUR	713 992	0.08	
					3 800 000	CAJA RURAL NAV 0.500% 15-16/03/2022	EUR	3 836 602	0.43	
					1 800 000	CAJA RURAL NAV 0.875% 18-08/05/2025	EUR	1 882 708	0.21	
					1 700 000	KUTXABANK 0.500% 19-25/09/2024	EUR	1 730 212	0.19	
					13 800 000	SPANISH GOVT 0.500% 20-30/04/2030	EUR	14 472 888	1.63	
					27 881 000	SPANISH GOVT 1.400% 18-30/04/2028	EUR	31 180 996	3.49	
					1 700 000	SPANISH GOVT 1.500% 17-30/04/2027	EUR	1 898 424	0.21	
					2 900 000	SPANISH GOVT 1.850% 19-30/07/2035	EUR	3 516 308	0.39	
					3 200 000	SPANISH GOVT 2.350% 17-30/07/2033	EUR	4 042 816	0.45	
					4 100 000	SPANISH GOVT 2.750% 14-31/10/2024	EUR	4 617 133	0.52	

BNP PARIBAS FUNDS SICAV Euro Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
2 500 000	SPANISH GOVT 2.900% 16-31/10/2046	EUR	3 753 975	0.42		<i>The Netherlands</i>		29 852 519	3.36
2 100 000	SPANISH GOVT 4.700% 09-30/07/2041	EUR	3 768 009	0.42	2 844 000	BMW FINANCE NV 0.625% 19-06/10/2023	EUR	2 903 643	0.33
5 000 000	TELEFONICA EMIS 1.201% 20-21/08/2027	EUR	5 339 556	0.60	7 000 000	BNG BANK NV 0.125% 19-11/04/2026	EUR	7 207 998	0.81
	<i>Germany</i>		71 206 937	8.00	2 600 000	EDP FINANCE BV 0.375% 19-16/09/2026	EUR	2 640 979	0.30
6 000 000	BUNDESUBL-120 0.000% 20-10/10/2025	EUR	6 218 520	0.70	1 100 000	ING GROEP NV 1.000% 18-20/09/2023	EUR	1 135 133	0.13
5 000 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 16-15/08/2026	EUR	5 211 400	0.59	3 616 000	MONDELEZ INTL HLDINGS NE 20-22/09/2026	EUR	3 625 685	0.41
13 000 000	BUNDESREPUBLIK DEUTSCHLAND 0.250% 18-15/08/2028	EUR	13 942 500	1.57	2 000 000	NETHERLANDS GOVERNMENT 3.750% 10-15/01/2042	EUR	3 737 800	0.42
1 600 000	BUNDESREPUBLIK DEUTSCHLAND 1.250% 17-15/08/2048	EUR	2 253 936	0.25	2 286 000	SCHLUMBERGER FIN 0.250% 19-15/10/2027	EUR	2 320 106	0.26
5 800 000	BUNDESREPUBLIK DEUTSCHLAND 4.750% 03-04/07/2034	EUR	10 067 930	1.13	2 000 000	SHELL INTL FIN 0.375% 16-15/02/2025	EUR	2 047 456	0.23
1 659 000	DAIMLER AG 0.750% 20-10/09/2030	EUR	1 725 443	0.19	2 100 000	SIEMENS FINAN 0.250% 20-20/02/2029	EUR	2 156 175	0.24
1 500 000	DEUTSCHLAND REP 0.000% 19-15/08/2050	EUR	1 573 455	0.18	1 600 000	SIEMENS FINAN 0.375% 20-05/06/2026	EUR	1 644 942	0.18
1 300 000	DEUTSCHLAND REP 0.000% 20-15/02/2030	EUR	1 373 203	0.15	420 000	SWISSCOM FIN 0.375% 20-14/11/2028	EUR	432 602	0.05
5 206 060	DEUTSCHLAND REP 0.000% 20-15/08/2030	EUR	5 520 350	0.62		<i>United States of America</i>		26 827 905	3.00
2 300 000	EVONIK 0.625% 20-18/09/2025	EUR	2 367 189	0.27	1 675 000	AIR PROD & CHEM 0.500% 20-05/05/2028	EUR	1 732 153	0.19
8 000 000	KFW 0.010% 19-05/05/2027	EUR	8 278 589	0.93	3 344 000	COCA-COLA CO/THE 0.125% 20-15/03/2029	EUR	3 366 683	0.38
4 000 000	KFW 0.625% 15-15/01/2025	EUR	4 203 551	0.47	2 127 000	GEN MOTORS FIN 0.200% 19-02/09/2022	EUR	2 128 165	0.24
3 600 000	KFW 0.625% 17-22/02/2027	EUR	3 865 351	0.43	1 502 000	JOHNSON CONTROLS 0.375% 20-15/09/2027	EUR	1 519 179	0.17
2 500 000	MERCK FIN SERVIC 0.375% 19-05/07/2027	EUR	2 575 869	0.29	2 350 000	JP MORGAN CHASE 1.500% 15-26/10/2022	EUR	2 426 450	0.27
2 000 000	SAP SE 0.125% 20-18/05/2026	EUR	2 029 651	0.23	5 000 000	MMS USA FIN INC 0.625% 19-13/06/2025	EUR	5 096 837	0.57
	<i>Luxembourg</i>		38 516 638	4.33	4 000 000	MYLAN NV 2.250% 16-22/11/2024	EUR	4 305 849	0.48
5 726 000	EIB 0.375% 16-14/04/2026	EUR	6 026 625	0.68	3 055 000	TOYOTA MTR CRED 0.250% 20-16/07/2026	EUR	3 103 834	0.35
5 000 000	EIB 1.125% 17-13/04/2033	EUR	5 839 511	0.66	3 000 000	VERIZON COMM INC 0.875% 19-08/04/2027	EUR	3 148 755	0.35
9 700 000	EIB 1.625% 14-15/03/2023	EUR	10 191 812	1.14		<i>Portugal</i>		25 291 154	2.84
5 000 000	ESM 0.500% 19-05/03/2029	EUR	5 387 561	0.61	1 700 000	BANCO SANTANDER TOTTA 1.250% 17-26/09/2027	EUR	1 882 568	0.21
3 400 000	LUXEMBOURG GOVT 0.000% 19-13/11/2026	EUR	3 515 400	0.39	4 150 000	PORTUGUESE OTS 0.475% 20-18/10/2030	EUR	4 330 857	0.49
1 015 000	LUXEMBOURG GOVT 0.000% 20-28/04/2025	EUR	1 041 839	0.12	1 800 000	PORTUGUESE OTS 0.900% 20-12/10/2035	EUR	1 931 670	0.22
2 223 000	NESTLE FIN INTL 0.125% 20-12/11/2027	EUR	2 250 711	0.25	2 800 000	PORTUGUESE OTS 2.875% 15-15/10/2025	EUR	3 248 336	0.36
4 247 000	NOVARTIS FINANCE 0.000% 20-23/09/2028	EUR	4 263 179	0.48	9 700 000	PORTUGUESE OTS 2.875% 16-21/07/2026	EUR	11 458 125	1.29
	<i>Belgium</i>		35 278 686	3.97	1 400 000	PORTUGUESE OTS 4.100% 15-15/02/2045	EUR	2 439 598	0.27
550 000	AB INBEV SA/NV 2.125% 20-02/12/2027	EUR	625 139	0.07		<i>Finland</i>		20 362 195	2.29
1 000 000	BELFIUS BANK SA 0.625% 14-14/10/2021	EUR	1 008 451	0.11	7 000 000	FINNISH GOVT 0.000% 20-15/09/2030	EUR	7 303 195	0.82
2 600 000	BELFIUS BANK SA 0.750% 15-10/02/2025	EUR	2 727 903	0.31	12 000 000	FINNISH GOVT 0.500% 19-15/09/2029	EUR	13 059 000	1.47
3 400 000	BELGIUM GOVERNMENT 0.800% 15-22/06/2025	EUR	3 629 840	0.41		<i>Sweden</i>		12 400 587	1.40
2 000 000	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	2 669 000	0.30	796 000	SCANIA CV AB 2.250% 20-03/06/2025	EUR	858 134	0.10
2 600 000	BELGIUM GOVERNMENT 1.900% 15-22/06/2038	EUR	3 456 570	0.39	2 030 000	SKANDINAV ENSKIL 0.375% 19-09/02/2026	EUR	2 112 146	0.24
1 500 000	BELGIUM GOVERNMENT 2.600% 14-22/06/2024	EUR	1 674 600	0.19	5 041 000	SKANDINAVISKA ENSKILDA BANK 0.500% 18-13/03/2023	EUR	5 124 296	0.58
980 000	BELGIUM GOVERNMENT 3.000% 14-22/06/2034	EUR	1 404 144	0.16	1 356 000	SVENSKA HANDELSBANKEN 0.010% 20-02/12/202	EUR	1 353 316	0.15
2 200 000	BELGIUM GOVERNMENT 3.750% 13-22/06/2045	EUR	4 044 700	0.45	1 088 000	SVENSKA HANDELSBANKEN 1.000% 20-15/04/2025	EUR	1 140 671	0.13
2 250 000	EUROPEAN UNION 0.000% 20-04/07/2035	EUR	2 309 469	0.26	1 700 000	VOLVO TREAS AB 1.625% 20-26/05/2025	EUR	1 812 024	0.20
3 209 000	EUROPEAN UNION 0.000% 20-04/11/2025	EUR	3 310 871	0.37		<i>United Kingdom</i>		11 184 080	1.26
661 000	EUROPEAN UNION 0.300% 20-04/11/2050	EUR	715 453	0.08	2 975 000	DS SMITH PLC 0.875% 19-12/09/2026	EUR	3 031 121	0.34
7 432 000	EUROPEAN UNION 0.625% 15-04/11/2023	EUR	7 702 546	0.87	4 000 000	FIAT CHRYSLER AU 3.875% 20-05/01/2026	EUR	4 540 336	0.51
	<i>Austria</i>		34 314 965	3.86	3 490 000	HSBC HOLDINGS PLC 0.875% 16-06/09/2024	EUR	3 612 623	0.41
3 471 000	OMV AG 0.000% 19-03/07/2025	EUR	3 484 115	0.39					
13 000 000	REPUBLIC OF AUSTRIA 0.500% 17-20/04/2027	EUR	13 936 390	1.57					
5 500 000	REPUBLIC OF AUSTRIA 0.500% 19-20/02/2029	EUR	5 960 461	0.67					
3 000 000	REPUBLIC OF AUSTRIA 0.750% 18-20/02/2028	EUR	3 288 600	0.37					
7 000 000	REPUBLIC OF AUSTRIA 1.200% 15-20/10/2025	EUR	7 645 399	0.86					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Euro Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Ireland</i>		5 835 905	0.65		Shares/Units in investment funds		39 767 337	4.46
1 207 000	FCA BANK IE 0.125% 20-16/11/2023	EUR	1 206 091	0.14					
1 367 000	FCA BANK IE 0.250% 20-28/02/2023	EUR	1 370 663	0.15					
835 000	FCA BANK IE 0.500% 20-18/09/2023	EUR	842 449	0.09					
2 300 000	IRISH GOVT 0.200% 20-18/10/2030	EUR	2 416 702	0.27					
	<i>Canada</i>		4 686 894	0.53					
4 593 000	BANK NOVA SCOTIA 0.010% 20-14/01/2027	EUR	4 686 894	0.53					
	<i>Denmark</i>		4 322 066	0.49					
4 253 000	CARLSBERG BREW 0.500% 17-06/09/2023	EUR	4 322 066	0.49					
	<i>Norway</i>		3 229 538	0.36					
3 206 000	DNB BANK ASA 0.050% 19-14/11/2023	EUR	3 229 538	0.36					
	<i>Japan</i>		2 434 375	0.28					
682 000	ASAHI GROUP 0.541% 20-23/10/2028	EUR	691 703	0.08					
1 650 000	NISSAN MOTOR CO 2.652% 20-17/03/2026	EUR	1 742 672	0.20					
	<i>Ivory Coast</i>		1 910 314	0.21					
1 800 000	AFRICAN DEV BANK 0.500% 19-21/03/2029	EUR	1 910 314	0.21					
	Floating rate bonds		53 118 078	5.98					
	<i>France</i>		24 600 618	2.77					
2 200 000	BNP PARIBAS 19-23/01/2027 FRN	EUR	2 409 800	0.27					
2 600 000	BNP PARIBAS 20-14/10/2027 FRN	EUR	2 628 130	0.30					
2 000 000	LA BANQUE POSTAL 20-17/06/2026 FRN	EUR	2 031 716	0.23					
6 800 000	LA BANQUE POSTALE 15-19/11/2027 FRN	EUR	7 124 452	0.80					
1 800 000	LA POSTE 18-31/12/2049 FRN	EUR	1 930 140	0.22					
688 000	TOTAL SA 19-31/12/2049 FRN	EUR	705 602	0.08					
4 300 000	UNIBAIL-RODAMCO 18-31/12/2049 FRN	EUR	4 031 465	0.45					
3 700 000	VEOLIA ENVNMT 20-20/04/2169 FRN	EUR	3 739 313	0.42					
	<i>The Netherlands</i>		8 993 225	1.01					
8 500 000	ING GROEP NV 17-11/04/2028 FRN	EUR	8 993 225	1.01					
	<i>Germany</i>		6 605 148	0.74					
2 300 000	ENERGIE BADEN-WU 20-29/06/2080 FRN	EUR	2 379 431	0.27					
3 900 000	MUENCHENER RUECKVERSICHERUNG 12-26/05/2042 FRN	EUR	4 225 717	0.47					
	<i>Spain</i>		3 483 392	0.39					
3 000 000	MAPFRE 17-31/03/2047 FRN	EUR	3 483 392	0.39					
	<i>Luxembourg</i>		2 902 327	0.33					
2 600 000	HANNOVER FINANCE 12-30/06/2043 FRN	EUR	2 902 327	0.33					
	<i>Italy</i>		2 817 098	0.32					
2 724 000	UNICREDIT SPA 19-03/07/2025 FRN	EUR	2 817 098	0.32					
	<i>Switzerland</i>		1 950 932	0.22					
1 938 000	UBS GROUP 20-29/01/2026 FRN	EUR	1 950 932	0.22					
	<i>Austria</i>		1 765 338	0.20					
1 700 000	OMV AG 20-31/12/2060 FRN	EUR	1 765 338	0.20					
	Money Market Instruments		21 946 031	2.45					
	<i>Italy</i>		21 946 031	2.45					
27 400 000	ITALY BTPS HYBRD 0.000% 07-01/08/2039	EUR	21 946 031	2.45					

BNP PARIBAS FUNDS SICAV Euro Bond Opportunities

Securities portfolio at 31/12/2020

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					907 000	ITALY BTPS 5.000% 09-01/09/2040	EUR	1 522 227	0.57
					3 310 000	ITALY BTPS 9.000% 93-01/11/2023	EUR	4 191 154	1.57
					372 623	ITALY BTPS I/L 0.550% 18-21/05/2026	EUR	381 192	0.14
					235 000	SNAM 0.000% 20-07/12/2028	EUR	233 460	0.09
					197 000	TERNA SPA 0.375% 20-25/09/2030	EUR	200 776	0.08
					174 000	TERNA SPA 0.750% 20-24/07/2032	EUR	183 233	0.07
					100 000	TERNA SPA 1.000% 19-10/04/2026	EUR	105 449	0.04
					150 000	UNICREDIT S.P.A. 6.950% 12-31/10/2022	EUR	166 769	0.06
					466 000	UNICREDIT SPA 1.800% 20-20/01/2030	EUR	487 075	0.18
					241 000	UNIONE DI BANCHE 1.500% 19-10/04/2024	EUR	252 528	0.10
					183 000	UNIPOL GRUPPO 3.250% 20-23/09/2030	EUR	193 542	0.07
					France			27 381 450	10.30
					211 000	AIRBUS SE 1.375% 20-09/06/2026	EUR	224 062	0.08
					100 000	APRR SA 0.125% 20-18/01/2029	EUR	100 858	0.04
					100 000	ARKEMA 0.125% 20-14/10/2026	EUR	100 836	0.04
					200 000	AUCHAN SA 2.375% 19-25/04/2025	EUR	215 729	0.08
					100 000	BANQ FED CRD MUT 0.100% 20-08/10/2027	EUR	100 582	0.04
					400 000	BANQ FED CRD MUT 0.625% 20-21/02/2031	EUR	406 394	0.15
					100 000	BANQ FED CRD MUT 1.875% 19-18/06/2029	EUR	109 925	0.04
					200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.750% 18-17/07/2025	EUR	207 683	0.08
					400 000	BNP PARIBAS 0.625% 20-03/12/2032	EUR	404 541	0.15
					172 000	BNP PARIBAS 1.125% 18-22/11/2023	EUR	178 067	0.07
					200 000	BNP PARIBAS 1.625% 19-02/07/2031	EUR	212 443	0.08
					200 000	BPCE 0.625% 18-26/09/2023	EUR	204 695	0.08
					200 000	CAISSE AMORT DET 0.000% 20-25/11/2030	EUR	203 887	0.08
					300 000	CARREFOUR SA 1.000% 19-17/05/2027	EUR	317 490	0.12
					100 000	CIE DE ST GOBAIN 1.125% 18-23/03/2026	EUR	105 604	0.04
					200 000	CNP ASSURANCES 1.875% 16-20/10/2022	EUR	206 595	0.08
					300 000	CRDT AGR ASSR 2.000% 20-17/07/2030	EUR	320 426	0.12
					400 000	CRED AGRICOLE SA 0.125% 20-09/12/2027	EUR	399 026	0.15
					200 000	ENGIE 1.375% 18-22/06/2028	EUR	218 611	0.08
					200 000	ENGIE 1.750% 20-27/03/2028	EUR	223 394	0.08
					710 000	FRANCE O.A.T. 1.250% 18-25/05/2034	EUR	845 667	0.32
					1 080 381	FRANCE O.A.T. 1.750% 16-25/05/2066	EUR	1 645 237	0.62
					3 620 000	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	4 784 191	1.79
					1 846 000	FRANCE O.A.T. 2.000% 17-25/05/2048	EUR	2 690 176	1.00
					3 500 000	FRANCE O.A.T. 2.250% 13-25/05/2024	EUR	3 856 230	1.44
					110 000	FRANCE O.A.T. 4.500% 09-25/04/2041	EUR	208 423	0.08
					100 000	GROUPAMA SA 6.000% 17-23/01/2027	EUR	124 908	0.05
					100 000	HOLDING DINFRA 1.625% 20-18/09/2029	EUR	106 177	0.04
					100 000	ICADE SANTE SAS 1.375% 20-17/09/2030	EUR	106 934	0.04
					100 000	KERING 0.750% 20-13/05/2028	EUR	105 048	0.04
					100 000	KLEPIERRE SA 0.875% 20-17/02/2031	EUR	101 639	0.04
					100 000	LA MONDIALE 0.750% 20-20/04/2026	EUR	100 973	0.04
					106 000	LA POSTE 4.375% 03-26/06/2023	EUR	117 940	0.04
					200 000	MICHELIN 0.000% 20-02/11/2028	EUR	199 369	0.08
					100 000	MICHELIN 0.875% 18-03/09/2025	EUR	104 615	0.04
					100 000	ORANGE 1.250% 20-07/07/2027	EUR	108 110	0.04
					100 000	ORANGE 1.375% 19-04/09/2049	EUR	112 767	0.04
					200 000	ORANGE 2.000% 19-15/01/2029	EUR	230 179	0.09
					100 000	RENAULT 1.000% 18-18/04/2024	EUR	98 478	0.04
					200 000	SANOFI 0.000% 16-13/09/2022	EUR	200 947	0.08
					700 000	SNCF RESEAU 0.750% 19-25/05/2036	EUR	757 292	0.29
					400 000	SOCIETE GENERALE 0.125% 20-24/02/2026	EUR	403 116	0.15
					300 000	THALES SA 0.000% 20-26/03/2026	EUR	298 608	0.11

BNP PARIBAS FUNDS SICAV Euro Bond Opportunities

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
200 000	THALES SA 0.250% 20-29/01/2027	EUR	201 634	0.08	100 000	PROCTER & GAMBLE 0.500% 17-25/10/2024	EUR	102 622	0.04
200 000	TOTAL CAP INTL 0.625% 17-04/10/2024	EUR	206 808	0.08	176 000	PROLOGIS EURO 0.375% 20-06/02/2028	EUR	179 479	0.07
3 500 000	UNEDIC 0.250% 20-25/11/2029	EUR	3 656 472	1.37	820 000	QORVO INC 3.375% 20-01/04/2031	USD	690 566	0.26
100 000	UNIBAIL-RODAMCO 1.375% 14-17/10/2022	EUR	102 606	0.04	740 000	TERRAFORM POWER 5.000% 17-31/01/2028	USD	679 581	0.26
200 000	UNIBAIL-RODAMCO 1.750% 19-27/02/2034	EUR	207 466	0.08	140 000	THERMO FISHER 0.500% 19-01/03/2028	EUR	143 707	0.05
300 000	URW 0.625% 20-04/05/2027	EUR	298 584	0.11	630 000	UNION PAC CORP 3.950% 18-10/09/2028	USD	606 651	0.23
400 000	VEOLIA ENVRNMT 0.664% 20-15/01/2031	EUR	414 473	0.16	3 448 158	US TREASURY INFL IX N/B 2.125% 11-15/02/2041	USD	4 418 563	1.65
100 000	VINCI SA 0.000% 20-27/11/2028	EUR	100 106	0.04	308 000	VERIZON COMM INC 1.250% 19-08/04/2030	EUR	334 555	0.13
380 000	WPP FINANCE 2.375% 20-19/05/2027	EUR	425 429	0.16	590 000	VERIZON COMMUNICATIONS INC 4.329% 18-21/09/2028	USD	580 398	0.22
<i>United States of America</i>			<i>26 963 391</i>	<i>10.16</i>	<i>The Netherlands</i>			<i>12 744 549</i>	<i>4.79</i>
200 000	ABBVIE INC 1.375% 16-17/05/2024	EUR	208 687	0.08	286 000	AHOLD DELHAIZE 0.875% 17-19/09/2024	EUR	296 757	0.11
650 000	ABBVIE INC 3.200% 20-21/11/2029	USD	597 708	0.23	400 000	BMW FINANCE NV 1.500% 19-06/02/2029	EUR	445 417	0.17
100 000	AIR PROD & CHEM 0.500% 20-05/05/2028	EUR	103 412	0.04	218 000	CONTI-GUMMI FIN 1.125% 20-25/09/2024	EUR	225 436	0.08
860 000	ALLISON TRANS 5.875% 19-01/06/2029	USD	778 432	0.29	100 000	COOPERATIEVE RAB 0.750% 18-29/08/2023	EUR	102 427	0.04
680 000	AMGEN INC 2.450% 20-21/02/2030	USD	595 636	0.22	356 000	DAIMLER INTL FIN 0.625% 19-27/02/2023	EUR	361 496	0.14
247 000	APPLE INC 0.875% 17-24/05/2025	EUR	258 239	0.10	100 000	DEUTSCHE TEL FIN 0.875% 17-30/01/2024	EUR	103 280	0.04
363 000	AT&T INC 0.250% 19-04/03/2026	EUR	365 701	0.14	230 000	ENEL FIN INTL NV 0.000% 19-17/06/2024	EUR	230 937	0.09
720 000	BALL CORP 2.875% 20-15/08/2030	USD	586 641	0.22	175 000	ENEL FIN INTL NV 0.375% 19-17/06/2027	EUR	178 247	0.07
100 000	BANK OF AMERICA CORP 1.375% 15-26/03/2025	EUR	105 905	0.04	100 000	INNOGY FINANCE BV 1.000% 17-13/04/2025	EUR	104 526	0.04
670 000	BECTON DICKINSON 3.700% 17-06/06/2027	USD	627 150	0.24	300 000	KONINKLIJKE KPN 0.625% 16-09/04/2025	EUR	304 703	0.11
640 000	BOSTON SCIENTIFC 4.000% 19-01/03/2029	USD	615 269	0.23	100 000	KONINKLIJKE KPN 0.875% 20-14/12/2032	EUR	101 377	0.04
630 000	BROADCOM INC 4.750% 20-15/04/2029	USD	614 868	0.23	200 000	NATURGY ENERGY GROUP F 0.875% 17-15/05/2025	EUR	207 560	0.08
1 200 000	CENTENE CORP 3.000% 20-15/10/2030	USD	1 037 569	0.39	250 000	NED WATERSCHAPBK 0.000% 19-02/10/2034	EUR	251 825	0.09
640 000	CENTRAL GARDEN 4.125% 20-15/10/2030	USD	546 606	0.21	1 545 150	NETHERLANDS GOVERNMENT 2.500% 12-15/01/2033	EUR	2 103 490	0.79
712 000	CHARTER COMM OPT 2.800% 20-01/04/2031	USD	614 580	0.23	1 270 000	NETHERLANDS GOVERNMENT 3.750% 10-15/01/2042	EUR	2 373 503	0.89
100 000	CITIGROUP INC 0.750% 16-26/10/2023	EUR	102 371	0.04	620 000	NETHERLANDS GOVERNMENT 4.000% 05-15/01/2037	EUR	1 064 261	0.40
169 000	CITIGROUP INC 1.250% 19-10/04/2029	EUR	181 654	0.07	1 370 000	NETHERLANDS GOVERNMENT 5.500% 98-15/01/2028	EUR	1 973 006	0.74
100 000	COMCAST CORP 0.250% 20-20/05/2027	EUR	101 424	0.04	570 000	NETHERLANDS GOVT 0.250% 19-15/07/2029	EUR	609 957	0.23
165 000	COMCAST CORP 1.250% 20-20/02/2040	EUR	178 272	0.07	224 000	NN GROUP NV 1.625% 17-01/06/2027	EUR	245 480	0.09
630 000	CSC HOLDINGS LLC 4.125% 20-01/12/2030	USD	536 830	0.20	112 000	PHILIPS NV 0.500% 19-22/05/2026	EUR	115 429	0.04
350 000	CVS HEALTH CORP 4.300% 18-25/03/2028	USD	339 651	0.13	190 000	RECKITT BEN TSY 0.375% 20-19/05/2026	EUR	194 925	0.07
680 000	DISCOVERY COMMUNICATIONS 3.950% 17-20/03/2028	USD	634 985	0.24	200 000	VOLKSWAGEN INTFN 0.875% 20-22/09/2028	EUR	206 698	0.08
700 000	FEDEX CORP 3.100% 19-05/08/2029	USD	638 571	0.24	300 000	VONOVIA BV 0.500% 19-14/09/2029	EUR	306 510	0.12
740 000	FORD MOTOR CO 9.625% 20-22/04/2030	USD	854 261	0.32	400 000	VONOVIA BV 1.000% 20-09/07/2030	EUR	423 140	0.16
650 000	FORD MOTOR CRED 4.271% 20-09/01/2027	USD	557 803	0.21	200 000	VONOVIA BV 2.250% 15-15/12/2023	EUR	214 162	0.08
100 000	GEN ELECTRIC CO 0.375% 17-17/05/2022	EUR	100 582	0.04	<i>Greece</i>			<i>11 219 242</i>	<i>4.21</i>
150 000	GEN ELECTRIC CO 0.875% 17-17/05/2025	EUR	154 328	0.06	3 970 000	HELLENIC REP 1.875% 20-04/02/2035	EUR	4 484 278	1.68
400 000	GEN MOTORS FIN 0.200% 19-02/09/2022	EUR	400 219	0.15	6 100 000	HELLENIC REP 2.000% 20-22/04/2027	EUR	6 734 964	2.53
690 000	HARTFORD FINL 2.800% 19-19/08/2029	USD	616 500	0.23	<i>Ireland</i>			<i>6 627 171</i>	<i>2.49</i>
650 000	HCA INC 4.125% 19-15/06/2029	USD	615 561	0.23	236 000	CLOVERIE PLC 1.500% 18-15/12/2028	EUR	263 342	0.10
200 000	IBM CORP 0.950% 17-23/05/2025	EUR	209 563	0.08	100 000	FCA BANK IE 0.125% 20-16/11/2023	EUR	99 925	0.04
210 000	JP MORGAN CHASE 0.625% 16-25/01/2024	EUR	214 225	0.08	334 000	FCA BANK IE 0.500% 19-13/09/2024	EUR	337 148	0.13
610 000	KEURIG DR PEPPER 4.597% 19-25/05/2028	USD	605 564	0.23	111 000	FCA BANK IE 1.250% 19-21/06/2022	EUR	113 024	0.04
700 000	KRAFT HEINZ FOOD 3.750% 19-01/04/2030	USD	609 293	0.23	280 000	IRISH GOVT 1.300% 18-15/05/2033	EUR	332 987	0.13
1 100 000	LENNAR CORP 5.250% 18-01/06/2026	USD	1 065 287	0.40	70 000	IRISH GOVT 1.500% 19-15/05/2050	EUR	94 001	0.04
690 000	MCDONALDS CORP 2.625% 19-01/09/2029	USD	616 847	0.23	150 000	IRISH GOVT 2.000% 15-18/02/2045	EUR	216 179	0.08
116 000	MET LIFE GLOB 0.375% 19-09/04/2024	EUR	117 931	0.04	4 000 000	IRISH GOVT 5.400% 09-13/03/2025	EUR	5 025 919	1.88
970 000	NEWELL BRANDS 4.200% 16-01/04/2026	USD	873 242	0.33	135 000	RYANAIR DAC 2.875% 20-15/09/2025	EUR	144 646	0.05
680 000	PACKAGING CORP 3.000% 19-15/12/2029	USD	615 518	0.23					
680 000	PARKER-HANNIFIN 3.250% 19-14/06/2029	USD	630 384	0.24					

BNP PARIBAS FUNDS SICAV Euro Bond Opportunities

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Belgium</i>					300 000	NATIONWIDE BLDG 0.250% 20-22/07/2025	EUR	302 496	0.11
384 000	AB INBEV SA/NV 1.125% 19-01/07/2027	EUR	409 883	0.15	100 000	NATL GRID ELECT 0.190% 20-20/01/2025	EUR	101 073	0.04
420 000	BELGIUM GOVERNMENT 0320 4.250% 10-28/03/2041	EUR	765 702	0.29	132 000	RENTOKIL INITIAL 0.875% 19-30/05/2026	EUR	137 250	0.05
240 000	BELGIUM GOVERNMENT 0338 2.250% 17-22/06/2057	EUR	391 296	0.15	210 000	UNILEVER NV 1.250% 20-25/03/2025	EUR	222 257	0.08
830 000	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	1 107 635	0.42	121 000	VODAFONE GROUP 0.900% 19-24/11/2026	EUR	127 260	0.05
403 775	BELGIUM GOVERNMENT 1.700% 19-22/06/2050	EUR	559 551	0.21	300 000	VODAFONE GROUP 1.125% 17-20/11/2025	EUR	316 219	0.12
230 000	BELGIUM GOVERNMENT 1.900% 15-22/06/2038	EUR	305 774	0.12	610 000	VODAFONE GROUP 4.375% 18-30/05/2028	USD	595 447	0.22
226 000	BELGIUM GOVERNMENT 3.750% 13-22/06/2045	EUR	415 501	0.16	200 000	WPP FINANCE 2016 1.375% 18-20/03/2025	EUR	210 545	0.08
560 000	BELGIUM OLO 31 5.500% 98-28/03/2028	EUR	810 656	0.31	132 000	YORKSHIRE BLD SOC 0.625% 20-21/09/2025	EUR	135 095	0.05
1 291 000	EUROPEAN UNION 0.300% 20-04/11/2050	EUR	1 397 352	0.53	<i>Austria</i>				
100 000	KBC GROUP NV 0.625% 19-10/04/2025	EUR	102 662	0.04	100 000	ERSTE GROUP 0.050% 20-16/09/2025	EUR	100 435	0.04
300 000	SOLVAY SA 0.500% 19-06/09/2029	EUR	305 257	0.12	100 000	ERSTE GROUP 0.375% 19-16/04/2024	EUR	101 731	0.04
<i>Germany</i>					211 000	OMV AG 1.000% 17-14/12/2026	EUR	224 536	0.08
200 000	BASF SE 0.250% 20-05/06/2027	EUR	204 203	0.08	220 000	REPUBLIC OF AUSTRIA 1.500% 16-20/02/2047	EUR	303 591	0.11
541 568	BUNDESREPUBLIK DEUTSCHLAND 4.750% 08-04/07/2040	EUR	1 102 994	0.42	790 000	REPUBLIC OF AUSTRIA 2.400% 13-23/05/2034	EUR	1 075 406	0.41
108 000	COMMERZBANK AG 0.500% 18-28/08/2023	EUR	109 861	0.04	250 000	REPUBLIC OF AUSTRIA 3.150% 12-20/06/2044	EUR	438 105	0.17
310 000	DEUTSCHE POST AG 0.750% 20-20/05/2029	EUR	328 924	0.12	530 000	REPUBLIC OF AUSTRIA 3.800% 12-26/01/2062	EUR	1 293 553	0.49
224 000	DEUTSCHE TELEKOM 0.875% 19-25/03/2026	EUR	235 222	0.09	300 000	REPUBLIC OF AUSTRIA 4.150% 07-15/03/2037	EUR	512 924	0.19
287 000	E.ON SE 0.875% 20-20/08/2031	EUR	306 721	0.12	100 000	UNIQA INSURANCE 1.375% 20-09/07/2030	EUR	108 739	0.04
69 000	E.ON SE 1.000% 20-07/10/2025	EUR	72 506	0.03	<i>Portugal</i>				
226 000	FRESENIUS MEDICA 1.500% 20-29/05/2030	EUR	244 811	0.09	200 000	BRISA CONCESSAO 2.375% 17-10/05/2027	EUR	225 451	0.08
200 000	FRESENIUS SE & C 1.625% 20-08/10/2027	EUR	218 357	0.08	2 000 000	PORTUGUESE OTS 1.950% 19-15/06/2029	EUR	2 346 720	0.88
200 000	FRESENIUS SE & C 2.875% 19-15/02/2029	EUR	238 730	0.09	250 000	PORTUGUESE OTS 2.875% 16-21/07/2026	EUR	295 313	0.11
200 000	HANNOVER RUECK V 1.125% 18-18/04/2028	EUR	219 235	0.08	70 000	PORTUGUESE OTS 3.875% 14-15/02/2030	EUR	94 914	0.04
100 000	INFINEON TECH 1.125% 20-24/06/2026	EUR	105 497	0.04	110 000	PORTUGUESE OTS 4.100% 06-15/04/2037	EUR	174 071	0.07
280 000	KFW 1.250% 16-04/07/2036	EUR	338 127	0.13	470 000	PORTUGUESE OTS 4.100% 15-15/02/2045	EUR	819 008	0.31
200 000	LANXESS 1.125% 18-16/05/2025	EUR	209 942	0.08	<i>Egypt</i>				
300 000	MERCK FIN SERVIC 0.375% 19-05/07/2027	EUR	309 104	0.12	3 330 000	ARAB REP EGYPT 7.600% 19-01/03/2029	USD	3 125 575	1.17
260 000	NORDRHEIN-WEST 1.000% 16-16/10/2046	EUR	313 889	0.12	<i>Finland</i>				
340 000	NORDRHEIN-WEST 1.650% 17-16/05/2047	EUR	467 743	0.18	1 850 000	FINNISH GOVT 0.500% 18-15/09/2028	EUR	2 004 568	0.76
260 000	NORDRHEIN-WEST 1.750% 17-26/10/2057	EUR	388 097	0.15	240 000	FINNISH GOVT 1.125% 18-15/04/2034	EUR	283 926	0.11
130 000	VOLKSWAGEN BANK 0.750% 17-15/06/2023	EUR	132 030	0.05	120 000	FINNISH GOVT 2.625% 12-04/07/2042	EUR	190 995	0.07
300 000	VOLKSWAGEN BANK 1.875% 19-31/01/2024	EUR	315 553	0.12	130 000	SAMPO OYJ 1.000% 16-18/09/2023	EUR	134 670	0.05
200 000	VOLKSWAGEN LEAS 2.625% 14-15/01/2024	EUR	214 980	0.08	100 000	STORA ENSO OYJ 0.625% 20-02/12/2030	EUR	101 520	0.04
<i>United Kingdom</i>					<i>Colombia</i>				
191 000	BARCLAYS BANK PLC 1.500% 18-03/09/2023	EUR	199 136	0.08	2 640 000	COLOMBIA REP OF 5.000% 15-15/06/2045	USD	2 637 060	0.99
271 000	BP CAPITAL PLC 0.900% 18-03/07/2024	EUR	280 073	0.11	<i>Hungary</i>				
226 000	COCA-COLA EURO 0.200% 20-02/12/2028	EUR	225 620	0.09	2 514 000	HUNGARY 0.500% 20-18/11/2030	EUR	2 493 001	0.94
137 000	COCA-COLA EURO 1.125% 19-12/04/2029	EUR	145 472	0.05	<i>Luxembourg</i>				
200 000	CREDIT AGRICOLE 1.250% 16-14/04/2026	EUR	214 150	0.08	100 000	BECTON DICKINSON 0.632% 19-04/06/2023	EUR	101 347	0.04
100 000	CREDIT AGRICOLE 1.375% 17-03/05/2027	EUR	108 861	0.04	153 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	152 723	0.06
100 000	DIAGEO FINANCE PLC 1.000% 18-22/04/2025	EUR	104 540	0.04	400 000	CNH IND FIN 1.625% 19-03/07/2029	EUR	419 760	0.16
180 000	GLAXOSMITHKLINE 0.125% 20-12/05/2023	EUR	181 272	0.07	187 000	HEIDELCEMENT FIN 1.125% 19-01/12/2027	EUR	197 585	0.07
300 000	GLAXOSMITHKLINE 1.000% 17-12/09/2026	EUR	317 319	0.12	322 000	LUXEMBOURG GOVT 0.000% 19-13/11/2026	EUR	332 929	0.13
300 000	HEATHROW FNDG 1.500% 20-12/10/2025	EUR	313 513	0.12	287 000	MEDTRONIC GLOBAL 0.000% 20-15/10/2025	EUR	287 891	0.11
207 000	LLOYDS BANK 0.375% 20-28/01/2025	EUR	209 534	0.08	392 000	NOVARTIS FINANCE 0.000% 20-23/09/2028	EUR	393 493	0.15
200 000	LLOYDS BANKING GROUP PLC 1.000% 16-09/11/2023	EUR	206 117	0.08					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Euro Bond Opportunities

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
114 000	NOVARTIS FINANCE 0.500% 18-14/08/2023	EUR	116 240	0.04		<i>Denmark</i>		202 657	0.08
150 000	PROLOGIS INTL II 1.876% 15-17/04/2025	EUR	162 131	0.06	201 000	DANSKE BANK A/S 0.250% 17-28/11/2022	EUR	202 657	0.08
130 000	WHIRLPOOL FIN 1.100% 17-09/11/2027	EUR	138 706	0.05		<i>Argentina</i>		31 170	0.01
	<i>Mexico</i>		1 891 922	0.72	87 675	ARGENTINA 1.000% 20-09/07/2029	USD	31 170	0.01
400 000	AMERICA MOVIL SA 1.500% 16-10/03/2024	EUR	418 750	0.16		Floating rate bonds		12 692 141	4.83
1 600 000	UNITED MEXICAN 3.750% 18-11/01/2028	USD	1 473 172	0.56		<i>France</i>		3 701 911	1.40
	<i>Canada</i>		1 870 924	0.70	200 000	ARKEMA 20-31/12/2060 FRN	EUR	197 753	0.07
2 160 000	CASCADES INC/USA 5.375% 19-15/01/2028	USD	1 870 924	0.70	250 000	AXA SA 16-06/07/2047 FRN	EUR	289 031	0.11
	<i>Oman</i>		1 715 530	0.65	100 000	BNP PARIBAS 19-23/01/2027 FRN	EUR	109 536	0.04
2 060 000	OMAN INTRNL BOND 5.625% 18-17/01/2028	USD	1 715 530	0.65	300 000	BNP PARIBAS 20-14/10/2027 FRN	EUR	303 246	0.11
	<i>Bahrain</i>		1 699 154	0.64	200 000	BNP PARIBAS 20-15/01/2032 FRN	EUR	202 679	0.08
1 800 000	BAHRAIN 7.000% 16-12/10/2028	USD	1 699 154	0.64	300 000	BPCE 20-15/09/2027 FRN	EUR	304 333	0.11
	<i>United Arab Emirates</i>		1 607 548	0.61	300 000	CRED AGRICOLE SA 20-05/06/2030 FRN	EUR	312 811	0.12
1 570 000	ABU DHABI GOVT 4.125% 17-11/10/2047	USD	1 607 548	0.61	100 000	CREDIT AGRICOLE ASSURANCES 18-29/01/2048 FRN	EUR	107 939	0.04
	<i>Romania</i>		1 498 500	0.56	300 000	ENGIE 20-31/12/2060 FRN	EUR	305 064	0.11
1 110 000	ROMANIA 4.625% 19-03/04/2049	EUR	1 498 500	0.56	200 000	ORANGE 14-29/12/2049 FRN	EUR	227 206	0.09
	<i>China</i>		1 078 011	0.41	200 000	ORANGE 20-15/10/2169 FRN	EUR	206 639	0.08
1 600 000	CHINA EVERGRANDE 8.750% 17-28/06/2025	USD	1 078 011	0.41	100 000	SCOR SE 20-17/09/2051 FRN	EUR	101 357	0.04
	<i>Sweden</i>		1 055 112	0.39	200 000	SOCIETE GENERALE 20-22/09/2028 FRN	EUR	206 241	0.08
301 000	SVENSKA HANDELSBANKEN 0.010% 20-02/12/202	EUR	300 404	0.11	200 000	SOCIETE GENERALE 20-24/11/2030 FRN	EUR	200 256	0.08
300 000	SWEDBANK AB 0.250% 19-09/10/2024	EUR	302 438	0.11	300 000	SUEZ 19-31/12/2059 FRN	EUR	297 859	0.11
249 000	TELIA CO AB 0.125% 20-27/11/2030	EUR	247 671	0.09	100 000	TOTAL SA 15-29/12/2049 FRN	EUR	100 230	0.04
104 000	VOLVO TREAS AB 0.000% 20-11/02/2023	EUR	104 143	0.04	224 000	TOTAL SA 19-31/12/2049 FRN	EUR	229 731	0.09
100 000	VOLVO TREAS AB 0.125% 20-17/09/2024	EUR	100 456	0.04		<i>The Netherlands</i>		2 022 340	0.77
	<i>Indonesia</i>		903 457	0.34	100 000	ASR NEDERLAND NV 19-02/05/2049 FRN	EUR	111 672	0.04
1 020 000	INDONESIA (REP) 3.500% 20-14/02/2050	USD	903 457	0.34	300 000	IBERDROLA INTL 17-31/12/2049 FRN	EUR	307 341	0.12
	<i>Japan</i>		761 910	0.29	400 000	ING GROEP NV 20-18/02/2029 FRN	EUR	399 299	0.15
165 000	NISSAN MOTOR CO 2.652% 20-17/03/2026	EUR	174 267	0.07	300 000	ING GROEP NV 20-26/05/2031 FRN	EUR	320 313	0.12
580 000	TAKEDA PHARMACEU 5.000% 19-26/11/2028	USD	587 643	0.22	130 000	NN GROUP NV 17-13/01/2048 FRN	EUR	156 270	0.06
	<i>Dominican Republic</i>		602 524	0.23	200 000	REPSOL INTERNATIONAL FINANCE 15-25/03/2075 FRN	EUR	219 293	0.08
620 000	REP OF DOMINICAN 6.000% 18-19/07/2028	USD	602 524	0.23	200 000	VOLKSWAGEN INTERNATION FN 15-29/12/2049 FRN	EUR	202 047	0.08
	<i>Slovakia</i>		448 029	0.17	300 000	VOLKSWAGEN INTERNATION FN 17-31/12/2049 FRN	EUR	306 105	0.12
180 000	SLOVAKIA GOVT 1.625% 16-21/01/2031	EUR	219 501	0.08		<i>Germany</i>		1 327 682	0.51
170 138	SLOVAKIA GOVT 3.625% 14-16/01/2029	EUR	228 528	0.09	100 000	ALLIANZ SE 15-07/07/2045 FRN	EUR	107 546	0.04
	<i>Cyprus</i>		391 575	0.15	100 000	COMMERZBANK AG 20-24/03/2026 FRN	EUR	101 375	0.04
400 000	AROUNDTOWN SA 0.000% 20-16/07/2026	EUR	391 575	0.15	49 000	DEUTSCHE BANK AG 20-10/06/2026 FRN	EUR	51 720	0.02
	<i>Sri Lanka</i>		301 479	0.11	100 000	DEUTSCHE BANK AG 20-19/11/2025 FRN	EUR	101 543	0.04
650 000	REP OF SRI LANKA 6.750% 18-18/04/2028	USD	301 479	0.11	200 000	HANNOVER RUECKV 20-08/10/2040 FRN	EUR	214 010	0.08
	<i>Norway</i>		300 603	0.11	100 000	MERCK 19-25/06/2079 FRN	EUR	102 497	0.04
300 000	SANTANDER CONSUM 0.125% 20-25/02/2025	EUR	300 603	0.11	400 000	MERCK 19-25/06/2079 FRN	EUR	439 929	0.17
	<i>Australia</i>		242 811	0.09	100 000	MERCK 20-09/09/2080 FRN	EUR	102 156	0.04
242 000	MACQUARIE GROUP 0.350% 20-03/03/2028	EUR	242 811	0.09	100 000	TALANX AG 17-05/12/2047 FRN	EUR	106 906	0.04
	<i>Slovenia</i>		205 757	0.08		<i>Argentina</i>		907 978	0.34
160 000	REP OF SLOVENIA 1.750% 16-03/11/2040	EUR	205 757	0.08	3 035 400	ARGENTINA 20-09/07/2035 SR	USD	907 978	0.34
						<i>United Kingdom</i>		851 558	0.32
					366 000	BP CAPITAL PLC 20-22/06/2169 FRN	EUR	389 827	0.15
					330 000	SSE PLC 20-31/12/2060 FRN	EUR	350 264	0.13
					100 000	SWISS RE FIN UK 20-04/06/2052 FRN	EUR	111 467	0.04

BNP PARIBAS FUNDS SICAV Euro Bond Opportunities

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	Italy		845 780	0.33		France		4 461 098	1.67
200 000	ENEL S.P.A. 18-24/11/2078 FRN	EUR	208 484	0.08	447.01	BNP PARIBAS INVEST 3 MOIS - X	EUR	4 461 098	1.67
118 000	ENI SPA 20-31/12/2060 FRN	EUR	123 097	0.05	Total securities portfolio			258 605 790	97.44
302 000	UNICREDIT SPA 19-03/07/2025 FRN	EUR	312 321	0.12					
200 000	UNICREDIT SPA 20-15/01/2032 FRN	EUR	201 878	0.08					
	Spain		703 070	0.27					
400 000	BANCO BILBAO VIZ 20-16/01/2030 FRN	EUR	399 197	0.15					
100 000	BANCO SABADELL 20-11/03/2027 FRN	EUR	103 226	0.04					
200 000	CAIXABANK 20-18/11/2026 FRN	EUR	200 647	0.08					
	Switzerland		609 839	0.24					
200 000	CREDIT SUISSE 17-17/07/2025 FRN	EUR	207 911	0.08					
200 000	UBS GROUP 20-05/11/2028 FRN	EUR	200 593	0.08					
200 000	UBS GROUP 20-29/01/2026 FRN	EUR	201 335	0.08					
	Belgium		600 027	0.23					
200 000	AGEAS 20-24/11/2051 FRN	EUR	202 890	0.08					
400 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	397 137	0.15					
	United States of America		392 544	0.15					
100 000	AT&T INC 18-05/09/2023 FRN	EUR	102 894	0.04					
176 000	CITIGROUP INC 18-24/07/2026 FRN	EUR	186 905	0.07					
101 000	MORGAN STANLEY 19-26/07/2024 FRN	EUR	102 745	0.04					
	Cyprus		326 880	0.12					
319 000	AROUNDTOWN SA 19-12/01/2168 FRN	EUR	326 880	0.12					
	Luxembourg		197 070	0.07					
200 000	GRAND CITY PROP 20-31/12/2060 FRN	EUR	197 070	0.07					
	Austria		104 295	0.04					
100 000	ERSTE GROUP 20-08/09/2031 FRN	EUR	104 295	0.04					
	Australia		101 167	0.04					
100 000	BHP BILLITON FIN 15-22/04/2076 FRN	EUR	101 167	0.04					
	Floating rate notes		11 121 737	4.18					
	United States of America		11 121 737	4.18					
676 857	CAS 2016-C04 1M2 16-25/01/2029	USD	575 788	0.22					
617 254	CAS 2016-C05 2M2 16-25/01/2029 FRN	USD	525 302	0.20					
818 670	CAS 2016-C06 1M2 16-25/04/2029 FRN	USD	700 507	0.26					
700 020	CAS 2017-C01 1M2 17-25/07/2029 FRN	USD	588 737	0.22					
2 300 000	FREMF 2016-K60 B 16-25/12/2049 FRN	USD	2 048 204	0.77					
900 000	FREMF 2017-K68 B 17-25/10/2049 FRN	USD	817 875	0.31					
1 300 000	FREMF 2018-K82 B 18-25/09/2028 FRN	USD	1 208 328	0.46					
1 480 000	IHSFR 2018-SFR4 D 18-17/01/2038 FRN	USD	1 206 656	0.45					
596 468	STACR 2016-DNA1 M3 16-25/07/2028 FRN	USD	508 698	0.19					
763 264	STACR 2016-DNA4 M3 16-25/03/2029	USD	645 756	0.24					
988 915	STACR 2016-HQA4 M3 16-25/04/2029 FRN	USD	838 865	0.32					
482 583	STACR 2017-DNA1 M2 17-25/07/2029 FRN	USD	403 761	0.15					
1 100 000	STACR 2017-DNA3 M2 17-25/03/2030 FRN	USD	911 304	0.34					
173 553	STACR 2020-DNA3 M1 20-25/06/2050 FRN	USD	141 956	0.05					
	Money Market Instruments		1 255 804	0.47					
	Italy		1 255 804	0.47					
1 250 000	ITALY CTZS 0.000% 19-29/11/2021	EUR	1 255 804	0.47					
	Shares/Units in investment funds		22 901 414	8.61					
	Luxembourg		18 440 316	6.94					
15 428.00	BNP PARIBAS FLEXI I ABS EUROPE IG XCA	EUR	18 440 316	6.94					

BNP PARIBAS FUNDS SICAV Euro Corporate Bond

Securities portfolio at 31/12/2020

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					9 500 000	AT&T INC 1.800% 18-05/09/2026	EUR	10 335 573	0.53
					2 900 000	AT&T INC 2.600% 20-19/05/2038	EUR	3 434 850	0.18
					4 422 000	AT&T INC 3.150% 17-04/09/2036	EUR	5 585 610	0.28
					3 040 000	AT&T INC 3.375% 14-15/03/2034	EUR	3 913 336	0.20
					12 101 000	CITIGROUP INC 2.125% 14-10/09/2026	EUR	13 435 980	0.68
					6 043 000	COCA-COLA CO/THE 0.125% 20-15/03/2029	EUR	6 083 991	0.31
					2 000 000	COMCAST CORP 1.250% 20-20/02/2040	EUR	2 160 868	0.11
					5 150 000	DANAHER CORP 1.700% 20-30/03/2024	EUR	5 444 904	0.28
					3 000 000	DANAHER CORP 2.100% 20-30/09/2026	EUR	3 342 750	0.17
					3 700 000	DANAHER CORP 2.500% 20-30/03/2030	EUR	4 414 482	0.23
					2 000 000	ELI LILLY & CO 1.625% 15-02/06/2026	EUR	2 181 978	0.11
					3 241 000	ELI LILLY & CO 1.700% 19-01/11/2049	EUR	3 806 400	0.19
					5 000 000	GEN ELECTRIC CO 1.875% 15-28/05/2027	EUR	5 389 700	0.27
					10 000 000	GEN MOTORS FIN 0.850% 20-26/02/2026	EUR	10 050 223	0.51
					5 000 000	GEN MOTORS FIN 2.200% 19-01/04/2024	EUR	5 286 734	0.27
					5 000 000	GOLDMAN SACHS GP 3.375% 20-27/03/2025	EUR	5 690 876	0.29
					7 800 000	IBM CORP 0.300% 20-11/02/2028	EUR	7 917 858	0.40
					3 000 000	INTERNATIONAL FL 1.800% 18-25/09/2026	EUR	3 229 160	0.16
					15 424 000	JOHNSON CONTROLS 0.375% 20-15/09/2027	EUR	15 600 409	0.80
					10 000 000	JP MORGAN CHASE 0.625% 16-25/01/2024	EUR	10 201 174	0.52
					6 700 000	MMS USA FIN INC 1.250% 19-13/06/2028	EUR	7 014 917	0.36
					5 000 000	MORGAN STANLEY 1.750% 15-30/01/2025	EUR	5 342 829	0.27
					5 400 000	MYLAN NV 2.250% 16-22/11/2024	EUR	5 812 896	0.30
					6 500 000	MYLAN NV 3.125% 16-22/11/2028	EUR	7 727 714	0.39
					5 000 000	PFIZER INC 1.000% 17-06/03/2027	EUR	5 322 724	0.27
					3 000 000	THERMO FISHER 0.500% 19-01/03/2028	EUR	3 079 446	0.16
					12 000 000	THERMO FISHER 1.750% 20-15/04/2027	EUR	13 214 456	0.67
					2 500 000	THERMO FISHER 1.875% 19-01/10/2049	EUR	2 885 707	0.15
					4 000 000	VERIZON COMM INC 0.875% 19-19/03/2032	EUR	4 180 100	0.21
					3 000 000	VERIZON COMM INC 1.300% 20-18/05/2033	EUR	3 258 865	0.17
					3 000 000	VERIZON COMM INC 1.875% 17-26/10/2029	EUR	3 420 514	0.17
					8 700 000	WELLS FARGO & CO 1.000% 16-02/02/2027	EUR	9 074 718	0.46
					4 000 000	ZIMMER BIOMET 1.164% 19-15/11/2027	EUR	4 184 133	0.21
					The Netherlands			118 930 807	6.08
					5 300 000	ABN AMRO BANK NV 1.250% 20-28/05/2025	EUR	5 577 345	0.28
					5 221 000	BMW FINANCE NV 0.000% 19-24/03/2023	EUR	5 237 553	0.27
					6 002 000	CONTI-GUMMI FIN 2.125% 20-27/11/2023	EUR	6 343 315	0.32
					15 555 000	DAIMLER INTL FIN 0.250% 19-06/11/2023	EUR	15 655 221	0.80
					5 000 000	DEUTSCHE TEL FIN 1.375% 18-01/12/2025	EUR	5 367 491	0.27
					10 094 000	DIGITAL DUTCH 1.250% 20-01/02/2031	EUR	10 665 787	0.54
					6 800 000	EDP FINANCE BV 2.000% 15-22/04/2025	EUR	7 357 584	0.38
					1 705 000	ENEL FIN INTL NV 0.000% 19-17/06/2024	EUR	1 711 943	0.09
					3 200 000	ENEL FIN INTL NV 0.375% 19-17/06/2027	EUR	3 259 372	0.17
					4 000 000	FRESENIUS FIN 4.000% 14-01/02/2024	EUR	4 496 962	0.23
					3 000 000	HEINEKEN NV 3.500% 12-19/03/2024	EUR	3 355 102	0.17
					2 000 000	IBERDROLA INTL 1.750% 15-17/09/2023	EUR	2 103 641	0.11
					2 578 000	LYB INT FINANCE 0.875% 19-17/09/2026	EUR	2 664 436	0.14
					5 000 000	NATURGY FINANCE 1.250% 20-15/01/2026	EUR	5 296 194	0.27
					4 960 000	PHILIPS NV 1.375% 20-30/03/2025	EUR	5 250 535	0.27
					United States of America			234 520 716	11.93
					10 000 000	ABBVIE INC 1.375% 16-17/05/2024	EUR	10 434 341	0.53
					5 000 000	AMERICAN HONDA F 1.950% 20-18/10/2024	EUR	5 370 830	0.27
					10 000 000	AMERICAN INTERNATIONAL GROUP 1.875% 17-21/06/2027	EUR	10 984 736	0.56
					5 000 000	APPLE INC 2.000% 15-17/09/2027	EUR	5 704 934	0.29
					Bonds			1 327 227 858	67.65
					France			309 096 755	15.75
					5 000 000	AIRBUS SE 1.375% 20-09/06/2026	EUR	5 309 536	0.27
					7 000 000	AIRBUS SE 2.000% 20-07/04/2028	EUR	7 817 259	0.40
					16 000 000	AUCHAN SA 2.875% 20-29/01/2026	EUR	17 699 541	0.89
					7 800 000	BANQ FED CRD MUT 0.100% 20-08/10/2027	EUR	7 845 398	0.40
					5 800 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 2.375% 16-24/03/2026	EUR	6 362 832	0.32
					12 500 000	BNP PARIBAS 0.125% 19-04/09/2026	EUR	12 424 160	0.63
					2 500 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	2 561 024	0.13
					20 000 000	BNP PARIBAS 2.250% 16-11/01/2027	EUR	21 799 429	1.10
					10 000 000	BPCE 0.625% 19-26/09/2024	EUR	10 218 714	0.52
					10 100 000	BPCE 0.625% 20-28/04/2025	EUR	10 401 191	0.53
					7 000 000	CAPGEMINI SE 1.125% 20-23/06/2030	EUR	7 432 090	0.38
					4 500 000	CARMILA SA 1.625% 20-30/05/2027	EUR	4 577 169	0.23
					2 200 000	CARMILA SA 2.125% 18-07/03/2028	EUR	2 317 751	0.12
					2 500 000	CARREFOUR SA 2.625% 20-15/12/2027	EUR	2 914 192	0.15
					5 000 000	CIE DE ST GOBAIN 2.375% 20-04/10/2027	EUR	5 711 722	0.29
					2 500 000	CRDT AGR ASSR 2.000% 20-17/07/2030	EUR	2 670 219	0.14
					15 600 000	CRED AGRICOLE SA 0.125% 20-09/12/2027	EUR	15 562 023	0.79
					5 700 000	CREDIT AGRICOLE SA 2.625% 15-17/03/2027	EUR	6 394 562	0.33
					7 400 000	ENGIE 0.375% 19-21/06/2027	EUR	7 553 926	0.39
					10 000 000	ENGIE 1.750% 20-27/03/2028	EUR	11 169 676	0.57
					4 200 000	ESSILORLUXOTTICA 0.250% 20-05/01/2024	EUR	4 248 419	0.22
					1 100 000	GECINA 2.875% 13-30/05/2023	EUR	1 172 530	0.06
					5 000 000	GROUPAMA SA 6.000% 17-23/01/2027	EUR	6 245 412	0.32
					8 000 000	HOLDING DINFRA 2.250% 14-24/03/2025	EUR	8 619 803	0.44
					9 800 000	HOLDING DINFRA 2.500% 20-04/05/2027	EUR	10 939 695	0.56
					3 400 000	ICADE SANTE SAS 0.875% 19-04/11/2029	EUR	3 490 156	0.18
					7 800 000	JCDECAUX SA 2.625% 20-24/04/2028	EUR	8 523 122	0.43
					8 600 000	KLEPIERRE SA 0.875% 20-17/02/2031	EUR	8 740 946	0.45
					2 100 000	LA MONDIALE 0.750% 20-20/04/2026	EUR	2 120 423	0.11
					2 200 000	LA MONDIALE 2.125% 20-23/06/2031	EUR	2 327 044	0.12
					3 000 000	MERCIALYS 1.800% 18-27/02/2026	EUR	2 946 538	0.15
					5 000 000	ORANGE 0.125% 20-16/09/2029	EUR	5 030 316	0.26
					5 000 000	PEUGEOT 2.000% 17-23/03/2024	EUR	5 273 467	0.27
					7 900 000	RCI BANQUE 1.125% 20-15/01/2027	EUR	8 052 884	0.41
					5 000 000	RCI BANQUE 2.000% 19-11/07/2024	EUR	5 234 296	0.27
					10 000 000	SOCIETE GENERALE 0.750% 20-25/01/2027	EUR	10 241 691	0.52
					10 200 000	THALES SA 0.000% 20-26/03/2026	EUR	10 152 660	0.52
					5 900 000	THALES SA 0.875% 18-19/04/2024	EUR	6 069 982	0.31
					3 600 000	UNIBAIL-RODAMCO 1.125% 18-15/09/2025	EUR	3 710 013	0.19
					8 200 000	URW 0.625% 20-04/05/2027	EUR	8 161 286	0.42
					2 000 000	VALEO SA 1.500% 18-18/06/2025	EUR	2 041 308	0.10
					7 300 000	VALEO SA 3.250% 14-22/01/2024	EUR	7 882 445	0.40
					6 000 000	VEOLIA ENVRNMT 0.892% 19-14/01/2024	EUR	6 174 291	0.31
					2 640 000	WPP FINANCE 2.375% 20-19/05/2027	EUR	2 955 614	0.15
					United States of America			234 520 716	11.93
					10 000 000	ABBVIE INC 1.375% 16-17/05/2024	EUR	10 434 341	0.53
					5 000 000	AMERICAN HONDA F 1.950% 20-18/10/2024	EUR	5 370 830	0.27
					10 000 000	AMERICAN INTERNATIONAL GROUP 1.875% 17-21/06/2027	EUR	10 984 736	0.56
					5 000 000	APPLE INC 2.000% 15-17/09/2027	EUR	5 704 934	0.29

BNP PARIBAS FUNDS SICAV Euro Corporate Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
9 555 000	RECKITT BEN TSY 0.375% 20-19/05/2026	EUR	9 802 678	0.50	3 500 000	TESCO CORP TREAS 0.875% 19-29/05/2026	EUR	3 605 636	0.18
5 000 000	REDEXIS GAS FIN 1.875% 15-27/04/2027	EUR	5 427 864	0.28	7 000 000	TESCO CORP TREAS 2.500% 14-01/07/2024	EUR	7 579 829	0.39
8 780 000	UJOHN FINANCE 1.023% 20-23/06/2024	EUR	9 047 947	0.46	15 000 000	VODAFONE GROUP 2.200% 16-25/08/2026	EUR	16 792 129	0.86
10 000 000	VONOVIA BV 0.625% 20-09/07/2026	EUR	10 309 837	0.53		<i>Germany</i>		<i>86 006 753</i>	<i>4.38</i>
	<i>Italy</i>		<i>108 082 548</i>	<i>5.50</i>	4 600 000	ADIDAS AG 0.000% 20-05/10/2028	EUR	4 627 721	0.24
1 985 000	AEROPORTI ROMA 1.625% 20-02/02/2029	EUR	1 997 347	0.10	5 000 000	ALBEMARLE NH 1.125% 19-25/11/2025	EUR	5 164 996	0.26
10 350 000	ENI SPA 1.250% 20-18/05/2026	EUR	10 970 947	0.56	4 500 000	ALBEMARLE NH 1.625% 19-25/11/2028	EUR	4 734 020	0.24
17 000 000	INTESA SANPAOLO 1.750% 18-20/03/2028	EUR	18 417 287	0.93	5 000 000	COMMERZBANK AG 0.375% 20-01/09/2027	EUR	5 030 549	0.26
12 000 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	12 969 809	0.66	8 039 000	COMMERZBANK AG 4.000% 17-30/03/2027	EUR	9 067 426	0.46
4 000 000	INTESA SANPAOLO 2.925% 20-14/10/2030	EUR	4 205 519	0.21	15 000 000	DEUTSCHE BANK AG 1.625% 20-20/01/2027	EUR	15 662 877	0.80
5 000 000	INTESA SANPAOLO 2.925% 20-14/10/2030	EUR	5 264 990	0.27	2 800 000	DEUTSCHE WOHNEN 1.000% 20-30/04/2025	EUR	2 924 767	0.15
13 500 000	INTESA SANPAOLO 3.928% 14-15/09/2026	EUR	15 135 865	0.77	1 600 000	DEUTSCHE WOHNEN 1.500% 20-30/04/2030	EUR	1 771 675	0.09
15 184 000	MEDIOBANCA SPA 1.000% 20-08/09/2027	EUR	15 701 812	0.80	5 000 000	EVONIK 0.625% 20-18/09/2025	EUR	5 146 063	0.26
11 774 000	SNAM 0.000% 20-07/12/2028	EUR	11 696 819	0.60	5 000 000	FRESENIUS MEDICA 1.000% 20-29/05/2026	EUR	5 217 003	0.27
5 122 000	UNIONE DI BANCHE 1.625% 19-21/04/2025	EUR	5 314 158	0.27	4 000 000	INFINEON TECH 1.625% 20-24/06/2029	EUR	4 361 920	0.22
6 000 000	UNIONE DI BANCHE 2.625% 19-20/06/2024	EUR	6 407 995	0.33	8 200 000	MERCK FIN SERVIC 0.005% 19-15/12/2023	EUR	8 236 035	0.42
	<i>Luxembourg</i>		<i>105 937 465</i>	<i>5.40</i>	4 832 000	VOLKSWAGEN FIN 3.000% 20-06/04/2025	EUR	5 391 006	0.27
9 571 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	9 553 651	0.49	3 000 000	VOLKSWAGEN FIN 3.375% 20-06/04/2028	EUR	3 592 156	0.18
5 300 000	CNH IND FIN 1.625% 19-03/07/2029	EUR	5 561 820	0.28	5 000 000	ZF FINANCE GMBH 2.750% 20-25/05/2027	EUR	5 078 539	0.26
10 000 000	CNH IND FIN 1.875% 18-19/01/2026	EUR	10 679 983	0.54		<i>Spain</i>		<i>64 997 969</i>	<i>3.32</i>
5 000 000	DH EUROPE 0.450% 19-18/03/2028	EUR	5 087 328	0.26	2 000 000	ABERTIS INFRAEST 1.125% 19-26/03/2028	EUR	2 032 060	0.10
6 500 000	EUROFINS SCIEN 2.125% 17-25/07/2024	EUR	6 895 352	0.35	3 800 000	ABERTIS INFRAEST 1.625% 19-15/07/2029	EUR	3 989 571	0.20
2 500 000	EUROFINS SCIEN 3.750% 20-17/07/2026	EUR	2 926 350	0.15	3 000 000	ABERTIS INFRAEST 2.250% 20-29/03/2029	EUR	3 285 684	0.17
15 300 000	GRAND CITY PROP 1.700% 20-09/04/2024	EUR	16 133 138	0.82	5 000 000	BANCO BILBAO VIZ 0.375% 19-15/11/2026	EUR	5 097 517	0.26
8 952 000	HEIDELCEMENT FIN 0.500% 18-09/08/2022	EUR	9 013 488	0.46	5 500 000	BANCO BILBAO VIZ 0.750% 20-04/06/2025	EUR	5 704 997	0.29
2 000 000	LOGICOR FIN 1.500% 20-13/07/2026	EUR	2 106 740	0.11	5 000 000	BANCO SABADELL 0.875% 19-22/07/2025	EUR	5 101 867	0.26
14 500 000	LOGICOR FIN 1.625% 19-15/07/2027	EUR	15 399 212	0.79	10 000 000	BANCO SANTANDER 1.375% 20-05/01/2026	EUR	10 593 392	0.54
2 500 000	LOGICOR FIN 3.250% 18-13/11/2028	EUR	2 933 020	0.15	11 000 000	BANCO SANTANDER 1.625% 20-22/10/2030	EUR	11 497 203	0.59
5 000 000	MEDTRONIC GLOBAL 0.250% 19-02/07/2025	EUR	5 072 241	0.26	4 000 000	INMOBILIARIA COLONIAL 2.000% 18-17/04/2026	EUR	4 299 694	0.22
3 000 000	MEDTRONIC GLOBAL 0.375% 20-15/10/2028	EUR	3 074 759	0.16	5 000 000	MADRILENA RED FI 2.250% 17-11/04/2029	EUR	5 422 500	0.28
2 536 000	MEDTRONIC GLOBAL 1.375% 20-15/10/2040	EUR	2 755 299	0.14	7 400 000	MERLIN PROPRTIE 2.375% 20-13/07/2027	EUR	7 973 484	0.41
6 535 000	NOVARTIS FINANCE 0.000% 20-23/09/2028	EUR	6 559 896	0.33		<i>Japan</i>		<i>50 730 127</i>	<i>2.59</i>
1 942 000	PROLOGIS INTL II 1.625% 20-17/06/2032	EUR	2 185 188	0.11	4 999 000	ASAHI GROUP 0.155% 20-23/10/2024	EUR	5 026 256	0.26
	<i>United Kingdom</i>		<i>101 921 495</i>	<i>5.20</i>	5 000 000	MITSUB UFJ FIN 0.339% 19-19/07/2024	EUR	5 062 582	0.26
7 315 000	BP CAPITAL PLC 1.876% 20-07/04/2024	EUR	7 779 693	0.40	6 661 000	MITSUB UFJ FIN 0.978% 20-09/06/2024	EUR	6 896 502	0.35
10 000 000	BP CAPITAL PLC 2.519% 20-07/04/2028	EUR	11 646 695	0.59	10 000 000	NISSAN MOTOR CO 2.652% 20-17/03/2026	EUR	10 561 651	0.54
5 000 000	BRITISH TELECOMM 0.500% 19-12/09/2025	EUR	5 088 748	0.26	5 000 000	SUMITOMO MITSUI 0.303% 20-28/10/2027	EUR	5 049 651	0.26
8 450 000	COCA-COLA EURO 1.750% 20-27/03/2026	EUR	9 147 339	0.47	14 122 000	TAKEDA PHARM 1.000% 20-09/07/2029	EUR	14 762 294	0.75
5 000 000	DIAGEO FIN PLC 1.875% 20-27/03/2027	EUR	5 566 463	0.28	3 000 000	TAKEDA PHARMACEU 2.250% 18-21/11/2026	EUR	3 371 191	0.17
3 300 000	DIAGEO FIN PLC 2.500% 20-27/03/2032	EUR	4 026 975	0.21		<i>Sweden</i>		<i>37 892 624</i>	<i>1.93</i>
5 000 000	FIAT CHRYSLER AU 3.375% 20-07/07/2023	EUR	5 320 295	0.27	5 000 000	MOLNLYCKE HLD 0.625% 20-15/01/2031	EUR	4 993 449	0.25
5 000 000	FIAT CHRYSLER AU 3.875% 20-05/01/2026	EUR	5 675 421	0.29	2 500 000	MOLNLYCKE HLD 1.750% 15-28/02/2024	EUR	2 633 910	0.13
4 000 000	GLAXOSMITHKLINE 1.375% 14-02/12/2024	EUR	4 233 700	0.22	10 000 000	SCANIA CV AB 2.250% 20-03/06/2025	EUR	10 780 582	0.55
2 500 000	HAMMERSON PLC 2.000% 14-01/07/2022	EUR	2 445 075	0.12	5 023 000	SVENSKA HANDELSBANKEN 0.010% 20-02/12/202	EUR	5 013 056	0.26
7 500 000	HEATHROW FNDG 1.500% 20-12/10/2025	EUR	7 837 819	0.40	4 000 000	SWEDBANK AB 0.750% 20-05/05/2025	EUR	4 140 060	0.21
5 000 000	HSBC HOLDINGS PLC 0.875% 16-06/09/2024	EUR	5 175 678	0.26	10 387 000	TELIA CO AB 0.125% 20-27/11/2030	EUR	10 331 567	0.53

BNP PARIBAS FUNDS SICAV Euro Corporate Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Denmark					15 100 000	SOCIETE GENERALE 20-24/11/2030 FRN	EUR	15 119 314	0.77
5 000 000	CARLSBERG BREW 0.375% 20-30/06/2027	EUR	5 073 523	0.26	4 400 000	SOGECAP SA 14-29/12/2049 FRN	EUR	4 906 564	0.25
8 674 000	CARLSBERG BREW 2.500% 14-28/05/2024	EUR	9 394 052	0.48	2 500 000	SUEZ 19-31/12/2059 FRN	EUR	2 482 156	0.13
8 022 000	DANSKE BANK A/S 0.625% 20-26/05/2025	EUR	8 229 994	0.42	10 000 000	TOTAL SA 15-29/12/2049 FRN	EUR	10 643 155	0.54
2 000 000	DANSKE BANK A/S 1.500% 20-02/09/2030	EUR	2 041 611	0.10	2 000 000	UNIBAIL-RODAMCO 18-31/12/2049 FRN	EUR	1 875 100	0.10
5 000 000	NYKREDIT 0.750% 20-20/01/2027	EUR	5 120 901	0.26	5 000 000	VEOLIA ENVNMT 20-20/04/2169 FRN	EUR	5 086 806	0.26
Cyprus					The Netherlands				
6 100 000	AROUNDTOWN SA 0.000% 20-16/07/2026	EUR	5 971 516	0.30	3 800 000	ABERTIS FINANCE 20-31/12/2060 FRN	EUR	3 938 592	0.20
5 000 000	AROUNDTOWN SA 0.625% 19-09/07/2025	EUR	5 070 963	0.26	4 000 000	AEGON NV 14-25/04/2044 FRN	EUR	4 393 512	0.22
4 200 000	AROUNDTOWN SA 1.500% 19-28/05/2026	EUR	4 439 629	0.23	5 000 000	COOPERATIEVE RAB 20-05/05/2028 FRN	EUR	5 236 939	0.27
3 300 000	AROUNDTOWN SA 1.625% 18-31/01/2028	EUR	3 528 876	0.18	7 600 000	IBERDROLA INTL 20-31/12/2060 FRN	EUR	7 832 560	0.40
7 400 000	AROUNDTOWN SA 2.000% 18-02/11/2026	EUR	8 051 570	0.41	3 000 000	ING GROEP NV 19-13/11/2030 FRN	EUR	3 035 278	0.15
Canada					7 300 000	ING GROEP NV 20-18/02/2029 FRN	EUR	7 287 211	0.37
10 000 000	BANK NOVA SCOTIA 0.500% 19-30/04/2024	EUR	10 200 282	0.52	3 000 000	ING GROEP NV 20-26/05/2031 FRN	EUR	3 203 132	0.16
10 000 000	TORONTO DOM BANK 0.375% 19-25/04/2024	EUR	10 152 726	0.52	5 000 000	NATURGY ENERGY GROUP F 14-29/11/2049 FRN	EUR	5 270 650	0.27
Ireland					4 700 000	NN GROUP NV 14-29/06/2049 FRN	EUR	5 198 835	0.27
4 204 000	FCA BANK IE 0.500% 20-18/09/2023	EUR	4 241 505	0.22	6 800 000	NN GROUP NV 17-13/01/2048 FRN	EUR	8 174 134	0.42
2 000 000	RYANAIR DAC 2.875% 20-15/09/2025	EUR	2 142 907	0.11	3 000 000	REPSOL INTERNATIONAL FINANCE 15-25/03/2075 FRN	EUR	3 289 389	0.17
Portugal					3 000 000	REPSOL INTL FIN 20-31/12/2060 FRN	EUR	3 328 797	0.17
5 700 000	EDP SA 1.625% 20-15/04/2027	EUR	6 205 872	0.32	2 000 000	SWISS LIFE 15-29/12/2049 FRN	EUR	2 267 697	0.12
Austria					2 000 000	SWISS LIFE 16-29/12/2049 FRN	EUR	2 346 206	0.12
4 600 000	UNIQA INSURANCE 1.375% 20-09/07/2030	EUR	5 001 994	0.26	8 000 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	8 196 710	0.42
Mexico					2 000 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	2 153 956	0.11
4 119 000	AMERICA MOVIL SA 1.500% 16-10/03/2024	EUR	4 312 078	0.22	4 000 000	VOLKSWAGEN INTERNATION FN 14-29/03/2049 FRN	EUR	4 432 848	0.23
Belgium					15 000 000	VOLKSWAGEN INTERNATION FN 17-31/12/2049 FRN	EUR	16 096 478	0.82
2 800 000	AB INBEV SA/NV 2.875% 20-02/04/2032	EUR	3 507 737	0.18	2 000 000	VOLKSWAGEN INTFN 20-31/12/2060 FRN	EUR	2 106 963	0.11
Australia					Italy				
2 000 000	BHP BILLITON FIN 0.750% 15-28/10/2022	EUR	2 029 613	0.10	12 110 000	ASSICURAZIONI GENERALI 15-27/10/2047 FRN	EUR	14 914 276	0.76
1 000 000	BHP BILLITON FIN 3.250% 12-24/09/2027	EUR	1 215 663	0.06	4 700 000	ENEL S.P.A. 18-24/11/2078 FRN	EUR	4 899 368	0.25
Finland					3 000 000	ENEL S.P.A. 18-24/11/2081 FRN	EUR	3 317 443	0.17
3 130 000	STORA ENSO OYJ 0.625% 20-02/12/2030	EUR	3 177 587	0.16	3 000 000	ENI SPA 20-31/12/2060 FRN	EUR	3 217 125	0.16
Floating rate bonds					4 000 000	ENI SPA 20-31/12/2060 FRN	EUR	4 172 796	0.21
France					2 500 000	UNICREDIT SPA 19-23/09/2029 FRN	EUR	2 469 571	0.13
6 900 000	ARKEMA 20-31/12/2060 FRN	EUR	6 822 490	0.35	23 100 000	UNICREDIT SPA 20-16/06/2026 FRN	EUR	23 949 289	1.21
3 600 000	AXA SA 14-29/11/2049 FRN	EUR	4 016 439	0.20	5 000 000	UNICREDIT SPA 20-20/01/2026 FRN	EUR	5 072 665	0.26
5 000 000	BNP PARIBAS 14-31/12/2049 FRN	EUR	5 661 467	0.29	10 150 000	UNICREDIT SPA 20-22/07/2027 FRN	EUR	10 766 105	0.55
6 500 000	CNP ASSURANCES 14-05/06/2045 FRN	EUR	7 438 238	0.38	5 000 000	UNIONE DI BANCHE 19-04/03/2029 FRN	EUR	5 575 500	0.28
10 000 000	CNP ASSURANCES 15-10/06/2047 FRN	EUR	12 014 194	0.61	Germany				
6 000 000	CREDIT AGRICOLE ASSURANCES 14-31/10/2049 FRN	EUR	6 844 245	0.35	2 600 000	ALLIANZ SE 13-29/10/2049 FRN	EUR	2 901 975	0.15
4 000 000	CREDIT AGRICOLE ASSURANCES 16-27/09/2048 FRN	EUR	4 959 917	0.25	2 700 000	ALLIANZ SE 14-29/09/2049 FRN	EUR	2 965 896	0.15
4 000 000	CREDIT AGRICOLE ASSURANCES 18-29/01/2048 FRN	EUR	4 317 562	0.22	4 000 000	BERTELSMANN SE 15-23/04/2075 FRN	EUR	4 303 971	0.22
5 000 000	ELEC DE FRANCE 18-31/12/2049 FRN	EUR	5 400 100	0.28	3 700 000	COMMERZBANK AG 20-05/12/2030 FRN	EUR	4 040 169	0.21
8 400 000	ENGIE 19-31/12/2049 FRN	EUR	9 199 995	0.47	5 800 000	COMMERZBANK AG 20-24/03/2026 FRN	EUR	5 879 728	0.30
4 100 000	ENGIE 20-31/12/2060 FRN	EUR	4 169 213	0.21	8 000 000	DEUTSCHE BANK AG 20-19/05/2031 FRN	EUR	9 239 116	0.47
5 000 000	ORANGE 14-29/10/2049 FRN	EUR	6 048 713	0.31	7 000 000	DEUTSCHE BANK AG 20-19/11/2025 FRN	EUR	7 108 000	0.36
5 000 000	ORANGE 19-31/12/2049 FRN	EUR	5 256 800	0.27	5 000 000	MERCK 19-25/06/2079 FRN	EUR	5 499 119	0.28
3 000 000	SCOR SE 20-17/09/2051 FRN	EUR	3 040 699	0.16	8 000 000	MERCK 20-09/09/2080 FRN	EUR	8 172 472	0.42
5 000 000	SOCIETE GENERALE 20-22/09/2028 FRN	EUR	5 156 024	0.26	6 400 000	TALANX AG 17-05/12/2047 FRN	EUR	6 842 001	0.35

BNP PARIBAS FUNDS SICAV Euro Corporate Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Spain</i>				
10 000 000	BANCO BILBAO VIZ 20-16/01/2030 FRN	EUR	49 001 731	2.50
3 500 000	BANCO SABADELL 19-07/11/2025 FRN	EUR	9 979 935	0.51
12 300 000	BANCO SABADELL 20-11/03/2027 FRN	EUR	3 524 527	0.18
12 000 000	CAIXABANK 18-17/04/2030 FRN	EUR	12 696 819	0.65
10 000 000	CAIXABANK 20-10/07/2026 FRN	EUR	12 542 120	0.64
			10 258 330	0.52
<i>United Kingdom</i>				
5 200 000	AVIVA PLC 14-03/07/2044 FRN	EUR	44 697 853	2.28
8 600 000	BARCLAYS PLC 19-09/06/2025 FRN	EUR	5 773 311	0.29
14 000 000	BP CAPITAL PLC 20-22/06/2169 FRN	EUR	8 760 561	0.45
4 500 000	ROYAL BANK OF SCOTLAND 18-02/03/2026 FRN	EUR	14 911 400	0.76
8 103 000	VODAFONE GROUP 18-03/01/2079 FRN	EUR	4 771 004	0.24
2 000 000	VODAFONE GROUP 20-27/08/2080 FRN	EUR	8 397 544	0.43
			2 084 033	0.11
<i>Switzerland</i>				
10 000 000	CREDIT SUISSE 20-02/04/2026 FRN	EUR	21 708 766	1.11
10 000 000	UBS GROUP FUNDING 18-17/04/2025 FRN	EUR	11 299 261	0.58
			10 409 505	0.53
<i>Belgium</i>				
7 500 000	AGEAS 20-24/11/2051 FRN	EUR	21 158 693	1.08
4 400 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	7 608 389	0.39
8 500 000	SOLVAY SA 18-31/12/2049 FRN	EUR	4 368 502	0.22
			9 181 802	0.47
<i>United States of America</i>				
7 000 000	BANK OF AMERICA CORP 17-04/05/2027 FRN	EUR	12 811 151	0.66
5 000 000	WELLS FARGO CO 20-04/05/2025 FRN	EUR	7 609 120	0.39
			5 202 031	0.27
<i>Austria</i>				
2 500 000	OMV AG 20-31/12/2060 FRN	EUR	10 135 701	0.51
7 000 000	RAIFFEISEN BK IN 20-18/06/2032 FRN	EUR	2 596 086	0.13
			7 539 615	0.38
<i>Luxembourg</i>				
7 800 000	GRAND CITY PROP 20-31/12/2060 FRN	EUR	7 685 723	0.39
			7 685 723	0.39
<i>Sweden</i>				
7 000 000	TELIA CO AB 20-11/05/2081 FRN	EUR	7 078 584	0.36
			7 078 584	0.36
<i>Cyprus</i>				
3 500 000	AROUNDTOWN SA 19-12/01/2168 FRN	EUR	3 586 457	0.18
			3 586 457	0.18
<i>Australia</i>				
3 000 000	AUST & NZ BANK 19-21/11/2029 FRN	EUR	3 052 785	0.16
			3 052 785	0.16
<i>Denmark</i>				
2 000 000	DANSKE BANK A/S 19-21/06/2029 FRN	EUR	2 115 110	0.11
			2 115 110	0.11
<i>Ireland</i>				
1 500 000	ZURICH FINANCE 20-17/09/2050 FRN	EUR	1 599 803	0.08
			1 599 803	0.08
Shares/Units in investment funds			59 210 735	3.01
<i>Luxembourg</i>				
15 000.00	BNP PARIBAS FLEXI TABS EUROPE AAA XCA	EUR	48 222 338	2.45
239 061.38	BNP PARIBAS FUNDS EURO HIGH YIELD SHT DURATION BD XCA	EUR	15 344 850	0.78
42 780.91	BNP PARIBAS FUNDS EURO SHORT TERM CORPORATE BOND - X CAP	EUR	28 371 803	1.44
			4 505 685	0.23
<i>France</i>				
18.86	BNP PARIBAS INVEST 3 MOIS - I - C	EUR	10 988 397	0.56
			10 988 397	0.56
Total securities portfolio			1 934 626 613	98.63

BNP PARIBAS FUNDS SICAV Euro Corporate Bond Opportunities

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market					1 722 000	TEREOS FIN GROUP 7.500% 20-30/10/2025	EUR	1 816 787	0.67
					600 000	TOTAL CAP INTL 1.491% 20-08/04/2027	EUR	657 106	0.24
					1 300 000	UMG GROUPE VYV 1.625% 19-02/07/2029	EUR	1 373 906	0.50
Bonds					1 100 000	URW 0.625% 20-04/05/2027	EUR	1 094 807	0.40
					500 000	VEOLIA ENVRNMT 0.800% 20-15/01/2032	EUR	524 803	0.19
<i>France</i>					400 000	VEOLIA ENVRNMT 0.892% 19-14/01/2024	EUR	411 619	0.15
900 000	ACCOR 1.750% 19-04/02/2026	EUR	938 610	0.34	1 100 000	VIVENDI SA 0.875% 17-18/09/2024	EUR	1 137 655	0.42
900 000	AEROPORT PARIS 1.125% 19-18/06/2034	EUR	935 807	0.34	800 000	VIVENDI SA 1.125% 19-11/12/2028	EUR	854 456	0.31
400 000	AEROPORT PARIS 2.125% 20-02/10/2026	EUR	446 420	0.16	1 100 000	WENDEL SA 1.000% 16-20/04/2023	EUR	1 122 724	0.41
761 000	AIRBUS SE 1.375% 20-09/06/2026	EUR	808 111	0.30	755 000	WPP FINANCE 2.375% 20-19/05/2027	EUR	845 261	0.31
1 535 000	ALTICE FRANCE 2.125% 20-15/02/2025	EUR	1 477 936	0.54	<i>Germany</i>				
1 300 000	ALTICE FRANCE 4.125% 20-15/01/2029	EUR	1 326 093	0.48	22 882 323			8.36	
1 100 000	ATOS SE 1.750% 18-07/05/2025	EUR	1 179 456	0.43	900 000	ADO PROPERTIES 3.250% 20-05/08/2025	EUR	934 836	0.34
400 000	AUCHAN SA 2.875% 20-29/01/2026	EUR	442 489	0.16	925 000	ALBEMARLE NH 1.625% 19-25/11/2028	EUR	973 104	0.36
700 000	AUCHAN SA 3.250% 20-23/07/2027	EUR	805 871	0.29	1 500 000	BERTELSMANN SE 1.500% 20-15/05/2030	EUR	1 645 911	0.60
500 000	BANIJAY ENTERTA 3.500% 20-01/03/2025	EUR	498 298	0.18	365 000	CHEPLAPHARM ARZN 3.500% 20-11/02/2027	EUR	365 442	0.13
475 000	BANIJAY GROUP 6.500% 20-01/03/2026	EUR	476 484	0.17	890 000	CHEPLAPHARM ARZN 4.375% 20-15/01/2028	EUR	910 386	0.33
1 100 000	BANQ FED CRD MUT 0.625% 20-21/02/2031	EUR	1 117 584	0.41	991 000	COMMERZBANK AG 0.625% 19-28/08/2024	EUR	1 016 490	0.37
900 000	BANQ FED CRD MUT 0.750% 19-08/06/2026	EUR	938 595	0.34	335 000	COVESTRO AG 0.875% 20-03/02/2026	EUR	347 968	0.13
1 100 000	BPCE 0.250% 20-15/01/2026	EUR	1 115 129	0.41	431 000	DAIMLER AG 0.750% 20-10/09/2030	EUR	448 262	0.16
900 000	BPCE 0.625% 19-26/09/2024	EUR	919 684	0.34	1 000 000	DAIMLER AG 1.000% 17-15/11/2027	EUR	1 051 550	0.38
1 300 000	BPCE 1.375% 18-23/03/2026	EUR	1 381 934	0.50	645 000	DAIMLER AG 2.625% 20-07/04/2025	EUR	714 314	0.26
400 000	CAISSE NA REA MU 2.125% 19-16/09/2029	EUR	416 764	0.15	1 300 000	DEUTSCHE BANK AG 1.625% 20-20/01/2027	EUR	1 357 449	0.50
400 000	CAPGEMINI SE 1.625% 20-15/04/2026	EUR	432 346	0.16	532 000	FRESENIUS MEDICA 1.000% 20-29/05/2026	EUR	555 089	0.20
400 000	CFCM NORD EUROPE 2.125% 16-12/09/2026	EUR	422 664	0.15	632 000	FRESENIUS SE & C 0.750% 20-15/01/2028	EUR	651 917	0.24
400 000	CIE DE ST GOBAIN 1.875% 18-21/09/2028	EUR	448 557	0.16	580 000	FRESENIUS SE & C 1.625% 20-08/10/2027	EUR	633 234	0.23
800 000	CMA CGM SA 7.500% 20-15/01/2026	EUR	855 155	0.31	540 000	HEIDELBERGCEMENT 1.500% 16-07/02/2025	EUR	569 261	0.21
1 000 000	CRED AGRICOLE SA 0.125% 20-09/12/2027	EUR	997 566	0.36	600 000	INFINEON TECH 1.125% 20-24/06/2026	EUR	632 985	0.23
700 000	ENGIE 0.375% 20-11/06/2027	EUR	714 124	0.26	800 000	SCHAEFFLER AG 1.875% 19-26/03/2024	EUR	824 780	0.30
1 100 000	ENGIE 1.375% 19-21/06/2039	EUR	1 254 934	0.46	1 000 000	SCHAEFFLER AG 2.750% 20-12/10/2025	EUR	1 058 575	0.39
900 000	ESSILORLUXOTTICA 0.750% 19-27/11/2031	EUR	940 353	0.34	1 334 000	STYROLUTION 2.250% 20-16/01/2027	EUR	1 291 646	0.47
400 000	EUTELSAT SA 1.500% 20-13/10/2028	EUR	405 831	0.15	1 940 000	TECHEM VERWALTUN 2.000% 20-15/07/2025	EUR	1 923 172	0.71
675 000	FAURECIA 2.375% 19-15/06/2027	EUR	679 940	0.25	1 000 000	VERTICAL MIDCO G 4.375% 20-15/07/2027	EUR	1 052 181	0.38
445 000	FAURECIA 2.625% 18-15/06/2025	EUR	451 839	0.17	378 000	VOLKSWAGEN FIN 2.500% 20-06/04/2023	EUR	398 443	0.15
400 000	FONCIERE DES REGIONS 1.875% 16-20/05/2026	EUR	431 766	0.16	1 310 000	VOLKSWAGEN LEAS 1.375% 17-20/01/2025	EUR	1 369 303	0.50
900 000	ICADE 1.625% 18-28/02/2028	EUR	972 004	0.36	1 400 000	ZF FINANCE 3.000% 20-21/09/2025	EUR	1 445 030	0.53
500 000	JCDECAUX SA 2.000% 20-24/10/2024	EUR	529 865	0.19	700 000	ZF FINANCE GMBH 2.750% 20-25/05/2027	EUR	710 995	0.26
350 000	KAPLA HOLDING SA 3.375% 19-15/12/2026	EUR	342 708	0.13	<i>United Kingdom</i>				
400 000	LA MONDIALE 2.125% 20-23/06/2031	EUR	423 099	0.15	20 991 355			7.68	
1 100 000	LEGRAND SA 0.625% 19-24/06/2028	EUR	1 147 791	0.42	1 520 000	BP CAPITAL PLC 0.830% 16-19/09/2024	EUR	1 567 252	0.57
400 000	LEGRAND SA 0.750% 20-20/05/2030	EUR	423 245	0.15	920 000	BP CAPITAL PLC 1.876% 20-07/04/2024	EUR	978 444	0.36
1 010 000	LOXAM SAS 3.250% 19-14/01/2025	EUR	1 010 409	0.37	437 000	BRITISH TELECOMM 0.500% 19-12/09/2025	EUR	444 757	0.16
1 300 000	MICHELIN 0.000% 20-02/11/2028	EUR	1 295 898	0.47	496 000	BRITISH TELECOMM 1.125% 19-12/09/2029	EUR	520 565	0.19
600 000	ORANGE 0.000% 19-04/09/2026	EUR	602 534	0.22	1 030 000	BRITISH TELECOMM PLC 1.000% 17-21/11/2024	EUR	1 064 622	0.39
400 000	ORANGE 1.000% 16-12/05/2025	EUR	418 591	0.15	491 000	COCA-COLA EURO 0.200% 20-02/12/2028	EUR	490 175	0.18
400 000	PERNOD RICARD SA 1.125% 20-07/04/2025	EUR	420 085	0.15	1 300 000	EASYJET PLC 1.750% 16-09/02/2023	EUR	1 296 896	0.47
1 400 000	PEUGEOT 2.750% 20-15/05/2026	EUR	1 561 375	0.57	1 050 000	FCE BANK PLC 0.869% 17-13/09/2021	EUR	1 045 461	0.38
1 038 000	PSA BANQUE FRANCE 0.625% 17-10/10/2022	EUR	1 050 687	0.38	1 000 000	GLAXOSMITHKLINE 0.000% 19-23/09/2021	EUR	1 001 876	0.37
875 000	RCI BANQUE 0.500% 16-15/09/2023	EUR	879 232	0.32	1 300 000	ITV PLC 1.375% 19-26/09/2026	EUR	1 332 992	0.49
440 000	RCI BANQUE 2.000% 19-11/07/2024	EUR	460 618	0.17	1 800 000	JAGUAR LAND ROVER 2.200% 17-15/01/2024	EUR	1 660 706	0.61
500 000	RENAULT 1.125% 19-04/10/2027	EUR	468 583	0.17	1 000 000	JAGUAR LAND ROVR 5.875% 19-15/11/2024	EUR	1 016 700	0.37
1 100 000	SANEF 1.875% 15-16/03/2026	EUR	1 178 014	0.43					
400 000	SEB SA 1.375% 20-16/06/2025	EUR	411 163	0.15					
400 000	SOCIETE GENERALE 0.500% 17-13/01/2023	EUR	404 715	0.15					
900 000	SUEZ 1.250% 20-14/05/2035	EUR	980 739	0.36					
1 100 000	TELEPERFORMANCE 1.500% 17-03/04/2024	EUR	1 143 450	0.42					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Euro Corporate Bond Opportunities

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
625 000	LLOYDS BANK 0.375% 20-28/01/2025	EUR	632 650	0.23	700 000	MERLIN PROPRTIE 1.875% 19-04/12/2034	EUR	708 348	0.26
1 572 000	NATIONWIDE BLDG 0.250% 20-22/07/2025	EUR	1 585 079	0.58	800 000	MERLIN PROPRTIE 2.375% 20-13/07/2027	EUR	861 998	0.31
550 000	NATL GRID ELECT 0.823% 20-07/07/2032	EUR	574 911	0.21	1 000 000	NATURGY ENERGY GROUP CAP 1.125% 17-11/04/2024	EUR	1 035 466	0.38
700 000	ROLLS-ROYCE PLC 0.875% 18-09/05/2024	EUR	658 231	0.24	600 000	NORTEGAS ENERGIA 2.065% 17-28/09/2027	EUR	654 254	0.24
1 409 000	ROLLS-ROYCE PLC 4.625% 20-16/02/2026	EUR	1 521 232	0.56	900 000	SANTAN CONS FIN 0.375% 19-27/06/2024	EUR	912 045	0.33
1 300 000	ROYAL BANK OF SCOTLAND 0.625% 18-02/03/2022	EUR	1 310 605	0.48	1 800 000	TELEFONICA EMIS 1.528% 17-17/01/2025	EUR	1 918 097	0.71
754 000	SSE PLC 1.250% 20-16/04/2025	EUR	793 400	0.29	<i>Luxembourg</i>			<i>10 906 850</i>	<i>3.97</i>
500 000	VIRGIN MEDIA FIN 3.750% 20-15/07/2030	EUR	508 475	0.19	900 000	ALTICE FRANCE 4.000% 20-15/02/2028	EUR	855 321	0.31
663 000	VMED O2 UK FIN 3.250% 20-31/01/2031	EUR	680 315	0.25	1 910 000	ARENA LUX FIN 1.875% 20-01/02/2028	EUR	1 810 002	0.66
299 000	YORKSHIRE BLD SOC 0.625% 20-21/09/2025	EUR	306 011	0.11	400 000	BLACKSTONE PROP 1.750% 19-12/03/2029	EUR	420 481	0.15
<i>The Netherlands</i>			<i>20 845 119</i>	<i>7.62</i>	1 103 000	CNH IND FIN 1.625% 19-03/07/2029	EUR	1 157 488	0.42
400 000	ACHMEA BV 1.500% 20-26/05/2027	EUR	430 725	0.16	1 380 000	EUROFINS SCIEN 3.750% 20-17/07/2026	EUR	1 615 345	0.59
829 000	ASHLAND SERVICES 2.000% 20-30/01/2028	EUR	824 398	0.30	700 000	GRAND CITY PROP 1.700% 20-09/04/2024	EUR	738 117	0.27
510 000	CONTI-GUMMI FIN 2.125% 20-27/11/2023	EUR	539 002	0.20	1 100 000	GRAND CITY PROPERTIES 1.500% 18-22/02/2027	EUR	1 174 217	0.43
850 000	DUFFRY ONE BV 2.000% 19-15/02/2027	EUR	795 835	0.29	755 000	HEIDELCEMENT FIN 2.500% 20-09/10/2024	EUR	823 197	0.30
500 000	EDP FINANCE BV 1.500% 17-22/11/2027	EUR	545 433	0.20	447 000	MEDTRONIC GLOBAL 0.375% 20-15/10/2028	EUR	458 139	0.17
952 000	ENEL FIN INTL NV 1.500% 19-21/07/2025	EUR	1 016 728	0.37	1 037 000	PROLOGIS INTL II 0.875% 19-09/07/2029	EUR	1 095 184	0.40
961 000	ENEL FINANCE INTERNATIONAL NV 1.125% 18-16/09/2026	EUR	1 024 311	0.37	300 000	PROLOGIS INTL II 1.625% 20-17/06/2032	EUR	337 568	0.12
696 000	IPD 3 BV 5.500% 20-01/12/2025	EUR	716 893	0.26	400 000	RICHEMONT INT 0.750% 20-26/05/2028	EUR	421 791	0.15
1 100 000	JAB HOLDINGS 2.500% 18-25/06/2029	EUR	1 259 352	0.46	<i>United States of America</i>			<i>10 161 603</i>	<i>3.71</i>
300 000	KONINKLIJKE KPN 0.875% 20-14/12/2032	EUR	304 130	0.11	1 030 000	AT&T INC 1.800% 18-05/09/2026	EUR	1 120 594	0.41
700 000	KONINKLIJKE KPN 1.125% 16-11/09/2028	EUR	723 128	0.26	486 000	AT&T INC 1.800% 19-14/09/2039	EUR	516 396	0.19
634 000	MAXEDA DIY 5.875% 20-01/10/2026	EUR	659 325	0.24	1 030 000	EURONET WORLDWID 1.375% 19-22/05/2026	EUR	1 023 702	0.37
500 000	NATURGY FINANCE 1.250% 20-15/01/2026	EUR	529 619	0.19	750 000	FORD MOTOR CRED 1.744% 20-19/07/2024	EUR	744 212	0.27
338 000	REN FINANCE BV 1.750% 18-18/01/2028	EUR	370 661	0.14	1 100 000	FORD MOTOR CRED 2.330% 19-25/11/2025	EUR	1 115 200	0.41
715 000	SAIPEM FIN INTL 3.375% 20-15/07/2026	EUR	744 309	0.27	1 300 000	MANPOWERGROUP 1.875% 15-11/09/2022	EUR	1 333 410	0.49
636 000	SCHLUMBERGER FIN 0.500% 19-15/10/2031	EUR	645 801	0.24	1 100 000	MMS USA FIN INC 0.625% 19-13/06/2025	EUR	1 121 304	0.41
1 570 000	SHELL INTL FIN 0.875% 19-08/11/2039	EUR	1 600 948	0.58	900 000	MMS USA FIN INC 1.250% 19-13/06/2028	EUR	942 302	0.34
2 300 000	TEVA PHARMACEUTICAL FNC 1.625% 16-15/10/2028	EUR	2 021 125	0.75	1 000 000	STANDARD INDS IN 2.250% 19-21/11/2026	EUR	1 010 500	0.37
1 300 000	TRIVIUM PACK FIN 3.750% 19-15/08/2026	EUR	1 330 875	0.49	210 000	VERIZON COMM INC 1.300% 20-18/05/2033	EUR	228 121	0.08
1 064 000	UPOJOHN FINANCE 1.362% 20-23/06/2027	EUR	1 126 345	0.41	991 000	WELLS FARGO CO 0.625% 20-14/08/2030	EUR	1 005 862	0.37
1 500 000	VOLKSWAGEN INTERNATION FN 1.875% 17-30/03/2027	EUR	1 639 916	0.60	<i>Sweden</i>			<i>9 273 062</i>	<i>3.38</i>
1 300 000	VONOVIA BV 1.800% 19-29/06/2025	EUR	1 403 772	0.51	899 000	ALFA LAVAL TREAS 0.250% 19-25/06/2024	EUR	900 924	0.33
600 000	ZF EUROPE 2.000% 19-23/02/2026	EUR	592 488	0.22	620 000	BALDER 1.125% 19-29/01/2027	EUR	629 821	0.23
<i>Spain</i>			<i>15 853 136</i>	<i>5.80</i>	357 000	BALDER 1.250% 20-28/01/2028	EUR	359 275	0.13
1 300 000	ACS ACTIVIDADES 1.375% 20-17/06/2025	EUR	1 330 817	0.49	1 357 000	HEMSO FASTIGHETS 1.000% 16-09/09/2026	EUR	1 433 746	0.52
900 000	AMADEUS IT GROUP SA 0.875% 18-18/09/2023	EUR	918 147	0.34	1 551 000	MOLNLYCKE HLD 0.625% 20-15/01/2031	EUR	1 548 968	0.57
400 000	BANCO SABADELL 0.875% 19-22/07/2025	EUR	408 149	0.15	1 000 000	MOLNLYCKE HLD 0.875% 19-05/09/2029	EUR	1 031 329	0.38
400 000	BANCO SABADELL 1.125% 19-27/03/2025	EUR	406 623	0.15	442 000	SCA HYGIENE AB 1.125% 17-27/03/2024	EUR	458 595	0.17
900 000	BANCO SANTANDER 0.250% 19-19/06/2024	EUR	911 467	0.33	252 000	SCANIA CV AB 0.500% 20-06/10/2023	EUR	254 765	0.09
1 100 000	BANCO SANTANDER 0.500% 20-04/02/2027	EUR	1 116 511	0.41	935 000	SVENSKA HANDELSBANKEN 0.050% 19-03/09/26	EUR	939 589	0.34
400 000	BANCO SANTANDER 1.375% 20-05/01/2026	EUR	423 736	0.15	1 145 000	TELE2 AB 1.125% 18-15/05/2024	EUR	1 183 102	0.43
400 000	CAIXABANK 1.125% 17-12/01/2023	EUR	408 923	0.15	500 000	VOLVO TREAS AB 1.625% 20-26/05/2025	EUR	532 948	0.19
1 300 000	CAIXABANK 1.125% 19-27/03/2026	EUR	1 364 264	0.50					
500 000	CAIXABANK 1.375% 19-19/06/2026	EUR	526 795	0.19					
1 030 000	FCC AQUALIA SA 2.629% 17-08/06/2027	EUR	1 121 440	0.41					
800 000	INMOBILIARIA COL 1.350% 20-14/10/2028	EUR	826 056	0.30					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Euro Corporate Bond Opportunities

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Italy</i>		<i>9 161 234</i>	<i>3.36</i>		Floating rate bonds		61 537 202	22.47
104 000	AEROPORTI ROMA 1.625% 20-02/2029	EUR	104 647	0.04		<i>The Netherlands</i>		<i>10 704 228</i>	<i>3.91</i>
1 284 000	CAMPARI MILANO 1.250% 20-06/10/2027	EUR	1 339 001	0.49	700 000	ABERTIS FINANCE 20-31/12/2060 FRN	EUR	725 530	0.27
1 030 000	ENI S.P.A. 0.625% 16-19/09/2024	EUR	1 058 424	0.39	650 000	ACHMEA BV 15-29/12/2049 FRN	EUR	713 733	0.26
480 000	ENI SPA 1.250% 20-18/05/2026	EUR	508 798	0.19	800 000	COOPERATIEVE RAB 20-05/05/2028 FRN	EUR	837 910	0.31
1 310 000	INTESA SANPAOLO 1.000% 19-19/11/2026	EUR	1 359 090	0.50	2 300 000	FERROVIAL NL 17-31/12/2049 FRN	EUR	2 270 468	0.84
1 030 000	IREN SPA 2.750% 15-02/11/2022	EUR	1 081 107	0.40	900 000	ING GROEP NV 19-13/11/2030 FRN	EUR	910 583	0.33
263 000	MEDIOBANCA SPA 1.000% 20-08/09/2027	EUR	271 969	0.10	1 000 000	TELEFONICA EUROP 16-31/12/2049 FRN	EUR	1 021 637	0.37
920 000	SNAM SPA 0.875% 16-25/10/2026	EUR	966 452	0.35	1 100 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	1 127 048	0.41
700 000	UNICREDIT SPA 1.800% 20-20/01/2030	EUR	731 657	0.27	1 100 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	1 184 676	0.43
1 300 000	UNIONE DI BANCHE 1.000% 19-22/07/2022	EUR	1 321 278	0.48	900 000	TELEFONICA EUROP 20-31/12/2060 FRN	EUR	915 252	0.33
396 000	UNIPOL GRUPPO 3.250% 20-23/09/2030	EUR	418 811	0.15	900 000	VOLKSWAGEN INTERNATION FN 14-29/03/2049 FRN	EUR	997 391	0.36
	<i>Denmark</i>		<i>3 781 062</i>	<i>1.39</i>		<i>France</i>		<i>8 962 989</i>	<i>3.27</i>
1 500 000	CARLSBERG BREW 0.375% 20-30/06/2027	EUR	1 522 057	0.56	600 000	BNP PARIBAS 19-04/06/2026 FRN	EUR	611 299	0.22
1 030 000	CARLSBERG BREW 2.500% 14-28/05/2024	EUR	1 115 503	0.41	500 000	BNP PARIBAS 20-17/04/2029 FRN	EUR	526 956	0.19
500 000	DKT FINANCE 7.000% 18-17/06/2023	EUR	514 295	0.19	900 000	CNP ASSURANCES 20-30/06/2051 FRN	EUR	975 727	0.36
618 000	NYKREDIT 0.625% 19-17/01/2025	EUR	629 207	0.23	600 000	CRD MUTUEL ARKEA 20-11/06/2029 FRN	EUR	637 544	0.23
	<i>Austria</i>		<i>3 007 565</i>	<i>1.10</i>	500 000	CRED AGRICOLE SA 20-22/04/2026 FRN	EUR	519 796	0.19
1 300 000	BAWAG PSK 0.375% 19-03/09/2027	EUR	1 285 987	0.47	500 000	CREDIT AGRICOLE ASSURANCES 14-31/10/2049 FRN	EUR	570 354	0.21
1 120 000	OMV AG 1.000% 19-03/07/2034	EUR	1 177 883	0.43	500 000	CREDIT AGRICOLE ASSURANCES 15-29/01/2049 FRN	EUR	559 669	0.20
500 000	UNIQA INSURANCE 1.375% 20-09/07/2030	EUR	543 695	0.20	600 000	LA MONDIALE 19-31/12/2059 FRN	EUR	648 741	0.24
	<i>Ireland</i>		<i>2 465 097</i>	<i>0.90</i>	300 000	SOCIETE GENERALE 20-22/09/2028 FRN	EUR	309 361	0.11
400 000	CRH FINANCE 1.375% 16-18/10/2028	EUR	436 468	0.16	1 300 000	SOCIETE GENERALE 20-24/11/2030 FRN	EUR	1 301 663	0.48
831 000	DELL BANK INTERN 1.625% 20-24/06/2024	EUR	861 326	0.31	900 000	SOGECAP SA 14-29/12/2049 FRN	EUR	1 003 615	0.37
750 000	FRESENIUS FIN IR 1.500% 17-30/01/2024	EUR	781 580	0.29	600 000	TOTAL SA 15-29/12/2049 FRN	EUR	638 589	0.23
360 000	RYANAIR DAC 2.875% 20-15/09/2025	EUR	385 723	0.14	637 000	TOTAL SE 20-31/12/2060 FRN	EUR	659 675	0.24
	<i>Japan</i>		<i>2 238 727</i>	<i>0.82</i>		<i>United Kingdom</i>		<i>8 201 745</i>	<i>3.00</i>
205 000	NISSAN MOTOR CO 1.940% 20-15/09/2023	EUR	213 484	0.08	400 000	AVIVA PLC 14-03/07/2044 FRN	EUR	444 101	0.16
425 000	NISSAN MOTOR CO 2.652% 20-17/03/2026	EUR	448 870	0.16	1 253 000	BARCLAYS PLC 19-09/06/2025 FRN	EUR	1 276 393	0.47
1 508 000	TAKEDA PHARM 1.000% 20-09/07/2029	EUR	1 576 373	0.58	916 000	BP CAPITAL PLC 20-22/06/2169 FRN	EUR	975 632	0.36
	<i>Cyprus</i>		<i>1 907 123</i>	<i>0.70</i>	1 510 000	BRITISH TELECOMM 20-18/08/2080 FRN	EUR	1 479 104	0.54
1 300 000	AROUNDTOWN SA 0.000% 20-16/07/2026	EUR	1 272 618	0.47	1 614 000	ROYAL BK SCOTLND 19-15/11/2025 FRN	EUR	1 646 473	0.60
600 000	AROUNDTOWN SA 1.450% 19-09/07/2028	EUR	634 505	0.23	1 692 000	SSE PLC 20-31/12/2060 FRN	EUR	1 795 901	0.66
	<i>Belgium</i>		<i>1 340 894</i>	<i>0.49</i>	569 000	VODAFONE GROUP 20-27/08/2080 FRN	EUR	584 141	0.21
601 000	AB INBEV SA/NV 2.125% 20-02/12/2027	EUR	683 106	0.25		<i>Italy</i>		<i>8 048 705</i>	<i>2.93</i>
600 000	ELIA SYSTEM OP 1.500% 18-05/09/2028	EUR	657 788	0.24	772 000	ENI SPA 20-31/12/2060 FRN	EUR	805 350	0.29
	<i>Hong Kong</i>		<i>1 057 419</i>	<i>0.39</i>	1 130 000	INTESA SANPAOLO 20-31/12/2060 FRN	EUR	1 078 117	0.39
1 030 000	CKH FIN 16 1.250% 16-06/04/2023	EUR	1 057 419	0.39	900 000	UNICREDIT S.P.A. 16-29/12/2049 FRN	EUR	984 542	0.36
	<i>Finland</i>		<i>1 015 391</i>	<i>0.37</i>	1 330 000	UNICREDIT SPA 20-16/06/2026 FRN	EUR	1 378 899	0.50
325 000	STORA ENSO OYJ 0.625% 20-02/12/2030	EUR	329 941	0.12	940 000	UNICREDIT SPA 20-20/01/2026 FRN	EUR	953 661	0.35
600 000	STORA ENSO OYJ 2.500% 18-21/03/2028	EUR	685 450	0.25	1 555 000	UNICREDIT SPA 20-22/07/2027 FRN	EUR	1 649 389	0.60
	<i>Portugal</i>		<i>617 911</i>	<i>0.23</i>	1 335 000	UNICREDIT SPA 20-31/12/2060 FRN	EUR	1 198 747	0.44
600 000	GALP ENERGIA 2.000% 20-15/01/2026	EUR	617 911	0.23		<i>Germany</i>		<i>5 374 776</i>	<i>1.96</i>
	<i>Romania</i>		<i>593 813</i>	<i>0.22</i>	700 000	ALLIANZ SE 20-08/07/2050 FRN	EUR	765 355	0.28
600 000	RCS & RDS SA 2.500% 20-05/02/2025	EUR	593 813	0.22	400 000	COMMERZBANK AG 20-05/12/2030 FRN	EUR	436 775	0.16
					900 000	DEUTSCHE BANK AG 20-19/11/2025 FRN	EUR	913 886	0.33
					300 000	DEUTSCHE BOERSE 20-16/06/2047 FRN	EUR	307 018	0.11
					927 000	ENERGIE BADEN-WU 16-05/04/2077 FRN	EUR	955 018	0.35
					1 000 000	MERCK 20-09/09/2080 FRN	EUR	1 021 559	0.37
						MUENCHENER RUECKVERSICHERUNG 12-26/05/2042 FRN	EUR	975 165	0.36

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Euro Corporate Bond Opportunities

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Spain</i>				
			5 127 820	1.87
400 000	BANCO BILBAO VIZ 20-16/01/2030 FRN	EUR	399 197	0.15
800 000	BANCO BILBAO VIZCAYA ARGENTARIA 16-29/12/2049 FRN	EUR	815 917	0.30
300 000	BANCO SABADELL 20-11/03/2027 FRN	EUR	309 679	0.11
600 000	BANCO SABADELL 20-29/06/2023 FRN	EUR	614 880	0.22
800 000	BANCO SANTANDER 20-31/12/2060 FRN	EUR	801 073	0.29
1 100 000	CAIXABANK 20-10/07/2026 FRN	EUR	1 128 416	0.41
1 100 000	IBERCAJA 20-23/07/2030 FRN	EUR	1 058 658	0.39
<i>Austria</i>				
			3 282 541	1.20
600 000	BAWAG GROUP AG 19-26/03/2029 FRN	EUR	618 348	0.23
300 000	ERSTE GROUP 20-08/09/2031 FRN	EUR	312 885	0.11
800 000	ERSTE GROUP 20-31/12/2060 FRN	EUR	755 003	0.28
500 000	OMV AG 20-31/12/2060 FRN	EUR	519 217	0.19
1 000 000	RAIFFEISEN BK IN 20-18/06/2032 FRN	EUR	1 077 088	0.39
<i>Luxembourg</i>				
			2 836 370	1.04
810 000	CPI PROPERTY GRO 20-31/12/2060 FRN	EUR	846 369	0.31
1 000 000	GRAND CITY PROP 20-31/12/2060 FRN	EUR	985 349	0.36
900 000	HANNOVER FINANCE 12-30/06/2043 FRN	EUR	1 004 652	0.37
<i>Belgium</i>				
			2 037 564	0.74
1 300 000	AGEAS 20-24/11/2051 FRN	EUR	1 318 787	0.48
700 000	SOLVAY SA 20-02/09/2169 FRN	EUR	718 777	0.26
<i>United States of America</i>				
			2 006 209	0.74
2 000 000	AT&T INC 20-31/12/2060 FRN	EUR	2 006 209	0.74
<i>Switzerland</i>				
			1 418 979	0.52
833 000	CREDIT SUISSE 19-24/06/2027 FRN	EUR	866 649	0.32
540 000	CREDIT SUISSE 20-14/01/2028 FRN	EUR	552 330	0.20
<i>Finland</i>				
			1 338 741	0.49
1 291 000	OP CORPORATE BK 20-09/06/2030 FRN	EUR	1 338 741	0.49
<i>Sweden</i>				
			650 219	0.24
643 000	TELIA CO AB 20-11/05/2081 FRN	EUR	650 219	0.24
<i>Cyprus</i>				
			614 821	0.22
600 000	AROUNDTOWN SA 19-12/01/2168 FRN	EUR	614 821	0.22
<i>Ireland</i>				
			533 268	0.19
500 000	ZURICH FINANCE 20-17/09/2050 FRN	EUR	533 268	0.19
<i>Portugal</i>				
			398 227	0.15
400 000	EDP SA 20-20/07/2080 FRN	EUR	398 227	0.15
Shares/Units in investment funds			16 892 741	6.19
<i>France</i>				
			13 682 180	5.01
23.48	BNP PARIBAS INVEST 3 MOIS - I - C	EUR	13 682 180	5.01
<i>Luxembourg</i>				
			3 210 561	1.18
27 052.25	BNP PARIBAS FUNDS EURO HIGH YIELD SHT DURATION BD XCA	EUR	3 210 561	1.18
Total securities portfolio			265 753 896	97.10

BNP PARIBAS FUNDS SICAV Euro Covered Bond

Securities portfolio at 31/12/2020

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									
<i>France</i>						<i>Italy</i>		6 027 990	8.78
1 700 000	AXA HOME LOAN 0.050% 19-05/07/2027	EUR	1 745 490	2.54	900 000	CASS RISP PARMA 0.875% 14-31/01/2022	EUR	912 193	1.33
600 000	BPCE SFH 0.375% 16-10/02/2023	EUR	611 189	0.89	1 100 000	CASS RISP PARMA 0.875% 15-16/06/2023	EUR	1 134 379	1.65
300 000	BPCE SFH 0.375% 17-21/02/2024	EUR	308 013	0.45	1 300 000	CREDITO EMILIANO 0.875% 14-05/11/2021	EUR	1 313 226	1.91
200 000	BPCE SFH 0.500% 15-11/10/2022	EUR	203 604	0.30	500 000	CREDITO EMILIANO 1.125% 19-17/01/2024	EUR	521 076	0.76
500 000	BPCE SFH 0.750% 18-02/09/2025	EUR	527 933	0.77	1 000 000	INTESA SANPAOLO 1.125% 18-14/07/2025	EUR	1 069 368	1.56
1 600 000	BPCE SFH 4.000% 11-23/03/2022	EUR	1 687 550	2.46	1 000 000	INTESA SANPAOLO 3.625% 12-05/12/2022	EUR	1 077 748	1.57
1 100 000	CAISSE FR DE FIN 0.010% 20-22/02/2028	EUR	1 128 887	1.65	<i>Canada</i>				
1 100 000	CAISSE FR DE FIN 0.010% 20-24/06/2030	EUR	1 126 147	1.64	1 051 000	ROYAL BANK OF CANADA 0.250% 18-28/06/2023	EUR	1 069 704	1.56
1 100 000	CAISSE FR DE FINANCEMENT 0.750% 17-11/01/2027	EUR	1 176 394	1.72	720 000	ROYAL BANK OF CANADA 0.250% 19-29/01/2024	EUR	735 150	1.07
300 000	CAISSE FR DE FINANCEMENT 3.000% 13-02/10/2028	EUR	378 460	0.55	600 000	ROYAL BK CANADA 0.050% 19-19/06/2026	EUR	612 790	0.89
1 800 000	CAISSE REFIN L HAB 4.000% 12-17/06/2022	EUR	1 918 408	2.80	1 000 000	TORONTO DOMINION BANK 0.375% 16-27/04/2023	EUR	1 018 809	1.49
700 000	CAISSE REFIN L HAB 4.300% 11-24/02/2023	EUR	772 831	1.13	<i>Norway</i>				
3 000 000	CIE FIN FONCIER 0.010% 19-10/11/2027	EUR	3 076 490	4.48	1 100 000	DNB BOLIGKREDITT 0.010% 20-08/10/2027	EUR	1 125 666	1.64
1 300 000	CREDIT AG HOME L 0.010% 20-03/11/2031	EUR	1 327 455	1.94	963 000	DNB BOLIGKREDITT 0.375% 18-14/11/2023	EUR	985 694	1.44
200 000	CREDIT AGRICOLE HOME L 0.875% 18-11/08/2028	EUR	218 654	0.32	1 096 000	DNB BOLIGKREDITT 0.625% 18-19/06/2025	EUR	1 148 208	1.67
100 000	CREDIT MUTUEL - CIC 1.000% 18-30/04/2028	EUR	109 824	0.16	<i>Portugal</i>				
500 000	CSSE REFIN LHAB 0.010% 19-08/10/2029	EUR	512 294	0.75	1 600 000	BANCO COMMERCIAL PORTUGUES 0.750% 17-31/05/2022	EUR	1 624 767	2.37
1 300 000	HSBC SFH 0.500% 18-17/04/2025	EUR	1 352 471	1.97	900 000	BANCO SANTANDER TOTTA 0.875% 17-25/04/2024	EUR	938 693	1.37
1 200 000	LA BANQUE POST H 0.010% 19-22/10/2029	EUR	1 231 091	1.79	500 000	BANCO SANTANDER TOTTA 1.250% 17-26/09/2027	EUR	553 697	0.81
2 100 000	LA BANQUE POSTALE 2.375% 14-15/01/2024	EUR	2 282 888	3.33	<i>Finland</i>				
<i>The Netherlands</i>					1 130 000	OP CORPORATE BANK 0.250% 16-11/05/2023	EUR	1 150 889	1.68
1 100 000	ABN AMRO BANK NV 1.125% 19-23/04/2039	EUR	1 325 300	1.93	520 000	OP MORTGAGE BANK 0.010% 20-19/11/2030	EUR	533 288	0.78
1 000 000	ABN AMRO BANK NV 1.250% 18-10/01/2033	EUR	1 171 085	1.71	<i>South Korea</i>				
600 000	ABN AMRO BANK NV 1.500% 15-30/09/2030	EUR	704 033	1.03	1 100 000	KHFC 0.010% 20-07/07/2025	EUR	1 112 699	1.62
500 000	AEGON BANK 0.010% 20-16/11/2025	EUR	509 062	0.74	<i>United Kingdom</i>				
1 100 000	COOPERATIEVE RAB 0.010% 20-02/07/2030	EUR	1 129 398	1.65	500 000	SANTANDER UK PLC 0.050% 20-12/01/2027	EUR	509 363	0.74
1 800 000	COOPERATIEVE RAB 0.250% 17-31/05/2024	EUR	1 846 663	2.69	180 000	YORKSHIRE BLD SOC 0.375% 17-11/04/2023	EUR	182 929	0.27
2 200 000	ING BANK NV 1.875% 13-22/05/2023	EUR	2 324 565	3.39	<i>Australia</i>				
500 000	NN BANK NV 0.010% 20-08/07/2030	EUR	511 561	0.75	600 000	NATL AUSTRALIABK 0.750% 19-30/01/2026	EUR	633 132	0.92
500 000	NN BANK NV 0.050% 20-24/09/2035	EUR	505 750	0.74	<i>Sweden</i>				
<i>Spain</i>					519 000	STADSHYPOTEK AB 0.010% 20-24/11/2028	EUR	531 813	0.78
1 100 000	BANCO BILBAO VIZCAYA ARGENTARIA 4.000% 05-25/02/2025	EUR	1 302 309	1.90	<i>Belgium</i>				
1 500 000	BANKINTER SA 1.000% 15-05/02/2025	EUR	1 580 870	2.30	300 000	KBC BANK NV 0.375% 16-01/09/2022	EUR	304 486	0.44
1 300 000	CAJA RURAL NAV 0.500% 15-16/03/2022	EUR	1 312 522	1.91	<i>Ireland</i>				
1 200 000	CAJA RURAL NAV 0.625% 16-01/12/2023	EUR	1 230 257	1.79	300 000	BANK IRELAND MTGE 0.375% 15-07/05/2022	EUR	303 329	0.44
800 000	IBERCAJA 0.250% 16-18/10/2023	EUR	811 718	1.18	Total securities portfolio				
2 100 000	KUTXABANK 1.750% 14-27/05/2021	EUR	2 118 927	3.09				68 091 450	99.27
<i>Germany</i>									
333 000	BERLIN HYP AG 0.010% 20-02/09/2030	EUR	342 104	0.50					
730 000	DZ HYP AG 0.010% 20-27/10/2028	EUR	749 915	1.09					
1 300 000	LANDBK HESSEN-TH 0.000% 19-03/07/2024	EUR	1 322 465	1.93					
685 000	LB BADEN-WUERT 0.010% 20-17/06/2026	EUR	701 716	1.02					
775 000	UNICREDIT 0.010% 20-15/09/2028	EUR	795 332	1.16					
1 594 000	UNICREDIT 0.010% 20-24/06/2030	EUR	1 634 227	2.38					
1 300 000	UNICREDIT 0.250% 20-15/01/2032	EUR	1 362 502	1.99					

BNP PARIBAS FUNDS SICAV Euro Defensive Equity

Securities portfolio at 31/12/2020

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					11 301	STMICROELECTRONICS NV	EUR	345 246	0.69
			45 528 886	90.43	9 528	VOPAK	EUR	409 609	0.81
					11 979	WOLTERS KLUWER	EUR	827 270	1.64
Shares			45 481 260	90.34	<i>Spain</i>				<i>3 358 858</i>
	<i>France</i>		<i>14 232 999</i>	<i>28.25</i>	16 146	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS	EUR	438 364	0.87
2 356	AIR LIQUIDE SA	EUR	316 293	0.63	6 586	CELLNEX TELECOM SAU	EUR	323 504	0.64
4 175	AMUNDI SA	EUR	278 890	0.55	22 626	ENAGAS SA	EUR	406 476	0.81
2 164	ARKEMA	EUR	202 334	0.40	41 558	IBERDROLA SA	EUR	486 229	0.97
6 992	ATOS SE	EUR	522 862	1.04	39 302	RED ELECTRICA CORPORACION SA	EUR	659 291	1.31
40 373	AXA SA	EUR	787 758	1.56	60 438	REPSOL SA	EUR	498 614	0.99
9 130	BNP PARIBAS	EUR	393 549	0.78	168 376	TELEFONICA SA	EUR	546 380	1.09
13 209	CARREFOUR SA	EUR	185 322	0.37	<i>Belgium</i>				<i>2 065 168</i>
11 025	COMPAGNIE DE SAINT GOBAIN	EUR	413 438	0.82	9 899	AGEAS	EUR	431 398	0.86
14 718	DANONE	EUR	791 240	1.57	8 019	COLRUYT SA	EUR	388 681	0.77
3 152	ESSILORLUXOTTICA	EUR	402 038	0.80	30 332	PROXIMUS	EUR	491 682	0.98
951	HERMES INTERNATIONAL	EUR	836 500	1.66	1 962	SOFINA	EUR	543 474	1.08
10 018	IPSEN	EUR	680 222	1.35	2 485	UCB SA	EUR	209 933	0.42
4 697	LEGRAND SA	EUR	342 881	0.68	<i>Finland</i>				<i>1 672 958</i>
3 507	LOREAL	EUR	1 089 976	2.16	7 367	ELISA OYJ	EUR	330 557	0.66
2 960	LVMH	EUR	1 512 263	3.00	11 729	KONE OYJ - B	EUR	779 509	1.55
6 522	MICHELIN (CGDE)	EUR	684 484	1.36	6 726	NESTE OYJ	EUR	397 910	0.79
58 101	ORANGE	EUR	565 555	1.12	4 396	ORION OYJ - B	EUR	164 982	0.33
8 758	PUBLICIS GROUPE	EUR	356 976	0.71	<i>Ireland</i>				<i>1 432 577</i>
16 564	SANOFI AVENTIS	EUR	1 303 586	2.59	13 427	CRH PLC	EUR	456 787	0.91
7 364	SCHNEIDER ELECTRIC SE	EUR	871 161	1.73	3 695	KINGSPAN GROUP PLC	EUR	212 093	0.42
1 462	SEB SA	EUR	217 838	0.43	2 194	PADDY POWER BETFAIR PLC	EUR	366 179	0.73
1 463	TELEPERFORMANCE	EUR	396 912	0.79	10 450	SMURFIT KAPPA GROUP PLC	EUR	397 518	0.79
30 621	TOTAL SA	EUR	1 080 921	2.15	<i>Italy</i>				<i>1 198 512</i>
	<i>Germany</i>		<i>12 531 347</i>	<i>24.90</i>	16 551	ASSICURAZIONI GENERALI	EUR	236 017	0.47
675	ADIDAS AG	EUR	201 083	0.40	129 388	SNAM SPA	EUR	595 314	1.18
8 097	ALLIANZ SE - REG	EUR	1 625 067	3.23	58 749	TERNA S.P.A.	EUR	367 181	0.73
7 107	BRENTAG AG	EUR	450 157	0.89	<i>Austria</i>				<i>753 324</i>
19 513	DAIMLER AG - REG	EUR	1 127 656	2.24	22 828	OMV AG	EUR	753 324	1.50
11 702	DEUTSCHE POST AG - REG	EUR	473 931	0.94	<i>Portugal</i>				<i>206 208</i>
81 871	DEUTSCHE TELEKOM AG - REG	EUR	1 224 381	2.43	14 921	JERONIMO MARTINS	EUR	206 208	0.41
8 481	DEUTSCHE WOHNEN AG - BR	EUR	370 535	0.74	Warrants, Rights				47 626
3 111	FRESENIUS MEDICAL CARE AG	EUR	212 170	0.42	60 438	REPSOL SA RTS	EUR	16 965	0.03
21 054	FRESENIUS SE & CO KGAA	EUR	796 683	1.58	168 376	TELEFONICA SA RTS 28/12/2020	EUR	30 661	0.06
11 761	GEA GROUP AG	EUR	344 362	0.68	Total securities portfolio				45 528 886
4 858	HELLOFRESH SE	EUR	307 026	0.61					90.43
9 553	INFINEON TECHNOLOGIES AG	EUR	299 869	0.60					
2 610	LEG IMMOBILIEN AG	EUR	331 627	0.66					
3 536	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	858 541	1.71					
12 534	SAP SE	EUR	1 343 894	2.67					
8 817	SIEMENS AG - REG	EUR	1 036 174	2.06					
2 400	SYMRISE AG	EUR	260 160	0.52					
221 542	TELEFONICA DEUTSCHLAND HOLDING	EUR	499 577	0.99					
12 859	VONOVIA SE	EUR	768 454	1.53					
	<i>The Netherlands</i>		<i>8 029 309</i>	<i>15.93</i>					
112	ADYEN NV	EUR	213 360	0.42					
77 910	AEGON NV	EUR	252 039	0.50					
4 527	ASML HOLDING NV	EUR	1 799 708	3.56					
2 461	FERRARI NV	EUR	464 268	0.92					
41 505	KONINKLIJKE AHOLD DELHAIZE NV	EUR	959 181	1.91					
5 211	KONINKLIJKE DSM NV	EUR	733 709	1.46					
148 132	KONINKLIJKE KPN NV	EUR	368 404	0.73					
10 670	KONINKLIJKE PHILIPS NV	EUR	467 133	0.93					
23 241	NN GROUP NV - W/I	EUR	825 753	1.64					
6 830	RANDSTAD HOLDING NV	EUR	363 629	0.72					

BNP PARIBAS FUNDS SICAV Euro Equity

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			1 568 125 751	99.67
Shares			1 568 125 751	99.67
<i>France</i>			<i>480 536 623</i>	<i>30.54</i>
397 290	AIR LIQUIDE SA	EUR	53 336 183	3.39
2 315 315	CREDIT AGRICOLE SA	EUR	23 894 051	1.52
419 574	ESSILORLUXOTTICA	EUR	53 516 664	3.40
184 232	LVMH	EUR	94 124 128	5.98
441 095	MICHELIN (CGDE)	EUR	46 292 920	2.94
243 965	PERNOD RICARD SA	EUR	38 253 712	2.43
787 383	SANOFI AVENTIS	EUR	61 967 042	3.94
594 122	SCHNEIDER ELECTRIC SE	EUR	70 284 633	4.47
1 473 362	VIVENDI	EUR	38 867 290	2.47
<i>Germany</i>			<i>455 363 047</i>	<i>28.94</i>
150 772	ADIDAS AG	EUR	44 914 979	2.85
229 601	DEUTSCHE BOERSE AG	EUR	31 971 939	2.03
4 041 619	DEUTSCHE TELEKOM AG - REG	EUR	60 442 412	3.84
4 653 719	E.ON SE	EUR	42 181 309	2.68
414 356	FRESENIUS MEDICAL CARE AG	EUR	28 259 079	1.80
2 133 789	INFINEON TECHNOLOGIES AG	EUR	66 979 637	4.26
669 785	SAP SE	EUR	71 814 348	4.56
610 463	SIEMENS AG - REG	EUR	71 741 612	4.56
341 861	SYMRISE AG	EUR	37 057 732	2.36
<i>The Netherlands</i>			<i>209 711 138</i>	<i>13.33</i>
209 483	ASML HOLDING NV	EUR	83 279 966	5.29
362 932	KONINKLIJKE DSM NV	EUR	51 100 826	3.25
852 539	PROSUS NV	EUR	75 330 346	4.79
<i>Spain</i>			<i>126 682 429</i>	<i>8.05</i>
625 811	AMADEUS IT GROUP SA	EUR	37 273 303	2.37
21 459 157	BANCO SANTANDER SA	EUR	54 463 340	3.46
1 404 745	GRIFOLS SA	EUR	33 545 311	2.13
90 822	GRIFOLS SA - B	EUR	1 400 475	0.09
<i>Finland</i>			<i>123 557 586</i>	<i>7.86</i>
1 036 000	NESTE OYJ	EUR	61 289 760	3.90
3 080 087	NORDEA BANK ABP	EUR	20 550 340	1.31
1 206 754	SAMPO OYJ - A	EUR	41 717 486	2.65
<i>Ireland</i>			<i>50 064 887</i>	<i>3.18</i>
1 471 631	CRH PLC	EUR	50 064 887	3.18
<i>Belgium</i>			<i>45 055 003</i>	<i>2.86</i>
790 300	ANHEUSER - BUSCH INBEV SA/NV	EUR	45 055 003	2.86
<i>United Kingdom</i>			<i>43 663 083</i>	<i>2.78</i>
204 991	LINDE PLC	EUR	43 663 083	2.78
<i>Portugal</i>			<i>33 491 955</i>	<i>2.13</i>
2 423 441	JERONIMO MARTINS	EUR	33 491 955	2.13
Shares/Units in investment funds			7 033 441	0.45
<i>Luxembourg</i>			<i>7 033 441</i>	<i>0.45</i>
58 625.15	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP	EUR	7 033 441	0.45
Total securities portfolio			1 575 159 192	100.12

BNP PARIBAS FUNDS SICAV Euro Government Bond

Securities portfolio at 31/12/2020

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					190 416	FRANCE O.A.T. 0.750% 17-25/05/2028	EUR	208 648	0.02
					150 117	FRANCE O.A.T. 1.000% 17-25/05/2027	EUR	165 590	0.01
					2 205 923	FRANCE O.A.T. 1.250% 16-25/05/2036	EUR	2 653 792	0.22
					6 100 000	FRANCE O.A.T. 1.250% 18-25/05/2034	EUR	7 265 588	0.61
					264 324	FRANCE O.A.T. 1.500% 15-25/05/2031	EUR	315 479	0.03
					33 433 726	FRANCE O.A.T. 1.500% 19-25/05/2050	EUR	44 553 448	3.72
					810 000	FRANCE O.A.T. 1.750% 13-25/05/2023	EUR	858 033	0.07
					8 180 000	FRANCE O.A.T. 1.750% 14-25/11/2024	EUR	8 969 943	0.75
					3 935 000	FRANCE O.A.T. 1.750% 16-25/05/2066	EUR	5 992 336	0.50
					28 160 000	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	37 216 255	3.12
					544 904	FRANCE O.A.T. 4.000% 05-25/04/2055	EUR	1 182 082	0.10
					286 029	FRANCE O.A.T. 4.000% 10-25/04/2060	EUR	657 515	0.06
					223 356	FRANCE O.A.T. 4.500% 09-25/04/2041	EUR	423 204	0.04
					51 942	FRANCE O.A.T./L 0.100% 15- 01/03/2025	EUR	54 691	0.00
					6 108 738	RESEAU FERRE FRANCE I/L 2.450% 03-28/02/2023	EUR	6 548 200	0.55
					4 700 000	SOCIETE PARIS 0.700% 20-15/10/2060	EUR	4 782 685	0.40
					8 000 000	UNEDIC 0.100% 20-25/11/2026	EUR	8 229 461	0.69
					Spain196 286 05416.42				
					1 500 000	ADIF ALTA VELOCI 0.950% 19- 30/04/2027	EUR	1 603 110	0.13
					2 300 000	FADE 0.050% 19-17/09/2024	EUR	2 338 341	0.20
					8 227 000	INSTIT CRDT OFCL 0.000% 20- 30/04/2026	EUR	8 361 945	0.70
					6 700 000	INSTITUTO DE CREDITO OFICIAL 0.500% 16-26/10/2023	EUR	6 888 084	0.58
					12 306 000	SPANISH GOVT 0.000% 20-30/04/2023	EUR	12 470 900	1.04
					26 864 000	SPANISH GOVT 0.050% 18-31/10/2021	EUR	27 006 916	2.26
					22 619 000	SPANISH GOVT 0.500% 20-30/04/2030	EUR	23 721 902	1.99
					6 336 000	SPANISH GOVT 0.600% 19-31/10/2029	EUR	6 713 436	0.56
					9 849 000	SPANISH GOVT 0.800% 20-30/07/2027	EUR	10 545 521	0.88
					1 997 000	SPANISH GOVT 1.000% 20-31/10/2050	EUR	2 062 663	0.17
					340 000	SPANISH GOVT 1.200% 20-31/10/2040	EUR	377 281	0.03
					257 000	SPANISH GOVT 1.250% 20-31/10/2030	EUR	287 187	0.02
					10 000 000	SPANISH GOVT 1.400% 18-30/07/2028	EUR	11 211 300	0.94
					6 000 000	SPANISH GOVT 1.450% 17-31/10/2027	EUR	6 701 160	0.56
					8 269 000	SPANISH GOVT 1.500% 17-30/04/2027	EUR	9 234 158	0.77
					90 000	SPANISH GOVT 1.600% 15-30/04/2025	EUR	98 212	0.01
					10 413 000	SPANISH GOVT 1.850% 19-30/07/2035	EUR	12 625 971	1.06
					175 000	SPANISH GOVT 1.950% 15-30/07/2030	EUR	207 699	0.02
					141 000	SPANISH GOVT 1.950% 16-30/04/2026	EUR	158 868	0.01
					2 410 000	SPANISH GOVT 2.150% 15-31/10/2025	EUR	2 714 841	0.23
					6 866 000	SPANISH GOVT 2.700% 18-31/10/2048	EUR	10 106 271	0.85
					7 007 000	SPANISH GOVT 2.750% 14-31/10/2024	EUR	7 890 793	0.66
					6 389 000	SPANISH GOVT 2.900% 16-31/10/2046	EUR	9 593 659	0.80
					3 075 000	SPANISH GOVT 3.450% 16-30/07/2066	EUR	5 571 900	0.47
					280 000	SPANISH GOVT 4.400% 13-31/10/2023	EUR	319 668	0.03
					120 000	SPANISH GOVT 4.650% 10-30/07/2025	EUR	148 384	0.01
					86 000	SPANISH GOVT 5.150% 13-31/10/2044	EUR	170 204	0.01
					8 000 000	SPANISH GOVT 5.400% 13-31/01/2023	EUR	9 000 240	0.75
					8 000 000	SPANISH GOVT 5.500% 11-30/04/2021	EUR	8 155 440	0.68
					Germany110 880 3099.30				
					2 088 553	BUNDESREPUBLIK DEUTSCHLAND 1.250% 17-15/08/2048	EUR	2 942 165	0.25
					5 977 370	BUNDESREPUBLIK DEUTSCHLAND 2.500% 12-04/07/2044	EUR	10 041 385	0.84
					53 000	BUNDESREPUBLIK DEUTSCHLAND 4.750% 98-04/07/2028	EUR	75 447	0.01
					3 850 000	DEUTSCHLAND REP 0.000% 19- 15/08/2050	EUR	4 038 535	0.34
					2 575 840	DEUTSCHLAND REP 0.000% 20- 15/05/2035	EUR	2 723 081	0.23
					8 404 263	DEUTSCHLAND REP 0.000% 20- 15/08/2030	EUR	8 879 692	0.74
					33 667 203	DEUTSCHLAND REP 0.000% 20- 15/08/2030	EUR	35 699 692	2.99
Bonds1 119 829 72893.81									
Italy305 234 53825.56									
2 788 000	ACQUIRENTE UNI 2.800% 19- 20/02/2026	EUR	3 081 875	0.26					
14 015 000	ITALY BTPS 0.350% 19-01/02/2025	EUR	14 322 629	1.20					
33 775 000	ITALY BTPS 0.500% 20-01/02/2026	EUR	34 635 925	2.90					
8 962 560	ITALY BTPS 0.500% I/L 15-20/04/2023	EUR	9 130 396	0.76					
7 000 000	ITALY BTPS 0.650% 16-15/10/2023	EUR	7 192 640	0.60					
13 454 011	ITALY BTPS 0.650% 19-28/10/2027	EUR	13 836 105	1.16					
2 652 000	ITALY BTPS 1.450% 20-01/03/2036	EUR	2 850 582	0.24					
260 000	ITALY BTPS 1.500% 15-01/06/2025	EUR	278 600	0.02					
26 908 000	ITALY BTPS 1.650% 20-01/12/2030	EUR	29 853 888	2.50					
2 952 000	ITALY BTPS 1.700% 20-01/09/2051	EUR	3 142 670	0.26					
16 630 000	ITALY BTPS 1.800% 20-01/03/2041	EUR	18 405 585	1.54					
3 000 000	ITALY BTPS 1.850% 17-15/05/2024	EUR	3 213 030	0.27					
13 471 000	ITALY BTPS 1.850% 20-01/07/2025	EUR	14 656 919	1.23					
20 670 000	ITALY BTPS 2.050% 17-01/08/2027	EUR	23 217 784	1.94					
12 200 000	ITALY BTPS 2.100% 19-15/07/2026	EUR	13 590 556	1.14					
14 000 000	ITALY BTPS 2.200% 17-01/06/2027	EUR	15 841 980	1.33					
2 200 000	ITALY BTPS 2.250% 16-01/09/2036	EUR	2 620 200	0.22					
8 160 000	ITALY BTPS 2.450% 17-01/09/2033	EUR	9 832 310	0.82					
10 000 000	ITALY BTPS 2.500% 14-01/12/2024	EUR	11 047 500	0.93					
364 000	ITALY BTPS 2.500% 18-15/11/2025	EUR	409 660	0.03					
1 587 000	ITALY BTPS 2.800% 16-01/03/2067	EUR	2 132 023	0.18					
6 370 000	ITALY BTPS 2.950% 18-01/09/2038	EUR	8 318 392	0.70					
3 944 000	ITALY BTPS 3.000% 19-01/08/2029	EUR	4 815 940	0.40					
5 024 000	ITALY BTPS 3.100% 19-01/03/2040	EUR	6 713 822	0.56					
4 260 000	ITALY BTPS 3.250% 15-01/09/2046	EUR	6 037 570	0.51					
8 870 000	ITALY BTPS 3.350% 19-01/03/2035	EUR	11 817 590	0.99					
3 000 000	ITALY BTPS 3.500% 14-01/03/2030	EUR	3 826 710	0.32					
18 000 000	ITALY BTPS 3.750% 14-01/09/2024	EUR	20 608 200	1.73					
4 000	ITALY BTPS 3.850% 19-01/09/2049	EUR	6 324	0.00					
4 000 000	ITALY BTPS 4.750% 13-01/09/2044	EUR	6 838 600	0.57					
63 000	ITALY BTPS 5.000% 03-01/08/2034	EUR	97 014	0.01					
1 705 000	ITALY BTPS 5.000% 09-01/09/2040	EUR	2 861 519	0.24					
France211 644 42717.74									
3 400 000	CAISSE CENT IMMO 0.000% 19- 22/01/2023	EUR	3 434 782	0.29					
11 300 000	CAISSE CENT IMMO 0.125% 18- 26/10/2022	EUR	11 424 394	0.96					
5 100 000	DEXIA CRED LOCAL 0.000% 19- 29/05/2024	EUR	5 166 436	0.43					
2 500 000	DEXIA CRED LOCAL 0.010% 20- 22/01/2027	EUR	2 544 393	0.21					
6 000 000	DEXIA CRED LOCAL 0.625% 17- 03/02/2024	EUR	6 197 497	0.52					
3 300 000	DEXIA CRED LOCAL 0.625% 19- 17/01/2026	EUR	3 451 971	0.29					
5 000 000	DEXIA CRED LOCAL 1.250% 14- 26/11/2024	EUR	5 316 501	0.45					
100 000	DEXIA CRED LOCAL 1.250% 15- 27/10/2025	EUR	107 586	0.01					
7 450 000	DEXIA CREDIT LOCAL 0.250% 17- 02/06/2022	EUR	7 533 196	0.63					
6 300 000	DEXIA CREDIT LOCAL 0.250% 18- 01/06/2023	EUR	6 410 087	0.54					
8 000 000	DEXIA CREDIT LOCAL 0.500% 18- 17/01/2025	EUR	8 273 243	0.69					
2 900 000	DEXIA CREDIT LOCAL 0.625% 15- 21/01/2022	EUR	2 935 179	0.25					
5 000 000	FRANCE O.A.T. 0.000% 19-25/02/2022	EUR	5 040 150	0.42					
7 000 000	FRANCE O.A.T. 0.000% 20-25/02/2023	EUR	7 109 474	0.60					
1 575 249	FRANCE O.A.T. 0.000% 20-25/11/2030	EUR	1 629 375	0.14					
766 204	FRANCE O.A.T. 0.500% 19-25/05/2029	EUR	828 795	0.07					
3 859 507	FRANCE O.A.T. 0.500% 20-25/05/2040	EUR	4 164 418	0.35					

BNP PARIBAS FUNDS SICAV Euro Government Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 360 000	DEUTSCHLAND REP 0.250% 19-15/02/2029	EUR	1 462 775	0.12	37 069	NETHERLANDS GOVERNMENT 7 1/223-PRN 0.000% 93-15/01/2023	EUR	37 601	0.00
20 400 000	KFW 0.000% 19-30/06/2022	EUR	20 602 313	1.73	1 005 926	NETHERLANDS GOVT 0.000% 20-15/01/2052	EUR	1 035 098	0.09
16 854 000	NIEDERSACHSEN 0.010% 20-08/09/2026	EUR	17 340 408	1.45	7 550 000	NETHERLANDS GOVT 0.250% 19-15/07/2029	EUR	8 079 255	0.68
3 223 000	NIEDERSACHSEN 0.125% 19-07/03/2025	EUR	3 312 543	0.28		<i>Luxembourg</i>		<i>19 832 245</i>	<i>1.66</i>
3 703 000	RENTENBANK 0.050% 18-12/06/2023	EUR	3 762 273	0.32	2 403 000	DUCHY OF LUX 0.000% 20-14/09/2032	EUR	2 479 178	0.21
	<i>Belgium</i>		<i>103 515 904</i>	<i>8.66</i>	753 000	EFSS 0.000% 17-29/03/2021	EUR	754 066	0.06
1 121 000	BELGIAN RETAIL 2.250% 13-22/06/2023	EUR	1 204 066	0.10	594 000	EFSS 0.000% 20-15/10/2025	EUR	610 494	0.05
7 000 000	BELGIUM GOVERNMENT 0.200% 16-22/10/2023	EUR	7 182 000	0.60	4 571 000	EFSS 0.875% 19-10/04/2035	EUR	5 267 757	0.44
273 423	BELGIUM GOVERNMENT 0321 4.250% 11-28/09/2021	EUR	283 362	0.02	8 298 182	ESM 0.000% 18-17/01/2022	EUR	8 352 389	0.70
1 812 460	BELGIUM GOVERNMENT 0338 2.250% 17-22/06/2057	EUR	2 955 035	0.25	2 212 000	LUXEMBOURG GOVT 0.625% 17-01/02/2027	EUR	2 368 361	0.20
3 987 000	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	5 320 652	0.45		<i>Ireland</i>		<i>17 610 402</i>	<i>1.48</i>
4 022 264	BELGIUM GOVERNMENT 1.700% 19-22/06/2050	EUR	5 574 054	0.47	16 760 000	IRISH GOVT 0.200% 20-18/10/2030	EUR	17 610 402	1.48
1 856 000	BELGIUM GOVERNMENT 2.150% 16-22/06/2066	EUR	3 137 514	0.26		<i>Slovenia</i>		<i>15 577 277</i>	<i>1.31</i>
524 000	BELGIUM GOVERNMENT 3.750% 13-22/06/2045	EUR	963 374	0.08	8 710 000	REP OF SLOVENIA 0.200% 20-31/03/2023	EUR	8 845 332	0.74
997 000	BELGIUM GOVERNMENT 4.250% 12-28/09/2022	EUR	1 083 589	0.09	3 000 000	REP OF SLOVENIA 1.188% 19-14/03/2029	EUR	3 358 500	0.28
1 068 000	BELGIUM OLO 48 4.000% 06-28/03/2022	EUR	1 130 211	0.09	1 584 000	REP OF SLOVENIA 1.250% 17-22/03/2027	EUR	1 740 251	0.15
18 080 000	EUROPEAN UNION 0.000% 20-04/07/2035	EUR	18 557 867	1.55	1 270 000	REP OF SLOVENIA 1.750% 16-03/11/2040	EUR	1 633 194	0.14
15 289 000	EUROPEAN UNION 0.000% 20-04/10/2030	EUR	15 925 317	1.33		<i>Latvia</i>		<i>8 183 011</i>	<i>0.69</i>
38 962 000	EUROPEAN UNION 0.000% 20-04/11/2025	EUR	40 198 863	3.37	8 077 000	REP OF LATVIA 0.125% 20-14/04/2023	EUR	8 183 011	0.69
	<i>Austria</i>		<i>63 205 906</i>	<i>5.30</i>		<i>Slovakia</i>		<i>7 968 362</i>	<i>0.67</i>
5 100 000	HAA-BANK INTL AG 2.375% 12-13/12/2022	EUR	5 370 431	0.45	180 000	SLOVAKIA GOVT 0.250% 20-14/05/2025	EUR	186 639	0.02
6 435 000	REPUBLIC OF AUSTRIA 0.000% 16-15/07/2023	EUR	6 545 625	0.55	4 312 000	SLOVAKIA GOVT 1.375% 15-21/01/2027	EUR	4 810 036	0.40
280 000	REPUBLIC OF AUSTRIA 0.000% 17-20/09/2022	EUR	283 260	0.02	2 200 000	SLOVAKIA GOVT 1.875% 17-09/03/2037	EUR	2 892 885	0.24
3 000	REPUBLIC OF AUSTRIA 0.000% 20-20/02/2030	EUR	3 121	0.00	58 668	SLOVAKIA GOVT 3.625% 14-16/01/2029	EUR	78 802	0.01
16 000 000	REPUBLIC OF AUSTRIA 0.500% 17-20/04/2027	EUR	17 152 480	1.44		<i>Finland</i>		<i>1 341 214</i>	<i>0.11</i>
7 240 000	REPUBLIC OF AUSTRIA 0.500% 19-20/02/2029	EUR	7 846 134	0.66	128 000	FINNISH GOVT 0.250% 20-15/09/2040	EUR	136 028	0.01
13 904 000	REPUBLIC OF AUSTRIA 0.750% 18-20/02/2028	EUR	15 241 565	1.28	880 000	FINNISH GOVT 1.375% 17-15/04/2047	EUR	1 205 186	0.10
123 000	REPUBLIC OF AUSTRIA 0.750% 20-20/03/2051	EUR	147 038	0.01		<i>Estonia</i>		<i>723 279</i>	<i>0.06</i>
357 000	REPUBLIC OF AUSTRIA 0.850% 20-30/06/2120	EUR	471 707	0.04	702 000	ESTONIA REP OF 0.125% 20-10/06/2030	EUR	723 279	0.06
5 612 000	REPUBLIC OF AUSTRIA 1.200% 15-20/10/2025	EUR	6 129 425	0.51		<i>Greece</i>		<i>13 406</i>	<i>0.00</i>
1 000 000	REPUBLIC OF AUSTRIA 1.500% 16-20/02/2047	EUR	1 379 961	0.12	4 606 900	HELLENIC REPUBLIC 0.000% 12-15/10/2042	EUR	13 406	0.00
964 000	REPUBLIC OF AUSTRIA 2.100% 17-20/09/2117	EUR	2 167 928	0.18		<i>Money Market Instruments</i>		<i>45 224 272</i>	<i>3.78</i>
190 000	REPUBLIC OF AUSTRIA 2.400% 13-23/05/2034	EUR	258 642	0.02		<i>Italy</i>		<i>30 130 248</i>	<i>2.52</i>
122 000	REPUBLIC OF AUSTRIA 4.150% 07-15/03/2037	EUR	208 589	0.02	29 991 000	ITALY CTZS 0.000% 19-29/11/2021	EUR	30 130 248	2.52
	<i>Portugal</i>		<i>35 299 248</i>	<i>2.96</i>		<i>Germany</i>		<i>10 024 300</i>	<i>0.84</i>
6 630 000	PORTUGUESE OTS 0.475% 20-18/10/2030	EUR	6 918 935	0.58	10 000 000	GERMAN T-BILL 0.000% 20-05/05/2021	EUR	10 024 300	0.84
4 000 000	PORTUGUESE OTS 0.700% 20-15/10/2027	EUR	4 257 920	0.36		<i>France</i>		<i>5 014 650</i>	<i>0.42</i>
4 944 391	PORTUGUESE OTS 0.900% 20-12/10/2035	EUR	5 306 073	0.44	5 000 000	FRENCH BTF 0.000% 20-16/06/2021	EUR	5 014 650	0.42
15 929 160	PORTUGUESE OTS 2.875% 16-21/07/2026	EUR	18 816 320	1.58		<i>Belgium</i>		<i>55 074</i>	<i>0.00</i>
	<i>The Netherlands</i>		<i>22 514 146</i>	<i>1.89</i>	55 000	BELGIUM T-BILL 0.000% 20-11/03/2021	EUR	55 074	0.00
5 000 000	BANK NEDERLANDSE GEMEENTEN 0.050% 18-11/07/2023	EUR	5 074 513	0.43		<i>Shares/Units in investment funds</i>		<i>4 983 767</i>	<i>0.41</i>
4 033 000	BANK NEDERLANDSE GEMEENTEN 0.500% 18-16/04/2025	EUR	4 206 403	0.35		<i>Luxembourg</i>		<i>3 990 171</i>	<i>0.33</i>
2 000 000	NETHERLANDS GOVERNMENT 2.500% 12-15/01/2033	EUR	2 722 700	0.23	39 715.01	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - I CAP	EUR	3 990 171	0.33
760 000	NETHERLANDS GOVERNMENT 2.750% 14-15/01/2047	EUR	1 358 576	0.11		<i>France</i>		<i>993 596</i>	<i>0.08</i>
					43.44	BNP PARIBAS MOIS ISR - I - CAP	EUR	993 596	0.08
						Total securities portfolio		1 170 037 767	98.00

BNP PARIBAS FUNDS SICAV Euro High Quality Government Bond

Securities portfolio at 31/12/2020

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									
					<i>Finland</i>				
			365 494 721	97.65				4 726 486	1.26
					1 536 000	FINNISH GOVT 0.250% 20-15/09/2040	EUR	1 632 332	0.44
					1 562 000	FINNISH GOVT 1.125% 18-15/04/2034	EUR	1 847 882	0.49
					910 000	FINNISH GOVT 1.375% 17-15/04/2047	EUR	1 246 272	0.33
					<i>Austria</i>				
			206 421 862	55.16				2 709 898	0.73
16 810 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 16-15/08/2026	EUR	17 520 727	4.68	780 000	REPUBLIC OF AUSTRIA 1.500% 16-20/02/2047	EUR	1 076 370	0.29
1 360 000	BUNDESREPUBLIK DEUTSCHLAND 0.250% 18-15/08/2028	EUR	1 458 600	0.39	1 200 000	REPUBLIC OF AUSTRIA 2.400% 13-23/05/2034	EUR	1 633 528	0.44
19 699 000	BUNDESREPUBLIK DEUTSCHLAND 0.500% 17-15/08/2027	EUR	21 322 198	5.70	Total securities portfolio				
8 120 000	BUNDESREPUBLIK DEUTSCHLAND 0.500% 18-15/02/2028	EUR	8 831 068	2.36				365 494 721	97.65
3 869 118	BUNDESREPUBLIK DEUTSCHLAND 1.250% 17-15/08/2048	EUR	5 450 465	1.46					
6 259 900	BUNDESREPUBLIK DEUTSCHLAND 1.500% 13-15/05/2023	EUR	6 597 246	1.76					
4 570 000	BUNDESREPUBLIK DEUTSCHLAND 174 0.000% 16-08/10/2021	EUR	4 594 267	1.23					
11 160 000	BUNDESREPUBLIK DEUTSCHLAND 2.000% 13-15/08/2023	EUR	11 976 466	3.20					
4 762 000	BUNDESREPUBLIK DEUTSCHLAND 2.500% 12-04/07/2044	EUR	7 999 684	2.14					
5 690 000	BUNDESREPUBLIK DEUTSCHLAND 2.500% 14-15/08/2046	EUR	9 807 398	2.62					
9 290 000	BUNDESREPUBLIK DEUTSCHLAND 3.250% 10-04/07/2042	EUR	16 711 409	4.46					
6 605 622	BUNDESREPUBLIK DEUTSCHLAND 4.000% 05-04/01/2037	EUR	11 445 429	3.06					
7 410 000	BUNDESREPUBLIK DEUTSCHLAND 4.250% 07-04/07/2039	EUR	13 991 784	3.74					
2 660 000	BUNDESREPUBLIK DEUTSCHLAND 4.750% 03-04/07/2034	EUR	4 617 361	1.23					
4 790 000	DEUTSCHLAND REP 0.000% 19-15/08/2050	EUR	5 024 566	1.34					
6 759 668	DEUTSCHLAND REP 0.000% 20-15/02/2030	EUR	7 140 305	1.91					
5 340 000	DEUTSCHLAND REP 0.000% 20-15/05/2035	EUR	5 645 248	1.51					
31 422 940	DEUTSCHLAND REP 0.000% 20-15/08/2030	EUR	33 319 942	8.91					
7 220 000	DEUTSCHLAND REP 0.250% 19-15/02/2029	EUR	7 765 615	2.07					
5 151 000	KFW 0.000% 19-30/06/2022	EUR	5 202 084	1.39					
					<i>The Netherlands</i>				
			111 023 467	29.65					
27 920 000	NETHERLANDS GOVERNMENT 0.000% 16-15/01/2022	EUR	28 120 465	7.51					
10 090 000	NETHERLANDS GOVERNMENT 0.500% 16-15/07/2026	EUR	10 756 949	2.87					
11 650 000	NETHERLANDS GOVERNMENT 0.750% 17-15/07/2027	EUR	12 731 120	3.40					
15 490 933	NETHERLANDS GOVERNMENT 1.750% 13-15/07/2023	EUR	16 471 509	4.40					
8 760 000	NETHERLANDS GOVERNMENT 2.000% 14-15/07/2024	EUR	9 613 662	2.57					
10 650 000	NETHERLANDS GOVERNMENT 2.250% 12-15/07/2022	EUR	11 135 108	2.97					
2 328 125	NETHERLANDS GOVERNMENT 2.750% 14-15/01/2047	EUR	4 161 756	1.11					
341 048	NETHERLANDS GOVERNMENT 4.000% 05-15/01/2037	EUR	585 426	0.16					
16 304 525	NETHERLANDS GOVT 0.250% 19-15/07/2029	EUR	17 447 472	4.66					
					<i>Belgium</i>				
			26 947 859	7.19					
5 158 000	EUROPEAN UNION 0.000% 20-04/07/2035	EUR	5 294 330	1.41					
4 322 000	EUROPEAN UNION 0.000% 20-04/10/2030	EUR	4 501 879	1.20					
13 477 000	EUROPEAN UNION 0.000% 20-04/11/2025	EUR	13 904 833	3.71					
1 709 000	EUROPEAN UNION 0.100% 20-04/10/2040	EUR	1 763 957	0.47					
1 370 000	EUROPEAN UNION 0.300% 20-04/11/2050	EUR	1 482 860	0.40					
					<i>Luxembourg</i>				
			13 665 149	3.66					
3 906 000	DUCHY OF LUX 0.000% 20-14/09/2032	EUR	4 029 824	1.08					
966 000	DUCHY OF LUXEMBOURG 2.250% 13-19/03/2028	EUR	1 160 542	0.31					
6 548 000	LUXEMBOURG GOVT 0.000% 19-13/11/2026	EUR	6 770 248	1.81					
1 592 000	LUXEMBOURG GOVT 0.625% 17-01/02/2027	EUR	1 704 535	0.46					

BNP PARIBAS FUNDS SICAV Euro High Yield Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market					2 800 000	TEVA PHARMACEUTICAL FNC 1.125% 16-15/10/2024	EUR	2 589 125	0.49
Bonds					2 000 000	TEVA PHARMACEUTICAL FNC 1.250% 15-31/03/2023	EUR	1 930 625	0.37
<i>United Kingdom</i>					3 000 000	TEVA PHARMACEUTICAL FNC 1.625% 16-15/10/2028	EUR	2 636 250	0.50
1 430 000	ALGECO GLOBAL 6.500% 20-15/02/2023	EUR	1 437 150	0.27	2 580 000	TEVA PHARMACEUTICAL FNC 1.875% 15-31/03/2027	EUR	2 340 544	0.44
1 870 000	ALGECO SCOTSMAN 6.500% 18-15/02/2023	EUR	1 897 063	0.36	3 742 000	UNITED GROUP 4.000% 20-15/11/2027	EUR	3 734 796	0.71
3 281 000	ARQIVA BROAD FIN 6.750% 18-30/09/2023	GBP	3 777 156	0.72	1 750 000	UNITED GROUP 4.875% 17-01/07/2024	EUR	1 786 653	0.34
3 703 000	CO-OPERATIVE GRO 5.125% 19-17/05/2024	GBP	4 395 857	0.83	7 883 000	UPC HOLDING BV 3.875% 17-15/06/2029	EUR	8 082 636	1.55
2 040 000	CO-OPERATIVE WHOLESALE 7.500% 11-08/07/2026	GBP	2 748 042	0.52	2 900 000	ZF EUROPE 2.000% 19-23/02/2026	EUR	2 863 692	0.54
1 800 000	INTL GAME TECH 2.375% 19-15/04/2028	EUR	1 779 618	0.34	1 612 000	ZIGGO SECURED FINANCE 4.250% 16-15/01/2027	EUR	1 343 434	0.26
1 344 000	INTL GAME TECH 3.500% 19-15/06/2026	EUR	1 384 508	0.26	<i>France</i>				
4 754 000	ITHACA ENERGY N 9.375% 19-15/07/2024	USD	3 796 880	0.72	2 025 000	ALTICE FRANCE 2.500% 19-15/01/2025	EUR	1 984 144	0.38
1 300 000	JAGUAR LAND ROVER 3.875% 15-01/03/2023	GBP	1 383 129	0.26	1 000 000	BANIJAY ENTERTAI 3.500% 20-01/03/2025	EUR	996 595	0.19
7 618 000	JAGUAR LAND ROVER 5.000% 14-15/02/2022	GBP	8 546 343	1.63	7 300 000	CASINO GUICHARD 2.798% 14-05/08/2026	EUR	6 453 799	1.23
5 250 000	JAGUAR LAND ROVR 2.750% 17-24/01/2021	GBP	5 851 532	1.11	1 550 000	CMA CGM SA 5.250% 17-15/01/2025	EUR	1 542 725	0.29
4 242 000	JAGUAR LAND ROVR 5.875% 19-15/11/2024	EUR	4 312 841	0.82	1 551 000	CMA CGM SA 7.500% 20-15/01/2026	EUR	1 657 931	0.31
1 950 000	JAGUAR LAND ROVR 6.875% 19-15/11/2026	EUR	1 995 392	0.38	2 000 000	CROWN EUROPEAN 4.000% 14-15/07/2022	EUR	2 083 900	0.40
1 000 000	LADBROKES GROUP 5.125% 16-08/09/2023	GBP	1 160 336	0.22	3 600 000	ERAMET 5.875% 19-21/05/2025	EUR	3 421 332	0.65
3 940 000	MARKS & SPENCER 3.750% 20-19/05/2026	GBP	4 487 862	0.85	1 160 000	FAURECIA 2.625% 18-15/06/2025	EUR	1 177 829	0.22
960 000	MARKS & SPENCER 6.000% 12-12/06/2025	GBP	1 191 804	0.23	2 573 000	FAURECIA 3.125% 19-15/06/2026	EUR	2 641 315	0.50
2 570 000	MATALAN FINANCE 6.750% 18-31/01/2023	GBP	2 213 686	0.42	5 384 000	FAURECIA 3.750% 20-15/06/2028	EUR	5 644 996	1.07
1 520 000	OCADO GROUP PLC 4.000% 17-15/06/2024	GBP	1 726 437	0.33	1 621 000	GETLINK SE 3.500% 20-30/10/2025	EUR	1 672 940	0.32
769 000	RAC BOND CO 5.000% 17-06/11/2022	GBP	854 634	0.16	6 000 000	LOXAM SAS 3.250% 19-14/01/2025	EUR	6 002 430	1.14
2 980 000	STONEGATE PUB 8.250% 20-31/07/2025	GBP	3 359 755	0.64	1 800 000	ORANO SA 2.750% 20-08/03/2028	EUR	1 886 263	0.36
2 222 000	SYNTHOMER PLC 3.875% 20-01/07/2025	EUR	2 324 317	0.44	1 000 000	ORANO SA 3.375% 19-23/04/2026	EUR	1 088 386	0.21
2 475 000	TALKTALK TELECOM 3.875% 20-20/02/2025	GBP	2 698 002	0.51	2 385 000	PARTS EUROPE SA 6.500% 20-16/07/2025	EUR	2 479 298	0.47
4 392 000	THAMES WATER KEM 4.625% 20-19/05/2026	GBP	4 950 635	0.94	3 731 000	QUATRIM 5.875% 19-15/01/2024	EUR	3 865 254	0.73
2 663 000	VICTORIA PLC 5.250% 19-15/07/2024	EUR	2 752 211	0.52	2 800 000	RENAULT 2.375% 20-25/05/2026	EUR	2 831 091	0.54
2 000 000	VIRGIN MEDIA SEC 5.000% 17-15/04/2027	GBP	2 337 334	0.44	2 649 000	RUBIS TERMINAL 5.625% 20-15/05/2025	EUR	2 817 778	0.54
<i>The Netherlands</i>					1 600 000	SPCM SA 4.875% 17-15/09/2025	USD	1 348 535	0.26
1 232 000	ASHLAND SERVICES 2.000% 20-30/01/2028	EUR	1 225 161	0.23	2 400 000	TEREOS FIN GROUP 4.125% 16-16/06/2023	EUR	2 352 000	0.45
1 450 000	AXALTA COATING 3.750% 16-15/01/2025	EUR	1 475 375	0.28	2 319 000	TEREOS FIN GROUP 7.500% 20-30/10/2025	EUR	2 446 648	0.46
1 397 000	INTERTRUST 3.375% 18-15/11/2025	EUR	1 426 386	0.27	<i>United States of America</i>				
1 571 000	IPD 3 BV 5.500% 20-01/12/2025	EUR	1 618 159	0.31	1 707 000	AVANTOR FUNDING 2.625% 20-01/11/2025	EUR	1 743 568	0.33
3 160 000	LOUIS DREYF 2.375% 20-27/11/2025	EUR	3 268 343	0.62	2 860 000	BANFF MERGER SUB 8.375% 18-01/09/2026	EUR	2 983 787	0.57
1 055 000	METINVEST BV 5.625% 19-17/06/2025	EUR	1 087 639	0.21	1 052 000	BELDEN INC 3.375% 17-15/07/2027	EUR	1 076 648	0.20
2 491 000	METINVEST BV 7.750% 19-17/10/2029	USD	2 217 836	0.42	2 500 000	BOXER PARENT CO 6.500% 20-02/10/2025	EUR	2 648 947	0.50
1 150 000	OCI NV 3.125% 19-01/11/2024	EUR	1 180 619	0.22	1 900 000	CATALENT PHARMA 2.375% 20-01/03/2028	EUR	1 903 350	0.36
3 360 000	OI EUROPEAN GRP 2.875% 19-15/02/2025	EUR	3 413 141	0.65	672 000	CGG HOLDING US 7.875% 18-01/05/2023	EUR	685 026	0.13
1 139 000	OI EUROPEAN GRP 3.125% 16-15/11/2024	EUR	1 176 231	0.22	1 062 000	FDML LLC AND FIN 5.000% 17-15/07/2024	EUR	1 075 273	0.20
2 000 000	PFF TELECOM GRP 3.500% 20-20/05/2024	EUR	2 114 383	0.40	3 150 000	FORD MOTOR CRED 2.386% 19-17/02/2026	EUR	3 197 618	0.61
2 662 000	PPF ARENA 1 B 2.125% 19-31/01/2025	EUR	2 704 275	0.51	5 789 000	FORD MOTOR CRED 2.748% 20-14/06/2024	GBP	6 461 777	1.23
1 055 000	PPF ARENA 1 B 3.125% 19-27/03/2026	EUR	1 116 185	0.21	11 202 000	FORD MOTOR CRED 3.250% 20-15/09/2025	EUR	11 762 246	2.24
1 800 000	SAIPEM FIN INTL 2.625% 17-07/01/2025	EUR	1 857 369	0.35	2 717 000	KRATON POLYMERS 5.250% 18-15/05/2026	EUR	2 803 460	0.53
3 995 000	SAIPEM FIN INTL 3.375% 20-15/07/2026	EUR	4 158 764	0.79	1 912 000	KRONOS INTL INC 3.750% 17-15/09/2025	EUR	1 934 466	0.37
2 600 000	SELECTA GROUP BV 8.000% 20-01/04/2026	EUR	2 452 580	0.47	900 000	MPT OP PTNR/FINL 2.550% 19-05/12/2023	GBP	1 020 571	0.19
5 882 000	TEVA PHARM FNC 6.000% 20-31/01/2025	EUR	6 374 618	1.21	1 000 000	MPT OP PTNR/FINL 3.692% 19-05/06/2028	GBP	1 204 339	0.23
					4 316 000	QUINTILES IMS 2.875% 17-15/09/2025	EUR	4 359 668	0.83

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Euro High Yield Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
5 561 000	QUINTILES IMS 3.250% 17-15/03/2025	EUR	5 620 249	1.07		<i>Spain</i>		<i>9 236 695</i>	<i>1.76</i>
1 672 000	SCIENTIFIC GAMES 3.375% 18-15/02/2026	EUR	1 654 987	0.31	6 195 000	GRIFOLS SA 3.200% 17-01/05/2025	EUR	6 241 808	1.19
3 437 000	SCIENTIFIC GAMES 5.500% 18-15/02/2026	EUR	3 398 334	0.65	2 852 000	LORCA TELECOM 4.000% 20-18/09/2027	EUR	2 994 887	0.57
	<i>Luxembourg</i>		<i>30 886 568</i>	<i>5.87</i>		<i>Cayman Islands</i>		<i>7 901 181</i>	<i>1.50</i>
1 000 000	ALTICE FINANCING 3.000% 20-15/01/2028	EUR	961 770	0.18	7 220 366	PUBMASTER FIN 5.943% 02-30/09/2022	GBP	7 901 181	1.50
1 212 000	ARAMARK INTL FIN 3.125% 17-01/04/2025	EUR	1 215 333	0.23		<i>Czech Republic</i>		<i>4 179 488</i>	<i>0.79</i>
2 285 000	B&M EUROPEAN 3.625% 20-15/07/2025	GBP	2 596 105	0.49	4 365 000	SAZKA GROUP AS 3.875% 20-15/02/2027	EUR	4 179 488	0.79
3 279 000	CRYSTAL ALMOND S 4.250% 19-15/10/2024	EUR	3 297 362	0.63		<i>Belgium</i>		<i>3 758 623</i>	<i>0.71</i>
2 700 000	FIAT FIN & TRADE 4.750% 14-22/03/2021	EUR	2 722 311	0.52	4 080 000	SARENS FINANCE 5.750% 20-21/02/2027	EUR	3 758 623	0.71
4 855 000	KLEOPATRA HLDS 8.500% 17-30/06/2023	EUR	5 748 376	1.09		<i>Canada</i>		<i>3 298 597</i>	<i>0.63</i>
1 431 000	ROSSINI SARL 6.750% 18-30/10/2025	EUR	1 521 594	0.29	3 186 000	PANTHER BF AGG 2 4.375% 19-15/05/2026	EUR	3 298 597	0.63
6 500 000	STENA INTERNATIO 5.750% 14-01/03/2024	USD	5 312 411	1.01		<i>Norway</i>		<i>3 281 339</i>	<i>0.62</i>
2 295 000	SUMMER BC HOLDCO 5.750% 19-31/10/2026	EUR	2 410 898	0.46	2 245 000	ADEVINTA ASA 2.625% 20-15/11/2025	EUR	2 289 802	0.43
3 067 000	TRAFIGURA FUND 5.875% 20-23/09/2025	USD	2 580 881	0.49	960 000	ADEVINTA ASA 3.000% 20-15/11/2027	EUR	991 537	0.19
3 003 000	TRAFIGURA FUNDIN 5.250% 18-19/03/2023	USD	2 519 527	0.48		<i>Finland</i>		<i>2 680 582</i>	<i>0.51</i>
	<i>Germany</i>		<i>28 320 959</i>	<i>5.37</i>	1 000 000	NOKIA OYJ 1.000% 17-15/03/2021	EUR	999 824	0.19
900 000	ADLER GROUP SA 2.750% 20-13/11/2026	EUR	922 414	0.18	2 000 000	NOKIA OYJ 3.375% 17-12/06/2022	USD	1 680 758	0.32
2 310 000	CHEPLAPHARM ARZN 3.500% 20-11/02/2027	EUR	2 312 798	0.44		<i>Austria</i>		<i>2 334 079</i>	<i>0.44</i>
1 521 000	HP PELZER 4.125% 17-01/04/2024	EUR	1 422 287	0.27	2 397 000	SAPPI PAPIER HOL 3.125% 19-15/04/2026	EUR	2 334 079	0.44
6 652 000	KME AG 6.750% 18-01/02/2023	EUR	5 328 806	1.01		<i>Ireland</i>		<i>2 270 327</i>	<i>0.43</i>
4 537 000	NIDDA HEALTHCARE 3.500% 20-30/09/2024	EUR	4 488 287	0.85	2 299 000	EIRCOM FINANCE 2.625% 19-15/02/2027	EUR	2 270 327	0.43
2 000 000	NIDDA HEALTHCARE HOLDING 3.500% 17-30/09/2024	EUR	1 994 397	0.38		Convertible bonds		5 819 575	1.10
2 185 000	PEACH PROPERTY 4.375% 20-15/11/2025	EUR	2 280 654	0.43		<i>France</i>		<i>3 319 497</i>	<i>0.63</i>
3 400 000	SCHAEFFLER AG 2.750% 20-12/10/2025	EUR	3 599 155	0.68	65 758	ERAMET 16-31/12/2060 CV FRN FLAT	EUR	3 319 497	0.63
1 329 000	SCHAEFFLER AG 2.875% 19-26/03/2027	EUR	1 415 149	0.27		<i>United Kingdom</i>		<i>2 500 078</i>	<i>0.47</i>
1 280 000	TECHEM VERWALTUN 2.000% 20-15/07/2025	EUR	1 268 897	0.24	2 000 000	OCADO GROUP PLC 0.750% 20-18/01/2027 CV	GBP	2 500 078	0.47
2 300 000	ZF FINANCE 3.000% 20-21/09/2025	EUR	2 373 978	0.45		Floating rate bonds		110 379 239	20.98
900 000	ZF FINANCE GMBH 2.750% 20-25/05/2027	EUR	914 137	0.17		<i>The Netherlands</i>		<i>25 879 534</i>	<i>4.92</i>
	<i>Italy</i>		<i>18 889 803</i>	<i>3.59</i>	4 400 000	ABERTIS FINANCE 20-31/12/2060 FRN	EUR	4 560 475	0.87
2 937 000	ALMAVIVA 7.250% 17-15/10/2022	EUR	2 977 253	0.57	1 500 000	ABN AMRO BANK NV 20-31/12/2060 FRN	EUR	1 592 270	0.30
4 242 000	PIAGGIO & C 3.625% 18-30/04/2025	EUR	4 325 911	0.82	8 375 000	AEGON NV 04-29/07/2049 FRN	USD	5 596 872	1.06
4 200 000	SOFIMA HOLDING 3.750% 20-15/01/2028	EUR	4 256 109	0.81	1 500 000	IPD 3 BV 20-01/12/2025 FRN	EUR	1 509 312	0.29
1 644 000	TELECOM ITALIA 2.375% 17-12/10/2027	EUR	1 710 009	0.32	2 000 000	REPSOL INTL FIN 20-31/12/2060 FRN	EUR	2 145 980	0.41
5 455 000	WEBUILD SPA 5.875% 20-15/12/2025	EUR	5 620 521	1.07	2 877 000	REPSOL INTL FIN 20-31/12/2060 FRN	EUR	3 192 316	0.61
	<i>Denmark</i>		<i>10 397 263</i>	<i>1.97</i>	1 200 000	TELEFONICA EUROP 16-31/12/2049 FRN	EUR	1 225 965	0.23
6 767 000	DKT FINANCE 7.000% 18-17/06/2023	EUR	6 960 469	1.32	200 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	204 918	0.04
2 831 000	TELE DANMARK 5.625% 11-23/02/2023	GBP	3 436 794	0.65	2 300 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	2 477 049	0.47
	<i>Sweden</i>		<i>10 104 621</i>	<i>1.92</i>	3 379 000	UNITED GROUP 19-15/05/2025 FRN	EUR	3 374 377	0.64
939 000	VERISURE HOLDING 3.875% 20-15/07/2026	EUR	959 728	0.18		<i>Austria</i>		<i>14 418 980</i>	<i>2.75</i>
1 114 000	VOLVO CAR AB 2.000% 17-24/01/2025	EUR	1 143 527	0.22	6 200 000	ERSTE GROUP 20-31/12/2060 FRN	EUR	6 409 005	1.22
2 200 000	VOLVO CAR AB 2.125% 19-02/04/2024	EUR	2 264 134	0.43	7 800 000	LENZING AG 20-31/12/2060 FRN	EUR	8 009 975	1.53
2 560 000	VOLVO CAR AB 2.500% 20-07/10/2027	EUR	2 703 051	0.51		<i>Italy</i>		<i>14 283 970</i>	<i>2.72</i>
3 000 000	Volvo Car AB 3.250% 16-18/05/2021	EUR	3 034 181	0.58	1 877 000	EVOC SPA 19-01/11/2026 FRN	EUR	1 760 069	0.33
	<i>Mexico</i>		<i>10 019 448</i>	<i>1.90</i>	1 100 000	FABRIC BC SPA 18-30/11/2024 FRN	EUR	1 088 817	0.21
100 000	CEMEX SAB 2.750% 17-05/12/2024	EUR	100 625	0.02	3 610 000	FABRIC BC SPA 20-31/08/2026 FRN	EUR	3 584 730	0.68
1 548 000	CEMEX SAB 3.125% 19-19/03/2026	EUR	1 589 119	0.30	1 890 000	GUALA CLOSURES 18-15/04/2024 FRN	EUR	1 889 556	0.36
7 415 000	PETROLEOS MEXICA 2.750% 15-21/04/2027	EUR	6 970 099	1.32	2 650 000	INTESA SANPAOLO 20-31/12/2060 FRN	EUR	2 509 798	0.48
1 352 000	PETROLEOS MEXICA 4.750% 18-26/02/2029	EUR	1 359 605	0.26	3 400 000	SOFIMA HOLDING 20-15/01/2028 FRN	EUR	3 451 000	0.66

BNP PARIBAS FUNDS SICAV Euro High Yield Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Germany</i>				
5 000 000	ALLIANZ SE 20-30/04/2169 FRN	EUR	5 142 234	0.98
2 300 000	BERTELSMANN SE 15-23/04/2075 FRN	EUR	2 370 620	0.45
1 600 000	INFINEON TECH 19-01/04/2168 FRN	EUR	1 657 725	0.31
<i>United Kingdom</i>				
1 800 000	CENTRICA PLC 15-10/04/2076 FRN	EUR	1 805 013	0.34
1 060 000	MARKS & SPENCER 19-10/07/2027 FRN	GBP	1 227 688	0.23
1 850 000	TVL FINANCE 19-15/07/2025 FRN	GBP	1 813 280	0.34
3 900 000	VODAFONE GROUP 18-03/01/2079 FRN	EUR	4 041 765	0.77
<i>Sweden</i>				
5 675 000	SAMHALLSBYGG 20-31/12/2060 FRN	EUR	5 641 764	1.07
1 910 000	VERISURE HOLDING 20-15/04/2025 FRN	EUR	1 957 562	0.37
<i>Switzerland</i>				
9 050 000	CREDIT SUISSE 20-31/12/2060 FRN	USD	7 432 752	1.41
<i>France</i>				
3 000 000	LA BANQUE POSTAL 19-31/12/2059 FRN	EUR	3 065 833	0.58
2 000 000	RCI BANQUE 19-18/02/2030 FRN	EUR	2 014 258	0.38
<i>Belgium</i>				
2 200 000	KBC GROUP NV 18-31/12/2049 FRN	EUR	2 302 374	0.44
2 300 000	SOLVAY SA 20-02/09/2169 FRN	EUR	2 361 696	0.45
<i>Hong Kong</i>				
5 000 000	HONG & SHAN BANK 86-29/07/2049 FRN	USD	3 583 323	0.68
<i>United States of America</i>				
3 000 000	FORD MOTOR CRED 18-14/05/2021 FRN	EUR	2 981 095	0.57
<i>Luxembourg</i>				
3 000 000	HELLAS II 06-31/12/2049 FRN DFLT	EUR	0	0.00
2 228 783	HELLAS TEL FIN 06-15/07/2015 FRN DFLT	EUR	223	0.00
1 666 666	PAPER INDUSTRIES 20-01/03/2025 FRN	EUR	1 196 139	0.23
1 700 000	TLG FINANCE 19-31/12/2059 FRN	EUR	1 772 657	0.34
<i>Ireland</i>				
1 811 000	BANK OF IRELAND 20-31/12/2060 FRN	EUR	1 956 231	0.37
<i>Spain</i>				
1 600 000	TENDAM BRANDS SAU 17-15/09/2024 FRN	EUR	1 472 523	0.28
Other transferable securities			1 032 500	0.20
Bonds			1 032 500	0.20
<i>Iceland</i>				
1 000 000	TEVA PHARMACEUTICAL F 4.500% 18-01/03/2025	EUR	1 032 500	0.20
Shares/Units in investment funds			39 874	0.01
<i>Luxembourg</i>				
332.36	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP	EUR	39 874	0.01
Total securities portfolio			516 297 607	98.06

BNP PARIBAS FUNDS SICAV Euro High Yield Short Duration Bond

Securities portfolio at 31/12/2020

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					710 000	MATALAN FINANCE 6.750% 18-31/01/2023	GBP	611 563	0.47
Bonds					1 000 000	PREMIER FOODS 6.250% 18-15/10/2023	GBP	1 151 547	0.89
<i>United States of America</i>					257 000	RAC BOND CO 5.000% 17-06/11/2022	GBP	285 619	0.22
1 500 000	ALBERTSONS COS 3.500% 20-15/02/2023	USD	1 255 363	0.97	820 000	STONEGATE PUB 8.250% 20-31/07/2025	GBP	924 496	0.71
1 800 000	AMERICAN AXLE & MFG HOLDINGS 6.250% 18-15/03/2026	USD	1 516 759	1.17	571 000	SYNTHOMER PLC 3.875% 20-01/07/2025	EUR	597 293	0.46
1 000 000	BANFF MERGER SUB 9.750% 18-01/09/2026	USD	880 487	0.68	940 000	TALKTALK TELECOM 3.875% 20-20/02/2025	GBP	1 024 696	0.79
800 000	BOYD GAMING CORP 4.750% 20-01/12/2027	USD	675 827	0.52	1 050 000	VICTORIA PLC 5.250% 19-15/07/2024	EUR	1 085 175	0.84
700 000	CAPITOL INV MERG 10.000% 19-01/08/2024	USD	623 793	0.48	<i>The Netherlands</i>				
1 750 000	CENTURYLINK INC 6.450% 11-15/06/2021	USD	1 458 900	1.13	500 000	DUFUY ONE BV 2.000% 19-15/02/2027	EUR	468 138	0.36
2 149 000	CGG HOLDING US 7.875% 18-01/05/2023	EUR	2 190 655	1.69	900 000	DUFUY ONE BV 2.500% 17-15/10/2024	EUR	861 295	0.66
1 100 000	CLEVELAND-CLIFFS 9.875% 20-17/10/2025	USD	1 053 855	0.81	300 000	INTERTRUST 3.375% 18-15/11/2025	EUR	306 311	0.24
1 500 000	CSC HOLDINGS LLC 6.750% 11-15/11/2021	USD	1 275 416	0.98	414 000	IPD 3 BV 5.500% 20-01/12/2025	EUR	426 428	0.33
1 250 000	DISH DBS CORP 6.750% 11-01/06/2021	USD	1 039 028	0.80	420 000	LOUIS DREYF 2.375% 20-27/11/2025	EUR	434 400	0.34
2 000 000	EMC CORP 3.375% 13-01/06/2023	USD	1 700 936	1.31	1 000 000	METINVEST BV 5.625% 19-17/06/2025	EUR	1 030 938	0.80
336 000	FDML LLC AND FIN 5.000% 17-15/07/2024	EUR	340 199	0.26	1 632 000	PFF TELECOM GRP 3.500% 20-20/05/2024	EUR	1 725 337	1.33
726 000	FORD MOTOR CO 8.500% 20-21/04/2023	USD	669 056	0.52	2 000 000	SAIPEM FIN INTL 3.750% 16-08/09/2023	EUR	2 121 923	1.64
1 000 000	FORD MOTOR CO 9.000% 20-22/04/2025	USD	1 004 332	0.77	730 000	SELECTA GROUP BV 8.000% 20-01/04/2026	EUR	688 609	0.53
1 322 000	FORD MOTOR CRED 2.748% 20-14/06/2024	GBP	1 475 638	1.14	4 150 000	TEVA PHARMACEUTICAL FNC 1.250% 15-31/03/2023	EUR	4 006 046	3.10
1 000 000	FORD MOTOR CRED 3.250% 20-15/09/2025	EUR	1 050 013	0.81	600 000	UNITED GROUP 4.875% 17-01/07/2024	EUR	612 567	0.47
1 000 000	HILCORP ENERGY I 5.750% 15-01/10/2025	USD	823 083	0.64	1 000 000	UPC HOLDING BV 3.875% 17-15/06/2029	EUR	1 025 325	0.79
400 000	KRONOS INTL INC 3.750% 17-15/09/2025	EUR	404 700	0.31	2 300 000	ZF EUROPE 1.250% 19-23/10/2023	EUR	2 274 380	1.76
625 000	MPT OP PTNR/FINL 2.550% 19-05/12/2023	GBP	708 730	0.55	<i>France</i>				
938 000	SCIENTIFIC GAMES 5.500% 18-15/02/2026	EUR	927 448	0.72	839 000	ALTICE FRANCE 2.500% 19-15/01/2025	EUR	822 073	0.63
1 000 000	TENET HEALTHCARE 6.750% 15-15/06/2023	USD	875 705	0.68	1 800 000	CASINO GUICHARD 1.865% 17-13/06/2022	EUR	1 817 512	1.40
339 000	WMG ACQUISITION 2.750% 20-15/07/2028	EUR	348 219	0.27	3 300 000	CASINO GUICHARD 4.561% 13-25/01/2023	EUR	3 434 780	2.66
1 000 000	WYNDHAM HOTELS 5.375% 18-15/04/2026	USD	844 423	0.65	1 000 000	CMA CGM SA 5.250% 17-15/01/2025	EUR	995 307	0.77
1 500 000	WYNDHAM WORLDWIDE 4.250% 12-01/03/2022	USD	1 249 847	0.96	700 000	FAURECIA 2.625% 18-15/06/2025	EUR	710 759	0.55
<i>United Kingdom</i>					1 000 000	FAURECIA 3.125% 19-15/06/2026	EUR	1 026 551	0.79
860 000	ALGECO GLOBAL 6.500% 20-15/02/2023	EUR	864 300	0.67	615 000	PARTS EUROPE SA 6.500% 20-16/07/2025	EUR	639 316	0.49
860 000	ALGECO SCOTSMAN 6.500% 18-15/02/2023	EUR	872 446	0.67	850 000	QUATRIM 5.875% 19-15/01/2024	EUR	880 586	0.68
1 119 000	AROIVA BROAD FIN 6.750% 18-30/09/2023	GBP	1 288 216	0.99	343 000	RUBIS TERMINAL 5.625% 20-15/05/2025	EUR	364 854	0.28
500 000	BAA SH PLC 5.750% 14-03/03/2025	GBP	599 438	0.46	400 000	SPCM SA 4.875% 17-15/09/2025	USD	337 134	0.26
900 000	FCE BANK PLC 1.134% 15-10/02/2022	EUR	898 550	0.69	600 000	SPIE SA 3.125% 17-22/03/2024	EUR	632 498	0.49
1 500 000	GKN HOLDINGS PLC 5.375% 12-19/09/2022	GBP	1 772 212	1.37	1 500 000	TEREOS FIN GROUP 4.125% 16-16/06/2023	EUR	1 470 000	1.13
1 006 000	INTL GAME TECH 6.250% 15-15/02/2022	USD	842 306	0.65	629 000	TEREOS FIN GROUP 7.500% 20-30/10/2025	EUR	663 623	0.51
950 000	ITHACA ENERGY N 9.375% 19-15/07/2024	USD	758 737	0.59	950 000	VALLOUREC SA 6.625% 17-15/10/2022	EUR	650 061	0.50
1 450 000	JAGUAR LAND ROVER 3.875% 15-01/03/2023	GBP	1 542 721	1.19	<i>Germany</i>				
2 125 000	JAGUAR LAND ROVER 5.000% 14-15/02/2022	GBP	2 383 956	1.85	400 000	ALDER PROPERTIES SA 1.500% 17-26/07/2024	EUR	391 716	0.30
550 000	JAGUAR LAND ROVR 2.750% 17-24/01/2021	GBP	613 018	0.47	429 000	HP PELZER 4.125% 17-01/04/2024	EUR	401 158	0.31
500 000	JAGUAR LAND ROVR 5.875% 19-15/11/2024	EUR	508 350	0.39	1 640 000	KME AG 6.750% 18-01/02/2023	EUR	1 313 777	1.01
200 000	LADBROKES GROUP 5.125% 16-08/09/2023	GBP	232 067	0.18	1 015 000	NIDDA HEALTHCARE 3.500% 20-30/09/2024	EUR	1 004 102	0.77
1 300 000	MARKS & SPENCER 4.250% 16-08/12/2023	GBP	1 514 950	1.17	800 000	PRESTIGEBIDCO 6.250% 16-15/12/2023	EUR	810 212	0.63
600 000	MARKS & SPENCER 6.000% 12-12/06/2025	GBP	744 878	0.57	1 000 000	SCHAEFFLER AG 2.750% 20-12/10/2025	EUR	1 058 575	0.82
1 000 000	MARKS & SPENCER 6.125% 11-06/12/2021	GBP	1 178 626	0.91	<i>Mexico</i>				
					1 000 000	CEMEX SAB 2.750% 17-05/12/2024	EUR	1 006 250	0.78
					2 200 000	PETROLEOS MEXICA 5.125% 16-15/03/2023	EUR	2 283 187	1.77
					1 200 000	PETROLEOS MEXICA 6.875% 20-16/10/2025	USD	1 072 600	0.83

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Euro High Yield Short Duration Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Luxembourg</i>					<i>Switzerland</i>				
312 000	ARAMARK INTL FIN 3.125% 17-01/04/2025	EUR	312 858	0.24	2 028 000	UBS GROUP 15-29/12/2049 FRN	EUR	2 123 696	1.64
165 000	B&M EUROPEAN 3.625% 20-15/07/2025	GBP	187 465	0.14	<i>Spain</i>				
752 000	CRYSTAL ALMOND S 4.250% 19-15/10/2024	EUR	756 211	0.58	1 400 000	BANCO BILBAO VIZ 17-31/12/2049	EUR	1 433 254	1.11
1 100 000	GESTAMP AUTOMOCION 3.250% 18-30/04/2026	EUR	1 114 925	0.86	400 000	TENDAM BRANDS SAU 17-15/09/2024 FRN	EUR	368 131	0.28
594 000	KLEOPATRA HLDS 8.500% 17-30/06/2023	EUR	703 303	0.54	<i>Belgium</i>				
300 000	SUMMER BC HOLDCO 5.750% 19-31/10/2026	EUR	315 150	0.24	600 000	KBC GROUP NV 18-31/12/2049 FRN	EUR	627 920	0.48
<i>Italy</i>					<i>Sweden</i>				
1 334 000	ALMAVIVA 7.250% 17-15/10/2022	EUR	1 352 283	1.04	500 000	VERISURE HOLDING 20-15/04/2025 FRN	EUR	512 451	0.40
1 600 000	SALINI IMPREGILO 1.750% 17-26/10/2024	EUR	1 471 680	1.14	<i>Germany</i>				
<i>Austria</i>					200 000	BERTELSMANN SE 15-23/04/2075 FRN	EUR	206 141	0.16
2 234 000	SAPPI PAPIER HOL 4.000% 16-01/04/2023	EUR	2 224 923	1.72	Shares/Units in investment funds				
<i>Sweden</i>					<i>Luxembourg</i>				
1 000 000	VERISURE MIDHOLD 5.750% 17-01/12/2023	EUR	1 012 603	0.78	19 400.65	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP	EUR	2 327 556	1.81
1 000 000	Volvo Car AB 3.250% 16-18/05/2021	EUR	1 011 394	0.78	Total securities portfolio				
<i>Denmark</i>					125 469 515				
450 000	TDC A/S 3.750% 12-02/03/2022	EUR	472 409	0.36	96.81				
1 000 000	TELE DANMARK 5.625% 11-23/02/2023	GBP	1 213 986	0.94					
<i>Australia</i>									
1 500 000	FMG RES AUG 2006 4.750% 17-15/05/2022	USD	1 262 975	0.97					
<i>Cayman Islands</i>									
552 720	PUBMASTER FIN 5.943% 02-30/09/2022	GBP	604 837	0.47					
565 000	UPCB FINANCE VII 3.625% 17-15/06/2029	EUR	584 493	0.45					
<i>Czech Republic</i>									
500 000	SAZKA GROUP AS 3.875% 20-15/02/2027	EUR	478 750	0.37					
514 000	SAZKA GROUP AS 4.125% 19-20/11/2024	EUR	511 430	0.39					
<i>Curacao</i>									
1 000 000	TEVA PHARMACEUTICAL 2.950% 12-18/12/2022	USD	818 571	0.63					
<i>Ireland</i>									
700 000	RYANAIR 1.125% 17-15/08/2023	EUR	704 002	0.54					
Floating rate bonds									
<i>Italy</i>									
1 000 000	ASSICURAZIONI 07-29/12/2049 FRN	GBP	1 168 556	0.90					
500 000	FABRIC BC SPA 18-30/11/2024 FRN	EUR	494 917	0.38					
500 000	FABRIC BC SPA 20-31/08/2026 FRN	EUR	496 500	0.38					
120 000	GUALA CLOSURES 18-15/04/2024 FRN	EUR	119 972	0.09					
1 000 000	INTESA SANPAOLO 16-29/12/2049 FRN	EUR	1 002 300	0.77					
1 300 000	UNICREDIT S.P.A. 16-03/01/2027 FRN	EUR	1 345 317	1.04					
1 300 000	UNICREDIT SPA 14-29/12/2049 FRN	EUR	1 321 718	1.02					
<i>The Netherlands</i>									
1 200 000	ABERTIS FINANCE 20-31/12/2060 FRN	EUR	1 243 766	0.96					
370 000	IPD 3 BV 20-01/12/2025 FRN	EUR	372 297	0.29					
1 800 000	TELEFONICA EUROP 16-31/12/2049 FRN	EUR	1 838 947	1.42					
1 690 000	UNITED GROUP 19-15/05/2025 FRN	EUR	1 687 688	1.30					
<i>United Kingdom</i>									
500 000	BARCLAYS PLC 17-31/12/2049	GBP	591 118	0.46					
1 500 000	BARCLAYS PLC 18-31/12/2049 FRN	USD	1 314 011	1.01					
800 000	BRITISH TELECOMM 20-18/08/2080 FRN	EUR	783 631	0.60					
530 000	TVL FINANCE 19-15/07/2025 FRN	GBP	519 480	0.40					

BNP PARIBAS FUNDS SICAV Euro Inflation-Linked Bond

Securities portfolio at 31/12/2020

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			228 289 578	97.09
Bonds			228 289 578	97.09
<i>Italy</i>			<i>97 024 325</i>	<i>41.26</i>
16 299 361	ITALY BTPS 0.100% I/L 18-15/05/2023	EUR	16 649 952	7.08
15 630 934	ITALY BTPS 0.400% 19-15/05/2030	EUR	16 584 051	7.05
2 825 198	ITALY BTPS 0.500% I/L 15-20/04/2023	EUR	2 878 104	1.22
1 575 623	ITALY BTPS 0.650% 19-28/10/2027	EUR	1 620 371	0.69
3 965 986	ITALY BTPS 0.650% 20-15/05/2026	EUR	4 222 144	1.80
23 895 044	ITALY BTPS I/L 1.250% 15-15/09/2032	EUR	27 829 762	11.83
2 337 135	ITALY BTPS I/L 1.300% 17-15/05/2028	EUR	2 622 032	1.12
5 230 992	ITALY BTPS I/L 2.350% 14-15/09/2024	EUR	5 849 714	2.49
1 804 500	ITALY BTPS I/L 2.550% 09-15/09/2041	EUR	2 714 419	1.15
9 737 410	ITALY BTPS I/L 2.600% 07-15/09/2023	EUR	10 704 074	4.55
4 392 827	ITALY BTPS I/L 3.100% 11-15/09/2026	EUR	5 349 702	2.28
<i>France</i>			<i>89 898 660</i>	<i>38.24</i>
7 706 690	FRANCE O.A.T. 0.100% 17-01/03/2028	EUR	8 432 198	3.59
4 050 116	FRANCE O.A.T. 0.100% 19-01/03/2029	EUR	4 574 649	1.95
20 351 359	FRANCE O.A.T. 0.100% 20-01/03/2026	EUR	21 976 737	9.35
1 146 938	FRANCE O.A.T. 0.100% 20-01/03/2036	EUR	1 374 566	0.58
857 918	FRANCE O.A.T. I/L 0.250% 13- 25/07/2024	EUR	914 072	0.39
3 704 468	FRANCE O.A.T. I/L 0.100% 15- 01/03/2025	EUR	3 900 582	1.66
11 886 842	FRANCE O.A.T. I/L 0.700% 14- 25/07/2030	EUR	14 434 037	6.14
13 391 510	FRANCE O.A.T. I/L 1.800% 07- 25/07/2040	EUR	22 217 303	9.45
1 858 136	FRANCE O.A.T. I/L 1.850% 11- 25/07/2027	EUR	2 282 250	0.97
1 089 384	FRANCE O.A.T. I/L 3.150% 02- 25/07/2032	EUR	1 709 574	0.73
5 384 604	FRANCE O.A.T. I/L 3.400% 99- 25/07/2029	EUR	7 696 693	3.27
360 094	RESEAU FERRE FRANCE I/L 2.450% 03-28/02/2023	EUR	385 999	0.16
<i>Spain</i>			<i>22 128 078</i>	<i>9.42</i>
6 564 067	SPAIN I/L BOND 0.650% 17-30/11/2027	EUR	7 411 436	3.15
4 609 787	SPAIN I/L BOND 0.700% 18-30/11/2033	EUR	5 542 395	2.36
4 751 196	SPAIN I/L BOND 1.000% 15-30/11/2030	EUR	5 705 743	2.43
3 073 952	SPAIN I/L BOND 1.800% 14-30/11/2024	EUR	3 468 504	1.48
<i>Germany</i>			<i>19 238 515</i>	<i>8.17</i>
388 531	DEUTSCHLAND I/L 0.100% 12- 15/04/2023	EUR	399 724	0.17
9 578 202	DEUTSCHLAND I/L 0.100% 15- 15/04/2026	EUR	10 402 630	4.42
4 585 709	DEUTSCHLAND I/L 0.100% 15- 15/04/2046	EUR	6 826 650	2.90
1 340 115	DEUTSCHLAND I/L 0.500% 14- 15/04/2030	EUR	1 609 511	0.68
Shares/Units in investment funds			6 365 322	2.71
<i>France</i>			<i>6 365 322</i>	<i>2.71</i>
10.92	BNP PARIBAS INVEST 3 MOIS - I - C	EUR	6 365 322	2.71
Total securities portfolio			234 654 900	99.80

BNP PARIBAS FUNDS SICAV Euro Medium Term Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market					1 000 000	SANOFI 1.000% 20-01/04/2025	EUR	1 049 155	0.22
			441 188 625	93.98	900 000	SFIL SA 0.000% 20-23/11/2028	EUR	918 647	0.20
					2 900 000	SOCIETE GENERALE 1.250% 19-15/02/2024	EUR	3 008 524	0.64
Bonds			414 945 170	88.39	522 000	SODEXO 2.500% 14-24/06/2026	EUR	593 499	0.13
	<i>France</i>		<i>97 437 708</i>	<i>20.76</i>	4 600 000	UNEDIC 0.100% 20-25/11/2026	EUR	4 731 940	1.01
700 000	ATOS SE 0.750% 18-07/05/2022	EUR	708 701	0.15	4 300 000	UNEDIC 1.250% 17-28/03/2027	EUR	4 742 879	1.01
1 400 000	AUCHAN SA 2.875% 20-29/01/2026	EUR	1 548 710	0.33	900 000	VALEO SA 3.250% 14-22/01/2024	EUR	971 808	0.21
2 400 000	AUCHAN SA 3.250% 20-23/07/2027	EUR	2 762 985	0.59		<i>Italy</i>		<i>93 831 798</i>	<i>19.95</i>
2 400 000	BANQ FED CRD MUT 0.750% 19-15/06/2023	EUR	2 459 819	0.52	836 000	ACQUIRENTE UNI 2.800% 19-20/02/2026	EUR	924 120	0.20
1 500 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	1 536 614	0.33	1 100 000	CASSA DEPOSITI E 1.000% 20-21/09/2028	EUR	1 138 416	0.24
2 786 000	BNP PARIBAS 1.000% 18-17/04/2024	EUR	2 881 376	0.61	115 000	INTESA SANPAOLO 1.125% 15-04/03/2022	EUR	116 691	0.02
600 000	BNP PARIBAS 1.125% 19-28/08/2024	EUR	624 666	0.13	1 800 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	1 945 471	0.41
700 000	BPCE 0.125% 19-04/12/2024	EUR	707 082	0.15	2 241 000	INTESA SANPAOLO 3.500% 14-17/01/2022	EUR	2 327 944	0.50
4 700 000	BPCE 0.875% 18-31/01/2024	EUR	4 827 956	1.03	5 100 000	ITALY BTPS 0.300% 20-15/08/2023	EUR	5 186 037	1.10
900 000	BPCE 1.000% 19-01/04/2025	EUR	935 483	0.20	10 200 000	ITALY BTPS 0.350% 19-01/02/2025	EUR	10 423 890	2.22
600 000	CAISSE FR DE FIN 0.010% 20-07/05/2025	EUR	612 193	0.13	12 600 000	ITALY BTPS 0.500% 20-01/02/2026	EUR	12 921 174	2.74
600 000	CAPGEMINI SE 1.625% 20-15/04/2026	EUR	648 520	0.14	9 700 000	ITALY BTPS 0.950% 20-15/09/2027	EUR	10 182 866	2.17
600 000	CARMILA SA 1.625% 20-30/05/2027	EUR	610 289	0.13	3 600 000	ITALY BTPS 1.750% 19-01/07/2024	EUR	3 848 076	0.82
1 500 000	CARREFOUR SA 0.875% 18-12/06/2023	EUR	1 532 451	0.33	10 200 000	ITALY BTPS 1.850% 17-15/05/2024	EUR	10 924 302	2.32
1 200 000	CARREFOUR SA 2.625% 20-15/12/2027	EUR	1 398 812	0.30	16 490 000	ITALY BTPS 1.850% 20-01/07/2025	EUR	17 941 696	3.81
1 000 000	CIE DE ST GOBAIN 1.750% 20-03/04/2023	EUR	1 041 855	0.22	7 200 000	ITALY BTPS 4.500% 13-01/03/2024	EUR	8 290 152	1.77
1 300 000	CRD MUTUEL ARKEA 0.875% 20-07/05/2027	EUR	1 369 028	0.29	3 200 000	ITALY BTPS 4.750% 08-01/08/2023	EUR	3 627 744	0.77
900 000	CRD MUTUEL ARKEA 1.625% 19-15/04/2026	EUR	966 953	0.21	1 936 043	ITALY BTPS I/L 0.550% 18-21/05/2026	EUR	1 980 563	0.42
700 000	CRED AGRICOLE SA 2.000% 19-25/03/2029	EUR	772 300	0.16	467 000	UNICREDIT S.P.A. 6.950% 12-31/10/2022	EUR	519 207	0.11
2 800 000	CREDIT AGRICOLE HOME 0.375% 16-24/03/2023	EUR	2 854 338	0.61	1 478 000	UNIONE DI BANCHE 1.625% 19-21/04/2025	EUR	1 533 449	0.33
1 400 000	DEXIA CRED LOCAL 0.010% 20-22/01/2027	EUR	1 424 860	0.30		<i>Spain</i>		<i>59 357 651</i>	<i>12.64</i>
4 400 000	DEXIA CRED LOCAL 0.625% 19-17/01/2026	EUR	4 602 627	0.98	2 400 000	BANCO BILBAO VIZ 0.500% 20-14/01/2027	EUR	2 444 374	0.52
4 900 000	DEXIA CRED LOCAL 1.250% 14-26/11/2024	EUR	5 210 170	1.11	1 800 000	BANCO SANTANDER 0.250% 19-19/06/2024	EUR	1 822 933	0.39
2 000 000	DEXIA CRED LOCAL 1.250% 15-27/10/2025	EUR	2 151 727	0.46	1 600 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	1 693 029	0.36
4 600 000	DEXIA CREDIT LOCAL 0.250% 17-02/06/2022	EUR	4 651 370	0.99	800 000	BANCO SANTANDER 1.375% 20-05/01/2026	EUR	847 471	0.18
2 800 000	ELEC DE FRANCE 2.250% 13-27/04/2021	EUR	2 821 631	0.60	700 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	712 858	0.15
1 700 000	ELEC DE FRANCE 4.625% 09-11/09/2024	EUR	1 996 881	0.43	2 400 000	BANKINTER SA 0.875% 19-05/03/2024	EUR	2 472 342	0.53
2 200 000	ESSILORLUXOTTICA 0.000% 19-27/05/2023	EUR	2 207 467	0.47	742 000	BASQUE GOVT 1.250% 15-13/04/2023	EUR	769 732	0.16
800 000	ESSILORLUXOTTICA 0.250% 20-05/01/2024	EUR	809 223	0.17	2 100 000	CAJA RURAL NAV 0.500% 15-16/03/2022	EUR	2 120 227	0.45
1 400 000	EUTELSAT SA 1.125% 16-23/06/2021	EUR	1 403 514	0.30	500 000	FERROVIAL EMISIO 0.540% 20-12/11/2028	EUR	504 391	0.11
9 200 000	FRANCE O.A.T. 1.750% 14-25/11/2024	EUR	10 088 444	2.15	900 000	KUTXABANK 0.500% 19-25/09/2024	EUR	915 995	0.20
1 000 000	HSBC FRANCE 0.250% 19-17/05/2024	EUR	1 013 659	0.22	1 400 000	KUTXABANK 1.250% 15-22/09/2025	EUR	1 506 275	0.32
1 000 000	JCDECAUX SA 2.000% 20-24/10/2024	EUR	1 059 730	0.23	7 200 000	SPANISH GOVT 0.000% 20-30/04/2023	EUR	7 296 480	1.55
500 000	JCDECAUX SA 2.625% 20-24/04/2028	EUR	546 354	0.12	5 100 000	SPANISH GOVT 0.000% 20-31/01/2025	EUR	5 201 133	1.11
700 000	LA BANQUE POSTAL 0.250% 19-12/07/2026	EUR	709 205	0.15	11 400 000	SPANISH GOVT 0.050% 18-31/10/2021	EUR	11 460 648	2.43
1 600 000	LA BANQUE POSTALE 0.500% 16-18/01/2023	EUR	1 632 789	0.35	6 900 000	SPANISH GOVT 0.450% 17-31/10/2022	EUR	7 031 100	1.50
696 000	LA POSTE 4.375% 03-26/06/2023	EUR	774 398	0.16	3 400 000	SPANISH GOVT 0.600% 19-31/10/2029	EUR	3 602 538	0.77
700 000	LA POSTE SA 0.375% 19-17/09/2027	EUR	717 345	0.15	5 700 000	SPANISH GOVT 0.800% 20-30/07/2027	EUR	6 103 104	1.30
900 000	ORANGE 0.000% 19-04/09/2026	EUR	903 801	0.19	1 300 000	SPANISH GOVT 1.950% 16-30/04/2026	EUR	1 464 736	0.31
400 000	ORANGE 0.500% 19-15/01/2022	EUR	403 049	0.09	1 300 000	TELEFONICA EMIS 1.201% 20-21/08/2027	EUR	1 388 285	0.30
500 000	ORANGE SA 3.375% 10-16/09/2022	EUR	530 848	0.11		<i>Germany</i>		<i>37 646 122</i>	<i>8.03</i>
1 100 000	PERNOD RICARD SA 0.000% 19-24/10/2023	EUR	1 103 183	0.23	10 000 000	BUNDES OBL-120 0.000% 20-10/10/2025	EUR	10 364 200	2.21
1 100 000	PERNOD RICARD SA 1.125% 20-07/04/2025	EUR	1 155 233	0.25	2 863 333	DEUTSCHLAND REP 0.000% 20-15/08/2030	EUR	3 036 192	0.65
563 000	PSA BANQUE FRANC 0.625% 19-21/06/2024	EUR	573 101	0.12	700 000	DT LUFTHANSA AG 3.000% 20-29/05/2026	EUR	698 630	0.15
200 000	PUBLICIS GROUPE 1.125% 14-16/12/2021	EUR	202 054	0.04	575 000	E.ON SE 0.000% 19-24/10/2022	EUR	577 100	0.12
1 215 000	RCI BANQUE 1.125% 20-15/01/2027	EUR	1 238 513	0.26	1 568 000	E.ON SE 0.375% 20-20/04/2023	EUR	1 588 285	0.34
600 000	RESEAU FERRE FRA 2.625% 14-29/12/2025	EUR	689 949	0.15	2 000 000	HENKEL AG & CO 0.000% 16-13/09/2021	EUR	2 002 482	0.43
					3 500 000	KFW 0.010% 19-05/05/2027	EUR	3 621 883	0.77

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Euro Medium Term Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
4 800 000	KFW 0.125% 17-15/01/2024	EUR	4 914 017	1.05		<i>South Korea</i>		<i>7 296 287</i>	<i>1.55</i>
5 400 000	KFW 0.375% 18-23/04/2025	EUR	5 632 965	1.20	3 300 000	KHFC 0.010% 20-07/07/2025	EUR	3 338 097	0.71
4 800 000	KFW 0.625% 15-04/07/2022	EUR	4 892 795	1.04	3 919 000	REP OF KOREA 0.000% 20-16/09/2025	EUR	3 958 190	0.84
300 000	SCHAEFFLER AG 2.750% 20-12/10/2025	EUR	317 573	0.07		<i>Finland</i>		<i>6 752 916</i>	<i>1.45</i>
	<i>The Netherlands</i>		<i>30 409 172</i>	<i>6.48</i>	1 400 000	FORTUM OYJ 0.875% 19-27/02/2023	EUR	1 426 464	0.30
200 000	ABN AMRO BANK NV 2.875% 16-18/01/2028	EUR	210 162	0.04	2 400 000	FORTUM OYJ 1.625% 19-27/02/2026	EUR	2 567 280	0.55
3 500 000	BMW FINANCE NV 0.000% 20-14/04/2023	EUR	3 509 895	0.75	570 000	FORTUM OYJ 2.250% 12-06/09/2022	EUR	592 433	0.13
1 504 000	BMW FINANCE NV 0.125% 17-12/01/2021	EUR	1 504 123	0.32	1 800 000	NORDEA MORTGAGE 0.025% 17-24/01/2022	EUR	1 810 998	0.39
465 000	BMW FINANCE NV 0.125% 19-13/07/2022	EUR	467 423	0.10	349 000	OP CORPORATE BK 0.375% 19-26/02/2024	EUR	355 741	0.08
1 424 000	BMW FINANCE NV 0.500% 18-22/11/2022	EUR	1 442 587	0.31		<i>Denmark</i>		<i>5 712 332</i>	<i>1.22</i>
1 055 000	BMW FINANCE NV 0.625% 19-06/10/2023	EUR	1 077 125	0.23	2 615 000	CARLSBERG BREW 0.375% 20-30/06/2027	EUR	2 653 452	0.57
2 509 000	CONTI-GUMMI FIN 1.125% 20-25/09/2024	EUR	2 594 582	0.55	3 010 000	CARLSBERG BREW 0.500% 17-06/09/2023	EUR	3 058 880	0.65
1 300 000	COOPERATIEVE RAB 0.625% 19-27/02/2024	EUR	1 330 312	0.28		<i>Luxembourg</i>		<i>4 699 864</i>	<i>1.01</i>
2 300 000	HEINEKEN NV 1.000% 16-04/05/2026	EUR	2 426 768	0.52	1 952 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	1 948 462	0.42
465 000	HEINEKEN NV 1.625% 20-30/03/2025	EUR	498 660	0.11	807 000	EFSS 0.200% 15-28/04/2025	EUR	835 035	0.18
1 200 000	ING GROEP NV 1.000% 18-20/09/2023	EUR	1 238 327	0.26	1 867 000	LUXEMBOURG GOVT 0.000% 20-28/04/2025	EUR	1 916 367	0.41
1 693 000	LEASEPLAN CORP 0.125% 19-13/09/2023	EUR	1 696 267	0.36		<i>Norway</i>		<i>4 254 532</i>	<i>0.91</i>
600 000	LEASEPLAN CORP 3.500% 20-09/04/2025	EUR	684 057	0.15	1 587 000	DNB BANK ASA 0.050% 19-14/11/2023	EUR	1 598 652	0.34
1 000 000	NATURGY FINANCE 1.250% 20-15/01/2026	EUR	1 059 239	0.23	1 841 000	DNB BANK ASA 0.250% 19-09/04/2024	EUR	1 866 711	0.40
189 000	PACCAR FINANCIAL 0.125% 19-07/03/2022	EUR	189 606	0.04	771 000	DNB BOLIGKREDITT 0.375% 18-14/11/2023	EUR	789 169	0.17
1 300 000	RABOBANK 4.125% 12-14/09/2022	EUR	1 390 889	0.30		<i>Japan</i>		<i>4 044 739</i>	<i>0.86</i>
1 300 000	REPSOL INTL FIN 0.125% 20-05/10/2024	EUR	1 307 326	0.28	2 474 000	ASAHI GROUP 0.155% 20-23/10/2024	EUR	2 487 489	0.53
1 000 000	SHELL INTL FIN 1.125% 20-07/04/2024	EUR	1 044 297	0.22	1 538 000	MITSUB UFJ FIN 0.339% 19-19/07/2024	EUR	1 557 250	0.33
3 000 000	SHELL INTL FIN 1.250% 15-15/03/2022	EUR	3 056 541	0.65		<i>United Kingdom</i>		<i>3 565 294</i>	<i>0.76</i>
1 700 000	SIEMENS FINAN 0.125% 20-05/06/2022	EUR	1 709 744	0.36	1 000 000	ANZ NEW ZEALAND INTL/LDN 0.400% 17-01/03/2022	EUR	1 008 195	0.21
1 000 000	TENNET HLD BV 0.875% 15-04/06/2021	EUR	1 001 896	0.21	724 000	BRITISH TELECOMM PLC 0.625% 16-10/03/2021	EUR	721 559	0.15
947 000	TOYOTA MOTOR FIN 0.625% 18-26/09/2023	EUR	969 346	0.21	1 006 000	DIAGEO FINANCE PLC 0.250% 18-22/10/2021	EUR	1 009 744	0.22
	<i>Portugal</i>		<i>18 889 622</i>	<i>4.02</i>	820 000	GLAXOSMITHKLINE 0.125% 20-12/05/2023	EUR	825 796	0.18
4 900 000	PORTUGUESE OTS 0.700% 20-15/10/2027	EUR	5 215 952	1.11		<i>Ireland</i>		<i>3 372 795</i>	<i>0.72</i>
6 800 000	PORTUGUESE OTS 1.950% 19-15/06/2029	EUR	7 978 848	1.70	581 000	FCA BANK IE 0.125% 20-16/11/2023	EUR	580 563	0.12
4 200 000	PORTUGUESE OTS 3.875% 14-15/02/2030	EUR	5 694 822	1.21	1 459 000	FCA BANK IE 0.250% 20-28/02/2023	EUR	1 462 909	0.31
	<i>Austria</i>		<i>16 148 908</i>	<i>3.44</i>	1 143 000	FCA BANK IE 0.500% 19-13/09/2024	EUR	1 153 771	0.25
2 200 000	HAA-BANK INTL AG 2.375% 12-13/12/2022	EUR	2 316 657	0.49	174 000	FCA BANK IE 0.500% 20-18/09/2023	EUR	175 552	0.04
1 100 000	OMV AG 1.500% 20-09/04/2024	EUR	1 158 409	0.25		<i>Canada</i>		<i>3 079 661</i>	<i>0.66</i>
5 200 000	REPUBLIC OF AUSTRIA 0.000% 16-15/07/2023	EUR	5 289 394	1.13	1 294 000	ROYAL BANK OF CANADA 0.250% 18-28/06/2023	EUR	1 317 028	0.28
3 900 000	REPUBLIC OF AUSTRIA 0.750% 16-20/10/2026	EUR	4 221 477	0.90	1 724 000	TORONTO DOMINION BANK 0.625% 18-20/07/2023	EUR	1 762 633	0.38
2 900 000	REPUBLIC OF AUSTRIA 1.650% 14-21/10/2024	EUR	3 162 971	0.67		<i>Sweden</i>		<i>1 006 381</i>	<i>0.21</i>
	<i>United States of America</i>		<i>10 011 600</i>	<i>2.13</i>	1 005 000	VOLVO TREAS AB 0.000% 20-11/02/2023	EUR	1 006 381	0.21
1 304 000	AMERICAN HONDA F 0.350% 19-26/08/2022	EUR	1 315 574	0.28		<i>Floating rate bonds</i>		<i>26 243 455</i>	<i>5.59</i>
500 000	DANAHER CORP 1.700% 20-30/03/2024	EUR	528 632	0.11		<i>France</i>		<i>9 714 146</i>	<i>2.07</i>
458 000	FORD MOTOR CRED 3.021% 19-06/03/2024	EUR	472 252	0.10	1 700 000	BNP PARIBAS 20-14/10/2027 FRN	EUR	1 718 393	0.37
3 400 000	MCDONALDS CORP 1.000% 16-15/11/2023	EUR	3 515 736	0.75	900 000	CARREFOUR BANQUE 19-12/09/2023 FRN	EUR	904 027	0.19
4 100 000	MMS USA FIN INC 0.625% 19-13/06/2025	EUR	4 179 406	0.89	500 000	CREDIT MUTUEL ARKEA 17-25/10/2029 FRN	EUR	519 801	0.11
	<i>Belgium</i>		<i>7 427 788</i>	<i>1.59</i>	900 000	LA BANQUE POSTAL 20-17/06/2026 FRN	EUR	914 272	0.19
2 254 000	AB INBEV SA/NV 2.125% 20-02/12/2027	EUR	2 561 933	0.55	5 400 000	LA BANQUE POSTALE 15-19/11/2027 FRN	EUR	5 657 653	1.21
1 000 000	BELFIUS BANK SA 0.750% 17-12/09/2022	EUR	1 015 381	0.22					
3 732 000	EUROPEAN UNION 0.000% 20-04/11/2025	EUR	3 850 474	0.82					

BNP PARIBAS FUNDS SICAV Euro Medium Term Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Italy</i>				
2 017 000	CREDITO EMILIANO 19-25/10/2025 FRN	EUR	2 056 413	0.44
2 506 000	UNICREDIT S.P.A. 16-03/01/2027 FRN	EUR	2 593 358	0.55
1 500 000	UNICREDIT SPA 19-03/07/2025 FRN	EUR	1 551 266	0.33
1 146 000	UNICREDIT SPA 20-22/07/2027 FRN	EUR	1 215 562	0.26
<i>Spain</i>				
1 400 000	BANKINTER SA 17-06/04/2027 FRN	EUR	1 430 640	0.30
1 100 000	CAIXABANK 20-10/07/2026 FRN	EUR	1 128 416	0.24
1 100 000	CAIXABANK 20-18/11/2026 FRN	EUR	1 103 559	0.24
<i>United States of America</i>				
2 934 000	BANK OF AMER CRP 19-09/05/2026 FRN	EUR	3 026 843	0.64
<i>The Netherlands</i>				
2 400 000	RABOBANK 14-26/05/2026 FRN	EUR	2 423 252	0.52
Shares/Units in investment funds			15 988 848	3.40
<i>France</i>				
699.00	BNP PARIBAS MOIS ISR - I - CAP	EUR	15 988 848	3.40
Total securities portfolio			457 177 473	97.38

BNP PARIBAS FUNDS SICAV Euro Mid Cap

Securities portfolio at 31/12/2020

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			34 563 722	99.21
Shares			34 563 722	99.21
<i>France</i>			<i>14 003 447</i>	<i>40.19</i>
25 659	ALSTOM	EUR	1 195 966	3.43
12 941	ATOS SE	EUR	967 728	2.78
15 874	BUREAU VERITAS SA	EUR	345 418	0.99
13 632	CAPGEMINI SE	EUR	1 728 538	4.96
32 288	CNP ASSURANCES	EUR	425 556	1.22
2 235	COVIVIO	EUR	168 407	0.48
10 188	EDENRED	EUR	472 825	1.36
7 805	EIFPAGE SA	EUR	616 907	1.77
13 652	FAURECIA	EUR	572 155	1.64
4 679	GECINA SA	EUR	590 958	1.70
2 794	ILIAD SA	EUR	469 671	1.35
2 476	IPSEN	EUR	168 120	0.48
166 784	NATIXIS	EUR	465 161	1.34
9 482	ORPEA	EUR	1 019 789	2.93
22 540	SCOR SE	EUR	595 507	1.71
6 149	SEB SA	EUR	916 201	2.63
6 914	TELEPERFORMANCE	EUR	1 875 769	5.38
17 810	WORLDLINE SA - W/I	EUR	1 408 771	4.04
<i>Germany</i>			<i>7 993 679</i>	<i>22.95</i>
40 057	DEUTSCHE WOHNEN AG - BR	EUR	1 750 090	5.02
6 988	HELLOFRESH SE	EUR	441 642	1.27
9 637	LEG IMMOBILIEN AG	EUR	1 224 477	3.51
3 569	MTU AERO ENGINES AG	EUR	761 625	2.19
14 384	PUMA SE	EUR	1 327 356	3.81
4 446	SCOUT24 AG	EUR	298 104	0.86
11 677	TEAMVIEWER AG	EUR	511 803	1.47
482 186	TELEFONICA DEUTSCHLAND HOLDING	EUR	1 087 329	3.12
6 493	ZALANDO SE	EUR	591 253	1.70
<i>Italy</i>			<i>5 472 670</i>	<i>15.71</i>
822 645	A2A SPA	EUR	1 073 140	3.08
23 084	AMPLIFON SPA	EUR	785 779	2.26
106 336	FINECOBANK S.P.A.	EUR	1 424 902	4.09
15 022	MONCLER SPA	EUR	753 203	2.16
31 671	RECORDATI SPA	EUR	1 435 646	4.12
<i>The Netherlands</i>			<i>3 782 920</i>	<i>10.86</i>
24 022	ASR NEDERLAND NV	EUR	789 123	2.27
49 838	NN GROUP NV - W/I	EUR	1 770 744	5.08
17 710	WOLTERS KLUWER	EUR	1 223 053	3.51
<i>Luxembourg</i>			<i>1 533 881</i>	<i>4.40</i>
22 350	EUROFINS SCIENTIFIC	EUR	1 533 881	4.40
<i>Ireland</i>			<i>1 072 640</i>	<i>3.08</i>
4 552	KINGSPAN GROUP PLC	EUR	261 285	0.75
21 329	SMURFIT KAPPA GROUP PLC	EUR	811 355	2.33
<i>Cyprus</i>			<i>704 485</i>	<i>2.02</i>
115 112	AROUNDTOWN SA	EUR	704 485	2.02
Shares/Units in investment funds			137 253	0.39
<i>Luxembourg</i>			<i>137 253</i>	<i>0.39</i>
1 144.03	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP	EUR	137 253	0.39
Total securities portfolio			34 700 975	99.60

BNP PARIBAS FUNDS SICAV Euro Money Market

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market					2 100 000	PUY-DE-DOME (DEPARTEMENT DU) 0.000% 25/01/2021	EUR	2 100 744	0.18
			14 267 936	1.21	3 000 000	REGION REUNION 0.000% 26/02/2021 NEUCP	EUR	3 002 337	0.25
	Floating rate bonds		14 267 936	1.21	10 000 000	SAFRAN SA 0.000% 15/03/2021 NEUCP	EUR	10 007 219	0.85
	<i>The Netherlands</i>		<i>9 854 692</i>	<i>0.84</i>	6 000 000	SCHNEIDER ELECTRIC SE 0.000% 11/02/2021 NEUC	EUR	6 003 329	0.51
9 800 000	BMW FINANCE NV 20-24/06/2022 FRN	EUR	9 854 692	0.84	2 000 000	SEB SA 0.000% 10/11/2021 NEUCP	EUR	2 006 874	0.17
	<i>France</i>		<i>4 413 244</i>	<i>0.37</i>	4 000 000	SEB SA 0.000% 27/01/2021 NEUCP	EUR	4 001 452	0.34
4 400 000	LVMH MOET HENNES 20-11/02/2022 FRN	EUR	4 413 244	0.37	5 000 000	SOCIETE DES AUTOROUTES PARIS RHIN RHONE	EUR	5 016 931	0.43
Other transferable securities					7 000 000	SOCIETE GENERALE SA ESTERCAP+0.075 17/12	EUR	6 995 342	0.59
	Floating rate bonds		35 101 884	2.97	2 900 000	SYND MIXTE TRANSP 0.000% 12/01/2021 NEUCP	EUR	2 900 503	0.25
	<i>France</i>		<i>35 101 884</i>	<i>2.97</i>	3 000 000	THALES SA 0.000% 01/10/2021 NEUCP	EUR	3 009 803	0.26
35 000 000	SOCIETE GENERALE SA EONICAP+0.4 20/08/2021	EUR	35 101 884	2.97	<i>United Kingdom</i>				<i>169 381 519</i>
Money Market Instruments					17 000 000	AGRICULTURAL BANK OF CHINA LIMITED 0.000% 24/03/2021	EUR	17 017 592	1.44
	<i>France</i>		<i>380 573 804</i>	<i>32.28</i>	25 000 000	BANK OF CHINA LTD/LONDON 0.000% 03/12/2021	EUR	25 061 144	2.12
17 000 000	ANJOU ET EONICAP+0.195 14/01/2021 NEUCP	EUR	17 001 505	1.44	20 000 000	BARCLAYS BANK PLC EONICAP+0.67 08/06/2021	EUR	20 057 582	1.70
5 000 000	ARKEMA 0.000% 04/02/2021 NEUCP	EUR	5 002 348	0.42	15 000 000	BARCLAYS BANK PLC ESTERCAP+0.1 23/12/2021	EUR	14 993 434	1.27
15 000 000	AXA BANQUE SA EONICAP+0.05 25/08/2021 N	EUR	15 005 718	1.27	2 000 000	BP CAPITAL MARKETS PLC 0.000% 04/06/2021	EUR	2 004 044	0.17
20 000 000	AXA BANQUE SA EONICAP+0.22 29/06/2021 N	EUR	20 023 728	1.70	3 000 000	BP CAPITAL MARKETS PLC 0.000% 06/10/2021	EUR	3 009 625	0.26
15 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA EO	EUR	15 005 098	1.27	5 000 000	BP CAPITAL MARKETS PLC 0.000% 08/09/2021	EUR	5 014 941	0.42
10 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA ES	EUR	9 991 883	0.85	14 000 000	BP CAPITAL MARKETS PLC 0.000% 09/08/2021	EUR	14 038 156	1.19
10 000 000	BPIFRANCE FINANCEMENT SA 0.000% 01/07/2021 N	EUR	10 022 807	0.85	3 000 000	CREDIT SUISSE AG/LONDON 0.000% 26/10/2021	EUR	3 011 909	0.26
10 000 000	CAISSE REGIONALE DE CREDIT AGRICOLE MUTU	EUR	10 033 600	0.85	10 000 000	GOLDMAN SACHS INTERNATIONAL BANK 0.000% 08/1	EUR	10 037 416	0.85
10 000 000	CHARENTE - PERIGORD (CAISSE REGIONALE DE	EUR	10 002 404	0.85	10 000 000	INDUSTRIAL & COMMERCIAL BANK OF CHINA LT	EUR	10 000 900	0.85
3 500 000	COFACE SA 0.000% 29/06/2021 NEUCP	EUR	3 508 134	0.30	25 000 000	NATIONAL WESTMINSTER BANK PLC 0.000% 05/07/2021	EUR	25 063 028	2.12
25 000 000	CREDIT IN EONICAP+0.19 20/01/2021 NEUCP	EUR	25 003 092	2.12	5 000 000	NATWEST MARKETS PLC 0.000% 13/10/2021	EUR	5 017 792	0.43
6 100 000	DEPARTEMENT DU LOIRET 0.000% 15/01/2021 NEUC	EUR	6 101 323	0.52	10 000 000	UBS AG/LONDON 0.000% 14/10/2021	EUR	10 038 178	0.85
4 000 000	EIFPAGE SA 0.000% 11/06/2021 NEUCP	EUR	4 008 428	0.34	5 000 000	UBS AG/LONDON 0.000% 23/08/2021	EUR	5 015 778	0.43
7 000 000	GEICNA SA 0.000% 20/07/2021 NEUCP	EUR	7 017 750	0.59	<i>The Netherlands</i>				<i>108 685 784</i>
4 000 000	GRENOBLE ALPES METROPOLE 0.000% 12/01/2021 N	EUR	4 000 694	0.34	3 000 000	ACHMEA BANK NV 0.000% 18/11/2021 NEUCP	EUR	3 011 958	0.26
6 000 000	ILE DE FRANCE REGION 0.000% 11/03/2021 NEUCP	EUR	6 005 684	0.51	3 000 000	ENEL FINANCE INTERNATIONAL NV 0.000% 07/01/2	EUR	3 000 291	0.25
25 000 000	JYSKE BANK 0.000% 27/12/2021 NEUCP	EUR	25 118 890	2.13	3 000 000	ENEL FINANCE INTERNATIONAL NV 0.000% 15/01/2	EUR	3 000 624	0.25
12 000 000	JYSKE BANK ESTERCAP+0.075 03/12/2021 NEU	EUR	11 992 566	1.02	8 000 000	HITACHI INTERNATIONAL 0.000% 31/03/2021	EUR	8 010 207	0.68
5 000 000	KERING FINANCE 0.000% 17/03/2021 NEUCP	EUR	5 005 001	0.42	9 000 000	IBERDROLA INTERNATIONAL BV 0.000% 16/04/2021	EUR	9 012 587	0.76
10 000 000	KLEPIERRE 0.000% 13/09/2021 NEUCP	EUR	10 030 297	0.85	5 000 000	IBERDROLA INTERNATIONAL BV 0.000% 26/07/2021	EUR	5 012 970	0.42
16 000 000	KLEPIERRE 0.000% 26/02/2021 NEUCP	EUR	16 012 018	1.36	3 000 000	IBERDROLA INTERNATIONAL BV 0.000% 28/05/2021	EUR	3 005 809	0.25
1 000 000	KLEPIERRE 0.000% 27/10/2021 NEUCP	EUR	1 003 348	0.09	12 000 000	IBERDROLA INTERNATIONAL BV 0.000% 29/07/2021	EUR	12 031 471	1.02
2 000 000	KLEPIERRE 0.000% 30/04/2021 NEUCP	EUR	2 003 176	0.17	25 000 000	ING BANK NV EONICAP+0.18 08/03/2021 NEU	EUR	25 009 165	2.12
9 000 000	LOCATION DEQUIPEMENT 0.000% 07/01/2021 NEUCP	EUR	9 000 891	0.76	7 000 000	KONINKLIJKE AHOLD NV 0.000% 11/01/2021	EUR	7 000 626	0.59
4 500 000	METROPOLE DE LYON 0.000% 25/01/2021 NEUCP	EUR	4 501 595	0.38	5 500 000	KONINKLIJKE KPN NV 0.000% 01/02/2021	EUR	5 501 917	0.47
6 800 000	METROPOLE DE LYON 0.000% 28/01/2021 NEUCP	EUR	6 802 658	0.58	5 000 000	LINDE FINANCE BV 0.000% 13/01/2021	EUR	5 000 920	0.42
2 000 000	MICHELIN-MICHELIN ET COMPAGNIE-(COMPAGNI	EUR	2 000 416	0.17	10 000 000	NATWEST MARKETS NV 0.000% 17/12/2021	EUR	10 043 273	0.85
25 000 000	NATIXIS SA EONICAP+0.07 01/09/2021 NEUC	EUR	25 005 079	2.12	10 000 000	NATWEST MARKETS NV 0.000% 23/12/2021	EUR	10 043 966	0.85
10 000 000	NATIXIS SA EONICAP+0.09 18/08/2021 NEUC	EUR	10 003 399	0.85	<i>Germany</i>				<i>71 149 558</i>
5 000 000	ORANGE SA 0.000% 22/07/2021 NEUCP	EUR	5 012 776	0.42	10 000 000	COMMERZBANK AG 0.000% 04/03/2021	EUR	10 008 759	0.85
5 000 000	PALATINE SA 0.000% 02/03/2021 NEUCP	EUR	5 004 408	0.42	9 000 000	LANDESBANK HESSEN THUERINGEN GIROZENTRAL	EUR	9 022 925	0.76
17 000 000	PALATINE SA ESTERCAP+0.11 03/12/2021 NEU	EUR	16 995 038	1.44	25 000 000	SAP SE 0.000% 12/05/2021	EUR	25 044 594	2.12
300 000	PARIS (ASSISTANCE PUBLIQUE-HOPITAUX DE)	EUR	300 048	0.03					
12 000 000	PROVENCE ALPES COTE D AZUR (REGION) 0.000% 2	EUR	12 003 470	1.02					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Euro Money Market

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
15 000 000	UNICREDIT BANK AG 0.000% 03/12/2021 NEUCP	EUR	15 055 827	1.28
5 000 000	UNICREDIT BANK AG EONACAP+0.055 09/11/2	EUR	4 996 653	0.42
7 000 000	VOLKSWAGEN LEASING GMBH 0.000% 06/09/2021	EUR	7 020 800	0.59
<i>Sweden</i>			<i>39 114 567</i>	<i>3.32</i>
3 000 000	SCANIA CV AB 0.000% 20/12/2021	EUR	3 010 963	0.26
5 000 000	SCANIA CV AB 0.000% 24/09/2021	EUR	5 015 592	0.43
20 000 000	SVENSKA HANDELSBANKEN AB 0.000% 04/08/2021	EUR	20 063 658	1.70
6 000 000	VATTENFALL AB 0.000% 07/05/2021	EUR	6 010 054	0.51
5 000 000	VATTENFALL AB 0.000% 24/08/2021	EUR	5 014 300	0.42
<i>Italy</i>			<i>39 068 650</i>	<i>3.30</i>
7 000 000	CASSA DEPOSITI E PRESTITI SPA 0.000% 04/03/2	EUR	7 006 002	0.59
5 000 000	ITALY BOTS 0.000% 20-12/02/2021	EUR	5 003 348	0.42
10 000 000	SNAM SPA 0.000% 14/06/2021	EUR	10 021 433	0.85
8 000 000	SNAM SPA 0.000% 21/06/2021	EUR	8 017 820	0.68
9 000 000	SNAM SPA 0.000% 21/06/2021	EUR	9 020 047	0.76
<i>Qatar</i>			<i>38 063 905</i>	<i>3.23</i>
30 000 000	QATAR NATIONAL BANK SAQ - LONDON BRANCH	EUR	30 045 581	2.55
8 000 000	QATAR NATIONAL BANK SAQ - LONDON BRANCH	EUR	8 018 324	0.68
<i>Spain</i>			<i>35 156 754</i>	<i>2.98</i>
5 000 000	ACS ACTIVIDADES DE CONSTRUCCION Y SERVIC	EUR	5 017 215	0.43
20 000 000	BANCO SANTANDER SA 0.000% 27/12/2021	EUR	20 095 112	1.70
10 000 000	SANTANDER CONSUMER FINANCE SA 0.000% 27/12/2	EUR	10 044 427	0.85
<i>Ireland</i>			<i>26 053 392</i>	<i>2.21</i>
1 000 000	FCA BANK SPA/IRELAND 0.000% 06/10/2021	EUR	1 003 476	0.09
25 000 000	INTESA SANPAOLO BANK IRELAND PLC 0.000% 28/0	EUR	25 049 916	2.12
<i>Luxembourg</i>			<i>22 016 870</i>	<i>1.86</i>
10 000 000	INDUSTRIAL + COMMERCIAL BANK OF CHINA LT	EUR	10 010 190	0.85
7 000 000	INTESA SANPAOLO BANK LUXEMBOURG S.A. 0.000%	EUR	7 002 474	0.59
5 000 000	INTESA SANPAOLO BANK LUXEMBOURG S.A. 0.000% 09/03/2021	EUR	5 004 206	0.42
<i>Belgium</i>			<i>16 798 392</i>	<i>1.42</i>
4 750 000	SOCIETE NATIONALE DES CHEMINS DE FER BEL	EUR	4 751 030	0.40
12 000 000	SOCIETE WALLONNE DU CREDIT 0.000% 21/12/202	EUR	12 047 362	1.02
<i>Australia</i>			<i>10 014 989</i>	<i>0.85</i>
10 000 000	INDUSTRIAL AND COMMERCIAL BK OF CHINA LT	EUR	10 014 989	0.85
Shares/Units in investment funds			88 409 259	7.50
<i>France</i>			<i>86 440 655</i>	<i>7.33</i>
56.10	BNP PARIBAS CASH INVEST - I PLUS - CAP	EUR	55 460 090	4.71
31.05	BNP PARIBAS INVEST 3 MOIS FCP	EUR	30 959 835	2.62
0.90	BNP PARIBAS MONEY 3M - IC	EUR	20 730	0.00
<i>Luxembourg</i>			<i>1 968 604</i>	<i>0.17</i>
14 258.31	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - I CAP	EUR	1 968 604	0.17
Total securities portfolio			1 093 857 263	92.70

BNP PARIBAS FUNDS SICAV Euro Multi-Factor Corporate Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market					1 920 000	NASDAQ INC 1.750% 16-19/05/2023	EUR	1 995 776	0.76
Bonds					1 760 000	NASDAQ INC 1.750% 19-28/03/2029	EUR	1 956 005	0.74
					1 100 000	PEPSICO INC 0.750% 19-18/03/2027	EUR	1 154 599	0.44
					1 710 000	PEPSICO INC 0.875% 16-18/07/2028	EUR	1 817 587	0.69
					650 000	PEPSICO INC 1.125% 19-18/03/2031	EUR	713 815	0.27
					1 760 000	PPG INDUSTRIES 0.875% 16-03/11/2025	EUR	1 834 465	0.70
					1 820 000	PRICELINE GROUP 1.800% 15-03/03/2027	EUR	2 002 254	0.76
					1 870 000	PRICELINE GROUP 2.375% 14-23/09/2024	EUR	2 020 769	0.77
					1 920 000	PROCTER & GAMBLE 0.500% 17-25/10/2024	EUR	1 970 352	0.75
					1 870 000	PROCTER & GAMBLE 0.625% 18-30/10/2024	EUR	1 926 184	0.73
					1 920 000	PROCTER & GAMBLE 1.125% 15-02/11/2023	EUR	1 997 017	0.76
					1 950 000	PROLOGIS EURO 1.000% 20-06/02/2035	EUR	2 040 886	0.78
					1 710 000	RELX CAPITAL 1.300% 15-12/05/2025	EUR	1 807 841	0.69
					350 000	THERMO FISHER 0.125% 19-01/03/2025	EUR	351 720	0.13
					1 850 000	THERMO FISHER 0.875% 19-01/10/2031	EUR	1 947 921	0.74
					1 760 000	THERMO FISHER 1.400% 17-23/01/2026	EUR	1 882 300	0.72
					1 350 000	THERMO FISHER 1.450% 17-16/03/2027	EUR	1 463 972	0.56
					500 000	THERMO FISHER 2.150% 15-21/07/2022	EUR	515 037	0.20
					1 660 000	VERIZON COMM INC 0.875% 16-02/04/2025	EUR	1 729 028	0.66
					1 820 000	VERIZON COMM INC 0.875% 19-08/04/2027	EUR	1 910 245	0.73
					850 000	VERIZON COMM INC 0.875% 19-19/03/2032	EUR	888 271	0.34
					250 000	VERIZON COMM INC 1.300% 20-18/05/2033	EUR	271 572	0.10
					1 100 000	VERIZON COMM INC 2.625% 14-01/12/2031	EUR	1 361 487	0.52
					<i>The Netherlands</i>			<i>37 984 158</i>	<i>14.44</i>
					36 000	ADECCO INTERNATIONAL FINANCIAL SERVICES 1.500% 15-22/11/2022	EUR	36 943	0.01
					1 460 000	AKZO NOBEL NV 1.750% 14-07/11/2024	EUR	1 570 757	0.60
					150 000	ASML HOLDING NV 0.250% 20-25/02/2030	EUR	152 668	0.06
					1 710 000	ASML HOLDING NV 0.625% 16-07/07/2022	EUR	1 729 436	0.66
					250 000	ASML HOLDING NV 1.375% 16-07/07/2026	EUR	270 286	0.10
					1 820 000	ASML HOLDING NV 1.625% 16-28/05/2027	EUR	2 011 271	0.76
					1 620 000	ASML HOLDING NV 3.375% 13-19/09/2023	EUR	1 778 221	0.68
					500 000	DSM NV 0.250% 20-23/06/2028	EUR	510 089	0.19
					1 900 000	DSM NV 0.750% 16-28/09/2026	EUR	2 000 755	0.76
					1 820 000	DSM NV 1.000% 15-09/04/2025	EUR	1 908 704	0.73
					1 500 000	DSM NV 1.375% 15-26/09/2022	EUR	1 545 260	0.59
					500 000	EXOR NV 2.250% 20-29/04/2030	EUR	550 327	0.21
					1 820 000	PHILIPS NV 0.500% 17-06/09/2023	EUR	1 850 890	0.70
					1 100 000	PHILIPS NV 0.500% 19-22/05/2026	EUR	1 133 679	0.43
					1 200 000	PHILIPS NV 0.750% 18-02/05/2024	EUR	1 232 771	0.47
					1 300 000	PHILIPS NV 1.375% 18-02/05/2028	EUR	1 430 241	0.54
					330 000	PHILIPS NV 1.375% 20-30/03/2025	EUR	349 330	0.13
					1 200 000	PHILIPS NV 2.000% 20-30/03/2030	EUR	1 389 779	0.53
					1 000 000	RELX FINANCE 0.500% 20-10/03/2028	EUR	1 020 100	0.39
					1 300 000	RELX FINANCE 1.375% 16-12/05/2026	EUR	1 394 255	0.53
					1 550 000	RELX FINANCE 1.500% 18-13/05/2027	EUR	1 680 290	0.64
					1 980 000	SCHLUMBERGER FIN 0.500% 19-15/10/2031	EUR	2 010 514	0.76
					1 660 000	SCHLUMBERGER FIN 2.000% 20-06/05/2032	EUR	1 937 366	0.74
					1 250 000	SIGNIFY NV 2.375% 20-11/05/2027	EUR	1 384 448	0.53
					1 000 000	SWISSCOM FIN 0.375% 20-14/11/2028	EUR	1 030 005	0.39

BNP PARIBAS FUNDS SICAV Euro Multi-Factor Corporate Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets																																																																																																																																																																										
1 870 000	WOLTERS KLUWER 2.875% 13-21/03/2023	EUR	1 996 290	0.76		<i>Luxembourg</i>		6 277 282	2.38																																																																																																																																																																										
1 870 000	WOLTERS KLUWER N 1.500% 17-22/03/2027	EUR	2 041 439	0.78	1 500 000	NESTLE FIN INTL 0.125% 20-12/11/2027	EUR	1 518 698	0.58																																																																																																																																																																										
1 880 000	WOLTERS KLUWER-C 2.500% 14-13/05/2024	EUR	2 038 044	0.77	1 140 000	NESTLE FIN INTL 1.125% 20-01/04/2026	EUR	1 215 238	0.46																																																																																																																																																																										
	<i>United Kingdom</i>		32 015 887	12.18	600 000	NESTLE FINANCE INTERNATIONAL 0.375% 17-18/01/2024	EUR	611 560	0.23																																																																																																																																																																										
800 000	APTIVE 1.500% 15-10/03/2025	EUR	842 637	0.32	1 500 000	NESTLE FINANCE INTERNATIONAL 0.750% 15-16/05/2023	EUR	1 534 512	0.58																																																																																																																																																																										
1 980 000	ASB FINANCE LTD 0.500% 17-10/06/2022	EUR	2 001 466	0.76	1 350 000	NESTLE FINANCE INTERNATIONAL 1.750% 12-12/09/2022	EUR	1 397 274	0.53																																																																																																																																																																										
2 020 000	ASB FINANCE LTD 0.500% 19-24/09/2029	EUR	2 093 250	0.81		<i>Norway</i>		6 053 029	2.29																																																																																																																																																																										
2 020 000	ASB FINANCE LTD 0.750% 19-13/03/2024	EUR	2 078 614	0.79	1 920 000	STATKRAFT AS 1.125% 17-20/03/2025	EUR	2 011 146	0.76																																																																																																																																																																										
1 870 000	BRAMBLES FINANCE 1.500% 17-04/10/2027	EUR	2 035 839	0.77	1 150 000	STATKRAFT AS 1.500% 15-21/09/2023	EUR	1 196 273	0.45																																																																																																																																																																										
1 500 000	COMPASS GROUP 1.875% 14-27/01/2023	EUR	1 565 015	0.59	1 710 000	STATKRAFT AS 1.500% 15-26/03/2030	EUR	1 900 580	0.72																																																																																																																																																																										
1 880 000	EXPERIAN FINANCE 1.375% 17-25/06/2026	EUR	2 018 532	0.77	900 000	STATKRAFT AS 2.500% 12-28/11/2022	EUR	945 030	0.36																																																																																																																																																																										
1 200 000	INTERCONT 1.625% 20-08/10/2024	EUR	1 229 166	0.47		<i>Ireland</i>		5 753 682	2.18																																																																																																																																																																										
1 920 000	LONDON STOCK EX 0.875% 17-19/09/2024	EUR	1 980 222	0.75	1 820 000	EATON CAPITAL 0.697% 19-14/05/2025	EUR	1 879 052	0.71																																																																																																																																																																										
1 760 000	LONDON STOCK EX 1.750% 18-06/12/2027	EUR	1 938 499	0.74	1 810 000	EATON CAPITAL 0.750% 16-20/09/2024	EUR	1 870 177	0.71																																																																																																																																																																										
1 960 000	OMNICOM FIN HOL 0.800% 19-08/07/2027	EUR	2 016 096	0.77	1 870 000	SWISSCOM AG 1.125% 18-12/10/2026	EUR	2 004 453	0.76																																																																																																																																																																										
1 870 000	OMNICOM FIN HOL 1.400% 19-08/07/2031	EUR	2 025 008	0.77		<i>Finland</i>		5 733 940	2.19																																																																																																																																																																										
1 980 000	OTE PLC 0.875% 19-24/09/2026	EUR	2 045 603	0.78	1 600 000	FORTUM OYJ 0.875% 19-27/02/2023	EUR	1 630 244	0.62																																																																																																																																																																										
1 870 000	RENTOKIL INITIAL 0.875% 19-30/05/2026	EUR	1 944 376	0.74	1 760 000	FORTUM OYJ 1.625% 19-27/02/2026	EUR	1 882 672	0.72																																																																																																																																																																										
1 500 000	RENTOKIL INITIAL 0.950% 17-22/11/2024	EUR	1 552 404	0.59	1 600 000	FORTUM OYJ 2.125% 19-27/02/2029	EUR	1 805 282	0.69																																																																																																																																																																										
1 500 000	SMITHS GROUP PLC 1.250% 15-28/04/2023	EUR	1 532 472	0.58	400 000	FORTUM OYJ 2.250% 12-06/09/2022	EUR	415 742	0.16																																																																																																																																																																										
1 710 000	SMITHS GROUP PLC 2.000% 17-23/02/2027	EUR	1 853 421	0.70		<i>Australia</i>		5 098 801	1.94																																																																																																																																																																										
1 200 000	WPP FINANCE 2016 1.375% 18-20/03/2025	EUR	1 263 267	0.48	1 820 000	BRAMBLES FINANCE 2.375% 14-12/06/2024	EUR	1 965 576	0.75																																																																																																																																																																										
	<i>Sweden</i>		12 940 035	4.91	1 100 000	TELSTRA CORP LTD 1.375% 19-26/03/2029	EUR	1 215 484	0.46																																																																																																																																																																										
1 720 000	AKZO NOBEL SWEDEN 2.625% 12-27/07/2022	EUR	1 798 208	0.68	1 820 000	TELSTRA CORPORATION LTD 3.750% 11-16/05/2022	EUR	1 917 741	0.73																																																																																																																																																																										
1 900 000	ERICSSON LM 1.875% 17-01/03/2024	EUR	1 996 636	0.76		<i>Italy</i>		4 089 516	1.55																																																																																																																																																																										
1 870 000	SCA HYGIENE AB 1.125% 17-27/03/2024	EUR	1 940 211	0.74	1 870 000	INTESA SANPAOLO 1.750% 19-04/07/2029	EUR	2 038 531	0.77	1 920 000	TELE2 AB 1.125% 18-15/05/2024	EUR	1 983 892	0.75		<i>Belgium</i>		3 490 192	1.33	1 760 000	TELE2 AB 2.125% 18-15/05/2028	EUR	1 976 616	0.75	1 470 000	BARRY CALLEBAUT SVCS 2.375% 16-24/05/2024	EUR	1 567 818	0.60	1 100 000	VATTENFALL AB 0.500% 19-24/06/2026	EUR	1 131 021	0.43	1 900 000	KBC GROUP NV 0.750% 17-01/03/2022	EUR	1 922 374	0.73	1 360 000	VATTENFALL TREAS 5.375% 04-29/04/2024	EUR	1 609 153	0.61		<i>Canada</i>		3 034 540	1.16		<i>Denmark</i>		6 908 470	2.61	1 760 000	MAGNA INTL INC 1.500% 17-25/09/2027	EUR	1 909 890	0.73	400 000	CARLSBERG BREW 0.375% 20-30/06/2027	EUR	405 882	0.15	1 100 000	TORONTO DOMINION BANK 0.625% 18-20/07/2023	EUR	1 124 650	0.43	1 980 000	CARLSBERG BREW 0.500% 17-06/09/2023	EUR	2 012 154	0.76		<i>Spain</i>		2 450 137	0.93	1 500 000	CARLSBERG BREW 2.500% 14-28/05/2024	EUR	1 624 519	0.62	1 200 000	ABERTIS INFRAEST 1.875% 19-26/03/2032	EUR	1 269 314	0.48	1 760 000	CARLSBERG BREW 2.625% 12-15/11/2022	EUR	1 854 023	0.70	1 100 000	AMADEUS IT GROUP 2.500% 20-20/05/2024	EUR	1 180 823	0.45	500 000	DSV PANALPINA 0.375% 20-26/02/2027	EUR	504 447	0.19		<i>Floating rate bonds</i>		3 580 030	1.36	500 000	SYDBANK A/S 1.250% 19-04/02/2022	EUR	507 445	0.19		<i>United States of America</i>		3 580 030	1.36		<i>France</i>		6 524 986	2.49	1 600 000	BANK OF AMERICA CORP 17-07/02/2025 FRN	EUR	1 666 601	0.63	2 000 000	ALSTOM S 0.250% 19-14/10/2026	EUR	2 024 580	0.77	1 750 000	JPMORGAN CHASE 17-18/05/2028	EUR	1 913 429	0.73	1 000 000	SCHNEIDER ELEC 1.500% 19-15/01/2028	EUR	1 108 417	0.42		Shares/Units in investment funds		9 398 239	3.58	1 100 000	SCHNEIDER ELECTRIC 0.250% 16-09/09/2024	EUR	1 118 046	0.43		<i>France</i>		9 398 239	3.58	1 100 000	SCHNEIDER ELECTRIC 1.500% 15-08/09/2023	EUR	1 146 944	0.44	410.87	BNP PARIBAS MOIS ISR - I - CAP	EUR	9 398 239	3.58	1 000 000	WENDEL SA 2.500% 15-09/02/2027	EUR	1 126 999	0.43		Total securities portfolio		257 790 500	98.00
1 920 000	TELE2 AB 1.125% 18-15/05/2024	EUR	1 983 892	0.75		<i>Belgium</i>		3 490 192	1.33	1 760 000	TELE2 AB 2.125% 18-15/05/2028	EUR	1 976 616	0.75	1 470 000	BARRY CALLEBAUT SVCS 2.375% 16-24/05/2024	EUR	1 567 818	0.60	1 100 000	VATTENFALL AB 0.500% 19-24/06/2026	EUR	1 131 021	0.43	1 900 000	KBC GROUP NV 0.750% 17-01/03/2022	EUR	1 922 374	0.73	1 360 000	VATTENFALL TREAS 5.375% 04-29/04/2024	EUR	1 609 153	0.61		<i>Canada</i>		3 034 540	1.16		<i>Denmark</i>		6 908 470	2.61	1 760 000	MAGNA INTL INC 1.500% 17-25/09/2027	EUR	1 909 890	0.73	400 000	CARLSBERG BREW 0.375% 20-30/06/2027	EUR	405 882	0.15	1 100 000	TORONTO DOMINION BANK 0.625% 18-20/07/2023	EUR	1 124 650	0.43	1 980 000	CARLSBERG BREW 0.500% 17-06/09/2023	EUR	2 012 154	0.76		<i>Spain</i>		2 450 137	0.93	1 500 000	CARLSBERG BREW 2.500% 14-28/05/2024	EUR	1 624 519	0.62	1 200 000	ABERTIS INFRAEST 1.875% 19-26/03/2032	EUR	1 269 314	0.48	1 760 000	CARLSBERG BREW 2.625% 12-15/11/2022	EUR	1 854 023	0.70	1 100 000	AMADEUS IT GROUP 2.500% 20-20/05/2024	EUR	1 180 823	0.45	500 000	DSV PANALPINA 0.375% 20-26/02/2027	EUR	504 447	0.19		<i>Floating rate bonds</i>		3 580 030	1.36	500 000	SYDBANK A/S 1.250% 19-04/02/2022	EUR	507 445	0.19		<i>United States of America</i>		3 580 030	1.36		<i>France</i>		6 524 986	2.49	1 600 000	BANK OF AMERICA CORP 17-07/02/2025 FRN	EUR	1 666 601	0.63	2 000 000	ALSTOM S 0.250% 19-14/10/2026	EUR	2 024 580	0.77	1 750 000	JPMORGAN CHASE 17-18/05/2028	EUR	1 913 429	0.73	1 000 000	SCHNEIDER ELEC 1.500% 19-15/01/2028	EUR	1 108 417	0.42		Shares/Units in investment funds		9 398 239	3.58	1 100 000	SCHNEIDER ELECTRIC 0.250% 16-09/09/2024	EUR	1 118 046	0.43		<i>France</i>		9 398 239	3.58	1 100 000	SCHNEIDER ELECTRIC 1.500% 15-08/09/2023	EUR	1 146 944	0.44	410.87	BNP PARIBAS MOIS ISR - I - CAP	EUR	9 398 239	3.58	1 000 000	WENDEL SA 2.500% 15-09/02/2027	EUR	1 126 999	0.43		Total securities portfolio		257 790 500	98.00										
1 760 000	TELE2 AB 2.125% 18-15/05/2028	EUR	1 976 616	0.75	1 470 000	BARRY CALLEBAUT SVCS 2.375% 16-24/05/2024	EUR	1 567 818	0.60	1 100 000	VATTENFALL AB 0.500% 19-24/06/2026	EUR	1 131 021	0.43	1 900 000	KBC GROUP NV 0.750% 17-01/03/2022	EUR	1 922 374	0.73	1 360 000	VATTENFALL TREAS 5.375% 04-29/04/2024	EUR	1 609 153	0.61		<i>Canada</i>		3 034 540	1.16		<i>Denmark</i>		6 908 470	2.61	1 760 000	MAGNA INTL INC 1.500% 17-25/09/2027	EUR	1 909 890	0.73	400 000	CARLSBERG BREW 0.375% 20-30/06/2027	EUR	405 882	0.15	1 100 000	TORONTO DOMINION BANK 0.625% 18-20/07/2023	EUR	1 124 650	0.43	1 980 000	CARLSBERG BREW 0.500% 17-06/09/2023	EUR	2 012 154	0.76		<i>Spain</i>		2 450 137	0.93	1 500 000	CARLSBERG BREW 2.500% 14-28/05/2024	EUR	1 624 519	0.62	1 200 000	ABERTIS INFRAEST 1.875% 19-26/03/2032	EUR	1 269 314	0.48	1 760 000	CARLSBERG BREW 2.625% 12-15/11/2022	EUR	1 854 023	0.70	1 100 000	AMADEUS IT GROUP 2.500% 20-20/05/2024	EUR	1 180 823	0.45	500 000	DSV PANALPINA 0.375% 20-26/02/2027	EUR	504 447	0.19		<i>Floating rate bonds</i>		3 580 030	1.36	500 000	SYDBANK A/S 1.250% 19-04/02/2022	EUR	507 445	0.19		<i>United States of America</i>		3 580 030	1.36		<i>France</i>		6 524 986	2.49	1 600 000	BANK OF AMERICA CORP 17-07/02/2025 FRN	EUR	1 666 601	0.63	2 000 000	ALSTOM S 0.250% 19-14/10/2026	EUR	2 024 580	0.77	1 750 000	JPMORGAN CHASE 17-18/05/2028	EUR	1 913 429	0.73	1 000 000	SCHNEIDER ELEC 1.500% 19-15/01/2028	EUR	1 108 417	0.42		Shares/Units in investment funds		9 398 239	3.58	1 100 000	SCHNEIDER ELECTRIC 0.250% 16-09/09/2024	EUR	1 118 046	0.43		<i>France</i>		9 398 239	3.58	1 100 000	SCHNEIDER ELECTRIC 1.500% 15-08/09/2023	EUR	1 146 944	0.44	410.87	BNP PARIBAS MOIS ISR - I - CAP	EUR	9 398 239	3.58	1 000 000	WENDEL SA 2.500% 15-09/02/2027	EUR	1 126 999	0.43		Total securities portfolio		257 790 500	98.00																				
1 100 000	VATTENFALL AB 0.500% 19-24/06/2026	EUR	1 131 021	0.43	1 900 000	KBC GROUP NV 0.750% 17-01/03/2022	EUR	1 922 374	0.73	1 360 000	VATTENFALL TREAS 5.375% 04-29/04/2024	EUR	1 609 153	0.61		<i>Canada</i>		3 034 540	1.16		<i>Denmark</i>		6 908 470	2.61	1 760 000	MAGNA INTL INC 1.500% 17-25/09/2027	EUR	1 909 890	0.73	400 000	CARLSBERG BREW 0.375% 20-30/06/2027	EUR	405 882	0.15	1 100 000	TORONTO DOMINION BANK 0.625% 18-20/07/2023	EUR	1 124 650	0.43	1 980 000	CARLSBERG BREW 0.500% 17-06/09/2023	EUR	2 012 154	0.76		<i>Spain</i>		2 450 137	0.93	1 500 000	CARLSBERG BREW 2.500% 14-28/05/2024	EUR	1 624 519	0.62	1 200 000	ABERTIS INFRAEST 1.875% 19-26/03/2032	EUR	1 269 314	0.48	1 760 000	CARLSBERG BREW 2.625% 12-15/11/2022	EUR	1 854 023	0.70	1 100 000	AMADEUS IT GROUP 2.500% 20-20/05/2024	EUR	1 180 823	0.45	500 000	DSV PANALPINA 0.375% 20-26/02/2027	EUR	504 447	0.19		<i>Floating rate bonds</i>		3 580 030	1.36	500 000	SYDBANK A/S 1.250% 19-04/02/2022	EUR	507 445	0.19		<i>United States of America</i>		3 580 030	1.36		<i>France</i>		6 524 986	2.49	1 600 000	BANK OF AMERICA CORP 17-07/02/2025 FRN	EUR	1 666 601	0.63	2 000 000	ALSTOM S 0.250% 19-14/10/2026	EUR	2 024 580	0.77	1 750 000	JPMORGAN CHASE 17-18/05/2028	EUR	1 913 429	0.73	1 000 000	SCHNEIDER ELEC 1.500% 19-15/01/2028	EUR	1 108 417	0.42		Shares/Units in investment funds		9 398 239	3.58	1 100 000	SCHNEIDER ELECTRIC 0.250% 16-09/09/2024	EUR	1 118 046	0.43		<i>France</i>		9 398 239	3.58	1 100 000	SCHNEIDER ELECTRIC 1.500% 15-08/09/2023	EUR	1 146 944	0.44	410.87	BNP PARIBAS MOIS ISR - I - CAP	EUR	9 398 239	3.58	1 000 000	WENDEL SA 2.500% 15-09/02/2027	EUR	1 126 999	0.43		Total securities portfolio		257 790 500	98.00																														
1 360 000	VATTENFALL TREAS 5.375% 04-29/04/2024	EUR	1 609 153	0.61		<i>Canada</i>		3 034 540	1.16		<i>Denmark</i>		6 908 470	2.61	1 760 000	MAGNA INTL INC 1.500% 17-25/09/2027	EUR	1 909 890	0.73	400 000	CARLSBERG BREW 0.375% 20-30/06/2027	EUR	405 882	0.15	1 100 000	TORONTO DOMINION BANK 0.625% 18-20/07/2023	EUR	1 124 650	0.43	1 980 000	CARLSBERG BREW 0.500% 17-06/09/2023	EUR	2 012 154	0.76		<i>Spain</i>		2 450 137	0.93	1 500 000	CARLSBERG BREW 2.500% 14-28/05/2024	EUR	1 624 519	0.62	1 200 000	ABERTIS INFRAEST 1.875% 19-26/03/2032	EUR	1 269 314	0.48	1 760 000	CARLSBERG BREW 2.625% 12-15/11/2022	EUR	1 854 023	0.70	1 100 000	AMADEUS IT GROUP 2.500% 20-20/05/2024	EUR	1 180 823	0.45	500 000	DSV PANALPINA 0.375% 20-26/02/2027	EUR	504 447	0.19		<i>Floating rate bonds</i>		3 580 030	1.36	500 000	SYDBANK A/S 1.250% 19-04/02/2022	EUR	507 445	0.19		<i>United States of America</i>		3 580 030	1.36		<i>France</i>		6 524 986	2.49	1 600 000	BANK OF AMERICA CORP 17-07/02/2025 FRN	EUR	1 666 601	0.63	2 000 000	ALSTOM S 0.250% 19-14/10/2026	EUR	2 024 580	0.77	1 750 000	JPMORGAN CHASE 17-18/05/2028	EUR	1 913 429	0.73	1 000 000	SCHNEIDER ELEC 1.500% 19-15/01/2028	EUR	1 108 417	0.42		Shares/Units in investment funds		9 398 239	3.58	1 100 000	SCHNEIDER ELECTRIC 0.250% 16-09/09/2024	EUR	1 118 046	0.43		<i>France</i>		9 398 239	3.58	1 100 000	SCHNEIDER ELECTRIC 1.500% 15-08/09/2023	EUR	1 146 944	0.44	410.87	BNP PARIBAS MOIS ISR - I - CAP	EUR	9 398 239	3.58	1 000 000	WENDEL SA 2.500% 15-09/02/2027	EUR	1 126 999	0.43		Total securities portfolio		257 790 500	98.00																																								
	<i>Denmark</i>		6 908 470	2.61	1 760 000	MAGNA INTL INC 1.500% 17-25/09/2027	EUR	1 909 890	0.73	400 000	CARLSBERG BREW 0.375% 20-30/06/2027	EUR	405 882	0.15	1 100 000	TORONTO DOMINION BANK 0.625% 18-20/07/2023	EUR	1 124 650	0.43	1 980 000	CARLSBERG BREW 0.500% 17-06/09/2023	EUR	2 012 154	0.76		<i>Spain</i>		2 450 137	0.93	1 500 000	CARLSBERG BREW 2.500% 14-28/05/2024	EUR	1 624 519	0.62	1 200 000	ABERTIS INFRAEST 1.875% 19-26/03/2032	EUR	1 269 314	0.48	1 760 000	CARLSBERG BREW 2.625% 12-15/11/2022	EUR	1 854 023	0.70	1 100 000	AMADEUS IT GROUP 2.500% 20-20/05/2024	EUR	1 180 823	0.45	500 000	DSV PANALPINA 0.375% 20-26/02/2027	EUR	504 447	0.19		<i>Floating rate bonds</i>		3 580 030	1.36	500 000	SYDBANK A/S 1.250% 19-04/02/2022	EUR	507 445	0.19		<i>United States of America</i>		3 580 030	1.36		<i>France</i>		6 524 986	2.49	1 600 000	BANK OF AMERICA CORP 17-07/02/2025 FRN	EUR	1 666 601	0.63	2 000 000	ALSTOM S 0.250% 19-14/10/2026	EUR	2 024 580	0.77	1 750 000	JPMORGAN CHASE 17-18/05/2028	EUR	1 913 429	0.73	1 000 000	SCHNEIDER ELEC 1.500% 19-15/01/2028	EUR	1 108 417	0.42		Shares/Units in investment funds		9 398 239	3.58	1 100 000	SCHNEIDER ELECTRIC 0.250% 16-09/09/2024	EUR	1 118 046	0.43		<i>France</i>		9 398 239	3.58	1 100 000	SCHNEIDER ELECTRIC 1.500% 15-08/09/2023	EUR	1 146 944	0.44	410.87	BNP PARIBAS MOIS ISR - I - CAP	EUR	9 398 239	3.58	1 000 000	WENDEL SA 2.500% 15-09/02/2027	EUR	1 126 999	0.43		Total securities portfolio		257 790 500	98.00																																																		
400 000	CARLSBERG BREW 0.375% 20-30/06/2027	EUR	405 882	0.15	1 100 000	TORONTO DOMINION BANK 0.625% 18-20/07/2023	EUR	1 124 650	0.43	1 980 000	CARLSBERG BREW 0.500% 17-06/09/2023	EUR	2 012 154	0.76		<i>Spain</i>		2 450 137	0.93	1 500 000	CARLSBERG BREW 2.500% 14-28/05/2024	EUR	1 624 519	0.62	1 200 000	ABERTIS INFRAEST 1.875% 19-26/03/2032	EUR	1 269 314	0.48	1 760 000	CARLSBERG BREW 2.625% 12-15/11/2022	EUR	1 854 023	0.70	1 100 000	AMADEUS IT GROUP 2.500% 20-20/05/2024	EUR	1 180 823	0.45	500 000	DSV PANALPINA 0.375% 20-26/02/2027	EUR	504 447	0.19		<i>Floating rate bonds</i>		3 580 030	1.36	500 000	SYDBANK A/S 1.250% 19-04/02/2022	EUR	507 445	0.19		<i>United States of America</i>		3 580 030	1.36		<i>France</i>		6 524 986	2.49	1 600 000	BANK OF AMERICA CORP 17-07/02/2025 FRN	EUR	1 666 601	0.63	2 000 000	ALSTOM S 0.250% 19-14/10/2026	EUR	2 024 580	0.77	1 750 000	JPMORGAN CHASE 17-18/05/2028	EUR	1 913 429	0.73	1 000 000	SCHNEIDER ELEC 1.500% 19-15/01/2028	EUR	1 108 417	0.42		Shares/Units in investment funds		9 398 239	3.58	1 100 000	SCHNEIDER ELECTRIC 0.250% 16-09/09/2024	EUR	1 118 046	0.43		<i>France</i>		9 398 239	3.58	1 100 000	SCHNEIDER ELECTRIC 1.500% 15-08/09/2023	EUR	1 146 944	0.44	410.87	BNP PARIBAS MOIS ISR - I - CAP	EUR	9 398 239	3.58	1 000 000	WENDEL SA 2.500% 15-09/02/2027	EUR	1 126 999	0.43		Total securities portfolio		257 790 500	98.00																																																												
1 980 000	CARLSBERG BREW 0.500% 17-06/09/2023	EUR	2 012 154	0.76		<i>Spain</i>		2 450 137	0.93	1 500 000	CARLSBERG BREW 2.500% 14-28/05/2024	EUR	1 624 519	0.62	1 200 000	ABERTIS INFRAEST 1.875% 19-26/03/2032	EUR	1 269 314	0.48	1 760 000	CARLSBERG BREW 2.625% 12-15/11/2022	EUR	1 854 023	0.70	1 100 000	AMADEUS IT GROUP 2.500% 20-20/05/2024	EUR	1 180 823	0.45	500 000	DSV PANALPINA 0.375% 20-26/02/2027	EUR	504 447	0.19		<i>Floating rate bonds</i>		3 580 030	1.36	500 000	SYDBANK A/S 1.250% 19-04/02/2022	EUR	507 445	0.19		<i>United States of America</i>		3 580 030	1.36		<i>France</i>		6 524 986	2.49	1 600 000	BANK OF AMERICA CORP 17-07/02/2025 FRN	EUR	1 666 601	0.63	2 000 000	ALSTOM S 0.250% 19-14/10/2026	EUR	2 024 580	0.77	1 750 000	JPMORGAN CHASE 17-18/05/2028	EUR	1 913 429	0.73	1 000 000	SCHNEIDER ELEC 1.500% 19-15/01/2028	EUR	1 108 417	0.42		Shares/Units in investment funds		9 398 239	3.58	1 100 000	SCHNEIDER ELECTRIC 0.250% 16-09/09/2024	EUR	1 118 046	0.43		<i>France</i>		9 398 239	3.58	1 100 000	SCHNEIDER ELECTRIC 1.500% 15-08/09/2023	EUR	1 146 944	0.44	410.87	BNP PARIBAS MOIS ISR - I - CAP	EUR	9 398 239	3.58	1 000 000	WENDEL SA 2.500% 15-09/02/2027	EUR	1 126 999	0.43		Total securities portfolio		257 790 500	98.00																																																																						
1 500 000	CARLSBERG BREW 2.500% 14-28/05/2024	EUR	1 624 519	0.62	1 200 000	ABERTIS INFRAEST 1.875% 19-26/03/2032	EUR	1 269 314	0.48	1 760 000	CARLSBERG BREW 2.625% 12-15/11/2022	EUR	1 854 023	0.70	1 100 000	AMADEUS IT GROUP 2.500% 20-20/05/2024	EUR	1 180 823	0.45	500 000	DSV PANALPINA 0.375% 20-26/02/2027	EUR	504 447	0.19		<i>Floating rate bonds</i>		3 580 030	1.36	500 000	SYDBANK A/S 1.250% 19-04/02/2022	EUR	507 445	0.19		<i>United States of America</i>		3 580 030	1.36		<i>France</i>		6 524 986	2.49	1 600 000	BANK OF AMERICA CORP 17-07/02/2025 FRN	EUR	1 666 601	0.63	2 000 000	ALSTOM S 0.250% 19-14/10/2026	EUR	2 024 580	0.77	1 750 000	JPMORGAN CHASE 17-18/05/2028	EUR	1 913 429	0.73	1 000 000	SCHNEIDER ELEC 1.500% 19-15/01/2028	EUR	1 108 417	0.42		Shares/Units in investment funds		9 398 239	3.58	1 100 000	SCHNEIDER ELECTRIC 0.250% 16-09/09/2024	EUR	1 118 046	0.43		<i>France</i>		9 398 239	3.58	1 100 000	SCHNEIDER ELECTRIC 1.500% 15-08/09/2023	EUR	1 146 944	0.44	410.87	BNP PARIBAS MOIS ISR - I - CAP	EUR	9 398 239	3.58	1 000 000	WENDEL SA 2.500% 15-09/02/2027	EUR	1 126 999	0.43		Total securities portfolio		257 790 500	98.00																																																																																
1 760 000	CARLSBERG BREW 2.625% 12-15/11/2022	EUR	1 854 023	0.70	1 100 000	AMADEUS IT GROUP 2.500% 20-20/05/2024	EUR	1 180 823	0.45	500 000	DSV PANALPINA 0.375% 20-26/02/2027	EUR	504 447	0.19		<i>Floating rate bonds</i>		3 580 030	1.36	500 000	SYDBANK A/S 1.250% 19-04/02/2022	EUR	507 445	0.19		<i>United States of America</i>		3 580 030	1.36		<i>France</i>		6 524 986	2.49	1 600 000	BANK OF AMERICA CORP 17-07/02/2025 FRN	EUR	1 666 601	0.63	2 000 000	ALSTOM S 0.250% 19-14/10/2026	EUR	2 024 580	0.77	1 750 000	JPMORGAN CHASE 17-18/05/2028	EUR	1 913 429	0.73	1 000 000	SCHNEIDER ELEC 1.500% 19-15/01/2028	EUR	1 108 417	0.42		Shares/Units in investment funds		9 398 239	3.58	1 100 000	SCHNEIDER ELECTRIC 0.250% 16-09/09/2024	EUR	1 118 046	0.43		<i>France</i>		9 398 239	3.58	1 100 000	SCHNEIDER ELECTRIC 1.500% 15-08/09/2023	EUR	1 146 944	0.44	410.87	BNP PARIBAS MOIS ISR - I - CAP	EUR	9 398 239	3.58	1 000 000	WENDEL SA 2.500% 15-09/02/2027	EUR	1 126 999	0.43		Total securities portfolio		257 790 500	98.00																																																																																										
500 000	DSV PANALPINA 0.375% 20-26/02/2027	EUR	504 447	0.19		<i>Floating rate bonds</i>		3 580 030	1.36	500 000	SYDBANK A/S 1.250% 19-04/02/2022	EUR	507 445	0.19		<i>United States of America</i>		3 580 030	1.36		<i>France</i>		6 524 986	2.49	1 600 000	BANK OF AMERICA CORP 17-07/02/2025 FRN	EUR	1 666 601	0.63	2 000 000	ALSTOM S 0.250% 19-14/10/2026	EUR	2 024 580	0.77	1 750 000	JPMORGAN CHASE 17-18/05/2028	EUR	1 913 429	0.73	1 000 000	SCHNEIDER ELEC 1.500% 19-15/01/2028	EUR	1 108 417	0.42		Shares/Units in investment funds		9 398 239	3.58	1 100 000	SCHNEIDER ELECTRIC 0.250% 16-09/09/2024	EUR	1 118 046	0.43		<i>France</i>		9 398 239	3.58	1 100 000	SCHNEIDER ELECTRIC 1.500% 15-08/09/2023	EUR	1 146 944	0.44	410.87	BNP PARIBAS MOIS ISR - I - CAP	EUR	9 398 239	3.58	1 000 000	WENDEL SA 2.500% 15-09/02/2027	EUR	1 126 999	0.43		Total securities portfolio		257 790 500	98.00																																																																																																				
500 000	SYDBANK A/S 1.250% 19-04/02/2022	EUR	507 445	0.19		<i>United States of America</i>		3 580 030	1.36		<i>France</i>		6 524 986	2.49	1 600 000	BANK OF AMERICA CORP 17-07/02/2025 FRN	EUR	1 666 601	0.63	2 000 000	ALSTOM S 0.250% 19-14/10/2026	EUR	2 024 580	0.77	1 750 000	JPMORGAN CHASE 17-18/05/2028	EUR	1 913 429	0.73	1 000 000	SCHNEIDER ELEC 1.500% 19-15/01/2028	EUR	1 108 417	0.42		Shares/Units in investment funds		9 398 239	3.58	1 100 000	SCHNEIDER ELECTRIC 0.250% 16-09/09/2024	EUR	1 118 046	0.43		<i>France</i>		9 398 239	3.58	1 100 000	SCHNEIDER ELECTRIC 1.500% 15-08/09/2023	EUR	1 146 944	0.44	410.87	BNP PARIBAS MOIS ISR - I - CAP	EUR	9 398 239	3.58	1 000 000	WENDEL SA 2.500% 15-09/02/2027	EUR	1 126 999	0.43		Total securities portfolio		257 790 500	98.00																																																																																																														
	<i>France</i>		6 524 986	2.49	1 600 000	BANK OF AMERICA CORP 17-07/02/2025 FRN	EUR	1 666 601	0.63	2 000 000	ALSTOM S 0.250% 19-14/10/2026	EUR	2 024 580	0.77	1 750 000	JPMORGAN CHASE 17-18/05/2028	EUR	1 913 429	0.73	1 000 000	SCHNEIDER ELEC 1.500% 19-15/01/2028	EUR	1 108 417	0.42		Shares/Units in investment funds		9 398 239	3.58	1 100 000	SCHNEIDER ELECTRIC 0.250% 16-09/09/2024	EUR	1 118 046	0.43		<i>France</i>		9 398 239	3.58	1 100 000	SCHNEIDER ELECTRIC 1.500% 15-08/09/2023	EUR	1 146 944	0.44	410.87	BNP PARIBAS MOIS ISR - I - CAP	EUR	9 398 239	3.58	1 000 000	WENDEL SA 2.500% 15-09/02/2027	EUR	1 126 999	0.43		Total securities portfolio		257 790 500	98.00																																																																																																																								
2 000 000	ALSTOM S 0.250% 19-14/10/2026	EUR	2 024 580	0.77	1 750 000	JPMORGAN CHASE 17-18/05/2028	EUR	1 913 429	0.73	1 000 000	SCHNEIDER ELEC 1.500% 19-15/01/2028	EUR	1 108 417	0.42		Shares/Units in investment funds		9 398 239	3.58	1 100 000	SCHNEIDER ELECTRIC 0.250% 16-09/09/2024	EUR	1 118 046	0.43		<i>France</i>		9 398 239	3.58	1 100 000	SCHNEIDER ELECTRIC 1.500% 15-08/09/2023	EUR	1 146 944	0.44	410.87	BNP PARIBAS MOIS ISR - I - CAP	EUR	9 398 239	3.58	1 000 000	WENDEL SA 2.500% 15-09/02/2027	EUR	1 126 999	0.43		Total securities portfolio		257 790 500	98.00																																																																																																																																		
1 000 000	SCHNEIDER ELEC 1.500% 19-15/01/2028	EUR	1 108 417	0.42		Shares/Units in investment funds		9 398 239	3.58	1 100 000	SCHNEIDER ELECTRIC 0.250% 16-09/09/2024	EUR	1 118 046	0.43		<i>France</i>		9 398 239	3.58	1 100 000	SCHNEIDER ELECTRIC 1.500% 15-08/09/2023	EUR	1 146 944	0.44	410.87	BNP PARIBAS MOIS ISR - I - CAP	EUR	9 398 239	3.58	1 000 000	WENDEL SA 2.500% 15-09/02/2027	EUR	1 126 999	0.43		Total securities portfolio		257 790 500	98.00																																																																																																																																												
1 100 000	SCHNEIDER ELECTRIC 0.250% 16-09/09/2024	EUR	1 118 046	0.43		<i>France</i>		9 398 239	3.58	1 100 000	SCHNEIDER ELECTRIC 1.500% 15-08/09/2023	EUR	1 146 944	0.44	410.87	BNP PARIBAS MOIS ISR - I - CAP	EUR	9 398 239	3.58	1 000 000	WENDEL SA 2.500% 15-09/02/2027	EUR	1 126 999	0.43		Total securities portfolio		257 790 500	98.00																																																																																																																																																						
1 100 000	SCHNEIDER ELECTRIC 1.500% 15-08/09/2023	EUR	1 146 944	0.44	410.87	BNP PARIBAS MOIS ISR - I - CAP	EUR	9 398 239	3.58	1 000 000	WENDEL SA 2.500% 15-09/02/2027	EUR	1 126 999	0.43		Total securities portfolio		257 790 500	98.00																																																																																																																																																																
1 000 000	WENDEL SA 2.500% 15-09/02/2027	EUR	1 126 999	0.43		Total securities portfolio		257 790 500	98.00																																																																																																																																																																										

BNP PARIBAS FUNDS SICAV Euro Multi-Factor Equity

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market					18 341	ASML HOLDING NV	EUR	7 291 464	3.97
			180 101 906	98.08	4 085	FERRARI NV	EUR	770 635	0.42
					165 486	KONINKLIJKE AHOLD DELHAIZE NV	EUR	3 824 381	2.08
					24 748	KONINKLIJKE DSM NV	EUR	3 484 518	1.90
					585 920	KONINKLIJKE KPN NV	EUR	1 457 183	0.79
					51 142	KONINKLIJKE PHILIPS NV	EUR	2 238 997	1.22
					93 364	NN GROUP NV - W/I	EUR	3 317 223	1.81
					26 858	RANDSTAD HOLDING NV	EUR	1 429 920	0.78
					45 223	STMICROELECTRONICS NV	EUR	1 381 563	0.75
					33 928	VOPAK	EUR	1 458 565	0.79
					51 956	WOLTERS KLUWER	EUR	3 588 081	1.95
Shares			179 895 717	97.97					
	<i>Germany</i>		<i>56 939 482</i>	<i>31.02</i>		<i>Spain</i>		<i>13 376 843</i>	<i>7.27</i>
4 939	ADIDAS AG	EUR	1 471 328	0.80	66 692	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS	EUR	1 810 688	0.99
32 408	ALLIANZ SE - REG	EUR	6 504 285	3.54	26 685	CELLNEX TELECOM SAU	EUR	1 310 767	0.71
20 264	BASF SE	EUR	1 311 486	0.71	77 917	ENAGAS SA	EUR	1 399 779	0.76
31 785	BRENNTAG AG	EUR	2 013 262	1.10	158 856	IBERDROLA SA	EUR	1 858 615	1.01
71 490	DAIMLER AG - REG	EUR	4 131 407	2.25	145 037	RED ELECTRICA CORPORACION SA	EUR	2 432 996	1.32
12 008	DEUTSCHE BOERSE AG	EUR	1 672 114	0.91	281 356	REPSOL SA	EUR	2 321 187	1.26
56 078	DEUTSCHE POST AG - REG	EUR	2 271 159	1.24	691 159	TELEFONICA SA	EUR	2 242 811	1.22
330 617	DEUTSCHE TELEKOM AG - REG	EUR	4 944 376	2.69		<i>Finland</i>		<i>6 328 403</i>	<i>3.44</i>
24 270	DEUTSCHE WOHNEN AG - BR	EUR	1 060 356	0.58	19 960	ELISA OYJ	EUR	895 605	0.49
87 480	E.ON SE	EUR	792 919	0.43	53 383	KONE OYJ - B	EUR	3 547 834	1.93
15 490	FRESENIUS MEDICAL CARE AG	EUR	1 056 418	0.58	19 630	NESTE OYJ	EUR	1 161 311	0.63
72 220	FRESENIUS SE & CO KGAA	EUR	2 732 805	1.49	19 282	ORION OYJ - B	EUR	723 653	0.39
42 343	GEA GROUP AG	EUR	1 239 803	0.68		<i>Belgium</i>		<i>5 336 333</i>	<i>2.91</i>
12 945	HELLOFRESH SE	EUR	818 124	0.45	24 701	AGEAS	EUR	1 076 470	0.59
16 842	HOCHTIEF AG	EUR	1 339 781	0.73	27 324	COLRUYT SA	EUR	1 324 394	0.72
38 639	INFINEON TECHNOLOGIES AG	EUR	1 212 878	0.66	118 629	PROXIMUS	EUR	1 922 976	1.05
8 261	LEG IMMOBILIEN AG	EUR	1 049 643	0.57	11 985	UCB SA	EUR	1 012 493	0.55
10 280	MERCK KGAA	EUR	1 442 798	0.79		<i>Italy</i>		<i>4 584 420</i>	<i>2.50</i>
12 822	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	3 113 182	1.70	97 398	ASSICURAZIONI GENERALI	EUR	1 388 895	0.76
49 736	SAP SE	EUR	5 332 693	2.90	386 969	SNAM SPA	EUR	1 780 444	0.97
36 184	SIEMENS AG - REG	EUR	4 252 344	2.32	226 413	TERNA S.P.A.	EUR	1 415 081	0.77
12 744	SYMRISE AG	EUR	1 381 450	0.75		<i>Ireland</i>		<i>3 850 560</i>	<i>2.10</i>
842 273	TELEFONICA DEUTSCHLAND HOLDING	EUR	1 899 326	1.03	40 566	CRH PLC	EUR	1 380 055	0.75
51 403	VONOVIA SE	EUR	3 070 815	1.67	7 471	PADDY POWER BETFAIR PLC	EUR	1 246 910	0.68
9 057	ZALANDO SE	EUR	824 730	0.45	32 166	SMURFIT KAPPA GROUP PLC	EUR	1 223 595	0.67
	<i>France</i>		<i>51 927 002</i>	<i>28.29</i>		<i>Austria</i>		<i>2 960 958</i>	<i>1.61</i>
11 324	AIR LIQUIDE SA	EUR	1 520 247	0.83	89 726	OMV AG	EUR	2 960 958	1.61
19 207	AMUNDI SA	EUR	1 283 028	0.70		<i>Portugal</i>		<i>1 372 188</i>	<i>0.75</i>
13 585	ARKEMA	EUR	1 270 198	0.69	99 290	JERONIMO MARTINS	EUR	1 372 188	0.75
27 799	ATOS SE	EUR	2 078 809	1.13		Warrants, Rights		206 189	0.11
160 632	AXA SA	EUR	3 134 252	1.71	281 356	REPSOL SA RTS	EUR	78 977	0.04
25 401	BNP PARIBAS	EUR	1 094 910	0.60	698 582	TELEFONICA SA RTS 28/12/2020	EUR	127 212	0.07
12 865	CAPGEMINI SE	EUR	1 631 282	0.89		Total securities portfolio		180 101 906	98.08
77 453	CARREFOUR SA	EUR	1 086 666	0.59					
75 831	CNP ASSURANCES	EUR	999 453	0.54					
56 294	COMPAGNIE DE SAINT GOBAIN	EUR	2 111 025	1.15					
56 720	DANONE	EUR	3 049 267	1.66					
8 145	ESSILORLUXOTTICA	EUR	1 038 895	0.57					
2 407	HERMES INTERNATIONAL	EUR	2 117 197	1.15					
39 067	IPSEN	EUR	2 652 649	1.44					
11 348	LOREAL	EUR	3 526 958	1.92					
6 366	LVMH	EUR	3 252 389	1.77					
33 467	MICHELIN (CGDE)	EUR	3 512 362	1.91					
238 847	ORANGE	EUR	2 324 937	1.27					
27 635	PUBLICIS GROUPE	EUR	1 126 403	0.61					
43 541	SANOFI AVENTIS	EUR	3 426 677	1.87					
39 080	SCHNEIDER ELECTRIC SE	EUR	4 623 164	2.52					
4 042	SEB SA	EUR	602 258	0.33					
3 895	TELEPERFORMANCE	EUR	1 056 714	0.58					
96 523	TOTAL SA	EUR	3 407 262	1.86					
	<i>The Netherlands</i>		<i>33 219 528</i>	<i>18.08</i>					
393	ADYEN NV	EUR	748 665	0.41					
421 492	AEGON NV	EUR	1 363 527	0.74					
9 843	AKZO NOBEL N.V.	EUR	864 806	0.47					

BNP PARIBAS FUNDS SICAV Euro Short Term Bond Opportunities

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market					2 215 000	LINDE FINANCE BV 0.250% 17-18/01/2022	EUR	2 226 261	1.07
Bonds					3 000 000	NN BANK NV 0.375% 19-26/02/2025	EUR	3 064 142	1.47
					748 000	PHILIPS NV 0.500% 19-22/05/2026	EUR	770 902	0.37
					1 200 000	REPSOL INTL FIN 0.125% 20-05/10/2024	EUR	1 206 763	0.58
					1 273 000	SCHLUMBERGER FIN 0.000% 19-15/10/2024	EUR	1 280 507	0.61
					597 000	SIEMENS FINAN 0.000% 19-05/09/2021	EUR	598 129	0.29
					1 263 000	TOYOTA MOTOR FIN 0.625% 18-26/09/2023	EUR	1 292 803	0.62
					United States of America				
					1 519 000	ABBOTT IL FIN 0.875% 18-27/09/2023	EUR	1 563 924	0.75
					1 564 000	AMERICAN HONDA F 0.350% 19-26/08/2022	EUR	1 577 882	0.76
					1 420 000	APPLE INC 0.000% 19-15/11/2025	EUR	1 433 601	0.69
					1 135 000	FEDEX CORP 0.700% 19-13/05/2022	EUR	1 147 819	0.55
					3 000 000	FORD MOTOR CRED 1.514% 19-17/02/2023	EUR	2 981 700	1.43
					786 000	GEN MOTORS FIN 2.200% 19-01/04/2024	EUR	831 075	0.40
					3 062 000	GOLDMAN SACHS GP 0.125% 19-19/08/2024	EUR	3 071 614	1.47
					1 222 000	IBM CORP 0.375% 19-31/01/2023	EUR	1 236 537	0.59
					469 000	INTERNATIONAL FL 0.500% 18-25/09/2021	EUR	470 650	0.23
					3 000 000	MMS USA FIN INC 0.625% 19-13/06/2025	EUR	3 058 102	1.47
					1 342 000	STRYKER CORP 0.250% 19-03/12/2024	EUR	1 357 432	0.65
					614 000	THERMO FISHER 0.125% 19-01/03/2025	EUR	617 018	0.30
					Germany				
					4 000 000	DAIMLER AG 0.375% 19-08/11/2026	EUR	4 040 657	1.94
					3 274 000	E.ON SE 0.000% 19-28/08/2024	EUR	3 291 752	1.58
					1 400 000	LANXESS 0.250% 16-07/10/2021	EUR	1 403 165	0.67
					1 400 000	MERCK FIN SERVIC 0.005% 19-15/12/2023	EUR	1 406 152	0.67
					1 000 000	VOLKSWAGEN BANK 1.875% 19-31/01/2024	EUR	1 051 842	0.50
					1 663 000	VOLKSWAGEN LEAS 0.250% 18-16/02/2021	EUR	1 664 815	0.80
					Spain				
					400 000	BANCO SANTANDER 0.300% 19-04/10/2026	EUR	407 322	0.20
					800 000	KUTXABANK 0.500% 19-25/09/2024	EUR	814 218	0.39
					9 000 000	SPANISH GOVT 5.500% 11-30/04/2021	EUR	9 174 869	4.39
					Luxembourg				
					957 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	955 265	0.46
					3 000 000	LOGICOR FIN 0.750% 19-15/07/2024	EUR	3 057 526	1.47
					3 390 000	LOGICOR FIN 2.250% 18-13/05/2025	EUR	3 663 878	1.76
					United Kingdom				
					1 677 000	DIAGEO FINANCE PLC 0.250% 18-22/10/2021	EUR	1 683 242	0.81
					637 000	FCE BANK PLC 0.869% 17-13/09/2021	EUR	634 246	0.30
					946 000	GLAXOSMITHKLINE 0.000001% 19-23/09/2023	EUR	949 809	0.46
					3 000 000	HAMMERSON PLC 1.750% 16-15/03/2023	EUR	2 868 625	1.38
					397 000	TESCO CORP TREAS 0.875% 19-29/05/2026	EUR	408 982	0.20
					Ireland				
					1 428 000	FCA BANK IE 0.500% 19-13/09/2024	EUR	1 441 457	0.69
					700 000	FCA BANK IE 0.625% 19-24/11/2022	EUR	707 349	0.34
					970 000	FCA BANK IE 1.000% 18-21/02/2022	EUR	981 562	0.47
					2 240 000	FCA CAPITAL IRE 1.250% 16-21/01/2021	EUR	2 241 466	1.07
					Japan				
					249 000	ASAHI GROUP 0.155% 20-23/10/2024	EUR	250 358	0.12
					2 000 000	MIZUHO FINANCIAL 1.020% 18-11/10/2023	EUR	2 058 409	0.99
					France				
					500 000	ACCOR 2.625% 14-05/02/2021	EUR	500 610	0.24
					500 000	AEROPORT PARIS 2.125% 20-02/10/2026	EUR	558 025	0.27
					700 000	ALSTOM S 0.250% 19-14/10/2026	EUR	708 603	0.34
					1 600 000	BANQ FED CRD MUT 0.750% 19-15/06/2023	EUR	1 639 879	0.79
					4 000 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	4 097 638	1.96
					1 200 000	BPCE 0.500% 19-24/02/2027	EUR	1 221 735	0.59
					1 700 000	BPCE 1.000% 19-01/04/2025	EUR	1 767 024	0.85
					600 000	CARMILA SA 1.625% 20-30/05/2027	EUR	610 289	0.29
					600 000	CIE DE ST GOBAIN 0.875% 18-21/09/2023	EUR	616 732	0.30
					300 000	CIE DE ST GOBAIN 1.750% 20-03/04/2023	EUR	312 556	0.15
					800 000	CRD MUTUEL ARKEA 1.625% 19-15/04/2026	EUR	859 514	0.41
					1 300 000	CRED AGRICOLE SA 0.375% 19-21/10/2025	EUR	1 322 337	0.63
					3 000 000	CRED AGRICOLE SA 2.700% 15-15/07/2025	EUR	3 252 840	1.56
					1 400 000	DASSAULT SYSTEME 0.000% 19-16/09/2024	EUR	1 410 886	0.68
					1 400 000	ESSILORLUXOTTICA 0.000% 19-27/05/2023	EUR	1 404 752	0.67
					300 000	JCDECAUX SA 2.000% 20-24/10/2024	EUR	317 919	0.15
					700 000	ORANGE 0.500% 19-15/01/2022	EUR	705 335	0.34
					700 000	PERNOD RICARD SA 1.125% 20-07/04/2025	EUR	735 148	0.35
					463 000	PSA BANQUE FRANC 0.500% 19-12/04/2022	EUR	466 592	0.22
					3 000 000	PSA BANQUE FRANCE 0.750% 18-19/04/2023	EUR	3 052 778	1.46
					1 400 000	RCI BANQUE 0.250% 18-12/07/2021	EUR	1 402 366	0.67
					3 000 000	SANOFI 0.000% 19-21/03/2022	EUR	3 011 538	1.44
					1 600 000	SOCIETE GENERALE 0.000% 19-27/05/2022	EUR	1 606 768	0.77
					3 900 000	SOCIETE GENERALE 0.125% 16-05/10/2021	EUR	3 916 995	1.88
					1 300 000	SOCIETE GENERALE 1.250% 19-15/02/2024	EUR	1 348 649	0.65
					1 900 000	THALES SA 0.000% 19-31/05/2022	EUR	1 904 380	0.91
					500 000	THALES SA 0.000% 20-26/03/2026	EUR	497 679	0.24
					1 300 000	VEOLIA ENVRNMT 0.892% 19-14/01/2024	EUR	1 337 763	0.64
					2 600 000	VIVENDI SA 0.750% 16-26/05/2021	EUR	2 608 223	1.25
					Italy				
					5 000 000	ITALY BTPS 0.050% 19-15/01/2023	EUR	5 047 100	2.42
					2 000 000	ITALY BTPS 1.450% 17-15/11/2024	EUR	2 128 500	1.02
					2 000 000	ITALY BTPS 1.850% 17-15/05/2024	EUR	2 142 020	1.03
					11 000 000	ITALY BTPS 2.450% 18-01/10/2023	EUR	11 848 759	5.67
					1 997 000	POSTE ITALIANE 0.000% 20-10/12/2024	EUR	1 995 047	0.96
					2 220 000	UNICREDIT SPA 0.500% 19-09/04/2025	EUR	2 246 814	1.08
					4 000 000	UNIONE DI BANCHE 0.750% 17-17/10/2022	EUR	4 057 565	1.95
					The Netherlands				
					3 000 000	BMW FINANCE NV 0.625% 19-06/10/2023	EUR	3 062 914	1.47
					700 000	COOPERATIEVE RAB 0.750% 18-29/08/2023	EUR	716 987	0.34
					2 280 000	DAIMLER INTL FIN 0.625% 19-27/02/2023	EUR	2 315 202	1.11
					1 274 000	DEUTSCHE TEL FIN 0.375% 17-30/10/2021	EUR	1 280 959	0.61
					1 600 000	ING BANK NV 0.000% 19-08/04/2022	EUR	1 607 696	0.77
					1 000 000	ING BANK NV 0.375% 18-26/11/2021	EUR	1 007 255	0.48
					2 822 000	LEASEPLAN CORP 0.125% 19-13/09/2023	EUR	2 827 445	1.36
					1 001 000	LEASEPLAN CORP 1.000% 19-25/02/2022	EUR	1 013 931	0.49

BNP PARIBAS FUNDS SICAV Euro Short Term Bond Opportunities

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Sweden</i>		<i>2 193 319</i>	<i>1.05</i>
645 000	SCANIA CV AB 0.000% 20-23/11/2022	EUR	645 281	0.31
352 000	SVENSKA HANDELSBANKEN 1.000% 20-15/04/2025	EUR	369 041	0.18
548 000	VATTENFALL AB 0.050% 20- 15/10/2025	EUR	551 135	0.26
627 000	VOLVO TREAS AB 0.000% 20- 11/02/2023	EUR	627 862	0.30
	<i>Denmark</i>		<i>1 894 728</i>	<i>0.91</i>
1 833 000	SYDBANK A/S 1.375% 18-18/09/2023	EUR	1 894 728	0.91
	<i>Canada</i>		<i>1 836 628</i>	<i>0.88</i>
1 809 000	TORONTO DOM BANK 0.375% 19- 25/04/2024	EUR	1 836 628	0.88
	<i>Finland</i>		<i>1 222 683</i>	<i>0.59</i>
1 200 000	FORTUM OYJ 0.875% 19-27/02/2023	EUR	1 222 683	0.59
	<i>Belgium</i>		<i>1 048 185</i>	<i>0.50</i>
900 000	ETHIAS 5.000% 15-14/01/2026	EUR	1 048 185	0.50
	<i>Norway</i>		<i>543 105</i>	<i>0.26</i>
540 000	TELENOR 0.000% 19-25/09/2023	EUR	543 105	0.26
	Floating rate bonds		18 838 947	9.02
	<i>Italy</i>		<i>4 034 605</i>	<i>1.94</i>
2 005 000	INTESA SANPAOLO 17-19/04/2022 FRN	EUR	2 020 125	0.97
2 000 000	ITALY CCTS EU 15-15/06/2022 FRN	EUR	2 014 480	0.97
	<i>Ireland</i>		<i>3 825 614</i>	<i>1.83</i>
2 000 000	BANK OF IRELAND 19-08/07/2024 FRN	EUR	2 029 567	0.97
1 795 000	FCA BANK IE 18-17/06/2021 FRN	EUR	1 796 047	0.86
	<i>Austria</i>		<i>2 278 086</i>	<i>1.09</i>
2 000 000	VIENNA INSURANCE 13- 09/10/2043 FRN	EUR	2 278 086	1.09
	<i>The Netherlands</i>		<i>2 235 143</i>	<i>1.07</i>
2 200 000	ING GROEP NV 18-20/09/2023 FRN	EUR	2 235 143	1.07
	<i>Japan</i>		<i>1 808 248</i>	<i>0.87</i>
1 783 000	TAKEDA PHARMACEUTICAL 18- 21/11/2022 FRN	EUR	1 808 248	0.87
	<i>United States of America</i>		<i>1 426 877</i>	<i>0.68</i>
1 446 000	FORD MOTOR CREDIT 17- 01/12/2021 FRN	EUR	1 426 877	0.68
	<i>Luxembourg</i>		<i>1 119 512</i>	<i>0.54</i>
1 000 000	TALANX FINANZ 12-15/06/2042 FRN	EUR	1 119 512	0.54
	<i>United Kingdom</i>		<i>903 560</i>	<i>0.43</i>
887 000	BARCLAYS PLC 19-09/06/2025 FRN	EUR	903 560	0.43
	<i>Spain</i>		<i>802 588</i>	<i>0.38</i>
800 000	CAIXABANK 20-18/11/2026 FRN	EUR	802 588	0.38
	<i>Switzerland</i>		<i>404 714</i>	<i>0.19</i>
389 000	CREDIT SUISSE 19-24/06/2027 FRN	EUR	404 714	0.19
	Money Market Instruments		4 018 572	1.93
	<i>Italy</i>		<i>4 018 572</i>	<i>1.93</i>
4 000 000	ITALY CTZS 0.000% 19-29/11/2021	EUR	4 018 572	1.93
	Shares/Units in investment funds		13 984 596	6.70
	<i>France</i>		<i>13 984 596</i>	<i>6.70</i>
24.00	BNP PARIBAS INVEST 3 MOIS - I - C	EUR	13 984 596	6.70
	Total securities portfolio		207 018 337	99.26

BNP PARIBAS FUNDS SICAV Euro Short Term Corporate Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market				Transferable securities not admitted to an official stock exchange listing and/or not traded on another regulated market					
Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
					115 000	TALKTALK TELECOM 3.875% 20-20/02/2025	GBP	125 362	0.32
					100 000	TITAN GLOBAL FIN 3.500% 16-17/06/2021	EUR	101 321	0.26
					100 000	UNILEVER NV 0.375% 17-14/02/2023	EUR	101 423	0.26
					100 000	UNILEVER NV 0.500% 18-12/08/2023	EUR	102 013	0.26
					100 000	VMED O2 UK FIN 3.250% 20-31/01/2031	EUR	102 612	0.26
					100 000	VODAFONE GROUP 0.375% 17-22/11/2021	EUR	100 590	0.25
					100 000	YORKSHIRE BLD SOC 0.625% 20-21/09/2025	EUR	102 345	0.26
Bonds				26 371 440	66.70				
<i>France</i>				<i>6 304 860</i>	<i>15.95</i>				
155 000	ALTICE FRANCE 2.125% 20-15/02/2025	EUR	149 238	0.38					
200 000	APRR SA 0.000% 20-20/01/2023	EUR	200 743	0.51					
100 000	ATOS SE 1.750% 18-07/05/2025	EUR	107 223	0.27					
100 000	AUCHAN SA 2.250% 13-06/04/2023	EUR	104 830	0.27					
100 000	BPCE 0.125% 19-04/12/2024	EUR	101 012	0.26					
200 000	BPCE 0.625% 18-26/09/2023	EUR	204 695	0.52					
200 000	BPCE 0.625% 19-26/09/2024	EUR	204 374	0.52					
100 000	CAPGEMINI SA 2.500% 15-01/07/2023	EUR	105 957	0.27					
100 000	CAPGEMINI SE 1.000% 18-18/10/2024	EUR	103 838	0.26					
100 000	CAPGEMINI SE 1.250% 20-15/04/2022	EUR	101 681	0.26					
100 000	CARMILA 2.375% 15-18/09/2023	EUR	106 027	0.27					
100 000	CNP ASSURANCES 1.875% 16-20/10/2022	EUR	103 298	0.26					
100 000	DASSAULT SYSTEME 0.000% 19-16/09/2024	EUR	100 778	0.25					
100 000	FAURECIA 2.625% 18-15/06/2025	EUR	101 537	0.26					
100 000	HOLDING DINFRA 0.625% 17-27/03/2023	EUR	100 891	0.26					
100 000	ICADE 1.875% 15-14/09/2022	EUR	102 818	0.26					
100 000	KERING 0.250% 20-13/05/2023	EUR	100 889	0.26					
100 000	KLEPIERRE 1.000% 15-17/04/2023	EUR	102 368	0.26					
100 000	LA MONDIALE 0.750% 20-20/04/2026	EUR	100 973	0.26					
100 000	LOXAM SAS 3.500% 17-15/04/2022	EUR	100 733	0.25					
100 000	LVMH MOET HENNES 0.000% 20-11/02/2024	EUR	100 558	0.25					
100 000	MERCIALYS 1.787% 14-31/03/2023	EUR	102 587	0.26					
300 000	ORANGE 0.000% 19-04/09/2026	EUR	301 267	0.76					
500 000	ORANGE 0.500% 19-15/01/2022	EUR	503 811	1.27					
200 000	PEUGEOT 2.000% 17-23/03/2024	EUR	210 939	0.53					
700 000	PEUGEOT 2.000% 18-20/03/2025	EUR	743 903	1.87					
1 000 000	PEUGEOT 2.375% 16-14/04/2023	EUR	1 051 004	2.65					
100 000	RCI BANQUE 0.750% 17-12/01/2022	EUR	100 583	0.25					
10 000	RCI BANQUE 0.750% 17-26/09/2022	EUR	10 102	0.03					
34 000	RENAULT 1.000% 17-08/03/2023	EUR	34 026	0.09					
100 000	RENAULT 1.000% 18-18/04/2024	EUR	98 478	0.25					
20 000	RENAULT 3.125% 14-05/03/2021	EUR	20 065	0.05					
100 000	REXEL SA 2.750% 19-15/06/2026	EUR	101 940	0.26					
100 000	SCHNEIDER ELEC 0.000% 20-12/06/2023	EUR	100 595	0.25					
100 000	SEB SA 1.375% 20-16/06/2025	EUR	102 791	0.26					
100 000	SOCIETE GENERALE 4.000% 13-07/06/2023	EUR	108 988	0.28					
100 000	UNIBAIL-RODAMCO 1.000% 15-14/03/2025	EUR	103 312	0.26					
100 000	UNIBAIL-RODAMCO 2.500% 13-12/06/2023	EUR	106 008	0.27					
<i>United Kingdom</i>				<i>3 624 017</i>	<i>9.15</i>				
100 000	BP CAPITAL PLC 1.109% 15-16/02/2023	EUR	102 886	0.26					
100 000	CREDIT AGRICOLE 0.500% 19-24/06/2024	EUR	101 845	0.26					
800 000	CREDIT AGRICOLE 0.750% 18-05/12/2023	EUR	822 475	2.07					
100 000	FCE BANK PLC 1.875% 14-24/06/2021	EUR	100 052	0.25					
100 000	FIAT CHRYSLER AU 3.375% 20-07/07/2023	EUR	106 406	0.27					
100 000	HAMMERSON PLC 1.750% 16-15/03/2023	EUR	95 621	0.24					
100 000	HAMMERSON PLC 2.000% 14-01/07/2022	EUR	97 803	0.25					
100 000	HEATHROW FNDG 1.500% 20-12/10/2025	EUR	104 504	0.26					
207 000	LLOYDS BANK 0.375% 20-28/01/2025	EUR	209 534	0.53					
100 000	MARKS & SPENCER 3.750% 20-19/05/2026	GBP	113 905	0.29					
1 000 000	OTE PLC 2.375% 18-18/07/2022	EUR	1 033 320	2.60					
					100 000	TALKTALK TELECOM 3.875% 20-20/02/2025	GBP	125 362	0.32
					100 000	TITAN GLOBAL FIN 3.500% 16-17/06/2021	EUR	101 321	0.26
					100 000	UNILEVER NV 0.375% 17-14/02/2023	EUR	101 423	0.26
					100 000	UNILEVER NV 0.500% 18-12/08/2023	EUR	102 013	0.26
					100 000	VMED O2 UK FIN 3.250% 20-31/01/2031	EUR	102 612	0.26
					100 000	VODAFONE GROUP 0.375% 17-22/11/2021	EUR	100 590	0.25
					100 000	YORKSHIRE BLD SOC 0.625% 20-21/09/2025	EUR	102 345	0.26
					<i>The Netherlands</i>			<i>2 726 017</i>	<i>6.93</i>
					100 000	ABN AMRO BANK NV 0.250% 18-03/12/2021	EUR	100 638	0.25
					100 000	ABN AMRO BANK NV 0.625% 16-31/05/2022	EUR	101 384	0.26
					100 000	ABN AMRO BANK NV 2.875% 16-18/01/2028	EUR	105 081	0.27
					100 000	ABN AMRO BANK NV 6.375% 11-27/04/2021	EUR	101 828	0.26
					100 000	AHOLD DELHAIZE 0.250% 19-26/06/2025	EUR	101 892	0.26
					100 000	ALLIANZ FINANCE 0.250% 17-06/06/2023	EUR	101 279	0.26
					10 000	BMW FINANCE NV 0.000% 19-24/03/2023	EUR	10 032	0.03
					10 000	BMW FINANCE NV 0.125% 19-13/07/2022	EUR	10 052	0.03
					10 000	BMW FINANCE NV 0.375% 20-14/01/2027	EUR	10 236	0.03
					10 000	BMW FINANCE NV 0.500% 18-22/11/2022	EUR	10 131	0.03
					10 000	BMW FINANCE NV 0.625% 19-06/10/2023	EUR	10 210	0.03
					36 000	CONTI-GUMMI FIN 1.125% 20-25/09/2024	EUR	37 228	0.09
					30 000	CONTI-GUMMI FIN 2.125% 20-27/11/2023	EUR	31 706	0.08
					10 000	DAIMLER INTERNATIONAL FINANCE 0.200% 17-13/09/2021	EUR	10 035	0.03
					10 000	DAIMLER INTERNATIONAL FINANCE 0.250% 18-09/08/2021	EUR	10 037	0.03
					100 000	DIGITAL DUTCH 0.125% 20-15/10/2022	EUR	100 362	0.25
					100 000	DIGITAL DUTCH 0.625% 20-15/07/2025	EUR	102 283	0.26
					100 000	ENEL FIN INTL NV 0.000% 19-17/06/2024	EUR	100 407	0.25
					100 000	IPD 3 BV 5.500% 20-01/12/2025	EUR	103 002	0.26
					100 000	MONDELEZ INTL HLDINGS NE 20-22/09/2026	EUR	100 268	0.25
					100 000	NATURGY ENERGY GROUP F 0.875% 17-15/05/2025	EUR	103 780	0.26
					100 000	OI EUROPEAN GRP 2.875% 19-15/02/2025	EUR	101 582	0.26
					100 000	PHILIPS NV 0.500% 17-06/09/2023	EUR	101 697	0.26
					100 000	PHILIPS NV 0.750% 18-02/05/2024	EUR	102 731	0.26
					100 000	RABOBANK 3.875% 13-25/07/2023	EUR	109 773	0.28
					300 000	REPSOL INTERNATIONAL FINANCE 0.500% 17-23/05/2022	EUR	302 998	0.77
					30 000	SIEMENS FINAN 0.000% 19-05/09/2024	EUR	30 237	0.08
					100 000	SIEMENS FINAN 0.000% 20-20/02/2023	EUR	100 499	0.25
					100 000	SIEMENS FINAN 0.125% 20-05/06/2022	EUR	100 573	0.25
					100 000	SIEMENS FINAN 0.250% 20-05/06/2024	EUR	101 654	0.26
					10 000	SIEMENS FINAN 0.300% 19-28/02/2024	EUR	10 181	0.03
					100 000	TOYOTA MOTOR FIN 0.250% 19-10/01/2022	EUR	100 540	0.25
					100 000	UPJOHN FINANCE 0.816% 20-23/06/2022	EUR	101 331	0.26
					100 000	ZIGGO 3.375% 20-28/02/2030	EUR	100 350	0.25
					<i>Spain</i>			<i>2 167 494</i>	<i>5.48</i>
					100 000	ABERTIS 3.750% 13-20/06/2023	EUR	109 072	0.28
					100 000	ACS ACTIVIDADES 1.375% 20-17/06/2025	EUR	102 371	0.26
					100 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.750% 17-11/09/2022	EUR	101 545	0.26
					100 000	BANCO SANTANDER 0.250% 19-19/06/2024	EUR	101 274	0.26
					100 000	BANCO SANTANDER 1.375% 17-09/02/2022	EUR	101 781	0.26

BNP PARIBAS FUNDS SICAV Euro Short Term Corporate Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
200 000	BANKINTER SA 0.875% 19-05/03/2024	EUR	206 029	0.52	100 000	HENKEL AG & CO 0.000% 16-13/09/2021	EUR	100 124	0.25
100 000	CAIXABANK 0.375% 20-03/02/2025	EUR	101 169	0.26	200 000	INFINEON TECH 0.750% 20-24/06/2023	EUR	204 259	0.52
200 000	CAIXABANK 0.625% 19-01/10/2024	EUR	203 342	0.51	100 000	NIDDA HEALTHCARE HOLDING 3.500% 17-30/09/2024	EUR	99 720	0.25
100 000	CAIXABANK 1.125% 17-12/01/2023	EUR	102 231	0.26	Sweden			1 336 414	3.36
100 000	CAIXABANK 1.750% 18-24/10/2023	EUR	104 775	0.26	100 000	ERICSSON LM 0.875% 17-01/03/2021	EUR	100 077	0.25
100 000	INMOBILIARIA COL 2.728% 15-05/06/2023	EUR	106 851	0.27	100 000	HOIST FINANCE AB 3.375% 20-27/11/2024	EUR	99 723	0.25
100 000	KUTXABANK 0.500% 19-25/09/2024	EUR	101 777	0.26	600 000	MOLNLYCKE HLD 1.750% 15-28/02/2024	EUR	632 137	1.59
100 000	MERLIN PROPERTIE 2.225% 16-25/04/2023	EUR	104 304	0.26	100 000	NORDEA BANK AB 0.300% 17-30/06/2022	EUR	100 941	0.26
600 000	TELEFONICA EMIS 1.069% 19-05/02/2024	EUR	620 973	1.56	100 000	SVENSKA HANDELSBANKEN 0.250% 17-28/02/22	EUR	100 776	0.25
United States of America			2 165 994	5.49	100 000	SVENSKA HANDELSBANKEN 0.500% 18-21/03/2023	EUR	101 803	0.26
100 000	AMERICAN INTERNATIONAL GROUP 1.500% 16-08/06/2023	EUR	103 552	0.26	100 000	SWEDBANK AB 0.250% 17-07/11/2022	EUR	100 820	0.25
100 000	AT&T INC 0.250% 19-04/03/2026	EUR	100 744	0.25	100 000	VOLVO TREAS AB 0.000% 20-11/02/2023	EUR	100 137	0.25
300 000	BALL CORP 0.875% 19-15/03/2024	EUR	299 749	0.76	Luxembourg			1 241 731	3.14
100 000	CITIGROUP INC 0.750% 16-26/10/2023	EUR	102 371	0.26	500 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	499 094	1.26
100 000	COLFAX CORP 3.250% 17-15/05/2025	EUR	101 376	0.26	200 000	EUROFINS SCIEN 2.125% 17-25/07/2024	EUR	212 165	0.54
100 000	DANAHER CORP 1.700% 20-30/03/2024	EUR	105 726	0.27	10 000	HEIDELCEMENT FIN 0.500% 18-09/08/2022	EUR	10 069	0.03
245 000	FIDELITY NATL IN 0.125% 19-03/12/2022	EUR	246 212	0.62	100 000	MEDTRONIC GLOBAL 0.000% 20-15/03/2023	EUR	100 411	0.25
200 000	FORD MOTOR CRED 3.250% 20-15/09/2025	EUR	210 003	0.53	100 000	MEDTRONIC GLOBAL 0.000% 20-15/10/2025	EUR	100 311	0.25
100 000	GENERAL MILLS IN 0.450% 20-15/01/2026	EUR	102 103	0.26	45 000	NESTLE FIN INTL 0.000% 20-03/12/2025	EUR	45 454	0.11
100 000	GENERAL MOTORS FIN 0.955% 16-07/09/2023	EUR	101 742	0.26	125 000	PROLOGIS INTL II 2.875% 14-04/04/2022	EUR	129 656	0.33
35 000	GOLDMAN SACHS GP 3.375% 20-27/03/2025	EUR	39 836	0.10	149 000	STENA INTERNATIO 3.750% 20-01/02/2025	EUR	144 571	0.37
100 000	IBM CORP 0.375% 19-31/01/2023	EUR	101 190	0.26	Ireland			631 736	1.59
100 000	JOHNSON CONTROLS 1.000% 17-15/09/2023	EUR	102 820	0.26	100 000	AIB GROUP PLC 1.500% 18-29/03/2023	EUR	103 135	0.26
200 000	MCDONALDS CORP 0.500% 16-15/01/2021	EUR	200 010	0.51	111 000	FCA BANK IE 0.125% 20-16/11/2023	EUR	110 916	0.28
100 000	TOYOTA MOTOR CRED 0.000% 17-21/07/2021	EUR	100 166	0.25	103 000	FCA BANK IE 0.500% 20-18/09/2023	EUR	103 919	0.26
146 000	UNITED PARCEL SERVICE 0.375% 17-15/11/2023	EUR	148 394	0.38	100 000	GAS NETWORKS IE 0.125% 19-04/12/2024	EUR	100 598	0.25
Italy			1 929 457	4.87	100 000	GE CAP EUR FUND 2.625% 13-15/03/2023	EUR	106 023	0.27
100 000	IGD 2.125% 19-28/11/2024	EUR	94 320	0.24	100 000	RYANAIR DAC 2.875% 20-15/09/2025	EUR	107 145	0.27
140 000	INTESA SANPAOLO 0.750% 19-04/12/2024	EUR	143 411	0.36	Japan			559 296	1.42
500 000	INTESA SANPAOLO 0.875% 17-27/06/2022	EUR	507 342	1.28	249 000	ASAHI GROUP 0.155% 20-23/10/2024	EUR	250 358	0.63
172 000	INTESA SANPAOLO 1.000% 19-04/07/2024	EUR	177 251	0.45	100 000	MIZUHO FINANCIAL 0.214% 20-07/10/2025	EUR	101 060	0.26
100 000	INTESA SANPAOLO 2.125% 18-30/08/2023	EUR	105 542	0.27	100 000	NISSAN MOTOR CO 2.652% 20-17/03/2026	EUR	105 617	0.27
100 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	108 082	0.27	100 000	TAKEDA PHARMACEUTICAL 1.125% 18-21/11/2022	EUR	102 261	0.26
200 000	INTESA SANPAOLO 6.625% 13-13/09/2023	EUR	228 007	0.58	Denmark			402 286	1.02
100 000	SNAM SPA 1.000% 18-18/09/2023	EUR	103 124	0.26	300 000	NYKREDIT 0.250% 20-13/01/2026	EUR	299 879	0.76
100 000	TERNA S.P.A. 1.000% 18-23/07/2023	EUR	103 157	0.26	100 000	NYKREDIT 0.500% 20-10/07/2025	EUR	102 407	0.26
250 000	UNICREDIT S.P.A. 1.000% 18-18/01/2023	EUR	254 679	0.64	Finland			305 443	0.77
100 000	UNICREDIT S.P.A. 2.000% 16-04/03/2023	EUR	104 542	0.26	100 000	OP CORPORATE BK 0.100% 20-16/11/2027	EUR	100 094	0.25
Germany			1 619 835	4.09	100 000	OUTOKUMPU OYJ 4.125% 18-18/06/2024	EUR	100 845	0.26
100 000	ALBEMARLE NH 1.125% 19-25/11/2025	EUR	103 300	0.26	105 000	UPM-KYMMENE OYJ 0.125% 20-19/11/2028	EUR	104 504	0.26
100 000	BERTELSMANN AG 2.625% 12-02/08/2022	EUR	104 530	0.26	Poland			206 446	0.52
100 000	COMMERZBANK AG 1.250% 18-23/10/2023	EUR	103 401	0.26	200 000	CANPACK EASTERN 2.375% 20-01/11/2027	EUR	206 446	0.52
500 000	COMMERZBANK AG 7.750% 11-16/03/2021	EUR	506 863	1.28	Belgium			205 696	0.52
10 000	CONTINENTAL AG 0.375% 19-27/06/2025	EUR	10 065	0.03	100 000	KBC GROUP NV 0.875% 18-27/06/2023	EUR	102 682	0.26
10 000	DAIMLER AG 1.625% 20-22/08/2023	EUR	10 441	0.03	100 000	SOLVAY SA 1.625% 15-02/12/2022	EUR	103 014	0.26
100 000	DEUTSCHE WOHNEN 1.000% 20-30/04/2025	EUR	104 456	0.26	Norway			203 003	0.51
20 000	E.ON SE 0.000% 19-24/10/2022	EUR	20 073	0.05	100 000	DNB BANK ASA 0.050% 19-14/11/2023	EUR	100 734	0.25
14 000	E.ON SE 1.000% 20-07/10/2025	EUR	14 711	0.04	100 000	DNB BANK ASA 0.600% 18-25/09/2023	EUR	102 269	0.26
236 000	FRESENIUS MEDICA 0.250% 19-29/11/2023	EUR	237 892	0.60					

BNP PARIBAS FUNDS SICAV Euro Short Term Corporate Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Cyprus</i>		195 787	0.50	100 000	DEUTSCHE BANK AG 20-19/11/2025 FRN	EUR	101 543	0.26
200 000	AROUNDTOWN SA 0.000% 20-16/07/2026	EUR	195 787	0.50	400 000	ENERGIE BADEN-WU 14-02/04/2076 FRN	EUR	402 974	1.02
	<i>Iceland</i>		179 917	0.45	155 000	ENERGIE BADEN-WU 16-05/04/2077 FRN	EUR	159 685	0.40
180 000	ISLANDSBANKI 0.500% 20-20/11/2023	EUR	179 917	0.45	200 000	MUENCHENER RUECKVERSICHERUNG 11-26/05/2041 FRN	EUR	203 999	0.52
	<i>Portugal</i>		102 599	0.26	100 000	MUENCHENER RUECKVERSICHERUNG 12-26/05/2042 FRN	EUR	108 352	0.27
100 000	CAIXA GERAL DEPO 1.250% 19-25/11/2024	EUR	102 599	0.26		<i>Italy</i>		1 503 748	3.80
	<i>Canada</i>		101 527	0.26	200 000	ASSICURAZIONI GENERALI 12-12/12/2042 FRN	EUR	228 935	0.58
100 000	TORONTO DOM BANK 0.375% 19-25/04/2024	EUR	101 527	0.26	100 000	BANCO BPM SPA 20-14/01/2031 FRN	EUR	99 131	0.25
	<i>Singapore</i>		101 160	0.26	100 000	BPER BANCA 20-30/11/2030 FRN	EUR	102 218	0.26
100 000	ING GROEP NV 0.750% 17-09/03/2022	EUR	101 160	0.26	100 000	CREDEMIVITA SPA 20-18/02/2031 FRN	EUR	100 821	0.25
	<i>Austria</i>		60 725	0.16	200 000	ENEL S.P.A. 18-24/11/2078 FRN	EUR	208 484	0.53
50 000	OMV AG 0.000% 20-16/06/2023	EUR	50 194	0.13	300 000	ENI SPA 20-31/12/2060 FRN	EUR	312 960	0.79
10 000	OMV AG 1.500% 20-09/04/2024	EUR	10 531	0.03	200 000	UNICREDIT SPA 19-23/09/2029 FRN	EUR	197 566	0.50
	Floating rate bonds		12 704 550	32.12	250 000	UNICREDIT SPA 20-20/01/2026 FRN	EUR	253 633	0.64
	<i>The Netherlands</i>		3 397 245	8.58		<i>United Kingdom</i>		654 414	1.66
200 000	ABERTIS FINANCE 20-31/12/2060 FRN	EUR	207 294	0.52	100 000	AVIVA PLC 13-05/07/2043 FRN	EUR	114 270	0.29
100 000	ACHMEA BV 13-04/04/2043 FRN	EUR	112 082	0.28	100 000	BARCLAYS BANK PLC 17-07/02/2028 FRN	EUR	102 126	0.26
100 000	DELTA LLOYD LEVE 12-29/08/2042 FRN	EUR	114 395	0.29	200 000	LLOYDS BANKING 14-27/06/2049 FRN	EUR	214 479	0.54
1 000 000	IBERDROLA INTL 17-31/12/2049 FRN	EUR	1 024 470	2.58	100 000	LLOYDS BK GR PLC 19-12/11/2025 FRN	EUR	101 125	0.26
100 000	IBERDROLA INTL 18-31/12/2049 FRN	EUR	105 630	0.27	120 000	ROYAL BK SCOTLND 19-15/11/2025 FRN	EUR	122 414	0.31
100 000	IBERDROLA INTL 20-31/12/2060 FRN	EUR	103 060	0.26		<i>Spain</i>		606 671	1.53
800 000	ING BANK NV 14-25/02/2026 FRN	EUR	803 921	2.02	100 000	BANKINTER SA 17-06/04/2027 FRN	EUR	102 189	0.26
200 000	ING GROEP NV 17-11/04/2028 FRN	EUR	211 605	0.54	100 000	CAIXABANK 17-14/07/2028 FRN	EUR	104 538	0.26
100 000	ING GROEP NV 18-20/09/2023 FRN	EUR	101 597	0.26	100 000	CAIXABANK 17-15/02/2027 FRN	EUR	103 055	0.26
100 000	KONINKLIJKE KPN 19-08/02/2168 FRN	EUR	100 133	0.25	200 000	CAIXABANK 20-18/11/2026 FRN	EUR	200 647	0.51
200 000	TELEFONICA EUROP 16-31/12/2049 FRN	EUR	204 327	0.52	100 000	IBERCAJA 20-23/07/2030 FRN	EUR	96 242	0.24
100 000	TELEFONICA EUROP 17-31/12/2049 FRN	EUR	100 924	0.26		<i>Ireland</i>		381 416	0.96
100 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	102 459	0.26	100 000	AQUARIUS + INV 13-02/10/2043 FRN	EUR	110 690	0.28
100 000	VOLKSWAGEN INTFN 20-31/12/2060 FRN	EUR	105 348	0.27	156 000	BANK OF IRELAND 19-25/11/2025 FRN	EUR	160 020	0.40
	<i>France</i>		3 332 894	8.45	100 000	CLOVERIE PLC 12-01/09/2042 FRN	EUR	110 706	0.28
200 000	ARKEMA 20-31/12/2060 FRN	EUR	197 753	0.50		<i>Portugal</i>		328 980	0.83
200 000	AXA SA 13-04/07/2043 FRN	EUR	224 211	0.57	100 000	CAIXA GERAL DEPO 18-28/06/2028 FRN	EUR	109 632	0.28
300 000	AXA SA 14-29/11/2049 FRN	EUR	334 703	0.85	200 000	EDP SA 19-30/04/2079 FRN	EUR	219 348	0.55
100 000	BNP PARIBAS 14-20/03/2026 FRN	EUR	100 559	0.25		<i>Luxembourg</i>		223 579	0.56
100 000	CNP ASSURANCES 11-30/09/2041 FRN	EUR	104 875	0.27	100 000	HANNOVER FINANCE 12-30/06/2043 FRN	EUR	111 628	0.28
300 000	CRED AGRICOLE SA 20-05/06/2030 FRN	EUR	312 811	0.79	100 000	TALANX FINANZ 12-15/06/2042 FRN	EUR	111 951	0.28
200 000	CREDIT AGRICOLE SA 14-29/04/2049 FRN	EUR	204 186	0.52		<i>Austria</i>		216 135	0.54
300 000	DANONE 17-31/12/2049 FRN	EUR	308 535	0.78	100 000	ERSTE GROUP 19-10/06/2030 FRN	EUR	100 718	0.25
100 000	ENGIE 18-31/12/2049 FRN	EUR	101 281	0.26	100 000	UNIQA INSURANCE 13-31/07/2043 FRN	EUR	115 417	0.29
200 000	LA BANQUE POSTAL 20-26/01/2031 FRN	EUR	201 642	0.51		<i>Norway</i>		127 796	0.32
100 000	ORANGE 14-29/12/2049 FRN	EUR	113 603	0.29	126 000	DNB BANK ASA 17-01/03/2027 FRN	EUR	127 796	0.32
200 000	ORANGE 19-31/12/2049 FRN	EUR	210 272	0.53		<i>Sweden</i>		104 993	0.27
100 000	SOCIETE GENERALE 18-23/02/2028 FRN	EUR	101 631	0.26	100 000	TELIA CO AB 17-04/04/2078 FRN	EUR	104 993	0.27
200 000	SOCIETE GENERALE 20-24/11/2030 FRN	EUR	200 256	0.51		<i>Finland</i>		103 698	0.26
100 000	TOTAL SA 16-29/12/2049 FRN	EUR	104 461	0.26	100 000	OP CORPORATE BK 20-09/06/2030 FRN	EUR	103 698	0.26
400 000	TOTAL SA 16-29/12/2049 FRN	EUR	418 360	1.06		<i>United States of America</i>		102 894	0.26
100 000	UNIBAIL-RODAMCO 18-31/12/2049 FRN	EUR	93 755	0.24	100 000	AT&T INC 18-05/09/2023 FRN	EUR	102 894	0.26
	<i>Germany</i>		1 520 803	3.85		<i>Belgium</i>		99 284	0.25
200 000	ALLIANZ SE 12-17/10/2042 FRN	EUR	219 646	0.56	100 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	99 284	0.25
200 000	ALLIANZ SE 13-29/10/2049 FRN	EUR	223 229	0.56		Total securities portfolio		39 075 990	98.82
100 000	COMMERZBANK AG 20-24/03/2026 FRN	EUR	101 375	0.26					

BNP PARIBAS FUNDS SICAV Euro Short Term Corporate Bond Opportunities

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market					1 900 000	SCHAEFFLER AG 2.750% 20-12/10/2025	EUR	2 011 293	0.50
Bonds					2 390 000	STYROLUTION 2.250% 20-16/01/2027	EUR	2 314 118	0.58
<i>France</i>					4 019 000	TECHEM VERWALTUN 2.000% 20-15/07/2025	EUR	3 984 138	1.00
1 268 000	AIRBUS SE 1.375% 20-09/06/2026	EUR	1 346 498	0.34	1 800 000	VERTICAL MIDCO G 4.375% 20-15/07/2027	EUR	1 893 925	0.48
3 000 000	ALTAREA 2.250% 17-05/07/2024	EUR	3 152 837	0.79	819 000	VOLKSWAGEN FIN 2.500% 20-06/04/2023	EUR	863 293	0.22
2 745 000	ALTICE FRANCE 2.125% 20-15/02/2025	EUR	2 642 955	0.66	2 400 000	ZF FINANCE 3.000% 20-21/09/2025	EUR	2 477 195	0.62
1 900 000	ALTICE FRANCE 4.125% 20-15/01/2029	EUR	1 938 136	0.49	1 000 000	ZF FINANCE GMBH 2.750% 20-25/05/2027	EUR	1 015 708	0.25
700 000	AUCHAN SA 2.875% 20-29/01/2026	EUR	774 355	0.19	<i>United Kingdom</i>				
1 700 000	AUCHAN SA 3.250% 20-23/07/2027	EUR	1 957 114	0.49	1 685 000	BP CAPITAL PLC 1.876% 20-07/04/2024	EUR	1 792 041	0.45
1 000 000	BANIJAY ENTERTAI 3.500% 20-01/03/2025	EUR	996 595	0.25	2 000 000	BRITISH TELECOMM PLC 0.500% 17-23/06/2022	EUR	2 017 516	0.51
955 000	BANIJAY GROUP 6.500% 20-01/03/2026	EUR	957 984	0.24	718 000	COCA-COLA EURO 0.200% 20-02/12/2028	EUR	716 793	0.18
3 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.500% 18-16/11/2022	EUR	3 044 494	0.76	1 900 000	EASYJET PLC 1.750% 16-09/02/2023	EUR	1 895 464	0.48
1 800 000	BPCE 1.125% 15-14/12/2022	EUR	1 849 673	0.46	2 110 000	ITV PLC 1.375% 19-26/09/2026	EUR	2 163 549	0.54
500 000	CAPGEMINI SE 1.250% 20-15/04/2022	EUR	508 406	0.13	4 110 000	ITV PLC 2.125% 15-21/09/2022	EUR	4 221 185	1.06
600 000	CAPGEMINI SE 1.625% 20-15/04/2026	EUR	648 520	0.16	2 500 000	JAGUAR LAND ROVER 2.200% 17-15/01/2024	EUR	2 306 536	0.58
1 200 000	CMA CGM SA 7.500% 20-15/01/2026	EUR	1 282 732	0.32	1 600 000	JAGUAR LAND ROVR 5.875% 19-15/11/2024	EUR	1 626 720	0.41
1 400 000	CRED AGRICOLE SA 0.125% 20-09/12/2027	EUR	1 396 592	0.35	1 001 000	LLOYDS BANK 0.375% 20-28/01/2025	EUR	1 013 252	0.25
600 000	EUTELSAT SA 1.500% 20-13/10/2028	EUR	608 747	0.15	2 730 000	NATIONWIDE BLDG 0.250% 20-22/07/2025	EUR	2 752 714	0.69
753 000	FAURECIA 2.625% 18-15/06/2025	EUR	764 573	0.19	2 400 000	ROLLS-ROYCE PLC 0.875% 18-09/05/2024	EUR	2 256 792	0.57
1 000 000	JCDECAUX SA 2.000% 20-24/10/2024	EUR	1 059 730	0.27	2 037 000	ROLLS-ROYCE PLC 4.625% 20-16/02/2026	EUR	2 199 255	0.55
550 000	KAPLA HOLDING SA 3.375% 19-15/12/2026	EUR	538 542	0.14	1 382 000	SSE PLC 1.250% 20-16/04/2025	EUR	1 454 215	0.37
700 000	LA MONDIALE 2.125% 20-23/06/2031	EUR	740 423	0.19	1 174 000	VMED O2 UK FIN 3.250% 20-31/01/2031	EUR	1 204 659	0.30
800 000	LEGRAND SA 0.750% 20-20/05/2030	EUR	846 489	0.21	764 000	YORKSHIRE BLD SOC 0.625% 20-21/09/2025	EUR	781 913	0.20
1 900 000	MICHELIN 0.000% 20-02/11/2028	EUR	1 894 005	0.48	<i>The Netherlands</i>				
3 400 000	ORANGE 0.000% 19-04/09/2026	EUR	3 414 359	0.86	700 000	ACHMEA BV 1.500% 20-26/05/2027	EUR	753 770	0.19
700 000	PERNOD RICARD SA 1.125% 20-07/04/2025	EUR	735 148	0.18	1 941 000	ASHLAND SERVICES 2.000% 20-30/01/2028	EUR	1 930 225	0.48
2 200 000	PEUGEOT 2.750% 20-15/05/2026	EUR	2 453 589	0.62	650 000	BMW FINANCE NV 0.500% 18-22/11/2022	EUR	658 484	0.17
5 210 000	PSA BANQUE FRANCE 0.625% 17-10/10/2022	EUR	5 273 678	1.31	1 350 000	CONTI-GUMMI FIN 2.125% 20-27/11/2023	EUR	1 426 770	0.36
3 000 000	RCI BANQUE 0.625% 16-10/11/2021	EUR	3 013 298	0.76	2 000 000	DAIMLER INTL FIN 0.625% 19-27/02/2023	EUR	2 030 879	0.51
1 100 000	RCI BANQUE 2.000% 19-11/07/2024	EUR	1 151 545	0.29	1 500 000	DUFY ONE BV 2.000% 19-15/02/2027	EUR	1 404 415	0.35
1 000 000	RENAULT 1.125% 19-04/10/2027	EUR	937 166	0.24	1 017 000	IPD 3 BV 5.500% 20-01/12/2025	EUR	1 047 529	0.26
800 000	SEB SA 1.375% 20-16/06/2025	EUR	822 327	0.21	2 200 000	JAB HOLDINGS 2.500% 18-25/06/2029	EUR	2 518 703	0.63
4 500 000	SOCIETE GENERALE 1.250% 19-15/02/2024	EUR	4 668 400	1.17	1 000 000	KPNQWEST BV 8.875% 01-31/12/2049 DFLT	EUR	0	0.00
2 517 000	TEREOS FIN GROUP 7.500% 20-30/10/2025	EUR	2 655 547	0.67	1 073 000	MAXEDA DIY 5.875% 20-01/10/2026	EUR	1 115 861	0.28
700 000	TOTAL CAP INTL 1.491% 20-08/04/2027	EUR	766 624	0.19	900 000	NATURGY FINANCE 1.250% 20-15/01/2026	EUR	953 315	0.24
2 700 000	UMG GROUPE VYV 1.625% 19-02/07/2029	EUR	2 853 497	0.72	1 255 000	SAIPEM FIN INTL 3.375% 20-15/07/2026	EUR	1 306 445	0.33
1 500 000	URW 0.625% 20-04/05/2027	EUR	1 492 918	0.37	3 600 000	TEVA PHARMACEUTICAL FNC 1.625% 16-15/10/2028	EUR	3 163 500	0.79
1 445 000	WPP FINANCE 2.375% 20-19/05/2027	EUR	1 617 751	0.41	2 000 000	TRIVIUM PACK FIN 3.750% 19-15/08/2026	EUR	2 047 500	0.51
<i>Germany</i>					1 525 000	UJOHN FINANCE 1.023% 20-23/06/2024	EUR	1 571 540	0.39
1 600 000	ADO PROPERTIES 3.250% 20-05/08/2025	EUR	1 661 931	0.42	4 700 000	VONOVIA BV 0.750% 17-25/01/2022	EUR	4 748 010	1.19
800 000	BERTELSMANN SE 1.500% 20-15/05/2030	EUR	877 819	0.22	1 000 000	ZF EUROPE 2.000% 19-23/02/2026	EUR	987 480	0.25
780 000	CHEPLAPHARM ARZN 3.500% 20-11/02/2027	EUR	780 945	0.20	<i>Luxembourg</i>				
1 473 000	CHEPLAPHARM ARZN 4.375% 20-15/01/2028	EUR	1 506 740	0.38	1 700 000	ALTICE FRANCE 4.000% 20-15/02/2028	EUR	1 615 607	0.41
580 000	COVESTRO AG 0.875% 20-03/02/2026	EUR	602 452	0.15	3 385 000	ARENA LUX FIN 1.875% 20-01/02/2028	EUR	3 207 778	0.81
1 182 000	DAIMLER AG 2.625% 20-07/04/2025	EUR	1 309 021	0.33	1 600 000	EUROCLEAR BANK 0.500% 18-10/07/2023	EUR	1 633 042	0.41
2 200 000	DEUTSCHE BANK AG 1.625% 20-20/01/2027	EUR	2 297 222	0.58	2 172 000	EUROFINS SCIEN 3.750% 20-17/07/2026	EUR	2 542 412	0.64
1 698 000	E.ON SE 0.375% 17-23/08/2021	EUR	1 702 516	0.43	1 300 000	GRAND CITY PROP 1.700% 20-09/04/2024	EUR	1 370 790	0.34
974 000	FRESENIUS MEDICA 1.000% 20-29/05/2026	EUR	1 016 272	0.26	1 385 000	HEIDELCEMENT FIN 2.500% 20-09/10/2024	EUR	1 510 104	0.38
1 053 000	FRESENIUS SE & C 0.750% 20-15/01/2028	EUR	1 086 184	0.27	2 880 000	MEDTRONIC GLOBAL 0.000% 20-15/10/2025	EUR	2 888 943	0.73
879 000	FRESENIUS SE & C 1.625% 20-08/10/2027	EUR	959 677	0.24					
1 500 000	SCHAEFFLER AG 1.875% 19-26/03/2024	EUR	1 546 463	0.39					

BNP PARIBAS FUNDS SICAV Euro Short Term Corporate Bond Opportunities

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
792 000	MEDTRONIC GLOBAL 0.375% 20-15/10/2028	EUR	811 736	0.20		<i>Japan</i>		5 341 909	1.35
321 000	PROLOGIS INTL II 1.625% 20-17/06/2032	EUR	361 197	0.09	2 760 000	ASAHI GROUP 0.321% 17-19/09/2021	EUR	2 769 398	0.70
3 000 000	PROLOGIS INTL II 2.875% 14-04/04/2022	EUR	3 111 732	0.78	380 000	NISSAN MOTOR CO 1.940% 20-15/09/2023	EUR	395 727	0.10
600 000	RICHEMONT INT 0.750% 20-26/05/2028	EUR	632 687	0.16	755 000	NISSAN MOTOR CO 2.652% 20-17/03/2026	EUR	797 405	0.20
	<i>Spain</i>		16 901 995	4.24	1 329 000	TAKEDA PHARM 0.750% 20-09/07/2027	EUR	1 379 379	0.35
2 300 000	ACS ACTIVIDADES 1.375% 20-17/06/2025	EUR	2 354 523	0.59		<i>Cyprus</i>		3 974 996	1.00
2 500 000	AMADEUS CAP MKT 1.625% 15-17/11/2021	EUR	2 526 301	0.63	1 900 000	AROUNDTOWN SA 0.000% 20-16/07/2026	EUR	1 859 980	0.47
3 700 000	BANCO SABADELL 0.875% 19-22/07/2025	EUR	3 775 381	0.95	2 000 000	AROUNDTOWN SA 1.450% 19-09/07/2028	EUR	2 115 016	0.53
1 400 000	BANCO SABADELL 1.125% 19-27/03/2025	EUR	1 423 179	0.36		<i>Austria</i>		3 534 091	0.89
1 900 000	BANCO SANTANDER 0.500% 20-04/02/2027	EUR	1 928 519	0.48	2 100 000	BAWAG PSK 0.375% 19-03/09/2027	EUR	2 077 363	0.52
1 400 000	BANCO SANTANDER 1.375% 20-05/01/2026	EUR	1 483 075	0.37	1 400 000	ERSTE GROUP 0.875% 19-22/05/2026	EUR	1 456 728	0.37
1 900 000	FCC AQUALIA SA 2.629% 17-08/06/2027	EUR	2 068 676	0.52		<i>Singapore</i>		3 034 790	0.76
1 300 000	INMOBILIARIA COL 1.350% 20-14/10/2020	EUR	1 342 341	0.34	3 000 000	ING GROEP NV 0.750% 17-09/03/2022	EUR	3 034 790	0.76
	<i>Italy</i>		15 860 494	3.98		<i>Denmark</i>		2 423 809	0.61
159 000	AEROPORTI ROMA 1.625% 20-02/02/2029	EUR	159 989	0.04	1 375 000	CARLSBERG BREW 0.375% 20-30/06/2027	EUR	1 395 219	0.35
2 074 000	CAMPARI MILANO 1.250% 20-06/10/2027	EUR	2 162 840	0.54	1 000 000	DKT FINANCE 7.000% 18-17/06/2023	EUR	1 028 590	0.26
1 595 000	ENI SPA 1.250% 20-18/05/2026	EUR	1 690 692	0.42		<i>Finland</i>		1 345 348	0.34
2 310 000	INTESA SANPAOLO 1.000% 19-19/11/2026	EUR	2 396 563	0.60	840 000	CRH FINLAND SERV 0.875% 20-05/11/2023	EUR	863 126	0.22
3 000 000	INTESA SANPAOLO 1.750% 18-20/03/2028	EUR	3 250 110	0.82	475 000	STORA ENSO OYJ 0.625% 20-02/12/2030	EUR	482 222	0.12
3 000 000	IREN SPA 2.750% 15-02/11/2022	EUR	3 148 856	0.79		<i>Romania</i>		1 286 594	0.32
445 000	MEDIOBANCA SPA 1.000% 20-08/09/2027	EUR	460 176	0.12	1 300 000	RCS & RDS SA 2.500% 20-05/02/2025	EUR	1 286 594	0.32
2 500 000	MEDIOBANCA SPA 1.125% 19-15/07/2025	EUR	2 591 268	0.65		<i>Belgium</i>		1 254 824	0.31
	<i>Ireland</i>		11 926 282	2.98	1 104 000	AB INBEV SA/NV 2.125% 20-02/12/2027	EUR	1 254 824	0.31
1 399 000	DELL BANK INTERN 1.625% 20-24/06/2024	EUR	1 450 054	0.36		<i>Portugal</i>		1 235 821	0.31
4 000 000	EATON CAPITAL 0.021% 19-14/05/2021	EUR	4 001 634	1.00	1 200 000	GALP ENERGIA 2.000% 20-15/01/2026	EUR	1 235 821	0.31
3 000 000	PARTNERRE IRELAND 1.250% 16-15/09/2026	EUR	3 195 000	0.80		<i>Norway</i>		1 206 413	0.30
640 000	RYANAIR DAC 2.875% 20-15/09/2025	EUR	685 730	0.17	1 200 000	SANTANDER CONSUM 0.125% 19-11/09/2024	EUR	1 206 413	0.30
2 350 000	SMURFIT KAPPA AQ 2.875% 18-15/01/2026	EUR	2 593 864	0.65		Floating rate bonds		96 631 657	24.26
	<i>United States of America</i>		10 788 546	2.72		<i>The Netherlands</i>		18 479 491	4.65
2 000 000	EURONET WORLDWID 1.375% 19-22/05/2026	EUR	1 987 772	0.50	1 000 000	ABERTIS FINANCE 20-31/12/2060 FRN	EUR	1 036 472	0.26
1 400 000	FORD MOTOR CRED 1.744% 20-19/07/2024	EUR	1 389 195	0.35	2 800 000	COOPERATIEVE RAB 20-05/05/2028 FRN	EUR	2 932 686	0.74
2 000 000	FORD MOTOR CRED 2.330% 19-25/11/2025	EUR	2 027 636	0.51	3 800 000	FERROVIAL NL 17-31/12/2049 FRN	EUR	3 751 208	0.94
920 000	GENERAL MILLS IN 0.450% 20-15/01/2026	EUR	939 349	0.24	1 800 000	ING GROEP NV 19-13/11/2030 FRN	EUR	1 821 167	0.46
2 700 000	MANPOWERGROUP 1.875% 15-11/09/2022	EUR	2 769 390	0.70	1 700 000	TELEFONICA EUROP 16-31/12/2049 FRN	EUR	1 736 784	0.44
1 600 000	MMS USA FIN INC 1.250% 19-13/06/2028	EUR	1 675 204	0.42	2 000 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	2 153 956	0.54
	<i>Sweden</i>		9 597 132	2.40	1 500 000	TELEFONICA EUROP 20-31/12/2060 FRN	EUR	1 525 421	0.38
2 214 000	BALDER 1.125% 19-29/01/2027	EUR	2 249 072	0.56	1 788 000	TENNET HLD BV 20-22/10/2168 FRN	EUR	1 859 479	0.47
593 000	BALDER 1.250% 20-28/01/2028	EUR	596 778	0.15	1 500 000	VOLKSWAGEN INTERNATION FN 14-29/03/2049 FRN	EUR	1 662 318	0.42
2 184 000	MOLNLYCKE HLD 0.625% 20-15/01/2031	EUR	2 181 138	0.55		<i>United Kingdom</i>		16 062 600	4.04
570 000	SCANIA CV AB 0.500% 20-06/10/2023	EUR	576 255	0.14	2 263 000	BARCLAYS PLC 19-09/06/2025 FRN	EUR	2 305 250	0.58
2 430 000	TELE2 AB 1.125% 18-15/05/2024	EUR	2 510 863	0.63	1 613 000	BP CAPITAL PLC 20-22/06/2169 FRN	EUR	1 718 006	0.43
523 000	VOLVO TREAS AB 0.000% 20-11/02/2023	EUR	523 719	0.13	2 870 000	BRITISH TELECOMM 20-18/08/2080 FRN	EUR	2 811 277	0.71
900 000	VOLVO TREAS AB 1.625% 20-26/05/2025	EUR	959 307	0.24	2 000 000	HSBC HOLDINGS 18-04/12/2024 FRN	EUR	2 094 888	0.53
					3 007 000	ROYAL BK SCOTLND 19-15/11/2025 FRN	EUR	3 067 499	0.77
					2 900 000	SSE PLC 20-31/12/2060 FRN	EUR	3 078 082	0.77
					962 000	VODAFONE GROUP 20-27/08/2080 FRN	EUR	987 598	0.25

BNP PARIBAS FUNDS SICAV Euro Short Term Corporate Bond Opportunities

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Italy</i>					<i>Sweden</i>				
1 277 000	ENI SPA 20-31/12/2060 FRN	EUR	1 332 165	0.33	1 242 000	TELIA CO AB 20-11/05/2081 FRN	EUR	1 255 943	0.32
1 865 000	INTESA SANPAOLO 20-31/12/2060 FRN	EUR	1 779 370	0.45				1 255 943	0.32
1 500 000	UNICREDIT S.P.A. 16-29/12/2049 FRN	EUR	1 640 903	0.41	<i>Ireland</i>				
2 100 000	UNICREDIT SPA 20-16/06/2026 FRN	EUR	2 177 208	0.55	820 000	ZURICH FINANCE 20-17/09/2050 FRN	EUR	874 559	0.22
2 620 000	UNICREDIT SPA 20-22/07/2027 FRN	EUR	2 779 034	0.70				874 559	0.22
2 700 000	UNICREDIT SPA 20-31/12/2060 FRN	EUR	2 424 433	0.61	<i>Portugal</i>				
<i>France</i>					700 000	EDP SA 20-20/07/2080 FRN	EUR	696 897	0.17
1 300 000	BNP PARIBAS 19-04/06/2026 FRN	EUR	1 324 480	0.33				696 897	0.17
800 000	BNP PARIBAS 20-17/04/2029 FRN	EUR	843 130	0.21	Other transferable securities				
1 600 000	CNP ASSURANCES 20-30/06/2051 FRN	EUR	1 734 625	0.44				0	0.00
1 000 000	CRD MUTUEL ARKEA 20-11/06/2029 FRN	EUR	1 062 573	0.27	Floating rate bonds				
900 000	CRED AGRICOLE SA 20-22/04/2026 FRN	EUR	935 633	0.23				0	0.00
1 200 000	LA MONDIALE 19-31/12/2059 FRN	EUR	1 297 483	0.33	<i>United States of America</i>				
600 000	SOCIETE GENERALE 20-22/09/2028 FRN	EUR	618 723	0.16	8 000 000	LEHMAN BROS HLDG 07-31/12/2049 SR DFLT	EUR	0	0.00
1 800 000	SOCIETE GENERALE 20-24/11/2030 FRN	EUR	1 802 302	0.45	Shares/Units in investment funds				
1 029 000	TOTAL SE 20-31/12/2060 FRN	EUR	1 065 629	0.27				31 300 451	7.84
<i>Spain</i>					<i>France</i>				
800 000	BANCO BILBAO VIZ 20-16/01/2030 FRN	EUR	798 395	0.20	34.19	BNP PARIBAS INVEST 3 MOIS - I - C	EUR	19 922 223	4.99
1 800 000	BANCO BILBAO VIZCAYA ARGENTARIA 16-29/12/2049 FRN	EUR	1 835 814	0.46				19 922 223	4.99
500 000	BANCO SABADELL 20-11/03/2027 FRN	EUR	516 131	0.13	<i>Luxembourg</i>				
1 000 000	BANCO SABADELL 20-29/06/2023 FRN	EUR	1 024 801	0.26	68 043.47	BNP PARIBAS FUNDS EURO HIGH YIELD BOND - X CAP	EUR	11 378 228	2.85
1 400 000	BANCO SANTANDER 20-31/12/2060 FRN	EUR	1 401 878	0.35				11 378 228	2.85
2 000 000	CAIXABANK 20-10/07/2026 FRN	EUR	2 051 666	0.51	Total securities portfolio				
2 000 000	IBERCAJA 20-23/07/2030 FRN	EUR	1 924 832	0.48				384 110 369	96.41
<i>Austria</i>									
1 400 000	BAWAG GROUP AG 19-26/03/2029 FRN	EUR	1 442 812	0.36					
500 000	ERSTE GROUP 20-08/09/2031 FRN	EUR	521 474	0.13					
1 400 000	ERSTE GROUP 20-31/12/2060 FRN	EUR	1 321 256	0.33					
900 000	OMV AG 20-31/12/2060 FRN	EUR	934 591	0.23					
1 700 000	RAIFFEISEN BK IN 20-18/06/2032 FRN	EUR	1 831 049	0.46					
<i>Germany</i>									
700 000	ALLIANZ SE 20-08/07/2050 FRN	EUR	765 355	0.19					
800 000	COMMERZBANK AG 20-05/12/2030 FRN	EUR	873 550	0.22					
1 300 000	DEUTSCHE BANK AG 20-19/11/2025 FRN	EUR	1 320 057	0.33					
500 000	DEUTSCHE BOERSE 20-16/06/2047 FRN	EUR	511 696	0.13					
1 700 000	MERCK 20-09/09/2080 FRN	EUR	1 736 650	0.44					
<i>United States of America</i>									
3 500 000	AT&T INC 20-31/12/2060 FRN	EUR	3 510 865	0.88					
1 285 000	CITIGROUP INC 20-06/07/2026 FRN	EUR	1 351 888	0.34					
<i>Belgium</i>									
1 900 000	AGEAS 20-24/11/2051 FRN	EUR	1 927 459	0.48					
1 100 000	SOLVAY SA 20-02/09/2169 FRN	EUR	1 129 507	0.28					
<i>Luxembourg</i>									
1 430 000	CPI PROPERTY GRO 20-31/12/2060 FRN	EUR	1 494 207	0.38					
1 500 000	GRAND CITY PROP 20-31/12/2060 FRN	EUR	1 478 024	0.37					
<i>Switzerland</i>									
1 265 000	CREDIT SUISSE 20-14/01/2028 FRN	EUR	1 293 884	0.32					
1 207 000	UBS GROUP 20-29/01/2026 FRN	EUR	1 215 054	0.30					
<i>Finland</i>									
2 152 000	OP CORPORATE BK 20-09/06/2030 FRN	EUR	2 231 581	0.56					

BNP PARIBAS FUNDS SICAV Europe Convertible

Securities portfolio at 31/12/2020

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									
Convertible bonds			125 994 668	99.08					
France			44 706 850	35.16					
16 113	ACCOR 0.700% 20-07/12/2027 CV FLAT	EUR	834 089	0.66					
900 000	AIRBUS SE 0.000% 16-14/06/2021 CV	EUR	898 299	0.71					
900 000	ARCHER OBLIGATIONS 0.000% 17-31/03/2023 CV	EUR	1 313 964	1.03					
2 600 000	ATOS SE 0.000% 19-06/11/2024 CV	EUR	3 427 788	2.70					
4 200 000	CARREFOUR SA 0.000% 18-27/03/2024 CV	USD	3 342 631	2.63					
424 101	ELEC DE FRANCE 0.000% 20-14/09/2024 CV	EUR	6 626 578	5.21					
138 442	ELIS SA 0.000% 17-06/10/2023 CV FLAT	EUR	4 160 182	3.27					
2 000 000	KERING 0.000% 19-30/09/2022 CV	EUR	2 278 420	1.79					
2 545 332	KORIAN SA 17-31/12/2049 FLAT	EUR	2 709 345	2.13					
467 654	MAISONS DU MONDE 0.125% 17-06/12/23 CV FLAT	EUR	407 054	0.32					
2 600 000	MICHELIN 0.000% 17-10/01/2022 CV	USD	2 113 234	1.66					
4 511	ORPEA 0.375% 19-17/05/2027 CV FLAT	EUR	667 448	0.52					
6 000	REMY COINTREAU 0.125% 16-07/09/2026 FLAT	EUR	951 456	0.75					
898 461	SAFRAN SA 0.000% 18-21/06/2023 CV FLAT	EUR	964 227	0.76					
21 237	SAFRAN SA 0.875% 20-15/05/2027 CV FLAT	EUR	3 010 876	2.37					
10 600	SEB SA 0.000% 16-17/11/2021 CV	EUR	1 923 677	1.51					
3 200	SOITEC 0.000% 18-28/06/2023 CV	EUR	511 686	0.40					
3 400 000	TOTAL SA 0.500% 15-02/12/2022 CV	USD	2 835 598	2.23					
20 993	UBISOFT ENTERTAI 0.000% 19-24/09/24 CV FLAT	EUR	2 640 017	2.08					
600 000	VALEO SA 0.000% 16-16/06/2021 CV	USD	485 934	0.38					
1 400 000	VINCI SA 0.375% 17-16/02/2022 CV	USD	1 286 300	1.01					
11 292	WORLDLINE SA 0.000% 19-30/07/2026 CV	EUR	1 318 047	1.04					
Germany			28 721 113	22.58					
200 000	ADIDAS AG 0.050% 18-12/09/2023 CV	EUR	250 492	0.20					
5 300 000	DELIVERY HERO AG 0.250% 20-23/01/2024 CV	EUR	7 447 349	5.85					
1 100 000	DELIVERY HERO AG 0.875% 20-15/07/2025 CV	EUR	1 243 198	0.98					
2 800 000	DEUTSCHE POST AG 0.050% 17-30/06/2025 CV	EUR	3 019 352	2.37					
4 600 000	DEUTSCHE WOHNEN 0.600% 17-05/01/2026 CV	EUR	5 057 056	3.98					
700 000	DT LUFTHANSA AG 2.000% 20-17/11/2025 CV	EUR	814 051	0.64					
400 000	HELLOFRESH SE 0.750% 20-13/05/2025 CV	EUR	581 012	0.46					
700 000	LEG IMMOBILIEN 0.400% 20-30/06/2028 CV	EUR	739 438	0.58					
1 100 000	LEG IMMOBILIEN 0.875% 17-01/09/2025 CV	EUR	1 376 914	1.08					
1 000 000	MORPHOSYS AG 0.625% 20-16/10/2025 CV	EUR	1 029 810	0.81					
2 200 000	RAG STIFTUNG 0.000% 20-17/06/2026 CV	EUR	2 475 616	1.95					
1 800 000	SYMRISE AG 0.238% 17-20/06/2024 CV	EUR	2 278 926	1.79					
800 000	ZALANDO SE 0.050% 20-06/08/2025 CV	EUR	1 021 800	0.80					
1 100 000	ZALANDO SE 0.625% 20-06/08/2027 CV	EUR	1 386 099	1.09					
The Netherlands			11 755 905	9.25					
1 200 000	DUFREY ONE BV 1.000% 20-04/05/2023 CV	CHF	1 931 572	1.52					
1 000 000	IBERDROLA INTL 0.000% 15-11/11/2022 CV	EUR	1 375 840	1.08					
900 000	JUST EAT TAKEA 1.250% 20-30/04/2026 CV	EUR	1 001 934	0.79					
600 000	QIAGEN NV 0.000% 20-17/12/2027 CV	USD	499 743	0.39					
1 600 000	QIAGEN NV 1.000% 18-13/11/2024 CV	USD	1 659 564	1.31					
2 600 000	STMICROELECTRONICS 0.250% 17-03/07/2024 CV	USD	3 837 452	3.02					
1 000 000	TAKEAWAY.COM N 2.25% 19-25/01/2024 CV	EUR	1 449 800	1.14					
					Spain				
1 700 000	ALMIRALL SA 0.250% 18-14/12/2021 CV	EUR	1 671 015	1.31					
400 000	AMADEUS IT GROUP 1.500% 20-09/04/2025 CV	EUR	557 036	0.44					
1 400 000	CELLNEX TELECOM 0.5% 19-05/07/2028 CV	EUR	1 800 974	1.42					
2 400 000	CELLNEX TELECOM 1.500% 18-16/01/2026 CV	EUR	3 964 344	3.12					
					Switzerland				
3 720 000	SIKA AG 0.150% 18-05/06/2025 CV	CHF	4 644 643	3.65					
2 400 000	STMICROELECTRON 0.000% 20-04/08/25 CV	USD	2 378 757	1.87					
					United States of America				
3 300 000	JP MORGAN CHASE 0.000% 19-18/09/2022 CV	EUR	4 069 593	3.20					
2 300 000	JP MORGAN CHASE 0.000% 19-24/05/2022 CV	EUR	2 663 768	2.09					
					Luxembourg				
1 900 000	GRAND CITY PROPERTIES 0.250% 16-02/03/2022 CV	EUR	1 926 600	1.51					
800 000	IWG GROUP 0.500% 20-09/12/2027 CV	GBP	894 416	0.70					
800 000	OLIVER CAPITAL 0.000% 20-29/12/2023 CV	EUR	815 424	0.64					
					Italy				
1 100 000	NEXI 1.750% 20-24/04/2027 CV	EUR	1 342 759	1.06					
1 100 000	PRYSMIAN SPA 0.000% 17-17/01/2022 CV	EUR	1 118 601	0.88					
800 000	SNAM 0.000% 17-20/03/2022	EUR	840 600	0.66					
					United Kingdom				
700 000	OCADO GROUP PLC 0.750% 20-18/01/2027 CV	GBP	875 027	0.69					
1 400 000	OCADO GROUP PLC 0.875% 19-09/12/2025 CV	GBP	2 243 550	1.76					
					Sweden				
2 300 000	GEELY SWEDEN FIN 0.000% 19-19/06/2024 CV	EUR	2 742 773	2.16					
					Belgium				
1 750 000	BNP PARIBAS FORTIS BANK SA/NV 07-29/12/2049 FRN CV	EUR	1 457 593	1.15					
200 000	UMICORE SA 0.000% 20-23/06/2025 CV	EUR	200 972	0.16					
					Cayman Islands				
1 500 000	SIEM INDUSTRIES 2.250% 16-02/06/2021 CV	EUR	1 532 550	1.21					
					Austria				
1 000 000	AMS AG 0.875% 17-28/09/2022 CV	USD	766 164	0.60					
500 000	CA IMMO ANLAGEN 0.750% 17-04/04/2025 CV	EUR	577 865	0.45					
					Denmark				
800 000	GN STORE NORD 0.000% 19-21/05/2024 CV	EUR	939 840	0.74					
					Ireland				
800 000	GLANBIA COOP SOC 1.375% 16-09/06/2021 CV	EUR	785 936	0.62					
					Shares/Units in investment funds				
					France				
33.39	BNP PARIBAS CASH INVEST - PRIVILEGE - CAP	EUR	75 545	0.06					
					Total securities portfolio				
					126 070 213				
					99.14				

BNP PARIBAS FUNDS SICAV Europe Dividend

Securities portfolio at 31/12/2020

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>France</i>					<i>The Netherlands</i>				
18 585	AIR LIQUIDE SA	EUR	2 495 036	1.24	12 804	ASML HOLDING NV	EUR	5 090 230	2.54
11 909	AIRBUS SE	EUR	1 069 190	0.53	36 689	KONINKLIJKE AHOLD DELHAIZE NV	EUR	847 883	0.42
22 383	ARKEMA	EUR	2 092 811	1.04	24 370	KONINKLIJKE DSM NV	EUR	3 431 296	1.71
28 489	ATOS SE	EUR	2 130 407	1.06	1 189 948	KONINKLIJKE KPN NV	EUR	2 959 401	1.47
106 939	BNP PARIBAS	EUR	4 609 606	2.30	52 612	RANDSTAD HOLDING NV	EUR	2 801 063	1.40
22 555	CAPGEMINI SE	EUR	2 859 974	1.43	89 899	ROYAL DUTCH SHELL PLC - A	EUR	1 313 784	0.65
287 465	CREDIT AGRICOLE SA	EUR	2 966 639	1.48	46 916	STMICROELECTRONICS NV	EUR	1 433 284	0.71
1 307	HERMES INTERNATIONAL	EUR	1 149 637	0.57	19 933	UNIBAIL-RODAMCO-WESTFIELD	EUR	1 287 273	0.64
53 218	KLEPIERRE	EUR	978 679	0.49	<i>Italy</i>				
33 324	LEGRAND SA	EUR	2 432 652	1.21	979 005	ENEL S.P.A.	EUR	8 102 245	4.04
13 248	LOREAL	EUR	4 117 478	2.05	75 802	FINECOBANK S.P.A.	EUR	1 015 747	0.51
11 312	LVMH	EUR	5 779 301	2.88	2 418 323	INTESA SANPAOLO	EUR	4 625 285	2.30
10 675	MICHELIN (CGDE)	EUR	1 120 341	0.56	<i>Spain</i>				
92 600	PLASTIC OMNIUM	EUR	2 613 172	1.30	159 592	ENAGAS SA	EUR	2 867 070	1.43
51 539	SANOFI AVENTIS	EUR	4 056 119	2.02	325 707	IBERDROLA SA	EUR	3 810 772	1.90
40 399	SCHNEIDER ELECTRIC SE	EUR	4 779 202	2.38	83 809	INDUSTRIA DE DISENO TEXTIL	EUR	2 182 386	1.09
84 856	TOTAL SA	EUR	2 995 417	1.49	<i>Denmark</i>				
11 310	VINCI SA	EUR	920 182	0.46	71 617	NOVO NORDISK A/S - B	DKK	4 105 004	2.05
<i>Switzerland</i>					<i>Finland</i>				
10	CHOCOLADEFABRIKEN LINDT - REG	CHF	817 345	0.41	12 232	KONE OYJ - B	EUR	812 939	0.41
98 191	NESTLE SA - REG	CHF	9 465 483	4.72	15 483	NESTE OYJ	EUR	915 974	0.46
29 817	ROCHE HOLDING AG GENUSSSCHEIN	CHF	8 518 749	4.24	34 731	UPM-KYMMENE OYJ	EUR	1 058 254	0.53
8 558	SIKA AG - REG	CHF	1 913 295	0.95	<i>Austria</i>				
8 434	SWISS RE AG	CHF	649 891	0.32	103 866	WIENERBERGER AG	EUR	2 708 825	1.35
11 395	TEMENOS GROUP AG - REG	CHF	1 302 752	0.65	<i>Belgium</i>				
34 776	ZURICH INSURANCE GROUP AG	CHF	12 009 463	5.99	38 983	KBC GROEP NV	EUR	2 232 946	1.11
<i>Germany</i>					<i>Sweden</i>				
28 548	ALLIANZ SE - REG	EUR	5 729 584	2.85	186 841	ERICSSON LM - B	SEK	1 815 510	0.90
25 568	BAYER AG - REG	EUR	1 231 227	0.61	<i>Ireland</i>				
8 085	BAYERISCHE MOTOREN WERKE AG	EUR	583 980	0.29	9 692	KERRY GROUP PLC - A	EUR	1 148 502	0.57
12 360	DEUTSCHE BOERSE AG	EUR	1 721 130	0.86	Shares/Units in investment funds				
24 052	DEUTSCHE POST AG - REG	EUR	974 106	0.49	<i>Luxembourg</i>				
340 622	DEUTSCHE TELEKOM AG - REG	EUR	5 094 002	2.54	38 471.00	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - X CAP	EUR	3 885 221	1.94
18 086	DEUTSCHE WOHNEN AG - BR	EUR	790 177	0.39	Total securities portfolio				
67 586	INFINEON TECHNOLOGIES AG	EUR	2 121 525	1.06					
20 195	SAP SE	EUR	2 165 308	1.08					
49 819	SIEMENS AG - REG	EUR	5 854 729	2.92					
32 588	VONOVIA SE	EUR	1 947 459	0.97					
<i>United Kingdom</i>									
79 528	ASTRAZENECA PLC	GBP	6 507 240	3.24					
387 767	BP PLC	GBP	1 103 821	0.55					
86 748	DIAGEO PLC	GBP	2 789 194	1.39					
128 368	GLAXOSMITHKLINE PLC	GBP	1 924 588	0.96					
9 240	INTERTEK GROUP PLC	GBP	583 036	0.29					
14 673	LINDE PLC	EUR	3 125 349	1.56					
9 334	LONDON STOCK EXCHANGE GROUP	GBP	939 344	0.47					
93 622	NATIONAL GRID PLC	GBP	904 737	0.45					
68 198	PENNON GROUP PLC	GBP	723 809	0.36					
19 030	RECKITT BENCKISER GROUP PLC	GBP	1 390 842	0.69					
150 220	RELX PLC	GBP	3 008 260	1.50					
29 766	RIO TINTO PLC	GBP	1 819 015	0.91					
49 587	SSE PLC	GBP	830 974	0.41					
381 833	TESCO PLC	GBP	987 109	0.49					
732 099	VODAFONE GROUP PLC	GBP	989 164	0.49					

BNP PARIBAS FUNDS SICAV Europe Emerging Equity

Securities portfolio at 31/12/2020

Expressed in EUR

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			45 937 893	97.42					
Russia			24 573 948	52.11					
890 461	ALROSA PJSC	RUB	967 512	2.05					
19 550 422	ENEL RUSSIA PJSC	RUB	194 426	0.41					
57 783	GAZPROM NEFT - ADR	USD	1 012 991	2.15					
845 465	GAZPROM PAO - ADR	USD	3 865 417	8.20					
279 789	GLOBALTRUCK MANAGEMENT PJSC	RUB	127 684	0.27					
6 959 527	INTER RAO UES PJSC	RUB	408 540	0.87					
70 641	LUKOIL PJSC - ADR	USD	3 937 489	8.34					
18 668	MAGNIT PJSC	RUB	1 169 288	2.48					
49 296	MAIL.RU GROUP-GDR REGS	USD	1 059 609	2.25					
9 302	MMC NORILSK NICKEL PJSC	RUB	2 435 605	5.17					
7 887	NOVATEK PJSC-SPONS GDR REG S	USD	1 053 276	2.23					
25 876	PHOSAGRO PJSC-GDR REG S	USD	288 463	0.61					
76 486	POLYMETAL INTERNATIONAL - W/I	GBP	1 439 400	3.05					
1 200 373	SBERBANK OF RUSSIA PJSC	RUB	3 595 847	7.63					
1 912 510	SISTEMA PJSC	RUB	605 268	1.28					
2 407 082	SURGUTNEFTGAS-PREFERENCE	RUB	1 112 721	2.36					
229 766	TATNEFT PJSC	RUB	1 300 412	2.76					
Poland			5 777 613	12.26					
39 990	ALLEGRO.EU SA	PLN	742 968	1.58					
52 178	AMREST HOLDINGS SE	PLN	317 031	0.67					
49 040	BANK PEKAO SA	PLN	657 244	1.39					
7 765	CD PROJEKT SA	PLN	467 881	0.99					
74 204	CYFROWY POLSAT SA	PLN	492 854	1.05					
619 078	ECHO INVESTMENT S.A.	PLN	548 608	1.16					
127 475	EUROCASH SA	PLN	392 859	0.83					
18 107	KRUK SA	PLN	563 988	1.20					
39 681	POLSKI KONCERN NAFTOWY ORLEN	PLN	502 394	1.07					
82 275	POWSZECHNY ZAKLAD UBEZPIECZE	PLN	583 998	1.24					
50 656	WARSAW STOCK EXCHANGE	PLN	507 788	1.08					
Turkey			5 615 468	11.90					
657 784	AKBANK T.A.S.	TRY	501 256	1.06					
126 785	ANADOLU EFES BIRACILIK VE	TRY	323 165	0.69					
88 289	BIM BIRLESIK MAGAZALAR AS	TRY	732 987	1.55					
207 939	ENERJISA ENERJI AS	TRY	286 046	0.61					
1	ENKA INSAAT VE SANAYI AS	TRY	0	0.00					
22 465	KOZA ALTIN ISLETMELERI AS	TRY	238 878	0.51					
44 510	MAVI GIYIM SANAYI VE TICA - B	TRY	255 488	0.54					
64 966	TOFAS TURK OTOMOBIL FABRIKASI	TRY	242 317	0.51					
598 879	TURK SISE VE CAM FABRIKALARI	TRY	481 392	1.02					
238 245	TURKCELL ILETISIM HIZMET AS	TRY	421 786	0.89					
1 029 047	TURKIYE GARANTI BANKASI	TRY	1 173 428	2.49					
1 245 528	TURKIYE IS BANKASI - C	TRY	958 725	2.03					
1	TURKIYE SINAI KALKINMA BANK	TRY	0	0.00					
Hungary			2 327 301	4.94					
107 689	MOL HUNGARIAN OIL AND GAS PL	HUF	650 258	1.38					
16 262	OTP BANK PLC	HUF	599 033	1.27					
43 449	RICHTER GEDEON NYRT	HUF	891 298	1.89					
39 834	WABERERS INTERNATIONAL NYRT	HUF	186 712	0.40					
The Netherlands			2 117 871	4.50					
369 203	VEON LTD	USD	455 639	0.97					
29 230	YANDEX NV - A	USD	1 662 232	3.53					

BNP PARIBAS FUNDS SICAV Europe Equity

Securities portfolio at 31/12/2020

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			1 330 620 102	99.91					
Germany			288 792 182	21.69					
99 500	ADIDAS AG	EUR	29 641 050	2.23					
132 943	DEUTSCHE BOERSE AG	EUR	18 512 313	1.39					
2 165 746	DEUTSCHE TELEKOM AG - REG	EUR	32 388 731	2.43					
3 152 813	E.ON SE	EUR	28 577 097	2.15					
413 613	FRESENIUS MEDICAL CARE AG	EUR	28 208 407	2.12					
1 199 659	INFINEON TECHNOLOGIES AG	EUR	37 657 296	2.83					
392 089	SAP SE	EUR	42 039 783	3.16					
404 656	SIEMENS AG - REG	EUR	47 555 173	3.56					
223 361	SYMRISE AG	EUR	24 212 332	1.82					
France			230 922 192	17.31					
268 242	AIR LIQUIDE SA	EUR	36 011 489	2.70					
335 252	ESSILORLUXOTTICA	EUR	42 761 393	3.20					
95 124	LVMH	EUR	48 598 851	3.64					
303 750	MICHELIN (CGDE)	EUR	31 878 563	2.39					
519 997	SANOFI AVENTIS	EUR	40 923 764	3.07					
1 165 585	VIVENDI	EUR	30 748 132	2.31					
United Kingdom			206 060 338	15.48					
243 068	FERGUSON PLC	GBP	24 124 859	1.81					
2 436 184	GLAXOSMITHKLINE PLC	GBP	36 525 069	2.74					
605 932	JOHNSON MATTHEY PLC	GBP	16 415 876	1.23					
176 643	LINDE PLC	EUR	37 624 959	2.83					
2 713 959	PRUDENTIAL PLC	GBP	40 841 278	3.07					
392 952	RECKITT BENCKISER GROUP PLC	GBP	28 719 607	2.16					
4 189 946	STANDARD CHARTERED PLC	GBP	21 808 690	1.64					
The Netherlands			131 426 324	9.85					
110 729	ASML HOLDING NV	EUR	44 020 314	3.30					
200 991	KONINKLIJKE DSM NV	EUR	28 299 533	2.12					
668 928	PROSUS NV	EUR	59 106 477	4.43					
Spain			82 038 716	6.17					
354 530	AMADEUS IT GROUP SA	EUR	21 115 807	1.59					
12 936 149	BANCO SANTANDER SA	EUR	32 831 946	2.47					
1 141 484	GRIFOLS SA	EUR	27 258 638	2.05					
53 977	GRIFOLS SA - B	EUR	832 325	0.06					
Finland			75 540 632	5.67					
802 970	NESTE OYJ	EUR	47 503 705	3.56					
811 019	SAMPO OYJ - A	EUR	28 036 927	2.11					
Sweden			73 989 051	5.56					
423 894	ATLAS COPCO AB - A	SEK	17 764 021	1.33					
2 133 912	EPIROC AB - A	SEK	31 779 861	2.39					
1 104 981	LUNDIN PETROLEUM AB	SEK	24 445 169	1.84					
Denmark			59 947 602	4.51					
483 896	NOVOZYMES A/S - B	DKK	22 720 869	1.71					
222 835	ORSTED A/S	DKK	37 226 733	2.80					
Ireland			56 170 662	4.22					
750 357	CRH PLC	EUR	25 527 145	1.92					
987 721	EXPERIAN PLC	GBP	30 643 517	2.30					
Switzerland			45 241 737	3.40					
54 587	LONZA GROUP AG - REG	CHF	28 707 952	2.16					
74 946	SCHINDLER HOLDING - PART CERT	CHF	16 533 785	1.24					
Belgium			30 388 952	2.28					
533 046	ANHEUSER - BUSCH INBEV SA/NV	EUR	30 388 952	2.28					

BNP PARIBAS FUNDS SICAV Europe Growth

Securities portfolio at 31/12/2020

Expressed in EUR

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		531 990 868	99.74					
<i>Germany</i>									
40 691	ADIDAS AG	EUR	12 121 849	2.27					
146 870	CTS EVENTIM AG + CO KGAA	EUR	7 989 728	1.50					
62 868	DEUTSCHE BOERSE AG	EUR	8 754 369	1.64					
889 679	DEUTSCHE TELEKOM AG - REG	EUR	13 305 149	2.49					
190 955	FRESENIUS MEDICAL CARE AG	EUR	13 023 131	2.44					
561 084	INFINEON TECHNOLOGIES AG	EUR	17 612 427	3.30					
175 162	SAP SE	EUR	18 780 870	3.53					
154 559	SIEMENS AG - REG	EUR	18 163 774	3.41					
96 181	SYMRISE AG	EUR	10 426 020	1.95					
<i>United Kingdom</i>									
96 253	FERGUSON PLC	GBP	9 553 253	1.79					
774 756	GLAXOSMITHKLINE PLC	GBP	11 615 714	2.18					
70 446	LINDE PLC	EUR	15 004 998	2.81					
1 016 566	PRUDENTIAL PLC	GBP	15 297 893	2.87					
180 873	RECKITT BENCKISER GROUP PLC	GBP	13 219 430	2.48					
1 867 613	STANDARD CHARTERED PLC	GBP	9 720 935	1.82					
<i>France</i>									
130 949	ESSILORLUXOTTICA	EUR	16 702 545	3.13					
36 679	LVMH	EUR	18 739 301	3.51					
124 458	MICHELIN (CGDE)	EUR	13 061 867	2.45					
159 950	SANOFI AVENTIS	EUR	12 588 065	2.36					
432 614	VIVENDI	EUR	11 412 357	2.14					
<i>The Netherlands</i>									
43 224	ASML HOLDING NV	EUR	17 183 701	3.22					
102 944	KONINKLIJKE DSM NV	EUR	14 494 515	2.72					
288 616	PROSUS NV	EUR	25 502 111	4.79					
<i>Spain</i>									
191 965	AMADEUS IT GROUP SA	EUR	11 433 435	2.14					
3 560 875	BANCO SANTANDER SA	EUR	9 037 501	1.69					
477 744	GRIFOLS SA	EUR	11 408 527	2.14					
91 232	GRIFOLS SA - B	EUR	1 406 797	0.26					
<i>Sweden</i>									
236 171	ATLAS COPCO AB - A	SEK	9 897 160	1.86					
664 100	EPIROC AB - A	SEK	9 890 289	1.85					
489 034	LUNDIN PETROLEUM AB	SEK	10 818 755	2.03					
<i>Finland</i>									
304 008	NESTE OYJ	EUR	17 985 113	3.37					
246 499	SAMPO OYJ - A	EUR	8 521 470	1.60					
<i>Denmark</i>									
172 534	NOVOZYMES A/S - B	DKK	8 101 167	1.52					
105 371	ORSTED A/S	DKK	17 603 240	3.30					
<i>Ireland</i>									
292 201	CRH PLC	EUR	9 940 678	1.86					
432 505	EXPERIAN PLC	GBP	13 418 237	2.52					
<i>Switzerland</i>									
26 187	LONZA GROUP AG - REG	CHF	13 772 055	2.58					
32 533	SCHINDLER HOLDING - PART CERT	CHF	7 177 083	1.35					
<i>Italy</i>									
802 413	NEXI SPA	EUR	13 111 428	2.46					
<i>Belgium</i>									
210 923	ANHEUSER - BUSCH INBEV SA/NV	EUR	12 024 720	2.25					
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BNP PARIBAS FUNDS SICAV Europe Multi-Asset Income

Securities portfolio at 31/12/2020

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		54 758 408	27.22					
	<i>United Kingdom</i>		<i>9 778 451</i>	<i>4.85</i>					
10 946	3I GROUP PLC	GBP	141 610	0.07	305	BAYERISCHE MOTOREN WERKE AG	EUR	22 030	0.01
3 382	ADMIRAL GROUP PLC	GBP	109 799	0.05	897	BRENNTAG AG	EUR	56 816	0.03
4 143	ANTOFAGASTA PLC	GBP	66 674	0.03	8 888	CANCOM SE	EUR	403 160	0.20
11 842	ASHMORE GROUP PLC	GBP	57 047	0.03	1 589	CTS EVENTIM AG + CO KGAA	EUR	86 442	0.04
88 609	AVAST PLC	GBP	532 090	0.26	1 469	DAIMLER AG - REG	EUR	84 894	0.04
3 144	BELLWAY PLC	GBP	103 793	0.05	2 149	DEUTSCHE BOERSE AG	EUR	299 248	0.15
7 087	BHP GROUP PLC	GBP	152 413	0.08	3 816	DEUTSCHE POST AG - REG	EUR	154 548	0.08
130 754	BOOHOO.COM PLC	GBP	501 046	0.25	38 764	DEUTSCHE TELEKOM AG - REG	EUR	579 716	0.29
34 318	BP PLC	GBP	97 690	0.05	44 708	E.ON SE	EUR	405 233	0.20
50 694	BRITVIC PLC	GBP	459 876	0.23	3 595	EVONIK INDUSTRIES AG	EUR	95 915	0.05
16 262	BT GROUP PLC	GBP	24 027	0.01	5 865	FRESENIUS MEDICAL CARE AG	EUR	399 993	0.20
349	CRODA INTERNATIONAL PLC	GBP	25 718	0.01	2 500	FRESENIUS SE & CO KGAA	EUR	94 600	0.05
12 552	DIRECT LINE INSURANCE GROUP PLC	GBP	44 733	0.02	838	GEA GROUP AG	EUR	24 537	0.01
38 179	DS SMITH PLC	GBP	159 779	0.08	6 691	HELLOFRESH SE	EUR	422 871	0.21
4 919	EVRAZ PLC	GBP	25 917	0.01	17 012	INFINEON TECHNOLOGIES AG	EUR	534 007	0.27
3 681	FERGUSON PLC	GBP	365 345	0.18	2 208	LEG IMMOBILIEN AG	EUR	280 548	0.14
5 445	FEVERTREE DRINKS PLC	GBP	153 720	0.08	263	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	63 856	0.03
13 649	GAMESYS GROUP PLC	GBP	173 834	0.09	5 560	SAP SE	EUR	596 143	0.30
47 455	GLAXOSMITHKLINE PLC	GBP	711 480	0.35	6 781	SIEMENS AG - REG	EUR	796 903	0.40
5 142	GREGGS PLC	GBP	102 829	0.05	299	SIEMENS ENERGY AG	EUR	8 970	0.00
44 148	HOMESERVE SHS	GBP	505 549	0.25	5 347	STROEER SE & CO KGAA	EUR	433 107	0.22
11 600	HOWDEN JOINERY GROUP PLC	GBP	89 368	0.04	3 465	SYMRISE AG	EUR	375 606	0.19
53 198	IG GROUP HOLDINGS PLC	GBP	512 308	0.25	3 011	TAG IMMOBILIEN AG	EUR	77 985	0.04
8 592	JOHNSON MATTHEY PLC	GBP	232 774	0.12	13 379	TELEFONICA DEUTSCHLAND HOLDING	EUR	30 170	0.02
17 364	KINGFISHER PLC	GBP	52 455	0.03	4 791	VARTA AG	EUR	566 296	0.28
42 473	LEGAL & GENERAL GROUP PLC	GBP	126 313	0.06		<i>France</i>		<i>5 913 418</i>	<i>2.96</i>
2 505	LINDE PLC	EUR	533 565	0.27	3 804	AIR LIQUIDE SA	EUR	510 687	0.25
57 011	MAN GROUP PLC/JERSEY	GBP	87 895	0.04	797	ATOS SE	EUR	59 600	0.03
24 686	MONEYSUPERMARKET.COM	GBP	71 871	0.04	3 762	AXA SA	EUR	73 404	0.04
36 844	NATIONAL EXPRESS GROUP PLC	GBP	97 718	0.05	200	BIOMERIEUX	EUR	23 080	0.01
7 738	NATIONAL GRID PLC	GBP	74 778	0.04	2 466	CARREFOUR SA	EUR	34 598	0.02
5 085	PENNON GROUP PLC	GBP	53 969	0.03	1 345	COMPAGNIE DE SAINT GOBAIN	EUR	50 438	0.03
42 779	PETS AT HOME GROUP PLC	GBP	198 912	0.10	2 061	COVIVIO	EUR	155 296	0.08
57 102	PHOENIX GROUP HOLDINGS PLC	GBP	446 941	0.22	2 829	DANONE	EUR	152 087	0.08
46 046	PRUDENTIAL PLC	GBP	692 928	0.34	4 754	ESSILORLUXOTTICA	EUR	606 373	0.30
5 578	RECKITT BENCKISER GROUP PLC	GBP	407 678	0.20	795	GECINA SA	EUR	100 409	0.05
5 047	RELX PLC	GBP	101 070	0.05	10 610	KORIAN	EUR	332 517	0.17
4 156	RIO TINTO PLC	GBP	253 975	0.13	1 515	LVMH	EUR	774 014	0.39
2 234	SCHROEDERS PLC	GBP	83 285	0.04	5 205	MICHELIN (CGDE)	EUR	546 265	0.27
3 233	SEVERN TRENT PLC	GBP	82 676	0.04	4 886	ORANGE	EUR	47 560	0.02
214	SPIRAX-SARCO ENGINEERING PLC	GBP	27 004	0.01	694	ORPEA	EUR	74 640	0.04
6 734	SSE PLC	GBP	112 848	0.06	6 619	PLASTIC OMNIUM	EUR	186 788	0.09
59 415	STANDARD CHARTERED PLC	GBP	309 255	0.15	8 776	REXEL SA	EUR	113 167	0.06
9 666	TATE & LYLE PLC	GBP	72 827	0.04	1 748	RUBIS	EUR	66 389	0.03
26 550	TESCO PLC	GBP	68 637	0.03	9 788	SANOFI AVENTIS	EUR	770 316	0.38
2 602	UNILEVER PLC	GBP	127 673	0.06	8 417	SOLUTIONS 30 SE	EUR	88 547	0.04
11 516	UNITED UTILITIES GROUP PLC	GBP	115 147	0.06	1 958	SOPRA STERIA GROUP	EUR	258 848	0.13
25 274	VODAFONE GROUP PLC	GBP	34 149	0.02	7 406	SPIE SA - W/I	EUR	131 901	0.07
8 488	WH SMITH PLC	GBP	143 189	0.07	7 439	TOTAL SA	EUR	262 597	0.13
26 383	WM MORRISON SUPERMARKETS	GBP	52 274	0.03	16 528	VIVENDI	EUR	436 009	0.22
	<i>Germany</i>		<i>8 019 442</i>	<i>4.01</i>	591	WENDEL	EUR	57 888	0.03
1 411	ADIDAS AG	EUR	420 337	0.21		<i>Sweden</i>		<i>5 156 732</i>	<i>2.57</i>
906	ALLIANZ SE - REG	EUR	181 834	0.09	20 216	AAK AB	SEK	333 966	0.17
25 938	ALSTRIA OFFICE REIT AG	EUR	383 882	0.19	9 957	AF POYRY AB	SEK	248 913	0.12
2 160	BASF SE	EUR	139 795	0.07	4 179	ANNEHEM FASTIGHETER AB-B	SEK	13 163	0.01
					8 419	ATLAS COPCO AB - A	SEK	352 813	0.18
					26 025	AXFOOD AB	SEK	496 750	0.25
					3 985	BILLERUDKORSNAS AB	SEK	57 722	0.03
					2 273	BOLIDEN AB	SEK	65 916	0.03

BNP PARIBAS FUNDS SICAV Europe Multi-Asset Income

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
28 208	CASTELLUM AB	SEK	585 860	0.29	955	SWISS PRIME SITE - REG	CHF	76 732	0.04
2 748	ELECTROLUX AB-SER B	SEK	52 329	0.03	168	SWISSCOM AG - REG	CHF	74 109	0.04
27 738	ELEKTA AB - B	SEK	304 888	0.15	451	ZURICH INSURANCE GROUP AG	CHF	155 747	0.08
30 260	EPIROC AB - A	SEK	450 655	0.22		<i>Italy</i>		2 973 255	1.47
1 990	ESSITY AKTIEBOLAG - B	SEK	52 381	0.03	435 227	A2A SPA	EUR	567 754	0.28
21 698	FABEGE AB	SEK	279 309	0.14	14 247	AMPLIFON SPA	EUR	484 968	0.24
26 158	HEXPOL AB	SEK	229 079	0.11	19 474	ANIMA HOLDING SPA	EUR	75 598	0.04
5 373	HUFVUDSTADEN AB - A	SEK	72 827	0.04	7 650	ASSICURAZIONI GENERALI	EUR	109 089	0.05
3 912	HUSQVARNA AB - B	SEK	41 462	0.02	18 693	BANCA GENERALI S.P.A.	EUR	509 197	0.25
20 577	LOOMIS AB	SEK	463 205	0.23	20 353	BREMBO SPA	EUR	219 812	0.11
18 766	LUNDIN PETROLEUM AB	SEK	415 155	0.21	23 647	CERVED GROUP S.P.A.	EUR	176 170	0.09
18 511	PEAB AB	SEK	165 150	0.08	9 125	ENEL S.P.A.	EUR	75 519	0.04
3 442	SANDVIK AB	SEK	68 953	0.03	15 560	HERA SPA	EUR	46 369	0.02
3 833	SECURITAS AB - B	SEK	50 637	0.03	149 588	IREN SPA	EUR	318 024	0.16
11 427	SWEDISH ORPHAN BIOVITRUM AB	SEK	188 886	0.09	16 290	ITALGAS SPA	EUR	84 708	0.04
2 945	TELE2 AB - B	SEK	31 828	0.02	10 735	POSTE ITALIANE SPA	EUR	89 315	0.04
20 427	TELIA CO AB	SEK	69 035	0.03	7 383	SNAM SPA	EUR	33 969	0.02
3 569	WHLBORGS FASTIGHETER AB	SEK	65 850	0.03	11 163	TERNA S.P.A.	EUR	69 769	0.03
	<i>The Netherlands</i>		4 076 749	2.02	52 071	UNIPOLSAI ASSICURAZIONI SPA	EUR	112 994	0.06
8 781	AALBERTS INDUSTRIES NV	EUR	320 155	0.16		<i>Russia</i>		2 469 083	1.23
82 102	AEGON NV	EUR	265 600	0.13	94 662	ALROSA PJSC	RUB	102 853	0.05
1 570	ASML HOLDING NV	EUR	624 154	0.31	2 683 319	ENEL RUSSIA PJSC	RUB	26 685	0.01
17 199	ASR NEDERLAND NV	EUR	564 987	0.28	5 196	GAZPROM NEFT - ADR	USD	91 091	0.05
3 882	CORBION NV	EUR	179 154	0.09	87 849	GAZPROM PAO - ADR	USD	401 641	0.20
6 579	KONINKLIJKE AHOLD DELHAIZE NV	EUR	152 041	0.08	682 134	INTER RAO UES PJSC	RUB	40 043	0.02
3 301	KONINKLIJKE DSM NV	EUR	464 781	0.23	7 225	LUKOIL PJSC - ADR	USD	402 718	0.20
49 058	KONINKLIJKE KPN NV	EUR	122 007	0.06	1 994	MAGNIT PJSC	RUB	124 896	0.06
1 789	NN GROUP NV - W/I	EUR	63 563	0.03	4 792	MAIL.RU GROUP-GDR REGS	USD	103 003	0.05
9 486	PROSUS NV	EUR	838 183	0.42	890	MMC NORILSK NICKEL PJSC	RUB	233 035	0.12
12 843	ROYAL DUTCH SHELL PLC - A	GBP	186 210	0.09	759	NOVATEK PJSC-SPONS GDR REG S	USD	101 361	0.05
36 251	VEON LTD	USD	44 738	0.02	3 653	PHOSAGRO PJSC-GDR REG S	USD	40 723	0.02
1 282	WOLTERS KLUWER	EUR	88 535	0.04	7 476	POLYMETAL INTERNATIONAL - W/I	GBP	140 692	0.07
2 860	YANDEX NV - A	USD	162 641	0.08	124 733	SBERBANK OF RUSSIA PJSC	RUB	373 651	0.19
	<i>Switzerland</i>		3 614 587	1.79	186 453	SISTEMA PJSC	RUB	59 008	0.03
2 946	ABB LTD - REG	CHF	67 307	0.03	229 826	SURGUTNEFTGAS-PREFERENCE	RUB	106 242	0.05
2 262	ADECCO GROUP AG - REG	CHF	123 730	0.06	21 457	TATNEFT PJSC	RUB	121 441	0.06
367	ALLREAL HOLDING AG - REG	CHF	69 053	0.03		<i>Finland</i>		2 356 213	1.20
869	BALOISE HOLDING AG - REG	CHF	126 548	0.06	1 127	ELISA OYJ	EUR	50 568	0.03
649	BANQUE CANTONALE VAUDOIS-REG	CHF	57 786	0.03	6 250	FORTUM OYJ	EUR	123 125	0.06
3 077	CEMBRA MONEY BANK AG	CHF	304 983	0.15	11 676	HUHTAMAKI OYJ	EUR	493 428	0.25
171	GEBERIT AG - REG	CHF	87 623	0.04	866	KONE OYJ - B	EUR	57 554	0.03
32	GIVAUDAN - REG	CHF	110 360	0.05	20 573	METSA BOARD OYJ	EUR	177 339	0.09
1 014	HELVETIA HOLDING AG-REG	CHF	87 567	0.04	7 259	NELES OYJ	EUR	78 796	0.04
1 196	JULIUS BAER GROUP LTD	CHF	56 397	0.03	11 386	NESTE OYJ	EUR	673 596	0.34
499	KUEHNE & NAGEL INTL AG - REG	CHF	92 644	0.05	11 501	SAMPO OYJ - A	EUR	397 590	0.20
826	LOGITECH INTERNATIONAL - REG	CHF	65 619	0.03	4 929	TIETO OYJ	EUR	132 393	0.07
774	LONZA GROUP AG - REG	CHF	407 056	0.20	3 655	UPM-KYMMENE OYJ	EUR	111 368	0.06
2 770	NESTLE SA - REG	CHF	267 024	0.13	2 588	VALMET OYJ	EUR	60 456	0.03
2 271	NOVARTIS AG - REG	CHF	175 645	0.09		<i>Spain</i>		2 315 551	1.14
53	PARTNERS GROUP HOLDING AG	CHF	50 964	0.03	6 496	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS	EUR	176 366	0.09
606	PSP SWISS PROPERTY AG - REG	CHF	66 284	0.03	5 027	AMADEUS IT GROUP SA	EUR	299 408	0.15
504	ROCHE HOLDING AG GENUSSSCHEIN	CHF	143 993	0.07	16 407	APPLUS SERVICES SA	EUR	147 991	0.07
1 064	SCHINDLER HOLDING - PART CERT	CHF	234 728	0.12	3 261	ATLANTICA SUSTAINABLE INFRAS	USD	101 224	0.05
34	SGS SA - REG	CHF	83 935	0.04	182 526	BANCO SANTANDER SA	EUR	463 251	0.23
437	SIEGFRIED HOLDING AG - REG	CHF	263 238	0.13	18 963	BANKINTER SA	EUR	83 892	0.04
9 547	SIG COMBIBLOC GROUP AG	CHF	181 310	0.09	6 322	ENAGAS SA	EUR	113 575	0.06
1 285	SULZER AG - REG	CHF	110 613	0.06	3 924	ENDESA SA	EUR	87 701	0.04
193	SWISS LIFE HOLDING AG - REG	CHF	73 592	0.04	16 187	GRIFOLS SA	EUR	386 546	0.19
					4 946	IBERDROLA SA	EUR	57 868	0.03

BNP PARIBAS FUNDS SICAV Europe Multi-Asset Income

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
67 217	MAPFRE SA	EUR	107 077	0.05	52 521	TURK SISE VE CAM FABRIKALARI	TRY	42 218	0.02
14 069	MERLIN PROPERTIES SOCIMI SA	EUR	109 457	0.05	22 021	TURKCELL ILETISIM HIZMET AS	TRY	38 986	0.02
8 563	RED ELECTRICA CORPORACION SA	EUR	143 644	0.07	97 091	TURKIYE GARANTI BANKASI	TRY	110 713	0.06
11 572	TELEFONICA SA	EUR	37 551	0.02	122 191	TURKIYE IS BANKASI - C	TRY	94 055	0.05
<i>Ireland</i>				<i>1 775 485</i>	<i>Luxembourg</i>				<i>468 100</i>
10 640	CRH PLC	EUR	361 973	0.18	22 333	GRAND CITY PROPERTIES	EUR	468 100	0.23
14 006	EXPERIAN PLC	GBP	434 529	0.22	<i>Austria</i>				<i>348 109</i>
16 120	GLANBIA PLC	EUR	167 326	0.08	5 531	OMV AG	EUR	182 523	0.09
80 338	GREENCORE GROUP PLC	GBP	104 562	0.05	1 329	RAIFFEISEN BANK INTERNATIONAL	EUR	22 168	0.01
8 740	KEYWORDS STUDIOS PLC	GBP	279 258	0.14	7 431	S&T AG	EUR	143 418	0.07
49 097	UDG HEALTHCARE PLC	GBP	427 837	0.21	<i>Hungary</i>				<i>238 692</i>
<i>Denmark</i>				<i>1 592 895</i>	10 534	MOL HUNGARIAN OIL AND GAS PL	HUF	63 607	0.03
806	CHRISTIAN HANSEN HOLDING A/S	DKK	67 829	0.03	2 648	OTP BANK PLC	HUF	97 543	0.05
151	COLOPLAST - B	DKK	18 858	0.01	3 780	RICHTER GEDEON NYRT	HUF	77 542	0.04
902	H LUNDBECK A/S	DKK	25 302	0.01	<i>Greece</i>				<i>143 037</i>
1 210	NOVO NORDISK A/S - B	DKK	69 356	0.03	34 576	ALPHA BANK A.E.	EUR	32 992	0.02
7 912	NOVOZYMES A/S - B	DKK	371 500	0.18	13 351	NATIONAL BANK OF GREECE	EUR	30 187	0.02
3 160	ORSTED A/S	DKK	527 908	0.26	7 293	OPAP SA	EUR	79 858	0.04
5 395	ROYAL UNIBREW	DKK	512 142	0.25	<i>Cyprus</i>				<i>105 765</i>
<i>Belgium</i>				<i>779 104</i>	8 007	GLOBALTRA-SPONS GDR REGS	USD	39 134	0.02
913	AGEAS	EUR	39 789	0.02	2 478	TCS GROUP HOLDING -REG S	USD	66 631	0.03
7 559	ANHEUSER - BUSCH INBEV SA/NV	EUR	430 939	0.21	<i>Czech Republic</i>				<i>62 172</i>
541	COLRUYT SA	EUR	26 222	0.01	24 011	MONETA MONEY BANK AS	CZK	62 172	0.03
577	GROUPE BRUXELLES LAMBERT SA	EUR	47 614	0.02	<i>Guernsey Island</i>				<i>44 080</i>
7 327	PROXIMUS	EUR	118 771	0.06	31 176	ETALON GROUP-GDR REGS - W/I	USD	44 080	0.02
895	SOLVAY SA	EUR	86 708	0.04	<i>Malta</i>				<i>41 245</i>
344	UCB SA	EUR	29 061	0.01	3 257	GVC HOLDINGS PLC	GBP	41 245	0.02
<i>Norway</i>				<i>682 921</i>	<i>Slovenia</i>				<i>22 797</i>
5 527	ENTRA ASA	NOK	102 457	0.05	2 533	NOVA LJUBLJANSKA B-GDR REG S	EUR	22 797	0.01
10 190	ORKLA ASA	NOK	84 625	0.04	Bonds				92 668 256
6 098	SCHIBSTED ASA - A	NOK	213 220	0.11	<i>France</i>				<i>12 191 587</i>
3 322	SCHIBSTED ASA - B	NOK	101 410	0.05	200 000	AIR LIQUIDE FIN 1.000% 20-02/04/2025	EUR	209 758	0.10
7 570	TELENOR ASA	NOK	105 428	0.05	100 000	AIR LIQUIDE FIN 1.375% 20-02/04/2030	EUR	112 625	0.06
2 230	YARA INTERNATIONAL ASA	NOK	75 781	0.04	256 000	AIRBUS SE 1.375% 20-09/06/2026	EUR	271 848	0.14
<i>Poland</i>				<i>622 601</i>	225 000	AIRBUS SE 1.625% 20-09/06/2030	EUR	247 085	0.12
4 446	ALLEGRO.EU SA	PLN	82 602	0.04	101 000	ALTICE FRANCE 2.500% 19-15/01/2025	EUR	98 962	0.05
5 057	AMREST HOLDINGS SE	PLN	30 726	0.02	200 000	APRR SA 0.000% 20-20/01/2023	EUR	200 743	0.10
6 834	BANK PEKAO SA	PLN	91 591	0.05	100 000	APRR SA 0.125% 20-18/01/2029	EUR	100 858	0.05
769	CD PROJEKT SA	PLN	46 336	0.02	100 000	ARKEMA 0.125% 20-14/10/2026	EUR	100 836	0.05
10 601	CYFROWY POLSAT SA	PLN	70 411	0.04	100 000	AUCHAN SA 2.875% 20-29/01/2026	EUR	110 622	0.06
44 100	ECHO INVESTMENT S.A.	PLN	39 080	0.02	100 000	BANQ FED CRD MUT 0.100% 20-08/10/2027	EUR	100 582	0.05
14 479	EUROCASH SA	PLN	44 622	0.02	100 000	BANQ FED CRD MUT 1.875% 19-18/06/2029	EUR	109 925	0.05
1 775	KRUK SA	PLN	55 287	0.03	300 000	BNP PARIBAS 0.625% 20-03/12/2032	EUR	303 406	0.15
4 305	POLSKI KONCERN NAFTOWY ORLEN	PLN	54 505	0.03	100 000	BNP PARIBAS 2.875% 16-01/10/2026	EUR	112 715	0.06
9 215	POWSZECHNY ZAKLAD UBEZPIECZE	PLN	65 409	0.03	100 000	BOUYGUES 1.125% 20-24/07/2028	EUR	108 120	0.05
4 193	WARSAW STOCK EXCHANGE	PLN	42 032	0.02	200 000	BPCE 0.500% 19-24/02/2027	EUR	203 622	0.10
<i>Portugal</i>				<i>584 515</i>	100 000	BPCE 0.625% 18-26/09/2023	EUR	102 348	0.05
17 204	EDP-ENERGIAS DE PORTUGAL SA	EUR	88 704	0.04	100 000	BPCE 0.625% 19-26/09/2024	EUR	102 187	0.05
11 421	GALP ENERGIA SGPS SA	EUR	99 979	0.05	100 000	BPCE 0.625% 20-15/01/2030	EUR	103 822	0.05
28 642	JERONIMO MARTINS	EUR	395 832	0.20	100 000	BPCE 4.625% 13-18/07/2023	EUR	111 465	0.06
<i>Turkey</i>				<i>573 409</i>	100 000	CAPGEMINI SE 1.250% 20-15/04/2022	EUR	101 681	0.05
65 461	AKBANK T.A.S.	TRY	49 884	0.02	200 000	CAPGEMINI SE 1.625% 20-15/04/2026	EUR	216 173	0.11
12 940	ANADOLU EFES BIRACILIK VE	TRY	32 983	0.02	500 000	CASINO GUICHARD 2.798% 14-05/08/2026	EUR	442 041	0.22
9 372	BIM BIRLESIK MAGAZALAR AS	TRY	77 808	0.04	100 000	CIE DE ST GOBAIN 1.750% 20-03/04/2023	EUR	104 185	0.05
19 239	ENERJISA ENERJI AS	TRY	26 466	0.01	200 000	CIE DE ST GOBAIN 2.375% 20-04/10/2027	EUR	228 469	0.11
4 469	KOZA ALTIN ISLETMELERI AS	TRY	47 520	0.02					
4 996	MAVI GIYIM SANAYI VE TICA - B	TRY	28 677	0.01					
6 461	TOFAS TURK OTOMOBIL FABRIKASI	TRY	24 099	0.01					

BNP PARIBAS FUNDS SICAV Europe Multi-Asset Income

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
150 000	CMA CGM SA 5.250% 17-15/01/2025	EUR	149 296	0.07	200 000	VEOLIA ENVRNMT 1.250% 20-15/04/2028	EUR	216 386	0.11
173 000	CMA CGM SA 7.500% 20-15/01/2026	EUR	184 927	0.09	100 000	VINCI SA 0.000% 20-27/11/2028	EUR	100 106	0.05
100 000	CNP ASSURANCES 2.750% 19-05/02/2029	EUR	114 784	0.06	100 000	VIVENDI SA 0.625% 19-11/06/2025	EUR	102 851	0.05
200 000	CRDT AGR ASSR 2.000% 20-17/07/2030	EUR	213 617	0.11	100 000	VIVENDI SA 0.875% 17-18/09/2024	EUR	103 423	0.05
200 000	CRED AGRICOLE SA 0.125% 20-09/12/2027	EUR	199 513	0.10	<i>United Kingdom</i>			7 402 643	3.66
50 000	DEXIA CREDIT LOCAL 0.750% 16-25/01/2023	EUR	51 264	0.03	110 000	ALGECO GLOBAL 6.500% 20-15/02/2023	EUR	110 550	0.05
100 000	ENGIE 1.750% 20-27/03/2028	EUR	111 697	0.06	170 000	ALGECO SCOTSMAN 6.500% 18-15/02/2023	EUR	172 460	0.09
200 000	ERAMET 5.875% 19-21/05/2025	EUR	190 074	0.09	113 000	COCA-COLA EURO 0.200% 20-02/12/2028	EUR	112 810	0.06
100 000	ESSILORLUXOTTICA 0.250% 20-05/01/2024	EUR	101 153	0.05	169 000	COCA-COLA EURO 1.750% 20-27/03/2026	EUR	182 947	0.09
100 000	FAURECIA 2.625% 18-15/06/2025	EUR	101 537	0.05	455 000	CO-OPERATIVE GRO 5.125% 19-17/05/2024	GBP	540 134	0.27
200 000	FAURECIA 3.125% 19-15/06/2026	EUR	205 310	0.10	284 000	CO-OPERATIVE WHOLESALE 7.500% 11-08/07/2026	GBP	382 570	0.19
451 000	FAURECIA 3.750% 20-15/06/2028	EUR	472 863	0.24	100 000	CREDIT AGRICOLE 1.000% 17-16/09/2024	EUR	104 448	0.05
28 839	FRANCE O.A.T. 0.500% 19-25/05/2029	EUR	31 195	0.02	100 000	CREDIT AGRICOLE 1.375% 17-03/05/2027	EUR	108 861	0.05
20 000	FRANCE O.A.T. 1.000% 17-25/05/2027	EUR	22 061	0.01	235 000	GLAXOSMITHKLINE 0.000001% 19-23/09/2023	EUR	235 946	0.12
5 000	FRANCE O.A.T. 1.250% 16-25/05/2036	EUR	6 015	0.00	100 000	GLAXOSMITHKLINE 1.000% 17-12/09/2026	EUR	105 773	0.05
25 442	FRANCE O.A.T. 1.500% 15-25/05/2031	EUR	30 366	0.02	200 000	HEATHROW FNDG 1.500% 20-12/10/2025	EUR	209 009	0.10
67 792	FRANCE O.A.T. 1.500% 19-25/05/2050	EUR	90 339	0.04	168 000	INTL GAME TECH 2.375% 19-15/04/2028	EUR	166 098	0.08
33 000	FRANCE O.A.T. 1.750% 13-25/05/2023	EUR	34 957	0.02	200 000	ITHACA ENERGY N 9.375% 19-15/07/2024	USD	159 734	0.08
10 000	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	13 216	0.01	400 000	JAGUAR LAND ROVER 3.875% 15-01/03/2023	GBP	425 578	0.21
13 000	FRANCE O.A.T. 2.750% 12-25/10/2027	EUR	15 996	0.01	323 000	JAGUAR LAND ROVER 5.000% 14-15/02/2022	GBP	362 361	0.18
12 075	FRANCE O.A.T. 4.000% 10-25/04/2060	EUR	27 758	0.01	255 000	JAGUAR LAND ROVR 5.875% 19-15/11/2024	EUR	259 259	0.13
134 000	GETLINK SE 3.500% 20-30/10/2025	EUR	138 294	0.07	100 000	JAGUAR LAND ROVR 6.875% 19-15/11/2026	EUR	102 328	0.05
100 000	HOLDING DINFRA 1.625% 20-18/09/2029	EUR	106 177	0.05	200 000	LADBROKES GROUP 5.125% 16-08/09/2023	GBP	232 067	0.12
100 000	ICADE SANTE SAS 1.375% 20-17/09/2030	EUR	106 934	0.05	100 000	LLOYDS BANK 0.375% 20-28/01/2025	EUR	101 224	0.05
100 000	KLEPIERRE SA 0.875% 20-17/02/2031	EUR	101 639	0.05	150 000	MARKS & SPENCER 3.750% 20-19/05/2026	GBP	170 858	0.09
100 000	LA MONDIALE 0.750% 20-20/04/2026	EUR	100 973	0.05	120 000	MARKS & SPENCER 6.000% 12-12/06/2025	GBP	148 976	0.07
100 000	LVMH MOET HENNES 0.375% 20-11/02/2031	EUR	102 176	0.05	170 000	MATALAN FINANCE 6.750% 18-31/01/2023	GBP	146 431	0.07
200 000	LVMH MOET HENNES 0.750% 20-07/04/2025	EUR	207 252	0.10	144 000	NATIONWIDE BLDG 0.250% 20-22/07/2025	EUR	145 198	0.07
100 000	MICHELIN 0.000% 20-02/11/2028	EUR	99 684	0.05	152 000	NATWEST MARKETS 2.750% 20-02/04/2025	EUR	168 732	0.08
200 000	ORANGE 1.375% 19-04/09/2049	EUR	225 534	0.11	180 000	OCADO GROUP PLC 4.000% 17-15/06/2024	GBP	204 446	0.10
200 000	PARTS EUROPE SA 6.500% 20-16/07/2025	EUR	207 908	0.10	100 000	RAC BOND CO 5.000% 17-06/11/2022	GBP	111 136	0.06
100 000	PERNOD RICARD SA 1.125% 20-07/04/2025	EUR	105 021	0.05	250 000	STONEGATE PUB 8.250% 20-31/07/2025	GBP	281 859	0.14
376 000	QUATRIM 5.875% 19-15/01/2024	EUR	389 530	0.19	228 000	SYNTHOMER PLC 3.875% 20-01/07/2025	EUR	238 499	0.12
56 000	RCI BANQUE 0.750% 17-26/09/2022	EUR	56 569	0.03	315 000	TALKTALK TELECOM 3.875% 20-20/02/2025	GBP	343 382	0.17
212 000	RCI BANQUE 1.125% 20-15/01/2027	EUR	216 103	0.11	258 000	THAMES WATER KEM 4.625% 20-19/05/2026	GBP	290 816	0.14
200 000	RENAULT 2.375% 20-25/05/2026	EUR	202 221	0.10	100 000	UNILEVER NV 0.375% 17-14/02/2023	EUR	101 423	0.05
207 000	RUBIS TERMINAL 5.625% 20-15/05/2025	EUR	220 189	0.11	210 000	UNILEVER NV 1.250% 20-25/03/2025	EUR	222 257	0.11
100 000	SANOFI 0.875% 19-21/03/2029	EUR	107 842	0.05	529 000	VICTORIA PLC 5.250% 19-15/07/2024	EUR	546 722	0.27
100 000	SANOFI 1.000% 18-21/03/2026	EUR	106 325	0.05	100 000	VODAFONE GROUP 1.125% 17-20/11/2025	EUR	105 406	0.05
100 000	SOCIETE FONCIERE 2.250% 15-16/11/2022	EUR	103 589	0.05	100 000	YORKSHIRE BLD SOC 0.625% 20-21/09/2025	EUR	102 345	0.05
200 000	SOCIETE GENERALE 0.125% 20-24/02/2026	EUR	201 558	0.10	<i>The Netherlands</i>			7 111 160	3.52
200 000	SOCIETE GENERALE 0.750% 20-25/01/2027	EUR	204 834	0.10	129 000	ABN AMRO BANK NV 0.875% 19-15/01/2024	EUR	133 182	0.07
200 000	SPIE SA 2.625% 19-18/06/2026	EUR	208 905	0.10	141 000	AKZO NOBEL NV 1.625% 20-14/04/2030	EUR	159 028	0.08
200 000	TEREOS FIN GROUP 4.125% 16-16/06/2023	EUR	196 000	0.10	162 000	ASHLAND SERVICES 2.000% 20-30/01/2028	EUR	161 101	0.08
198 000	TEREOS FIN GROUP 7.500% 20-30/10/2025	EUR	208 899	0.10	100 000	AXALTA COATING 3.750% 16-15/01/2025	EUR	101 750	0.05
200 000	THALES SA 0.000% 20-26/03/2026	EUR	199 072	0.10	197 000	BMW FINANCE NV 0.375% 20-14/01/2027	EUR	201 647	0.10
100 000	THALES SA 0.250% 20-29/01/2027	EUR	100 817	0.05					
100 000	TOTAL CAP INTL 0.625% 17-04/10/2024	EUR	103 404	0.05					
200 000	TOTAL CAP INTL 1.491% 20-08/04/2027	EUR	219 035	0.11					
200 000	TOTAL CAP INTL 1.994% 20-08/04/2032	EUR	238 854	0.12					
200 000	UNEDIC 0.100% 20-25/11/2026	EUR	205 737	0.10					
100 000	UNIBAIL-RODAMCO 1.125% 18-15/09/2025	EUR	103 056	0.05					
200 000	URW 0.625% 20-04/05/2027	EUR	199 056	0.10					
100 000	VEOLIA ENVRNMT 0.664% 20-15/01/2031	EUR	103 618	0.05					

BNP PARIBAS FUNDS SICAV Europe Multi-Asset Income

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
94 000	BMW FINANCE NV 1.500% 19-06/02/2029	EUR	104 673	0.05	100 000	IBM CORP 0.950% 17-23/05/2025	EUR	104 781	0.05	
129 000	CONTI-GUMMI FIN 1.125% 20-25/09/2024	EUR	133 400	0.07	100 000	IQVIA INC 2.250% 19-15/01/2028	EUR	100 779	0.05	
230 000	ENEL FIN INTL NV 0.000% 19-17/06/2024	EUR	230 937	0.11	301 000	KRATON POLYMERS 5.250% 18-15/05/2026	EUR	310 578	0.15	
170 000	ENEL FIN INTL NV 0.375% 19-17/06/2027	EUR	173 154	0.09	213 000	KRONOS INTL INC 3.750% 17-15/09/2025	EUR	215 503	0.11	
100 000	ING GROEP NV 2.125% 19-10/01/2026	EUR	110 396	0.05	100 000	MORGAN STANLEY 1.750% 16-11/03/2024	EUR	105 699	0.05	
228 000	INTERTRUST 3.375% 18-15/11/2025	EUR	232 796	0.12	300 000	MPT OP PTNR/FINL 3.692% 19-05/06/2028	GBP	361 302	0.18	
114 000	IPD 3 BV 5.500% 20-01/12/2025	EUR	117 422	0.06	193 000	PEPSICO INC 0.500% 20-06/05/2028	EUR	199 571	0.10	
100 000	KONINKLIJKE KPN 0.875% 20-14/12/2032	EUR	101 377	0.05	161 000	PFIZER INC 1.000% 17-06/03/2027	EUR	171 392	0.09	
200 000	LINDE FINANCE BV 0.550% 20-19/05/2032	EUR	208 267	0.10	100 000	PROCTER & GAMBLE 0.500% 17-25/10/2024	EUR	102 622	0.05	
245 000	LOUIS DREYF 2.375% 20-27/11/2025	EUR	253 400	0.13	105 000	PROLOGIS EURO 0.375% 20-06/02/2028	EUR	107 075	0.05	
100 000	METINVEST BV 5.625% 19-17/06/2025	EUR	103 094	0.05	457 000	QUINTILES IMS 2.875% 17-15/09/2025	EUR	461 624	0.23	
236 000	METINVEST BV 7.750% 19-17/10/2029	USD	210 120	0.10	162 000	SCIENTIFIC GAMES 3.375% 18-15/02/2026	EUR	160 352	0.08	
3 155	NETHERLANDS GOVERNMENT 2.500% 12-15/01/2033	EUR	4 295	0.00	200 000	THERMO FISHER 0.750% 16-12/09/2024	EUR	205 893	0.10	
100 000	NN GROUP NV 0.875% 17-13/01/2023	EUR	101 895	0.05	185 000	THERMO FISHER 1.750% 20-15/04/2027	EUR	203 723	0.10	
100 000	OCI NV 3.125% 19-01/11/2024	EUR	102 663	0.05	224 000	VERIZON COMM INC 1.250% 19-08/04/2030	EUR	243 313	0.12	
301 000	OI EUROPEAN GRP 2.875% 19-15/02/2025	EUR	305 761	0.15	152 000	VERIZON COMM INC 1.300% 20-18/05/2033	EUR	165 116	0.08	
309 000	PPF ARENA 1 B 3.125% 19-27/03/2026	EUR	326 921	0.16	108 000	WMG ACQUISITION 2.750% 20-15/07/2028	EUR	110 937	0.06	
200 000	SAIPEM FIN INTL 2.625% 17-07/01/2025	EUR	206 374	0.10	Russia			6 077 593	3.04	
325 000	SAIPEM FIN INTL 3.375% 20-15/07/2026	EUR	338 322	0.17	1 080 000	RUSSIA 12.750% 98-24/06/2028	USD	1 512 467	0.76	
205 000	SELECTA GROUP BV 8.000% 20-01/04/2026	EUR	193 377	0.10	23 700 000	RUSSIA-OFZ 6.000% 19-06/10/2027	RUB	266 315	0.13	
763 000	TEVA PHARM FNC 6.000% 20-31/01/2025	EUR	826 901	0.41	2 485 000	RUSSIA-OFZ 6.100% 20-18/07/2035	RUB	26 740	0.01	
300 000	TEVA PHARMACEUTICAL FNC 1.125% 16-15/10/2024	EUR	277 406	0.14	61 055 000	RUSSIA-OFZ 6.500% 18-28/02/2024	RUB	702 645	0.35	
150 000	TEVA PHARMACEUTICAL FNC 1.875% 15-31/03/2027	EUR	136 078	0.07	1 900 000	RUSSIA-OFZ 6.900% 18-23/05/2029	RUB	22 530	0.01	
294 000	UNITED GROUP 4.000% 20-15/11/2027	EUR	293 434	0.15	77 500 000	RUSSIA-OFZ 7.050% 13-19/01/2028	RUB	922 889	0.46	
146 000	UNITED GROUP 4.875% 17-01/07/2024	EUR	149 058	0.07	22 180 000	RUSSIA-OFZ 7.250% 18-10/05/2034	RUB	265 915	0.13	
382 000	UPC HOLDING BV 3.875% 17-15/06/2029	EUR	391 674	0.19	82 335 000	RUSSIA-OFZ 7.400% 19-17/07/2024	RUB	977 220	0.49	
100 000	VOLKSWAGEN INTERNATIONAL FN 1.125% 17-02/10/2023	EUR	103 112	0.05	70 580 000	RUSSIA-OFZ 7.650% 19-10/04/2030	RUB	877 429	0.44	
100 000	VONOVIA BV 0.875% 18-03/07/2023	EUR	102 404	0.05	26 760 000	RUSSIA-OFZ 7.700% 17-23/03/2033	RUB	332 359	0.17	
100 000	VONOVIA BV 1.000% 20-09/07/2030	EUR	105 785	0.05	13 595 000	RUSSIA-OFZ 7.700% 19-16/03/2039	RUB	171 084	0.09	
200 000	VONOVIA BV 1.625% 20-07/04/2024	EUR	210 583	0.10	Poland			5 569 960	2.77	
100 000	ZF EUROPE 2.000% 19-23/02/2026	EUR	98 748	0.05	320 000	BANK GOSPODARSTW 1.625% 17-30/04/2028	EUR	350 400	0.17	
100 000	ZF EUROPE 2.500% 19-23/10/2027	EUR	100 625	0.05	4 445 000	POLAND GOVT BOND 0.750% 20-25/04/2025	PLN	989 200	0.50	
United States of America				6 457 644	3.20	580 000	POLAND GOVT BOND 1.250% 20-25/10/2030	PLN	127 310	0.06
100 000	AIR PROD & CHEM 0.800% 20-05/05/2032	EUR	106 083	0.05	1 800 000	POLAND GOVT BOND 1.750% 16-25/07/2021	PLN	398 772	0.20	
100 000	AT&T INC 1.800% 18-05/09/2026	EUR	108 796	0.05	1 840 000	POLAND GOVT BOND 2.500% 15-25/07/2026	PLN	445 245	0.22	
380 000	BANFF MERGER SUB 8.375% 18-01/09/2026	EUR	396 447	0.20	1 655 000	POLAND GOVT BOND 2.500% 16-25/07/2027	PLN	402 857	0.20	
107 000	BELDEN INC 3.375% 17-15/07/2027	EUR	109 507	0.05	1 670 000	POLAND GOVT BOND 2.500% 18-25/04/2024	PLN	393 650	0.20	
107 000	CGG HOLDING US 7.875% 18-01/05/2023	EUR	109 074	0.05	2 470 000	POLAND GOVT BOND 2.750% 13-25/04/2028	PLN	611 937	0.30	
146 000	CITIGROUP INC 1.250% 19-10/04/2029	EUR	156 932	0.08	1 730 000	POLAND GOVT BOND 2.750% 19-25/10/2029	PLN	431 640	0.21	
105 000	COMCAST CORP 0.250% 20-20/05/2027	EUR	106 495	0.05	1 770 000	POLAND GOVT BOND 3.250% 14-25/07/2025	PLN	437 531	0.22	
100 000	COMCAST CORP 1.250% 20-20/02/2040	EUR	108 043	0.05	900 000	REP OF POLAND 1.500% 16-19/01/2026	EUR	981 418	0.49	
195 000	DANAHER CORP 2.500% 20-30/03/2030	EUR	232 655	0.12	Romania			4 791 193	2.37	
148 000	FDML LLC AND FIN 5.000% 17-15/07/2024	EUR	149 850	0.07	625 000	ROMANIA 2.750% 20-26/02/2026	EUR	690 820	0.34	
650 000	FORD MOTOR CRED 2.386% 19-17/02/2026	EUR	659 826	0.33	200 000	ROMANIA 2.875% 18-11/03/2029	EUR	225 750	0.11	
212 000	FORD MOTOR CRED 2.748% 20-14/06/2024	GBP	236 638	0.12	150 000	ROMANIA 3.375% 18-08/02/2038	EUR	172 875	0.09	
306 000	FORD MOTOR CRED 3.250% 20-15/09/2025	EUR	321 304	0.16	800 000	ROMANIA 3.375% 20-28/01/2050	EUR	917 999	0.46	
100 000	GEN ELECTRIC CO 0.375% 17-17/05/2022	EUR	100 582	0.05	480 000	ROMANIA 3.500% 15-19/12/2022	RON	100 404	0.05	
150 000	GEN MOTORS FIN 0.850% 20-26/02/2026	EUR	150 753	0.08	300 000	ROMANIA 3.875% 15-29/10/2035	EUR	366 375	0.18	
71 000	GOLDMAN SACHS GP 0.875% 20-21/01/2030	EUR	74 399	0.04	150 000	ROMANIA 4.125% 18-11/03/2039	EUR	187 547	0.09	
					300 000	ROMANIA 4.625% 19-03/04/2049	EUR	405 000	0.20	
					1 665 000	ROMANIA 4.750% 14-24/02/2025	RON	368 052	0.18	

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Europe Multi-Asset Income

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
340 000	ROMANIA 5.800% 12-26/07/2027	RON	82 159	0.04	110 000	HP PELZER 4.125% 17-01/04/2024	EUR	102 861	0.05
1 580 000	ROMANIA 5.850% 13-26/04/2023	RON	348 120	0.17	87 000	KFW 0.000% 20-30/06/2023	EUR	88 449	0.04
500 000	ROMANIA GOVT 3.650% 16-24/09/2031	RON	105 965	0.05	491 000	KME AG 6.750% 18-01/02/2023	EUR	393 332	0.20
165 000	ROMANIA GOVT 3.650% 20-28/07/2025	RON	35 340	0.02	454 000	NIDDA HEALTHCARE 3.500% 20-30/09/2024	EUR	449 125	0.22
1 985 000	ROMANIA GOVT 4.000% 20-25/10/2023	RON	423 414	0.21	60 000	NIEDERSACHSEN 0.010% 20-08/09/2026	EUR	61 732	0.03
275 000	ROMANIA GOVT 4.150% 20-26/01/2028	RON	61 001	0.03	17 000	NIEDERSACHSEN 0.125% 19-07/03/2025	EUR	17 472	0.01
335 000	ROMANIA GOVT 4.750% 19-11/10/2034	RON	77 417	0.04	56 000	NORDRHEIN-WEST 0.000% 20-05/05/2025	EUR	57 342	0.03
985 000	ROMANIA GOVT 4.850% 18-22/04/2026	RON	222 955	0.11	21 000	NRW BANK 0.000% 20-18/02/2030	EUR	21 539	0.01
<i>Hungary</i>			<i>3 976 131</i>	<i>2.01</i>	23 000	NRW BANK 0.100% 20-09/07/2035	EUR	23 485	0.01
500 000	HUNGARY 0.500% 20-18/11/2030	EUR	495 824	0.25	189 000	PEACH PROPERTY 4.375% 20-15/11/2025	EUR	197 274	0.10
900 000	HUNGARY 1.750% 20-05/06/2035	EUR	999 434	0.51	300 000	SCHAEFFLER AG 2.750% 20-12/10/2025	EUR	317 573	0.16
111 220 000	HUNGARY GOVT 1.000% 19-26/11/2025	HUF	304 262	0.15	104 000	SCHAEFFLER AG 2.875% 19-26/03/2027	EUR	110 742	0.06
189 750 000	HUNGARY GOVT 1.500% 20-22/04/2026	HUF	526 367	0.26	92 000	VOLKSWAGEN BANK 0.750% 17-15/06/2023	EUR	93 437	0.05
370 070 000	HUNGARY GOVT 1.500% 20-23/08/2023	HUF	1 040 881	0.53	286 000	VOLKSWAGEN FIN 2.500% 20-06/04/2023	EUR	301 468	0.15
100 860 000	HUNGARY GOVT 2.000% 20-23/05/2029	HUF	279 897	0.14	106 000	VOLKSWAGEN LEAS 2.625% 14-15/01/2024	EUR	113 939	0.06
11 620 000	HUNGARY GOVT 2.250% 20-20/04/2033	HUF	32 331	0.02	100 000	ZF FINANCE GMBH 2.750% 20-25/05/2027	EUR	101 571	0.05
47 770 000	HUNGARY GOVT 3.000% 16-27/10/2027	HUF	144 136	0.07	<i>Czech Republic</i>			<i>3 018 671</i>	<i>1.51</i>
31 400 000	HUNGARY GOVT 3.000% 19-21/08/2030	HUF	93 768	0.05	4 240 000	CZECH REPUBLIC 0.250% 17-10/02/2027	CZK	154 349	0.08
19 930 000	HUNGARY GOVT 3.000% 20-25/04/2041	HUF	59 231	0.03	10 000 000	CZECH REPUBLIC 0.750% 18-23/02/2021	CZK	381 441	0.19
<i>Italy</i>			<i>3 482 856</i>	<i>1.75</i>	10 280 000	CZECH REPUBLIC 0.950% 15-15/05/2030	CZK	379 897	0.19
405 000	ALMAVIVA 7.250% 17-15/10/2022	EUR	410 551	0.20	17 750 000	CZECH REPUBLIC 1.000% 15-26/06/2026	CZK	678 592	0.34
100 000	ASSICURAZIONI 2.429% 20-14/07/2031	EUR	109 263	0.05	2 520 000	CZECH REPUBLIC 1.200% 20-13/03/2031	CZK	95 046	0.05
100 000	ASSICURAZIONI 3.875% 19-29/01/2029	EUR	118 746	0.06	12 170 000	CZECH REPUBLIC 1.250% 20-14/02/2025	CZK	472 448	0.24
150 000	ENI SPA 0.625% 20-23/01/2030	EUR	154 753	0.08	1 820 000	CZECH REPUBLIC 2.000% 17-13/10/2033	CZK	74 502	0.04
119 000	HERA SPA 0.250% 20-03/12/2030	EUR	119 366	0.06	1 520 000	CZECH REPUBLIC 2.750% 18-23/07/2029	CZK	65 433	0.03
100 000	INTESA SANPAOLO 6.625% 13-13/09/2023	EUR	114 004	0.06	1 410 000	CZECH REPUBLIC 4.850% 07-26/11/2057	CZK	89 669	0.04
149 000	ITALY BTPT 0.350% 19-01/02/2025	EUR	152 271	0.08	4 050 000	CZECH REPUBLIC 5.700% 09-25/05/2024	CZK	182 056	0.09
50 000	ITALY BTPT 0.500% 20-01/02/2026	EUR	51 275	0.03	465 000	SAZKA GROUP AS 3.875% 20-15/02/2027	EUR	445 238	0.22
19 000	ITALY BTPT 1.200% 17-01/04/2022	EUR	19 397	0.01	<i>Croatia</i>			<i>2 789 312</i>	<i>1.40</i>
58 000	ITALY BTPT 1.350% 15-15/04/2022	EUR	59 336	0.03	500 000	CROATIA 1.125% 19-19/06/2029	EUR	526 250	0.26
63 000	ITALY BTPT 1.450% 20-01/03/2036	EUR	67 717	0.03	1 000 000	CROATIA 1.500% 20-17/06/2031	EUR	1 091 249	0.55
56 000	ITALY BTPT 1.650% 20-01/12/2030	EUR	62 131	0.03	350 000	CROATIA 2.750% 17-27/01/2030	EUR	417 813	0.21
11 000	ITALY BTPT 1.700% 20-01/09/2051	EUR	11 710	0.01	650 000	CROATIA 3.000% 17-20/03/2027	EUR	754 000	0.38
30 000	ITALY BTPT 1.800% 20-01/03/2041	EUR	33 203	0.02	<i>Spain</i>			<i>2 610 741</i>	<i>1.28</i>
37 000	ITALY BTPT 2.200% 17-01/06/2027	EUR	41 868	0.02	200 000	BANCO BILBAO VIZ 0.750% 20-04/06/2025	EUR	207 454	0.10
17 000	ITALY BTPT 2.800% 16-01/03/2067	EUR	22 838	0.01	100 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.500% 17-10/02/2027	EUR	116 573	0.06
35 000	ITALY BTPT 2.950% 18-01/09/2038	EUR	45 705	0.02	100 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	105 814	0.05
10 000	ITALY BTPT 3.250% 15-01/09/2046	EUR	14 173	0.01	200 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	203 674	0.10
7 000	ITALY BTPT 3.850% 19-01/09/2049	EUR	11 068	0.01	100 000	CAIXABANK 0.375% 20-03/02/2025	EUR	101 169	0.05
492 000	PIAGGIO & C 3.625% 18-30/04/2025	EUR	501 732	0.25	100 000	FERROVIAL EMISIO 0.540% 20-12/11/2028	EUR	100 878	0.05
176 000	SNAM 0.000% 20-07/12/2028	EUR	174 846	0.09	432 000	GRIFOLS SA 3.200% 17-01/05/2025	EUR	435 264	0.22
300 000	SOFIMA HOLDING 3.750% 20-15/01/2028	EUR	304 008	0.15	200 000	IBERDROLA FIN SA 0.875% 20-16/06/2025	EUR	208 049	0.10
150 000	TELECOM ITALIA 2.375% 17-12/10/2027	EUR	156 023	0.08	100 000	INMOBILIARIA COL 1.350% 20-14/10/2028	EUR	103 257	0.05
209 000	TERNA SPA 0.750% 20-24/07/2032	EUR	220 090	0.11	29 000	INSTIT CRDT OFCL 0.000% 20-30/04/2026	EUR	29 476	0.01
150 000	UNICREDIT S.P.A. 6.950% 12-31/10/2022	EUR	166 769	0.08	162 000	LORCA TELECOM 4.000% 20-18/09/2027	EUR	170 116	0.08
330 000	WEBUILD SPA 5.875% 20-15/12/2025	EUR	340 013	0.17	150 000	MERLIN PROPERTIES 1.875% 16-02/11/2026	EUR	158 627	0.08
<i>Germany</i>			<i>3 455 493</i>	<i>1.73</i>	200 000	SANTANDER ISSUAN 2.500% 15-18/03/2025	EUR	216 591	0.11
100 000	ADLER GROUP SA 2.750% 20-13/11/2026	EUR	102 490	0.05					
295 000	CHEPLAPHARM ARZN 3.500% 20-11/02/2027	EUR	295 357	0.15					
76 000	COMMERZBANK AG 0.500% 18-28/08/2023	EUR	77 309	0.04					
196 000	DAIMLER AG 2.625% 20-07/04/2025	EUR	217 063	0.11					
45 064	DEUTSCHLAND REP 0.000% 20-15/05/2035	EUR	47 640	0.02					
168 000	E.ON SE 0.875% 20-20/08/2031	EUR	179 544	0.09					
71 000	FRESENIUS SE & C 2.875% 19-15/02/2029	EUR	84 749	0.04					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Europe Multi-Asset Income

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
82 000	SPANISH GOVT 0.500% 20-30/04/2030	EUR	85 998	0.04	100 000	FCA BANK IE 1.250% 19-21/06/2022	EUR	101 823	0.05
43 000	SPANISH GOVT 1.200% 20-31/10/2040	EUR	47 715	0.02	22 860	IRISH GOVT 0.200% 20-18/10/2030	EUR	24 020	0.01
6 000	SPANISH GOVT 1.850% 19-30/07/2035	EUR	7 275	0.00	17 000	IRISH GOVT 0.400% 20-15/05/2035	EUR	18 256	0.01
24 000	SPANISH GOVT 2.700% 18-31/10/2048	EUR	35 326	0.02	130 000	PARTNERRE IRELAND 1.250% 16-15/09/2026	EUR	138 450	0.07
7 000	SPANISH GOVT 3.450% 16-30/07/2066	EUR	12 684	0.01	400 000	RUSSIAN RAIL 2.200% 19-23/05/2027	EUR	421 375	0.21
100 000	TELEFONICA EMIS 0.664% 20-03/02/2030	EUR	102 580	0.05	100 000	RYANAIR DAC 2.875% 20-15/09/2025	EUR	107 145	0.05
141 000	TELEFONICA EMIS 1.957% 19-01/07/2039	EUR	162 221	0.08		<i>Ukraine</i>		<i>1 304 854</i>	<i>0.65</i>
	<i>Luxembourg</i>		<i>2 483 404</i>	<i>1.25</i>	444 000	UKRAINE GOVT 4.375% 20-27/01/2030	EUR	423 604	0.21
100 000	ARAMARK INTL FIN 3.125% 17-01/04/2025	EUR	100 275	0.05	800 000	UKRAINE GOVT 6.750% 19-20/06/2026	EUR	881 250	0.44
250 000	B&M EUROPEAN 3.625% 20-15/07/2025	GBP	284 038	0.14		<i>Mexico</i>		<i>1 199 063</i>	<i>0.60</i>
100 000	BECTON DICKINSON 0.632% 19-04/06/2023	EUR	101 347	0.05	130 000	AMERICA MOVIL SA 1.500% 16-10/03/2024	EUR	136 094	0.07
100 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	99 819	0.05	200 000	CEMEX SAB 7.375% 20-05/06/2027	USD	185 679	0.09
335 000	CRYSTAL ALMOND S 4.250% 19-15/10/2024	EUR	336 876	0.17	745 000	PETROLEOS MEXICA 2.750% 15-21/04/2027	EUR	700 300	0.35
100 000	DH EUROPE 0.200% 19-18/03/2026	EUR	100 825	0.05	176 000	PETROLEOS MEXICA 4.750% 18-26/02/2029	EUR	176 990	0.09
19 000	DUCHY OF LUX 0.000% 20-14/09/2032	EUR	19 602	0.01		<i>Denmark</i>		<i>1 181 369</i>	<i>0.58</i>
10 000	EFSE 0.875% 19-10/04/2035	EUR	11 524	0.01	116 000	DANSKE BANK A/S 1.625% 19-15/03/2024	EUR	121 652	0.06
39 000	ESM 0.000% 18-17/01/2022	EUR	39 255	0.02	341 000	DKT FINANCE 7.000% 18-17/06/2023	EUR	350 749	0.17
369 000	KLEOPATRA HLDS 8.500% 17-30/06/2023	EUR	436 900	0.22	584 000	TELE DANMARK 5.625% 11-23/02/2023	GBP	708 968	0.35
162 000	MEDTRONIC GLOBAL 1.125% 19-07/03/2027	EUR	172 885	0.09		<i>Macedonia</i>		<i>1 174 452</i>	<i>0.59</i>
306 000	ROSSINI SARL 6.750% 18-30/10/2025	EUR	325 372	0.16	250 000	MACEDONIA-C BOND 5.625% 16-26/07/2023	EUR	279 453	0.14
259 000	SUMMER BC HOLDCO 5.750% 19-31/10/2026	EUR	272 080	0.14	800 000	N MACEDONIA BOND 3.675% 20-03/06/2026	EUR	894 999	0.45
217 000	TRAFIGURA FUND 5.875% 20-23/09/2025	USD	182 606	0.09		<i>Serbia</i>		<i>1 159 542</i>	<i>0.59</i>
	<i>Turkey</i>		<i>2 304 741</i>	<i>1.15</i>	1 033 000	SERBIA REPUBLIC 3.125% 20-15/05/2027	EUR	1 159 542	0.59
200 000	REP OF TURKEY 7.375% 05-05/02/2025	USD	182 257	0.09		<i>Lithuania</i>		<i>1 088 124</i>	<i>0.55</i>
370 000	TURKEY GOVT BOND 10.500% 17-11/08/2027	TRY	37 187	0.02	1 000 000	LITHUANIA 0.750% 20-06/05/2030	EUR	1 088 124	0.55
8 580 000	TURKEY GOVT BOND 10.700% 17-17/08/2022	TRY	889 695	0.44		<i>Belgium</i>		<i>973 400</i>	<i>0.47</i>
3 190 000	TURKEY GOVT BOND 11.000% 17-24/02/2027	TRY	326 750	0.16	143 000	AB INBEV SA/NV 2.125% 20-02/12/2027	EUR	162 536	0.08
330 000	TURKEY GOVT BOND 12.400% 18-08/03/2028	TRY	35 961	0.02	8 000	BELGIAN 0.100% 20-22/06/2030	EUR	8 375	0.00
725 000	TURKEY GOVT BOND 16.200% 18-14/06/2023	TRY	83 270	0.04	22 521	BELGIUM GOVERNMENT 0320 4.250% 10-28/03/2041	EUR	41 058	0.02
570 000	TURKEY GOVT BOND 7.100% 13-08/03/2023	TRY	54 781	0.03	13 930	BELGIUM GOVERNMENT 0338 0.500% 17-22/10/2024	EUR	14 579	0.01
300 000	TURKEY REP OF 4.625% 19-31/03/2025	EUR	317 250	0.16	47 000	EUROPEAN UNION 0.000% 20-04/07/2035	EUR	48 242	0.02
400 000	TURKEY REP OF 7.625% 19-26/04/2029	USD	377 590	0.19	40 000	EUROPEAN UNION 0.000% 20-04/10/2030	EUR	41 665	0.02
	<i>Bulgaria</i>		<i>1 451 874</i>	<i>0.73</i>	101 000	EUROPEAN UNION 0.000% 20-04/11/2025	EUR	104 206	0.05
1 000 000	BGARIA-FLIRB-REG 2.950% 14-03/09/2024	EUR	1 122 499	0.57	600 000	SARENS FINANCE 5.750% 20-21/02/2027	EUR	552 739	0.27
250 000	BULGARIA REP 3.125% 15-26/03/2035	EUR	329 375	0.16		<i>Montenegro</i>		<i>942 225</i>	<i>0.47</i>
	<i>Sweden</i>		<i>1 316 524</i>	<i>0.65</i>	771 000	MONTENEGRO REP 2.550% 19-03/10/2029	EUR	727 631	0.36
150 000	SVENSKA HANDELSBANKEN 0.010% 20-02/12/202	EUR	149 703	0.07	210 000	MONTENEGRO REP 3.375% 18-21/04/2025	EUR	214 594	0.11
174 000	SVENSKA HANDELSBANKEN 0.500% 20-18/02/2030	EUR	178 729	0.09		<i>Cayman Islands</i>		<i>876 005</i>	<i>0.44</i>
215 000	SWEDBANK AB 0.250% 19-09/10/2024	EUR	216 747	0.11	800 523	PUBMASTER FIN 5.943% 02-30/09/2022	GBP	876 005	0.44
124 000	TELIA CO AB 0.125% 20-27/11/2030	EUR	123 338	0.06		<i>Kazakhstan</i>		<i>831 940</i>	<i>0.42</i>
100 000	VERISURE HOLDING 3.875% 20-15/07/2026	EUR	102 208	0.05	319 000	KAZAKHSTAN 2.375% 18-09/11/2028	EUR	365 056	0.18
182 000	VOLVO CAR AB 2.000% 17-24/01/2025	EUR	186 824	0.09	244 000	KAZMUNAYGAS NAT 4.750% 17-19/04/2027	USD	231 452	0.12
150 000	VOLVO CAR AB 2.500% 20-07/10/2027	EUR	158 382	0.08	200 000	KAZMUNAYGAS NAT 6.375% 18-24/10/2048	USD	235 432	0.12
100 000	VOLVO TREAS AB 0.000% 20-11/02/2023	EUR	100 137	0.05		<i>Armenia</i>		<i>813 970</i>	<i>0.40</i>
100 000	VOLVO TREAS AB 0.125% 20-17/09/2024	EUR	100 456	0.05	995 000	ARMENIA 3.950% 19-26/09/2029	USD	813 970	0.40
	<i>Ireland</i>		<i>1 313 412</i>	<i>0.65</i>		<i>Latvia</i>		<i>510 115</i>	<i>0.25</i>
260 000	CRH SMW FINANCE 1.250% 20-05/11/2026	EUR	277 989	0.14	350 000	REP OF LATVIA 2.250% 17-15/02/2047	EUR	510 115	0.25
126 000	EIRCOM FINANCE 2.625% 19-15/02/2027	EUR	124 429	0.06					
100 000	FCA BANK IE 0.125% 20-16/11/2023	EUR	99 925	0.05					

BNP PARIBAS FUNDS SICAV Europe Multi-Asset Income

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Austria</i>		<i>483 431</i>	<i>0.24</i>		Convertible bonds		373 974	0.18
100 000	ERSTE GROUP 0.050% 20-16/09/2025	EUR	100 435	0.05		<i>France</i>		<i>248 970</i>	<i>0.12</i>
43 000	REPUBLIC OF AUSTRIA 0.000% 20-20/02/2030	EUR	44 731	0.02	4 932	ERAMET 16-31/12/2060 CV FRN FLAT	EUR	248 970	0.12
7 000	REPUBLIC OF AUSTRIA 0.500% 19-20/02/2029	EUR	7 586	0.00		<i>United Kingdom</i>		<i>125 004</i>	<i>0.06</i>
13 000	REPUBLIC OF AUSTRIA 1.200% 15-20/10/2025	EUR	14 199	0.01	100 000	OCADO GROUP PLC 0.750% 20-18/01/2027 CV	GBP	125 004	0.06
10 000	REPUBLIC OF AUSTRIA 2.400% 13-23/05/2034	EUR	13 613	0.01		Floating rate bonds		15 292 514	7.55
19 000	REPUBLIC OF AUSTRIA 4.150% 07-15/03/2037	EUR	32 485	0.02		<i>The Netherlands</i>		<i>3 493 276</i>	<i>1.73</i>
166 000	SAPPI PAPIER HOL 3.125% 19-15/04/2026	EUR	161 643	0.08	300 000	ABERTIS FINANCE 20-31/12/2060 FRN	EUR	310 941	0.15
100 000	UNIQA INSURANCE 1.375% 20-09/07/2030	EUR	108 739	0.05	200 000	ABN AMRO BANK NV 20-31/12/2060 FRN	EUR	212 303	0.11
	<i>Japan</i>		<i>481 829</i>	<i>0.24</i>	100 000	ARGENTUM NET 19-19/02/2049 FRN	EUR	114 034	0.06
100 000	NISSAN MOTOR CO 2.652% 20-17/03/2026	EUR	105 617	0.05	100 000	IBERDROLA INTL 19-31/12/2049 FRN	EUR	109 356	0.05
233 000	TAKEDA PHARM 1.000% 20-09/07/2029	EUR	243 564	0.12	300 000	ING GROEP NV 20-18/02/2029 FRN	EUR	299 474	0.15
108 000	TAKEDA PHARMACEUTICAL 3.000% 18-21/11/2030	EUR	132 648	0.07	100 000	ING GROEP NV 20-26/05/2031 FRN	EUR	106 771	0.05
	<i>Azerbaijan</i>		<i>462 981</i>	<i>0.23</i>	110 000	IPD 3 BV 20-01/12/2025 FRN	EUR	110 683	0.06
330 000	REP OF AZERBAIJAN 3.500% 17-01/09/2032	USD	284 709	0.14	100 000	NN GROUP NV 17-13/01/2048 FRN	EUR	120 208	0.06
200 000	REP OF AZERBAIJAN 4.750% 14-18/03/2024	USD	178 272	0.09	500 000	REPSOL INTERNATIONAL FINANCE 15-25/03/2075 FRN	EUR	548 232	0.27
	<i>Albania</i>		<i>320 250</i>	<i>0.16</i>	200 000	REPSOL INTL FIN 20-31/12/2060 FRN	EUR	221 920	0.11
300 000	ALBANIA 3.500% 20-16/06/2027	EUR	320 250	0.16	100 000	TELEFONICA EUROP 16-31/12/2049 FRN	EUR	102 164	0.05
	<i>Cyprus</i>		<i>195 787</i>	<i>0.10</i>	300 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	323 093	0.16
200 000	AROUNDTOWN SA 0.000% 20-16/07/2026	EUR	195 787	0.10	711 000	UNITED GROUP 19-15/05/2025 FRN	EUR	710 027	0.35
	<i>Morocco</i>		<i>182 948</i>	<i>0.09</i>	200 000	VOLKSWAGEN INTERNATION FN 17-31/12/2049 FRN	EUR	204 070	0.10
188 000	MOROCCO KINGDOM 1.500% 19-27/11/2031	EUR	182 948	0.09		<i>United Kingdom</i>		<i>2 700 204</i>	<i>1.33</i>
	<i>Portugal</i>		<i>147 274</i>	<i>0.08</i>	200 000	BARCLAYS PLC 17-31/12/2049 FRN	GBP	229 916	0.11
100 000	BRISA CONCESSAO 2.375% 17-10/05/2027	EUR	112 726	0.06	244 000	BARCLAYS PLC 20-02/04/2025 FRN	EUR	268 930	0.13
10 000	PORTUGUESE OTS 0.475% 20-18/10/2030	EUR	10 436	0.01	366 000	BP CAPITAL PLC 20-22/06/2169 FRN	EUR	389 827	0.19
9 530	PORTUGUESE OTS 0.900% 20-12/10/2035	EUR	10 228	0.01	161 000	BRITISH TELECOMM 20-18/08/2080 FRN	EUR	157 706	0.08
3 167	PORTUGUESE OTS 4.100% 15-15/02/2045	EUR	5 519	0.00	116 000	LLOYDS BANKING GROUP PLC 18-15/01/2024 FRN	EUR	117 215	0.06
7 000	PORTUGUESE OTS 5.650% 13-15/02/2024	EUR	8 365	0.00	280 000	LLOYDS BK GR PLC 20-01/04/2026 FRN	EUR	318 100	0.16
	<i>Australia</i>		<i>121 405</i>	<i>0.06</i>	120 000	MARKS & SPENCER 19-10/07/2027 FRN	GBP	138 984	0.07
121 000	MACQUARIE GROUP 0.350% 20-03/03/2028	EUR	121 405	0.06	235 000	SANTANDER UK GRP 20-28/02/2025 FRN	EUR	236 669	0.12
	<i>Slovenia</i>		<i>113 266</i>	<i>0.06</i>	140 000	SSE PLC 20-31/12/2060 FRN	EUR	148 597	0.07
109 000	REP OF SLOVENIA 0.200% 20-31/03/2023	EUR	110 694	0.06	200 000	SWISS RE FIN UK 20-04/06/2052 FRN	EUR	222 934	0.11
2 000	REP OF SLOVENIA 1.750% 16-03/11/2040	EUR	2 572	0.00	150 000	TVL FINANCE 19-15/07/2025 FRN	GBP	147 023	0.07
	<i>Canada</i>		<i>105 605</i>	<i>0.05</i>	200 000	VODAFONE GROUP 18-03/01/2079 FRN	EUR	207 270	0.10
102 000	PANTHER BF AGG 2 4.375% 19-15/05/2026	EUR	105 605	0.05	114 000	VODAFONE GROUP 20-27/08/2080 FRN	EUR	117 033	0.06
	<i>Norway</i>		<i>103 285</i>	<i>0.05</i>		<i>France</i>		<i>1 972 512</i>	<i>0.97</i>
100 000	ADEVINTA ASA 3.000% 20-15/11/2027	EUR	103 285	0.05	100 000	ARKEMA 20-31/12/2060 FRN	EUR	98 877	0.05
	<i>Slovakia</i>		<i>71 521</i>	<i>0.04</i>	100 000	AXA SA 16-06/07/2047 FRN	EUR	115 612	0.06
53 000	SLOVAKIA GOVT 0.250% 20-14/05/2025	EUR	54 955	0.03	100 000	BNP PARIBAS 20-14/10/2027 FRN	EUR	101 082	0.05
12 333	SLOVAKIA GOVT 3.625% 14-16/01/2029	EUR	16 566	0.01	200 000	BPCE 20-15/09/2027 FRN	EUR	202 889	0.10
	<i>Finland</i>		<i>10 433</i>	<i>0.01</i>	100 000	CRED AGRICOLE SA 20-05/06/2030 FRN	EUR	104 270	0.05
10 000	FINNISH GOVT 0.000% 20-15/09/2030	EUR	10 433	0.01	100 000	CREDIT AGRICOLE ASSURANCES 18-29/01/2048 FRN	EUR	107 939	0.05
	<i>Estonia</i>		<i>8 243</i>	<i>0.00</i>	100 000	ENGIE 20-31/12/2060 FRN	EUR	101 688	0.05
8 000	ESTONIA REP OF 0.125% 20-10/06/2030	EUR	8 243	0.00	200 000	ORANGE 14-29/12/2049 FRN	EUR	227 206	0.11
					200 000	ORANGE 20-15/10/2169 FRN	EUR	206 639	0.10
					300 000	RCI BANQUE 19-18/02/2030 FRN	EUR	302 139	0.15
					100 000	SCOR SE 20-17/09/2051 FRN	EUR	101 357	0.05
					200 000	SOCIETE GENERALE 20-24/11/2030 FRN	EUR	200 256	0.10
					100 000	TOTAL SA 19-31/12/2049 FRN	EUR	102 558	0.05

BNP PARIBAS FUNDS SICAV Europe Multi-Asset Income

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Germany</i>					<i>Norway</i>				
100 000	ALLIANZ SE 15-07/07/2045 FRN	EUR	1 276 549	0.62	100 000	DNB BANK ASA 17-01/03/2027 FRN	EUR	101 425	0.05
200 000	ALLIANZ SE 20-30/04/2169 FRN	EUR	107 546	0.05	Other transferable securities				
200 000	BERTELSMANN SE 15-23/04/2075 FRN	EUR	205 689	0.10				126 857	0.06
200 000	BERTELSMANN SE 15-23/04/2075 FRN	EUR	206 141	0.10	Shares				
100 000	BERTELSMANN SE 15-23/04/2075 FRN	EUR	107 599	0.05				125 057	0.06
129 000	DEUTSCHE BANK AG 20-10/06/2026 FRN	EUR	136 162	0.07	<i>Russia</i>				
100 000	DEUTSCHE BANK AG 20-19/11/2025 FRN	EUR	101 543	0.05	89 209	MAGNITOGORSK IRON & STEEL WORKS PJSC	RUB	125 014	0.06
200 000	INFINEON TECH 19-01/04/2168 FRN	EUR	207 216	0.10	3 613 517	ROSSETI PJSC	RUB	55 019	0.03
100 000	MERCK 19-25/06/2079 FRN	EUR	102 497	0.05	<i>United Kingdom</i>				
100 000	MERCK 20-09/09/2080 FRN	EUR	102 156	0.05	3 844 246	CARILLION PLC	GBP	43	0.00
<i>Italy</i>								43	0.00
100 000	ASSICURAZIONI GENERALI 15-27/10/2047 FRN	EUR	1 217 000	0.60	Warrants, Rights				
100 000	ENEL S.P.A. 18-24/11/2078 FRN	EUR	123 157	0.06	9 885	TELEFONICA SA RTS 28/12/2020	EUR	1 800	0.00
100 000	ENI SPA 20-31/12/2060 FRN	EUR	104 242	0.05	Shares/Units in investment funds				
156 000	EVOCA SPA 19-01/11/2026 FRN	EUR	104 320	0.05				26 487 034	13.24
100 000	FABRIC BC SPA 18-30/11/2024 FRN	EUR	146 282	0.07	<i>United Kingdom</i>				
260 000	FABRIC BC SPA 20-31/08/2026 FRN	EUR	98 983	0.05	7 452 054.00	SEQUOIA ECONOMIC INFRASTRUCTURE INCOME FUND LIMITED - ORD NPV	GBP	9 141 274	4.56
180 000	GUALA CLOSURES 18-15/04/2024 FRN	EUR	258 180	0.13	<i>Luxembourg</i>				
200 000	UNICREDIT SPA 20-15/01/2032 FRN	EUR	179 958	0.09	2 884.19	ALPHA UCITS SICAV FAIR OAKS DYNAMIC CREDIT FUND - E EUR	EUR	7 174 753	3.59
<i>Austria</i>					2 845.03	BNP PARIBAS FLEXI ABS OPP XCA	EUR	3 112 819	1.56
100 000	ERSTE GROUP 20-08/09/2031 FRN	EUR	1 020 494	0.50	<i>Ireland</i>				
300 000	ERSTE GROUP 20-16/11/2028 FRN	EUR	104 295	0.05	41 017.00	SOURCE PHYSICAL GOLD P - ETC	USD	4 061 934	2.03
200 000	ERSTE GROUP 20-31/12/2060 FRN	EUR	298 689	0.15	<i>France</i>				
400 000	LENZING AG 20-31/12/2060 FRN	EUR	206 742	0.10	131.00	BNP PARIBAS MOIS ISR - I - CAP	EUR	6 149 783	3.07
<i>Switzerland</i>					<i>Jersey Island</i>				
109 000	CREDIT SUISSE 17-17/07/2025 FRN	EUR	923 345	0.46	50 670.00	ETFS PHYSICAL SILVER	USD	2 996 478	1.50
215 000	CREDIT SUISSE 20-02/04/2026 FRN	EUR	113 311	0.06	Total securities portfolio				
550 000	CREDIT SUISSE 20-31/12/2060 FRN	USD	242 934	0.12				189 707 043	94.38
100 000	ZURICH INSURANCE 16-01/10/2046 FRN	EUR	451 714	0.22					
<i>Belgium</i>									
200 000	AGEAS 20-24/11/2051 FRN	EUR	606 823	0.30					
200 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	202 890	0.10					
200 000	SOLVAY SA 20-02/09/2169 FRN	EUR	198 568	0.10					
<i>Sweden</i>									
241 000	SAMHALLSBYGG 20-31/12/2060 FRN	EUR	555 941	0.28					
100 000	TELIA CO AB 20-11/05/2081 FRN	EUR	239 589	0.12					
210 000	VERISURE HOLDING 20-15/04/2025 FRN	EUR	101 123	0.05					
<i>Spain</i>									
200 000	BANCO BILBAO VIZ 20-16/01/2030 FRN	EUR	503 472	0.25					
100 000	BANCO SABADELL 20-11/03/2027 FRN	EUR	199 599	0.10					
200 000	CAIXABANK 20-18/11/2026 FRN	EUR	103 226	0.05					
<i>United States of America</i>									
152 000	BANK OF AMER CRP 20-31/03/2029 FRN	EUR	345 289	0.17					
149 000	JPMORGAN CHASE 19-11/03/2027 FRN	EUR	188 774	0.09					
<i>Luxembourg</i>									
100 000	GRAND CITY PROP 20-31/12/2060 FRN	EUR	314 760	0.16					
100 000	TALANX FINANZ 12-15/06/2042 FRN	EUR	98 535	0.05					
100 000	TLG FINANCE 19-31/12/2059 FRN	EUR	111 951	0.06					
<i>Australia</i>									
150 000	BHP BILLITON FIN 15-22/04/2076 FRN	EUR	151 750	0.08					
<i>Portugal</i>									
100 000	EDP SA 19-30/04/2079 FRN	EUR	109 674	0.05					

BNP PARIBAS FUNDS SICAV Europe Multi-Factor Equity

Securities portfolio at 31/12/2020

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					19 910	HELLOFRESH SE	EUR	1 258 312	0.32
					19 755	LEG IMMOBILIEN AG	EUR	2 510 070	0.64
					32 120	SIEMENS AG - REG	EUR	3 774 742	0.96
					19 889	SYMRISE AG	EUR	2 155 968	0.55
					892 564	TELEFONICA DEUTSCHLAND HOLDING	EUR	2 012 732	0.51
Shares									
383 811 894					40 742 014				
97.95					10.40				
<i>United Kingdom</i>									
<i>83 464 071</i>									
<i>21.28</i>									
343 567	3I GROUP PLC	GBP	4 444 761	1.13	166 157	ATLAS COPCO AB - A	SEK	6 963 100	1.78
80 068	ADMIRAL GROUP PLC	GBP	2 599 459	0.66	153 488	BOLIDEN AB	SEK	4 451 053	1.14
279 752	ANTOFAGASTA PLC	GBP	4 502 098	1.15	185 586	ELECTROLUX AB-SER B	SEK	3 534 048	0.90
2 317 852	BP PLC	GBP	6 598 019	1.68	134 431	ESSITY AKTIEBOLAG - B	SEK	3 538 538	0.90
1 084 817	BT GROUP PLC	GBP	1 602 805	0.41	260 988	HUSQVARNA AB - B	SEK	2 766 107	0.71
23 282	CRODA INTERNATIONAL PLC	GBP	1 715 653	0.44	209 185	LUNDIN PETROLEUM AB	SEK	4 627 738	1.18
837 344	DIRECT LINE INSURANCE GROUP PLC	GBP	2 984 166	0.76	232 381	SANDVIK AB	SEK	4 655 252	1.19
595 142	GLAXOSMITHKLINE PLC	GBP	8 922 808	2.28	258 902	SECURITAS AB - B	SEK	3 420 335	0.87
1 172 776	KINGFISHER PLC	GBP	3 542 829	0.90	196 459	TELE2 AB - B	SEK	2 123 247	0.54
520 454	PRUDENTIAL PLC	GBP	7 832 103	2.00	1 379 626	TELIA CO AB	SEK	4 662 596	1.19
351 180	RELX PLC	GBP	7 032 624	1.79	<i>The Netherlands</i>				
153 130	RIO TINTO PLC	GBP	9 357 849	2.39	<i>27 618 322</i>				
44 862	SCHROEDERS PLC	GBP	1 672 489	0.43	1 260 205	AEGON NV	EUR	4 076 763	1.04
58 596	SEVERN TRENT PLC	GBP	1 498 450	0.38	306 874	KONINKLIJKE AHOLD DELHAIZE NV	EUR	7 091 858	1.81
14 278	SPIRAX-SARCO ENGINEERING PLC	GBP	1 801 698	0.46	30 460	KONINKLIJKE DSM NV	EUR	4 288 768	1.09
1 793 180	TESCO PLC	GBP	4 635 704	1.18	758 817	KONINKLIJKE KPN NV	EUR	1 887 178	0.48
88 096	UNILEVER PLC	GBP	4 322 619	1.10	120 830	NN GROUP NV - W/I	EUR	4 293 090	1.10
259 062	UNITED UTILITIES GROUP PLC	GBP	2 590 331	0.66	86 601	WOLTERS KLUWER	EUR	5 980 665	1.53
1 685 993	VODAFONE GROUP PLC	GBP	2 278 002	0.58	<i>Denmark</i>				
1 781 420	WM MORRISON SUPERMARKETS	GBP	3 529 604	0.90	<i>15 541 226</i>				
<i>Switzerland</i>					54 446	CHRISTIAN HANSEN HOLDING A/S	DKK	4 581 877	1.17
<i>73 054 359</i>					10 078	COLOPLAST - B	DKK	1 258 625	0.32
<i>18.66</i>					60 175	H LUNDBECK A/S	DKK	1 688 000	0.43
25 226	BALOISE HOLDING AG - REG	CHF	3 673 519	0.94	81 739	NOVO NORDISK A/S - B	DKK	4 685 186	1.20
11 530	GEBERIT AG - REG	CHF	5 908 119	1.51	70 868	NOVOZYMES A/S - B	DKK	3 327 538	0.85
2 197	GIVAUDAN - REG	CHF	7 576 913	1.93	<i>Spain</i>				
80 787	JULIUS BAER GROUP LTD	CHF	3 809 474	0.97	<i>10 969 641</i>				
33 713	KUEHNE & NAGEL INTL AG - REG	CHF	6 259 138	1.60	103 689	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS	EUR	2 815 156	0.72
55 821	LOGITECH INTERNATIONAL - REG	CHF	4 434 506	1.13	106 962	ENAGAS SA	EUR	1 921 572	0.49
190 909	NESTLE SA - REG	CHF	18 403 377	4.71	222 221	RED ELECTRICA CORPORACION SA	EUR	3 727 757	0.95
98 860	NOVARTIS AG - REG	CHF	7 646 100	1.95	772 005	TELEFONICA SA	EUR	2 505 156	0.64
34 868	ROCHE HOLDING AG GENUSSSCHEIN	CHF	9 961 825	2.54	<i>Belgium</i>				
518	SGS SA - REG	CHF	1 278 776	0.33	<i>8 286 892</i>				
11 880	ZURICH INSURANCE GROUP AG	CHF	4 102 612	1.05	60 923	AGEAS	EUR	2 655 024	0.68
<i>France</i>					36 081	COLRUYT SA	EUR	1 748 846	0.45
<i>55 636 383</i>					119 996	PROXIMUS	EUR	1 945 135	0.50
<i>14.20</i>					22 939	UCB SA	EUR	1 937 887	0.49
53 799	ATOS SE	EUR	4 023 089	1.03	<i>Finland</i>				
254 074	AXA SA	EUR	4 957 492	1.27	<i>3 888 309</i>				
13 349	BIOMERIEUX	EUR	1 540 475	0.39	58 506	KONE OYJ - B	EUR	3 888 309	0.99
164 522	CARREFOUR SA	EUR	2 308 244	0.59	<i>Austria</i>				
90 826	COMPAGNIE DE SAINT GOBAIN	EUR	3 405 975	0.87	<i>3 686 166</i>				
127 904	DANONE	EUR	6 876 119	1.75	111 702	OMV AG	EUR	3 686 166	0.94
11 203	LVMH	EUR	5 723 613	1.46	<i>Malta</i>				
60 645	MICHELIN (CGDE)	EUR	6 364 693	1.62	<i>2 751 843</i>				
329 909	ORANGE	EUR	3 211 334	0.82	217 307	GVC HOLDINGS PLC	GBP	2 751 843	0.70
121 433	SANOFI AVENTIS	EUR	9 556 777	2.44	<i>Italy</i>				
217 240	TOTAL SA	EUR	7 668 572	1.96	<i>2 265 997</i>				
<i>Germany</i>					492 501	SNAM SPA	EUR	2 265 997	0.58
<i>53 923 659</i>					<i>Norway</i>				
<i>13.75</i>					<i>1 983 012</i>				
33 137	ALLIANZ SE - REG	EUR	6 650 596	1.70	238 782	ORKLA ASA	NOK	1 983 012	0.51
20 315	BAYERISCHE MOTOREN WERKE AG	EUR	1 467 352	0.37	Warrants, Rights				
60 592	BRENTAG AG	EUR	3 837 897	0.98	120 082				
99 193	DAIMLER AG - REG	EUR	5 732 363	1.46	659 429	TELEFONICA SA RTS 28/12/2020	EUR	120 082	0.03
17 630	DEUTSCHE BOERSE AG	EUR	2 454 978	0.63	Total securities portfolio				
139 673	DEUTSCHE POST AG - REG	EUR	5 656 757	1.44	383 931 976				
560 729	DEUTSCHE TELEKOM AG - REG	EUR	8 385 702	2.14	97.98				
168 844	FRESENIUS SE & CO KGAA	EUR	6 389 057	1.63					
55 913	GEA GROUP AG	EUR	1 637 133	0.42					

BNP PARIBAS FUNDS SICAV Europe Real Estate Securities

Securities portfolio at 31/12/2020

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			313 084 980	98.99
Shares			313 084 980	98.99
<i>United Kingdom</i>			<i>85 294 347</i>	<i>26.96</i>
448 990	BIG YELLOW GROUP PLC	GBP	5 502 648	1.74
3 795 263	GRAINGER PLC	GBP	12 024 764	3.80
1 612 166	GREAT PORTLAND ESTATES PLC	GBP	12 031 358	3.80
2 517 986	LAND SECURITIES GROUP PLC	GBP	18 954 519	5.99
2 132 723	SEGRO PLC	GBP	22 578 129	7.14
1 216 559	UNITE GROUP PLC	GBP	14 202 929	4.49
<i>Germany</i>			<i>66 190 275</i>	<i>20.92</i>
260 190	DEUTSCHE WOHNEN AG - BR	EUR	11 367 701	3.59
202 905	LEG IMMOBILIEN AG	EUR	25 781 109	8.15
486 131	VONOVIA SE	EUR	29 041 465	9.18
<i>Sweden</i>			<i>41 026 458</i>	<i>12.98</i>
110 772	CATENA AB	SEK	4 244 138	1.34
861 402	FABEGE AB	SEK	11 088 456	3.51
633 592	HUFVUDSTADEN AB - A	SEK	8 587 872	2.72
585 058	KUNGSLEDEN AB	SEK	5 245 930	1.66
334 321	PANDOX AB - W/I	SEK	4 830 911	1.53
2 464 495	SAMHALLSBYGGNADSBOLAGET I N O	SEK	7 029 151	2.22
<i>France</i>			<i>22 738 026</i>	<i>7.19</i>
95 982	GECINA SA	EUR	12 122 527	3.83
577 243	KLEPIERRE	EUR	10 615 499	3.36
<i>Spain</i>			<i>19 349 455</i>	<i>6.12</i>
814 943	INMOBILIARIA COLONIAL SOCIMI	EUR	6 539 918	2.07
1 646 470	MERLIN PROPERTIES SOCIMI SA	EUR	12 809 537	4.05
<i>Belgium</i>			<i>17 419 095</i>	<i>5.51</i>
77 007	AEDIFICA	EUR	7 569 788	2.39
118 316	SHURGARD SELF STORAGE SA	EUR	4 200 218	1.33
199 897	WAREHOUSES DE PAUW SCA	EUR	5 649 089	1.79
<i>The Netherlands</i>			<i>16 535 439</i>	<i>5.23</i>
118 817	NSI NV	EUR	3 897 198	1.23
195 699	UNIBAIL-RODAMCO-WESTFIELD	EUR	12 638 241	4.00
<i>Cyprus</i>			<i>13 406 019</i>	<i>4.24</i>
2 190 526	AROUNDTOWN SA	EUR	13 406 019	4.24
<i>Switzerland</i>			<i>9 927 662</i>	<i>3.14</i>
90 763	PSP SWISS PROPERTY AG - REG	CHF	9 927 662	3.14
<i>Luxembourg</i>			<i>6 547 380</i>	<i>2.07</i>
312 375	GRAND CITY PROPERTIES	EUR	6 547 380	2.07
<i>Austria</i>			<i>6 172 752</i>	<i>1.95</i>
196 898	CA IMMOBILIEN ANLAGEN AG	EUR	6 172 752	1.95
<i>Norway</i>			<i>4 474 145</i>	<i>1.41</i>
241 355	ENTRA ASA	NOK	4 474 145	1.41
<i>Ireland</i>			<i>4 003 927</i>	<i>1.27</i>
2 676 422	IRISH RESIDENTIAL PROPERTIES	EUR	4 003 927	1.27
Total securities portfolio			313 084 980	98.99

BNP PARIBAS FUNDS SICAV Europe Small Cap

Securities portfolio at 31/12/2020

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									
United Kingdom					The Netherlands				
6 210 501	AVAST PLC	GBP	37 293 535	2.88	662 631	AALBERTS INDUSTRIES NV	EUR	24 159 526	1.86
9 644 052	BOOHOO.COM PLC	GBP	36 955 757	2.85	1 212 785	ASR NEDERLAND NV	EUR	39 839 986	3.07
3 163 532	BRITVIC PLC	GBP	28 698 335	2.21	283 043	CORBION NV	EUR	13 062 434	1.01
2 785 775	DS SMITH PLC	GBP	11 658 489	0.90	Ireland				
398 114	FEVERTREE DRINKS PLC	GBP	11 239 348	0.87	1 032 667	GLANBIA PLC	EUR	10 719 083	0.83
869 454	GAMESYS GROUP PLC	GBP	11 073 372	0.85	5 109 077	GRENCORE GROUP PLC	GBP	6 649 620	0.51
328 498	GREGGS PLC	GBP	6 569 226	0.51	618 704	KEYWORDS STUDIOS PLC	GBP	19 768 668	1.52
3 326 504	HOMESERVE SHS	GBP	38 092 577	2.94	3 374 913	UDG HEALTHCARE PLC	GBP	29 409 364	2.27
842 904	HOWDEN JOINERY GROUP PLC	GBP	6 493 873	0.50	Finland				
3 778 371	IG GROUP HOLDINGS PLC	GBP	36 386 502	2.81	837 650	HUHTAMAKI OYJ	EUR	35 399 089	2.73
473 727	MONEYSUPERMARKET.COM	GBP	1 379 212	0.11	1 402 084	METSA BOARD OYJ	EUR	12 085 964	0.93
2 797 983	NATIONAL EXPRESS GROUP PLC	GBP	7 420 860	0.57	317 109	TIETO OYJ	EUR	8 517 548	0.66
2 945 905	PETS AT HOME GROUP PLC	GBP	13 697 751	1.06	Switzerland				
4 473 960	PHOENIX GROUP HOLDINGS PLC	GBP	35 017 946	2.70	174 961	CEMBRA MONEY BANK AG	CHF	17 341 611	1.34
616 108	WH SMITH PLC	GBP	10 393 510	0.80	31 573	SIEGFRIED HOLDING AG - REG	CHF	19 018 824	1.47
Sweden					724 909	SIG COMBIBLOC GROUP AG	CHF	13 766 937	1.06
1 409 609	AAK AB	SEK	23 286 570	1.80	Denmark				
697 072	AF POYRY AB	SEK	17 425 933	1.34	383 738	ROYAL UNIBREW	DKK	36 427 902	2.81
271 647	ANNEHEM FASTIGHETER AB-B	SEK	855 613	0.07	Luxembourg				
1 744 087	AXFOOD AB	SEK	33 290 132	2.57	1 353 160	GRAND CITY PROPERTIES	EUR	28 362 234	2.19
1 791 983	CASTELLUM AB	SEK	37 218 177	2.87	Spain				
2 022 750	ELEKTA AB - B	SEK	22 233 442	1.71	1 341 985	APPLUS SERVICES SA	EUR	12 104 705	0.93
1 274 400	FABEGE AB	SEK	16 404 801	1.27	Austria				
1 910 859	HEXPOL AB	SEK	16 734 397	1.29	556 869	S&T AG	EUR	10 747 572	0.83
1 415 370	LOOMIS AB	SEK	31 861 143	2.46	United Arab Emirates				
1 285 608	PEAB AB	SEK	11 469 847	0.88	422 910	NMC HEALTH PLC	GBP	5	0.00
765 101	SWEDISH ORPHAN BIOVITRUM AB	SEK	12 646 990	0.98	Shares/Units in investment funds				
862 701	TELE2 AB - B	SEK	9 323 713	0.72	Luxembourg				
Germany					123 150.78	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP	EUR	14 774 781	1.14
1 832 130	ALSTRIA OFFICE REIT AG	EUR	27 115 524	2.09	Total securities portfolio				
595 824	CANCOM SE	EUR	27 026 577	2.08					1 293 096 464
111 607	CTS EVENTIM AG + CO KGAA	EUR	6 071 421	0.47					99.72
466 089	HELLOFRESH SE	EUR	29 456 825	2.27					
108 551	LEG IMMOBILIEN AG	EUR	13 792 490	1.06					
367 193	STROEER SE & CO KGAA	EUR	29 742 633	2.29					
336 331	VARTA AG	EUR	39 754 324	3.07					
Italy									
25 622 221	A2A SPA	EUR	33 424 187	2.58					
1 036 591	AMPLIFON SPA	EUR	35 285 558	2.72					
1 390 937	BANCA GENERALI S.P.A.	EUR	37 889 124	2.92					
1 487 457	BREMBO SPA	EUR	16 064 536	1.24					
1 686 810	CERVED GROUP S.P.A.	EUR	12 566 735	0.97					
10 997 328	IREN SPA	EUR	23 380 319	1.80					
France									
751 922	KORIAN	EUR	23 565 235	1.82					
51 060	ORPEA	EUR	5 491 503	0.42					
470 568	PLASTIC OMNIUM	EUR	13 279 429	1.02					
638 174	REXEL SA	EUR	8 229 254	0.63					
614 665	SOLUTIONS 30 SE	EUR	6 466 276	0.50					
132 886	SOPRA STERIA GROUP	EUR	17 567 529	1.35					
541 835	SPIE SA - W/I	EUR	9 650 081	0.74					

BNP PARIBAS FUNDS SICAV Europe Small Cap Convertible

Securities portfolio at 31/12/2020

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									
Convertible bonds									
<i>France</i>					<i>United States of America</i>				
3 935 160	FIGEAC AERO 1.125% 17-18/10/2022 CV FLAT	EUR	3 293 325	1.22	14 000 000	JP MORGAN CHASE 0.000% 18-11/01/2021 CV	USD	11 305 840	4.17
236 967	KORIAN SA 2.500% 17-31/12/2049 CV FLAT	EUR	10 142 425	3.75				11 305 840	4.17
10 679 357	MAISONS DU MONDE 0.125% 17-06/12/23 CV FLAT	EUR	9 295 506	3.44		<i>Jersey Island</i>		10 695 314	3.96
8 956 668	NEXITY 0.125% 16-01/01/2023 FLAT	EUR	8 677 799	3.21	3 700 000	DERWENT CAP 3 1.5% 19-12/06/2025 CV	GBP	4 187 684	1.55
6 100 000	ORPAR 0.000% 17-20/06/2024 CV	EUR	7 004 203	2.59	5 025 000	PHP FIN JERS 2.875% 19-15/07/2025 CV	GBP	6 507 630	2.41
48 037	SEB SA 0.000% 16-17/11/2021 CV	EUR	8 717 707	3.22		<i>Sweden</i>		10 337 762	3.82
5 390 652	SOITEC 0.000% 18-28/06/2023 CV	EUR	8 250 943	3.05	73 000 000	RECIPHARM 2.750% 16-06/10/2021 CV	SEK	10 337 762	3.82
<i>The Netherlands</i>						<i>Ireland</i>		5 992 762	2.22
3 700 000	BE SEMICONDUCTOR INDUSTRIES 0.500% 17-06/12/2024 CV	EUR	4 319 565	1.60	6 100 000	GLANBIA COOP SOC 1.375% 16-09/06/2021 CV	EUR	5 992 762	2.22
2 900 000	BE SEMICONDUCTOR INDUSTRIES 2.500% 16-02/12/2023 CV	EUR	7 186 751	2.66		<i>Cayman Islands</i>		5 210 670	1.93
3 300 000	CAPITAL STAGE FI 17-31/12/2049 CV FRN	EUR	9 815 124	3.63	5 100 000	SIEM INDUSTRIES 2.250% 16-02/06/2021 CV	EUR	5 210 670	1.93
300 000	FUGRO NV 4.000% 16-26/10/2021 CV	EUR	297 480	0.11		<i>Denmark</i>		4 229 280	1.56
7 400 000	JUST EAT TAKEA 1.250% 20-30/04/2026 CV	EUR	8 238 124	3.05	3 600 000	GN STORE NORD 0.000% 19-21/05/2024 CV	EUR	4 229 280	1.56
2 700 000	PHARMING NV 3.000% 20-21/01/2025 CV	EUR	2 411 100	0.89		<i>Belgium</i>		3 010 738	1.12
3 640 000	ZUR ROSE FINANCE 2.750% 20-31/03/2025 CV	CHF	7 106 103	2.63	800 000	BIOCARTIS NV 4% 19-09/05/2024 CV	EUR	534 288	0.20
<i>Germany</i>					2 500 000	MITHRA PHARMA 4.250% 20-17/12/2025 CV	EUR	2 476 450	0.92
90 000	ADLER REAL ESTATE 2.500% 16-19/07/2021 CV FLAT	EUR	1 280 340	0.47		<i>Norway</i>		2 346 154	0.87
7 200 000	ADO PROPERTIES 1.250% 18-23/11/2023 CV	EUR	6 995 520	2.59	1 600 000	BORR DRILLING 3.875% 18-23/05/2023 CV	USD	262 054	0.10
200 000	ARCANDOR AG 8.875% 08-31/12/2099 CV DFLT	EUR	20	0.00	3 000 000	BW OFFSHORE LTD 2.500% 19-12/11/2024 CV	USD	2 084 100	0.77
4 000 000	DUERR AG 0.750% 20-15/01/2026 CV	EUR	4 701 880	1.74	Shares/Units in investment funds				
1 100 000	HEIDELBERG DRUCK 5.250% 15-30/03/2022 CV	EUR	1 001 000	0.37		<i>France</i>		7 852 388	2.90
4 200 000	HELLOFRESH SE 0.750% 20-13/05/2025 CV	EUR	6 100 626	2.26	3 470.88	BNP PARIBAS CASH INVEST - PRIVILEGE - CAP	EUR	7 852 388	2.90
1 900 000	MORPHOSYS AG 0.625% 20-16/10/2025 CV	EUR	1 956 639	0.72	Total securities portfolio				
3 400 000	TAG IMMOBILIEN AG 0.625% 17-01/09/2022 CV	EUR	4 993 988	1.85				265 347 135	98.12
<i>Italy</i>									
8 700 000	BENI STABILI 0.875% 15-31/01/2021 CV	EUR	8 687 907	3.21					
6 100 000	FALCK RENEWABLES 0.000% 20-23/09/2025 CV	EUR	6 588 610	2.44					
6 600 000	SOGEFI 2.000% 14-21/05/2021 CV	EUR	6 517 500	2.41					
<i>Switzerland</i>									
3 095 000	BASILEA PHARM 3.250% 20-28/07/2027 CV	CHF	3 190 722	1.18					
8 200 000	CEMBRA MONEY BAN 0.000% 19-09/07/2026 CV	CHF	7 827 738	2.89					
8 895 000	IMPLENIA 0.500% 15-30/06/2022 CV	CHF	7 672 374	2.84					
<i>Spain</i>									
7 900 000	ALMIRALL SA 0.250% 18-14/12/2021 CV	EUR	7 765 305	2.87					
7 000 000	ENCE ENERGIA Y CELULOSA 1.250% 18-05/03/2023 CV	EUR	6 561 800	2.43					
<i>Austria</i>									
4 000 000	AMS AG 0.875% 17-28/09/2022 CV	USD	3 064 656	1.13					
4 900 000	CA IMMO ANLAGEN 0.750% 17-04/04/2025 CV	EUR	5 663 077	2.09					
5 000 000	IMMOFINANZ 1.500% 17-24/01/2024	EUR	5 228 900	1.93					
<i>Luxembourg</i>									
7 900 000	GRAND CITY PROPERTIES 0.250% 16-02/03/2022 CV	EUR	8 010 600	2.96					
5 800 000	KLOECKNER & CO 2.000% 16-08/09/2023 CV	EUR	5 800 870	2.14					

BNP PARIBAS FUNDS SICAV Europe Value

Securities portfolio at 31/12/2020

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									
France					United Kingdom				
15 657	ALTEN	EUR	1 450 621	0.50	1 451 698	BP PLC	GBP	4 132 417	1.41
22 868	ARKEMA	EUR	2 138 158	0.73	5 558 250	LLOYDS BANKING GROUP PLC	GBP	2 262 793	0.77
71 807	ATOS SE	EUR	5 369 727	1.83	136 874	RIO TINTO PLC	GBP	8 364 437	2.86
283 240	AXA SA	EUR	5 526 579	1.89	1 256 183	TESCO PLC	GBP	3 247 467	1.11
257 946	BNP PARIBAS	EUR	11 118 762	3.79	Spain				
75 465	BOUYGUES SA	EUR	2 539 397	0.87	115 614	CONSTRUCC Y AUX DE FERROCARR	EUR	4 537 850	1.55
45 887	CAPGEMINI SE	EUR	5 818 472	1.99	90 936	GRIFOLS SA	EUR	2 171 552	0.74
97 528	CARREFOUR SA	EUR	1 368 318	0.47	498 661	REPSOL SA	EUR	4 113 953	1.41
151 166	COMPAGNIE DE SAINT GOBAIN	EUR	5 668 725	1.94	Austria				
647 762	CREDIT AGRICOLE SA	EUR	6 684 904	2.28	165 301	ERSTE GROUP BANK AG	EUR	4 122 607	1.41
148 918	EDF	EUR	1 920 298	0.66	196 455	WIENERBERGER AG	EUR	5 123 546	1.75
47 876	EIFFAGE SA	EUR	3 784 119	1.29	Belgium				
475 952	ENGIE	EUR	5 958 919	2.04	116 146	KBC GROEP NV	EUR	6 652 843	2.27
100 077	KLEPIERRE	EUR	1 840 416	0.63	134 286	ONTEX GROUP NV - W/I	EUR	1 477 146	0.50
55 864	KORIAN	EUR	1 750 778	0.60	Italy				
33 315	NEXANS SA	EUR	1 973 914	0.67	759 667	INTESA SANPAOLO	EUR	1 452 939	0.50
12 138	ORPEA	EUR	1 305 442	0.45	469 723	UNICREDIT S.P.A.	EUR	3 592 442	1.23
354 552	PEUGEOT SA	EUR	7 931 328	2.71	Luxembourg				
52 703	PUBLICIS GROUPE	EUR	2 148 174	0.73	144 651	APERAM	EUR	4 938 385	1.69
61 514	RENAULT SA	EUR	2 199 741	0.75	Finland				
124 792	SANOFI AVENTIS	EUR	9 821 130	3.35	731 747	NOKIA OYJ	EUR	2 305 735	0.79
9 936	SOPRA STERIA GROUP	EUR	1 313 539	0.45	Warrants, Rights				
309 596	TOTAL SA	EUR	10 928 739	3.73	506 640	REPSOL SA RTS	EUR	142 214	0.05
181 415	VEOLIA ENVIRONNEMENT	EUR	3 630 114	1.24	Shares/Units in investment funds				
47 714	VINCI SA	EUR	3 882 011	1.33	Luxembourg				
Germany					66 519.24	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP	EUR	7 980 519	2.73
58 655	ALLIANZ SE - REG	EUR	11 772 058	4.01	Total securities portfolio				
92 430	BAYERISCHE MOTOREN WERKE AG	EUR	6 676 219	2.28					
44 736	COVESTRO AG	EUR	2 258 273	0.77					
58 442	DAIMLER AG - REG	EUR	3 377 363	1.15					
262 020	DEUTSCHE TELEKOM AG - REG	EUR	3 918 509	1.34					
104 178	DIALOG SEMICONDUCTOR PLC	EUR	4 655 715	1.59					
122 186	EVONIK INDUSTRIES AG	EUR	3 259 922	1.11					
24 901	GERRESHEIMER AG	EUR	2 185 063	0.75					
38 612	HEIDELBERGCEMENT AG	EUR	2 363 827	0.81					
22 070	KION GROUP AG	EUR	1 570 501	0.54					
35 933	MERCK KGAA	EUR	5 043 197	1.72					
36 394	RHEINMETALL AG	EUR	3 150 993	1.08					
43 989	SIEMENS AG - REG	EUR	5 169 587	1.77					
16 495	SIEMENS ENERGY AG	EUR	494 850	0.17					
Switzerland									
285 608	CREDIT SUISSE GROUP AG - REG	CHF	3 010 431	1.03					
42 035	NESTLE SA - REG	CHF	4 052 119	1.38					
100 374	NOVARTIS AG - REG	CHF	7 763 196	2.65					
15 472	ROCHE HOLDING AG GENUSSSCHEIN	CHF	4 420 367	1.51					
36 968	ZURICH INSURANCE GROUP AG	CHF	12 766 443	4.35					
The Netherlands									
485 291	ING GROEP NV	EUR	3 708 109	1.27					
284 707	KONINKLIJKE AHOLD DELHAIZE NV	EUR	6 579 579	2.25					
70 343	KONINKLIJKE PHILIPS NV	EUR	3 079 617	1.05					
73 921	RANDSTAD HOLDING NV	EUR	3 935 554	1.34					
383 797	ROYAL DUTCH SHELL PLC - A	GBP	5 564 649	1.90					
164 220	STMICROELECTRONICS NV	EUR	4 972 582	1.70					
36 383	UNIBAIL-RODAMCO-WESTFIELD	EUR	2 349 614	0.80					

BNP PARIBAS FUNDS SICAV Flexible Global Credit

Securities portfolio at 31/12/2020

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					6 000	JANUS HENDERSON LAND DEVELOPMENT	HKD	19 124	0.03
			54 855 090	82.37	3 100	LINK REIT	HKD	23 063	0.03
					7 500	MTR CORP	HKD	34 264	0.05
					174 000	PCCW LTD	HKD	85 636	0.13
					34 000	POWER ASSETS HOLDINGS LTD	HKD	150 492	0.23
Shares			6 198 643	9.37					
	<i>United States of America</i>					<i>Australia</i>		<i>653 622</i>	<i>1.00</i>
530	BAXTER INTERNATIONAL INC	USD	34 757	0.05	5 999	AMPOL LTD	AUD	107 303	0.16
168	BECTON DICKINSON AND CO	USD	34 357	0.05	382	ASX LTD	AUD	17 305	0.03
407	BLACK KNIGHT INC	USD	29 389	0.04	9 008	AURIZON HOLDINGS LTD	AUD	22 109	0.03
239	BROADRIDGE FINANCIAL SOLUTIONS	USD	29 925	0.04	114 608	AUSNET SERVICES	AUD	126 541	0.19
824	CISCO SYSTEMS INC	USD	30 137	0.05	1 904	BHP BILLITON LTD	AUD	50 702	0.08
1 044	COLGATE-PALMOLIVE CO	USD	72 962	0.11	3 819	BRAMBLES LTD	AUD	25 446	0.04
186	DANAHER CORP	USD	33 769	0.05	340	COMMONWEALTH BANK OF AUSTRALIA	AUD	17 563	0.03
198	DOLLAR GENERAL CORP	USD	34 032	0.05	209	CSL LTD	AUD	37 175	0.06
2 383	EXXON MOBIL CORP	USD	80 281	0.12	2 930	DEXUS	AUD	17 349	0.03
1 848	HORMEL FOODS CORP	USD	70 398	0.11	10 440	MEDIBANK PRIVATE LTD	AUD	19 768	0.03
186	INTERCONTINENTAL EXCHANGE INC	USD	17 526	0.03	3 381	ORICA LTD	AUD	32 228	0.05
292	JOHNSON & JOHNSON	USD	37 559	0.06	1 051	RAMSAY HEALTH CARE LTD	AUD	41 190	0.06
225	MCDONALDS CORP	USD	39 459	0.06	1 652	SONIC HEALTHCARE LTD	AUD	33 392	0.05
562	MERCK & CO INC	USD	37 572	0.06	1 072	WESFARMERS LTD	AUD	33 953	0.05
168	MICROSOFT CORP	USD	30 539	0.05	2 897	WOOLWORTHS GROUP LTD	AUD	71 598	0.11
565	ORACLE CORP	USD	29 872	0.04		<i>Japan</i>		<i>535 741</i>	<i>0.81</i>
1 253	PFIZER INC	USD	37 696	0.06	500	AZBIL CORP	JPY	22 317	0.03
642	PROCTER & GAMBLE CO.	USD	73 007	0.11	1 200	BRIDGESTONE CORP	JPY	32 167	0.05
63	ROPER TECHNOLOGIES INC	USD	22 197	0.03	1 800	CANON INC	JPY	28 377	0.04
405	STARBUCKS CORP	USD	35 411	0.05	400	EAST JAPAN RAILWAY CO	JPY	21 799	0.03
224	TEXAS INSTRUMENTS INC	USD	30 048	0.05	700	FUJIFILM HOLDINGS CORP	JPY	30 166	0.05
82	TYLER TECHNOLOGIES INC	USD	29 255	0.04	1 000	ITOCHU CORP	JPY	23 451	0.04
170	VERISIGN INC	USD	30 067	0.05	2 500	JAPAN POST BANK CO LTD	JPY	16 779	0.03
136	VERISK ANALYTICS INC	USD	23 074	0.03	800	MCDONALDS HOLDINGS CO JAPAN	JPY	31 684	0.05
1 793	VERIZON COMMUNICATIONS INC	USD	86 093	0.13	1 100	MITSUBISHI CORP	JPY	22 149	0.03
174	VISA INC - A	USD	31 105	0.05	1 700	MIZUHO FINANCIAL GROUP INC	JPY	17 595	0.03
	<i>Canada</i>		<i>812 326</i>	<i>1.25</i>	200	NITORI HOLDINGS CO LTD	JPY	34 229	0.05
414	BANK OF NOVA SCOTIA	CAD	18 273	0.03	300	ORIENTAL LAND CO LTD	JPY	40 459	0.06
2 442	BCE INC	CAD	85 269	0.13	400	RINNAI CORP	JPY	37 940	0.06
256	CAN IMPERIAL BANK OF COMMERCE	CAD	17 855	0.03	400	SECOM CO LTD	JPY	30 095	0.05
252	CANADIAN NATL RAILWAY CO	CAD	22 623	0.03	2 200	SEKISUI HOUSE LTD	JPY	36 583	0.05
80	CANADIAN PACIFIC RAILWAY LTD	CAD	22 660	0.03	2 300	TEIJIN LTD	JPY	35 341	0.05
519	CGI INC	CAD	33 624	0.05	200	TOKIO MARINE HOLDINGS INC	JPY	8 400	0.01
981	DOLLARAMA INC	CAD	32 650	0.05	500	TOYOTA MOTOR CORP	JPY	31 534	0.05
7 144	HYDRO ONE LTD	CAD	131 303	0.20	2 100	USS CO LTD	JPY	34 676	0.05
187	INTACT FINANCIAL CORP	CAD	18 081	0.03		<i>Switzerland</i>		<i>531 552</i>	<i>0.79</i>
1 758	LOBLAW COMPANIES LTD	CAD	70 837	0.11	329	BANQUE CANTONALE VAUDOIS-REG	CHF	29 294	0.04
1 958	METRO INC	CAD	71 346	0.11	38	BARRY CALLEBAUT AG - REG	CHF	73 924	0.11
818	OPEN TEXT CORP	CAD	30 352	0.05	350	GARMIN LTD	USD	34 229	0.05
3 996	QUEBECOR INC -CL B	CAD	83 981	0.13	46	GEBERIT AG - REG	CHF	23 571	0.04
274	ROGERS COMMUNICATIONS INC - B	CAD	10 417	0.02	14	GIVAUDAN - REG	CHF	48 283	0.07
264	ROYAL BANK OF CANADA	CAD	17 713	0.03	118	KUEHNE & NAGEL INTL AG - REG	CHF	21 908	0.03
5 288	TELUS CORP	CAD	85 521	0.13	772	NESTLE SA - REG	CHF	74 420	0.11
216	TMX GROUP LTD	CAD	17 618	0.03	467	NOVARTIS AG - REG	CHF	36 119	0.05
390	TOROMONT INDUSTRIES LTD	CAD	22 317	0.03	136	ROCHE HOLDING AG GENUSSSCHEIN	CHF	38 855	0.06
431	TORONTO DOMINION BANK	CAD	19 886	0.03	104	SCHINDLER HOLDING AG - REG	CHF	22 924	0.03
	<i>Hong Kong</i>		<i>710 733</i>	<i>1.06</i>	10	SGS SA - REG	CHF	24 687	0.04
4 500	CLP HOLDINGS LTD	HKD	34 014	0.05	243	SWISS PRIME SITE - REG	CHF	19 524	0.03
1 400	HANG SENG BANK LTD	HKD	19 723	0.03	190	SWISSCOM AG - REG	CHF	83 814	0.13
109 000	HK ELECTRIC INVESTMENTS -SS	HKD	87 659	0.13					
78 000	HKT TRUST AND HKT LTD	HKD	82 701	0.12					
128 318	HONG KONG & CHINA GAS	HKD	156 508	0.23					
5 200	HONGKONG LAND HOLDINGS LTD	USD	17 549	0.03					

BNP PARIBAS FUNDS SICAV Flexible Global Credit

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>United Kingdom</i>					<i>Ireland</i>				
608	ADMIRAL GROUP PLC	GBP	19 739	0.03	138	ACCENTURE PLC - A	USD	29 461	0.04
1 018	BUNZL PLC	GBP	27 784	0.04	<i>Finland</i>				
641	CRODA INTERNATIONAL PLC	GBP	47 235	0.07	338	KONE OYJ - B	EUR	22 463	0.03
2 464	GLAXOSMITHKLINE PLC	GBP	36 942	0.06	<i>Sweden</i>				
1 114	HALMA PLC	GBP	30 479	0.05	300	INVESTOR AB - B	SEK	17 889	0.03
13 658	NATIONAL GRID PLC	GBP	131 987	0.20	Bonds				
1 182	RELX PLC	GBP	23 670	0.04	<i>United States of America</i>				
562	RIO TINTO LTD	AUD	40 316	0.06	803 000	ABBOTT IL FIN 0.875% 18-27/09/2023	EUR	826 749	1.24
4 831	SAGE GROUP PLC/THE	GBP	31 411	0.05	900 000	AT&T INC 3.900% 14-11/03/2024	USD	807 032	1.21
1 799	SEGRO PLC	GBP	19 045	0.03	996 000	BANK OF AMER CRP 4.125% 14-22/01/2024	USD	903 950	1.36
211	SPIRAX-SARCO ENGINEERING PLC	GBP	26 625	0.04	507 000	BERRY GLOBAL ESC 4.875% 19-15/07/2026	USD	445 110	0.67
38 315	WM MORRISON SUPERMARKETS	GBP	75 915	0.11	447 000	CALPINE CORP 5.250% 16-01/06/2026	USD	377 987	0.57
<i>Norway</i>					860 000	CARDINAL HEALTH 2.616% 17-15/06/2022	USD	723 200	1.09
7 747	EQUINOR ASA	NOK	107 191	0.16	600 000	CDK GLOBAL INC 5.875% 18-15/06/2026	USD	513 223	0.77
1 101	GIENSIDIGE FORSIKRING ASA	NOK	20 116	0.03	139 000	CVS HEALTH CORP 3.700% 18-09/03/2023	USD	121 516	0.18
8 935	ORKLA ASA	NOK	74 202	0.11	1 000 000	DAIMLER FINANCE 3.400% 19-22/02/2022	USD	844 102	1.27
5 693	TELENOR ASA	NOK	79 287	0.12	982 000	FEDEX CORP 0.700% 19-13/05/2022	EUR	993 091	1.49
372	YARA INTERNATIONAL ASA	NOK	12 641	0.02	636 000	IMS HEALTH INC 5.000% 16-15/10/2026	USD	543 996	0.82
<i>France</i>					446 000	KB HOME 7.000% 13-15/12/2021	USD	377 624	0.57
157	AIR LIQUIDE SA	EUR	21 077	0.03	600 000	KFC HLD/PIZZA HU 5.250% 16-01/06/2026	USD	508 459	0.76
186	DASSAULT SYSTEMES SA	EUR	30 904	0.05	917 000	MORGAN STANLEY 3.750% 13-25/02/2023	USD	803 170	1.21
266	ESSILORLUXOTTICA	EUR	33 928	0.05	972 000	NATIONAL GRID NA INC 0.750% 18-08/08/2023	EUR	993 366	1.49
40	HERMES INTERNATIONAL	EUR	35 184	0.05	392 000	QUINTILES IMS 3.250% 17-15/03/2025	EUR	396 176	0.59
79	LVMH	EUR	40 361	0.06	800 000	SIMON PROP GP LP 2.750% 12-01/02/2023	USD	680 577	1.02
472	SANOFI AVENTIS	EUR	37 146	0.06	745 000	SYMANTEC CORP 3.950% 12-15/06/2022	USD	621 566	0.93
359	THOMSON REUTERS CORP	CAD	23 993	0.04	753 000	TERRAFORM POWER 4.250% 17-31/01/2023	USD	637 731	0.96
<i>The Netherlands</i>					838 000	THERMO FISHER 3.000% 16-15/04/2023	USD	721 866	1.08
181	FERRARI NV	EUR	34 146	0.05	1 000 000	TOYOTA MOTOR CRED 0.000% 17-21/07/2021	EUR	1 001 662	1.50
318	KONINKLUKE DSM NV	EUR	44 774	0.07	1 074 000	VMWARE INC 2.950% 17-21/08/2022	USD	910 475	1.37
2 485	VOPAK	EUR	106 830	0.16	<i>The Netherlands</i>				
363	WOLTERS KLUWER	EUR	25 069	0.04	1 000 000	ACHMEA BANK NV 1.125% 15-25/04/2022	EUR	1 017 313	1.53
<i>Singapore</i>					1 000 000	BMW FINANCE NV 1.250% 14-05/09/2022	EUR	1 025 118	1.53
3 600	OVERSEA-CHINESE BANKING CORP	SGD	22 393	0.03	1 025 000	COOPERATIEVE RAB 3.875% 18-26/09/2023	USD	912 712	1.37
4 400	SINGAPORE EXCHANGE LTD	SGD	25 249	0.04	1 000 000	DAIMLER INTERNATIONAL FINANCE 0.250% 18-11/05/2022	EUR	1 006 537	1.51
10 300	SINGAPORE TECH ENGINEERING	SGD	24 324	0.04	1 059 000	DEUTSCHE TEL FIN 2.485% 16-19/09/2023	USD	906 332	1.36
55 900	SINGAPORE TELECOMMUNICATIONS	SGD	79 824	0.12	753 000	EDP FINANCE BV 1.875% 17-29/09/2023	EUR	793 067	1.19
1 300	UNITED OVERSEAS BANK LTD	SGD	18 150	0.03	1 085 000	ENEL FIN INTL NV 2.875% 17-25/05/2022	USD	915 872	1.37
3 600	UOL GROUP LTD	SGD	17 166	0.03	1 065 000	HEINEKEN NV 2.750% 12-01/04/2023	USD	909 681	1.37
<i>Germany</i>					625 000	TEVA PHARMACEUTICAL FNC 3.250% 18-15/04/2022	EUR	632 227	0.95
488	DEUTSCHE WOHNEN AG - BR	EUR	21 321	0.03	800 000	VONOVIA BV 0.875% 16-10/06/2022	EUR	812 529	1.22
159	LEG IMMOBILIEN AG	EUR	20 203	0.03	600 000	ZIGGO SECURED FINANCE 4.250% 16-15/01/2027	EUR	500 038	0.75
255	MERCK KGAA	EUR	35 789	0.05	<i>France</i>				
435	SYMRISE AG	EUR	47 154	0.07	900 000	BPCE 2.875% 13-16/01/2024	EUR	984 400	1.48
319	VONOVIA SE	EUR	19 063	0.03	992 000	CARREFOUR SA 0.750% 16-26/04/2024	EUR	1 017 818	1.52
<i>Denmark</i>					600 000	CROWN EUROPEAN 0.750% 19-15/02/2023	EUR	597 515	0.90
317	COLOPLAST - B	DKK	39 590	0.06	600 000	ELIS SA 1.875% 18-15/02/2023	EUR	609 925	0.92
579	NOVO NORDISK A/S - B	DKK	33 188	0.05					
952	NOVOZYMES A/S - B	DKK	44 700	0.07					
889	TRYG A/S	DKK	22 943	0.03					
<i>Israel</i>									
4 092	BANK HAPOLIM BM	ILS	22 905	0.03					
4 151	BANK LEUMI LE-ISRAEL	ILS	19 970	0.03					
301	CHECK POINT SOFTWARE TECHNOLOGIE	USD	32 697	0.05					
226	ELBIT SYSTEMS LTD	ILS	24 340	0.04					
<i>Italy</i>									
781	RECORDATI SPA	EUR	35 403	0.05					

BNP PARIBAS FUNDS SICAV Flexible Global Credit

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
600 000	PUBLICIS GROUPE 0.500% 16-03/11/2023	EUR	610 677	0.92		<i>The Netherlands</i>		1 000 880	1.50
642 000	RENAULT 1.000% 17-08/03/2023	EUR	642 489	0.96	1 000 000	IBERDROLA INTERNATIONAL BV 0.000% 10/03/2021	EUR	1 000 880	1.50
1 000 000	VIVENDI SA 1.125% 16-24/11/2023	EUR	1 035 319	1.54		<i>Belgium</i>		1 000 722	1.50
	<i>Spain</i>		3 377 958	5.06	1 000 000	COFINIMMO SA 0.000% 01/03/2021	EUR	1 000 722	1.50
1 000 000	BANCO SANTANDER 1.375% 17-09/02/2022	EUR	1 017 814	1.52	Shares/Units in investment funds			6 518 375	9.77
1 000 000	BANCO SANTANDER 3.500% 17-11/04/2022	USD	848 059	1.27		<i>France</i>		6 518 375	9.77
598 000	EL CORTE INGLES 3.625% 20-15/03/2024	EUR	619 848	0.93	44.00	BNP PARIBAS MOIS ISR - I - CAP	EUR	1 006 451	1.51
1 000 000	TELEFONICA EMIS 4.570% 13-27/04/2023	USD	892 237	1.34	56.51	T Q FI HIGH VOL PARTS SUPER X	EUR	5 511 924	8.26
	<i>Germany</i>		3 087 443	4.64	Total securities portfolio			64 377 419	96.64
600 000	ADLER REAL EST 1.500% 19-17/04/2022	EUR	597 821	0.90					
958 000	INFINEON TECH 1.500% 15-10/03/2022	EUR	977 196	1.47					
500 000	K&S AG 4.125% 13-06/12/2021	EUR	508 809	0.76					
1 000 000	LANDESBANK BADEN-WUERTT 0.200% 17-13/12/2021	EUR	1 003 617	1.51					
	<i>Italy</i>		1 721 772	2.57					
600 000	TELECOM ITALIA 2.500% 17-19/07/2023	EUR	627 276	0.94					
1 061 000	TERNA S.P.A. 1.000% 18-23/07/2023	EUR	1 094 496	1.63					
	<i>Ireland</i>		1 404 393	2.11					
500 000	FRESENIUS FIN IR 0.875% 17-31/01/2022	EUR	503 970	0.76					
1 039 000	SHIRE ACQ INV IE 2.875% 16-23/09/2023	USD	900 423	1.35					
	<i>Luxembourg</i>		1 318 081	1.98					
642 000	MILLICOM INTL 6.625% 18-15/10/2026	USD	563 727	0.85					
900 000	SCHLUMBERGER INV 2.400% 12-01/08/2022	USD	754 354	1.13					
	<i>United Kingdom</i>		1 260 391	1.89					
889 000	BRITISH TELECOMM 1.125% 16-10/03/2023	EUR	912 919	1.37					
415 000	INTL GAME TECH 6.250% 15-15/02/2022	USD	347 472	0.52					
	<i>Belgium</i>		1 024 824	1.53					
1 000 000	KBC GROUP NV 0.750% 16-18/10/2023	EUR	1 024 824	1.53					
	<i>Sweden</i>		983 594	1.48					
948 000	SCA HYGIENE AB 1.125% 17-27/03/2024	EUR	983 594	1.48					
	<i>Singapore</i>		809 277	1.21					
800 000	ING GROEP NV 0.750% 17-09/03/2022	EUR	809 277	1.21					
	<i>Canada</i>		801 495	1.20					
949 000	ROYAL BK CANADA 2.800% 19-29/04/2022	USD	801 495	1.20					
	<i>Mexico</i>		723 120	1.09					
851 000	AMERICA MOVIL SA 3.125% 12-16/07/2022	USD	723 120	1.09					
	<i>Australia</i>		444 567	0.67					
528 000	FMG RES AUG 2006 4.750% 17-15/05/2022	USD	444 567	0.67					
	Floating rate bonds		2 017 335	3.03					
	<i>United States of America</i>		2 017 335	3.03					
860 000	CITIGROUP INC 18-24/01/2023 FRN	USD	723 658	1.09					
831 000	HP ENTERPRISE 16-15/10/2022	USD	721 367	1.08					
661 000	LENNAR CORP 13-15/11/2022 FRN	USD	572 310	0.86					
	Money Market Instruments		3 003 954	4.50					
	<i>France</i>		1 002 352	1.50					
1 000 000	SEB SA 0.000% 14/06/2021 NEUCP	EUR	1 002 352	1.50					

BNP PARIBAS FUNDS SICAV Flexible Opportunities

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds			18 813 135	97.32
<i>Luxembourg</i>			<i>9 056 381</i>	<i>46.84</i>
152 573.00	BNP P ENERGY & METAL UCITS	USD	1 142 299	5.91
133 473.00	BNP PARIBAS EASY FTSE EPRA / NAREIT DEVELOPED EUROPE EX UK GREEN ETF 9UC	EUR	1 277 871	6.61
4 702.00	BNP PARIBAS FUNDS CLIMATE IMPACT - I CAP	EUR	1 428 891	7.39
27 243.35	BNP PARIBAS FUNDS EMERGING MULTI-ASSET INCOME - X CAP	USD	2 963 581	15.33
17 885.64	BNP PARIBAS FUNDS SUSTAINABLE ENHANCED BOND 12M XCA	EUR	1 879 781	9.72
1 071.00	LYXOR MSCI WORLD HEALTH CARE TR UCITS ETF - C EUR CAP	EUR	363 958	1.88
<i>Ireland</i>			<i>5 387 170</i>	<i>27.88</i>
21 409.00	GO UCITS ROBO-STOX	USD	422 563	2.19
374 500.00	ISHARES JPM ESG USD EM BD A	EUR	1 856 958	9.61
9 356.00	SOURCE NASDAQ BIOTECH UCITS	USD	374 339	1.94
5 541.00	SOURCE PHYSICAL GOLD P - ETC	USD	830 776	4.30
31 799.00	SPDR BLOOMBERG BARCLAYS EMERGING MARKETS LOCAL BOND	EUR	1 902 534	9.84
<i>France</i>			<i>4 369 584</i>	<i>22.60</i>
156.77	BNP PARIBAS MOIS ISR - I - CAP	EUR	3 585 579	18.54
10.00	OFI PRECIOUS METALS-XL	EUR	784 005	4.06
Total securities portfolio			18 813 135	97.32

BNP PARIBAS FUNDS SICAV Frontiers Equity

Securities portfolio at 31/12/2020

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		64 949 785	96.32					
	<i>Canada</i>		<i>12 351 181</i>	<i>18.32</i>					
523 148	B2GOLD CORP	USD	2 929 629	4.34					
3 192 390	GRAN TIERRA ENERGY INC	CAD	1 177 728	1.75					
145 355	PAN AMERICAN SILVER CORP	USD	5 016 201	7.44					
144 784	SSR MINING INC	CAD	2 904 777	4.31					
16 054	SSR MINING INC	USD	322 846	0.48					
	<i>Indonesia</i>		<i>6 735 170</i>	<i>9.98</i>					
5 920 100	ACE HARDWARE INDONESIA	IDR	722 536	1.07					
1 364 200	BANK CENTRAL ASIA TBK PT	IDR	3 286 831	4.87					
115 893	TELEKOMUNIKASI INDONESIA - ADR	USD	2 725 803	4.04					
	<i>South Africa</i>		<i>5 597 183</i>	<i>8.30</i>					
190 329	ANGLOGOLD ASHANTI - ADR	USD	4 305 242	6.38					
75 106	CLICKS GROUP LTD	ZAR	1 291 941	1.92					
	<i>Thailand</i>		<i>4 462 608</i>	<i>6.62</i>					
760 700	KRUNGTHAI CARD PCL-FOREIGN	THB	1 510 736	2.24					
337 700	MUANGTHAI CAPITAL PCL - NVDR	THB	665 007	0.99					
4 116 400	THAI BEVERAGE PCL	SGD	2 286 865	3.39					
	<i>Bermuda</i>		<i>3 215 830</i>	<i>4.77</i>					
247 562	GEOPARK LTD	USD	3 215 830	4.77					
	<i>Peru</i>		<i>3 072 915</i>	<i>4.56</i>					
18 735	CREDICORP LTD	USD	3 072 915	4.56					
	<i>Kenya</i>		<i>3 027 076</i>	<i>4.49</i>					
9 651 290	SAFARICOM PLC	KES	3 027 076	4.49					
	<i>Vietnam</i>		<i>2 879 857</i>	<i>4.27</i>					
143 160	SAIGON BEER ALCOHOL BEVERAGE	VND	1 209 460	1.79					
354 364	VIETNAM DAIRY PRODUCTS JSC	VND	1 670 397	2.48					
	<i>Philippines</i>		<i>2 727 252</i>	<i>4.04</i>					
353 260	UNIVERSAL ROBINA CORP	PHP	1 121 023	1.66					
4 562 400	WILCON DEPOT INC	PHP	1 606 229	2.38					
	<i>Malaysia</i>		<i>2 726 828</i>	<i>4.04</i>					
2 181 300	DIALOG GROUP BHD	MYR	1 870 994	2.77					
1 103 400	MR DIY GROUP M BHD	MYR	855 834	1.27					
	<i>Spain</i>		<i>2 574 379</i>	<i>3.82</i>					
135 565	BANCO SANTANDER CHILE - ADR	USD	2 574 379	3.82					
	<i>Qatar</i>		<i>2 346 873</i>	<i>3.48</i>					
479 247	QATAR NATIONAL BANK	QAR	2 346 873	3.48					
	<i>Poland</i>		<i>2 081 857</i>	<i>3.09</i>					
10 000	ALLEGRO.EU SA	PLN	227 321	0.34					
23 877	DINO POLSKA SA	PLN	1 854 536	2.75					
	<i>Bangladesh</i>		<i>1 861 897</i>	<i>2.76</i>					
3 561 761	BRAC BANK LTD	BDT	1 861 897	2.76					
	<i>Egypt</i>		<i>1 711 118</i>	<i>2.54</i>					
456 298	COMMERCIAL INTERNATIONAL BANK-GDR REG	USD	1 711 118	2.54					
	<i>Nigeria</i>		<i>1 692 405</i>	<i>2.51</i>					
16 591 287	GUARANTY TRUST BANK	NGN	1 359 666	2.02					
87 275	NESTLE NIGERIA PLC	NGN	332 739	0.49					
	<i>Singapore</i>		<i>1 567 917</i>	<i>2.33</i>					
7 877	SEA LTD-ADR	USD	1 567 917	2.33					

BNP PARIBAS FUNDS SICAV Germany Multi-Factor Equity

Securities portfolio at 31/12/2020

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			74 790 327	97.35
Shares			74 790 327	97.35
<i>Germany</i>			<i>74 790 327</i>	<i>97.35</i>
4 750	ADIDAS AG	EUR	1 415 025	1.84
15 430	ALLIANZ SE - REG	EUR	3 096 801	4.03
46 147	BASF SE	EUR	2 986 634	3.89
26 643	BAYERISCHE MOTOREN WERKE AG	EUR	1 924 424	2.51
8 903	BECHTLE AG	EUR	1 588 295	2.07
32 548	BEIERSDORF AG	EUR	3 073 833	4.00
31 040	BRENTAG AG	EUR	1 966 074	2.56
10 138	COVESTRO AG	EUR	511 766	0.67
30 272	DAIMLER AG - REG	EUR	1 749 419	2.28
2 235	DELIVERY HERO SE	EUR	283 845	0.37
21 702	DEUTSCHE BOERSE AG	EUR	3 022 004	3.93
75 698	DEUTSCHE POST AG - REG	EUR	3 065 769	3.99
200 093	DEUTSCHE TELEKOM AG - REG	EUR	2 992 391	3.90
26 779	DEUTSCHE WOHNEN AG - BR	EUR	1 169 975	1.52
209 951	E.ON SE	EUR	1 902 996	2.48
101 796	EVONIK INDUSTRIES AG	EUR	2 715 917	3.54
44 372	FRESENIUS MEDICAL CARE AG	EUR	3 026 170	3.94
77 870	FRESENIUS SE & CO KGAA	EUR	2 946 601	3.84
4 864	FUCHS PETROLUB SE - PREF	EUR	225 884	0.29
53 863	GEA GROUP AG	EUR	1 577 109	2.05
11 599	HANNOVER RUECK SE	EUR	1 511 350	1.97
8 827	HEIDELBERGCEMENT AG	EUR	540 389	0.70
33 579	HENKEL AG & CO KGAA VORZUG	EUR	3 099 342	4.02
22 453	HOCHTIEF AG	EUR	1 786 136	2.33
5 993	KION GROUP AG	EUR	426 462	0.56
13 883	KNORR-BREMSE AG	EUR	1 550 453	2.02
22 187	LEG IMMOBILIEN AG	EUR	2 819 080	3.67
7 001	MERCK KGAA	EUR	982 590	1.28
12 412	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	3 013 634	3.92
29 596	SAP SE	EUR	3 173 282	4.12
3 554	SARTORIUS AG - VORZUG	EUR	1 221 154	1.59
25 993	SIEMENS AG - REG	EUR	3 054 697	3.98
8 657	SIEMENS HEALTHINEERS AG	EUR	366 624	0.48
28 767	SYMRISE AG	EUR	3 118 343	4.05
958 564	TELEFONICA DEUTSCHLAND HOLDING	EUR	2 161 562	2.81
46 678	VONOVIA SE	EUR	2 788 544	3.63
21 258	ZALANDO SE	EUR	1 935 753	2.52
Total securities portfolio			74 790 327	97.35

BNP PARIBAS FUNDS SICAV Global Absolute Return Multi-Factor Bond

Securities portfolio at 31/12/2020

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			5 533 217	39.68
Bonds			5 032 895	36.09
<i>France</i>			<i>1 768 640</i>	<i>12.68</i>
500 000	CARREFOUR SA 3.875% 10-25/04/2021	EUR	506 258	3.62
250 000	CRED AGRICOLE SA 4.500% 11-29/09/2021	EUR	258 745	1.86
500 000	ESSILOR 1.750% 14-09/04/2021	EUR	500 365	3.59
500 000	LVMH 1.000% 14-24/09/2021	EUR	503 272	3.61
<i>United States of America</i>			<i>1 507 758</i>	<i>10.81</i>
500 000	IBM CORP 0.500% 16-07/09/2021	EUR	502 899	3.61
500 000	KELLOGG CO 1.750% 14-24/05/2021	EUR	504 028	3.61
500 000	TOYOTA MOTOR CRED 0.000% 17-21/07/2021	EUR	500 831	3.59
<i>The Netherlands</i>			<i>1 506 019</i>	<i>10.80</i>
500 000	ACHMEA HYPOTHEEK BANK 2.750% 14-18/02/2021	EUR	500 002	3.59
500 000	DEUTSCHE TEL FIN 0.375% 17-30/10/2021	EUR	502 731	3.60
500 000	HEINEKEN NV 1.250% 15-10/09/2021	EUR	503 286	3.61
<i>United Kingdom</i>			<i>250 478</i>	<i>1.80</i>
250 000	UNILEVER NV 0.000% 17-31/07/2021	EUR	250 478	1.80
Floating rate bonds			500 322	3.59
<i>Germany</i>			<i>500 322</i>	<i>3.59</i>
500 000	SAP SE 18-13/03/2021 FRN	EUR	500 322	3.59
Money Market Instruments			6 006 317	43.07
<i>France</i>			<i>2 503 508</i>	<i>17.95</i>
500 000	AXA SA 0.000% 15/06/2021 NEUCP	EUR	501 252	3.59
500 000	CDC HABITAT 0.000% 23/04/2021 NEUCP	EUR	500 717	3.59
500 000	RTE RESEAU DE TRANSPORT DELECTRICITE SA	EUR	500 096	3.59
500 000	SEB SA 0.000% 14/06/2021 NEUCP	EUR	501 165	3.59
500 000	VEOLIA ENVIRONNEMENT SA 0% 07/04/2021 NE	EUR	500 278	3.59
<i>Spain</i>			<i>2 501 740</i>	<i>17.94</i>
500 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.000% 13	EUR	500 021	3.59
1 000 000	LETRAS 0.000% 20-05/03/2021	EUR	1 001 291	7.17
500 000	LETRAS 0.000% 20-12/02/2021	EUR	500 395	3.59
500 000	SANTANDER CONSUMER FINANCE SA 0.000% 25/01/2	EUR	500 033	3.59
<i>Belgium</i>			<i>500 844</i>	<i>3.59</i>
500 000	COFINIMMO SA 0.000% 14/06/2021	EUR	500 844	3.59
<i>Sweden</i>			<i>500 225</i>	<i>3.59</i>
500 000	NORDEA BANK AB 0.000% 16/03/2021	EUR	500 225	3.59
Shares/Units in investment funds			1 381 949	9.90
<i>France</i>			<i>1 381 949</i>	<i>9.90</i>
60.42	BNP PARIBAS MOIS ISR - I - CAP	EUR	1 381 949	9.90
Total securities portfolio			12 921 483	92.65

BNP PARIBAS FUNDS SICAV Global Bond Opportunities

Securities portfolio at 31/12/2020

Expressed in EUR

Expressed in U.S. dollars					Expressed in U.S. dollars				
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					90 000	CROWN CASTLE INTL 3.650% 17-01/09/2027	USD	83 006	0.02
					300 000	CROWN CASTLE INTL 3.800% 18-15/02/2028	USD	281 201	0.05
					1 230 000	CSC HOLDINGS LLC 4.125% 20-01/12/2030	USD	1 048 096	0.20
Bonds					750 000	CSX CORP 4.250% 18-15/03/2029	USD	740 386	0.14
					50 000	CSX CORP 4.300% 18-01/03/2048	USD	52 778	0.01
					500 000	CVS HEALTH CORP 1.300% 20-21/08/2027	USD	410 607	0.08
					1 118 000	CVS HEALTH CORP 4.300% 18-25/03/2028	USD	1 084 941	0.21
					300 000	CVS HEALTH CORP 5.050% 18-25/03/2048	USD	331 854	0.06
					150 000	DELL INT / EMC 4.900% 19-01/10/2026	USD	144 539	0.03
					1 010 000	DIGITAL REALTY 3.600% 19-01/07/2029	USD	945 056	0.18
					2 365 000	DISCOVERY COMMUNICATIONS 3.950% 17-20/03/2028	USD	2 208 441	0.42
					71 000	DOMINION RESOURCES 5.250% 03-01/08/2033	USD	76 076	0.01
					700 000	DOMINION RESOURCES 6.300% 03-15/03/2033	USD	790 793	0.15
					750 000	DOW CHEMICAL CO 2.100% 20-15/11/2030	USD	626 089	0.12
					60 000	DOW CHEMICAL CO 4.375% 12-15/11/2042	USD	59 989	0.01
					750 000	DUKE ENERGY COR 3.750% 16-01/09/2046	USD	712 141	0.13
					30 000	DUKE ENERGY COR 4.200% 19-15/06/2049	USD	30 849	0.01
					200 000	DUKE REALTY 3.375% 17-15/12/2027	USD	183 754	0.03
					100 000	ENTERPRISE PRODU 4.850% 13-15/03/2044	USD	100 908	0.02
					1 000 000	EQUINIX INC 2.150% 20-15/07/2030	USD	831 605	0.16
					425 000	EXELON CORP 4.950% 16-15/06/2035	USD	439 093	0.08
					1 640 000	FEDEX CORP 3.100% 19-05/08/2029	USD	1 496 081	0.28
					190 000	FEDEX CORP 4.050% 18-15/02/2048	USD	186 978	0.04
					150 000	FEDEX CORP 4.200% 18-17/10/2028	USD	145 714	0.03
					500 000	FEDEX CORP 4.250% 20-15/05/2030	USD	496 864	0.09
					60 000	FEDEX CORP 4.400% 17-15/01/2047	USD	61 122	0.01
					52 422	FG G16742 2.500% 19-01/08/2032	USD	44 790	0.01
					23 755	FG G60104 5.500% 15-01/05/2041	USD	22 547	0.00
					11 176	FG G61843 5.000% 19-01/02/2042	USD	10 608	0.00
					1 741 520	FG G61845 3.000% 19-01/11/2046	USD	1 501 043	0.28
					1 936 542	FG Q09530 3.500% 12-01/07/2042	USD	1 712 258	0.32
					812 447	FG Q17642 3.000% 13-01/04/2043	USD	706 259	0.13
					13 890	FG Q56897 4.000% 18-01/06/2048	USD	12 368	0.00
					483 325	FG U99114 3.500% 14-01/02/2044	USD	431 494	0.08
					3 604 000	FHMS K052 A2 3.151% 16-25/11/2025	USD	3 282 289	0.62
					830 000	FHMS K079 A2 3.926% 18-25/06/2028	USD	813 496	0.15
					4 958 991	FHS 303 C15 3.500% 13-15/01/2043	USD	537 699	0.10
					7 804 207	FHS 324 C16 3.000% 14-15/08/2033	USD	583 873	0.11
					7 434 422	FHS 324 C17 3.500% 14-15/12/2033	USD	683 463	0.13
					31 036	FN 555880 5.500% 03-01/11/2033	USD	29 553	0.01
					707 521	FN 762740 6.000% 03-01/11/2033	USD	683 512	0.13
					249 149	FN AK6370 3.500% 12-01/04/2027	USD	218 270	0.04
					399 400	FN AL8571 5.500% 16-01/03/2040	USD	381 478	0.07
					354 848	FN AL8867 5.000% 16-01/09/2041	USD	336 716	0.06
					449 078	FN AO7245 3.500% 12-01/07/2027	USD	393 864	0.07
					274 241	FN AP0203 3.500% 12-01/07/2027	USD	242 082	0.05
					350 596	FN AS8989 5.000% 17-01/03/2047	USD	329 667	0.06
					933 337	FN AS9676 4.000% 17-01/05/2047	USD	826 398	0.16
					18 679	FN AU8855 4.500% 13-01/11/2043	USD	17 155	0.00
					303 184	FN BH4019 4.000% 17-01/09/2047	USD	266 524	0.05
					605 845	FN BH7058 3.500% 17-01/12/2047	USD	524 495	0.10
					329 065	FN BJ4564 4.000% 18-01/01/2048	USD	294 058	0.06
					10 742	FN BJ4628 3.500% 18-01/03/2033	USD	9 459	0.00
					662 997	FN BK7624 4.500% 18-01/09/2048	USD	600 154	0.11
					366 644	FN BM1099 3.000% 17-01/03/2032	USD	321 963	0.06

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Global Bond Opportunities

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
923 904	FN BM1499 3.000% 17-01/02/2044	USD	804 215	0.15	74 703	GN 784177 3.000% 16-15/05/2046	USD	64 298	0.01
396 298	FN BM6109 3.500% 19-01/01/2038	USD	348 896	0.07	34 701	GN A18393 3.500% 14-15/09/2044	USD	30 477	0.01
700 000	FN BR0138 2.000% 20-01/12/2050	USD	594 352	0.11	297 540	GN BS8470 3.000% 20-15/07/2050	USD	260 201	0.05
33 675	FN CA0891 3.500% 17-01/12/2037	USD	30 458	0.01	298 062	GN BS8482 3.000% 20-15/08/2050	USD	260 654	0.05
589 802	FN CA4145 3.000% 19-01/08/2046	USD	508 929	0.10	1 000 000	GOLDMAN SACHS GP 2.600% 20-07/02/2030	USD	876 697	0.17
1 314 190	FN CA5308 3.500% 20-01/03/2050	USD	1 167 641	0.22	150 000	GOLDMAN SACHS GROUP 3.850% 17-26/01/2027	USD	139 590	0.03
591 501	FN CA7030 2.500% 20-01/09/2050	USD	517 925	0.10	110 000	GOLDMAN SACHS GROUP 4.250% 15-21/10/2025	USD	102 828	0.02
396 242	FN CA7600 2.500% 20-01/11/2050	USD	342 165	0.06	100 000	GOLDMAN SACHS GROUP 4.800% 14-08/07/2044	USD	113 013	0.02
699 033	FN CA8130 2.500% 20-01/12/2050	USD	604 389	0.11	150 000	GOLDMAN SACHS GROUP 6.125% 03-15/02/2033	USD	176 565	0.03
959 457	FN FM1970 3.500% 19-01/11/2049	USD	855 884	0.16	2 640 000	HARTFORD FINL 2.800% 19-19/08/2029	USD	2 358 785	0.45
474 960	FN FM3404 3.000% 20-01/05/2050	USD	420 384	0.08	1 640 000	HCA INC 4.125% 19-15/06/2029	USD	1 553 107	0.29
220 466	FN FM3759 4.500% 20-01/11/2038	USD	200 560	0.04	470 000	HCA INC 4.500% 16-15/02/2027	USD	445 340	0.08
1 470 049	FN FM3999 2.500% 20-01/08/2040	USD	1 281 699	0.24	350 000	HIGH ST FDG TR I 4.111% 18-15/02/2028	USD	328 375	0.06
569 172	FN FM4097 3.000% 20-01/07/2050	USD	498 075	0.09	150 000	HUNTSMAN INT LLC 4.500% 19-01/05/2029	USD	141 816	0.03
992 011	FN FM4681 2.500% 20-01/11/2050	USD	857 444	0.16	500 000	IBM CORP 2.950% 20-15/05/2050	USD	434 971	0.08
797 002	FN FM5044 2.000% 20-01/12/2050	USD	676 713	0.13	60 000	INTEL CORP 3.734% 18-08/12/2047	USD	58 226	0.01
195 106	FN MA4120 2.500% 20-01/09/2050	USD	168 240	0.03	10 730 000 000	INTERAMER DEV BK 7.875% 16-14/03/2023	IDR	667 680	0.13
500 000	FN MA4232 2.000% 20-01/01/2041	USD	424 946	0.08	6 000 000	INTL FIN CORP 7.500% 18-18/01/2028	MXN	274 715	0.05
130 000	FNA 2019-M22 A2 2.522% 19-25/08/2029	USD	117 383	0.02	500 000	INTL PAPER CO 4.350% 17-15/08/2048	USD	533 244	0.10
489 872	FNR 2002-95 DB 6.000% 02-25/01/2033	USD	472 863	0.09	64 000	JP MORGAN CHASE 6.400% 08-15/05/2038	USD	81 105	0.02
6 010 636	FNR 2013-33 BI 3.000% 13-25/04/2033	USD	496 539	0.09	500 000	KELLOGG CO 2.100% 20-01/06/2030	USD	429 399	0.08
3 542 427	FNR 2016-25 IO 4.000% 16-25/05/2046	USD	402 054	0.08	400 000	KEURIG DR PEPPER 3.200% 20-01/05/2030	USD	369 127	0.07
4 741 503	FNR 2020-62 HI 2.000% 20-25/09/2050	USD	497 618	0.09	300 000	KEURIG DR PEPPER 3.800% 20-01/05/2050	USD	293 456	0.06
4 446 854	FNR 2020-70 QI 2.500% 20-25/10/2050	USD	529 665	0.10	1 440 000	KEURIG DR PEPPER 4.597% 19-25/05/2028	USD	1 429 528	0.27
9 153	FNR 77 FB 94-25/04/2024	USD	7 559	0.00	750 000	KEYCORP 2.550% 19-01/10/2029	USD	660 998	0.13
2 442 129	FNS 413 C37 4.500% 12-25/11/2040	USD	339 009	0.06	150 000	KRAFT HEINZ FOOD 3.000% 16-01/06/2026	USD	128 123	0.02
1 620 000	FORD MOTOR CO 9.625% 20-22/04/2030	USD	1 870 140	0.35	1 350 000	KRAFT HEINZ FOOD 3.750% 19-01/04/2030	USD	1 175 064	0.22
1 270 000	FORD MOTOR CRED 4.271% 20-09/01/2027	USD	1 089 861	0.21	300 000	LAM RESEARCH 2.875% 20-15/06/2050	USD	262 825	0.05
592 689	FR QA2847 3.000% 19-01/09/2049	USD	520 364	0.10	50 000	LAM RESEARCH 4.875% 19-15/03/2049	USD	59 227	0.01
937 747	FR QA9337 3.000% 20-01/05/2050	USD	804 236	0.15	400 000	LEAR CORP 3.800% 17-15/09/2027	USD	365 475	0.07
1 003 635	FR QB2743 3.000% 20-01/08/2050	USD	871 515	0.17	2 130 000	LENNAR CORP 5.250% 18-01/06/2026	USD	2 062 783	0.39
999 140	FR QB5059 2.500% 20-01/11/2050	USD	864 481	0.16	94 000	LIBERTY MUTUAL 4.250% 13-15/06/2023	USD	83 649	0.02
406 709	FR RA1204 4.000% 19-01/08/2049	USD	354 810	0.07	1 250 000	LOWES COS INC 4.500% 20-15/04/2030	USD	1 267 328	0.24
793 247	FR RA3722 2.500% 20-01/10/2050	USD	688 928	0.13	228 000	MACYS RETAIL HLD 2.875% 12-15/02/2023	USD	179 122	0.03
341 150	FR SB0217 3.000% 19-01/01/2033	USD	293 170	0.06	500 000	MARRIOTT INTL 3.500% 20-15/10/2032	USD	447 587	0.08
1 231 029	FR SD0130 4.000% 19-01/10/2047	USD	1 092 137	0.21	1 630 000	MCDONALDS CORP 2.625% 19-01/09/2029	USD	1 457 189	0.28
496 212	FR SD7518 3.000% 20-01/06/2050	USD	434 901	0.08	500 000	MCDONALDS CORP 3.625% 19-01/09/2049	USD	478 035	0.09
461 041	FR ZS9935 3.000% 18-01/02/2047	USD	405 849	0.08	750 000	MICRON TECH 4.663% 19-15/02/2030	USD	751 690	0.14
1 143 546	FR ZT1449 3.000% 18-01/06/2038	USD	1 002 931	0.19	575 000	MORGAN STANLEY 3.125% 14-05/08/2021	CAD	374 899	0.07
79 550	G2 3625 6.000% 04-20/10/2034	USD	75 430	0.01	750 000	MOSAIC CO 4.250% 13-15/11/2023	USD	668 638	0.13
1 734 737	G2 784472 3.500% 18-20/02/2048	USD	1 556 132	0.29	2 230 000	NEWELL BRANDS 4.200% 16-01/04/2026	USD	2 007 556	0.38
374 809	G2 785140 4.500% 20-20/02/2050	USD	336 399	0.06	665 000	NVIDIA CORP 2.850% 20-01/04/2030	USD	609 189	0.12
600 000	G2 785201 3.500% 20-20/10/2050	USD	537 546	0.10	1 000 000	OMNICOM GROUP 2.450% 20-30/04/2030	USD	866 914	0.16
812 371	G2 AD1744 3.000% 13-20/02/2043	USD	727 988	0.14	500 000	ORACLE CORP 3.600% 20-01/04/2050	USD	476 913	0.09
2 050 021	G2 BS1728 4.000% 20-20/01/2050	USD	1 832 736	0.35	50 000	ORACLE CORP 4.000% 16-15/07/2046	USD	50 027	0.01
497 232	G2 MA4195 3.000% 17-20/01/2047	USD	433 050	0.08	1 610 000	PACKAGING CORP 3.000% 19-15/12/2029	USD	1 457 329	0.28
23 267	G2 MA4837 3.500% 17-20/11/2047	USD	20 367	0.00	500 000	PACKAGING CORP 3.400% 17-15/12/2027	USD	459 241	0.09
1 001 396	G2 MA6710 3.000% 20-20/06/2050	USD	856 592	0.16	1 600 000	PARKER-HANNIFIN 3.250% 19-14/06/2029	USD	1 483 257	0.28
470 000	GEN MOTORS FIN 0.200% 19-02/09/2022	EUR	470 257	0.09	80 000	PRINCIPAL FINANCIAL 3.100% 16-15/11/2026	USD	72 734	0.01
400 000	GEN MOTORS FIN 5.100% 19-17/01/2024	USD	364 460	0.07	900 000	PRINCIPAL FINL 2.125% 20-15/06/2030	USD	768 416	0.15
500 000	GENERAL MOTORS C 6.125% 20-01/10/2025	USD	495 430	0.09	176 000	PROLOGIS EURO 0.375% 20-06/02/2028	EUR	179 479	0.03
200 000	GENERAL MOTORS CO 5.200% 14-01/04/2045	USD	198 272	0.04					
70 000	GENERAL MOTORS FIN 5.250% 16-01/03/2026	USD	67 412	0.01					
50 000	GILEAD SCIENCES 4.800% 14-01/04/2044	USD	53 900	0.01					
15 288	GN 670030 3.000% 15-15/07/2045	USD	13 113	0.00					
14 032	GN 719222 4.500% 10-15/07/2040	USD	12 930	0.00					
69 727	GN 723337 4.500% 09-15/09/2039	USD	64 518	0.01					
39 259	GN 781931 6.500% 05-15/05/2035	USD	39 027	0.01					

BNP PARIBAS FUNDS SICAV Global Bond Opportunities

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
500 000	PROLOGIS LP 2.125% 20-15/10/2050	USD	378 076	0.07		<i>Japan</i>		<i>48 210 589</i>	<i>9.15</i>
500 000	PRUDENTIAL FIN 3.700% 19-13/03/2051	USD	488 628	0.09	100 000 000	DEV BANK JAPAN 2.300% 06-19/03/2026	JPY	884 241	0.17
40 000	PRUDENTIAL FINANCIAL 6.625% 10-21/06/2040	USD	50 943	0.01	325 450 000	JAPAN GOVT 10-YR 0.100% 16-20/09/2026	JPY	2 606 520	0.49
1 590 000	QORVO INC 3.375% 20-01/04/2031	USD	1 339 024	0.25	851 000 000	JAPAN GOVT 10-YR 0.100% 19-20/12/2028	JPY	6 824 070	1.29
850 000	QUALCOMM INC 2.150% 20-20/05/2030	USD	735 649	0.14	663 150 000	JAPAN GOVT 10-YR 0.400% 15-20/06/2025	JPY	5 371 084	1.02
690 000	REGENERON PHARM 1.750% 20-15/09/2030	USD	554 616	0.11	629 150 000	JAPAN GOVT 10-YR 0.400% 15-20/09/2025	JPY	5 101 591	0.97
1 000 000	REPUBLIC SVCS 1.750% 20-15/02/2032	USD	818 412	0.16	200 000 000	JAPAN GOVT 10-YR 0.600% 14-20/06/2024	JPY	1 622 999	0.31
100 000	ROPER TECHNOLOGI 4.200% 18-15/09/2028	USD	97 119	0.02	244 000 000	JAPAN GOVT 10-YR 0.800% 13-20/06/2023	JPY	1 975 597	0.37
50 000	SANTANDER HOLDINGS USA 4.500% 15-17/07/2025	USD	46 257	0.01	904 350 000	JAPAN GOVT 20-YR 0.400% 16-20/03/2036	JPY	7 320 875	1.39
80 000	SHERWIN-WILLIAMS 3.450% 17-01/06/2027	USD	74 092	0.01	189 150 000	JAPAN GOVT 20-YR 0.500% 18-20/03/2038	JPY	1 542 466	0.29
1 000 000	SYSCO CORP 5.950% 20-01/04/2030	USD	1 064 739	0.20	55 000 000	JAPAN GOVT 20-YR 1.500% 14-20/06/2034	JPY	511 924	0.10
1 440 000	TERRAFORM POWER 5.000% 17-31/01/2028	USD	1 322 427	0.25	480 600 000	JAPAN GOVT 30-YR 0.800% 16-20/03/2046	JPY	4 047 099	0.77
1 425 000	T-MOBILE USA INC 3.875% 20-15/04/2030	USD	1 345 891	0.26	60 000 000	JAPAN GOVT 30-YR 0.800% 17-20/12/2047	JPY	501 573	0.10
800 000	UNION PAC CORP 3.250% 20-05/02/2050	USD	747 316	0.14	428 250 000	JAPAN GOVT 30-YR 2.000% 10-20/09/2040	JPY	4 410 071	0.84
1 490 000	UNION PAC CORP 3.950% 18-10/09/2028	USD	1 434 778	0.27	20 000 000	JAPAN GOVT 30-YR 2.300% 07-20/12/2036	JPY	208 338	0.04
30 000	UNITED PARCEL 4.250% 19-15/03/2049	USD	32 646	0.01	225 100 000	JAPAN GOVT 40-YR 0.900% 17-20/03/2057	JPY	1 913 988	0.36
6 064 002	US TREASURY INFL IX N/B 2.125% 11-15/02/2041	USD	7 770 578	1.47	15 000 000	JAPAN GOVT 5-YR 0.100% 18-20/03/2023	JPY	119 335	0.02
650 000	US TREASURY N/B 0.250% 20-31/05/2025	USD	530 245	0.10	635 000	TAKEDA PHARM 1.000% 20-09/07/2029	EUR	663 791	0.13
250 000	US TREASURY N/B 1.250% 20-15/05/2050	USD	185 184	0.04	825 000	TAKEDA PHARM 2.050% 20-31/03/2030	USD	690 386	0.13
400 000	US TREASURY N/B 1.500% 19-30/09/2024	USD	342 421	0.06	1 870 000	TAKEDA PHARMACEU 5.000% 19-26/11/2028	USD	1 894 641	0.36
700 000	US TREASURY N/B 1.500% 20-15/02/2030	USD	605 002	0.11		<i>Italy</i>		<i>30 469 227</i>	<i>5.79</i>
400 000	US TREASURY N/B 1.750% 19-15/11/2029	USD	353 250	0.07	100 000	AEROPORTI ROMA 1.625% 20-02/02/2029	EUR	100 622	0.02
300 000	US TREASURY N/B 2.375% 19-15/11/2049	USD	287 866	0.05	500 000	ASSICURAZIONI 2.429% 20-14/07/2031	EUR	546 313	0.10
300 000	US TREASURY N/B 2.750% 18-30/04/2023	USD	260 072	0.05	100 000	ENI S.P.A. 1.500% 17-17/01/2027	EUR	108 154	0.02
70 000	VALERO ENERGY 4.350% 18-01/06/2028	USD	65 194	0.01	238 000	HERA SPA 0.250% 20-03/12/2030	EUR	238 733	0.05
80 000	VALERO ENERGY 4.375% 16-15/12/2026	USD	75 314	0.01	800 000	INTESA SANPAOLO 1.750% 19-04/07/2029	EUR	872 099	0.17
500 000	VENTAS REALTY LP 3.000% 19-15/01/2030	USD	438 311	0.08	17 400 000	ITALY BTPS 0.350% 19-01/02/2025	EUR	17 781 929	3.36
594 000	VERIZON COMM INC 1.250% 19-08/04/2030	EUR	645 213	0.12	200 000	ITALY BTPS 0.650% 16-15/10/2023	EUR	205 504	0.04
750 000	VERIZON COMM INC 1.750% 20-20/01/2031	USD	610 328	0.12	3 210 000	ITALY BTPS 1.700% 20-01/09/2051	EUR	3 417 334	0.65
40 000	VERIZON COMM INC 4.125% 16-15/08/2046	USD	39 973	0.01	839 000	ITALY BTPS 2.500% 14-01/12/2024	EUR	926 885	0.18
1 480 000	VERIZON COMMUNICATIONS INC 4.329% 18-21/09/2028	USD	1 455 914	0.28	880 000	ITALY BTPS 2.950% 18-01/09/2038	EUR	1 149 166	0.22
500 000	VERIZON COMMUNICATIONS INC 4.522% 15-15/09/2048	USD	525 690	0.10	500 000	ITALY BTPS 3.850% 19-01/09/2049	EUR	790 560	0.15
500 000	VIRGINIA EL&PWR 4.000% 13-15/01/2043	USD	511 560	0.10	210 000	ITALY BTPS 5.000% 07-01/08/2039	EUR	348 877	0.07
500 000	WALGREENS BOOTS 3.450% 16-01/06/2026	USD	452 506	0.09	180 000	ITALY BTPS 5.000% 09-01/09/2040	EUR	302 096	0.06
90 000	WALT DISNEY CO 6.650% 19-15/11/2037	USD	115 403	0.02	130 000	ITALY BTPS 5.250% 98-01/11/2029	EUR	184 843	0.04
50 000	WASTE MANAGEMENT 4.100% 15-01/03/2045	USD	51 373	0.01	1 600 000	ITALY BTPS 9.000% 93-01/11/2023	EUR	2 025 936	0.38
500 000	WELLS FARGO & CO 3.900% 15-01/05/2045	USD	510 232	0.10	158 000	TERNA SPA 0.375% 20-25/09/2030	EUR	161 029	0.03
100 000	WELLS FARGO & CO 4.150% 19-24/01/2029	USD	96 758	0.02	349 000	TERNA SPA 0.750% 20-24/07/2032	EUR	367 519	0.07
500 000	WELLS FARGO & CO 4.400% 16-14/06/2046	USD	511 637	0.10	100 000	TERNA SPA 1.000% 19-10/04/2026	EUR	105 449	0.02
500 000	WELLTOWER INC 3.100% 19-15/01/2030	USD	446 565	0.08	800 000	UNICREDIT SPA 1.800% 20-20/01/2030	EUR	836 179	0.16
500 000	WESTERN DIGITAL 4.750% 18-15/02/2026	USD	452 179	0.09		<i>Greece</i>		<i>20 224 605</i>	<i>3.82</i>
370 000	WESTLAKE CHEMICAL 3.600% 17-15/08/2026	USD	340 170	0.06	7 826 000	HELLENIC REP 1.875% 20-04/02/2035	EUR	8 839 790	1.68
300 000	WHIRLPOOL CORP 4.500% 16-01/06/2046	USD	303 683	0.06	10 200 000	HELLENIC REP 2.000% 20-22/04/2027	EUR	11 261 744	2.12
1 000 000	WRKCO INC 4.900% 19-15/03/2029	USD	1 004 584	0.19	100 000	HELLENIC REP 3.750% 17-30/01/2028	EUR	123 071	0.02
285 000	XYLEM INC 3.250% 16-01/11/2026	USD	261 789	0.05		<i>United Kingdom</i>		<i>20 209 279</i>	<i>3.84</i>
					50 000	BARCLAYS BANK PLC 10.000% 09-21/05/2021	GBP	57 661	0.01
					50 000	CENTRICA PLC 7.000% 08-19/09/2033	GBP	91 677	0.02
					665 000	CNH INDUSTRIAL N 3.850% 17-15/11/2027	USD	610 707	0.12
					50 000	GLAXOSMITHKLINE 6.375% 08-09/03/2039	GBP	100 837	0.02
					500 000	HEATHROW FNDG 1.500% 20-12/10/2025	EUR	522 521	0.10

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Global Bond Opportunities

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
41 000	HSBC HLDGS PLC 6.500% 06-02/05/2036	USD	48 495	0.01	2 890 000	SPANISH GOVT 1.450% 19-30/04/2029	EUR	3 267 463	0.62
50 000	HSBC HOLDINGS PLC 6.500% 09-20/05/2024	GBP	66 505	0.01	3 590 000	SPANISH GOVT 1.600% 15-30/04/2025	EUR	3 917 552	0.74
100 000	ROYAL MAIL 2.375% 14-29/07/2024	EUR	107 370	0.02	150 000	SPANISH GOVT 2.350% 17-30/07/2033	EUR	189 507	0.04
225 000	TALKTALK TELECOM 3.875% 20-20/02/2025	GBP	245 273	0.05	100 000	SPANISH GOVT 2.700% 18-31/10/2048	EUR	147 193	0.03
50 000	THAMES WATER UTL 5.125% 06-28/09/2037	GBP	83 173	0.02	210 000	SPANISH GOVT 4.200% 05-31/01/2037	EUR	334 786	0.06
1 120 000	UK TREASURY 1.500% 16-22/07/2026	GBP	1 359 278	0.26	880 000	SPANISH GOVT 5.150% 13-31/10/2044	EUR	1 741 626	0.33
810 000	UK TREASURY 4.000% 09-22/01/2060	GBP	1 940 290	0.37	478 000	SPANISH GOVT 5.400% 13-31/01/2023	EUR	537 764	0.10
910 000	UK TREASURY 4.250% 05-07/12/2055	GBP	2 133 910	0.40	300 000	TELEFONICA EMIS 0.664% 20-03/02/2030	EUR	307 739	0.06
670 000	UK TREASURY 4.250% 08-07/12/2049	GBP	1 436 058	0.27	<i>Canada</i>			9 725 581	1.86
60 000	UK TREASURY 4.250% 09-07/09/2039	GBP	110 206	0.02	100 000	ALBERTA PROVINCE 3.300% 15-01/12/2046	CAD	77 116	0.01
1 000 000	UK TREASURY 4.750% 04-07/12/2038	GBP	1 915 183	0.36	125 000	BRIT COLUMBIA 3.300% 13-18/12/2023	CAD	86 988	0.02
130 000	UK TREASURY 4.750% 07-07/12/2030	GBP	210 132	0.04	3 650 000	CANADA GOVT 3.500% 11-01/12/2045	CAD	3 538 566	0.67
2 000 000	UK TREASURY GILT 1.750% 16-07/09/2037	GBP	2 648 933	0.50	940 000	CANADA GOVT 4.000% 08-01/06/2041	CAD	929 580	0.18
550 000	UK TSY GILT 1.250% 17-22/07/2027	GBP	663 656	0.13	130 000	CANADA GOVT 5.000% 04-01/06/2037	CAD	134 980	0.03
1 850 000	UNITED KINGDOM G 3.500% 14-22/01/2045	GBP	3 331 137	0.63	4 200 000	CASCADES INC/USA 5.375% 19-15/01/2028	USD	3 637 906	0.69
122 000	VODAFONE GROUP 0.900% 19-24/11/2026	EUR	128 312	0.02	200 000	ONTARIO PROVINCE 4.650% 10-02/06/2041	CAD	186 964	0.04
500 000	VODAFONE GROUP 4.250% 19-17/09/2050	USD	504 249	0.10	200 000	QUEBEC PROVINCE 6.000% 98-01/10/2029	CAD	179 255	0.03
1 940 000	VODAFONE GROUP 4.375% 18-30/05/2028	USD	1 893 716	0.36	780 000	ROGERS COMMUNICATIONS INC 5.340% 11-22/03/2021	CAD	505 462	0.10
<i>France</i>			13 436 988	2.54	200 000	TECK COMINCO 6.125% 05-01/10/2035	USD	210 848	0.04
600 000	BPCE 1.375% 20-23/12/2026	GBP	696 827	0.13	225 000	TECK RESOURCES 6.250% 11-15/07/2041	USD	237 916	0.05
100 000	BPCE 4.625% 13-18/07/2023	EUR	111 465	0.02	<i>Mexico</i>			6 261 091	1.18
100 000	BPIFRANCE 0.125% 17-25/11/2023	EUR	101 753	0.02	7 770 000	MEXICAN BONOS 10.000% 05-05/12/2024	MXN	380 953	0.07
100 000	CAISSE FR DE FINANCEMENT 3.000% 13-02/10/2028	EUR	126 153	0.02	1 700 000	MEXICAN BONOS 6.500% 12-09/06/2022	MXN	71 887	0.01
100 000	CAISSE NA REA MU 2.125% 19-16/09/2029	EUR	104 191	0.02	7 200 000	MEXICAN BONOS 7.500% 07-03/06/2027	MXN	336 025	0.06
100 000	CIE FIN FONCIER 1.250% 17-15/11/2032	EUR	116 513	0.02	6 400 000	MEXICAN BONOS 7.750% 12-13/11/2042	MXN	302 343	0.06
300 000	CRDT AGR ASSR 2.000% 20-17/07/2030	EUR	320 426	0.06	2 400 000	MEXICAN BONOS 7.750% 14-23/11/2034	MXN	115 792	0.02
400 000	CRED AGRICOLE SA 0.125% 20-09/12/2027	EUR	399 026	0.08	2 300 000	MEXICAN BONOS 8.500% 09-31/05/2029	MXN	114 889	0.02
100 000	DEXIA CRED LOCAL 1.250% 14-26/11/2024	EUR	106 330	0.02	250 000	PETROLEOS MEXICA 4.875% 12-24/01/2022	USD	210 106	0.04
50 000	ELEC DE FRANCE 6.250% 08-30/05/2028	GBP	76 256	0.01	250 000	PETROLEOS MEXICA 5.350% 18-12/02/2028	USD	201 769	0.04
200 000	ENGIE 1.750% 20-27/03/2028	EUR	223 394	0.04	80 000	PETROLEOS MEXICA 6.500% 18-13/03/2027	USD	69 090	0.01
2 130 000	FRANCE O.A.T. 0.000% 18-25/03/2024	EUR	2 178 969	0.41	3 114 000	UNITED MEXICAN 3.750% 18-11/01/2028	USD	2 867 162	0.54
3 325 000	FRANCE O.A.T. 1.250% 16-25/05/2036	EUR	4 000 075	0.76	800 000	UNITED MEXICAN 4.750% 20-27/04/2032	USD	785 828	0.15
220 000	FRANCE O.A.T. 1.500% 19-25/05/2050	EUR	293 170	0.06	500 000	UNITED MEXICAN 5.000% 20-27/04/2051	USD	509 481	0.10
440 000	FRANCE O.A.T. 3.250% 13-25/05/2045	EUR	760 404	0.14	270 000	UNITED MEXICAN 6.050% 08-11/01/2040	USD	295 766	0.06
570 000	FRANCE O.A.T. 4.000% 05-25/04/2055	EUR	1 236 524	0.23	<i>Colombia</i>			6 233 357	1.16
500 000	KLEPI 0.625% 19-01/07/2030	EUR	500 731	0.09	300 000	COLOMBIA REP OF 4.125% 20-15/05/2051	USD	272 404	0.05
200 000	KLEPIERRE SA 0.875% 20-17/02/2031	EUR	203 278	0.04	5 150 000	COLOMBIA REP OF 5.000% 15-15/06/2045	USD	5 144 264	0.97
200 000	LA MONDIALE 2.125% 20-23/06/2031	EUR	211 549	0.04	628 000 000	COLOMBIA TES 10.000% 09-24/07/2024	COP	182 205	0.03
100 000	MICHELIN 0.000% 20-02/11/2028	EUR	99 684	0.02	837 500 000	COLOMBIA TES 5.750% 20-03/11/2027	COP	211 421	0.04
400 000	ORANGE 1.375% 19-04/09/2049	EUR	451 068	0.09	268 000 000	COLOMBIA TES 7.250% 19-18/10/2034	COP	71 449	0.01
100 000	SNCF MOBILITES 1.500% 17-02/02/2029	EUR	112 249	0.02	282 000 000	COLOMBIA TES 7.750% 15-18/09/2030	COP	79 087	0.01
400 000	SOCIETE GENERALE 0.125% 20-24/02/2026	EUR	403 116	0.08	300 000	REP OF COLOMBIA 3.875% 17-25/04/2027	USD	272 527	0.05
300 000	THALES SA 0.000% 20-26/03/2026	EUR	298 608	0.06	<i>Germany</i>			5 972 866	1.14
100 000	UNIBAIL-RODAMCO 1.875% 18-15/01/2031	EUR	106 173	0.02	100 000	BUNDESREPUBLIK DEUTSCHLAND 1.250% 17-15/08/2048	EUR	140 871	0.03
200 000	URW 0.625% 20-04/05/2027	EUR	199 056	0.04	480 000	BUNDESREPUBLIK DEUTSCHLAND 2.500% 12-04/07/2044	EUR	806 352	0.15
<i>Spain</i>			12 543 724	2.38	1 095 000	BUNDESREPUBLIK DEUTSCHLAND 2.500% 14-15/08/2046	EUR	1 887 364	0.36
300 000	BANCO POPULAR ESPANOL 1.000% 15-07/04/2025	EUR	317 578	0.06	100 000	BUNDESREPUBLIK DEUTSCHLAND 4.250% 07-04/07/2039	EUR	188 823	0.04
400 000	BANCO SANTANDER 1.625% 20-22/10/2030	EUR	418 080	0.08	670 000	BUNDESREPUBLIK DEUTSCHLAND 4.750% 08-04/07/2040	EUR	1 364 569	0.26
500 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	509 185	0.10					
100 000	FERROVIAL EMISIO 0.540% 20-12/11/2028	EUR	100 878	0.02					
300 000	SPANISH GOVT 0.350% 18-30/07/2023	EUR	307 029	0.06					
400 000	SPANISH GOVT 1.400% 18-30/04/2028	EUR	447 344	0.08					

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BNP PARIBAS FUNDS SICAV Global Bond Opportunities

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
200 000	FRESENIUS SE & C 1.625% 20-08/10/2027	EUR	218 357	0.04	500 000	ROMANIA 5.125% 18-15/06/2048	USD	522 047	0.10
100 000	NORDRHEIN-WEST 1.100% 19-13/03/2034	EUR	115 835	0.02	200 000	ROMANIA GOVT 3.650% 16-24/09/2031	RON	42 386	0.01
300 000	SCHAEFFLER AG 2.875% 19-26/03/2027	EUR	319 447	0.06	1 950 000	ROMANIA GOVT 4.000% 19-08/08/2022	RON	408 324	0.08
900 000	VOLKSWAGEN BANK 1.250% 18-10/06/2024	EUR	931 248	0.18	335 000	ROMANIA GOVT 4.850% 18-22/04/2026	RON	75 827	0.01
Egypt			5 890 662	1.11	The Netherlands			3 854 576	0.72
4 886 000	ARAB REP EGYPT 6.588% 18-21/02/2028	USD	4 388 884	0.83	560 000	BMW FINANCE NV 0.375% 20-14/01/2027	EUR	573 210	0.11
1 600 000	ARAB REP EGYPT 7.600% 19-01/03/2029	USD	1 501 778	0.28	150 000	BMW FINANCE NV 0.875% 16-16/08/2022	GBP	169 305	0.03
South Korea			5 887 149	1.12	50 000	DAIMLER INTL FIN 1.375% 19-26/06/2026	EUR	53 313	0.01
520 700 000	KOREA TRSY BD 1.125% 19-10/09/2039 FLAT	KRW	348 569	0.07	100 000	DEUTSCHE BAHN FIN 1.125% 19-18/12/2028	EUR	110 333	0.02
659 120 000	KOREA TRSY BD 2.250% 15-10/06/2025 FLAT	KRW	516 043	0.10	200 000	DEUTSCHE BAHN FIN 3.500% 17-27/09/2024	AUD	138 175	0.03
1 177 500 000	KOREA TRSY BD 2.250% 15-10/12/2025	KRW	921 856	0.17	200 000	ENEL FIN INTL NV 0.375% 19-17/06/2027	EUR	203 711	0.04
1 936 890 000	KOREA TRSY BD 2.375% 18-10/09/2038 FLAT	KRW	1 587 599	0.30	910 000	NETHERLANDS GOVERNMENT 2.500% 12-15/01/2033	EUR	1 238 829	0.23
1 672 700 000	KOREA TRSY BD 3.000% 14-10/09/2024 FLAT	KRW	1 351 924	0.26	130 000	NETHERLANDS GOVERNMENT 2.750% 14-15/01/2047	EUR	232 388	0.04
630 770 000	KOREA TRSY BD 4.000% 11-10/12/2031 FLAT	KRW	580 754	0.11	150 000	NETHERLANDS GOVERNMENT 3.750% 10-15/01/2042	EUR	280 335	0.05
604 330 000	KOREA TRSY BD 4.750% 10-10/12/2030 FLAT	KRW	580 404	0.11	150 000	NETHERLANDS GOVERNMENT 4.000% 05-15/01/2037	EUR	257 483	0.05
Qatar			5 765 052	1.10	340 000	NETHERLANDS GOVT 0.500% 19-15/01/2040	EUR	390 796	0.07
4 870 000	QATAR STATE OF 4.817% 19-14/03/2049	USD	5 420 563	1.03	200 000	VOLKSWAGEN INTFN 0.875% 20-22/09/2028	EUR	206 698	0.04
300 000	STATE OF QATAR 5.103% 18-23/04/2048	USD	344 489	0.07	United Arab Emirates			3 822 468	0.72
Belgium			5 454 339	1.03	250 000	ABU DHABI GOVT 3.125% 17-11/10/2027	USD	228 523	0.04
310 000	BELGIAN 0.400% 20-22/06/2040	EUR	327 500	0.06	3 510 000	ABU DHABI GOVT 4.125% 17-11/10/2047	USD	3 593 945	0.68
350 000	BELGIUM GOVERNMENT 0.800% 18-22/06/2028	EUR	385 630	0.07	Bahrain			3 332 230	0.63
180 000	BELGIUM GOVERNMENT 0320 4.250% 10-28/03/2041	EUR	328 158	0.06	3 530 000	BAHRAIN 7.000% 16-12/10/2028	USD	3 332 230	0.63
380 000	BELGIUM GOVERNMENT 1.250% 18-22/04/2033	EUR	451 155	0.09	Oman			3 321 133	0.63
200 000	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	266 900	0.05	3 988 000	OMAN INTRNL BOND 5.625% 18-17/01/2028	USD	3 321 133	0.63
120 000	BELGIUM GOVERNMENT 2.150% 16-22/06/2066	EUR	202 857	0.04	Ukraine			3 215 161	0.61
150 000	BELGIUM OLO 31 5.500% 98-28/03/2028	EUR	217 140	0.04	3 466 000	UKRAINE GOVT 7.750% 15-01/09/2027	USD	3 215 161	0.61
300 000	BELGIUM OLO 44 5.000% 04-28/03/2035	EUR	523 590	0.10	China			2 659 442	0.51
2 542 000	EUROPEAN UNION 0.300% 20-04/11/2050	EUR	2 751 409	0.52	700 000	CHINA (PEOPLES) 1.200% 20-21/10/2030	USD	570 796	0.11
Indonesia			4 736 240	0.90	3 100 000	CHINA EVERGRANDE 8.750% 17-28/06/2025	USD	2 088 646	0.40
500 000	INDONESIA (REP) 2.850% 20-14/02/2030	USD	441 339	0.08	Hong Kong			2 470 598	0.47
2 480 000	INDONESIA (REP) 3.500% 20-14/02/2050	USD	2 196 641	0.42	600 000	CN CINDA 2020 I 3.000% 20-18/03/2027	USD	507 853	0.10
200 000	INDONESIA (REP) 4.450% 18-11/02/2024	USD	181 112	0.03	900 000	CNAC HK FINBRID 3.875% 19-19/06/2029	USD	744 070	0.14
2 020 000 000	INDONESIA GOVT 10.000% 07-15/02/2028	IDR	145 118	0.03	1 000 000	CNAC HK FINBRID 4.125% 17-19/07/2027	USD	841 813	0.16
2 530 000 000	INDONESIA GOVT 10.250% 07-15/07/2027	IDR	181 756	0.03	450 000	HUARONG FIN 2019 3.375% 20-24/02/2030	USD	376 862	0.07
3 945 000 000	INDONESIA GOVT 10.500% 09-15/08/2030	IDR	296 835	0.06	Luxembourg			2 021 323	0.38
5 818 000 000	INDONESIA GOVT 7.000% 11-15/05/2022	IDR	349 434	0.07	369 000	BECTON DICKINSON 0.632% 19-04/06/2023	EUR	373 971	0.07
5 870 000 000	INDONESIA GOVT 7.500% 16-15/08/2032	IDR	369 631	0.07	229 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	228 585	0.04
2 800 000 000	INDONESIA GOVT 8.250% 15-15/05/2036	IDR	188 123	0.04	1 000 000	EUROPEAN INVT BK 1.500% 17-02/03/2027	SEK	106 593	0.02
2 580 000 000	INDONESIA GOVT 8.375% 19-15/04/2039	IDR	175 593	0.03	750 000	INGERSOLL-RAND 3.800% 19-21/03/2029	USD	712 948	0.14
200 000	REP OF INDONESIA 5.125% 15-15/01/2045	USD	210 658	0.04	316 000	MEDTRONIC GLOBAL 1.125% 19-07/03/2027	EUR	337 232	0.06
Romania			4 342 951	0.82	261 000	NOVARTIS FINANCE 0.000% 20-23/09/2028	EUR	261 994	0.05
70 000	ROMANIA 2.750% 15-29/10/2025	EUR	77 350	0.01	Austria			1 704 478	0.32
170 000	ROMANIA 3.875% 15-29/10/2035	EUR	207 613	0.04	50 000	REPUBLIC OF AUSTRIA 0.500% 19-20/02/2029	EUR	54 186	0.01
500 000	ROMANIA 4.000% 20-14/02/2051	USD	444 404	0.08	80 000	REPUBLIC OF AUSTRIA 2.100% 17-20/09/2117	EUR	179 911	0.03
1 900 000	ROMANIA 4.625% 19-03/04/2049	EUR	2 565 000	0.49	860 000	REPUBLIC OF AUSTRIA 4.150% 07-15/03/2037	EUR	1 470 381	0.28

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BNP PARIBAS FUNDS SICAV Global Bond Opportunities

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Israel</i>					<i>Singapore</i>				
250 000	ISRAEL FIXED 1.000% 19-31/03/2030 FLAT	ILS	65 364	0.01	120 000	SINGAPORE GOVT 2.250% 16-01/08/2036	SGD	86 071	0.02
570 000	ISRAEL FIXED 2.000% 16-31/03/2027 FLAT	ILS	161 441	0.03	290 000	SINGAPORE GOVT 2.375% 19-01/07/2039	SGD	213 859	0.04
920 000	ISRAEL FIXED 3.750% 14-31/03/2024 FLAT	ILS	267 668	0.05	930 000	SINGAPORE GOVT 2.750% 13-01/07/2023	SGD	609 455	0.12
465 000	ISRAEL FIXED 3.750% 17-31/03/2047 FLAT	ILS	168 543	0.03	180 000	SINGAPORE GOVT 2.875% 10-01/09/2030	SGD	132 173	0.03
100 000	STATE OF ISRAEL 1.500% 19-16/01/2029	EUR	110 750	0.02	180 000	SINGAPORE GOVT 3.500% 07-01/03/2027	SGD	130 128	0.02
1 000 000	STATE OF ISRAEL 2.500% 20-15/01/2030	USD	884 721	0.17	<i>Portugal</i>				
<i>Chile</i>					500 000	BRISA CONCESSAO 2.375% 17-10/05/2027	EUR	563 628	0.11
600 000	CHILE 1.625% 14-30/01/2025	EUR	639 000	0.12	90 000	PORTUGUESE OTS 0.900% 20-12/10/2035	EUR	96 584	0.02
300 000	CODELCO INC 3.625% 17-01/08/2027	USD	273 768	0.05	200 000	PORTUGUESE OTS 2.875% 16-21/07/2026	EUR	236 250	0.04
200 000	EMPRESA NACIONAL 3.750% 16-05/08/2026	USD	178 732	0.03	60 000	PORTUGUESE OTS 4.100% 06-15/04/2037	EUR	94 948	0.02
300 000	EMPRESA NACIONAL 5.250% 18-06/11/2029	USD	290 242	0.06	100 000	PORTUGUESE OTS 4.950% 08-25/10/2023	EUR	115 745	0.02
55 000 000	TESORERIA PESOS 4.500% 15-01/03/2026 FLAT	CLP	73 424	0.01	<i>Russia</i>				
30 000 000	TESORERIA PESOS 4.700% 18-01/09/2030 FLAT	CLP	40 956	0.01	12 090 000	RUSSIA-OFZ 6.900% 18-23/05/2029	RUB	143 360	0.03
40 000 000	TESORERIA PESOS 5.000% 15-01/03/2035 FLAT	CLP	56 104	0.01	19 560 000	RUSSIA-OFZ 7.250% 18-10/05/2034	RUB	234 504	0.04
60 000 000	TESORERIA PESOS 6.000% 13-01/01/2043	CLP	93 407	0.02	16 650 000	RUSSIA-OFZ 7.400% 19-17/07/2024	RUB	197 616	0.04
<i>Thailand</i>					1 650 000	RUSSIA-OFZ 7.700% 19-16/03/2039	RUB	20 764	0.00
15 930 000	THAILAND GOVT 2.400% 18-17/12/2023	THB	459 103	0.09	19 990 000	RUSSIA-OFZ 7.950% 18-07/10/2026	RUB	246 811	0.05
7 435 000	THAILAND GOVT 2.875% 16-17/06/2046	THB	238 768	0.05	<i>Australia</i>				
6 335 000	THAILAND GOVT 2.875% 18-17/12/2028	THB	196 729	0.04	150 000	AUSTRALIAN GOVT. 1.750% 20-21/06/2051	AUD	89 972	0.02
1 025 000	THAILAND GOVT 3.650% 10-20/06/2031	THB	34 153	0.01	140 000	AUSTRALIAN GOVT. 3.000% 16-21/03/2047	AUD	108 544	0.02
6 200 000	THAILAND GOVT 3.775% 12-25/06/2032	THB	211 002	0.04	230 000	AUSTRALIAN GOVT. 3.250% 15-21/06/2039	AUD	183 027	0.03
6 130 000	THAILAND GOVT 3.850% 10-12/12/2025	THB	193 695	0.04	100 000	BHP BILLITON FIN 3.250% 12-24/09/2027	EUR	121 566	0.02
4 800 000	THAILAND GOVT 4.000% 15-17/06/2066	THB	187 802	0.04	400 000	QUEENSLAND TREAS 4.250% 12-21/07/2023	AUD	278 527	0.05
<i>Poland</i>					<i>Ireland</i>				
1 690 000	POLAND GOVT BOND 2.500% 18-25/04/2024	PLN	398 365	0.08	500 000	AERCAP IRELAND 2.875% 19-14/08/2024	USD	424 307	0.08
1 500 000	POLAND GOVT BOND 2.750% 13-25/04/2028	PLN	371 622	0.07	100 000	IRISH GOVT 2.400% 14-15/05/2030	EUR	126 420	0.02
520 000	POLAND GOVT BOND 2.750% 19-25/10/2029	PLN	129 741	0.02	140 000	RYANAIR DAC 2.875% 20-15/09/2025	EUR	150 004	0.03
50 000	REP OF POLAND 1.000% 19-07/03/2029	EUR	54 648	0.01	<i>Sri Lanka</i>				
50 000	REP OF POLAND 3.375% 12-09/07/2024	EUR	56 469	0.01	1 320 000	REP OF SRI LANKA 6.750% 18-18/04/2028	USD	612 235	0.12
390 000	REP OF POLAND 4.000% 14-22/01/2024	USD	352 532	0.07	<i>Czech Republic</i>				
<i>Peru</i>					3 730 000	CZECH REPUBLIC 1.000% 15-26/06/2026	CZK	142 600	0.03
226 000	PERU B SOBERANO 5.350% 19-12/08/2040	PEN	52 944	0.01	1 520 000	CZECH REPUBLIC 2.000% 17-13/10/2033	CZK	62 221	0.01
250 000	PERU B SOBERANO 5.400% 19-12/08/2034	PEN	62 268	0.01	3 480 000	CZECH REPUBLIC 2.500% 13-25/08/2028	CZK	146 492	0.03
326 000	PERU B SOBERANO 6.350% 16-12/08/2028	PEN	93 428	0.02	2 130 000	CZECH REPUBLIC 2.750% 18-23/07/2029	CZK	91 692	0.02
1 000 000	REPUBLIC OF PERU 2.783% 20-23/01/2031	USD	896 163	0.17	700 000	CZECH REPUBLIC 4.850% 07-26/11/2057	CZK	44 516	0.01
170 000	REPUBLIC OF PERU 5.350% 19-12/08/2040	PEN	39 825	0.01	<i>Sweden</i>				
260 000	REPUBLIC OF PERU 6.950% 08-12/08/2031	PEN	76 383	0.01	100 000	STADSHYPOTEK AB 0.375% 16-22/02/2023	EUR	101 866	0.02
<i>Dominican Republic</i>					500 000	SWEDISH GOVERNMENT 1.500% 12-13/11/2023	SEK	52 467	0.01
1 224 000	REP OF DOMINICAN 6.000% 18-19/07/2028	USD	1 189 500	0.23	332 000	TELIA CO AB 0.125% 20-27/11/2030	EUR	330 228	0.06
					<i>Saudi Arabia</i>				
					410 000	SAUDI INT BOND 4.625% 17-04/10/2047	USD	413 732	0.08
					<i>Uruguay</i>				
					400 760	URUGUAY 4.375% 19-23/01/2031	USD	401 747	0.08
					<i>Cyprus</i>				
					400 000	AROUNDTOWN SA 0.000% 20-16/07/2026	EUR	391 575	0.07

BNP PARIBAS FUNDS SICAV Global Bond Opportunities

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Kazakhstan</i>		<i>353 148</i>	<i>0.07</i>		<i>The Netherlands</i>		<i>1 862 124</i>	<i>0.35</i>
300 000	KAZMUNAYGAS NAT 6.375% 18-24/10/2048	USD	353 148	0.07	900 000	IBERDROLA INTL 17-31/12/2049 FRN	EUR	922 024	0.17
	<i>Cayman Islands</i>		<i>341 425</i>	<i>0.06</i>	300 000	ING GROEP NV 20-18/02/2029 FRN	EUR	299 474	0.06
400 000	SHARJAH SUKUK 3.234% 19-23/10/2029	USD	341 425	0.06	600 000	ING GROEP NV 20-26/05/2031 FRN	EUR	640 626	0.12
	<i>Hungary</i>		<i>277 302</i>	<i>0.05</i>		<i>Argentina</i>		<i>1 807 640</i>	<i>0.34</i>
49 870 000	HUNGARY GOVT 2.750% 17-22/12/2026	HUF	147 803	0.03	6 043 000	ARGENTINA 20-09/07/2035 SR	USD	1 807 640	0.34
25 500 000	HUNGARY GOVT 3.000% 16-27/10/2027	HUF	76 941	0.01		<i>Germany</i>		<i>1 455 306</i>	<i>0.28</i>
17 600 000	HUNGARY GOVT 3.000% 19-21/08/2030	HUF	52 558	0.01	400 000	ALLIANZ SE 19-25/09/2049 FRN	EUR	413 013	0.08
	<i>Philippines</i>		<i>269 442</i>	<i>0.05</i>	200 000	DEUTSCHE BANK AG 20-19/11/2025 FRN	EUR	203 086	0.04
220 000	ASIAN DEV BANK 1.400% 17-06/02/2037	EUR	269 442	0.05	400 000	HANNOVER RUECKV 20-08/10/2040 FRN	EUR	428 019	0.08
	<i>India</i>		<i>224 309</i>	<i>0.04</i>	200 000	LB RHEINLD-PFALZ 98-23/02/2028 SR	USD	206 876	0.04
250 000	POWER FIN CORP 4.500% 19-18/06/2029	USD	224 309	0.04	200 000	MERCK 20-09/09/2080 FRN	EUR	204 312	0.04
	<i>Venezuela</i>		<i>206 361</i>	<i>0.04</i>		<i>Italy</i>		<i>1 138 497</i>	<i>0.22</i>
200 000	CORP ANDINA FOM 1.125% 18-13/02/2025	EUR	206 361	0.04	100 000	ENI SPA 20-31/12/2060 FRN	EUR	104 320	0.02
	<i>British Virgin Islands</i>		<i>190 583</i>	<i>0.04</i>	1 000 000	UNICREDIT SPA 19-03/07/2025 FRN	EUR	1 034 177	0.20
200 000	STATE GRID OSEAS 4.250% 18-02/05/2028	USD	190 583	0.04		<i>United Kingdom</i>		<i>851 558</i>	<i>0.16</i>
	<i>Malaysia</i>		<i>149 358</i>	<i>0.03</i>	366 000	BP CAPITAL PLC 20-22/06/2169 FRN	EUR	389 827	0.07
134 000	PETRONAS 7.625% 96 -15/10/2026	USD	149 358	0.03	330 000	SSE PLC 20-31/12/2060 FRN	EUR	350 264	0.07
	<i>Panama</i>		<i>101 631</i>	<i>0.02</i>	100 000	SWISS RE FIN UK 20-04/06/2052 FRN	EUR	111 467	0.02
80 000	PANAMA 9.375% 99-01/04/2029	USD	101 631	0.02		<i>Switzerland</i>		<i>792 418</i>	<i>0.15</i>
	<i>Finland</i>		<i>101 520</i>	<i>0.02</i>	100 000 000	CREDIT SUISSE 17-27/10/2023 FRN	JPY	792 418	0.15
100 000	STORA ENSO OYJ 0.625% 20-02/12/2030	EUR	101 520	0.02		<i>Spain</i>		<i>502 423</i>	<i>0.10</i>
	<i>Argentina</i>		<i>49 667</i>	<i>0.01</i>	400 000	BANCO BILBAO VIZ 20-16/01/2030 FRN	EUR	399 197	0.08
139 702	ARGENTINA 1.000% 20-09/07/2029	USD	49 667	0.01	100 000	BANCO SABADELL 20-11/03/2027 FRN	EUR	103 226	0.02
	Floating rate bonds		20 764 223	3.97		<i>Belgium</i>		<i>316 830</i>	<i>0.06</i>
	<i>United States of America</i>		<i>7 025 245</i>	<i>1.33</i>	100 000	AGEAS 19-02/07/2049 FRN	EUR	113 940	0.02
150 000	BANK OF AMER CRP 19-07/02/2030 FRN	USD	143 934	0.03	200 000	AGEAS 20-24/11/2051 FRN	EUR	202 890	0.04
1 000 000	BANK OF AMER CRP 19-15/03/2050 FRN	USD	1 067 569	0.20		<i>Luxembourg</i>		<i>197 070</i>	<i>0.04</i>
750 000	BANK OF AMER CRP 20-19/06/2041 FRN	USD	636 385	0.12	200 000	GRAND CITY PROP 20-31/12/2060 FRN	EUR	197 070	0.04
300 000	CITIGROUP INC 17-27/10/2028 FRN	USD	276 851	0.05		Floating rate notes		35 846 209	6.78
1 250 000	CITIGROUP INC 19-05/11/2030 FRN	USD	1 124 387	0.21		<i>United States of America</i>		<i>35 846 209</i>	<i>6.78</i>
860 000	HP ENTERPRISE 16-15/10/2025 FRN	USD	822 205	0.16	350 000	BMIR 2020-1A B1 20-25/06/2030 FRN	USD	290 320	0.06
200 000	JP MORGAN CHASE 18-23/01/2049 FRN	USD	205 449	0.04	300 000	BMIR 2020-3A M1B 20-25/10/2030 FRN	USD	245 811	0.05
1 500 000	JPMORGAN CHASE 19-15/10/2030 FRN	USD	1 332 139	0.25	1 478 572	CAS 2016-C04 1M2 16-25/01/2029	USD	1 257 789	0.24
202 000	METLIFE INC 06-15/12/2066 FRN	USD	212 145	0.04	1 748 977	CAS 2016-C06 1M2 16-25/04/2029 FRN	USD	1 496 537	0.28
1 250 000	MORGAN STANLEY 20-22/01/2031 FRN	USD	1 111 541	0.21	390 011	CAS 2016-C07 2M2 16-25/04/2029 FRN	USD	332 095	0.06
100 000	WELLS FARGO & CO 17-22/05/2028 FRN	USD	92 640	0.02	1 400 040	CAS 2017-C01 1M2 17-25/07/2029 FRN	USD	1 177 474	0.22
	<i>France</i>		<i>4 815 112</i>	<i>0.94</i>	446 674	CAS 2017-C06 1M2 17-25/02/2030 FRN	USD	365 993	0.07
200 000	ARKEMA 20-31/12/2060 FRN	EUR	197 753	0.04	277 407	CAS 2018-C02 2M2 18-25/08/2030 FRN	USD	225 283	0.04
800 000	AXA SA 16-06/07/2047 FRN	EUR	924 899	0.18	517 617	CAS 2018-C03 1M2 18-25/10/2030 FRN	USD	422 240	0.08
600 000	BNP PARIBAS 20-15/01/2032 FRN	EUR	608 037	0.12	300 000	EMIR 2020-2 M1A 20-25/10/2030 FRN	USD	247 256	0.05
300 000	BPCE 20-15/09/2027 FRN	EUR	304 333	0.06	18 600	FH 1J0352 07-01/04/2037	USD	16 065	0.00
300 000	ENGIE 20-31/12/2060 FRN	EUR	305 064	0.06	150 000	FHMS K032 A2 13-25/05/2023 FRN	USD	130 892	0.02
400 000	ORANGE 14-29/12/2049 FRN	EUR	454 411	0.09	9 992 826	FHMS K109 X1 20-25/04/2030 FRN	USD	1 020 929	0.19
100 000	SCOR SE 20-17/09/2051 FRN	EUR	101 357	0.02	1 655 583	FHR 4993 LS 5.897% 20-25/07/2050	USD	346 739	0.07
200 000	SOCIETE GENERALE 20-24/11/2030 FRN	EUR	200 256	0.04	18 349	FNR 2001-42 QF 01-25/09/2031 FRN	USD	15 174	0.00
800 000	TOTAL SA 16-29/12/2049 FRN	EUR	898 534	0.17	4 250	FNR 2003-106 FA 03-25/11/2033 FRN	USD	3 548	0.00
800 000	TOTAL SA 19-31/12/2049 FRN	EUR	820 468	0.16	1 545 299	FNR 2016-75 SC 16-25/10/2046 FRN	USD	262 917	0.05
					4 047 748	FNR 2016-79 LS 16-25/11/2046 FRN	USD	696 251	0.13
					3 347 094	FNR 2019-54 SB 4.277% 19-25/09/2049	USD	589 589	0.11
					2 400 000	FREMF 2016-K54 B 16-25/04/2048 FRN	USD	2 173 448	0.41
					220 000	FREMF 2016-K58 C 16-25/09/2049 FRN	USD	189 342	0.04
					800 000	FREMF 2017-K63 B 4.005% 17-25/02/2050	USD	726 619	0.14
					200 000	FREMF 2017-K68 B 17-25/10/2049 FRN	USD	181 750	0.03

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Global Bond Opportunities

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
4 884 841	FREMF 2017-K69 B 17-25/10/2049 FRN	USD	4 413 006	0.84					
2 475 000	FREMF 2017-K726 C 17-25/07/2049 FRN	USD	2 126 275	0.40					
609 382	FSPC T-62 1A1 04-25/10/2044 FRN	USD	507 593	0.10					
3 152 367	GNR 2011-123 SD 11-20/09/2041 FRN	USD	641 342	0.12					
3 364 359	IHSFR 2017-SFR2 A 17-17/12/2036 FRN	USD	2 742 963	0.52					
1 730 000	IHSFR 2017-SFR2 B 17-17/12/2036 FRN	USD	1 410 496	0.27					
4 150 000	IHSFR 2017-SFR2 C 17-17/12/2036 FRN	USD	3 391 768	0.64					
1 308 081	IHSFR 2017-SFR2 D 17-17/12/2036 FRN	USD	1 071 639	0.20					
63 560	JP MORGAN MORTGAGE TRUST 2017-6 A3 17-25/12/2048 FRN	USD	52 970	0.01					
31 452	MLMI 2005-A1 2A1 05-25/12/2034 FRN	USD	26 049	0.00					
9 455	SOFI 2015-C A1 15-27/08/2035	USD	7 738	0.00					
795 290	STACR 2016-DNA1 M3 16-25/07/2028 FRN	USD	678 264	0.13					
858 672	STACR 2016-DNA4 M3 16-25/03/2029	USD	726 476	0.14					
2 225 059	STACR 2016-HQA4 M3 16-25/04/2029 FRN	USD	1 887 445	0.36					
672 924	STACR 2017-DNA1 M2 17-25/07/2029 FRN	USD	563 013	0.11					
1 600 000	STACR 2017-DNA3 M2 17-25/03/2030 FRN	USD	1 325 533	0.25					
400 000	STACR 2018-HRP1 B1 18-25/04/2043 FRN	USD	326 714	0.06					
390 381	STACR 2019-DNA3 M2 19-25/07/2049 FRN	USD	317 274	0.06					
173 553	STACR 2020-DNA3 M1 20-25/06/2050 FRN	USD	141 956	0.03					
600 000	STACR 2020-DNA5 M2 20-25/10/2050 FRN	USD	496 642	0.09					
200 000	STACR 2020-HQA2 B1 20-25/03/2050 FRN	USD	164 580	0.03					
500 000	STACR 2020-HQA4 M2 20-25/09/2050 FRN	USD	412 412	0.08					
To be Announced ("TBA") Mortgage Backed Securities			25 859 857	4.90					
<i>United States of America</i>			<i>25 859 857</i>	<i>4.90</i>					
600 000	FNCI 1.5 1/21 1.500% 21-31/12/2060	USD	504 551	0.10					
1 400 000	FNCI 2 1/21 2.000% 21-31/12/2060	USD	1 196 237	0.23					
800 000	FNCI 2.5 1/13 2.500% 13-25/11/2027	USD	681 930	0.13					
600 000	FNCL 1.5 1/21 1.500% 21-31/12/2060	USD	495 452	0.09					
23 100 000	FNCL 2 1/21 2.000% 21-31/12/2060	USD	19 611 806	3.71					
100 000	FNCL 2.5 1/15 2.500% 15-25/03/2044	USD	86 154	0.02					
(1 100 000)	FNCL 3 1/13 3.000% 13-25/10/2042	USD	(941 938)	(0.18)					
(200 000)	FNCL 4.000% 10-25/09/2039	USD	(174 569)	(0.03)					
1 200 000	G2SF 2 1/21 2.000% 21-31/12/2060	USD	1 025 614	0.19					
3 500 000	G2SF 2.5 1/20 2.500% 20-31/12/2059	USD	3 028 138	0.57					
400 000	G2SF 3.5 1/12 3.500% 12-20/09/2041	USD	346 482	0.07					
Other transferable securities			519 498	0.10					
Mortgage and asset backed securities			519 498	0.10					
<i>United States of America</i>			<i>519 498</i>	<i>0.10</i>					
599 047	FNMA 30YR UMBS 2.500% 20-01/12/2050	USD	519 498	0.10					
Money Market Instruments			204 399	0.04					
<i>France</i>			<i>204 399</i>	<i>0.04</i>					
200 000	UNEDIC 0.125% 17-25/11/2024 NEUMTN	EUR	204 399	0.04					
Shares/Units in investment funds			45 729 630	8.65					
<i>Luxembourg</i>			<i>35 514 718</i>	<i>6.72</i>					
1 159.63	BNP PARIBAS FLEXI I US MORTGAGE - X - CAP	USD	3 316 606	0.63					
33 539.64	BNP PARIBAS FUNDS RMB BOND - X CAP	USD	32 198 112	6.09					

BNP PARIBAS FUNDS SICAV Global Convertible

Securities portfolio at 31/12/2020

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		776 664 956	92.03					
	<i>United States of America</i>		<i>426 514 929</i>	<i>50.55</i>					
2 125 000	ILIFE HEALTHCARE 3.000% 20- 15/06/2025 CV	USD	2 650 513	0.31	2 000 000	LIGAND PHARMACEU 0.75% 18- 15/05/2023 CV	USD	1 892 960	0.22
10 000 000	AKAMAI TECH 0.125% 18- 01/05/2025 CV	USD	12 444 300	1.47	3 500 000	LIVE NATION ENT 2.5% 18- 15/03/2023 CV	USD	4 532 255	0.54
1 400 000	ALLEGHENY TECH 3.500% 20- 15/06/2025 CV	USD	1 921 206	0.23	2 667 000	LIVENT CORP 4.125% 20- 15/07/2025 CV	USD	6 117 591	0.72
3 000 000	ALTERYX INC 1.000% 19- 01/08/2026 CV	USD	3 162 360	0.37	3 000 000	LUMENTUM HOLDING 0.250% 17- 15/03/2024 CV	USD	4 954 530	0.59
3 729 000	BANK OF AMERICA FINANCE LLC 0.250% 18-01/05/2023 CV	USD	3 845 531	0.46	1 875 000	LYFT INC 1.500% 20-15/05/2025 CV	USD	2 772 450	0.33
2 500 000	BIOMARIN PHARM 0.599% 17- 01/08/2024 CV	USD	2 671 675	0.32	2 500 000	MICROCHIP TECHNOLOGY 1.625% 15-15/02/2025 CV	USD	7 546 500	0.89
1 000 000	BIOMARIN PHARM 1.250% 20- 15/05/2027 CV	USD	1 039 380	0.12	7 000 000	MICROCHIP TECHNOLOGY 1.625% 17-15/02/2027 CV	USD	14 140 840	1.68
8 000 000	BOOKING HLDS INC 0.750% 20- 01/05/2025 CV	USD	11 590 880	1.37	2 000 000	MICROSTRATEGY 0.750% 20- 15/12/2025 CV	USD	2 586 380	0.31
900 000	BRIDGEBIO PHARMA 2.500% 20- 15/03/2027 CV	USD	1 649 961	0.20	2 941 000	MIDDLEBY CORP 1.000% 20- 01/09/2025 CV	USD	3 576 962	0.42
2 000 000	CALLAWAY GOLF CO 2.750% 20- 01/05/2026 CV	USD	3 206 640	0.38	5 000 000	MONGODB INC 0.250% 20- 15/01/2026 CV	USD	8 990 950	1.07
1 176 000	CHEGG INC 0.000% 20-01/09/2026 CV	USD	1 317 096	0.16	1 500 000	NEUROCRINE BIO 2.250% 17- 15/05/2024 CV	USD	2 085 435	0.25
6 300 000	CHEGG INC 0.125% 19-15/03/2025 CV	USD	11 412 192	1.35	3 500 000	NEW RELIC INC 0.5% 18-01/05/2023 CV	USD	3 429 790	0.41
1 000 000	CLOUDFLARE 0.750% 20- 15/05/2025 CV	USD	2 115 970	0.25	800 000	NEXTERA ENG V PTR 0.000% 20- 15/11/2025 CV	USD	794 720	0.09
2 200 000	COUPA SOFTWARE 0.125% 19- 15/06/2025 CV	USD	4 798 354	0.57	4 500 000	NUANCE COMMUNICATIONS 1.000% 15-15/12/2035 CV	USD	8 370 000	0.99
700 000	COUPA SOFTWARE 0.375% 20- 15/06/2026 CV	USD	941 682	0.11	4 000 000	NUTANIX INC 0.000% 18- 15/01/2023 CV	USD	4 043 480	0.48
3 000 000	CREE INC 0.875% 18-01/09/2023 CV	USD	5 416 710	0.64	3 000 000	NUVASIVE INC 1.000% 20- 01/06/2023 CV	USD	3 075 630	0.36
1 400 000	DATADOG INC 0.125% 20- 15/06/2025 CV	USD	1 828 162	0.22	3 000 000	OKTA INC 0.125% 19-01/09/2025 CV	USD	4 500 660	0.53
4 000 000	DEXCOM INC 0.250% 20-15/11/2025 CV	USD	4 013 040	0.48	2 143 000	OKTA INC 0.375% 20-15/06/2026 CV	USD	2 736 547	0.32
2 500 000	DISH NETWORK 2.375% 17- 15/03/2024 CV	USD	2 371 100	0.28	667 000	OMNICELL INC 0.250% 20- 15/09/2025 CV	USD	911 789	0.11
2 550 000	DOCUSIGN INC 0.500% 18- 15/09/2023 CV	USD	7 940 573	0.94	8 000 000	PALO ALTO NET 0.750% 18- 01/07/2023 CV	USD	11 281 920	1.34
1 471 000	ENVESTNET INC 0.750% 20- 15/08/2025 CV	USD	1 535 886	0.18	2 703 000	PLURALSIGHT INC 0.375% 19- 01/03/2024 CV	USD	2 649 264	0.31
2 000 000	EURONET WORLDWID 0.750% 19- 15/03/2049 CV	USD	2 254 680	0.27	6 165 000	PROOFPOINT INC 0.250% 19- 15/08/2024 CV	USD	6 817 257	0.81
2 000 000	EVERBRIDGE INC 0.125% 19- 15/12/2024 CV	USD	2 954 680	0.35	5 000 000	PURE STORAGE 0.125% 18- 15/04/2023 CV	USD	5 530 400	0.66
5 000 000	EXACT SCIENCES 0.375% 20- 01/03/2028 CV	USD	6 518 250	0.77	1 500 000	RH 0.000% 19-15/09/2024 CV	USD	3 257 430	0.39
2 000 000	EXACT SCIENCES 1.000% 18- 15/01/2025 CV	USD	3 776 600	0.45	4 000 000	RINGCENTRAL INC 0.000% 20- 01/03/2025 CV	USD	5 049 520	0.60
4 000 000	FIREEYE INC 0.875% 18-01/06/2024 CV	USD	4 853 840	0.58	2 500 000	SAILPOINT TECH 0.125% 19- 15/09/2024 CV	USD	4 870 175	0.58
2 001 000	FORTIVE CORP 0.875% 19- 15/02/2022 CV	USD	2 053 346	0.24	1 500 000	SILICON LABS 1.375% 17- 01/03/2022 CV	USD	2 076 780	0.25
2 000	FORTIVE CORP 5.000% 18- 01/07/2021 CV	USD	1 996 426	0.24	5 700 000	SLACK TECHNOLOGI 0.500% 20- 15/04/2025 CV	USD	8 352 495	0.99
4 174 000	GUARDANT HEALTH 0.000% 20- 15/11/2027 CV	USD	4 878 822	0.58	1 000 000	SNAP INC 0.250% 20-01/05/2025 CV	USD	2 349 780	0.28
3 500 000	IAC FINANCECO 2 0.875% 19- 15/06/2026 CV	USD	6 377 350	0.76	4 000 000	SNAP INC 0.750% 19-01/08/2026 CV	USD	9 035 480	1.07
3 500 000	ILLUMINA INC 0.000% 18- 15/08/2023 CV	USD	3 936 695	0.47	13 400 000	SOUTHWEST AIR 1.250% 20- 01/05/2025 CV	USD	19 506 648	2.31
1 975 000	INSMED INC 1.750% 18-15/01/2025 CV	USD	2 234 634	0.26	3 900 000	SPLUNK INC 0.500% 18-15/09/2023 CV	USD	5 074 134	0.60
4 000 000	INSULET CORP 0.375% 19- 01/09/2026 CV	USD	5 317 440	0.63	3 000 000	SPLUNK INC 1.125% 18-15/09/2025 CV	USD	4 037 070	0.48
3 000 000	INTEGRA LIFESCIE 0.500% 20- 15/08/2025 CV	USD	3 293 880	0.39	1 333 000	SPLUNK INC 1.125% 20-15/06/2027 CV	USD	1 383 681	0.16
2 700 000	JP MORGAN CHASE 0.000% 19- 18/09/2022 CV	EUR	4 074 014	0.48	2 500 000	SQUARE INC 0.000% 20-01/05/2026 CV	USD	2 774 350	0.33
2 300 000	JP MORGAN CHASE 0.000% 19- 24/05/2022 CV	EUR	3 259 253	0.39	2 500 000	SQUARE INC 0.125% 20-01/03/2025 CV	USD	4 702 075	0.56
5 000 000	JP MORGAN CHASE FIN 0.250% 18- 01/05/2023 CV	USD	5 377 900	0.64	2 000 000	SYMANTEC CORP 2.000% 16- 15/08/2022 CV	USD	2 338 700	0.28
2 000 000	LENDINGTREE 0.500% 20- 15/07/2025 CV	USD	1 949 540	0.23	2 500 000	SYNAPTICS INC 0.5% 17-15/06/2022 CV	USD	3 455 700	0.41
2 000 000	LIBERTY INTERACT 1.750% 16- 30/09/2046 CV	USD	3 916 080	0.46	4 000 000	TELADOC HEALTH 1.250% 20- 01/06/2027 CV	USD	4 766 200	0.56
4 000 000	LIBERTY MEDIA 1.000% 17- 30/01/2023 CV	USD	5 151 760	0.61	2 000 000	TESLA INC 2.375% 17-15/03/2022	USD	21 570 400	2.55
6 000 000	LIBERTY MEDIA 1.375% 13- 15/10/2023 CV	USD	7 584 120	0.90	7 000 000	TWITTER INC 0.25% 18-15/06/2024 CV	USD	8 489 460	1.01
					3 778 000	UBER TECHNOLOGIE 0.000% 20- 15/12/2025 CV	USD	3 906 981	0.46
					3 077 000	UNDER ARMOUR INC 1.500% 20- 01/06/2024 CV	USD	5 085 081	0.60
					3 000 000	VAIL RESORTS 0.000% 20- 01/01/2026 CV	USD	3 057 480	0.36
					3 125 000	WAYFAIR INC 0.625% 20- 01/10/2025 CV	USD	2 938 594	0.35
					6 000 000	WESTERN DIGITAL 18-01/02/2024 FRN CV	USD	5 968 440	0.71
					2 200 000	WORKDAY INC 0.250% 17- 01/10/2022 CV	USD	3 667 268	0.43

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Global Convertible

Securities portfolio at 31/12/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
2 200 000	WORKIVA INC 1.125% 19-15/08/2026 CV	USD	2 938 122	0.35		<i>United Kingdom</i>		25 539 763	3.03
1 000 000	ZENDESK INC 0.25% 18-15/03/2023 CV	USD	2 263 710	0.27	5 000 000	FARFETCH LTD 3.750% 20-01/05/2027 CV	USD	20 245 650	2.40
600 000	ZYNGA INC 0.000% 20-15/12/2026 CV	USD	628 344	0.07	2 700 000	OCADO GROUP PLC 0.875% 19-09/12/2025 CV	GBP	5 294 113	0.63
	<i>France</i>		74 185 909	8.79		<i>Switzerland</i>		21 086 914	2.50
83 000	ACCOR 0.700% 20-07/12/2027 CV FLAT	EUR	5 256 976	0.62	6 500 000	SIKA AG 0.150% 18-05/06/2025 CV	CHF	9 929 890	1.18
3 000 000	ATOS SE 0.000% 19-06/11/2024 CV	EUR	4 839 312	0.57	9 200 000	STMICROELECTRON 0.000% 20-04/08/25 CV	USD	11 157 024	1.32
4 750 000	AXA SA 7.250% 18-15/05/2021 CV	USD	5 469 768	0.65		<i>Hong Kong</i>		15 522 532	1.84
33 000	EDENRED 0.000% 19-06/09/2024 CV	EUR	2 604 205	0.31	3 500 000	ANLLIAN CAPITAL 0.000% 20-05/02/2025 CV	EUR	5 228 841	0.62
1 078 638	ELEC DE FRANCE 0.000% 20-14/09/2024 CV	EUR	20 621 368	2.44	4 000 000	BOSIDENG INTERNA 1.000% 19-17/12/2024 CV	USD	4 060 000	0.48
1 871 896	KORIAN SA 17-31/12/2049 FLAT	EUR	2 437 942	0.29	5 250 000	SINO BIOPHARMA 0.000% 20-17/02/2025 CV	EUR	6 233 691	0.74
5 400 000	MICHELIN 0.000% 17-10/01/2022 CV	USD	5 370 192	0.64		<i>Spain</i>		13 859 462	1.63
6 019	ORPEA 0.375% 19-17/05/2027 CV FLAT	EUR	1 089 658	0.13	2 200 000	AMADEUS IT GROUP 1.500% 20-09/04/2025 CV	EUR	3 748 588	0.44
59 855	SAFRAN SA 0.875% 20-15/05/2027 CV FLAT	EUR	10 382 975	1.23	2 700 000	CELLNEX TELECOM 0.5% 19-05/07/2028 CV	EUR	4 249 765	0.50
2 600 000	TOTAL SA 0.500% 15-02/12/2022 CV	USD	2 653 144	0.31	2 900 000	CELLNEX TELECOM 1.500% 18-16/01/2026 CV	EUR	5 861 109	0.69
26 941	UBISOFT ENTERTAI 0.000% 19-24/09/24 CV FLAT	EUR	4 145 411	0.49		<i>The Netherlands</i>		12 000 201	1.43
2 600 000	VINCI SA 0.375% 17-16/02/2022 CV	USD	2 922 868	0.35	2 700 000	IBERDROLA INTL 0.000% 15-11/11/2022 CV	EUR	4 545 204	0.54
44 757	WORLDLINE SA 0.000% 19-30/07/2026 CV	EUR	6 392 090	0.76	1 600 000	JUST EAT TAKEA 1.250% 20-30/04/2026 CV	EUR	2 179 407	0.26
	<i>Japan</i>		48 020 523	5.70	2 400 000	QIAGEN NV 0.000% 20-17/12/2027 CV	USD	2 445 840	0.29
700 000 000	ANA HOLDINGS 0.000% 17-16/09/2022 CV	JPY	6 585 605	0.78	2 200 000	YANDEX NV 0.750% 20-03/03/2025 CV	USD	2 829 750	0.34
250 000 000	CYBERAGENT INC 0.000% 18-17/02/2023 CV	JPY	2 989 442	0.35		<i>Sweden</i>		9 630 031	1.14
560 000 000	KANSAI PAINT 0.000% 16-17/06/2022 CV	JPY	6 079 968	0.72	6 600 000	GEELY SWEDEN FIN 0.000% 19-19/06/2024 CV	EUR	9 630 031	1.14
200 000 000	KONAMI HOLDINGS 0.000% 15-22/12/2022 CV	JPY	2 666 104	0.32		<i>Canada</i>		8 856 530	1.05
320 000 000	LIXIL GROUP CORP 0.000% 15-04/03/2022 CV	JPY	3 090 683	0.37	2 000 000	AIR CANADA 4.000% 20-01/07/2025 CV	USD	2 972 880	0.35
880 000 000	mitsubishi chemical 0.000% 17-29/03/2024 CV	JPY	8 504 235	1.01	5 000 000	SHOPIFY INC 0.125% 20-01/11/2025 CV	USD	5 883 650	0.70
390 000 000	MITSUMI ELECTRIC 0.000% 15-03/08/2022 CV	JPY	4 341 844	0.51		<i>Singapore</i>		8 205 677	0.97
300 000 000	ROHM COMPANY LTD 0.000% 19-05/12/2024 CV	JPY	3 168 240	0.38	10 000 000	SINGAPORE AIR 1.625% 20-03/12/2025 CV	SGD	8 205 677	0.97
400 000 000	SONY CORP 0.000% 15-30/09/2022 CV	JPY	7 981 905	0.95		<i>Ireland</i>		7 440 636	0.88
270 000 000	SUMITOMO METAL MINING 0.000% 18-15/03/2023 CV	JPY	2 612 497	0.31	7 000 000	JAZZ INVT I LTD 1.500% 17-15/08/2024 CV	USD	7 440 636	0.88
	<i>Germany</i>		46 610 160	5.52		<i>Luxembourg</i>		5 678 594	0.67
4 400 000	DELIVERY HERO AG 0.250% 20-23/01/2024 CV	EUR	7 564 847	0.90	33 800 000	ESPIRITO SANTO 5.050% 05-31/12/2049 CV SR DFLT	EUR	206 780	0.02
4 400 000	DELIVERY HERO AG 0.875% 20-15/07/2025 CV	EUR	6 084 460	0.72	4 000 000	IWG GROUP 0.500% 20-09/12/2027 CV	GBP	5 471 814	0.65
4 300 000	DELIVERY HERO AG 1.000% 20-23/01/2027 CV	EUR	7 610 262	0.90		<i>Israel</i>		4 776 517	0.56
2 900 000	DEUTSCHE POST AG 0.050% 17-30/06/2025 CV	EUR	3 826 268	0.45	3 000 000	CYBERARK SFTWARE 0.000% 19-15/11/2024 CV	USD	3 639 401	0.43
3 600 000	DT LUFTHANSA AG 2.000% 20-17/11/2025 CV	EUR	5 122 451	0.61	1 000 000	NICE LTD 0.000% 20-15/09/2025 CV	USD	1 137 116	0.13
1 100 000	LEG IMMOBILIEN 0.875% 17-01/09/2025 CV	EUR	1 684 723	0.20		<i>India</i>		4 603 360	0.55
2 900 000	RAG STIFTUNG 0.000% 20-17/06/2026 CV	EUR	3 992 825	0.47	4 000 000	BHARTI AIRTEL 1.500% 20-17/02/2025 CV	USD	4 603 360	0.55
2 000 000	SYMRISE AG 0.238% 17-20/06/2024 CV	EUR	3 098 200	0.37		<i>Jersey Island</i>		3 875 490	0.46
3 400 000	ZALANDO SE 0.050% 20-06/08/2025 CV	EUR	5 313 449	0.63	3 000 000	NOVOCURE LTD 0.000% 20-01/11/2025 CV	USD	3 875 490	0.46
1 500 000	ZALANDO SE 0.625% 20-06/08/2027 CV	EUR	2 312 675	0.27		<i>Italy</i>		2 612 904	0.31
	<i>China</i>		28 471 770	3.37	2 100 000	PRYSMIAN SPA 0.000% 17-17/01/2022 CV	EUR	2 612 904	0.31
20 000 000	CN CITIC BK CORP 19-04/03/25 CV SR FLAT	CNY	3 213 417	0.38		<i>British Virgin Islands</i>		2 571 661	0.30
38 000 000	HARVEST INTL CO 0.000% 17-21/11/2022 CV	HKD	7 314 410	0.87	1 200 000	WEIMOB INV 1.500% 20-15/05/2025 CV	USD	2 571 661	0.30
5 500 000	IQIYI INC 2.000% 19-01/04/2025 CV	USD	4 846 230	0.57		<i>Cayman Islands</i>		2 453 350	0.29
1 300 000	LUYE PHARMA 1.5% 19-09/07/2024 CV	USD	1 239 550	0.15	5 000 000	TRANSOCEAN INC 0.500% 18-30/01/2023 CV	USD	2 453 350	0.29
10 000 000	POSEIDON FIN 1 0.000% 18-01/02/2025 CV	USD	9 725 000	1.15		<i>Belgium</i>		2 336 043	0.28
1 000 000	WEIBO CORP 1.25% 17-15/11/2022 CV	USD	969 991	0.11	1 900 000	UMICORE SA 0.000% 20-23/06/2025 CV	EUR	2 336 043	0.28
600 000	WUXI APPTec CO 0.000% 19-17/09/2024 CV	USD	1 163 172	0.14					

The accompanying notes form an integral part of these financial statements

Securities portfolio at 31/12/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>South Korea</i>		<i>1 812 000</i>	<i>0.21</i>
1 600 000	KAKAO CORP 0.000% 20- 28/04/2023 CV	USD	1 812 000	0.21
Other transferable securities			17 081 020	2.03
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			17 081 020	2.03
	<i>United States of America</i>		<i>17 081 020</i>	<i>2.03</i>
5 000 000	ETSY INC 0.125% 20-01/10/2026	USD	10 599 100	1.26
6 000 000	ISIS PHARMACEUTICALS 1.000% 14- 15/11/2021 CV	USD	6 481 920	0.77
Total securities portfolio			793 745 976	94.06

BNP PARIBAS FUNDS SICAV Global Environment

Securities portfolio at 31/12/2020

Expressed in EUR

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		2 206 996 322	97.75					
	<i>United States of America</i>		<i>1 058 665 663</i>	<i>46.89</i>					
760 057	AGILENT TECHNOLOGIES INC	USD	73 604 801	3.26					
593 252	AMERICAN WATER WORKS CO INC	USD	74 411 658	3.29					
185 918	ANSYS INC	USD	55 279 284	2.45					
252 899	AUTODESK INC	USD	63 111 586	2.80					
103 889	DANAHER CORP	USD	18 861 430	0.84					
203 966	DEERE & CO	USD	44 850 682	1.99					
283 814	ECOLAB INC	USD	50 186 749	2.22					
76 543	EQUINIX INC	USD	44 677 765	1.98					
432 994	HUBBELL INC	USD	55 485 374	2.46					
454 214	IDEX CORP	USD	73 948 289	3.27					
60 756	METTLER - TOLEDO INTERNATIONAL	USD	56 591 392	2.51					
404 468	PTC INC	USD	39 539 387	1.75					
220 348	ROCKWELL AUTOMATION INC	USD	45 168 143	2.00					
424 864	TRANE TECHNOLOGIES PLC	USD	50 405 180	2.23					
1 028 281	TRIMBLE INC	USD	56 114 031	2.49					
269 121	VERISK ANALYTICS INC	USD	45 659 620	2.02					
762 396	WASTE MANAGEMENT INC	USD	73 482 375	3.25					
277 840	WATERS CORP	USD	56 183 379	2.49					
887 794	WESTROCK CO	USD	31 584 874	1.40					
595 243	XYLEM INC	USD	49 519 664	2.19					
	<i>United Kingdom</i>		<i>385 870 454</i>	<i>17.08</i>					
472 325	APTIV PLC	USD	50 295 635	2.23					
477 361	CRODA INTERNATIONAL PLC	GBP	35 176 775	1.56					
347 527	FERGUSON PLC	GBP	34 492 569	1.53					
431 709	HALMA PLC	GBP	11 811 589	0.52					
885 108	INTERTEK GROUP PLC	GBP	55 849 514	2.47					
367 228	LINDE PLC	USD	79 088 105	3.49					
4 290 113	PENNON GROUP PLC	GBP	45 532 425	2.02					
1 175 095	PENTAIR PLC	USD	50 987 531	2.26					
179 387	SPIRAX-SARCO ENGINEERING PLC	GBP	22 636 311	1.00					
	<i>Germany</i>		<i>181 841 784</i>	<i>8.06</i>					
1 918 259	GEA GROUP AG	EUR	56 166 624	2.49					
311 640	SAP SE	EUR	33 414 041	1.48					
480 177	SIEMENS AG - REG	EUR	56 430 401	2.50					
817 493	TEAMVIEWER AG	EUR	35 830 718	1.59					
	<i>France</i>		<i>120 330 876</i>	<i>5.33</i>					
568 068	SCHNEIDER ELECTRIC SE	EUR	67 202 444	2.98					
3 275 489	SUEZ	EUR	53 128 432	2.35					
	<i>Japan</i>		<i>92 091 081</i>	<i>4.08</i>					
75 500	KEYENCE CORP	JPY	34 695 017	1.54					
3 217 900	KUBOTA CORP	JPY	57 396 064	2.54					
	<i>The Netherlands</i>		<i>83 883 981</i>	<i>3.71</i>					
57 499	ASML HOLDING NV	EUR	22 858 727	1.01					
433 418	KONINKLIJKE DSM NV	EUR	61 025 254	2.70					
	<i>Switzerland</i>		<i>72 874 146</i>	<i>3.23</i>					
31 944	FISCHER (GEORG) - REG	CHF	33 670 343	1.49					
396 199	TE CONNECTIVITY LTD	USD	39 203 803	1.74					
	<i>Taiwan</i>		<i>52 513 542</i>	<i>2.33</i>					
6 867 525	DELTA ELECTRONIC INDUSTRIAL CO	TWD	52 513 542	2.33					
	<i>China</i>		<i>40 113 866</i>	<i>1.78</i>					
11 263 100	ZHUZHOU CRRC TIMES ELECTRIC	HKD	40 113 866	1.78					

BNP PARIBAS FUNDS SICAV Global Equity

Securities portfolio at 31/12/2020

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			525 035 444	99.26
Shares			525 035 444	99.26
<i>United States of America</i>			<i>324 358 123</i>	<i>61.33</i>
23 769	ADOBE SYSTEMS INC	USD	11 887 352	2.25
7 331	ALPHABET INC - A	USD	12 848 604	2.43
7 115	AMAZON.COM INC	USD	23 173 057	4.38
7 088	BOOKING HOLDINGS INC	USD	15 786 890	2.98
170 075	BRUNSWICK CORP	USD	12 966 518	2.45
252 137	CENTENE CORP	USD	15 135 784	2.86
384 197	CISCO SYSTEMS INC	USD	17 192 816	3.25
394 393	COMCAST CORP - A	USD	20 666 193	3.91
401 598	FLIR SYSTEMS INC	USD	17 602 040	3.33
610 697	FRONTDOOR INC	USD	30 663 096	5.80
225 387	HASBRO INC	USD	21 082 700	3.99
317 365	HOLOGIC INC	USD	23 113 693	4.37
129 279	MARSH & MCLENNAN COS	USD	15 125 643	2.86
549 776	PREMIER INC - A	USD	19 297 138	3.65
24 332	S&P GLOBAL INC	USD	7 998 658	1.51
130 964	TRIMBLE INC	USD	8 744 466	1.65
73 857	UNITEDHEALTH GROUP INC	USD	25 900 173	4.90
77 281	VISA INC - A	USD	16 903 673	3.20
21 517	ZEBRA TECHNOLOGIES CORP - A	USD	8 269 629	1.56
<i>China</i>			<i>86 412 295</i>	<i>16.32</i>
167 538	ALIBABA GROUP HOLDING - ADR	USD	38 991 119	7.36
1 522 104	CHINA ANIMAL HEALTHCARE LTD	HKD	0	0.00
1 837 000	PING AN INSURANCE GROUP CO - H	HKD	22 437 880	4.24
347 400	TENCENT HOLDINGS LTD	HKD	24 983 296	4.72
<i>France</i>			<i>42 307 108</i>	<i>8.00</i>
411 187	ALSTOM	EUR	23 449 857	4.43
286 680	DANONE	EUR	18 857 251	3.57
<i>Hong Kong</i>			<i>22 146 593</i>	<i>4.19</i>
1 820 400	AIA GROUP LTD	HKD	22 146 593	4.19
<i>United Kingdom</i>			<i>20 688 403</i>	<i>3.91</i>
97 924	AON PLC-CLASS A	USD	20 688 403	3.91
<i>The Netherlands</i>			<i>18 718 989</i>	<i>3.54</i>
38 483	ASML HOLDING NV	EUR	18 718 989	3.54
<i>Spain</i>			<i>10 403 933</i>	<i>1.97</i>
356 075	GRIFOLS SA	EUR	10 403 933	1.97
Shares/Units in investment funds			2 073 555	0.39
<i>Luxembourg</i>			<i>2 073 555</i>	<i>0.39</i>
13 037.29	BNP PARIBAS INSTICASH USD 1D SHORT TERM VNAV INC	USD	2 073 555	0.39
Total securities portfolio			527 108 999	99.65

BNP PARIBAS FUNDS SICAV Global High Yield Bond

Securities portfolio at 31/12/2020

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					500 000	GOODYEAR TIRE 5.000% 16-31/05/2026	USD	417 607	0.37
					265 000	GOODYEAR TIRE 5.125% 15-15/11/2023	USD	216 657	0.19
					375 000	GRAY ESCROW INC 7.000% 18-15/05/2027	USD	335 601	0.30
					100 000	GRAY TELE INC 5.875% 16-15/07/2026	USD	85 636	0.08
					680 000	GREIF INC 6.500% 19-01/03/2027	USD	587 021	0.52
					150 000	H&E EQUIPMENT 3.875% 20-15/12/2028	USD	123 440	0.11
					500 000	HARSCO CORP 5.750% 19-31/07/2027	USD	431 251	0.38
					2 000 000	HCA INC 3.500% 20-01/09/2030	USD	1 726 990	1.52
					145 000	HCA INC 5.500% 17-15/06/2047	USD	156 995	0.14
					255 000	HEALTHSOUTH CORP 5.125% 15-15/03/2023	USD	209 973	0.19
					750 000	HILCORP ENERGY I 5.750% 15-01/10/2025	USD	617 312	0.55
					400 000	HILCORP ENERGY I 6.250% 18-01/11/2028	USD	333 619	0.30
					690 000	HILTON DOMESTIC 4.875% 19-15/01/2030	USD	616 488	0.55
					155 000	HOWARD HUGHES CO 5.375% 17-15/03/2025	USD	130 639	0.12
					150 000	IRON MOUNTAIN 4.875% 19-15/09/2029	USD	129 107	0.11
					1 400 000	IRON MOUNTAIN 5.250% 20-15/07/2030	USD	1 229 074	1.09
					1 800 000	JB POINDEXTER & 7.125% 18-15/04/2026	USD	1 555 718	1.38
					195 000	KFC HLD/PIZZA HU 4.750% 17-01/06/2027	USD	168 299	0.15
					345 000	KFC HLD/PIZZA HU 5.250% 16-01/06/2026	USD	292 364	0.26
					1 000 000	KRAFT HEINZ FOOD 3.750% 19-01/04/2030	USD	870 418	0.77
					500 000	KRAFT HEINZ FOOD 4.250% 20-01/03/2031	USD	454 332	0.40
					121 000	KRATON POLYMERS 5.250% 18-15/05/2026	EUR	124 850	0.11
					195 000	L BRANDS INC 6.694% 18-15/01/2027	USD	175 434	0.16
					390 000	LEVEL 3 FIN INC 5.250% 17-15/03/2026	USD	328 784	0.29
					380 000	LEVI STRAUSS 5.000% 15-01/05/2025	USD	318 243	0.28
					650 000	LIVE NATION ENT 3.750% 21-15/01/2028	USD	536 766	0.47
					750 000	LIVE NATION ENT 4.750% 19-15/10/2027	USD	627 148	0.55
					1 075 000	LUMEN TECH INC 4.500% 20-15/01/2029	USD	892 630	0.79
					1 000 000	MANITOWOC CO 9.000% 19-01/04/2026	USD	878 932	0.78
					700 000	MASONITE INTL 5.375% 19-01/02/2028	USD	612 392	0.54
					180 000	MASONITE INTL 5.750% 18-15/09/2026	USD	153 856	0.14
					300 000	MATTEL INC 6.750% 17-31/12/2025	USD	258 158	0.23
					500 000	MATTHEWS INTERNA 5.250% 17-01/12/2025	USD	412 733	0.37
					300 000	MEREDITH CORP 6.875% 19-01/02/2026	USD	239 740	0.21
					630 000	MERITOR INC 4.500% 20-15/12/2028	USD	527 400	0.47
					118 000	MGM RESORTS 5.500% 19-15/04/2027	USD	107 049	0.09
					460 000	MGM RESORTS 5.750% 18-15/06/2025	USD	414 121	0.37
					135 000	MPT OP PTNR/FINL 2.550% 19-05/12/2023	GBP	153 086	0.14
					240 000	MPT OP PTNR/FINL 3.692% 19-05/06/2028	GBP	289 041	0.26
					220 000	MPT OP PTNR/FINL 5.250% 16-01/08/2026	USD	188 255	0.17
					500 000	MUELLER WATER 5.500% 18-15/06/2026	USD	422 098	0.37
					104 000	NETFLIX INC 3.875% 19-15/11/2029	EUR	120 193	0.11
					200 000	NETFLIX INC 4.875% 17-15/04/2028	USD	184 300	0.16
					250 000	NEWELL BRANDS 4.200% 16-01/04/2026	USD	225 062	0.20
					150 000	NEWELL BRANDS I 4.875% 20-01/06/2025	USD	134 584	0.12
					300 000	NEXSTAR BROADC 4.750% 20-01/11/2028	USD	255 847	0.23
					175 000	NGL ENRGY PART/F 7.500% 17-01/11/2023	USD	100 714	0.09
					750 000	NOVELIS CORP 4.750% 20-30/01/2030	USD	654 933	0.58
					750 000	NOVELIS CORP 5.875% 16-30/09/2026	USD	640 944	0.57
Bonds									
United States of America									
800 000	ADVANTAGE SALES 6.500% 20-15/11/2028	USD	690 613	0.61					
375 000	ALCOA INC 5.125% 14-01/10/2024	USD	336 239	0.30					
110 000	AMC NETWORKS INC 4.750% 17-01/08/2025	USD	92 842	0.08					
500 000	AMER AXLE & MFG 6.875% 20-01/07/2028	USD	440 317	0.39					
775 000	AMERICAN AXLE & MFG HOLDINGS 6.250% 18-01/04/2025	USD	656 452	0.58					
220 000	AMERICAN AXLE & MFG HOLDINGS 6.250% 18-15/03/2026	USD	185 382	0.16					
180 000	ANTERO MIDSTREAM 5.375% 17-15/09/2024	USD	143 343	0.13					
600 000	ASCENT RESOUR/AR 7.000% 18-01/11/2026	USD	465 858	0.41					
210 000	BANFF MERGER SUB 8.375% 18-01/09/2026	EUR	219 089	0.19					
169 000	BELDEN INC 3.375% 17-15/07/2027	EUR	172 960	0.15					
210 000	BOXER PARENT CO 6.500% 20-02/10/2025	EUR	222 512	0.20					
1 950 000	BOYD GAMING CORP 4.750% 20-01/12/2027	USD	1 647 328	1.45					
125 000	BY CROWN/BY BOND 4.250% 20-31/01/2026	USD	104 801	0.09					
300 000	CABLE ONE INC 4.000% 20-15/11/2030	USD	254 475	0.23					
1 000 000	CAPITOL INV MERG 10.000% 19-01/08/2024	USD	891 133	0.79					
160 000	CATALENT PHARMA 2.375% 20-01/03/2028	EUR	160 282	0.14					
1 000 000	CCO HOLDINGS LLC 4.250% 20-01/02/2031	USD	861 313	0.76					
3 250 000	CCO HOLDINGS LLC 4.750% 19-01/03/2030	USD	2 866 045	2.53					
700 000	CEDAR FAIR LP 5.250% 20-15/07/2029	USD	586 756	0.52					
250 000	CEDAR FAIR LP/CA 5.375% 15-01/06/2024	USD	204 919	0.18					
200 000	CENTENE CORP 4.250% 20-15/12/2027	USD	173 386	0.15					
1 650 000	CENTRAL GARDEN 4.125% 20-15/10/2030	USD	1 409 219	1.25					
750 000	CENTURY TEL ENTP 6.875% 98-15/01/2028	USD	708 580	0.63					
500 000	CENTURYLINK INC 5.125% 19-15/12/2026	USD	430 031	0.38					
750 000	CENTURYLINK INC 5.625% 15-01/04/2025	USD	663 320	0.59					
290 000	CENTURYLINK INC 5.800% 12-15/03/2022	USD	247 553	0.22					
250 000	COMMScope TECH 5.000% 17-15/03/2027	USD	202 004	0.18					
1 000 000	CORNERSTONE 6.125% 20-15/01/2029	USD	867 183	0.77					
550 000	CROWN AMER/CAP 4.750% 19-01/02/2026	USD	465 908	0.41					
1 500 000	CSC HOLDINGS LLC 5.500% 16-15/04/2027	USD	1 296 433	1.15					
150 000	EMERGENT BIOSOLU 3.875% 20-15/08/2028	USD	126 946	0.11					
500 000	ENDEAVOR ENERGY 5.750% 17-30/01/2028	USD	439 990	0.39					
225 000	ENDEAVOR ENERGY 6.625% 20-15/07/2025	USD	196 369	0.17					
600 000	ENERGIZER HLDGS 4.375% 20-31/03/2029	USD	507 795	0.45					
750 000	FORD MOTOR CO 9.000% 20-22/04/2025	USD	753 249	0.67					
335 000	FORD MOTOR CRED 2.330% 19-25/11/2025	EUR	339 629	0.30					
321 000	FORD MOTOR CRED 2.386% 19-17/02/2026	EUR	325 852	0.29					
173 000	FORD MOTOR CRED 2.748% 20-14/06/2024	GBP	193 105	0.17					
981 000	FORD MOTOR CRED 3.250% 20-15/09/2025	EUR	1 030 063	0.91					
300 000	FORTERRA FIN LLC 6.500% 20-15/07/2025	USD	262 811	0.23					
1 650 000	GENESIS ENERGY 7.750% 20-01/02/2028	USD	1 296 684	1.15					

BNP PARIBAS FUNDS SICAV Global High Yield Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
250 000	OUTFRONT MEDIA C 4.625% 19-15/03/2030	USD	207 669	0.18	750 000	WYNDHAM HOTELS & 4.375% 20-15/08/2028	USD	633 198	0.56
300 000	OWENS-BROCKWAY 5.375% 14-15/01/2025	USD	264 190	0.23	500 000	WYNDHAM WORLDWIDE 4.250% 12-01/03/2022	USD	416 616	0.37
500 000	OWENS-BROCKWAY 6.375% 15-15/08/2025	USD	454 620	0.40	140 000	WYNN LAS VEGAS 5.250% 17-15/05/2027	USD	117 854	0.10
300 000	OWENS-BROCKWAY 6.625% 20-13/05/2027	USD	265 698	0.24	250 000	WYNN LAS VEGAS 5.500% 15-01/03/2025	USD	213 093	0.19
500 000	PARK-OHIO INDUST 6.625% 17-15/04/2027	USD	424 482	0.38	250 000	YUM! BRANDS INC 4.750% 19-15/01/2030	USD	222 662	0.20
415 000	PENN NATL GAMING 5.625% 17-15/01/2027	USD	353 945	0.31	<i>The Netherlands</i>			6 943 595	6.14
1 200 000	PERFORMANCE FOOD 5.500% 19-15/10/2027	USD	1 032 487	0.91	105 000	ASHLAND SERVICES 2.000% 20-30/01/2028	EUR	104 417	0.09
1 500 000	PICASSO FIN SUB 6.125% 20-15/06/2025	USD	1 311 928	1.16	100 000	AXALTA COATING 3.750% 16-15/01/2025	EUR	101 750	0.09
95 000	PILGRIMS PRIDE 5.750% 15-15/03/2025	USD	79 708	0.07	190 000	DUFREY ONE BV 2.000% 19-15/02/2027	EUR	177 893	0.16
295 000	PILGRIMS PRIDE 5.875% 17-30/09/2027	USD	261 501	0.23	200 000	DUFREY ONE BV 2.500% 17-15/10/2024	EUR	191 399	0.17
1 750 000	POST HOLDINGS IN 4.625% 20-15/04/2030	USD	1 499 500	1.33	196 000	INTERTRUST 3.375% 18-15/11/2025	EUR	200 123	0.18
108 000	QUINTILES IMS 2.875% 17-15/09/2025	EUR	109 093	0.10	108 000	IPD 3 BV 5.500% 20-01/12/2025	EUR	111 242	0.10
600 000	RAYONIER AM PROD 7.625% 20-15/01/2026	USD	511 340	0.45	250 000	LOUIS DREYF 2.375% 20-27/11/2025	EUR	258 571	0.23
145 000	RR DONNELLEY 8.250% 20-01/07/2027	USD	135 451	0.12	100 000	METINVEST BV 5.625% 19-17/06/2025	EUR	103 094	0.09
100 000	SCIENTIFIC GAMES 3.375% 18-15/02/2026	EUR	98 983	0.09	200 000	METINVEST BV 7.750% 19-17/10/2029	USD	178 068	0.16
450 000	SCIENTIFIC GAMES 5.000% 17-15/10/2025	USD	379 511	0.34	100 000	OCI NV 3.125% 19-01/11/2024	EUR	102 663	0.09
245 000	SCIENTIFIC GAMES 5.500% 18-15/02/2026	EUR	242 244	0.21	150 000	OI EUROPEAN GRP 2.875% 19-15/02/2025	EUR	152 372	0.13
300 000	SIRIUS XM RADIO 4.125% 20-01/07/2030	USD	260 053	0.23	116 000	OI EUROPEAN GRP 3.125% 16-15/11/2024	EUR	119 792	0.11
750 000	SIRIUS XM RADIO 5.500% 19-01/07/2029	USD	674 268	0.60	112 000	PFF TELECOM GRP 3.500% 20-20/05/2024	EUR	118 405	0.10
150 000	SPECIALTY BUILD 6.375% 20-30/09/2026	USD	129 474	0.11	100 000	SAIPEM FIN INTL 2.625% 17-07/01/2025	EUR	103 187	0.09
275 000	SPRINT CAP CORP 6.875% 98-15/11/2028	USD	295 699	0.26	260 000	SAIPEM FIN INTL 3.375% 20-15/07/2026	EUR	270 658	0.24
610 000	SPRINT CAP CORP 8.750% 02-15/03/2032	USD	787 558	0.70	100 000	SAIPEM FIN INTL 3.750% 16-08/09/2023	EUR	106 096	0.09
1 500 000	SRM ESCROW ISSUR 6.000% 20-01/11/2028	USD	1 282 592	1.13	200 000	SELECTA GROUP BV 8.000% 20-01/04/2026	EUR	188 660	0.17
800 000	STERICYCLE INC 3.875% 20-15/01/2029	USD	670 617	0.59	650 000	SENSATA TECH BV 4.375% 19-15/02/2030	USD	572 811	0.51
150 000	SUMMIT MATERIALS 5.250% 20-15/01/2029	USD	128 574	0.11	126 000	SUNSHINE MID 6.500% 18-15/05/2026	EUR	130 513	0.12
1 375 000	SYNEOS HEALTH IN 3.625% 20-15/01/2029	USD	1 128 291	1.00	200 000	TEVA PHARMACEUTICAL FNC 1.125% 16-15/10/2024	EUR	184 938	0.16
175 000	TAYLOR MORRISON 5.750% 19-15/01/2028	USD	161 543	0.14	500 000	TRIVIUM PACK FIN 5.500% 19-15/08/2026	USD	429 882	0.38
250 000	TAYLOR MORRISON 5.875% 15-15/04/2023	USD	215 519	0.19	301 000	UNITED GROUP 4.000% 20-15/11/2027	EUR	300 420	0.27
150 000	TEGNA INC 4.625% 20-15/03/2028	USD	125 569	0.11	100 000	UNITED GROUP 4.875% 17-01/07/2024	EUR	102 094	0.09
750 000	TEGNA INC 5.000% 19-15/09/2029	USD	646 596	0.57	575 000	UPC HOLDING BV 3.875% 17-15/06/2029	EUR	589 562	0.52
1 500 000	TENET HEALTHCARE 4.875% 19-01/01/2026	USD	1 278 486	1.13	100 000	ZF EUROPE 2.000% 19-23/02/2026	EUR	98 748	0.09
1 250 000	TENET HEALTHCARE 5.125% 17-01/05/2025	USD	1 040 890	0.92	100 000	ZF EUROPE 2.500% 19-23/10/2027	EUR	100 625	0.09
750 000	TENET HEALTHCARE 6.250% 19-01/02/2027	USD	646 684	0.57	250 000	ZIGGO 5.125% 20-28/02/2030	USD	215 112	0.19
1 600 000	TERRAFORM POWER 4.750% 19-15/01/2030	USD	1 406 213	1.24	1 900 000	ZIGGO BV 4.875% 19-15/01/2030	USD	1 630 500	1.43
1 380 000	TRANSDIGM INC 6.250% 19-15/03/2026	USD	1 205 406	1.07	<i>Canada</i>			5 856 410	5.19
75 000	TREEHOUSE FOODS 4.000% 20-01/09/2028	USD	63 259	0.06	1 500 000	1011778 BC ULC / 4.375% 19-15/01/2028	USD	1 263 487	1.12
850 000	TRONOX INC 6.500% 18-15/04/2026	USD	719 014	0.64	325 000	BOMBARDIER INC 7.500% 17-01/12/2024	USD	254 802	0.23
500 000	TRONOX INC 6.500% 20-01/05/2025	USD	436 997	0.39	1 000 000	CASCADES INC/USA 5.375% 19-15/01/2028	USD	866 168	0.77
150 000	UNITED RENTAL NA 3.875% 20-15/02/2031	USD	128 761	0.11	1 700 000	FIRST QUANTUM 6.875% 20-15/10/2027	USD	1 502 288	1.33
750 000	UNITED RENTAL NA 4.000% 20-15/07/2030	USD	645 151	0.57	1 000 000	MERCER INTL INC 7.375% 19-15/01/2025	USD	848 204	0.75
885 000	UNITED RENTAL NA 4.875% 17-15/01/2028	USD	770 449	0.68	100 000	PANTHER BF AGG 2 4.375% 19-15/05/2026	EUR	103 534	0.09
500 000	US CONCRETE 5.125% 20-01/03/2029	USD	420 310	0.37	1 000 000	PANTHER BF AGG 2 6.250% 19-15/05/2026	USD	875 605	0.77
73 000	US CONCRETE 6.375% 16-01/06/2024	USD	61 331	0.05	135 000	TECK COMINCO 6.125% 05-01/10/2035	USD	142 322	0.13
120 000	VIASAT INC 5.625% 17-15/09/2025	USD	99 975	0.09	<i>United Kingdom</i>			5 851 633	5.15
750 000	WESTERN DIGITAL 4.750% 18-15/02/2026	USD	678 269	0.60	200 000	ALGECO GLOBAL 6.500% 20-15/02/2023	EUR	201 000	0.18
125 000	WHITE CAP BUYER 6.875% 20-15/10/2028	USD	108 802	0.10	230 000	CO-OPERATIVE GRO 5.125% 19-17/05/2024	GBP	273 035	0.24
500 000	WILLIAMS SCOTSM 4.625% 20-15/08/2028	USD	421 928	0.37	146 000	CO-OPERATIVE WHOLESALE 7.500% 11-08/07/2026	GBP	196 674	0.17
					221 000	INTL GAME TECH 2.375% 19-15/04/2028	EUR	218 498	0.19
					124 000	INTL GAME TECH 3.500% 19-15/06/2026	EUR	127 737	0.11

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Global High Yield Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
500 000	INTL GAME TECH 5.250% 20-15/01/2029	USD	438 614	0.39	169 000	SCHAEFFLER AG 2.875% 19-26/03/2027	EUR	179 955	0.16
600 000	INTL GAME TECH 6.500% 15-15/02/2025	USD	548 251	0.48	100 000	TECHEM VERWALTUN 2.000% 20-15/07/2025	EUR	99 133	0.09
100 000	JAGUAR LAND ROVER 3.875% 15-01/03/2023	GBP	106 395	0.09	100 000	ZF FINANCE 3.000% 20-21/09/2025	EUR	103 216	0.09
200 000	JAGUAR LAND ROVER 5.000% 14-15/02/2022	GBP	224 372	0.20	100 000	ZF FINANCE GMBH 2.750% 20-25/05/2027	EUR	101 571	0.09
550 000	JAGUAR LAND ROVR 2.750% 17-24/01/2021	GBP	613 018	0.54	<i>Luxembourg</i>			1 695 324	1.51
273 000	JAGUAR LAND ROVR 5.875% 19-15/11/2024	EUR	277 559	0.25	100 000	ALTICE FINANCING 3.000% 20-15/01/2028	EUR	96 177	0.09
200 000	JAGUAR LAND ROVR 6.875% 19-15/11/2026	EUR	204 656	0.18	620 000	ALTICE FINANCING 7.500% 16-15/05/2026	USD	532 661	0.47
300 000	JAGUAR LAND ROVR 7.750% 20-15/10/2025	USD	264 460	0.23	100 000	ARAMARK INTL FIN 3.125% 17-01/04/2025	EUR	100 275	0.09
200 000	LADBROKES GROUP 5.125% 16-08/09/2023	GBP	232 067	0.21	200 000	B&M EUROPEAN 3.625% 20-15/07/2025	GBP	227 230	0.20
135 000	MARKS & SPENCER 3.750% 20-19/05/2026	GBP	153 772	0.14	313 000	CRYSTAL ALMOND S 4.250% 19-15/10/2024	EUR	314 753	0.28
150 000	MATALAN FINANCE 6.750% 18-31/01/2023	GBP	129 203	0.11	219 000	KLEOPATRA HLDS 8.500% 17-30/06/2023	EUR	259 299	0.23
100 000	OCADO GROUP PLC 4.000% 17-15/06/2024	GBP	113 581	0.10	157 000	SUMMER BC HOLDCO 5.750% 19-31/10/2026	EUR	164 929	0.15
100 000	RAC BOND CO 5.000% 17-06/11/2022	GBP	111 136	0.10	<i>Italy</i>			1 662 603	1.47
240 000	STONEGATE PUB 8.250% 20-31/07/2025	GBP	270 584	0.24	219 000	ALMAVIVA 7.250% 17-15/10/2022	EUR	222 002	0.20
220 000	SYNTHOMER PLC 3.875% 20-01/07/2025	EUR	230 130	0.20	300 000	PIAGGIO & C 3.625% 18-30/04/2025	EUR	305 934	0.27
170 000	TALKTALK TELECOM 3.875% 20-20/02/2025	GBP	185 317	0.16	400 000	SOFIMA HOLDING 3.750% 20-15/01/2028	EUR	405 344	0.36
200 000	THAMES WATER KEM 4.625% 20-19/05/2026	GBP	225 439	0.20	300 000	TELECOM ITALIA 2.875% 18-28/01/2026	EUR	317 186	0.28
124 000	VICTORIA PLC 5.250% 19-15/07/2024	EUR	128 154	0.11	400 000	WEBUILD SPA 5.875% 20-15/12/2025	EUR	412 137	0.36
100 000	VIRGIN MEDIA FIN 3.750% 20-15/07/2030	EUR	101 695	0.09	<i>Mexico</i>			780 781	0.69
230 000	VIRGIN MEDIA SEC 5.250% 19-15/05/2029	GBP	276 286	0.24	530 000	PETROLEOS MEXICA 2.750% 15-21/04/2027	EUR	498 200	0.44
<i>France</i>			5 270 180	4.66	281 000	PETROLEOS MEXICA 4.750% 18-26/02/2029	EUR	282 581	0.25
343 000	ALTICE FRANCE 2.500% 19-15/01/2025	EUR	336 080	0.30	<i>Australia</i>			736 925	0.65
500 000	ALTICE FRANCE 5.500% 19-15/01/2028	USD	427 244	0.38	90 000	FMG RES AUG 2006 4.750% 17-15/05/2022	USD	75 778	0.07
193 000	ALTICE FRANCE 5.875% 18-01/02/2027	EUR	205 391	0.18	745 000	FMG RES AUG 2006 5.125% 17-15/05/2024	USD	661 147	0.58
900 000	CASINO GUICHARD 2.798% 14-05/08/2026	EUR	795 674	0.70	<i>Ireland</i>			696 255	0.62
100 000	CMA CGM SA 5.250% 17-15/01/2025	EUR	99 531	0.09	390 000	ARDAGH PKG FIN 2.125% 20-15/08/2026	EUR	390 121	0.35
500 000	ERAMET 5.875% 19-21/05/2025	EUR	475 185	0.42	310 000	EIRCOM FINANCE 2.625% 19-15/02/2027	EUR	306 134	0.27
115 000	FAURECIA 2.625% 18-15/06/2025	EUR	116 767	0.10	<i>Spain</i>			571 377	0.50
200 000	FAURECIA 3.125% 19-15/06/2026	EUR	205 310	0.18	318 000	GRIFOLS SA 3.200% 17-01/05/2025	EUR	320 403	0.28
327 000	FAURECIA 3.750% 20-15/06/2028	EUR	342 852	0.30	239 000	LORCA TELECOM 4.000% 20-18/09/2027	EUR	250 974	0.22
112 000	GETLINK SE 3.500% 20-30/10/2025	EUR	115 589	0.10	<i>Czech Republic</i>			383 000	0.34
750 000	NUMERICABLE-SFR 7.375% 16-01/05/2026	USD	643 037	0.57	400 000	SAZKA GROUP AS 3.875% 20-15/02/2027	EUR	383 000	0.34
200 000	ORANO SA 2.750% 20-08/03/2028	EUR	209 585	0.19	<i>Sweden</i>			322 765	0.28
200 000	PARTS EUROPE SA 6.500% 20-16/07/2025	EUR	207 908	0.18	100 000	VERISURE HOLDING 3.875% 20-15/07/2026	EUR	102 208	0.09
205 000	QUATRIM 5.875% 19-15/01/2024	EUR	212 377	0.19	112 000	VOLVO CAR AB 2.000% 17-24/01/2025	EUR	114 969	0.10
300 000	RENAULT 1.125% 19-04/10/2027	EUR	281 150	0.25	100 000	VOLVO CAR AB 2.500% 20-07/10/2027	EUR	105 588	0.09
200 000	RENAULT 2.375% 20-25/05/2026	EUR	202 221	0.18	<i>Denmark</i>			280 406	0.25
100 000	RUBIS TERMINAL 5.625% 20-15/05/2025	EUR	106 371	0.09	118 000	DKT FINANCE 7.000% 18-17/06/2023	EUR	121 374	0.11
100 000	TEREOS FIN GROUP 4.125% 16-16/06/2023	EUR	98 000	0.09	131 000	TELE DANMARK 5.625% 11-23/02/2023	GBP	159 032	0.14
180 000	TEREOS FIN GROUP 7.500% 20-30/10/2025	EUR	189 908	0.17	<i>Belgium</i>			227 544	0.20
<i>Germany</i>			2 354 507	2.08	247 000	SARENS FINANCE 5.750% 20-21/02/2027	EUR	227 544	0.20
100 000	ADLER GROUP SA 2.750% 20-13/11/2026	EUR	102 490	0.09	<i>Norway</i>			103 285	0.09
200 000	CHEPLAPHARM ARZN 3.500% 20-11/02/2027	EUR	200 242	0.18	100 000	ADEVINTA ASA 3.000% 20-15/11/2027	EUR	103 285	0.09
179 000	HP PELZER 4.125% 17-01/04/2024	EUR	167 383	0.15	<i>Austria</i>			97 375	0.09
100 000	KIRK BEAUTY ZERO 6.250% 15-15/07/2022	EUR	90 500	0.08	100 000	SAPPI PAPIER HOL 3.125% 19-15/04/2026	EUR	97 375	0.09
500 000	KME AG 6.750% 18-01/02/2023	EUR	400 542	0.35					
332 000	NIDDA HEALTHCARE 3.500% 20-30/09/2024	EUR	328 435	0.29					
151 000	PEACH PROPERTY 4.375% 20-15/11/2025	EUR	157 610	0.14					
400 000	SCHAEFFLER AG 2.750% 20-12/10/2025	EUR	423 430	0.37					

BNP PARIBAS FUNDS SICAV Global High Yield Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Floating rate bonds			4 224 026	3.73
<i>The Netherlands</i>			<i>1 344 418</i>	<i>1.19</i>
200 000	ABERTIS FINANCE 20-31/12/2060 FRN	EUR	207 294	0.18
170 000	IPD 3 BV 20-01/12/2025 FRN	EUR	171 055	0.15
200 000	REPSOL INTL FIN 20-31/12/2060 FRN	EUR	221 920	0.20
200 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	215 396	0.19
213 000	UNITED GROUP 19-15/05/2025 FRN	EUR	212 709	0.19
300 000	VOLKSWAGEN INTFN 20-31/12/2060 FRN	EUR	316 044	0.28
<i>United Kingdom</i>			<i>730 972</i>	<i>0.65</i>
150 000	BRITISH TELECOMM 20-18/08/2080 FRN	EUR	146 931	0.13
120 000	MARKS & SPENCER 19-10/07/2027 FRN	GBP	138 984	0.12
170 000	SSE PLC 20-31/12/2060 FRN	EUR	180 439	0.16
160 000	TVL FINANCE 19-15/07/2025 FRN	GBP	156 824	0.14
105 000	VODAFONE GROUP 20-27/08/2080 FRN	EUR	107 794	0.10
<i>Austria</i>			<i>513 460</i>	<i>0.45</i>
500 000	LENZING AG 20-31/12/2060 FRN	EUR	513 460	0.45
<i>Italy</i>			<i>411 983</i>	<i>0.37</i>
122 000	EVOCA SPA 19-01/11/2026 FRN	EUR	114 400	0.10
100 000	FABRIC BC SPA 18-30/11/2024 FRN	EUR	98 983	0.09
200 000	FABRIC BC SPA 20-31/08/2026 FRN	EUR	198 600	0.18
<i>Sweden</i>			<i>332 137</i>	<i>0.29</i>
231 000	SAMHALLSBYGG 20-31/12/2060 FRN	EUR	229 647	0.20
100 000	VERISURE HOLDING 20-15/04/2025 FRN	EUR	102 490	0.09
<i>Luxembourg</i>			<i>208 548</i>	<i>0.18</i>
200 000	TLG FINANCE 19-31/12/2059 FRN	EUR	208 548	0.18
<i>Germany</i>			<i>207 216</i>	<i>0.18</i>
200 000	INFINEON TECH 19-01/04/2168 FRN	EUR	207 216	0.18
<i>Belgium</i>			<i>205 365</i>	<i>0.18</i>
200 000	SOLVAY SA 20-02/09/2169 FRN	EUR	205 365	0.18
<i>United States of America</i>			<i>169 214</i>	<i>0.15</i>
185 000	VIACOM INC 17-28/02/2057 FRN	USD	169 214	0.15
<i>France</i>			<i>100 713</i>	<i>0.09</i>
100 000	RCI BANQUE 19-18/02/2030 FRN	EUR	100 713	0.09
Total securities portfolio			107 736 645	95.30

BNP PARIBAS FUNDS SICAV Global Inflation-Linked Bond

Securities portfolio at 31/12/2020

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					712 204	UK TREASURY I/L GILT 0.750% 11-22/03/2034	GBP	1 247 623	0.79
Bonds					573 341	UK TREASURY I/L GILT 1.125% 07-22/11/2037	GBP	1 168 652	0.74
<i>United States of America</i>					1 048 886	UK TREASURY I/L GILT 1.250% 05-22/11/2055	GBP	3 320 319	2.11
5 789 685	US TREASURY INFL IX N/B 0.125% 16-15/07/2026	USD	5 205 648	3.30	1 436 116	UK TREASURY I/L GILT 1.250% 06-22/11/2027	GBP	2 127 637	1.35
609 040	US TREASURY INFL IX N/B 0.250% 15-15/01/2025	USD	537 158	0.34	763 090	UK TREASURY I/L GILT 1.250% 08-22/11/2032	GBP	1 354 398	0.86
1 767 830	US TREASURY INFL IX N/B 0.375% 13-15/07/2023	USD	1 530 624	0.97	793 433	UK TREASURY I/L STOCK 0.125% 15-22/03/2046	GBP	1 650 156	1.05
1 194 313	US TREASURY INFL IX N/B 0.375% 17-15/07/2027	USD	1 097 965	0.70	1 443 000	UK TSY GILT 0.375% 20-22/10/2030	GBP	1 636 550	1.04
1 517 982	US TREASURY INFL IX N/B 0.500% 18-15/01/2028	USD	1 406 282	0.89	3 051 214	UK TSY I/L GILT 0.125% 18-10/08/2028	GBP	4 308 685	2.74
2 316 044	US TREASURY INFL IX N/B 0.625% 13-15/02/2043	USD	2 360 196	1.50	1 386 098	UK TSY I/L GILT 0.125% 18-10/08/2041	GBP	2 654 506	1.68
5 158 119	US TREASURY INFL IX N/B 0.625% 16-15/01/2026	USD	4 704 457	2.99	<i>Italy</i>				
5 079 965	US TREASURY INFL IX N/B 0.625% 18-15/04/2023	USD	4 371 742	2.78	5 266 058	ITALY BTPS 0.100% I/L 18-15/05/2023	EUR	5 379 329	3.42
5 729 665	US TREASURY INFL IX N/B 0.750% 15-15/02/2045	USD	6 040 473	3.84	2 703 953	ITALY BTPS 0.400% 19-15/05/2030	EUR	2 868 830	1.82
4 665 865	US TREASURY INFL IX N/B 0.750% 18-15/07/2028	USD	4 434 548	2.81	2 967 012	ITALY BTPS 0.650% 20-15/05/2026	EUR	3 158 647	2.01
535 025	US TREASURY INFL IX N/B 0.875% 17-15/02/2047	USD	587 927	0.37	2 239 573	ITALY BTPS I/L 1.250% 15-15/09/2032	EUR	2 608 356	1.66
934 091	US TREASURY INFL IX N/B 1.000% 16-15/02/2046	USD	1 040 825	0.66	689 972	ITALY BTPS I/L 1.300% 17-15/05/2028	EUR	774 079	0.49
465 656	US TREASURY INFL IX N/B 1.000% 18-15/02/2048	USD	529 628	0.34	1 011 837	ITALY BTPS I/L 2.550% 09-15/09/2041	EUR	1 522 056	0.97
1 417 790	US TREASURY INFL IX N/B 1.375% 14-15/02/2044	USD	1 668 783	1.06	1 097 345	ITALY BTPS I/L 3.100% 11-15/09/2026	EUR	1 336 413	0.85
2 158 935	US TREASURY INFL IX N/B 1.750% 08-15/01/2028	USD	2 164 939	1.37	<i>France</i>				
260 395	US TREASURY INFL IX N/B 2.125% 11-15/02/2041	USD	333 678	0.21	106 404	FRANCE O.A.T. 0.100% 16-25/07/2047	EUR	146 410	0.09
620 893	US TREASURY INFL IX N/B 3.875% 99-15/04/2029	USD	731 286	0.46	1 331 636	FRANCE O.A.T. 0.100% 17-01/03/2028	EUR	1 456 997	0.92
6 064 983	US TSY INFL IX N/B 0.125% 19-15/10/2024	USD	5 315 085	3.38	2 221 277	FRANCE O.A.T. 0.100% 20-01/03/2026	EUR	2 398 805	1.52
5 593 600	US TSY INFL IX N/B 0.125% 20-15/01/2030	USD	5 097 709	3.24	212 696	FRANCE O.A.T. 0.100% 20-01/03/2036	EUR	254 902	0.16
7 914 962	US TSY INFL IX N/B 0.125% 20-15/04/2025	USD	6 959 069	4.43	1 653 817	FRANCE O.A.T./L 0.100% 15-01/03/2025	EUR	1 741 370	1.11
2 520 645	US TSY INFL IX N/B 0.125% 20-15/07/2030	USD	2 309 735	1.47	1 292 344	FRANCE O.A.T./L 0.700% 14-25/07/2030	EUR	1 569 277	1.00
3 443 077	US TSY INFL IX N/B 0.125% 20-15/10/2025	USD	3 059 132	1.94	345 950	FRANCE O.A.T./L 1.800% 07-25/07/2040	EUR	573 952	0.36
644 033	US TSY INFL IX N/B 0.250% 20-15/02/2050	USD	627 484	0.40	1 489 381	FRANCE O.A.T./L 1.850% 11-25/07/2027	EUR	1 829 368	1.16
6 107 797	US TSY INFL IX N/B 0.500% 19-15/04/2024	USD	5 350 656	3.41	<i>Japan</i>				
3 296 810	US TSY INFL IX N/B 0.875% 19-15/01/2029	USD	3 166 836	2.01	56 116 500	JAPAN I/L-10YR 0.100% 13-10/09/2023	JPY	444 949	0.28
1 046 152	US TSY INFL IX N/B 1.000% 19-15/02/2049	USD	1 203 700	0.76	4 156 000	JAPAN I/L-10YR 0.100% 14-10/03/2024	JPY	32 937	0.02
<i>United Kingdom</i>					119 298 000	JAPAN I/L-10YR 0.100% 14-10/09/2024	JPY	944 748	0.60
138 850	NETWORK RAIL INFRASTRUCTURE FINANCE 1.375% 07-22/11/2037	GBP	288 795	0.18	9 117 000	JAPAN I/L-10YR 0.100% 15-10/03/2025	JPY	72 228	0.05
351 953	NETWRK RAIL INFR 1.125% 07-22/11/2047	GBP	907 671	0.58	299 676 888	JAPAN I/L-10YR 0.100% 16-10/03/2026	JPY	2 380 089	1.51
1 610 978	UK TREASURY I/L GILT 0.125% 12-22/03/2044	GBP	3 224 836	2.05	37 924 692	JAPAN I/L-10YR 0.100% 18-10/03/2028	JPY	301 040	0.19
359 473	UK TREASURY I/L GILT 0.125% 13-22/03/2068	GBP	1 184 652	0.75	89 910 900	JAPAN I/L-10YR 0.100% 19-10/03/2029	JPY	714 445	0.45
765 961	UK TREASURY I/L GILT 0.125% 14-22/03/2058	GBP	1 989 699	1.26	<i>Canada</i>				
438 758	UK TREASURY I/L GILT 0.125% 15-22/03/2026	GBP	574 654	0.36	520 752	CANADA GOVT I/L 1.250% 13-01/12/2047	CAD	479 043	0.30
366 130	UK TREASURY I/L GILT 0.125% 16-22/11/2065	GBP	1 120 968	0.71	769 464	CANADA GOVT I/L 1.500% 10-01/12/2044	CAD	700 539	0.44
1 875 256	UK TREASURY I/L GILT 0.125% 17-10/08/2048	GBP	4 102 999	2.60	318 922	CANADA GOVT I/L 2.000% 07-01/12/2041	CAD	304 704	0.19
357 463	UK TREASURY I/L GILT 0.250% 12-22/03/2052	GBP	857 935	0.54	730 174	CANADA GOVT I/L 3.000% 03-01/12/2036	CAD	731 546	0.46
1 397 680	UK TREASURY I/L GILT 0.375% 11-22/03/2062	GBP	4 177 463	2.65	264 778	CANADA GOVT I/L 4.250% 91-01/12/2021	CAD	177 356	0.11
605 425	UK TREASURY I/L GILT 0.500% 09-22/03/2050	GBP	1 472 337	0.93	383 518	CANADA GOVT I/L 4.250% 95-01/12/2026	CAD	323 803	0.21
904 516	UK TREASURY I/L GILT 0.625% 09-22/11/2042	GBP	1 926 050	1.22	46 544	CANADA-GOVT RRB 0.500% 17-01/12/2050	CAD	36 824	0.02
273 201	UK TREASURY I/L GILT 0.625% 10-22/03/2040	GBP	547 990	0.35	<i>Spain</i>				
					1 404 279	SPAIN I/L BOND 0.650% 17-30/11/2027	EUR	1 585 560	1.01
					610 738	SPAIN I/L BOND 0.700% 18-30/11/2033	EUR	734 296	0.47
					213 971	SPAIN I/L BOND 1.000% 15-30/11/2030	EUR	256 959	0.16
					<i>Germany</i>				
					417 079	DEUTSCHLAND I/L 0.100% 15-15/04/2046	EUR	620 892	0.39
					1 144 127	DEUTSCHLAND I/L 0.500% 14-15/04/2030	EUR	1 373 982	0.87

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Global Inflation-Linked Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>New Zealand</i>				
592 000	NEW ZEALAND I/L 2.500% 14-20/09/2035 FLAT	NZD	524 490	0.33
635 000	NEW ZEALAND I/L 2.500% 17-20/09/2040 FLAT	NZD	589 067	0.37
5 000	NEW ZEALAND I/L 3.000% 13-20/09/2030 FLAT	NZD	4 311	0.00
<i>Australia</i>				
362 000	AUSTRALIAN GOVT. 1.000% 18-21/02/2050	AUD	309 392	0.20
<i>Denmark</i>				
1 650 641	DENMARK I/L GOVT 0.100% 12-15/11/2023	DKK	231 390	0.15
Floating rate bonds			3 237 901	2.06
<i>United Kingdom</i>				
226 000	UK TREASURY I/L STOCK 2.829% 02-26/01/2035	GBP	769 198	0.49
580 000	UK TREASURY I/L STOCK 7.633% 92-22/07/2030	GBP	2 468 703	1.57
Total securities portfolio			158 411 422	100.55

BNP PARIBAS FUNDS SICAV Global Low Vol Equity

Securities portfolio at 31/12/2020

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>					<i>Singapore</i>				
30 816	AIR PRODUCTS AND CHEMICALS INC	USD	6 881 245	1.13	521 300	DBS GROUP HOLDINGS LTD	SGD	8 068 625	1.33
90 551	BAXTER INTERNATIONAL INC	USD	5 938 304	0.98	1 623 700	OVERSEA-CHINESE BANKING CORP	SGD	10 100 078	1.66
31 642	BECTON DICKINSON AND CO	USD	6 470 893	1.06	2 004 700	SINGAPORE EXCHANGE LTD	SGD	11 503 818	1.89
83 441	BLACK KNIGHT INC	USD	6 025 101	0.99	4 023 800	SINGAPORE TELECOMMUNICATIONS	SGD	5 745 905	0.95
97 203	BROADRIDGE FINANCIAL SOLUTIONS	USD	12 170 733	2.01	611 400	UNITED OVERSEAS BANK LTD	SGD	8 535 947	1.40
295 918	CISCO SYSTEMS INC	USD	10 822 876	1.78	<i>United Kingdom</i>				
62 578	CITRIX SYSTEMS INC	USD	6 653 915	1.09	193 407	ADMIRAL GROUP PLC	GBP	6 279 083	1.03
149 927	COLGATE-PALMOLIVE CO	USD	10 477 919	1.72	103 989	BUNZL PLC	GBP	2 838 176	0.47
57 434	DANAHER CORP	USD	10 427 354	1.72	80 535	DIAGEO PLC	GBP	2 589 428	0.43
92 544	FIDELITY NATIONAL INFO SERV	USD	10 699 419	1.76	84 716	RELX PLC	GBP	1 696 497	0.28
108 057	FISERV INC	USD	10 055 470	1.65	989 397	SAGE GROUP PLC/THE	GBP	6 433 125	1.06
65 224	JACK HENRY & ASSOCIATES INC	USD	8 635 230	1.42	418 283	SEGRO PLC	GBP	4 428 164	0.73
20 668	JOHNSON & JOHNSON	USD	2 658 436	0.44	4 011	SPIRAX-SARCO ENGINEERING PLC	GBP	506 136	0.08
68 095	MCDONALDS CORP	USD	11 942 156	1.96	1 962 691	WM MORRISON SUPERMARKETS	GBP	3 888 764	0.64
65 836	MICROSOFT CORP	USD	11 967 834	1.97	<i>Israel</i>				
233 806	ORACLE CORP	USD	12 361 498	2.04	931 277	BANK HAPOLIM BM	ILS	5 212 743	0.86
352 771	PFIZER INC	USD	10 612 971	1.75	752 775	BANK LEUMI LE-ISRAEL	ILS	3 621 506	0.60
10 797	PROCTER & GAMBLE CO.	USD	1 227 816	0.20	117 219	CHECK POINT SOFTWARE TECHNOLOGIE	USD	12 733 095	2.10
121 848	REPUBLIC SERVICES INC	USD	9 590 096	1.58	25 894	NICE LTD	ILS	5 932 037	0.98
19 564	ROPER TECHNOLOGIES INC	USD	6 892 930	1.13	<i>Switzerland</i>				
90 322	TEXAS INSTRUMENTS INC	USD	12 116 016	2.00	60	CHOCOLADEFABRIKEN LINDT - REG	CHF	4 904 073	0.81
20 960	THERMO FISHER SCIENTIFIC INC	USD	7 979 035	1.31	118 943	GARMIN LTD	USD	11 632 315	1.91
32 180	TYLER TECHNOLOGIES INC	USD	11 480 703	1.89	43 342	KUEHNE & NAGEL INTL AG - REG	CHF	8 046 853	1.32
42 057	VERISIGN INC	USD	7 438 302	1.22	<i>France</i>				
10 921	VERISK ANALYTICS INC	USD	1 852 879	0.30	71 011	ALSTOM	EUR	3 309 823	0.54
49 522	VERIZON COMMUNICATIONS INC	USD	2 377 849	0.39	68 701	DASSAULT SYSTEMES SA	EUR	11 414 671	1.88
68 105	VISA INC - A	USD	12 174 907	2.01	17 938	ESSILORLUXOTTICA	EUR	2 287 992	0.38
<i>Canada</i>					<i>The Netherlands</i>				
180 330	BANK OF MONTREAL	CAD	11 196 008	1.84	105 192	AKZO NOBEL N.V.	EUR	9 242 169	1.52
269 657	BANK OF NOVA SCOTIA	CAD	11 901 720	1.96	151 394	VOPAK	EUR	6 508 428	1.07
45 382	CAN APARTMENT PROP REAL ESTATE	CAD	1 455 380	0.24	<i>Hong Kong</i>				
166 125	CAN IMPERIAL BANK OF COMMERCE	CAD	11 586 547	1.91	462 000	HKT TRUST AND HKT LTD	HKD	489 846	0.08
22 504	CANADIAN PACIFIC RAILWAY LTD	CAD	6 374 257	1.05	1 204 200	LINK REIT	HKD	8 959 037	1.47
186 650	CGI INC	CAD	12 092 497	1.99	11 872 000	PCCW LTD	HKD	5 842 959	0.96
42 019	DOLLARAMA INC	CAD	1 398 477	0.23	<i>Australia</i>				
7 716	INTACT FINANCIAL CORP	CAD	746 058	0.12	2 440 860	AUSNET SERVICES	AUD	2 695 001	0.44
318 183	OPEN TEXT CORP	CAD	11 806 328	1.94	353 699	BRAMBLES LTD	AUD	2 356 652	0.39
189 248	QUEBECOR INC -CL B	CAD	3 977 267	0.65	46 439	ORICA LTD	AUD	442 655	0.07
174 181	ROYAL BANK OF CANADA	CAD	11 686 933	1.92	169 840	SONIC HEALTHCARE LTD	AUD	3 432 948	0.56
106 602	TMX GROUP LTD	CAD	8 694 751	1.43	190 441	WESFARMERS LTD	AUD	6 031 839	0.99
25 788	TOROMONT INDUSTRIES LTD	CAD	1 475 680	0.24	<i>Ireland</i>				
257 763	TORONTO DOMINION BANK	CAD	11 892 683	1.96	57 412	ACCENTURE PLC - A	USD	12 256 622	2.03
<i>Japan</i>					Shares/Units in investment funds				
50 600	BRIDGESTONE CORP	JPY	1 356 390	0.22	<i>Luxembourg</i>				
28 700	MCDONALDS HOLDINGS CO JAPAN	JPY	1 136 651	0.19	37 328.51	BNP PARIBAS FUNDS GLOBAL MULTI FACTOR EQUITY XCA	USD	5 074 762	0.83
573 300	MITSUBISHI CORP	JPY	11 543 766	1.90	Total securities portfolio				
866 150	MIZUHO FINANCIAL GROUP INC	JPY	8 964 875	1.47					
7 100	NEC CORP	JPY	311 521	0.05					
69 600	NITORI HOLDINGS CO LTD	JPY	11 911 640	1.96					
122 900	RINNAI CORP	JPY	11 656 954	1.92					
254 900	SEKISUI HOUSE LTD	JPY	4 238 581	0.70					
591 100	TEIJIN LTD	JPY	9 082 547	1.49					
89 100	TOYOTA MOTOR CORP	JPY	5 619 292	0.92					

BNP PARIBAS FUNDS SICAV Global Multi-Factor Equity

Securities portfolio at 31/12/2020

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					120	UNITED RENTALS INC	USD	27 829	0.28
					1 573	VERIZON COMMUNICATIONS INC	USD	92 414	0.92
					326	VERTEX PHARMACEUTICALS INC	USD	77 047	0.77
					470	VMWARE INC - A	USD	65 922	0.65
					141	WHIRLPOOL CORP	USD	25 449	0.25
Shares									
<i>United States of America</i>					<i>Japan</i>				
671	ABBVIE INC	USD	71 898	0.71	900	CALBEE INC	JPY	27 089	0.27
56	AMAZON.COM INC	USD	182 388	1.82	6 100	DAI-ICHI LIFE HOLDINGS INC	JPY	91 577	0.91
168	AMERIPRISE FINANCIAL INC	USD	32 647	0.32	1 900	FUJIFILM HOLDINGS CORP	JPY	100 182	0.99
616	AMERISOURCE BERGEN CORP	USD	60 220	0.60	1 900	JAPAN EXCHANGE GROUP INC	JPY	48 575	0.48
2 512	APPLE INC	USD	333 316	3.32	4 100	JAPAN POST BANK CO LTD	JPY	33 670	0.33
923	BEST BUY CO INC	USD	92 106	0.91	3 700	KDDI CORP	JPY	109 123	1.08
174	BLACKROCK INC	USD	125 548	1.26	1 100	MEIJI HOLDINGS CO LTD	JPY	77 282	0.77
1 287	BORGWARNER INC	USD	49 730	0.49	6 000	MITSUBISHI ELECTRIC CORP	JPY	90 513	0.90
1 665	BRISTOL-MYERS SQUIBB CO	USD	103 280	1.03	100	NINTENDO CO LTD	JPY	63 873	0.63
694	C.H. ROBINSON WORLDWIDE INC	USD	65 146	0.65	600	NISSIN FOODS HOLDINGS CO LTD	JPY	51 367	0.51
954	CAMPBELL SOUP CO	USD	46 126	0.46	5 400	NOMURA HOLDINGS INC	JPY	28 502	0.28
1 661	CARDINAL HEALTH INC	USD	88 963	0.88	6 500	OBAYASHI CORP	JPY	56 010	0.56
5 127	CENTURYLINK INC	USD	49 988	0.50	17 000	RESONA HOLDINGS INC	JPY	59 361	0.59
514	CHURCH & DWIGHT CO INC	USD	44 836	0.45	4 100	SHIZUOKA BANK LTD/THE	JPY	30 031	0.30
535	CIGNA CORP	USD	111 376	1.11	800	SONY CORP	JPY	80 127	0.80
2 599	CISCO SYSTEMS INC	USD	116 305	1.15	2 200	SUMITOMO MITSUI TRUST HOLDINGS	JPY	67 561	0.67
785	CITRIX SYSTEMS INC	USD	102 129	1.01	5 200	T&D HOLDINGS INC	JPY	61 278	0.61
379	CLOROX COMPANY	USD	76 528	0.76	900	TOYO SUISAN KAISHA LTD	JPY	43 711	0.43
476	CUMMINS INC	USD	108 100	1.07	1 000	WELCIA HOLDINGS CO LTD	JPY	37 652	0.37
717	DAVITA INC	USD	84 176	0.84	13 300	YAHOO JAPAN CORP	JPY	80 458	0.80
262	DEERE & CO	USD	70 491	0.70	<i>Canada</i>				
462	DELL TECHNOLOGIES - C	USD	33 860	0.34					
323	DOLLAR GENERAL CORP	USD	67 927	0.67	10 614	B2GOLD CORP	CAD	59 402	0.59
118	DOMINOS PIZZA INC	USD	45 248	0.45	2 297	BARRICK GOLD CORP	CAD	52 287	0.52
1 481	DROPBOX INC-CLASS A	USD	32 863	0.33	1 044	CANADIAN NATL RAILWAY CO	CAD	114 676	1.14
322	ELI LILLY & CO	USD	54 366	0.54	292	CANADIAN PACIFIC RAILWAY LTD	CAD	101 199	1.00
73	FACTSET RESEARCH SYSTEMS INC	USD	24 273	0.24	888	INTACT FINANCIAL CORP	CAD	105 055	1.04
1 807	GENERAL MILLS INC	USD	106 252	1.05	9 152	KINROSS GOLD CORP	CAD	67 096	0.67
1 579	GILEAD SCIENCES INC	USD	91 993	0.91	1 760	LOBLAW COMPANIES LTD	CAD	86 771	0.86
139	HCA HEALTHCARE INC	USD	22 860	0.23	2 009	METRO INC	CAD	89 569	0.89
448	HOME DEPOT INC	USD	118 998	1.19	1 732	QUEBECOR INC -CL B	CAD	44 537	0.44
554	ILLINOIS TOOL WORKS	USD	112 950	1.12	4 595	SHAW COMMUNICATIONS INC - B	CAD	80 575	0.80
1 846	INTEL CORP	USD	91 968	0.91	1 415	SSR MINING INC	CAD	28 389	0.28
921	INTL BUSINESS MACHINES CORP	USD	115 935	1.15	2 410	SUN LIFE FINANCIAL INC	CAD	107 069	1.06
378	JACK HENRY & ASSOCIATES INC	USD	61 232	0.61	<i>Switzerland</i>				
814	JM SMUCKER CO/THE	USD	94 098	0.93					
3 189	JUNIPER NETWORKS INC	USD	71 784	0.71	26	GIVAUDAN - REG	CHF	109 713	1.09
1 506	KROGER CO	USD	47 831	0.47	222	KUEHNE & NAGEL INTL AG - REG	CHF	50 430	0.50
1 582	MASCO CORP	USD	86 899	0.86	1 429	NESTLE SA - REG	CHF	168 549	1.68
1 499	MICROSOFT CORP	USD	333 407	3.32	641	NOVARTIS AG - REG	CHF	60 660	0.60
1 226	MORGAN STANLEY	USD	84 018	0.83	424	ROCHE HOLDING AG GENUSSSCHEIN	CHF	148 217	1.48
103	MSCI INC	USD	45 993	0.46	264	SIKA AG - REG	CHF	72 216	0.72
215	NASDAQ OMX GROUP/THE	USD	28 539	0.28	193	SWISSCOM AG - REG	CHF	104 170	1.03
1 279	NEWMONT MINING CORP	USD	76 599	0.76	3 750	UBS GROUP AG - REG	CHF	52 902	0.53
1 922	ORACLE CORP	USD	124 334	1.24	<i>United Kingdom</i>				
1 126	PACCAR INC	USD	97 151	0.96					
3 013	PFIZER INC	USD	110 909	1.10	1 253	ADMIRAL GROUP PLC	GBP	49 773	0.49
844	PROCTER & GAMBLE CO.	USD	117 434	1.18	1 643	ANTOFAGASTA PLC	GBP	32 352	0.32
1 102	PROGRESSIVE CORP	USD	108 966	1.08	1 690	BHP GROUP PLC	GBP	44 470	0.44
689	PULTEGROUP INC	USD	29 710	0.29	13 436	DIRECT LINE INSURANCE GROUP PLC	GBP	58 588	0.58
829	ROLLINS INC	USD	32 389	0.32	4 636	GLAXOSMITHKLINE PLC	GBP	85 044	0.84
1 444	STATE STREET CORP	USD	105 094	1.04	17 958	KINGFISHER PLC	GBP	66 377	0.66
277	TAKE-TWO INTERACTIVE SOFTWARE	USD	57 558	0.57	2 787	PRUDENTIAL PLC	GBP	51 316	0.51
200	TRACTOR SUPPLY COMPANY	USD	28 116	0.28	1 046	RIO TINTO PLC	GBP	78 211	0.78
431	UNITED PARCEL SERVICE- B	USD	72 580	0.72	1 248	SCHRODERS PLC	GBP	56 927	0.57
					10 438	WM MORRISON SUPERMARKETS	GBP	25 305	0.25

BNP PARIBAS FUNDS SICAV Global Multi-Factor Equity

Securities portfolio at 31/12/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Sweden</i>		<i>350 052</i>	<i>3.47</i>
2 665	BOLIDEN AB	SEK	94 560	0.94
1 356	INVESTOR AB - B	SEK	98 935	0.98
4 803	TELE2 AB - B	SEK	63 513	0.63
22 501	TELIA CO AB	SEK	93 044	0.92
	<i>The Netherlands</i>		<i>173 403</i>	<i>1.72</i>
3 711	KONINKLIJKE AHOLD DELHAIZE NV	EUR	104 933	1.04
1 575	NN GROUP NV - W/I	EUR	68 470	0.68
	<i>Germany</i>		<i>140 256</i>	<i>1.38</i>
1 473	DEUTSCHE POST AG - REG	EUR	72 993	0.72
369	HELLOFRESH SE	EUR	28 534	0.28
292	SYMRISE AG	EUR	38 729	0.38
	<i>Finland</i>		<i>129 469</i>	<i>1.29</i>
529	ELISA OYJ	EUR	29 042	0.29
1 235	KONE OYJ - B	EUR	100 427	1.00
	<i>Ireland</i>		<i>97 249</i>	<i>0.97</i>
636	DCC PLC	GBP	45 016	0.45
1 168	PERRIGO CO PLC	USD	52 233	0.52
	<i>France</i>		<i>92 610</i>	<i>0.92</i>
2 736	CARREFOUR SA	EUR	46 967	0.47
474	SANOFI AVENTIS	EUR	45 643	0.45
	<i>Australia</i>		<i>86 014</i>	<i>0.85</i>
4 753	FORTESCUE METALS GROUP LTD	AUD	86 014	0.85
	<i>Denmark</i>		<i>73 774</i>	<i>0.73</i>
423	CHRISTIAN HANSEN HOLDING A/S	DKK	43 555	0.43
526	NOVOZYMES A/S - B	DKK	30 219	0.30
	<i>Norway</i>		<i>67 145</i>	<i>0.67</i>
6 608	ORKLA ASA	NOK	67 145	0.67
	<i>New Zealand</i>		<i>38 182</i>	<i>0.38</i>
1 611	FISHER + PAYKEL HEALTHCARE	NZD	38 182	0.38
	<i>Singapore</i>		<i>33 702</i>	<i>0.33</i>
4 800	SINGAPORE EXCHANGE LTD	SGD	33 702	0.33
	<i>Israel</i>		<i>21 693</i>	<i>0.22</i>
2 248	TEVA PHARMACEUTICAL - ADR	USD	21 693	0.22
	<i>Belgium</i>		<i>21 053</i>	<i>0.21</i>
355	COLRUYT SA	EUR	21 053	0.21
Total securities portfolio			9 852 481	97.83

BNP PARIBAS FUNDS SICAV Global Real Estate Securities

Securities portfolio at 31/12/2020

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		114 230 272	98.52					
	<i>United States of America</i>		<i>63 759 227</i>	<i>54.98</i>					
20 501	ALEXANDRIA REAL ESTATE EQUITIES	USD	2 986 137	2.58					
126 997	AMERICAN HOMES 4 RENT- A	USD	3 113 816	2.69					
14 920	BOSTON PROPERTIES INC	USD	1 152 701	0.99					
113 819	BRIXMOR PROPERTY GROUP INC	USD	1 539 540	1.33					
96 201	COUSINS PROPERTIES INC	USD	2 633 921	2.27					
14 142	DIGITAL REALTY TRUST INC	USD	1 612 480	1.39					
108 151	DUKE REALTY CORP	USD	3 532 995	3.05					
56 664	EQUITY RESIDENTIAL	USD	2 745 325	2.37					
78 541	FIRST INDUSTRIAL REALTY TR	USD	2 704 370	2.33					
141 778	HEALTHPEAK PROPERTIES INC	USD	3 502 880	3.02					
61 389	HOST HOTELS & RESORTS INC	USD	734 029	0.63					
70 770	HUDSON PACIFIC PROPERTIES IN	USD	1 389 314	1.20					
220 310	KIMCO REALTY CORP	USD	2 702 671	2.33					
44 446	MID-AMERICA APARTMENT COMM	USD	4 602 071	3.97					
61 527	OMEGA HEALTHCARE INVESTORS INC	USD	1 826 375	1.58					
68 806	PROLOGIS INC	USD	5 604 353	4.83					
14 032	PUBLIC STORAGE	USD	2 648 367	2.28					
45 531	REGENCY CENTERS CORP	USD	1 696 505	1.46					
235 157	RLJ LODGING TRUST	USD	2 719 522	2.35					
30 655	SIMON PROPERTY GROUP INC	USD	2 136 618	1.84					
19 892	SUN COMMUNITIES INC	USD	2 470 344	2.13					
62 863	UDR INC	USD	1 974 439	1.70					
162 109	VICI PROPERTIES INC	USD	3 378 513	2.91					
82 402	WELLTOWER INC	USD	4 351 941	3.75					
	<i>Japan</i>		<i>15 426 594</i>	<i>13.31</i>					
1 283	GLP J - REIT	JPY	1 654 725	1.43					
3 088	JAPAN HOTEL REIT INVESTMENT	JPY	1 297 194	1.12					
1 800	MCUBS MIDCITY INVESTMENT COR	JPY	1 337 973	1.15					
182 900	MITSUBISHI ESTATE CO LTD	JPY	2 402 179	2.07					
285 000	MITSUI FUDOSAN CO LTD	JPY	4 864 169	4.20					
935	MITSUI FUDOSAN LOGISTICS PAR	JPY	3 870 354	3.34					
	<i>Germany</i>		<i>9 157 876</i>	<i>7.91</i>					
26 509	LEG IMMOBILIEN AG	EUR	3 368 234	2.91					
96 914	VONOVIA SE	EUR	5 789 642	5.00					
	<i>Hong Kong</i>		<i>7 881 861</i>	<i>6.79</i>					
744 000	CK ASSET HOLDINGS LTD	HKD	3 119 883	2.69					
369 000	JANUS HENDERSON LAND DEVELOPMENT	HKD	1 176 140	1.01					
343 000	SUN HUNG KAI PROPERTIES	HKD	3 585 838	3.09					
	<i>United Kingdom</i>		<i>5 476 490</i>	<i>4.72</i>					
181 748	GREAT PORTLAND ESTATES PLC	GBP	1 356 359	1.17					
222 498	LAND SECURITIES GROUP PLC	GBP	1 674 887	1.44					
230 977	SEGRO PLC	GBP	2 445 244	2.11					
	<i>Singapore</i>		<i>3 102 649</i>	<i>2.68</i>					
811 700	CAPITALAND LTD	SGD	1 644 582	1.42					
296 000	CITY DEVELOPMENTS LTD	SGD	1 458 067	1.26					
	<i>Australia</i>		<i>3 009 462</i>	<i>2.60</i>					
106 076	GOODMAN GROUP	AUD	1 258 922	1.09					
665 991	STOCKLAND	AUD	1 750 540	1.51					
	<i>Spain</i>		<i>2 548 355</i>	<i>2.20</i>					
327 552	MERLIN PROPERTIES SOCIMI SA	EUR	2 548 355	2.20					
					Total securities portfolio				
								114 230 272	98.52

BNP PARIBAS FUNDS SICAV Green Bond

Securities portfolio at 31/12/2020

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									
					<i>The Netherlands</i>				
					<i>120 238 537 11.14</i>				
3 700 000	BANQ FED CRD MUT 0.100% 20-08/10/2027	EUR	3 721 535	0.34	1 000 000	ABN AMRO BANK NV 0.500% 19-15/04/2026	EUR	1 033 206	0.10
4 800 000	BNP PARIBAS 0.500% 16-01/06/2022	EUR	4 861 316	0.45	5 300 000	ABN AMRO BANK NV 0.625% 16-31/05/2022	EUR	5 373 376	0.50
1 914 000	BNP PARIBAS 1.000% 18-17/04/2024	EUR	1 979 524	0.18	4 700 000	ABN AMRO BANK NV 0.875% 18-22/04/2025	EUR	4 906 973	0.45
1 000 000	BNP PARIBAS 1.125% 19-28/08/2024	EUR	1 041 110	0.10	2 709 000	ALLIANDER 0.375% 20-10/06/2030	EUR	2 796 309	0.26
2 500 000	BPCE 0.125% 19-04/12/2024	EUR	2 525 295	0.23	500 000	ALLIANDER 0.875% 16-22/04/2026	EUR	526 600	0.05
6 200 000	BPCE 1.125% 15-14/12/2022	EUR	6 371 095	0.59	3 800 000	COOPERATIEVE RAB 0.250% 19-30/10/2026	EUR	3 871 214	0.36
2 600 000	BPCE SFH 0.010% 20-27/05/2030	EUR	2 664 432	0.25	5 851 000	EDP FINANCE BV 0.375% 19-16/09/2026	EUR	5 943 219	0.55
4 200 000	CAISSE FR DE FIN 0.100% 19-13/11/2029	EUR	4 346 371	0.40	14 300 000	EDP FINANCE BV 1.710% 20-24/01/2028	USD	11 711 543	1.08
6 600 000	CRED AGRICOLE SA 0.375% 19-21/10/2025	EUR	6 713 405	0.62	1 481 000	ENBW 1.875% 18-31/10/2033	EUR	1 793 044	0.17
1 800 000	ELEC DE FRANCE 1.000% 16-13/10/2026	EUR	1 905 241	0.18	1 600 000	ENEL FIN INTL NV 1.500% 19-21/07/2025	EUR	1 708 786	0.16
5 000 000	ELEC DE FRANCE 3.625% 15-13/10/2025	USD	4 576 399	0.42	4 600 000	ENEL FINANCE INTERNATIONAL NV 1.000% 17-16/09/2024	EUR	4 788 016	0.44
900 000	ENGIE 0.375% 17-28/02/2023	EUR	909 924	0.08	7 207 000	ENEXIS HOLDING 0.625% 20-17/06/2032	EUR	7 561 465	0.70
2 500 000	ENGIE 0.500% 19-24/10/2030	EUR	2 571 807	0.24	400 000	ING GROEP NV 2.500% 18-15/11/2030	EUR	493 753	0.05
6 400 000	ENGIE 0.875% 17-27/03/2024	EUR	6 602 888	0.61	3 700 000	INNOGY FINANCE 1.250% 17-19/10/2027	EUR	4 001 638	0.37
53 102 466	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	70 180 219	6.49	6 500 000	LEASEPLAN CORP 3.500% 20-09/04/2025	EUR	7 410 614	0.69
3 500 000	ICADE 1.500% 17-13/09/2027	EUR	3 805 815	0.35	9 300 000	NATURGY ENERGY GROUP F 0.875% 17-15/05/2025	EUR	9 651 521	0.89
1 200 000	ILE DE FRANCE 0.500% 16-14/06/2025	EUR	1 251 062	0.12	1 100 000	NED WATERSCHAPBK 1.000% 15-03/09/2025	EUR	1 175 796	0.11
6 600 000	LA BANQUE POSTAL 1.375% 19-24/04/2029	EUR	7 212 124	0.67	18 800 948	NETHERLANDS GOVT 0.500% 19-15/01/2040	EUR	21 609 810	2.00
5 000 000	LA POSTE 1.450% 18-30/11/2028	EUR	5 565 526	0.52	4 321 000	PHILIPS NV 0.500% 19-22/05/2026	EUR	4 453 297	0.41
2 800 000	R.A.T.P. 0.875% 17-25/05/2027	EUR	3 003 068	0.28	2 157 000	SWISSCOM FIN 0.375% 20-14/11/2028	EUR	2 221 721	0.21
4 800 000	SFIL SA 0.000% 20-23/11/2028	EUR	4 899 453	0.45	1 669 000	TENNET HLD BV 0.500% 20-30/11/2040	EUR	1 669 344	0.15
2 700 000	SNCF RESEAU 0.750% 19-25/05/2036	EUR	2 920 985	0.27	362 000	TENNET HLD BV 0.875% 19-03/06/2030	EUR	388 985	0.04
3 000 000	SNCF RESEAU 0.875% 19-22/01/2029	EUR	3 254 007	0.30	1 500 000	TENNET HLD BV 1.000% 16-13/06/2026	EUR	1 589 835	0.15
1 900 000	SNCF RESEAU 1.000% 16-09/11/2031	EUR	2 106 421	0.20	4 400 000	TENNET HLD BV 1.500% 19-03/06/2039	EUR	5 204 091	0.48
1 100 000	SNCF RESEAU 1.875% 17-30/03/2034	EUR	1 350 247	0.13	7 500 000	TENNET HLD BV 1.750% 15-04/06/2027	EUR	8 354 381	0.77
1 500 000	SNCF RESEAU 2.250% 17-20/12/2047	EUR	2 098 132	0.19	<i>Spain</i>				
4 600 000	SNCF SA 0.625% 20-17/04/2030	EUR	4 855 559	0.45	<i>104 736 779 9.73</i>				
3 300 000	SOCIETE PARIS 0.000% 20-25/11/2030	EUR	3 332 853	0.31	3 200 000	ACS SERVICIOS CO 1.875% 18-20/04/2026	EUR	3 434 331	0.32
4 800 000	SOCIETE PARIS 0.700% 20-15/10/2060	EUR	4 884 444	0.45	14 800 000	ADIF ALTA VELOCI 0.550% 20-30/04/2030	EUR	15 302 519	1.42
2 900 000	SOCIETE PARIS 1.000% 20-18/02/2070	EUR	3 254 428	0.30	2 500 000	ADIF ALTA VELOCI 0.800% 17-05/07/2023	EUR	2 570 319	0.24
3 700 000	SOCIETE PARIS 1.125% 18-22/10/2028	EUR	4 111 325	0.38	4 800 000	ADIF ALTA VELOCI 0.950% 19-30/04/2027	EUR	5 129 953	0.48
1 700 000	SOCIETE PARIS 1.125% 19-25/05/2034	EUR	1 943 140	0.18	9 500 000	BANCO BILBAO VIZ 1.000% 19-21/06/2026	EUR	9 987 424	0.93
4 800 000	SOCIETE PARIS 1.700% 19-25/05/2050	EUR	6 349 170	0.59	9 100 000	BANCO SANTANDER 0.300% 19-04/10/2026	EUR	9 266 577	0.86
<i>Germany</i>					6 800 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	7 195 372	0.67
<i>145 546 926 13.48</i>					14 300 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	14 562 677	1.35
1 833 000	BERLIN HYP AG 0.010% 20-02/09/2030	EUR	1 883 112	0.17	4 141 000	COMUNIDAD MADRID 0.827% 20-30/07/2027	EUR	4 391 087	0.41
22 000 000	BUNDESUBL-120 0.000% 20-10/10/2025	EUR	22 801 240	2.11	500 000	IBERDROLA FIN SA 0.875% 20-16/06/2025	EUR	520 123	0.05
7 486 000	DAIMLER AG 0.750% 20-10/09/2030	EUR	7 785 817	0.72	500 000	IBERDROLA FIN SA 1.000% 16-07/03/2024	EUR	516 745	0.05
15 199 317	DEUTSCHLAND REP 0.000% 20-15/08/2030	EUR	16 116 899	1.49	5 100 000	IBERDROLA FIN SA 1.000% 17-07/03/2025	EUR	5 326 623	0.49
1 400 000	DZ BANK AG 0.050% 20-08/12/2027	EUR	1 397 720	0.13	600 000	IBERDROLA FIN SA 1.250% 18-28/10/2026	EUR	644 139	0.06
3 000 000	E.ON SE 0.375% 20-29/09/2027	EUR	3 081 469	0.29	7 198 000	INSTIT CRDT OFCL 0.000% 20-30/04/2026	EUR	7 316 067	0.68
9 910 000	E.ON SE 0.875% 20-20/08/2031	EUR	10 590 971	0.98	8 158 000	INSTIT CRDT OFCL 0.200% 19-31/01/2024	EUR	8 326 769	0.77
1 782 000	E.ON SE 1.000% 20-07/10/2025	EUR	1 872 538	0.17	9 900 000	TELEFONICA EMIS 1.069% 19-05/02/2024	EUR	10 246 054	0.95
3 000 000	KFW 0.000% 20-15/09/2028	EUR	3 109 611	0.29	<i>United States of America</i>				
17 300 000	KFW 0.010% 19-05/05/2027	EUR	17 902 448	1.66	<i>81 395 419 7.55</i>				
8 000 000	KFW 0.050% 16-30/05/2024	EUR	8 188 230	0.76	5 600 000	APPLE INC 2.850% 16-23/02/2023	USD	4 807 862	0.45
8 200 000	KFW 0.750% 20-30/09/2030	USD	6 536 110	0.61	13 095 000	APPLE INC 3.000% 17-20/06/2027	USD	12 028 055	1.11
26 300 000	KFW 0.875% 19-15/09/2026	GBP	30 577 083	2.82	16 100 000	INT BANK RECON & DEV 2.125% 15-03/03/2025	USD	14 102 060	1.31
48 200 000	KFW 1.375% 18-02/02/2028	SEK	5 146 678	0.48					
500 000	NRW BANK 0.500% 17-13/09/2027	EUR	530 070	0.05					
5 341 000	NRW BANK 0.750% 18-30/06/2028	EUR	5 789 600	0.54					
2 100 000	NRW BANK 0.875% 15-10/11/2025	EUR	2 237 330	0.21					

BNP PARIBAS FUNDS SICAV Green Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
10 000 000	INT BK RECON&DEV 2.900% 18-26/11/2025	AUD	7 013 443	0.65		<i>Finland</i>		<i>13 796 586</i>	<i>1.28</i>
5 000 000	INTL FIN CORP 1.250% 18-15/12/2023	GBP	5 777 501	0.54	5 400 000	MUNI FINANCE PLC 0.750% 17-07/09/2027	EUR	5 825 466	0.54
3 000 000	INTL FIN CORP 2.125% 16-07/04/2026	USD	2 657 517	0.25	1 100 000	NORDIC INVESTMENT BANK 0.500% 18-03/11/2025	EUR	1 154 098	0.11
15 805 000	JOHNSON CONTROLS 1.750% 20-15/09/2030	USD	13 137 468	1.22	4 000 000	NORDIC INVST BNK 0.000% 19-25/09/2026	EUR	4 109 402	0.38
6 400 000	TOYOTA MOTOR CRED 0.000% 17-21/07/2021	EUR	6 410 637	0.59	1 746 000	OP CORPORATE BK 0.375% 19-26/02/2024	EUR	1 779 724	0.16
17 700 000	TOYOTA MTR CRED 2.150% 20-13/02/2030	USD	15 460 876	1.43	914 000	STORA ENSO OYJ 0.625% 20-02/12/2030	EUR	927 896	0.09
	<i>Italy</i>		<i>57 747 809</i>	<i>5.35</i>		<i>Ireland</i>		<i>11 210 405</i>	<i>1.04</i>
3 100 000	AEROPORTI ROMA 1.625% 20-02/02/2029	EUR	3 119 283	0.29	9 582 626	IRISH GOVT 1.350% 18-18/03/2031	EUR	11 210 405	1.04
4 314 000	ASSICURAZIONI 2.124% 19-01/10/2030	EUR	4 580 042	0.42		<i>United Kingdom</i>		<i>5 152 216</i>	<i>0.48</i>
6 955 000	ASSICURAZIONI 2.429% 20-14/07/2031	EUR	7 599 219	0.70	4 000 000	CREDIT AGRICOLE 0.750% 18-05/12/2023	EUR	4 112 381	0.38
1 618 000	HERA SPA 0.875% 19-05/07/2027	EUR	1 703 063	0.16	1 000 000	SSE PLC 0.875% 17-06/09/2025	EUR	1 039 835	0.10
5 000 000	INTESA SANPAOLO 0.875% 17-27/06/2022	EUR	5 073 418	0.47		<i>Japan</i>		<i>3 102 819</i>	<i>0.29</i>
922 000	IREN SPA 0.875% 19-14/10/2029	EUR	971 164	0.09	1 500 000	MITSUB UFJ FIN 0.848% 19-19/07/2029	EUR	1 582 332	0.15
3 844 000	IREN SPA 1.500% 17-24/10/2027	EUR	4 180 193	0.39	745 000	MITSUBISHI UFJ FINANCE 0.680% 18-26/01/2023	EUR	757 804	0.07
12 144 000	IREN SPA 1.950% 18-19/09/2025	EUR	13 136 951	1.22	740 000	MITSUBISHI UFJ FINANCE 0.980% 18-09/10/2023	EUR	762 683	0.07
1 200 000	TERNA S.P.A. 1.000% 18-23/07/2023	EUR	1 237 886	0.11		<i>Denmark</i>		<i>2 579 675</i>	<i>0.24</i>
2 937 000	TERNA SPA 0.750% 20-24/07/2032	EUR	3 092 845	0.29	2 600 000	KOMMUNEKREDIT 0.125% 20-26/09/2040	EUR	2 579 675	0.24
6 433 000	TERNA SPA 1.000% 19-10/04/2026	EUR	6 783 503	0.63		<i>Supranational</i>		<i>2 210 580</i>	<i>0.20</i>
5 984 000	UNIONE DI BANCHE 1.500% 19-10/04/2024	EUR	6 270 242	0.58	2 000 000	EIB 0.500% 16-13/11/2037	EUR	2 210 580	0.20
	<i>Luxembourg</i>		<i>47 976 865</i>	<i>4.44</i>		<i>Norway</i>		<i>2 032 412</i>	<i>0.19</i>
5 100 000	EIB 2.125% 16-13/04/2026	USD	4 522 410	0.42	1 940 000	DNB BOLIGKREDIT 0.625% 18-19/06/2025	EUR	2 032 412	0.19
16 900 000	EIB 2.375% 17-24/05/2027	USD	15 267 592	1.41		<i>Austria</i>		<i>1 529 223</i>	<i>0.14</i>
500 000	EIB 1.250% 14-13/11/2026	EUR	554 888	0.05	1 500 000	RAIFFEISEN BK IN 0.375% 19-25/09/2026	EUR	1 529 223	0.14
8 800 000	EIB 2.500% 14-15/10/2024	USD	7 782 448	0.72		Floating rate bonds		83 543 410	7.74
2 900 000	EUROPEAN INVT BK 1.000% 19-14/11/2042	EUR	3 574 563	0.33		<i>The Netherlands</i>		<i>22 460 655</i>	<i>2.07</i>
5 697 000	EUROPEAN INVT BK 1.500% 17-15/11/2047	EUR	7 843 189	0.73	1 200 000	IBERDROLA INTL 17-31/12/2049 FRN	EUR	1 229 366	0.11
11 450 000	EUROPEAN INVT BK 3.300% 17-03/02/2028	AUD	8 431 775	0.78	4 800 000	IBERDROLA INTL 18-31/12/2049 FRN	EUR	5 070 240	0.47
	<i>Sweden</i>		<i>38 951 559</i>	<i>3.60</i>	3 100 000	IBERDROLA INTL 19-31/12/2049 FRN	EUR	3 390 044	0.31
7 600 000	NORDEA BANK AB 0.300% 17-30/06/2022	EUR	7 671 535	0.71	15 400 000	ING GROEP NV 20-01/07/2026 FRN	USD	12 771 005	1.18
1 500 000	SBAB BANK AB 0.500% 20-13/05/2025	EUR	1 539 110	0.14		<i>France</i>		<i>20 358 815</i>	<i>1.88</i>
4 898 000	SVENSKA HANDELSBANKEN 0.010% 20-02/12/202	EUR	4 888 304	0.45	7 000 000	BNP PARIBAS 20-14/10/2027 FRN	EUR	7 075 735	0.66
8 747 000	SVENSKA HANDELSBANKEN 0.375% 18-03/07/2023	EUR	8 893 326	0.82	4 100 000	CNP ASSURANCES 19-27/07/2050 FRN	EUR	4 340 317	0.40
65 460 000	SWEDEN KINGDOM 0.125% 20-09/09/2030	SEK	6 560 397	0.61	6 000 000	ENGIE 18-31/12/2049 FRN	EUR	6 076 875	0.56
5 000 000	VATTENFALL AB 0.050% 20-15/10/2025	EUR	5 028 603	0.47	1 500 000	ENGIE 20-31/12/2060 FRN	EUR	1 525 322	0.14
4 139 000	VOLVO CAR AB 2.500% 20-07/10/2027	EUR	4 370 284	0.40	1 300 000	SOCIETE GENERALE 20-22/09/2028 FRN	EUR	1 340 566	0.12
	<i>Canada</i>		<i>29 801 630</i>	<i>2.76</i>		<i>Germany</i>		<i>15 758 828</i>	<i>1.46</i>
11 000 000	CPPIB CAPITAL 3.000% 18-15/06/2028	CAD	8 052 946	0.75	1 600 000	COMMERZBANK AG 20-24/03/2026 FRN	EUR	1 621 994	0.15
6 000 000	ONTARIO PROVINCE 1.950% 16-27/01/2023	CAD	3 979 669	0.37	4 200 000	ENERGIE BADEN-WU 19-05/08/2079 FRN	EUR	4 241 237	0.39
21 200 000	ONTARIO PROVINCE 2.650% 18-05/02/2025	CAD	14 730 061	1.36	1 700 000	ENERGIE BADEN-WU 19-05/11/2079 FRN	EUR	1 703 230	0.16
3 000 000	ROYAL BK CANADA 0.250% 19-02/05/2024	EUR	3 038 954	0.28	7 900 000	MUNICH RE 20-26/05/2041 FRN	EUR	8 192 367	0.76
	<i>Chile</i>		<i>27 274 707</i>	<i>2.53</i>		<i>Spain</i>		<i>7 223 294</i>	<i>0.67</i>
12 800 000	CHILE 0.830% 19-02/07/2031	EUR	13 368 000	1.24	7 200 000	CAIXABANK 20-18/11/2026 FRN	EUR	7 223 294	0.67
5 200 000	CHILE 1.250% 20-29/01/2040	EUR	5 473 000	0.51		<i>United States of America</i>		<i>6 534 481</i>	<i>0.61</i>
9 000 000	CHILE 3.500% 19-25/01/2050	USD	8 433 707	0.78	7 900 000	BANK OF AMERICA CORP 18-17/05/2022 FRN	USD	6 534 481	0.61
	<i>Belgium</i>		<i>25 664 004</i>	<i>2.38</i>		<i>Portugal</i>		<i>4 545 604</i>	<i>0.43</i>
14 062 641	BELGIUM GOVERNMENT 1.250% 18-22/04/2033	EUR	16 695 871	1.55	3 600 000	EDP SA 19-30/04/2079 FRN	EUR	3 948 264	0.37
4 500 000	FLUVIUS 0.250% 20-02/12/2030	EUR	4 552 810	0.42	600 000	EDP SA 20-20/07/2080 FRN	EUR	597 340	0.06
4 300 000	KBC GROUP NV 0.875% 18-27/06/2023	EUR	4 415 323	0.41					

BNP PARIBAS FUNDS SICAV Green Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Austria</i>		<i>3 164 189</i>	<i>0.29</i>
3 000 000	UNIQA INSURANCE 20-09/10/2035 FRN	EUR	3 164 189	0.29
	<i>Belgium</i>		<i>2 240 612</i>	<i>0.21</i>
2 200 000	KBC GROUP NV 20-16/06/2027 FRN	EUR	2 240 612	0.21
	<i>Denmark</i>		<i>1 256 932</i>	<i>0.12</i>
1 201 000	ORSTED A/S 17-24/11/3017 FRN	EUR	1 256 932	0.12
Shares/Units in investment funds			72 631 639	6.72
	<i>France</i>		<i>72 631 639</i>	<i>6.72</i>
3 175.31	BNP PARIBAS MOIS ISR - I - CAP	EUR	72 631 639	6.72
Total securities portfolio			1 064 291 520	98.60

BNP PARIBAS FUNDS SICAV Green Tigers

Securities portfolio at 31/12/2020

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			853 604 796	97.76
Shares			853 604 796	97.76
<i>Japan</i>			<i>154 534 645</i>	<i>17.71</i>
178 100	DAIFUKU CO LTD	JPY	22 033 722	2.52
128 900	HORIBA LTD	JPY	7 556 223	0.87
32 900	KEYENCE CORP	JPY	18 498 553	2.12
1 061 900	KUBOTA CORP	JPY	23 174 742	2.65
262 100	KURITA WATER INDUSTRIES LTD	JPY	10 017 925	1.15
449 100	MISUMI GROUP INC	JPY	14 719 221	1.69
277 400	MURATA MANUFACTURING CO LTD	JPY	25 041 378	2.87
63 800	NIDEC CORP	JPY	8 039 214	0.92
1 344 700	SEKISUI CHEMICAL CO LTD	JPY	25 453 667	2.92
<i>Taiwan</i>			<i>152 628 041</i>	<i>17.49</i>
2 218 404	ADVANTECH CO LTD	TWD	27 582 304	3.16
3 649 000	CHROMA ATE INC	TWD	21 791 144	2.50
2 878 000	DELTA ELECTRONIC INDUSTRIAL CO	TWD	26 926 727	3.08
1 742 000	GIANT MANUFACTURING	TWD	17 033 374	1.95
3 215 000	SINBON ELECTRONICS CO LTD	TWD	24 671 369	2.83
1 835 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO	TWD	34 623 123	3.97
<i>Hong Kong</i>			<i>138 606 211</i>	<i>15.86</i>
26 586 000	BEIJING ENTERPRISES WATER GR	HKD	10 695 151	1.22
20 011 147	CHINA EVERBRIGHT INTERNATIONAL LTD	HKD	11 301 034	1.29
10 952 000	GUANGDONG INVESTMENT LTD	HKD	19 713 769	2.26
19 532 000	LEE & MAN PAPER MANUFACTURING	HKD	15 989 798	1.83
5 199 500	MTR CORP	HKD	29 064 265	3.33
12 784 000	TOWNGAS CHINA CO LTD	HKD	5 769 285	0.66
4 854 000	VITASOY INTERNATIONAL HOLDINGS	HKD	18 901 540	2.16
9 734 000	XINYI GLASS HOLDINGS LTD	HKD	27 171 369	3.11
<i>China</i>			<i>138 511 304</i>	<i>15.86</i>
6 995 844	CENTRE TESTING INTL GROUP-A	CNY	29 278 508	3.35
24 122 000	CHINA LONGYUAN POWER GROUP - H	HKD	24 160 424	2.77
1 488 900	ENN ENERGY HOLDINGS LTD	HKD	21 846 197	2.50
5 032 211	JOYOUNG CO LTD -A	CNY	24 653 886	2.82
8 924 000	XINYI SOLAR HOLDINGS LTD	HKD	23 288 929	2.67
3 507 200	ZHUZHOU CRRC TIMES ELECTRIC	HKD	15 283 360	1.75
<i>India</i>			<i>123 004 607</i>	<i>14.08</i>
4 766 102	CROMPTON GREAVES CONSUMER EL	INR	24 828 315	2.84
3 680 324	DABUR INDIA LTD	INR	26 899 937	3.08
3 330 632	INDRAPRASTHA GAS LTD	INR	22 907 634	2.62
6 756 965	PETRONET LNG LTD	INR	22 901 531	2.62
2 252 927	VOLTAS LTD	INR	25 467 190	2.92
<i>Australia</i>			<i>84 577 169</i>	<i>9.68</i>
2 235 324	ALS LTD	AUD	16 487 065	1.89
3 110 000	BRAMBLES LTD	AUD	25 353 843	2.90
11 860 171	CLEANAWAY WASTE MANAGEMENT L	AUD	21 492 990	2.46
895 271	WISETECH GLOBAL LTD	AUD	21 243 271	2.43
<i>South Korea</i>			<i>61 742 819</i>	<i>7.08</i>
286 425	COWAY CO LTD	KRW	19 170 374	2.20
23 335	LG CHEM LTD	KRW	17 715 020	2.03
699 045	SFA ENGINEERING CORP	KRW	24 857 425	2.85
Total securities portfolio			853 604 796	97.76

BNP PARIBAS FUNDS SICAV Harmony

Securities portfolio at 31/12/2020

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			33 693 478	18.89
Bonds			33 693 478	18.89
<i>United States of America</i>			<i>28 450 380</i>	<i>15.95</i>
11 486 600	US TREASURY N/B 1.750% 19- 15/11/2029	USD	10 144 097	5.69
8 712 300	US TREASURY N/B 2.875% 18- 15/08/2028	USD	8 268 692	4.63
8 546 900	US TREASURY N/B 5.375% 01- 15/02/2031	USD	10 037 591	5.63
<i>France</i>			<i>5 232 959</i>	<i>2.93</i>
5 162 542	FRANCE O.A.T. 3.750% 05-25/04/2021	EUR	5 232 959	2.93
<i>Italy</i>			<i>10 139</i>	<i>0.01</i>
10 000	ITALY BTIPS 3.750% 13-01/05/2021	EUR	10 139	0.01
Shares/Units in investment funds			142 227 617	79.70
<i>Luxembourg</i>			<i>89 320 990</i>	<i>50.05</i>
1 176 851.00	BNP PARIBAS EASY EUR CORP BOND SRI FOSSIL FREE	EUR	12 849 448	7.20
112 385.00	BNP PARIBAS EASY FTSE EPRA / NAREIT DEVELOPED EUROPE EX UK GREEN ETF 9UC	EUR	1 077 637	0.60
40.76	BNP PARIBAS EASY JPM ESG EMBI GLOBAL DIVERSIFIED COMPOSITE TRACK - IH EUR CAP	EUR	5 392 784	3.02
18 872.00	BNP PARIBAS EASY LOW CARBON 100 EUROPE - UCITS ETF H EUR CAP	EUR	3 529 443	1.98
32 022.00	BNP PARIBAS EASY MSCI EM SRI SRS 5PC CP UCITS ETF CAP	USD	4 052 566	2.27
197 113.00	BNP PARIBAS EASY MSCI EUROPE SRI SRS 5PC CP 9DU	EUR	4 770 411	2.67
243 068.00	BNP PARIBAS EASY MSCI JAPAN SRI SRS 5PC CP	EUR	5 883 194	3.30
484 969.00	BNP PARIBAS EASY MSCI USA SRI SRS 5PC CP	EUR	6 704 066	3.76
86 823.46	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - I CAP	EUR	8 723 161	4.89
2 750 264.00	BNPPEASY JPM GBI UCITS ETF	EUR	30 445 973	17.06
378 683.00	UBS ETF BM US LIQ. C. SUST.U	EUR	5 892 307	3.30
<i>France</i>			<i>35 143 327</i>	<i>19.69</i>
1 536.40	BNP PARIBAS MOIS ISR - I - CAP	EUR	35 143 327	19.69
<i>Ireland</i>			<i>17 763 300</i>	<i>9.96</i>
1 125 859.00	ISHARES EUR HY CORP ESG EURA	EUR	5 772 392	3.24
1 213 202.00	ISHARES USD HY CORP ESG USDA	EUR	5 370 360	3.01
110 656.00	SPDR BLOOMBERG BARCLAYS EMERGING MARKETS LOCAL BOND	EUR	6 620 548	3.71
Total securities portfolio			175 921 095	98.59

BNP PARIBAS FUNDS SICAV Health Care Innovators

Securities portfolio at 31/12/2020

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					Warrants, Rights				
<i>United States of America</i>									
341 389	ABBOTT LABORATORIES	USD	30 549 370	4.24	769 397	BRISTOL MYERS SQUIBB CVR RTS	USD	433 951	0.06
77 032	ACCELERON PHARMA INC	USD	8 054 819	1.12	Total securities portfolio				
299 994	AGIOS PHARMACEUTICALS INC	USD	10 623 791	1.48					
60 947	ALNYLAM PHARMACEUTICALS INC	USD	6 474 015	0.90					
288 144	AMICUS THERAPEUTICS INC	USD	5 437 657	0.76					
74 396	ARENA PHARMACEUTICALS INC	USD	4 671 525	0.65					
255 593	ATRICURE INC	USD	11 629 163	1.62					
260 278	BAXTER INTERNATIONAL INC	USD	17 068 944	2.37					
554 560	BOSTON SCIENTIFIC CORP	USD	16 293 925	2.26					
781 087	BRISTOL-MYERS SQUIBB CO	USD	39 598 568	5.51					
389 224	CENTENE CORP	USD	19 096 168	2.65					
98 074	CHARLES RIVER LABORATORIES	USD	20 027 600	2.78					
143 092	CONMED CORP	USD	13 098 201	1.82					
157 804	CRYOPORT INC	USD	5 659 302	0.79					
347 271	CYTOKINETICS INC	USD	5 897 831	0.82					
203 981	EDWARDS LIFESCIENCES CORP	USD	15 209 175	2.11					
249 553	ELI LILLY & CO	USD	34 436 295	4.78					
248 335	GILEAD SCIENCES INC	USD	11 824 606	1.64					
94 764	GLOBAL BLOOD THERAPEUTICS IN	USD	3 354 361	0.47					
407 794	HOLOGIC INC	USD	24 273 333	3.37					
36 512	INSULET CORP	USD	7 628 264	1.06					
10 719	INTUITIVE SURGICAL INC	USD	7 167 025	1.00					
33 918	IRHYTHM TECHNOLOGIES INC	USD	6 575 693	0.91					
67 020	MASIMO CORP	USD	14 700 525	2.04					
162 747	NEUROCRINE BIOSCIENCES INC	USD	12 749 213	1.77					
158 811	PTC THERAPEUTICS INC	USD	7 921 405	1.10					
404 109	RADIUS HEALTH INC	USD	5 898 726	0.82					
73 432	SAREPTA THERAPEUTICS INC	USD	10 232 047	1.42					
84 467	SHOCKWAVE MEDICAL INC	USD	7 160 245	0.99					
48 819	TELADOC HEALTH INC	USD	7 978 299	1.11					
93 997	TURNING POINT THERAPEUTICS I	USD	9 360 904	1.30					
200 008	UNITEDHEALTH GROUP INC	USD	57 324 022	7.97					
468 863	VERICEL CORP	USD	11 833 182	1.64					
58 900	VERTEX PHARMACEUTICALS INC	USD	11 377 080	1.58					
<i>Switzerland</i>									
171 198	ALCON INC	CHF	9 313 754	1.29					
23 469	LONZA GROUP AG - REG	CHF	12 342 626	1.71					
511 025	NOVARTIS AG - REG	CHF	39 524 055	5.49					
142 600	ROCHE HOLDING AG GENUSSSCHEIN	CHF	40 740 975	5.67					
<i>United Kingdom</i>									
462 702	ASTRAZENECA PLC	GBP	37 859 786	5.26					
<i>Ireland</i>									
217 979	JAZZ PHARMACEUTICALS PLC	USD	29 404 139	4.08					
<i>Japan</i>									
632 100	DAIICHI SANKYO CO LTD	JPY	17 680 213	2.46					
<i>Denmark</i>									
50 982	GENMAB A/S	DKK	16 869 686	2.34					
<i>Canada</i>									
203 923	ZYMEWORKS INC	USD	7 876 589	1.09					
<i>France</i>									
68 842	IPSEN	EUR	4 674 372	0.65					

BNP PARIBAS FUNDS SICAV Inclusive Growth

Securities portfolio at 31/12/2020

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>					<i>Japan</i>				
50 149	ABBOTT LABORATORIES	USD	157 496 320	54.81	48 100	EAST JAPAN RAILWAY CO	JPY	16 555 470	5.76
10 481	ADOBE SYSTEMS INC	USD	4 487 609	1.56	309 100	KUBOTA CORP	JPY	2 621 319	0.91
59 187	ALLSTATE CORP	USD	4 284 057	1.49	9 100	NINTENDO CO LTD	JPY	5 513 261	1.92
40 055	AMERICAN WATER WORKS CO INC	USD	5 317 663	1.85	107 500	TERUMO CORP	JPY	4 750 510	1.65
130 315	APPLE INC	USD	5 024 103	1.75	<i>Germany</i>				
14 439	BIOGEN INC	USD	14 132 237	4.91	15 042	ADIDAS AG	EUR	14 084 399	4.90
113 925	BOSTON SCIENTIFIC CORP	USD	2 889 570	1.01	34 652	ALLIANZ SE - REG	EUR	4 481 012	1.56
29 192	BRIGHT HORIZONS FAMILY SOLUT	USD	3 347 312	1.16	40 926	BASF SE	EUR	6 954 656	2.42
85 655	BRISTOL-MYERS SQUIBB CO	USD	4 127 272	1.44	<i>The Netherlands</i>				
132 233	COMCAST CORP - A	USD	4 342 430	1.51	10 499	ASML HOLDING NV	EUR	4 173 877	1.45
25 922	DEERE & CO	USD	5 663 037	1.97	18 479	KONINKLIJKE DSM NV	EUR	2 601 843	0.91
54 253	EDWARDS LIFESCIENCES CORP	USD	5 700 065	1.98	47 976	WOLTERS KLUWER	EUR	3 313 223	1.15
32 900	ELI LILLY & CO	USD	4 045 197	1.41	<i>Canada</i>				
74 603	FIRST SOLAR INC	USD	4 539 934	1.58	360 640	MANULIFE FINANCIAL CORP	CAD	5 240 246	1.82
115 279	HARTFORD FINANCIAL SVCS GRP	USD	6 031 408	2.10	<i>Spain</i>				
55 096	KEYSIGHT TECHNOLOGIES IN-W/I	USD	4 614 740	1.61	317 261	IBERDROLA SA	EUR	3 711 954	1.29
112 320	KROGER CO	USD	5 947 963	2.07	Total securities portfolio				
64 309	MEDTRONIC PLC	USD	2 915 519	1.01					282 531 570
76 366	MERCK & CO INC	USD	6 156 803	2.14					98.30
48 534	MICROSOFT CORP	USD	5 105 422	1.78					
65 507	NEXTERA ENERGY INC	USD	8 822 633	3.07					
49 953	NIKE INC - B	USD	4 130 493	1.44					
21 174	PALO ALTO NETWORKS INC	USD	5 775 694	2.01					
52 766	PROOFPOINT INC	USD	6 150 160	2.14					
25 841	SALESFORCE.COM INC	USD	5 882 727	2.05					
21 640	UNITEDHEALTH GROUP INC	USD	4 699 765	1.64					
14 882	VERTEX PHARMACEUTICALS INC	USD	6 202 211	2.16					
32 211	WALT DISNEY CO	USD	2 874 596	1.00					
47 649	WASTE MANAGEMENT INC	USD	4 769 718	1.66					
59 181	XYLEM INC	USD	4 592 576	1.60					
<i>France</i>									
35 627	AIR LIQUIDE SA	EUR	4 923 406	1.71					
153 446	ALSTOM	EUR	38 162 681	13.28					
197 504	AXA SA	EUR	4 782 925	1.66					
23 961	DASSAULT SYSTEMES SA	EUR	7 152 118	2.49					
94 318	EDENRED	EUR	3 853 698	1.34					
36 130	ESSILORLUXOTTICA	EUR	3 981 120	1.39					
37 666	IPSEN	EUR	4 377 298	1.52					
264 960	ORANGE	EUR	4 608 382	1.60					
54 263	SANOFI AVENTIS	EUR	2 557 521	0.89					
<i>Switzerland</i>									
99 379	NESTLE SA - REG	CHF	2 579 121	0.90					
16 749	ROCHE HOLDING AG GENUSSSCHEIN	CHF	4 270 498	1.49					
54 270	TE CONNECTIVITY LTD	USD	19 735 216	6.86					
<i>United Kingdom</i>									
52 050	APTIV PLC	USD	9 580 005	3.33					
52 504	ASTRAZENECA PLC	GBP	4 785 207	1.66					
210 705	COMPASS GROUP PLC	GBP	5 370 004	1.87					
220 180	RELX PLC	GBP	17 456 341	6.07					

BNP PARIBAS FUNDS SICAV India Equity

Securities portfolio at 31/12/2020

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		337 403 744	96.54
	<i>India</i>		<i>337 403 744</i>	<i>96.54</i>
83 431	ALKEM LABORATORIES LTD	INR	3 341 961	0.96
1 341 917	AMBUJA CEMENTS LTD	INR	4 572 482	1.31
132 939	APOLLO HOSPITALS ENTERPRISE	INR	4 390 356	1.26
233 899	ASIAN PAINTS LTD	INR	8 852 737	2.53
864 009	AXIS BANK LTD	INR	7 342 076	2.10
79 550	BAJAJ AUTO LTD	INR	3 751 019	1.07
634 299	BHARAT PETROLEUM CORPORATION LTD	INR	3 309 206	0.95
1 357 526	BHARTI AIRTEL LTD	INR	9 472 848	2.71
78 986	BRITANNIA INDUSTRIES LTD	INR	3 867 889	1.11
334 415	CIPLA LTD	INR	3 753 924	1.07
203 902	COLGATE PALMOLIVE (INDIA)	INR	4 369 548	1.25
75 150	DIVIS LABORATORIES LTD	INR	3 953 177	1.13
60 512	DR. REDDYS LABORATORIES	INR	4 311 662	1.23
2 284 176	EXIDE INDUSTRIES LTD	INR	5 980 617	1.71
843 396	GTPL HATHWAY LTD	INR	1 545 744	0.44
677 975	GUJARAT GAS LTD	INR	3 492 521	1.00
1 176 540	HCL TECHNOLOGIES LTD	INR	15 238 100	4.36
1 651 307	HDFC BANK LIMITED	INR	32 479 442	9.30
880 850	HDFC STANDARD LIFE INSURANCE	INR	8 157 055	2.33
211 224	HINDUSTAN UNILEVER LTD	INR	6 927 861	1.98
433 098	HOUSING DEVELOPMENT FINANCE	INR	15 176 095	4.34
4 117 815	ICICI BANK LTD	INR	30 125 397	8.62
263 978	ICICI LOMBARD GENERAL INSURA	INR	5 495 694	1.57
1 391 838	INFOSYS LTD	INR	23 818 606	6.81
954 274	INOX LEISURE LTD	INR	3 689 839	1.06
1 619 200	JYOTHY LABORATORIES LTD	INR	3 245 101	0.93
492 789	KOTAK MAHINDRA BANK LTD	INR	13 465 932	3.85
87 803	LARSEN & TOUBRO INFOTECH LTD	INR	4 398 430	1.26
377 279	LARSEN & TOUBRO LTD	INR	6 653 128	1.90
791 723	LAURUS LABS LTD	INR	3 828 025	1.10
1 071 821	MAHINDRA HOLIDAYS & RESORTS	INR	3 160 120	0.90
881 028	MARICO LTD	INR	4 855 780	1.39
67 356	MARUTI SUZUKI INDIA LTD	INR	7 056 670	2.02
95 794	PVR LTD	INR	1 732 111	0.50
707 836	RELIANCE INDUSTRIES LTD	INR	19 243 332	5.51
297 179	RELIANCE INDUSTRIES-PARTLY P	INR	4 546 279	1.30
591 474	REPCO HOME FINANCE LTD	INR	1 887 888	0.54
150 704	SBI CARDS & PAYMENT SERVICES	INR	1 756 315	0.50
590 436	SECURITY AND INTELLIGENCE SER REG SHS	INR	3 472 430	0.99
2 299 300	STATE BANK OF INDIA	INR	8 659 625	2.48
1 032 593	SUN PHARMACEUTICAL INDUSTRIES	INR	8 375 014	2.40
186 085	TATA CONSULTANCY SVCS LTD	INR	7 291 708	2.09
264 150	TECH MAHINDRA LTD	INR	3 519 052	1.01
177 339	ULTRATECH CEMENT LTD	INR	12 840 948	3.67
Total securities portfolio			337 403 744	96.54

BNP PARIBAS FUNDS SICAV Japan Equity

Securities portfolio at 31/12/2020

Expressed in JPY

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market					11 600	SHIMANO INC	JPY	279 955 165	1.43
			19 197 494 694	98.18	16 100	SHIN-ETSU CHEMICAL CO LTD	JPY	290 803 773	1.49
					82 000	SHINKO ELECTRIC INDUSTRIES	JPY	193 783 265	0.99
					94 700	SOFTBANK GROUP CORP	JPY	764 069 435	3.92
					74 700	SONY CORP	JPY	772 462 772	3.96
					45 400	SQUARE ENIX HOLDINGS CO LTD	JPY	284 287 499	1.45
					41 700	SUMITOMO METAL MINING CO LTD	JPY	191 195 735	0.98
					74 800	SUMITOMO MITSUI FINANCIAL GR	JPY	239 468 473	1.22
					71 200	SUMITOMO WAREHOUSE CO LTD	JPY	93 990 945	0.48
					50 300	SUSHIRO GLOBAL HOLDINGS LTD	JPY	198 812 536	1.02
					90 800	TOKIO MARINE HOLDINGS INC	JPY	481 777 469	2.46
					10 300	TOKYO ELECTRON LTD	JPY	395 227 592	2.02
					46 400	TOYO SUISAN KAISHA LTD	JPY	232 664 815	1.19
					63 800	TOYODA GOSEI CO LTD	JPY	191 048 937	0.98
					42 600	TOYOTA MOTOR CORP	JPY	339 394 147	1.74
					27 300	UZABASE INC	JPY	97 710 192	0.50
					40 700	WEST HOLDINGS CORP	JPY	193 578 136	0.99
					387 000	YAHOO JAPAN CORP	JPY	241 710 218	1.24
					Total securities portfolio			19 197 494 694	98.18
Shares									
	<i>Japan</i>		<i>19 197 494 694</i>	<i>98.18</i>					
34 600	ABC-MART INC	JPY	198 364 265	1.01					
50 400	AGC INC	JPY	181 624 724	0.93					
131 700	AMADA HOLDINGS CO LTD	JPY	149 452 921	0.76					
233 700	ASAHI KASEI CORP	JPY	246 701 619	1.26					
75 100	CHARM CARE CORP	JPY	98 392 517	0.50					
96 900	CHUGAI PHARMACEUTICAL CO LTD	JPY	532 455 396	2.73					
33 800	CYBERAGENT INC	JPY	240 489 395	1.23					
152 000	DAIICHI SANKYO CO LTD	JPY	537 076 487	2.76					
79 200	DAIWA HOUSE INDUSTRY CO LTD	JPY	242 865 847	1.24					
99 000	DENA CO LTD	JPY	182 055 393	0.93					
49 200	DENKA CO LTD	JPY	198 382 137	1.01					
29 900	DENSAN SYSTEM CO LTD	JPY	95 729 681	0.49					
47 600	EARTH CHEMICAL CO LTD	JPY	276 861 265	1.42					
26 100	EISAI CO LTD	JPY	192 583 099	0.98					
19 700	FUJITSU LTD	JPY	293 450 767	1.50					
67 800	FURUKAWA ELECTRIC CO LTD	JPY	188 635 538	0.96					
144 000	HONDA MOTOR CO LTD	JPY	417 753 235	2.14					
59 800	IBIDEN CO LTD	JPY	287 949 353	1.47					
204 300	ICHIKOH INDUSTRIES LTD	JPY	141 044 165	0.72					
59 400	INFO SERVICES INTL DENTSU	JPY	185 835 981	0.95					
57 200	INFOCOM CORP	JPY	194 121 435	0.99					
161 300	INPEX CORP	JPY	89 805 441	0.46					
195 300	ITOCHU CORP	JPY	578 557 768	2.97					
39 100	KANEKA CORP	JPY	141 211 836	0.72					
27 900	KATITAS CO LTD	JPY	92 810 247	0.47					
61 200	KDDI CORP	JPY	186 352 821	0.95					
97 800	KEISEI ELECTRIC RAILWAY CO	JPY	341 671 411	1.75					
127 200	KUBOTA CORP	JPY	286 607 486	1.47					
66 700	KYOWA EXEO CORP	JPY	194 053 173	0.99					
21 200	MABUCHI MOTOR CO LTD	JPY	95 317 338	0.49					
208 800	MAEDA CORP	JPY	191 360 826	0.98					
45 400	MAKITA CORP	JPY	234 682 299	1.20					
84 200	MEGMILK SNOW BRAND CO LTD	JPY	185 652 583	0.95					
92 700	MINEBEA MITSUMI INC	JPY	189 987 165	0.97					
64 900	MITSUBISHI HEAVY INDUSTRIES	JPY	205 146 384	1.05					
160 900	MITSUBISHI LOGISNEXT CO LTD	JPY	190 691 953	0.98					
729 360	MITSUBISHI UFJ FINANCIAL GROUP	JPY	333 788 717	1.71					
42 900	NEC CORP	JPY	237 781 173	1.22					
229 600	NEXTAGE CO LTD	JPY	303 999 640	1.55					
66 800	NICHIREI CORP	JPY	193 322 556	0.99					
22 000	NIDEC CORP	JPY	286 209 963	1.46					
6 500	NINTENDO CO LTD	JPY	428 650 192	2.19					
340 000	NISSAN MOTOR CO LTD	JPY	190 519 476	0.97					
341 800	NOMURA HOLDINGS INC	JPY	186 259 466	0.95					
326 700	OJI HOLDINGS CORP	JPY	191 770 618	0.98					
126 000	OLYMPUS CORP	JPY	284 745 848	1.46					
49 200	OPEN HOUSE CO LTD	JPY	186 728 067	0.95					
154 600	ORIX CORP	JPY	245 304 935	1.25					
73 100	POINT	JPY	151 295 168	0.77					
137 800	POLA ORBIS HOLDINGS INC	JPY	288 409 096	1.47					
122 300	RECRUIT HOLDINGS CO LTD	JPY	528 069 936	2.70					
29 500	ROHM CO LTD	JPY	295 055 434	1.51					
49 800	SANKYU INC	JPY	194 075 201	0.99					
95 200	SBI HOLDINGS INC	JPY	233 466 108	1.19					
117 200	SEKISUI HOUSE LTD	JPY	246 189 283	1.26					
150 900	SG HOLDINGS CO LTD	JPY	424 178 762	2.17					

BNP PARIBAS FUNDS SICAV Japan Multi-Factor Equity

Securities portfolio at 31/12/2020

Expressed in JPY

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market					2 900	SCSK CORP	JPY	17 077 346	0.92
			1 811 392 606	98.11	3 500	SECOM CO LTD	JPY	33 265 865	1.80
					10 000	SEKISUI HOUSE LTD	JPY	21 005 912	1.14
					25 800	SHIMIZU CORP	JPY	19 381 012	1.05
					1 800	SHIN-ETSU CHEMICAL CO LTD	JPY	32 512 223	1.76
					5 400	SHINSEI BANK LTD	JPY	6 866 817	0.37
					2 500	SHIONOGI & CO LTD	JPY	14 055 489	0.76
					9 700	SHIZUOKA BANK LTD/THE	JPY	7 335 459	0.40
					3 700	SOHGO SECURITY SERVICES CO	JPY	19 778 374	1.07
					4 800	SOMPO HOLDINGS INC	JPY	20 046 875	1.09
					6 900	SONY CORP	JPY	71 351 983	3.86
					11 800	SUMITOMO CORP	JPY	16 137 345	0.87
					3 900	SUMITOMO MITSUI FINANCIAL GR	JPY	12 485 656	0.68
					7 400	SUMITOMO MITSUI TRUST HOLDINGS	JPY	23 462 345	1.27
					5 400	SUNTORY BEVERAGE AND FOOD LTD	JPY	19 697 407	1.07
					500	SYSMEX CORP	JPY	6 199 209	0.34
					17 900	T&D HOLDINGS INC	JPY	21 778 316	1.18
					3 700	TAISEI CORP	JPY	13 175 597	0.71
					7 900	TAKEDA PHARMACEUTICAL CO LTD	JPY	29 546 145	1.60
					9 300	TEIJIN LTD	JPY	18 051 799	0.98
					3 300	TERUMO CORP	JPY	14 233 357	0.77
					3 800	TOKIO MARINE HOLDINGS INC	JPY	20 162 493	1.09
					600	TOKYO ELECTRON LTD	JPY	23 022 967	1.25
					6 700	TOKYO GAS CO LTD	JPY	15 984 013	0.87
					3 200	TOYO SUISAN KAISHA LTD	JPY	16 045 849	0.87
					1 400	TOYOTA INDUSTRIES CORP	JPY	11 470 848	0.62
					12 000	TOYOTA MOTOR CORP	JPY	95 603 985	5.18
					1 200	TREND MICRO INC	JPY	7 140 276	0.39
					2 800	UNICHARM CORP	JPY	13 681 312	0.74
					2 300	WELCIA HOLDINGS CO LTD	JPY	8 940 880	0.48
					29 800	YAHOO JAPAN CORP	JPY	18 612 311	1.01
					1 600	YAKULT HONSHA CO LTD	JPY	8 334 627	0.45
					Total securities portfolio			1 811 392 606	98.11
	Shares		1 811 392 606	98.11					
	<i>Japan</i>		<i>1 811 392 606</i>	<i>98.11</i>					
2 100	AEON CO LTD	JPY	7 111 600	0.39					
4 300	AJINOMOTO CO INC	JPY	10 062 547	0.55					
24 600	ASTELLAS PHARMA INC	JPY	39 202 718	2.12					
5 400	BRIDGESTONE CORP	JPY	18 285 999	0.99					
2 400	CALBEE INC	JPY	7 458 262	0.40					
10 100	CANON INC	JPY	20 114 131	1.09					
4 200	CHUGAI PHARMACEUTICAL CO LTD	JPY	23 078 562	1.25					
1 300	DAIKIN INDUSTRIES LTD	JPY	29 841 817	1.62					
52	DAIWA HOUSE REIT INVESTMENT	JPY	13 282 956	0.72					
35 500	DAIWA SECURITIES GROUP INC	JPY	16 687 883	0.90					
6 300	DON QUIJOTE HOLDINGS CO LTD	JPY	15 043 088	0.81					
6 500	FUJIFILM HOLDINGS CORP	JPY	35 384 807	1.92					
2 400	FUJITSU LTD	JPY	35 750 347	1.94					
43	GLP J - REIT	JPY	7 005 813	0.38					
4 000	HITACHI LTD	JPY	16 261 624	0.88					
12 900	HONDA MOTOR CO LTD	JPY	37 423 727	2.03					
2 600	HOYA CORP	JPY	37 098 694	2.01					
14 700	ITOCHU CORP	JPY	43 547 359	2.36					
2 800	ITOCHU TECHNO-SOLUTIONS CORP	JPY	10 309 411	0.56					
8 200	JAPAN EXCHANGE GROUP INC	JPY	21 644 410	1.17					
31 400	JAPAN POST BANK CO LTD	JPY	26 623 148	1.44					
2 800	KAO CORP	JPY	22 284 787	1.21					
16 300	KDDI CORP	JPY	49 633 186	2.69					
400	KEYENCE CORP	JPY	23 220 469	1.26					
1 800	KOBE BUSSAN CO LTD	JPY	5 713 966	0.31					
7 000	KOMATSU LTD	JPY	19 791 223	1.07					
1 800	KYOCERA CORP	JPY	11 395 914	0.62					
1 800	M3 INC	JPY	17 554 860	0.95					
1 500	MEIJI HOLDINGS CO LTD	JPY	10 880 372	0.59					
1 900	MERCARI INC	JPY	8 707 417	0.47					
10 200	MITSUBISHI CORP	JPY	25 945 176	1.41					
18 400	MITSUBISHI ELECTRIC CORP	JPY	28 657 922	1.55					
3 500	MITSUBISHI HEAVY INDUSTRIES	JPY	11 063 364	0.60					
94 100	MITSUBISHI UFJ FINANCIAL GROUP	JPY	43 064 493	2.33					
11 300	mitsui & co LTD	JPY	21 367 261	1.16					
21 760	MIZUHO FINANCIAL GROUP INC	JPY	28 451 220	1.54					
10 600	MS&AD INSURANCE GROUP HOLDING	JPY	33 298 232	1.80					
2 000	NABTESCO CORP	JPY	9 067 951	0.49					
4 100	NEC CORP	JPY	22 725 007	1.23					
2 200	NEXON CO LTD	JPY	7 001 400	0.38					
6 200	NGK SPARK PLUG CO LTD	JPY	10 929 239	0.59					
1 400	NIDEC CORP	JPY	18 213 361	0.99					
300	NINTENDO CO LTD	JPY	19 783 855	1.07					
16 000	NIPPON TELEGRAPH & TELEPHONE	JPY	42 313 672	2.29					
3 100	NISSAN CHEMICAL INDUSTRIES	JPY	20 013 458	1.08					
1 400	NISSIN FOODS HOLDINGS CO LTD	JPY	12 374 527	0.67					
1 000	NITORI HOLDINGS CO LTD	JPY	21 619 875	1.17					
1 800	NITTO DENKO CORP	JPY	16 629 702	0.90					
2 800	NOMURA RESEARCH INSTITUTE LTD	JPY	10 342 915	0.56					
30 200	OBAYASHI CORP	JPY	26 867 364	1.46					
900	ORACLE CORP JAPAN	JPY	12 082 819	0.65					
8 100	PANASONIC CORP	JPY	9 679 372	0.52					
8 200	RAKUTEN INC	JPY	8 156 570	0.44					
4 200	RECRUIT HOLDINGS CO LTD	JPY	18 134 863	0.98					
46 500	RESONA HOLDINGS INC	JPY	16 763 799	0.91					

BNP PARIBAS FUNDS SICAV Japan Small Cap

Securities portfolio at 31/12/2020

Expressed in JPY

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
	Shares		126 035 570 663	93.48	1 250 000	MEIKO ELECTRONICS CO LTD	JPY	2 409 308 995	1.79
	Japan		126 035 570 663	93.48	170 000	MITSUBISHI GAS CHEMICAL CO	JPY	402 658 072	0.30
415 000	ADEKA CORP	JPY	748 108 003	0.55	440 000	MITSUI MINING & SMELTING CO	JPY	1 665 776 214	1.24
370 000	ADTEC PLASMA TECHNOLOGY CO	JPY	465 110 373	0.34	370 000	MOBILE FACTORY INC	JPY	354 013 694	0.26
110 000	ADVANTEST CORP	JPY	850 630 512	0.63	900 000	MRMAX HOLDINGS LTD	JPY	696 807 903	0.52
480 000	ANRITSU CORP	JPY	1 104 791 519	0.82	135 000	NABTESCO CORP	JPY	612 086 677	0.45
208 500	ARGO GRAPHICS INC	JPY	676 361 744	0.50	260 000	NGK SPARK PLUG CO LTD	JPY	458 322 932	0.34
560 000	ARUHI CORP	JPY	1 012 159 668	0.75	480 000	NICHIAS CORP	JPY	1 178 708 139	0.87
220 000	BELC CO LTD	JPY	1 373 386 048	1.02	100 000	NICHIREI CORP	JPY	289 405 025	0.21
1 240 000	BR HOLDINGS CORP	JPY	797 119 793	0.59	550 000	NICHIRIN CO LTD	JPY	921 728 886	0.68
13 000	BUSHIROAD INC	JPY	29 141 833	0.02	247 000	NIHON UNISYS LTD	JPY	998 272 067	0.74
140 000	CAPCOM CO LTD	JPY	935 067 155	0.69	430 000	NIPPON CHEMICAL INDUSTRIAL	JPY	1 211 131 138	0.90
47 000	CHODAI CO LTD	JPY	71 530 473	0.05	60 000	NIPPON ELECTRIC GLASS CO LTD	JPY	135 602 714	0.10
1 720 000	COMPUTER ENGINEER & CONSULT	JPY	2 606 384 742	1.93	104 000	NIPPON SEISEN CO LTD	JPY	385 381 150	0.29
200 000	COMSYS HOLDINGS CORP	JPY	641 403 253	0.48	725 000	NIPPON SYSTEMWARE CO LTD	JPY	1 567 852 364	1.16
66 000	COPRO-HOLDINGS CO LTD	JPY	260 643 475	0.19	180 000	NISSIEI ASB MACHINE CO LTD	JPY	1 062 033 616	0.79
40 000	COSMOS PHARMACEUTICAL CORP	JPY	666 309 622	0.49	2 050 000	NISSIN ELECTRIC CO LTD	JPY	2 500 465 100	1.85
1 060 000	CRESCO LTD	JPY	1 389 464 959	1.03	230 000	NITTO BOSEKI CO LTD	JPY	1 047 138 888	0.78
350 000	CTS CO LTD	JPY	335 828 332	0.25	230 000	NTT DATA INTRAMART CORP	JPY	692 944 156	0.51
510 000	DAI-ICHI KOGYO SEIYAKU CO	JPY	2 208 037 142	1.64	220 000	OKAMOTO MACHINE TOOL WORKS	JPY	509 834 017	0.38
630 000	DAIKO DENSHI TSUSHIN LTD	JPY	329 942 884	0.24	180 000	OPTORUN CO LTD	JPY	379 822 224	0.28
155 000	DAIWABO HOLDINGS CO LTD	JPY	1 422 842 942	1.06	620 000	ORICON INC	JPY	709 431 228	0.53
70 000	DCM HOLDINGS CO LTD	JPY	82 578 032	0.06	230 000	OSAKA ORGANIC CHEMICAL IND	JPY	736 418 784	0.55
230 000	DENKA CO LTD	JPY	927 396 170	0.69	501 000	OSAKA SODA CO LTD	JPY	1 363 301 155	1.01
220 000	DIC CORP	JPY	573 474 707	0.43	100 000	PALTAC CORP	JPY	561 307 316	0.42
100 000	FANCL CORP	JPY	411 133 930	0.30	1 360 000	PC DEPOT CORP	JPY	763 853 426	0.57
180 000	FERROTEC HOLDINGS CORP	JPY	316 415 685	0.23	730 000	PRESTIGE INTERNATIONAL INC	JPY	665 778 708	0.49
340 000	FUJI CORP/AICHI	JPY	922 858 518	0.68	520 000	RACCOON HOLDINGS INC	JPY	891 824 193	0.66
126 000	FUJI OIL HOLDINGS INC	JPY	371 479 515	0.28	380 000	RASA INDUSTRIES LTD	JPY	881 079 370	0.65
707 000	FUJIMORI KOGYO CO LTD	JPY	3 375 476 411	2.50	2 560 000	RIKEN TECHNOS CORP	JPY	1 153 851 446	0.86
410 000	FULLCAST HOLDINGS CO LTD	JPY	657 715 103	0.49	655 000	RORZE CORPORATION	JPY	4 372 388 332	3.25
279 000	FURUKAWA ELECTRIC CO LTD	JPY	776 243 587	0.58	120 000	SAMCO INC	JPY	452 810 089	0.34
349 000	FURUYA METAL CO LTD	JPY	2 106 139 914	1.56	55 000	SANYO DENKI CO LTD	JPY	305 560 897	0.23
325 000	GIG WORKS INC	JPY	1 061 905 645	0.79	130 000	SAWAI PHARMACEUTICAL CO LTD	JPY	608 715 699	0.45
570 000	GUNGHO ONLINE ENTERTAINMENT	JPY	1 316 668 754	0.98	440 000	SBI HOLDINGS INC	JPY	1 079 045 035	0.80
610 000	HOKKO CHEMICAL INDUSTRY CO	JPY	701 569 028	0.52	83 000	SCREEN HOLDINGS CO LTD	JPY	631 198 666	0.47
630 000	HOOSIERS HOLDINGS	JPY	419 480 433	0.31	550 000	SEIREN CO LTD	JPY	859 351 714	0.64
250 000	IBIDEN CO LTD	JPY	1 203 801 641	0.89	1 010 000	SEKISUI PLASTICS CO LTD	JPY	535 497 954	0.40
464 500	IHARA SCIENCE CORP	JPY	794 490 554	0.59	140 000	SERIA CO LTD	JPY	529 749 554	0.39
295 000	INFO SERVICES INTL DENTSU	JPY	922 922 803	0.68	365 000	SHIBAURA ELECTRONICS CO LTD	JPY	1 140 579 831	0.85
450 000	INTER ACTION CORP	JPY	870 549 347	0.65	245 000	SHIP HEALTHCARE HOLDINGS INC	JPY	1 404 663 489	1.04
190 000	IRISO ELECTRONICS CO LTD	JPY	846 321 175	0.63	1 100 000	SINFONIA TECHNOLOGY CO LTD	JPY	1 541 303 579	1.14
52 500	ISHIHARA CHEMICAL CO LTD SECOND SECT	JPY	113 850 014	0.08	360 000	SK-ELECTRONICS CO LTD	JPY	478 517 491	0.35
440 000	JAPAN ELECTRONIC MATERIALS	JPY	810 488 050	0.60	760 000	SOIKEN HOLDINGS INC	JPY	480 489 723	0.36
194 100	JSB CO LTD	JPY	681 949 331	0.51	1 420 000	SUNCALL CORP	JPY	659 403 019	0.49
350 000	JSR CORP	JPY	1 005 226 650	0.75	1 070 000	SWCC SHOWA HOLDINGS CO LTD	JPY	1 881 918 436	1.40
180 000	KAKAKU.COM INC	JPY	509 115 347	0.38	450 000	SYSTEMA CORP	JPY	975 548 116	0.72
83 000	KAMEDA SEIKA CO LTD	JPY	402 193 350	0.30	340 000	TAIYO YUDEN CO LTD	JPY	1 643 857 587	1.22
515 000	KEEPER TECHNICAL LABORATORY	JPY	1 150 126 029	0.85	1 750 000	TAMURA CORP	JPY	1 001 410 410	0.74
165 000	KOBE BUSSAN CO LTD	JPY	523 780 201	0.39	120 000	TECHMATRIX CORPORATION	JPY	257 596 613	0.19
290 000	KS HOLDINGS CORP	JPY	416 568 180	0.31	800 000	TECHNO HORIZON HOLDINGS CO	JPY	610 758 240	0.45
190 000	KURITA WATER INDUSTRIES LTD	JPY	749 779 362	0.56	1 002 000	TERAOKA SEISAKUSHO CO LTD	JPY	409 291 535	0.30
300 000	KYUDENKO CORP	JPY	998 767 533	0.74	200 000	THK CO LTD	JPY	665 839 960	0.49
241 700	LEGS CO LTD	JPY	424 273 493	0.31	70 000	TOHO GAS CO LTD	JPY	476 884 861	0.35
170 000	M&A CAPITAL PARTNERS CO LTD	JPY	1 008 563 257	0.75	700 000	TOKAI HOLDINGS CORP	JPY	718 537 913	0.53
490 000	MARUWA CO LTD	JPY	5 686 763 378	4.23	180 000	TOKUYAMA CORP	JPY	417 197 922	0.31
220 000	MARUZEN SHOWA UNYU CO LTD	JPY	765 694 781	0.57	170 000	TOKYO OHKA KOGYO CO LTD	JPY	1 231 847 515	0.91
					82 600	TOKYO RADIATOR MFG CO LTD	JPY	41 312 605	0.03
					215 000	TOKYO SEIMITSU CO LTD	JPY	1 043 823 303	0.77
					325 000	TOTOKU ELECTRIC CO LTD	JPY	799 266 794	0.59
					370 000	TOYODA GOSEI CO LTD	JPY	1 107 964 052	0.82

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Japan Small Cap

Securities portfolio at 31/12/2020

Expressed in JPY

Quantity Denomination	Quotation currency	Market value	% of net assets
359 000 TRANSACTION CO LTD	JPY	334 450 533	0.25
96 000 TRI CHEMICAL LABORATORIES IN	JPY	1 601 030 487	1.19
290 000 TS TECH	JPY	924 292 758	0.69
680 000 TSUGAMI CORP	JPY	1 061 314 649	0.79
100 000 ULVAC INC	JPY	441 628 609	0.33
165 500 VALUECOMMERCE CO LTD	JPY	530 352 588	0.39
240 000 WDB HOLDINGS CO LTD	JPY	634 776 220	0.47
1 200 000 WEST HOLDINGS CORP	JPY	5 707 463 464	4.24
810 000 WORLD HOLDINGS CO LTD	JPY	1 589 563 074	1.18
780 000 YAKUODO HOLDINGS CO LTD	JPY	1 927 421 824	1.43
720 000 YAMAICHI ELECTRONICS CO LTD	JPY	1 117 227 823	0.83
890 000 YOKOWO CO LTD	JPY	2 767 553 723	2.05
Total securities portfolio		126 035 570 663	93.48

BNP PARIBAS FUNDS SICAV Latin America Equity

Securities portfolio at 31/12/2020

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			57 494 266	97.84					
Brazil			38 229 603	65.06					
13 539	AFYA LTD-CLASS A	USD	342 537	0.58	330 000	OI SA	BRL	139 772	0.24
34 000	ALIANSC E SONAE SHOPPING CENT	BRL	190 940	0.32	16 400	PETROLEO BRASILEIRO PETROBRAS	BRL	91 090	0.16
17 000	ALPARGATAS SA - PREF	BRL	137 461	0.23	122 279	PETROLEO BRASILEIRO PETROBRAS - ADR	USD	1 373 193	2.34
19 940	AMBEV SA	BRL	60 079	0.10	199 838	PETROLEO BRASILEIRO PETROBRAS - ADR	USD	2 210 208	3.76
346 498	AMBEV SA - ADR	USD	1 060 284	1.80	34 500	PETROLEO BRASILEIRO PETROBRAS - PREF	BRL	188 235	0.32
39 662	ANIMA HOLDING SA	BRL	274 890	0.47	53 540	RAIA DROGASIL SA	BRL	258 104	0.44
11 700	B2W CIA DIGITAL	BRL	170 313	0.29	22 920	RANDON PARTICIPACOES SA-PREF	BRL	70 955	0.12
260 333	B3 SA-BRASIL BOLSA BALCAO	BRL	3 106 442	5.29	37 580	RUMO SA	BRL	139 202	0.24
14 192	BANCO BRADESCO - ADR	USD	74 650	0.13	149 200	SANTOS BRASIL PARTICIPACOES	BRL	150 803	0.26
372 875	BANCO BRADESCO SA	BRL	1 737 244	2.96	3 269	SER EDUCACIONAL SA	BRL	9 831	0.02
35 510	BANCO BRADESCO SA-PREF	BRL	185 542	0.32	28 358	SUL AMERICA SA - UNITS	BRL	242 132	0.41
121 736	BANCO DO BRASIL S.A.	BRL	909 354	1.55	132 492	SUZANO PAPEL E CELULOSE SA	BRL	1 493 223	2.54
34 566	BANCO SANTANDER BRASIL-UNIT	BRL	298 332	0.51	50	TELEFONICA BRASIL S.A.	BRL	448	0.00
36 299	BB SEGURIDADE PARTICIPACOES	BRL	207 066	0.35	14 395	TIM SA	BRL	40 601	0.07
3 200	BR PROPERTIES SA	BRL	6 099	0.01	14 320	TIM SA-ADR	USD	199 334	0.34
143 998	BRADESPAR SA - PREF	BRL	1 766 226	3.01	94 900	TOTVS SA	BRL	524 726	0.89
97 093	BRF SA	BRL	411 985	0.70	187 600	ULTRAPAR PARTICIPACOES SA	BRL	857 424	1.46
12 537	BRF SA - ADR	USD	52 655	0.09	46 300	VALE SA	BRL	779 512	1.33
63 102	CCR SA	BRL	163 641	0.28	226 598	VALE SA - ADR	USD	3 797 783	6.45
120 206	CEMIG SA - ADR	USD	346 193	0.59	126 700	VIA VAREJO SA	BRL	394 185	0.67
31 900	CENTRAIS ELETRICAS BRASILIER	BRL	225 208	0.38	1 006	VIVARA PARTICIPACOES SA	BRL	5 706	0.01
33 100	CENTRAIS ELETRICAS BRAS-PR B	BRL	235 783	0.40	63 847	WEG SA	BRL	930 996	1.58
16 200	CIA BRASILEIRA DE DISTRIBUIC	BRL	234 071	0.40	Mexico				
1 700	CIA DE SANEAMENTO DO PA-UNIT	BRL	8 510	0.01	164 034	AMERICA MOVIL - ADR - L	USD	2 385 055	21.34
10 625	CIA PARANAENSE DE ENERGI-PFB	BRL	153 294	0.26	160 841	AMERICA MOVIL SAB DE C-SER L	MXN	116 965	0.20
16 641	CIA SANEAMENTO BASICO DE - ADR	USD	142 946	0.24	48 849	CEMEX SAB - ADR	USD	252 549	0.43
37 800	CIA SIDERURGICA NACIONAL SA	BRL	231 784	0.39	226 240	CEMEX SAB - CPO	MXN	116 609	0.20
98 055	COMPANHIA DE LOCACAO DAS AME	BRL	553 309	0.94	16 861	COCA-COLA FEMSA SAB DE CV	MXN	77 436	0.13
10 106	COSAN LTD - A SHARES	USD	186 254	0.32	3 300	COCA-COLA FEMSA SAB-SP ADR	USD	152 130	0.26
63 200	CURY CONSTRUTORA E INCORPORA	BRL	126 541	0.22	278 756	CORP INMOBILIARIA VESTA SAB	MXN	542 669	0.92
44 500	CVC BRASIL OPERADORA E AGENC	BRL	176 314	0.30	389 900	FIBRA UNO ADMINISTRACION SA	MXN	440 277	0.75
116 670	DIRECIONAL ENGENHARIA SA	BRL	294 023	0.50	23 846	FOMENTO ECONOMICO MEX - ADR	USD	1 806 811	3.07
28 918	DURATEX SA	BRL	106 560	0.18	1 300	FOMENTO ECONOMICO MEXICA- UBD	MXN	9 809	0.02
299 100	ECORODOVIAS INFRA E LOG SA	BRL	769 892	1.31	126 100	GENOMMA LAB INTERNACIONAL - B	MXN	119 230	0.20
5 100	EMBRAER SA	BRL	8 690	0.01	69 000	GRUMA S.A.B. - B	MXN	820 465	1.40
5 552	EMBRAER SA-ADR	USD	37 809	0.06	4 000	GRUPO AEROPORTUARIO PAC - ADR	USD	445 160	0.76
50 505	ENERGISA SA - UNITS	BRL	509 115	0.87	1 900	GRUPO AEROPORTUARIO SURESTE - ADR - B	USD	313 367	0.53
6 300	ENGIE BRASIL ENERGIA SA	BRL	53 295	0.09	351 571	GRUPO FINANCIERO BANORTE - O	MXN	1 939 635	3.30
89 800	EQUATORIAL ENERGIA SA - ORD	BRL	400 403	0.68	52 000	GRUPO TELEVISA SAB-SER CPO	MXN	85 442	0.15
20 700	GERDAU SA - ADR	USD	96 669	0.16	105 456	INFRAESTRUCTURA ENERGETICA	MXN	410 540	0.70
87 000	GERDAU SA - PREF	BRL	409 525	0.70	141 000	ORBIA ADVANCE CORP SAB DE CV	MXN	330 820	0.56
15 800	HYPERA SA	BRL	104 184	0.18	200 100	PLA ADMINISTRADORA INDUSTRIA	MXN	308 101	0.52
228 454	ITAU UNIBANCO H PREF - ADR	USD	1 391 285	2.37	1 865	PROMOTORA Y OPERADORA DE INF	MXN	16 439	0.03
33 847	ITAU UNIBANCO HOLDING S-PREF	BRL	206 111	0.35	69 314	PROMOTORA Y OPERADORA DE INF- L	MXN	378 060	0.64
668 119	ITAUSA INVESTIMENTOS ITAU-PR	BRL	1 508 808	2.57	128 600	TELESITES SAB DE CV	MXN	138 891	0.24
20 347	LOCALIZA RENT A CAR	BRL	270 095	0.46	475 400	WALMART DE MEXICO SAB DE CV	MXN	1 335 620	2.27
69 514	LOJAS AMERICANAS SA	BRL	273 683	0.47	Chile				
64 520	LOJAS RENNER SA	BRL	540 835	0.92	14 528 700	BANCO SANTANDER CHILE	CLP	697 296	1.19
13 100	M DIAS BRANCO SA	BRL	85 901	0.15	379 275	CENCOSUD SA	CLP	675 275	1.15
332 461	MAGAZINE LUIZA SA	BRL	1 596 958	2.72	200	EMPRESA NACIONAL DE TELECOM	CLP	1 241	0.00
75 800	MARFRIG GLOBAL FOODS SA	BRL	211 748	0.36	40 900	EMPRESAS CMPC SA	CLP	107 647	0.18
20 415	MELIUZ SA - ON	BRL	58 995	0.10	16 500	EMPRESAS COPEC SA	CLP	167 438	0.28
56 648	MINERVA SA	BRL	111 023	0.19	2 544 563	ENEL AMERICAS SA	CLP	415 475	0.71
26 300	MULTIPLAN EMPREENDIMENTOS	BRL	119 141	0.20	29 876	ENEL AMERICAS SA - ADR	USD	245 581	0.42
68 653	NATURA &CO HOLDING SA	BRL	693 907	1.18	318 800	ENEL CHILE SA	CLP	24 768	0.04
46 249	NOTRE DAME INTERMED PAR SA	BRL	697 538	1.19					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Latin America Equity

Securities portfolio at 31/12/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
63 345	ENEL CHILE SA	USD	246 412	0.42
4 800	QUIMICA Y MINERA CHIL - ADR	USD	235 632	0.40
74 000	S.A.C.I. FALABELLA	CLP	273 920	0.47
	<i>Colombia</i>		<i>1 474 434</i>	<i>2.51</i>
15 933	BANCOLOMBIA S.A. - ADR	USD	640 188	1.09
23 921	ECOPETROL SA - ADR	USD	308 820	0.53
35 100	GRUPO ARGOS SA	COP	142 637	0.24
24 700	GRUPO AVAL ACCIONES Y VALORE	USD	169 936	0.29
28 800	GRUPO DE INV SURAMERICANA	COP	212 853	0.36
	<i>Peru</i>		<i>946 757</i>	<i>1.61</i>
22 500	CIA DE MINAS BUENAVENTUR - ADR	USD	274 275	0.47
4 100	CREDICORP LTD	USD	672 482	1.14
	<i>Cayman Islands</i>		<i>710 204</i>	<i>1.21</i>
39 244	BANCO BTG PACTUAL SA-UNIT	BRL	710 204	1.21
	<i>Luxembourg</i>		<i>500 503</i>	<i>0.85</i>
2 300	GLOBANT SA	USD	500 503	0.85
	Floating rate bonds		58 804	0.10
	<i>Brazil</i>		<i>58 804</i>	<i>0.10</i>
10 800	VALE DO RIO DOCE 97-29/12/2049 FRN FLAT	BRL	58 804	0.10
Total securities portfolio			57 553 070	97.94

BNP PARIBAS FUNDS SICAV Local Emerging Bond

Securities portfolio at 31/12/2020

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					11 230 000	MALAYSIAN GOVT 3.733% 13-15/06/2028	MYR	3 045 502	0.64
Bonds					18 919 000	MALAYSIAN GOVT 3.795% 15-30/09/2022	MYR	4 864 409	1.02
					19 508 000	MALAYSIAN GOVT 4.392% 11-15/04/2026	MYR	5 371 140	1.12
					5 460 000	MALAYSIAN GOVT 4.736% 16-15/03/2046	MYR	1 560 339	0.33
					29 801 822				6.23
<i>South Africa</i>					227 658 000	THAILAND GOVT 1.450% 19-17/12/2024	THB	7 863 169	1.64
60 290 000	REP OF SOUTH AFRICA 10.500% 98-21/12/2026	ZAR	4 865 100	1.02	18 580 000	THAILAND GOVT 2.125% 16-17/12/2026	THB	669 824	0.14
78 560 000	REP OF SOUTH AFRICA 7.000% 10-26/02/2031	ZAR	4 583 967	0.96	59 500 000	THAILAND GOVT 2.875% 16-17/06/2046	THB	2 337 941	0.49
17 350 000	REP OF SOUTH AFRICA 7.750% 12-28/02/2023	ZAR	1 256 682	0.26	115 980 000	THAILAND GOVT 3.400% 15-17/06/2036	THB	4 809 739	1.00
225 169 800	REP OF SOUTH AFRICA 8.500% 13-31/01/2037	ZAR	12 723 885	2.66	19 640 000	THAILAND GOVT 3.580% 12-17/12/2027	THB	769 147	0.16
376 370 000	REP OF SOUTH AFRICA 8.875% 15-28/02/2035	ZAR	22 569 968	4.70	91 620 000	THAILAND GOVT 3.650% 10-20/06/2031	THB	3 735 215	0.78
<i>Russia</i>					44 800 000	THAILAND GOVT 3.775% 12-25/06/2032	THB	1 865 498	0.39
235 360 000	RUSSIA-OFZ 6.500% 18-28/02/2024	RUB	3 314 127	0.69	62 550 000	THAILAND GOVT 3.850% 10-12/12/2025	THB	2 418 280	0.51
202 700 000	RUSSIA-OFZ 7.000% 13-16/08/2023	RUB	2 883 754	0.60	44 540 000	THAILAND GOVT 4.000% 15-17/06/2066	THB	2 132 210	0.45
679 380 000	RUSSIA-OFZ 7.050% 13-19/01/2028	RUB	9 898 806	2.07	42 000 000	THAILAND GOVT 4.875% 09-22/06/2029	THB	1 820 347	0.38
548 130 000	RUSSIA-OFZ 7.250% 18-10/05/2034	RUB	8 040 564	1.68	30 900 000	THAILAND GOVT 5.670% 07-13/03/2028	THB	1 380 452	0.29
404 950 000	RUSSIA-OFZ 7.400% 19-17/07/2024	RUB	5 880 733	1.23	29 059 600				6.07
808 765 000	RUSSIA-OFZ 7.650% 19-10/04/2030	RUB	12 301 959	2.57	12 820 000	POLAND GOVT BOND 0.750% 20-25/04/2025	PLN	3 490 781	0.73
61 320 000	RUSSIA-OFZ 8.500% 16-17/09/2031	RUB	992 784	0.21	1 910 000	POLAND GOVT BOND 1.250% 20-25/10/2030	PLN	512 967	0.11
<i>Mexico</i>					30 070 000	POLAND GOVT BOND 2.500% 15-25/07/2026	PLN	8 903 007	1.86
23 000 000	MEXICAN BONOS 10.000% 05-05/12/2024	MXN	1 379 749	0.29	12 430 000	POLAND GOVT BOND 2.500% 16-25/07/2027	PLN	3 702 076	0.77
6 400 000	MEXICAN BONOS 10.000% 06-20/11/2036	MXN	449 876	0.09	17 800 000	POLAND GOVT BOND 2.750% 13-25/04/2028	PLN	5 395 747	1.13
134 700 000	MEXICAN BONOS 7.500% 07-03/06/2027	MXN	7 691 818	1.61	9 420 000	POLAND GOVT BOND 2.750% 19-25/10/2029	PLN	2 875 728	0.60
116 300 000	MEXICAN BONOS 7.750% 11-29/05/2031	MXN	6 857 645	1.43	13 818 000	POLAND GOVT BOND 3.250% 14-25/07/2025	PLN	4 179 294	0.87
159 100 000	MEXICAN BONOS 7.750% 12-13/11/2042	MXN	9 196 267	1.92	28 482 920				5.95
27 720 000	MEXICAN BONOS 7.750% 14-23/11/2034	MXN	1 636 378	0.34	15 260 000 000	COLOMBIA TES 10.000% 09-24/07/2024	COP	5 417 222	1.13
280 800 000	MEXICAN BONOS 8.000% 03-07/12/2023	MXN	15 466 510	3.23	29 890 000 000	COLOMBIA TES 6.000% 12-28/04/2028	COP	9 326 588	1.95
<i>Indonesia</i>					18 597 600 000	COLOMBIA TES 7.000% 17-30/06/2032	COP	5 980 538	1.25
97 330 000 000	INDONESIA GOVT 10.000% 07-15/02/2028	IDR	8 555 341	1.79	16 180 000 000	COLOMBIA TES 7.250% 19-18/10/2034	COP	5 277 882	1.10
48 496 000 000	INDONESIA GOVT 10.500% 09-15/08/2030	IDR	4 464 738	0.93	1 865 000 000	COLOMBIA TES 7.250% 20-26/10/2050	COP	584 810	0.12
30 570 000 000	INDONESIA GOVT 7.500% 16-15/08/2032	IDR	2 355 304	0.49	5 525 000 000	COLOMBIA TES 7.750% 15-18/09/2030	COP	1 895 880	0.40
101 623 000 000	INDONESIA GOVT 8.250% 11-15/06/2032	IDR	8 263 649	1.73	27 713 729				5.79
33 160 000 000	INDONESIA GOVT 8.375% 13-15/03/2024	IDR	2 580 815	0.54	3 510 000	BRAZIL NTN-B 6.000% 10-15/08/2050 FLAT	BRL	3 235 548	0.68
55 280 000 000	INDONESIA GOVT 8.375% 19-15/04/2039	IDR	4 603 388	0.96	54 320 000	BRAZIL NTN-F 10.000% 12-01/01/2023 FLAT	BRL	11 548 568	2.41
20 475 000 000	INDONESIA GOVT 8.750% 15-15/05/2031	IDR	1 719 608	0.36	22 000 000	BRAZIL NTN-F 10.000% 14-01/01/2025 FLAT	BRL	4 896 446	1.02
16 000 000 000	INDONESIA GOVT 9.000% 13-15/03/2029	IDR	1 347 188	0.28	21 200 000	BRAZIL NTN-F 10.000% 16-01/01/2027 FLAT	BRL	4 817 773	1.01
36 135 000 000	INDONESIA GOVT 9.500% 10-15/07/2031	IDR	3 165 992	0.66	13 860 000	BRAZIL NTN-F 10.000% 18-01/01/2029 FLAT	BRL	3 215 394	0.67
<i>Malaysia</i>					18 699 333				3.91
3 760 000	MALAYSIA GOVT 3.478% 19-14/06/2024	MYR	980 540	0.20	2 913 880 000	HUNGARY GOVT 1.500% 20-23/08/2023	HUF	10 027 918	2.09
3 290 000	MALAYSIA GOVT 3.800% 16-17/08/2023	MYR	857 588	0.18	1 020 000 000	HUNGARY GOVT 2.000% 20-23/05/2029	HUF	3 463 393	0.72
2 740 000	MALAYSIA GOVT 3.828% 19-05/07/2034	MYR	726 463	0.15	853 250 000	HUNGARY GOVT 2.750% 17-22/12/2026	HUF	3 094 144	0.65
9 572 000	MALAYSIA GOVT 3.885% 19-15/08/2029	MYR	2 618 137	0.55	255 900 000	HUNGARY GOVT 3.000% 19-21/08/2030	HUF	935 007	0.20
3 660 000	MALAYSIA INVEST 3.655% 19-15/10/2024	MYR	962 360	0.20	324 190 000	HUNGARY GOVT 3.000% 20-25/04/2041	HUF	1 178 871	0.25
15 250 000	MALAYSIA INVEST 3.716% 13-23/03/2021	MYR	3 806 438	0.80					
10 830 000	MALAYSIA INVEST 3.726% 19-31/03/2026	MYR	2 886 732	0.60					
5 100 000	MALAYSIA INVEST 4.130% 19-09/07/2029	MYR	1 401 001	0.29					
4 240 000	MALAYSIA INVEST 4.943% 13-06/12/2028	MYR	1 220 957	0.26					
9 880 000	MALAYSIAN GOVT 3.480% 13-15/03/2023	MYR	2 541 158	0.53					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Local Emerging Bond

Securities portfolio at 31/12/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Czech Republic</i>		<i>14 002 366</i>	<i>2.93</i>		Shares/Units in investment funds		<i>48 437 394</i>	<i>10.11</i>
20 900 000	CZECH REPUBLIC 0.950% 15-15/05/2030	CZK	945 018	0.20					
105 100 000	CZECH REPUBLIC 1.000% 15-26/06/2026	CZK	4 916 258	1.03		<i>Luxembourg</i>		<i>48 437 394</i>	<i>10.11</i>
17 800 000	CZECH REPUBLIC 1.200% 20-13/03/2031	CZK	821 443	0.17	41 237.00	BNP PARIBAS FUNDS RMB BOND - X CAP	USD	48 437 394	10.11
122 700 000	CZECH REPUBLIC 2.500% 13-25/08/2028	CZK	6 319 768	1.32		Total securities portfolio		465 358 900	97.21
12 850 000	CZECH REPUBLIC 4.850% 07-26/11/2057	CZK	999 879	0.21					
	<i>Romania</i>		<i>13 516 621</i>	<i>2.82</i>					
9 165 000	ROMANIA 3.250% 16-29/04/2024	RON	2 348 375	0.49					
9 525 000	ROMANIA 3.500% 15-19/12/2022	RON	2 437 794	0.51					
9 840 000	ROMANIA 4.750% 14-24/02/2025	RON	2 661 408	0.56					
7 380 000	ROMANIA 5.800% 12-26/07/2027	RON	2 181 997	0.46					
2 550 000	ROMANIA GOVT 4.150% 20-26/01/2028	RON	692 098	0.14					
4 700 000	ROMANIA GOVT 4.500% 19-17/06/2024	RON	1 254 991	0.26					
4 130 000	ROMANIA GOVT 4.750% 19-11/10/2034	RON	1 167 790	0.24					
2 680 000	ROMANIA GOVT 5.000% 18-12/02/2029	RON	772 168	0.16					
	<i>Peru</i>		<i>11 434 920</i>	<i>2.38</i>					
4 570 000	REPUBLIC OF PERU 5.350% 19-12/08/2040	PEN	1 309 927	0.27					
13 470 000	REPUBLIC OF PERU 5.400% 19-12/08/2034	PEN	4 105 035	0.86					
9 882 000	REPUBLIC OF PERU 6.350% 16-12/08/2028	PEN	3 465 164	0.72					
4 820 000	REPUBLIC OF PERU 6.850% 10-12/02/2042	PEN	1 631 642	0.34					
2 460 000	REPUBLIC OF PERU 8.200% 06-12/08/2026	PEN	923 152	0.19					
	<i>United States of America</i>		<i>10 117 412</i>	<i>2.12</i>					
87 880 000 000	INTERAMER DEV BK 7.875% 16-14/03/2023	IDR	6 690 834	1.40					
140 500 000	INTL FIN CORP 12.250% 16-05/10/2021	UYU	3 426 578	0.72					
	<i>Chile</i>		<i>9 647 698</i>	<i>2.02</i>					
2 085 000 000	TESORERIA PESOS 2.500% 20-01/03/2025 FLAT	CLP	3 096 939	0.65					
1 770 000 000	TESORERIA PESOS 4.500% 15-01/03/2026 FLAT	CLP	2 891 135	0.60					
1 050 000 000	TESORERIA PESOS 4.700% 18-01/09/2030 FLAT	CLP	1 753 911	0.37					
1 100 000 000	TESORERIA PESOS 5.100% 19-15/07/2050 FLAT	CLP	1 905 713	0.40					
	<i>Turkey</i>		<i>8 258 526</i>	<i>1.73</i>					
31 930 000	TURKEY GOVT BOND 11.000% 17-24/02/2027	TRY	4 001 715	0.84					
36 200 000	TURKEY GOVT BOND 7.100% 13-08/03/2023	TRY	4 256 811	0.89					
	<i>Kenya</i>		<i>4 033 793</i>	<i>0.84</i>					
426 900 000	KENYA INFRASTRUC 11.750% 19-08/10/2035	KES	4 033 793	0.84					
	<i>Dominican Republic</i>		<i>2 631 163</i>	<i>0.55</i>					
140 720 000	REP OF DOMINICAN CBN 11.000% 17-05/01/2024	DOP	2 631 163	0.55					
	<i>Kazakhstan</i>		<i>2 496 165</i>	<i>0.52</i>					
1 110 000 000	KAZAKHSTAN 5.300% 12-19/03/2022	KZT	2 496 165	0.52					
	<i>Ghana</i>		<i>1 677 761</i>	<i>0.35</i>					
9 560 000	REP OF GHANA 24.750% 16-19/07/2021	GHS	1 677 761	0.35					
	<i>Uruguay</i>		<i>1 283 454</i>	<i>0.27</i>					
52 418 000	URUGUAY 9.875% 17-20/06/2022	UYU	1 283 454	0.27					
	Money Market Instruments		2 174 864	0.45					
	<i>Egypt</i>		<i>2 174 864</i>	<i>0.45</i>					
36 475 000	EGYPT T-BILL 0.000% 20-06/07/2021	EGP	2 174 864	0.45					

BNP PARIBAS FUNDS SICAV Multi-Asset Income

Securities portfolio at 31/12/2020

Expressed in EUR

Expressed in U.S. dollars				Expressed in U.S. dollars					
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			181 909 603	30.53					
United States of America									
3 245	3M CO	USD	463 564	0.08	7 192	COMCAST CORP - A	USD	308 006	0.05
12 973	ABBVIE INC	USD	1 136 085	0.19	2 752	CONAGRA BRANDS INC	USD	81 556	0.01
1 695	ACCELERON PHARMA INC	USD	177 237	0.03	2 822	CONMED CORP	USD	258 317	0.04
641	ADOBE SYSTEMS INC	USD	262 006	0.04	1 884	CONSOLIDATED EDISON INC	USD	111 280	0.02
3 815	AFLAC INC	USD	138 656	0.02	4 286	CORNING INC	USD	126 105	0.02
6 189	AGIOS PHARMACEUTICALS INC	USD	219 173	0.04	1 168	COSTCO WHOLESALE CORP	USD	359 674	0.06
1 814	AIR PRODUCTS AND CHEMICALS INC	USD	405 068	0.07	3 332	CRYOPORT INC	USD	119 495	0.02
1 637	AKAMAI TECHNOLOGIES INC	USD	140 467	0.02	3 734	CSG SYSTEMS INTL INC	USD	137 544	0.02
3 252	ALLSTATE CORP	USD	292 176	0.05	3 751	CUBIC CORP	USD	190 194	0.03
365	AMAZON.COM INC	USD	971 582	0.16	2 375	CUMMINS INC	USD	440 818	0.07
2 800	AMERICAN STATES WATER CO	USD	181 953	0.03	7 372	CVS HEALTH CORP	USD	411 514	0.07
1 497	AMERIPRISE FINANCIAL INC	USD	237 761	0.04	4 455	CYTOKINETICS INC	USD	75 661	0.01
4 153	AMGEN INC	USD	780 399	0.13	2 410	DAVITA INC	USD	231 240	0.04
9 032	AMICUS THERAPEUTICS INC	USD	170 446	0.03	4 976	DICKS SPORTING GOODS INC	USD	228 598	0.04
645	ANTHEM INC	USD	169 264	0.03	1 285	DOLLAR GENERAL CORP	USD	220 862	0.04
12 741	APPLE INC	USD	1 381 720	0.23	520	DOMINOS PIZZA INC	USD	162 968	0.03
2 178	APPLIED MATERIALS INC	USD	153 620	0.03	4 175	DOW INC	USD	189 377	0.03
3 130	ARCHER DANIELS MIDLAND CO	USD	128 955	0.02	4 143	DUKE ENERGY CORP	USD	310 027	0.05
3 510	ARENA PHARMACEUTICALS INC	USD	220 402	0.04	6 864	EASTERN BANKSHARES INC	USD	91 498	0.02
53 587	AT&T INC	USD	1 259 582	0.21	762	EASTMAN CHEMICAL CO	USD	62 452	0.01
4 758	ATLANTIC UNION BANKSHARES CO	USD	128 093	0.02	2 254	EATON CORP PLC	USD	221 320	0.04
695	ATMOS ENERGY CORP	USD	54 206	0.01	2 130	EDISON INTERNATIONAL	USD	109 359	0.02
5 325	ATRICURE INC	USD	242 281	0.04	1 997	EDWARDS LIFESCIENCES CORP	USD	148 900	0.03
2 422	AUTOMATIC DATA PROCESSING	USD	348 785	0.06	5 551	ELI LILLY & CO	USD	765 993	0.13
3 131	AXCELIS TECHNOLOGIES INC	USD	74 517	0.01	3 020	EMCOR GROUP INC	USD	225 744	0.04
6 008	AZEK CO INC/THE	USD	188 801	0.03	3 366	EMERSON ELECTRIC CO	USD	221 099	0.04
3 697	BAKER HUGHES A GE CO	USD	62 999	0.01	1 748	ENTEGRIS INC	USD	137 291	0.02
4 491	BANK OF NEW YORK MELLON CORP	USD	155 775	0.03	1 312	ESSENTIAL UTILITIES INC	USD	50 709	0.01
4 306	BERRY GLOBAL GROUP INC	USD	197 748	0.03	1 290	EVERBRIDGE INC	USD	157 166	0.03
3 798	BEST BUY CO INC	USD	309 756	0.05	1 222	EVERCORE PARTNERS INC - A	USD	109 501	0.02
4 483	BJS RESTAURANTS INC	USD	141 025	0.02	1 948	EXPEDITORS INTL WASH INC	USD	151 424	0.03
1 560	BLACKROCK INC	USD	919 948	0.15	3 231	FASTENAL CO	USD	128 944	0.02
108	BOSTON BEER COMPANY INC - A	USD	87 764	0.01	1 562	FIDELITY NATIONAL FINANCIAL	USD	49 903	0.01
8 201	BRIGHTSPHERE INVESTMENT GROU	USD	129 227	0.02	4 012	FIFTH THIRD BANCORP	USD	90 402	0.02
19 880	BRISTOL-MYERS SQUIBB CO	USD	1 007 851	0.17	10 801	FIRST HORIZON CORP	USD	112 640	0.02
8 663	BUNGE LTD	USD	464 321	0.08	3 579	FIRST MERCHANTS CORP	USD	109 428	0.02
2 211	C.H. ROBINSON WORLDWIDE INC	USD	169 627	0.03	2 263	FIRST SOLAR INC	USD	182 956	0.03
4 012	CAMPBELL SOUP CO	USD	158 539	0.03	1 357	FIVE BELOW	USD	194 065	0.03
5 621	CARDINAL HEALTH INC	USD	246 055	0.04	853	FORTINET INC	USD	103 548	0.02
3 896	CASELLA WASTE SYSTEMS INC-A	USD	197 260	0.03	1 674	FRANKLIN RESOURCES INC	USD	34 190	0.01
666	CELANESE CORP SERIES A	USD	70 729	0.01	4 996	FRONTDOOR INC	USD	205 018	0.03
3 994	CERNER CORP	USD	256 180	0.04	10 340	GENERAL MILLS INC	USD	496 908	0.08
15 903	CHAMPIONX CORP	USD	198 861	0.03	813	GENUINE PARTS CO	USD	66 732	0.01
587	CHARLES RIVER LABORATORIES	USD	119 871	0.02	12 881	GILEAD SCIENCES INC	USD	613 336	0.10
5 693	CIENA CORP	USD	245 903	0.04	2 163	GLOBAL BLOOD THERAPEUTICS IN	USD	76 564	0.01
1 510	CIGNA CORP	USD	256 918	0.04	210	GOOSEHEAD INSURANCE INC -A	USD	21 413	0.00
28 863	CISCO SYSTEMS INC	USD	1 055 633	0.18	2 153	H.B. FULLER CO.	USD	91 290	0.02
2 404	CITIZENS FINANCIAL GROUP	USD	70 260	0.01	1 316	HAMILTON LANE INC-CLASS A	USD	83 947	0.01
1 347	CITRIX SYSTEMS INC	USD	143 226	0.02	2 018	HARTFORD FINANCIAL SVCS GRP	USD	80 783	0.01
1 793	CLOROX COMPANY	USD	295 895	0.05	733	HASBRO INC	USD	56 038	0.01
2 020	CME GROUP INC	USD	300 552	0.05	1 660	HCA HEALTHCARE INC	USD	223 124	0.04
22 986	COCA-COLA	USD	1 030 242	0.17	6 163	HEALTHCARE REALTY TRUST INC	USD	149 095	0.03
7 517	COLGATE-PALMOLIVE CO	USD	525 339	0.09	4 788	HERC HOLDINGS INC	USD	259 876	0.04
4 738	COLUMBIA BANKING SYSTEM INC	USD	139 017	0.02	2 763	HERSHEY CO/THE	USD	343 989	0.06
3 281	COLUMBIA SPORTSWEAR CO	USD	234 313	0.04	7 244	HEWLETT - PACKARD ENTERPRISE - W/I	USD	70 158	0.01
					1 684	HEXCEL CORP	USD	66 738	0.01
					7 614	HOME DEPOT INC	USD	1 652 919	0.28
					3 953	HONEYWELL INTERNATIONAL INC	USD	687 183	0.12
					8 055	HP INC	USD	161 883	0.03
					5 730	HUNTINGTON BANCSHARES INC	USD	59 147	0.01
					228	HUNTINGTON INGALLS INDUSTRIE	USD	31 768	0.01

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Multi-Asset Income

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 609	IDACORP INC	USD	126 282	0.02	4 654	PETMED EXPRESS INC	USD	121 946	0.02
3 922	ILLINOIS TOOL WORKS	USD	653 522	0.11	44 796	PFIZER INC	USD	1 347 669	0.23
1 796	INGEVITY CORP	USD	111 161	0.02	12 085	PGT INNOVATIONS INC	USD	200 898	0.03
29 621	INTEL CORP	USD	1 206 096	0.20	634	PINNACLE WEST CAPITAL	USD	41 427	0.01
3 741	INTERCONTINENTAL EXCHANGE INC	USD	352 499	0.06	2 856	PLEXUS CORP	USD	182 557	0.03
2 104	INTERNATIONAL PAPER CO	USD	85 498	0.01	2 391	PNC FINANCIAL SERVICES GROUP	USD	291 168	0.05
2 196	INTERPUBLIC GROUP OF COS INC	USD	42 213	0.01	1 546	PRINCIPAL FINANCIAL GROUP	USD	62 684	0.01
7 391	INTL BUSINESS MACHINES CORP	USD	760 393	0.13	17 391	PROCTER & GAMBLE CO.	USD	1 977 674	0.32
482	INTL FLAVORS & FRAGRANCES	USD	42 876	0.01	5 363	PROGRESSIVE CORP	USD	433 406	0.07
568	INTUIT INC	USD	176 335	0.03	2 346	PROOFPOINT INC	USD	261 549	0.04
1 394	IRHYTHM TECHNOLOGIES INC	USD	270 255	0.05	4 231	PTC THERAPEUTICS INC	USD	211 040	0.04
973	JACK HENRY & ASSOCIATES INC	USD	128 819	0.02	2 849	PUBLIC SERVICE ENTERPRISE GP	USD	135 750	0.02
1 801	JACK IN THE BOX INC	USD	136 597	0.02	8 934	PURE STORAGE INC - CLASS A	USD	165 092	0.03
2 885	JM SMUCKER CO/THE	USD	272 572	0.05	4 122	QTS REALTY TRUST INC - A	USD	208 467	0.04
17 906	JOHNSON & JOHNSON	USD	2 303 171	0.38	8 584	RADIUS HEALTH INC	USD	125 300	0.02
4 191	JOHNSON CONTROLS INTERNATIONAL	USD	159 584	0.03	2 139	RAPID7 INC	USD	157 617	0.03
1 248	JONES LANG LASALLE INC	USD	151 335	0.03	8 605	RAYTHEON TECHNOLOGIES CORP	USD	502 917	0.08
11 031	JUNIPER NETWORKS INC	USD	202 940	0.03	5 408	REGIONS FINANCIAL CORP	USD	71 249	0.01
1 233	KANSAS CITY SOUTHERN	USD	205 707	0.03	383	REINSURANCE GROUP OF AMERICA	USD	36 279	0.01
4 317	KELLOGG CO	USD	219 563	0.04	4 969	REXFORD INDUSTRIAL REALTY IN	USD	199 442	0.03
5 498	KEYCORP	USD	73 738	0.01	15 899	RLJ LODGING TRUST	USD	183 867	0.03
3 536	KIMBERLY-CLARK CORP	USD	389 652	0.07	646	ROBERT HALF INTL INC	USD	32 988	0.01
18 267	KROGER CO	USD	474 161	0.08	4 506	ROLLINS INC	USD	143 884	0.02
4 656	L BRANDS INC	USD	141 520	0.02	612	S&P GLOBAL INC	USD	164 425	0.03
651	LENDINGTREE INC	USD	145 672	0.02	2 659	SCHWAB (CHARLES) CORP	USD	115 266	0.02
1 089	LINCOLN NATIONAL CORP	USD	44 778	0.01	7 467	SELECTQUOTE INC	USD	126 632	0.02
1 396	LOWES COS INC	USD	183 133	0.03	1 629	SEMPRA ENERGY	USD	169 630	0.03
1 504	LYONDELLBASELL INDU - A	USD	112 669	0.02	2 696	SHOCKWAVE MEDICAL INC	USD	228 539	0.04
723	M & T BANK CORP	USD	75 222	0.01	291	SNAP - ON INC	USD	40 703	0.01
425	MASTERCARD INC - A	USD	123 983	0.02	9 120	SPROUTS FARMERS MARKET INC	USD	149 820	0.03
1 502	MAXIM INTEGRATED PRODUCTS	USD	108 825	0.02	6 208	STATE STREET CORP	USD	369 268	0.06
4 191	MCDONALDS CORP	USD	734 996	0.12	7 213	STERLING BANCORP/DE	USD	105 995	0.02
7 567	MEDTRONIC PLC	USD	724 448	0.12	2 959	SYNCHRONY FINANCIAL	USD	83 942	0.01
15 763	MERCK & CO INC	USD	1 053 830	0.18	2 721	SYSCO CORP	USD	165 144	0.03
1 232	MERITAGE HOMES CORP	USD	83 392	0.01	3 479	T ROWE PRICE GROUP INC	USD	430 457	0.07
91	METTLER - TOLEDO INTERNATIONAL	USD	84 762	0.01	1 032	TAKE-TWO INTERACTIVE SOFTWARE	USD	175 260	0.03
7 001	MICROSOFT CORP	USD	1 272 659	0.21	3 379	TARGET CORP	USD	487 512	0.08
8 046	MONDELEZ INTERNATIONAL INC - A	USD	384 496	0.06	5 159	TEXAS INSTRUMENTS INC	USD	692 041	0.12
5 008	MORGAN STANLEY	USD	280 494	0.05	1 426	TRAVELERS COS INC/THE	USD	163 596	0.03
856	MORNINGSTAR INC	USD	162 007	0.03	7 591	TRUIST FINANCIAL CORP	USD	297 361	0.05
1 884	MSA SAFETY INC	USD	230 028	0.04	2 587	TURNING POINT THERAPEUTICS I	USD	257 632	0.04
549	MSCI INC	USD	200 356	0.03	1 657	TYSON FOODS INC - A	USD	87 268	0.01
2 895	NATIONAL BANK HOLDINGS - A	USD	77 512	0.01	6 298	UNITED BANKSHARES INC	USD	166 773	0.03
3 860	NETAPP INC	USD	208 971	0.04	5 413	UNITED COMMUNITY BANKS/GA	USD	125 819	0.02
4 638	NEW JERSEY RESOURCES CORP	USD	134 756	0.02	5 357	UNITED PARCEL SERVICE- B	USD	737 296	0.12
2 618	NEW RELIC INC	USD	139 935	0.02	1 154	UNITED RENTALS INC	USD	218 728	0.04
15 032	NEWMONT MINING CORP	USD	735 782	0.12	919	UNITEDHEALTH GROUP INC	USD	263 393	0.04
2 535	NEXSTAR MEDIA GROUP INC - A	USD	226 224	0.04	7 637	US BANCORP	USD	290 800	0.05
11 032	NEXTERA ENERGY INC	USD	695 614	0.12	7 689	VERICEL CORP	USD	194 055	0.03
2 408	NORTHERN TRUST CORP	USD	183 304	0.03	30 510	VERIZON COMMUNICATIONS INC	USD	1 464 968	0.25
6 564	NUCOR CORP	USD	285 349	0.05	921	VERTEX PHARMACEUTICALS INC	USD	177 900	0.03
673	NVIDIA CORP	USD	287 230	0.05	7 613	VIACOMCBS INC - CLASS B	USD	231 834	0.04
1 296	OLD DOMINION FREIGHT LINE	USD	206 737	0.03	1 591	VISA INC - A	USD	284 418	0.05
1 210	OMNICOM GROUP	USD	61 679	0.01	14 124	VONAGE HOLDINGS CORP	USD	148 622	0.03
7 806	ORACLE CORP	USD	412 709	0.07	4 149	WALGREENS BOOTS ALLIANCE INC	USD	135 231	0.02
3 487	OSHKOSH CORP	USD	245 291	0.04	2 110	WATTS WATER TECHNOLOGIES - A	USD	209 870	0.04
4 140	PACCAR INC	USD	291 937	0.05	2 315	WESTERN UNION CO	USD	41 511	0.01
534	PACKAGING CORP OF AMERICA	USD	60 189	0.01	1 462	WESTROCK CO	USD	52 013	0.01
1 819	PAYCHEX INC	USD	138 527	0.02	351	WHIRLPOOL CORP	USD	51 777	0.01
9 161	PEPSICO INC	USD	1 110 356	0.19	1 972	WINTRUST FINANCIAL CORP	USD	98 459	0.02
					2 020	WOODWARD INC	USD	200 638	0.03

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BNP PARIBAS FUNDS SICAV Multi-Asset Income

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
802	WR BERKLEY CORP	USD	43 536	0.01					
2 959	XCEL ENERGY INC	USD	161 233	0.03					
4 050	XEROX HOLDINGS CORP	USD	76 760	0.01					
4 401	YETI HOLDINGS INC	USD	246 280	0.04					
	<i>United Kingdom</i>		<i>17 700 302</i>	<i>2.97</i>		<i>Germany</i>		<i>11 716 200</i>	<i>1.95</i>
32 489	3I GROUP PLC	GBP	420 314	0.07	1 283	ADIDAS AG	EUR	382 206	0.06
10 147	ADMIRAL GROUP PLC	GBP	329 429	0.06	2 673	ALLIANZ SE - REG	EUR	536 471	0.09
8 835	AMCOR PLC	USD	84 989	0.01	40 997	ALSTRIA OFFICE REIT AG	EUR	606 756	0.10
11 645	ANTOFAGASTA PLC	GBP	187 405	0.03	6 706	BASF SE	EUR	434 012	0.07
586	AON PLC-CLASS A	USD	101 184	0.02	859	BAYERISCHE MOTOREN WERKE AG	EUR	62 046	0.01
36 768	ASHMORE GROUP PLC	GBP	177 124	0.03	2 522	BRENNTAG AG	EUR	159 743	0.03
141 050	AVAST PLC	GBP	846 993	0.14	13 227	CANCOM SE	EUR	599 977	0.10
9 762	BELLWAY PLC	GBP	322 274	0.05	1 991	CTS EVENTIM AG + CO KGAA	EUR	108 310	0.02
21 944	BHP GROUP PLC	GBP	471 927	0.08	4 142	DAIMLER AG - REG	EUR	239 366	0.04
208 540	BOOHOO.COM PLC	GBP	799 120	0.13	2 437	DEUTSCHE BOERSE AG	EUR	339 352	0.06
96 793	BP PLC	GBP	275 532	0.05	11 261	DEUTSCHE POST AG - REG	EUR	456 071	0.08
88 773	BRITVIC PLC	GBP	805 314	0.14	50 377	DEUTSCHE TELEKOM AG - REG	EUR	753 388	0.13
45 705	BT GROUP PLC	GBP	67 529	0.01	40 135	E.ON SE	EUR	363 784	0.06
981	CRODA INTERNATIONAL PLC	GBP	72 290	0.01	11 163	EVONIK INDUSTRIES AG	EUR	297 829	0.05
35 279	DIRECT LINE INSURANCE GROUP PLC	GBP	125 729	0.02	5 265	FRESENIUS MEDICAL CARE AG	EUR	359 073	0.06
4 732	DOMINION ENERGY INC	USD	290 831	0.05	7 051	FRESENIUS SE & CO KGAA	EUR	266 810	0.04
62 181	DS SMITH PLC	GBP	260 228	0.04	2 364	GEA GROUP AG	EUR	69 218	0.01
3 126	FERGUSON PLC	GBP	310 260	0.05	10 954	HELLOFRESH SE	EUR	692 293	0.12
7 866	FEVERTREE DRINKS PLC	GBP	222 069	0.04	15 474	INFINEON TECHNOLOGIES AG	EUR	485 729	0.08
17 122	GAMESYS GROUP PLC	GBP	218 066	0.04	4 324	LEG IMMOBILIEN AG	EUR	549 407	0.09
68 568	GLAXOSMITHKLINE PLC	GBP	1 028 022	0.17	816	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	198 125	0.03
6 641	GREGGS PLC	GBP	132 805	0.02	4 991	SAP SE	EUR	535 135	0.09
71 284	HOMESERVE SHS	GBP	816 290	0.14	8 251	SIEMENS AG - REG	EUR	969 658	0.16
18 346	HOWDEN JOINERY GROUP PLC	GBP	141 341	0.02	880	SIEMENS ENERGY AG	EUR	26 400	0.00
83 722	IG GROUP HOLDINGS PLC	GBP	806 260	0.14	8 232	STROEER SE & CO KGAA	EUR	666 792	0.11
7 713	JOHNSON MATTHEY PLC	GBP	208 960	0.04	3 719	SYMRISE AG	EUR	403 140	0.07
48 975	KINGFISHER PLC	GBP	147 948	0.02	9 349	TAG IMMOBILIEN AG	EUR	242 139	0.04
131 873	LEGAL & GENERAL GROUP PLC	GBP	392 186	0.07	37 737	TELEFONICA DEUTSCHLAND HOLDING	EUR	85 097	0.01
2 249	LINDE PLC	EUR	479 037	0.08	7 004	VARTA AG	EUR	827 873	0.14
177 011	MAN GROUP PLC/JERSEY	GBP	272 903	0.05		<i>France</i>		<i>9 103 403</i>	<i>1.50</i>
62 803	MONEYSUPERMARKET.COM	GBP	182 845	0.03	3 415	AIR LIQUIDE SA	EUR	458 464	0.08
76 127	NATIONAL EXPRESS GROUP PLC	GBP	201 905	0.03	2 247	ATOS SE	EUR	168 031	0.03
24 025	NATIONAL GRID PLC	GBP	232 171	0.04	10 610	AXA SA	EUR	207 022	0.03
15 780	PENNON GROUP PLC	GBP	167 478	0.03	564	BIOMERIEUX	EUR	65 086	0.01
63 602	PETS AT HOME GROUP PLC	GBP	295 734	0.05	6 956	CARREFOUR SA	EUR	97 593	0.02
97 366	PHOENIX GROUP HOLDINGS PLC	GBP	762 089	0.13	3 793	COMPAGNIE DE SAINT GOBAIN	EUR	142 238	0.02
55 798	PRUDENTIAL PLC	GBP	839 682	0.14	6 363	COVIVIO	EUR	479 452	0.08
5 060	RECKITT BENCKISER GROUP PLC	GBP	369 819	0.06	8 257	DANONE	EUR	443 896	0.07
14 314	RELX PLC	GBP	286 648	0.05	4 268	ESSILORLUXOTTICA	EUR	544 383	0.09
12 277	RIO TINTO PLC	GBP	750 253	0.13	1 930	EVERSOURCE ENERGY	USD	136 459	0.02
6 738	SCHROEDERS PLC	GBP	251 198	0.04	2 468	GECINA SA	EUR	311 708	0.05
9 781	SEVERN TRENT PLC	GBP	250 125	0.04	14 449	KORIAN	EUR	452 832	0.08
601	SPIRAX-SARCO ENGINEERING PLC	GBP	75 838	0.01	1 679	LVMH	EUR	857 801	0.14
20 910	SSE PLC	GBP	350 408	0.06	6 400	MICHELIN (CGDE)	EUR	671 680	0.11
53 337	STANDARD CHARTERED PLC	GBP	277 619	0.05	13 732	ORANGE	EUR	133 667	0.02
30 012	TATE & LYLE PLC	GBP	226 121	0.04	1 128	ORPEA	EUR	121 316	0.02
74 883	TESCO PLC	GBP	193 586	0.03	10 564	PLASTIC OMNIUM	EUR	298 116	0.05
7 708	UNILEVER PLC	GBP	378 210	0.06	15 492	REXEL SA	EUR	199 769	0.03
34 614	UNITED UTILITIES GROUP PLC	GBP	346 101	0.06	5 427	RUBIS	EUR	206 117	0.03
71 033	VODAFONE GROUP PLC	GBP	95 975	0.02	13 597	SANOFI AVENTIS	EUR	1 070 084	0.18
12 165	WH SMITH PLC	GBP	205 219	0.03	10 838	SOLUTIONS 30 SE	EUR	114 016	0.02
74 151	WM MORRISON SUPERMARKETS	GBP	146 919	0.02	2 855	SOPRA STERIA GROUP	EUR	377 431	0.06
					10 907	SPIE SA - W/I	EUR	194 254	0.03
					22 128	TOTAL SA	EUR	781 118	0.13
					14 838	VIVENDI	EUR	391 426	0.07
					1 832	WENDEL	EUR	179 444	0.03

BNP PARIBAS FUNDS SICAV Multi-Asset Income

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Japan</i>					3 147	HELVETIA HOLDING AG-REG	CHF	271 767	0.05
6 100	ASAHI INTECC CO LTD	JPY	181 798	0.03	3 374	JULIUS BAER GROUP LTD	CHF	159 099	0.03
4 900	BANDAI NAMCO HOLDINGS INC	JPY	346 865	0.06	1 408	KUEHNE & NAGEL INTL AG - REG	CHF	261 409	0.04
20 900	CANON INC	JPY	329 485	0.06	2 331	LOGITECH INTERNATIONAL - REG	CHF	185 178	0.03
70 100	DAIWA SECURITIES GROUP INC	JPY	260 856	0.04	704	LONZA GROUP AG - REG	CHF	370 242	0.06
3 400	FANUC CORP	JPY	684 307	0.12	7 813	NESTLE SA - REG	CHF	753 163	0.13
58 100	ITOCHU CORP	JPY	1 362 479	0.23	6 644	NOVARTIS AG - REG	CHF	513 865	0.09
50 600	JXTG HOLDINGS INC	JPY	148 422	0.03	165	PARTNERS GROUP HOLDING AG	CHF	158 661	0.03
8 400	LAWSON INC	JPY	319 170	0.05	1 883	PSP SWISS PROPERTY AG - REG	CHF	205 963	0.03
4 800	MIRACA HOLDINGS INC	JPY	105 532	0.02	1 420	ROCHE HOLDING AG GENUSSSCHEIN	CHF	405 696	0.07
4 100	MITSUBISHI CORP	JPY	82 556	0.01	965	SCHINDLER HOLDING - PART CERT	CHF	212 888	0.04
45 620	MIZUHO FINANCIAL GROUP INC	JPY	472 179	0.08	105	SGS SA - REG	CHF	259 211	0.04
15 600	MS&AD INSURANCE GROUP HOLDING	JPY	387 926	0.07	680	SIEGFRIED HOLDING AG - REG	CHF	409 616	0.07
9 800	NIPPON TELEGRAPH & TELEPHONE	JPY	205 162	0.03	15 746	SIG COMBIBLOC GROUP AG	CHF	299 036	0.05
62 700	RICOH CO LTD	JPY	336 050	0.06	3 988	SULZER AG - REG	CHF	343 288	0.06
3 800	SONY CORP	JPY	311 064	0.05	598	SWISS LIFE HOLDING AG - REG	CHF	228 020	0.04
86 200	SUMITOMO CORP	JPY	933 182	0.16	2 964	SWISS PRIME SITE - REG	CHF	238 150	0.04
19 500	SUMITOMO MITSUI FINANCIAL GR	JPY	494 186	0.08	521	SWISSCOM AG - REG	CHF	229 827	0.04
12 700	SUMITOMO MITSUI TRUST HOLDINGS	JPY	318 752	0.05	1 350	ZURICH INSURANCE GROUP AG	CHF	466 206	0.08
11 900	TAKEDA PHARMACEUTICAL CO LTD	JPY	352 314	0.06	<i>The Netherlands</i>				
1 700	TOKYO ELECTRON LTD	JPY	516 378	0.09	14 027	AALBERTS INDUSTRIES NV	EUR	511 424	0.09
12 500	TOYOTA MOTOR CORP	JPY	788 341	0.13	248 730	AEGON NV	EUR	804 642	0.14
<i>Sweden</i>					1 410	ASML HOLDING NV	EUR	560 546	0.09
30 719	AAK AB	SEK	507 474	0.09	26 955	ASR NEDERLAND NV	EUR	885 472	0.15
15 531	AF POYRY AB	SEK	388 256	0.07	6 117	CORBION NV	EUR	282 300	0.05
6 152	ANNEHEM FASTIGHETER AB-B	SEK	19 377	0.00	19 219	KONINKLIJKE AHOLD DELHAIZE NV	EUR	444 151	0.07
12 286	ATLAS COPCO AB - A	SEK	514 866	0.09	3 831	KONINKLIJKE DSM NV	EUR	539 405	0.09
46 243	AXFOOD AB	SEK	882 660	0.15	148 971	KONINKLIJKE KPN NV	EUR	370 491	0.06
12 366	BILLERUDKORSNAS AB	SEK	179 118	0.03	5 046	NN GROUP NV - W/I	EUR	179 284	0.03
6 410	BOLIDEN AB	SEK	185 886	0.03	9 524	PROSUS NV	EUR	841 541	0.14
50 664	CASTELLUM AB	SEK	1 052 254	0.18	39 645	ROYAL DUTCH SHELL PLC - A	GBP	574 810	0.10
7 750	ELECTROLUX AB-SER B	SEK	147 580	0.02	3 616	WOLTERS KLUWER	EUR	249 721	0.04
43 967	ELEKTA AB - B	SEK	483 272	0.08	3 480	YANDEX NV - A	USD	197 898	0.03
27 164	EPIROC AB - A	SEK	404 547	0.07	<i>Italy</i>				
5 614	ESSITY AKTIEBOLAG - B	SEK	147 774	0.02	814 350	A2A SPA	EUR	1 062 320	0.18
42 680	FABEGE AB	SEK	549 401	0.09	22 691	AMPLIFON SPA	EUR	772 402	0.13
40 922	HEXPOL AB	SEK	358 375	0.06	60 465	ANIMA HOLDING SPA	EUR	234 725	0.04
16 682	HUFVUDSTADEN AB - A	SEK	226 112	0.04	23 753	ASSICURAZIONI GENERALI	EUR	338 718	0.06
10 996	HUSQVARNA AB - B	SEK	116 542	0.02	27 496	BANCA GENERALI S.P.A.	EUR	748 991	0.13
31 062	LOOMIS AB	SEK	699 231	0.12	31 910	BREMBO SPA	EUR	344 628	0.06
22 802	LUNDIN PETROLEUM AB	SEK	504 442	0.08	36 937	CERVED GROUP S.P.A.	EUR	275 181	0.05
30 760	PEAB AB	SEK	274 432	0.05	28 331	ENEL S.P.A.	EUR	234 467	0.04
9 673	SANDVIK AB	SEK	193 778	0.03	48 220	HERA SPA	EUR	143 696	0.02
10 812	SECURITAS AB - B	SEK	142 837	0.02	232 129	IREN SPA	EUR	493 506	0.08
14 423	SWEDISH ORPHAN BIOVITRUM AB	SEK	238 410	0.04	50 578	ITALGAS SPA	EUR	263 006	0.04
23 120	TELE2 AB - B	SEK	249 871	0.04	33 332	POSTE ITALIANE SPA	EUR	277 322	0.05
57 613	TELIA CO AB	SEK	194 709	0.03	20 750	SNAM SPA	EUR	95 471	0.02
11 081	WHLBORGS FASTIGHETER AB	SEK	204 450	0.03	34 659	TERNA S.P.A.	EUR	216 619	0.04
<i>Switzerland</i>					161 674	UNIPOLSAI ASSICURAZIONI SPA	EUR	350 833	0.06
9 147	ABB LTD - REG	CHF	208 980	0.04	<i>Canada</i>				
7 024	ADECCO GROUP AG - REG	CHF	384 208	0.06	3 336	ALGONQUIN POWER & UTILITIES	CAD	44 835	0.01
1 140	ALLREAL HOLDING AG - REG	CHF	214 498	0.04	79 137	B2GOLD CORP	USD	362 198	0.06
2 587	BALOISE HOLDING AG - REG	CHF	376 730	0.06	6 824	BANK OF NOVA SCOTIA	CAD	301 188	0.05
2 014	BANQUE CANTONALE VAUDOIS- REG	CHF	179 324	0.03	30 056	BARRICK GOLD CORP	USD	559 581	0.09
5 692	CEMBRA MONEY BANK AG	CHF	564 174	0.10	866	BCE INC	CAD	30 239	0.01
2 542	CHUBB LTD	USD	319 778	0.05	2 512	CAN IMPERIAL BANK OF COMMERCE	CAD	175 202	0.03
808	GARMIN LTD	USD	79 020	0.01	324	CANADIAN TIRE CORP - A	CAD	34 780	0.01
482	GEBERIT AG - REG	CHF	246 983	0.04	633 300	GRAN TIERRA ENERGY INC	USD	188 300	0.03
89	GIVAUDAN - REG	CHF	306 939	0.05	1 376	GREAT-WEST LIFECO INC	CAD	26 791	0.00

BNP PARIBAS FUNDS SICAV Multi-Asset Income

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 851	HYDRO ONE LTD	CAD	34 021	0.01					
430	IGM FINANCIAL INC	CAD	9 520	0.00					
529	INDUSTRIAL ALLIANCE INSURANC	CAD	18 726	0.00					
806	INTACT FINANCIAL CORP	CAD	77 932	0.01					
2 088	INTER PIPELINE LTD	CAD	15 900	0.00					
1 078	KEYERA CORP	CAD	15 643	0.00					
165 701	KINROSS GOLD CORP	USD	994 030	0.17					
1 598	MAGNA INTERNATIONAL INC	CAD	92 376	0.02					
10 925	MANULIFE FINANCIAL CORP	CAD	158 745	0.03					
3 206	NUTRIEN LTD	CAD	125 953	0.02					
32 209	PAN AMERICAN SILVER CORP	USD	908 449	0.15					
3 097	PEMBINA PIPELINE CORP	CAD	59 802	0.01					
3 150	POWER CORP OF CANADA	CAD	59 068	0.01					
1 996	ROGERS COMMUNICATIONS INC - B	CAD	75 881	0.01					
2 625	SHAW COMMUNICATIONS INC - B	CAD	37 620	0.01					
15 846	SSR MINING INC	CAD	259 830	0.04					
3 294	SUN LIFE FINANCIAL INC	CAD	119 605	0.02					
2 387	TELUS CORP	CAD	38 604	0.01					
274	TMX GROUP LTD	CAD	22 348	0.00					
14 167	WHEATON PRECIOUS METALS CORP	USD	483 291	0.08					
4 226	ZYMEWORKS INC	USD	163 231	0.03					
	<i>Spain</i>		<i>4 416 873</i>	<i>0.75</i>					
19 714	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS	EUR	535 235	0.09					
4 513	AMADEUS IT GROUP SA	EUR	268 794	0.05					
29 594	APPLUS SERVICES SA	EUR	266 938	0.04					
10 124	ATLANTICA SUSTAINABLE INFRAS	USD	314 257	0.05					
165 544	BANCO SANTANDER SA	EUR	420 151	0.07					
58 878	BANKINTER SA	EUR	260 476	0.04					
19 157	ENAGAS SA	EUR	344 156	0.06					
12 183	ENDESA SA	EUR	272 290	0.05					
14 529	GRIFOLS SA	EUR	346 953	0.06					
15 356	IBERDROLA SA	EUR	179 665	0.03					
208 698	MAPFRE SA	EUR	332 456	0.06					
43 682	MERLIN PROPERTIES SOCIMI SA	EUR	339 846	0.06					
25 618	RED ELECTRICA CORPORACION SA	EUR	429 742	0.07					
32 639	TELEFONICA SA	EUR	105 914	0.02					
	<i>Finland</i>		<i>3 709 429</i>	<i>0.63</i>					
3 492	ELISA OYJ	EUR	156 686	0.03					
19 407	FORTUM OYJ	EUR	382 318	0.06					
18 297	HUHTAMAKI OYJ	EUR	773 231	0.13					
2 435	KONE OYJ - B	EUR	161 830	0.03					
32 430	METSA BOARD OYJ	EUR	279 547	0.05					
22 539	NELES OYJ	EUR	244 661	0.04					
10 332	NESTE OYJ	EUR	611 241	0.10					
10 324	SAMPO OYJ - A	EUR	356 901	0.06					
7 799	TIETO OYJ	EUR	209 481	0.04					
11 350	UPM-KYMMENE OYJ	EUR	345 835	0.06					
8 035	VALMET OYJ	EUR	187 698	0.03					
	<i>China</i>		<i>3 198 085</i>	<i>0.53</i>					
4 017	51JOB INC - ADR	USD	229 815	0.04					
2 732	ALIBABA GROUP HOLDING - ADR	USD	519 650	0.09					
1 327	BAIDU INC - ADR	USD	234 523	0.04					
5 858	JD.COM INC - ADR	USD	420 840	0.07					
4 300	MEITUAN DIANPING-CLASS B	HKD	133 373	0.02					
1 217	NEW ORIENTAL EDUCATIO - ADR	USD	184 815	0.03					
13 500	PING AN INSURANCE GROUP CO - H	HKD	134 767	0.02					
19 642	TENCENT HOLDINGS LTD	HKD	1 154 473	0.19					
1 680	ZAI LAB LTD-ADR	USD	185 829	0.03					
	<i>Australia</i>		<i>2 734 469</i>	<i>0.46</i>					
36 849	ANZ BANKING GROUP	AUD	527 658	0.09					
16 666	BHP BILLITON LTD	AUD	443 800	0.07					
20 332	CARSALLES.COM LTD	AUD	256 741	0.04					
36 032	G8 EDUCATION LTD	AUD	26 761	0.00					
4 460	MACQUARIE GROUP LTD	AUD	388 512	0.07					
32 673	NATIONAL AUSTRALIA BANK LTD	AUD	464 398	0.08					
29 625	QUBE HOLDINGS LTD	AUD	54 930	0.01					
9 073	SONIC HEALTHCARE LTD	AUD	183 391	0.03					
19 305	SUNCORP GROUP LTD	AUD	118 231	0.02					
54 364	TELSTRA CORP LTD	AUD	101 938	0.02					
19 543	TRANSURBAN GROUP	AUD	168 109	0.03					
	<i>Ireland</i>		<i>2 533 545</i>	<i>0.45</i>					
853	ACCENTURE PLC - A	USD	182 103	0.03					
9 679	CRH PLC	EUR	329 280	0.06					
12 573	EXPERIAN PLC	GBP	390 071	0.07					
22 809	GLANBIA PLC	EUR	236 757	0.04					
116 555	GREENCORE GROUP PLC	GBP	151 700	0.03					
13 987	KEYWORDS STUDIOS PLC	GBP	446 909	0.08					
3 245	SEAGATE TECHNOLOGY	USD	164 856	0.03					
72 511	UDG HEALTHCARE PLC	GBP	631 869	0.11					
	<i>Denmark</i>		<i>2 232 628</i>	<i>0.37</i>					
2 265	CHRISTIAN HANSEN HOLDING A/S	DKK	190 610	0.03					
426	COLOPLAST - B	DKK	53 202	0.01					
2 535	H LUNDBECK A/S	DKK	71 111	0.01					
3 413	NOVO NORDISK A/S - B	DKK	195 629	0.03					
9 110	NOVOZYMES A/S - B	DKK	427 751	0.07					
2 837	ORSTED A/S	DKK	473 948	0.08					
8 642	ROYAL UNIBREW	DKK	820 377	0.14					
	<i>Hong Kong</i>		<i>1 432 982</i>	<i>0.24</i>					
7 200	AIA GROUP LTD	HKD	71 590	0.01					
35 500	BOC HONG KONG HOLDINGS LTD	HKD	87 906	0.01					
40 000	CK INFRASTRUCTURE HOLDINGS	HKD	175 569	0.03					
28 500	HANG SENG BANK LTD	HKD	401 510	0.07					
355 117	PCCW LTD	HKD	174 775	0.03					
69 500	POWER ASSETS HOLDINGS LTD	HKD	307 623	0.05					
312 500	WH GROUP LTD	HKD	214 009	0.04					
	<i>Belgium</i>		<i>1 430 931</i>	<i>0.24</i>					
2 567	AGEAS	EUR	111 870	0.02					
6 786	ANHEUSER - BUSCH INBEV SA/NV	EUR	386 870	0.07					
1 520	COLRUYT SA	EUR	73 674	0.01					
1 786	GROUPE BRUXELLES LAMBERT SA	EUR	147 381	0.02					
22 221	PROXIMUS	EUR	360 202	0.06					
2 780	SOLVAY SA	EUR	269 326	0.05					
966	UCB SA	EUR	81 608	0.01					
	<i>Norway</i>		<i>1 417 088</i>	<i>0.24</i>					
17 160	ENTRA ASA	NOK	318 105	0.05					
30 573	ORKLA ASA	NOK	253 899	0.04					
5 475	SCHIBSTED ASA - A	NOK	191 437	0.03					
2 982	SCHIBSTED ASA - B	NOK	91 031	0.02					
23 505	TELENOR ASA	NOK	327 356	0.06					
6 923	YARA INTERNATIONAL ASA	NOK	235 260	0.04					
	<i>Taiwan</i>		<i>1 359 689</i>	<i>0.23</i>					
29 760	CHAILEASE HOLDING CO LTD	TWD	145 221	0.02					
209 511	E.SUN FINANCIAL HOLDING CO	TWD	155 530	0.03					
24 000	PRESIDENT CHAIN STORE CORP	TWD	185 920	0.03					
50 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO	TWD	771 043	0.13					
52 000	UNI PRESIDENT ENTERPRISES CO	TWD	101 975	0.02					

BNP PARIBAS FUNDS SICAV Multi-Asset Income

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Portugal</i>		<i>941 161</i>	<i>0.16</i>	100 000	AMGEN INC 4.400% 15-01/05/2045	USD	103 440	0.02
53 416	EDP-ENERGIAS DE PORTUGAL SA	EUR	275 413	0.05	150 000	ANTERO MIDSTREAM 5.375% 17-15/09/2024	USD	119 453	0.02
35 459	GALP ENERGIA SGPS SA	EUR	310 408	0.05	600 000	AON CORP 3.750% 19-02/05/2029	USD	570 791	0.10
25 712	JERONIMO MARTINS	EUR	355 340	0.06	100 000	APPLE INC 0.875% 17-24/05/2025	EUR	104 550	0.02
	<i>Luxembourg</i>		<i>851 374</i>	<i>0.14</i>	100 000	ARAMARK SERV INC 4.750% 17-01/06/2026	USD	84 136	0.01
40 619	GRAND CITY PROPERTIES	EUR	851 374	0.14	300 000	ARAMARK SERV INC 5.000% 17-01/04/2025	USD	251 548	0.04
	<i>Austria</i>		<i>756 923</i>	<i>0.12</i>	300 000	ARAMARK SERV INC 5.000% 18-01/02/2028	USD	258 367	0.04
16 702	OMV AG	EUR	551 166	0.09	350 000	ARCHROCK LP/FIN 6.250% 19-01/04/2028	USD	297 770	0.05
10 661	S&T AG	EUR	205 757	0.03	370 000	ASGN INC 4.625% 19-15/05/2028	USD	314 495	0.05
	<i>South Korea</i>		<i>745 989</i>	<i>0.12</i>	300 000	ASHLAND INC 4.750% 13-15/08/2022	USD	256 391	0.04
13	LG HOUSEHOLD & HEALTH CARE	KRW	15 852	0.00	450 000	AT&T INC 2.750% 20-01/06/2031	USD	392 639	0.07
649	MACQUARIE KOREA INFRA FUND	KRW	5 201	0.00	400 000	AT&T INC 3.300% 20-01/02/2052	USD	323 824	0.05
11 888	SAMSUNG ELECTRONICS CO LTD	KRW	724 936	0.12	200 000	AT&T INC 4.300% 13-15/12/2042	USD	190 131	0.03
	<i>South Africa</i>		<i>397 287</i>	<i>0.07</i>	230 000	AXALTA COAT/BV 4.750% 20-15/06/2027	USD	198 786	0.03
18	CAPITEC BANK HOLDINGS LTD	ZAR	1 435	0.00	180 000	BALL CORP 2.875% 20-15/08/2030	USD	146 660	0.02
19 231	CLICKS GROUP LTD	ZAR	270 364	0.05	250 000	BALL CORP 4.875% 18-15/03/2026	USD	229 887	0.04
16 394	GOLD FIELDS LTD	ZAR	125 488	0.02	230 000	BALL CORP 5.250% 15-01/07/2025	USD	214 025	0.04
	<i>Indonesia</i>		<i>280 436</i>	<i>0.05</i>	140 000	BANFF MERGER SUB 8.375% 18-01/09/2026	EUR	146 060	0.02
91 300	BANK CENTRAL ASIA TBK PT	IDR	179 783	0.03	100 000	BANK ONE CORP 7.750% 95-15/07/2025	USD	105 478	0.02
522 800	TELEKOMUNIKASI INDONESIA PER	IDR	100 653	0.02	350 000	BBA US HOLDINGS 4.000% 19-01/03/2028	USD	287 919	0.05
	<i>Israel</i>		<i>269 284</i>	<i>0.05</i>	380 000	BECTON DICKINSON 2.823% 20-20/05/2030	USD	340 846	0.06
2 039	CYBERARK SOFTWARE LTD/ISRAEL	USD	269 284	0.05	770 000	BECTON DICKINSON 3.700% 17-06/06/2027	USD	720 754	0.12
	<i>Malaysia</i>		<i>242 696</i>	<i>0.04</i>	108 000	BELDEN INC 3.375% 17-15/07/2027	EUR	110 530	0.02
346 200	DIALOG GROUP BHD	MYR	242 696	0.04	400 000	BIOGEN INC 2.250% 20-01/05/2030	USD	339 010	0.06
	<i>Bermuda</i>		<i>179 306</i>	<i>0.03</i>	350 000	BLACK KNIGHT INF 3.625% 20-01/09/2028	USD	292 163	0.05
4 265	AXIS CAPITAL HOLDINGS LTD	USD	175 647	0.03	300 000	BOISE CASCADE CO 4.875% 20-01/07/2030	USD	264 752	0.04
42 336	PACIFIC CENTURY PREMIUM DEVE	HKD	3 659	0.00	450 000	BOSTON SCIENTIFC 4.000% 19-01/03/2029	USD	432 611	0.07
	<i>Brazil</i>		<i>157 317</i>	<i>0.03</i>	150 000	BOXER PARENT CO 6.500% 20-02/10/2025	EUR	158 937	0.03
7 143	HYPERA SA	BRL	38 495	0.01	440 000	BRINKS CO/THE 4.625% 17-15/10/2027	USD	376 391	0.06
30 158	RAIA DROGASIL SA	BRL	118 822	0.02	400 000	BRISTOL-MYERS 4.250% 20-26/10/2049	USD	441 561	0.07
	<i>Mexico</i>		<i>156 686</i>	<i>0.03</i>	526 000	BROADCOM INC 4.110% 20-15/09/2028	USD	491 878	0.08
35 725	INFRAESTRUCTURA ENERGETICA	MXN	113 667	0.02	230 000	BROADCOM INC 4.150% 20-15/11/2030	USD	217 398	0.04
30 856	KIMBERLY-CLARK DE MEXICO - A	MXN	43 019	0.01	450 000	BROADCOM INC 4.750% 20-15/04/2029	USD	439 191	0.07
	<i>New Zealand</i>		<i>123 281</i>	<i>0.02</i>	360 000	BUILDERS FIRSTSO 5.000% 20-01/03/2030	USD	317 274	0.05
44 619	SPARK NEW ZEALAND LTD	NZD	123 281	0.02	300 000	BWX TECHNOLOGIES 4.125% 20-30/06/2028	USD	255 302	0.04
	<i>Malta</i>		<i>116 339</i>	<i>0.02</i>	50 000	CALPINE CORP 4.500% 19-15/02/2028	USD	42 505	0.01
9 187	GVC HOLDINGS PLC	GBP	116 339	0.02	320 000	CALPINE CORP 5.000% 20-01/02/2031	USD	272 486	0.05
	<i>India</i>		<i>5 138</i>	<i>0.00</i>	220 000	CALPINE CORP 5.125% 19-15/03/2028	USD	188 759	0.03
87	HDFC BANK LTD - ADR	USD	5 138	0.00	101 000	CALPINE CORP 5.250% 16-01/06/2026	USD	85 406	0.01
	Bonds		244 676 185	41.37	100 000	CALUMET SPECIAL 11.000% 19-15/04/2025	USD	82 330	0.01
	<i>United States of America</i>		<i>119 219 793</i>	<i>19.96</i>	370 000	CARS.COM INC 6.375% 20-01/11/2028	USD	320 987	0.05
500 000	ABBVIE INC 3.200% 16-14/05/2026	USD	453 595	0.08	100 000	CATALENT PHARMA 2.375% 20-01/03/2028	EUR	100 176	0.02
635 000	ABBVIE INC 3.200% 20-21/11/2029	USD	583 915	0.10	400 000	CDK GLOBAL INC 5.250% 19-15/05/2029	USD	359 865	0.06
200 000	ABBVIE INC 4.550% 20-15/03/2035	USD	206 737	0.03	430 000	CDW LLC/CDW FIN 4.250% 19-01/04/2028	USD	371 032	0.06
300 000	AECOM TECHNOLOGY 5.125% 17-15/03/2027	USD	272 159	0.05	275 000	CDW LLC/CDW FIN 5.500% 14-01/12/2024	USD	248 355	0.04
300 000	AGILENT TECH INC 2.750% 19-15/09/2029	USD	267 499	0.05	300 000	CHARLES RIVER LA 4.250% 19-01/05/2028	USD	257 448	0.04
330 000	ALBERTSONS COS 5.875% 19-15/02/2028	USD	293 056	0.05	1 281 000	CHARTER COMM OPT 2.800% 20-01/04/2031	USD	1 105 726	0.19
120 000	ALLISON TRANS 3.750% 20-30/01/2031	USD	100 282	0.02	250 000	CHARTER COMM OPT 5.050% 19-30/03/2029	USD	247 733	0.04
240 000	ALLISON TRANS 4.750% 17-01/10/2027	USD	206 448	0.03	370 000	CHEMOURS CO 5.750% 20-15/11/2028	USD	307 502	0.05
340 000	ALLISON TRANS 5.875% 19-01/06/2029	USD	307 752	0.05	350 000	CHEMOURS CO 7.000% 16-15/05/2025	USD	295 946	0.05
200 000	AMERICAN INTERNATIONAL GROUP 3.900% 16-01/04/2026	USD	186 180	0.03	300 000	CHURCHILL DOWNS 4.750% 17-15/01/2028	USD	258 015	0.04
980 000	AMGEN INC 2.450% 20-21/02/2030	USD	858 416	0.14					

BNP PARIBAS FUNDS SICAV Multi-Asset Income

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
350 000	CHURCHILL DOWNS 5.500% 19-01/04/2027	USD	302 858	0.05	4 526 496	FHR 5039 CI 2.000% 20-25/11/2050	USD	413 535	0.07
200 000	CITIGROUP INC 4.125% 16-25/07/2028	USD	190 582	0.03	2 471 906	FHS 324 C29 5.500% 14-15/06/2039	USD	412 549	0.07
430 000	CLEAN HARBORS IN 4.875% 19-15/07/2027	USD	366 088	0.06	150 000	FIVE COR FND TRS 4.419% 13-15/11/2023	USD	135 870	0.02
60 000	CLEVELAND-CLIFFS 6.750% 20-15/03/2026	USD	52 736	0.01	333 084	FN 745398 6.000% 06-01/06/2035	USD	321 945	0.05
250 000	CLEVELAND-CLIFFS 9.875% 20-17/10/2025	USD	239 513	0.04	935 851	FN AP2989 3.500% 12-01/08/2042	USD	829 340	0.14
115 000	CLOROX COMPANY 3.100% 17-01/10/2027	USD	105 677	0.02	349 403	FN AS9676 4.000% 17-01/05/2047	USD	309 369	0.05
310 000	COGENT COMMUNICA 5.375% 15-01/03/2022	USD	260 144	0.04	582 673	FN BC0909 4.000% 16-01/05/2046	USD	525 543	0.09
110 000	COMCAST CORP 0.250% 20-20/05/2027	EUR	111 566	0.02	238 216	FN BH4019 4.000% 17-01/09/2047	USD	209 412	0.04
122 000	COMCAST CORP 0.750% 20-20/02/2032	EUR	126 761	0.02	302 922	FN BH7058 3.500% 17-01/12/2047	USD	262 247	0.04
100 000	COMCAST CORP 1.250% 20-20/02/2040	EUR	108 043	0.02	461 952	FN BM1499 3.000% 17-01/02/2044	USD	402 108	0.07
300 000	COMCAST CORP 2.800% 20-15/01/2051	USD	254 612	0.04	864 990	FN BM5082 4.500% 18-01/11/2048	USD	791 453	0.13
300 000	COMMONWEALTH EDI 3.000% 20-01/03/2050	USD	267 345	0.05	400 000	FN BR0138 2.000% 20-01/12/2050	USD	339 630	0.06
300 000	COMPASS MIN INTL 6.750% 19-01/12/2027	USD	265 416	0.04	400 000	FN BR0173 2.000% 20-01/12/2050	USD	339 630	0.06
570 000	CONAGRA BRANDS 4.850% 18-01/11/2028	USD	577 644	0.10	394 334	FN CA7030 2.500% 20-01/09/2050	USD	345 283	0.06
300 000	COVANTA HOLDING 5.875% 17-01/07/2025	USD	254 996	0.04	297 181	FN CA7600 2.500% 20-01/11/2050	USD	256 624	0.04
210 000	COVANTA HOLDING 6.000% 18-01/01/2027	USD	180 267	0.03	399 447	FN CA8130 2.500% 20-01/12/2050	USD	345 365	0.06
500 000	CSX CORP 2.400% 19-15/02/2030	USD	440 186	0.07	842 237	FN FM2515 3.500% 20-01/10/2045	USD	751 776	0.13
300 000	CUSHMAN & WAKE 6.750% 20-15/05/2028	USD	270 320	0.05	518 953	FN FM2671 4.000% 20-01/01/2048	USD	460 425	0.08
180 000	CVR ENERGY INC 5.250% 20-15/02/2025	USD	142 626	0.02	781 697	FN FM3151 3.500% 20-01/02/2045	USD	697 770	0.12
731 000	CVS HEALTH CORP 4.300% 18-25/03/2028	USD	709 384	0.12	474 085	FN FM3173 3.500% 20-01/07/2047	USD	419 658	0.07
370 000	DAVITA INC 4.625% 20-01/06/2030	USD	320 352	0.05	668 442	FN FM3401 3.000% 20-01/06/2050	USD	591 327	0.10
275 000	DELL INT / EMC 4.900% 19-01/10/2026	USD	264 988	0.04	560 453	FN FM3404 3.000% 20-01/05/2050	USD	496 053	0.08
250 000	DELTA AIR LINES 2.900% 19-28/10/2024	USD	200 876	0.03	882 030	FN FM3999 2.500% 20-01/08/2040	USD	769 019	0.13
300 000	DELTA AIR LINES 3.625% 17-15/03/2022	USD	249 949	0.04	379 448	FN FM4097 3.000% 20-01/07/2050	USD	332 050	0.06
330 000	DELTA AIR LINES 7.375% 20-15/01/2026	USD	307 803	0.05	498 126	FN FM5044 2.000% 20-01/12/2050	USD	422 946	0.07
200 000	DIAMOND 1 FIN/DI 8.350% 16-15/07/2046	USD	245 996	0.04	267 650	FN MA1772 3.500% 14-01/02/2034	USD	236 447	0.04
400 000	DIGITAL REALTY 3.600% 19-01/07/2029	USD	374 280	0.06	300 000	FN MA4232 2.000% 20-01/01/2041	USD	254 968	0.04
635 000	DISCOVERY COMMUNICATIONS 3.950% 17-20/03/2028	USD	592 964	0.10	100 000	FORD MOTOR CO 6.625% 98-01/10/2028	USD	95 828	0.02
440 000	DOMINION ENERGY 3.375% 20-01/04/2030	USD	408 179	0.07	159 000	FORD MOTOR CO 8.500% 20-21/04/2023	USD	146 529	0.02
250 000	DOMINION RESOURCES 5.250% 03-01/08/2033	USD	267 872	0.05	319 000	FORD MOTOR CRED 2.386% 19-17/02/2026	EUR	323 822	0.05
300 000	DUKE ENERGY CAR 3.200% 19-15/08/2049	USD	277 391	0.05	154 000	FORD MOTOR CRED 2.748% 20-14/06/2024	GBP	171 897	0.03
410 000	DUKE ENERGY COR 2.450% 20-01/06/2030	USD	356 379	0.06	144 000	FORD MOTOR CRED 3.021% 19-06/03/2024	EUR	148 481	0.03
125 000	DUKE REALTY 3.375% 17-15/12/2027	USD	114 847	0.02	394 000	FORD MOTOR CRED 3.250% 20-15/09/2025	EUR	413 705	0.07
500 000	EATON CORP 4.150% 13-02/11/2042	USD	515 645	0.09	498 202	FR QA2847 3.000% 19-01/09/2049	USD	437 407	0.07
350 000	EMERGENT BIOSOLU 3.875% 20-15/08/2028	USD	296 208	0.05	656 423	FR QA9337 3.000% 20-01/05/2050	USD	562 965	0.09
300 000	ENCOMPASS HLTH 4.500% 19-01/02/2028	USD	256 459	0.04	399 656	FR QB5059 2.500% 20-01/11/2050	USD	345 792	0.06
290 000	ENCOMPASS HLTH 4.750% 19-01/02/2030	USD	253 754	0.04	174 304	FR RA1204 4.000% 19-01/08/2049	USD	152 062	0.03
350 000	ENTEGRIS INC 4.375% 20-15/04/2028	USD	301 071	0.05	495 779	FR RA3722 2.500% 20-01/10/2050	USD	430 580	0.07
400 000	ENTEGRIS INC 4.625% 17-10/02/2026	USD	337 747	0.06	945 321	FR SD0042 4.000% 19-01/04/2049	USD	852 051	0.14
380 000	EQUINIX INC 2.150% 20-15/07/2030	USD	316 010	0.05	282 075	FR SD0173 5.000% 19-01/11/2049	USD	258 058	0.04
500 000	EQUINIX INC 5.375% 17-15/05/2027	USD	444 250	0.07	91 891	FR SD7518 3.000% 20-01/06/2050	USD	80 537	0.01
490 000	FEDEX CORP 3.100% 19-05/08/2029	USD	447 000	0.08	615 978	FR ZA2314 3.500% 18-01/09/2033	USD	544 369	0.09
160 000	FEDEX CORP 4.050% 18-15/02/2048	USD	157 455	0.03	1 480 183	FR ZS9935 3.000% 18-01/02/2047	USD	1 302 990	0.22
500 000	FEDEX CORP 4.250% 20-15/05/2030	USD	496 864	0.08	655 290	FR ZT1449 3.000% 18-01/06/2038	USD	574 713	0.10
323 939	FG G61731 5.500% 18-01/11/2048	USD	300 188	0.05	875 280	FR ZT1857 4.500% 19-01/03/2049	USD	800 969	0.13
445 401	FG G67710 3.500% 18-01/03/2048	USD	391 674	0.07	834 592	G2 785006 3.500% 20-20/04/2050	USD	730 154	0.12
221 577	FG Q17642 3.000% 13-01/04/2043	USD	192 616	0.03	1 154 555	G2 785078 4.000% 20-20/05/2050	USD	1 051 834	0.18
833 185	FG Q53595 3.500% 18-01/01/2048	USD	725 923	0.12	281 107	G2 785140 4.500% 20-20/02/2050	USD	252 299	0.04
1 070 000	FHMS K052 A2 3.151% 16-25/11/2025	USD	974 486	0.16	678 022	G2 AD1744 3.000% 13-20/02/2043	USD	607 594	0.10
1 000 000	FHMS K065 A2 3.243% 17-25/04/2027	USD	933 316	0.16	424 367	G2 MA6092 4.500% 19-20/08/2049	USD	373 966	0.06
					700 005	G2 MA6710 3.000% 20-20/06/2050	USD	598 783	0.10
					300 000	GAP INC/THE 8.875% 20-15/05/2027	USD	283 001	0.05
					360 000	GARTNER GROUP 4.500% 20-01/07/2028	USD	311 144	0.05
					100 000	GEN ELECTRIC CO 0.375% 17-17/05/2022	EUR	100 582	0.02
					100 000	GEN ELECTRIC CO 0.875% 17-17/05/2025	EUR	102 886	0.02
					500 000	GEN MOTORS FIN 3.600% 20-21/06/2030	USD	455 425	0.08
					430 000	GENERAL MILLS IN 2.875% 20-15/04/2030	USD	389 626	0.07

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Multi-Asset Income

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
300 000	GENERAL MILLS IN 4.700% 18-17/04/2048	USD	344 006	0.06	350 000	L BRANDS INC 5.250% 18-01/02/2028	USD	297 089	0.05
150 000	GENESIS ENERGY 6.250% 17-15/05/2026	USD	114 842	0.02	350 000	L BRANDS INC 7.500% 19-15/06/2029	USD	317 429	0.05
100 000	GILEAD SCIENCES 4.150% 16-01/03/2047	USD	99 527	0.02	250 000	LAM RESEARCH 2.875% 20-15/06/2050	USD	219 021	0.04
440 000	GLOB PART/GLP FI 7.000% 20-01/08/2027	USD	385 306	0.06	300 000	LAMAR MEDIA CORP 3.750% 20-15/02/2028	USD	251 980	0.04
977 365	GN AM2784 3.500% 15-15/04/2045	USD	881 281	0.15	100 000	LEAR CORP 3.800% 17-15/09/2027	USD	91 369	0.02
198 360	GN BS8470 3.000% 20-15/07/2050	USD	173 467	0.03	75 000	LENNOX INTERNATIONAL INC 3.000% 16-15/11/2023	USD	64 489	0.01
198 708	GN BS8482 3.000% 20-15/08/2050	USD	173 769	0.03	56 000	LIBERTY MUTUAL 4.250% 13-15/06/2023	USD	49 833	0.01
2 991 954	GNR 2017-114 PI 4.000% 17-20/10/2046	USD	260 151	0.04	140 000	LIONS GATE CAP H 6.375% 19-01/02/2024	USD	117 107	0.02
300 000	GO DADDY OP/FIN 5.250% 19-01/12/2027	USD	257 999	0.04	380 000	LIVE NATION ENT 4.750% 19-15/10/2027	USD	317 755	0.05
500 000	GOLDMAN SACHS GP 3.500% 16-16/11/2026	USD	458 466	0.08	370 000	LIVE NATION ENTERTAINMENT 4.875% 16-01/11/2024	USD	305 423	0.05
100 000	GOLDMAN SACHS GROUP 4.800% 14-08/07/2044	USD	113 013	0.02	400 000	LOWES COS INC 4.500% 20-15/04/2030	USD	405 545	0.07
300 000	GRIFFON CORP 5.750% 20-01/03/2028	USD	259 369	0.04	207 000	MACYS RETAIL HLD 2.875% 12-15/02/2023	USD	162 624	0.03
125 000	HALLIBURTON CO 5.000% 15-11/11/2045	USD	121 364	0.02	320 000	MASONITE INTL 5.375% 19-01/02/2028	USD	279 950	0.05
1 240 000	HARTFORD FINL 2.800% 19-19/08/2029	USD	1 107 914	0.19	350 000	MASTEC INC 4.500% 20-15/08/2028	USD	299 640	0.05
1 070 000	HCA INC 4.125% 19-15/06/2029	USD	1 013 308	0.17	115 000	MCCORMICK 3.400% 17-15/08/2027	USD	105 804	0.02
300 000	HECLA MINING CO 7.250% 20-15/02/2028	USD	268 175	0.05	490 000	MCDONALDS CORP 2.625% 19-01/09/2029	USD	438 051	0.07
300 000	HERBALIFE/HLF 7.875% 20-01/09/2025	USD	267 562	0.05	150 000	MDC PARTNERS INC 6.500% 16-01/05/2024	USD	123 590	0.02
200 000	HIGH ST FDG TR 14.111% 18-15/02/2028	USD	187 643	0.03	300 000	MERITAGE HOMES 6.000% 15-01/06/2025	USD	277 676	0.05
350 000	HILLENBRAND INC 5.750% 20-15/06/2025	USD	309 295	0.05	80 000	MGM RESORTS 5.500% 19-15/04/2027	USD	72 576	0.01
190 000	HILTON DOMESTIC 4.875% 19-15/01/2030	USD	169 758	0.03	300 000	MGM RESORTS 6.000% 14-15/03/2023	USD	262 345	0.04
200 000	HILTON DOMESTIC 5.125% 19-01/05/2026	USD	169 298	0.03	300 000	MGM RESORTS 6.750% 20-01/05/2025	USD	265 392	0.04
310 000	HILTON DOMESTIC 5.750% 20-01/05/2028	USD	275 552	0.05	10 000	MGM RESORTS 7.750% 12-15/03/2022	USD	8 690	0.00
300 000	HLF FIN SARL LLC 7.250% 18-15/08/2026	USD	259 049	0.04	260 000	MICRON TECH 4.663% 19-15/02/2030	USD	260 586	0.04
390 000	HOLLY PAR/FIN 5.000% 20-01/02/2028	USD	321 135	0.05	370 000	MINERALS TECHNOL 5.000% 20-01/07/2028	USD	316 430	0.05
350 000	HOLOGIC INC 3.250% 20-15/02/2029	USD	291 735	0.05	100 000	MOLINA HEALTHCAR 3.875% 20-15/11/2030	USD	87 042	0.01
300 000	HOLOGIC INC 4.625% 18-01/02/2028	USD	260 359	0.04	300 000	MOLINA HEALTHCAR 4.375% 20-15/06/2028	USD	258 061	0.04
300 000	HOME DEPOT INC 3.125% 20-15/12/2049	USD	283 443	0.05	250 000	MOLINA HEALTHCAR 5.375% 16-15/11/2022	USD	216 327	0.04
100 000	HOME DEPOT INC 4.250% 15-01/04/2046	USD	108 898	0.02	350 000	MOOG INC 4.250% 19-15/12/2027	USD	295 588	0.05
300 000	HORIZON PHARMA 5.500% 19-01/08/2027	USD	262 891	0.04	100 000	MORGAN STANLEY 1.750% 15-30/01/2025	EUR	106 857	0.02
100 000	HUNTSMAN INT LLC 4.500% 19-01/05/2029	USD	94 544	0.02	120 000	MPT OP PTNR/FINL 2.550% 19-05/12/2023	GBP	136 076	0.02
106 000	IBM CORP 0.650% 20-11/02/2032	EUR	109 446	0.02	130 000	MPT OP PTNR/FINL 3.692% 19-05/06/2028	GBP	156 564	0.03
300 000	IBM CORP 3.500% 19-15/05/2029	USD	283 307	0.05	102 000	NESTLE HOLDINGS 0.875% 17-18/07/2025	EUR	106 766	0.02
300 000	INGRAM MICRO INC 5.450% 14-15/12/2024	USD	282 120	0.05	5 000	NETFLIX INC 5.750% 14-01/03/2024	USD	4 575	0.00
6 500 000 000	INTERAMER DEV BK 7.875% 16-14/03/2023	IDR	404 466	0.07	340 000	NIELSEN FINANCE 5.625% 20-01/10/2028	USD	301 260	0.05
230 000	IRON MOUNTAIN 4.875% 17-15/09/2027	USD	196 435	0.03	350 000	NIELSEN FINANCE 5.875% 20-01/10/2030	USD	323 597	0.05
90 000	IRON MOUNTAIN 5.250% 17-15/03/2028	USD	77 715	0.01	450 000	NORDSTROM INC 4.375% 19-01/04/2030	USD	361 056	0.06
136 000	JP MORGAN CHASE 0.625% 16-25/01/2024	EUR	138 736	0.02	250 000	NUANCE COMMUNIC 5.625% 16-15/12/2026	USD	216 199	0.04
150 000	JP MORGAN CHASE 6.400% 08-15/05/2038	USD	190 090	0.03	695 000	NVIDIA CORP 2.850% 20-01/04/2030	USD	636 672	0.11
300 000	KAISER ALUMINUM 4.625% 19-01/03/2028	USD	254 996	0.04	325 000	OMNICOM GROUP 2.450% 20-30/04/2030	USD	281 747	0.05
500 000	KELLOGG CO 3.250% 16-01/04/2026	USD	458 268	0.08	750 000	ORACLE CORP 2.950% 20-01/04/2030	USD	683 948	0.12
620 000	KEURIG DR PEPPER 3.200% 20-01/05/2030	USD	572 147	0.10	150 000	OUTFRONT MEDIA C 4.625% 19-15/03/2030	USD	124 602	0.02
300 000	KEURIG DR PEPPER 3.800% 20-01/05/2050	USD	293 456	0.05	220 000	OUTFRONT MEDIA C 5.000% 19-15/08/2027	USD	183 850	0.03
430 000	KEURIG DR PEPPER 4.597% 19-25/05/2028	USD	426 873	0.07	980 000	PACKAGING CORP 3.000% 19-15/12/2029	USD	887 070	0.15
280 000	KFC HLD/PIZZA HU 4.750% 17-01/06/2027	USD	241 660	0.04	110 000	PARKER-HANNIFIN 3.250% 17-01/03/2027	USD	99 572	0.02
180 000	KFC HLD/PIZZA HU 5.250% 16-01/06/2026	USD	152 538	0.03	480 000	PARKER-HANNIFIN 3.250% 19-14/06/2029	USD	444 977	0.07
300 000	KORN/FERRY INTL 4.625% 19-15/12/2027	USD	255 057	0.04	157 000	PFIZER INC 1.000% 17-06/03/2027	EUR	167 134	0.03
200 000	KRATON POLYMERS 5.250% 18-15/05/2026	EUR	206 364	0.03	500 000	PNC FINANCIAL 2.550% 20-22/01/2030	USD	446 842	0.08
100 000	KRONOS INTL INC 3.750% 17-15/09/2025	EUR	101 175	0.02	300 000	POLYONE CORP 5.750% 20-15/05/2025	USD	260 512	0.04
					365 000	PRINCIPAL FINL 2.125% 20-15/06/2030	USD	311 636	0.05
					200 000	PROG ENER CAR 4.100% 12-15/05/2042	USD	202 648	0.03

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Multi-Asset Income

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
500 000	PROLOGIS LP 2.250% 20-15/04/2030	USD	437 503	0.07	300 000	US TREASURY N/B 4.750% 07-15/02/2037	USD	373 567	0.06
450 000	PTC INC 3.625% 20-15/02/2025	USD	378 782	0.06	300 000	US TREASURY N/B 5.000% 07-15/05/2037	USD	384 007	0.06
300 000	PTC INC 4.000% 20-15/02/2028	USD	256 835	0.04	300 000	VAIL RESORTS 6.250% 20-15/05/2025	USD	262 800	0.04
285 000	PULTEGROUP INC 5.000% 16-15/01/2027	USD	274 406	0.05	300 000	VALVOLINE INC 4.250% 20-15/02/2030	USD	259 077	0.04
300 000	QORVO INC 4.375% 20-15/10/2029	USD	269 761	0.05	350 000	VERISIGN INC 4.750% 17-15/07/2027	USD	304 718	0.05
1 005 000	QUALCOMM INC 2.150% 20-20/05/2030	USD	869 797	0.15	340 000	VERISIGN INC 5.250% 15-01/04/2025	USD	315 195	0.05
462 000	QUINTILES IMS 2.875% 17-15/09/2025	EUR	466 674	0.08	138 000	VERIZON COMM INC 1.300% 20-18/05/2033	EUR	149 908	0.03
350 000	RBS GLOBAL/REXNO 4.875% 17-15/12/2025	USD	291 834	0.05	420 000	VERIZON COMMUNICATIONS INC 4.329% 18-21/09/2028	USD	413 165	0.07
75 000	REGENERON PHARM 1.750% 20-15/09/2030	USD	60 284	0.01	200 000	VERIZON COMMUNICATIONS INC 4.862% 15-21/08/2046	USD	219 267	0.04
250 000	REPUBLIC SVCS 2.300% 20-01/03/2030	USD	215 398	0.04	150 000	WELLS FARGO & CO 4.400% 16-14/06/2046	USD	153 491	0.03
230 000	RHP HOTEL PPTY 4.750% 20-15/10/2027	USD	193 288	0.03	300 000	WESCO DISTRIBUT 7.250% 20-15/06/2028	USD	278 313	0.05
260 000	SBA COMMUNICATIO 3.875% 20-15/02/2027	USD	221 857	0.04	250 000	WESTERN DIGITAL 4.750% 18-15/02/2026	USD	226 090	0.04
180 000	SBA COMMUNICATIO 4.000% 18-01/10/2022	USD	148 584	0.03	100 000	WHIRLPOOL CORP 4.500% 16-01/06/2046	USD	101 228	0.02
300 000	SBA COMMUNICATIONS 4.875% 17-01/09/2024	USD	251 497	0.04	300 000	WILLIAM CARTER 5.500% 20-15/05/2025	USD	260 233	0.04
120 000	SCIENTIFIC GAMES 3.375% 18-15/02/2026	EUR	118 779	0.02	300 000	WILLIAM CARTER 5.625% 19-15/03/2027	USD	258 061	0.04
191 000	SCIENTIFIC GAMES 5.500% 18-15/02/2026	EUR	188 851	0.03	650 000	WRKCO INC 4.900% 19-15/03/2029	USD	652 980	0.11
400 000	SCOTTS MIRACLE 4.500% 20-15/10/2029	USD	352 254	0.06	370 000	WYNDHAM HOTELS & 4.375% 20-15/08/2028	USD	312 378	0.05
240 000	SIRIUS XM RADIO 4.625% 19-15/07/2024	USD	202 971	0.03	300 000	WYNDHAM HOTELS 5.375% 18-15/04/2026	USD	253 327	0.04
300 000	SIRIUS XM RADIO 5.000% 17-01/08/2027	USD	259 032	0.04	300 000	WYNDHAM WORLDWID 5.750% 17-01/04/2027	USD	275 124	0.05
170 000	SIRIUS XM RADIO 5.500% 19-01/07/2029	USD	152 834	0.03	350 000	WYNN LAS VEGAS 5.250% 17-15/05/2027	USD	294 634	0.05
28 000	STEEL DYNAMICS 5.000% 17-15/12/2026	USD	24 349	0.00	370 000	WYNN LAS VEGAS 5.500% 15-01/03/2025	USD	315 378	0.05
400 000	STERICYCLE INC 5.375% 19-15/07/2024	USD	340 714	0.06	100 000	XYLEM INC 3.250% 16-01/11/2026	USD	91 856	0.02
300 000	SUBURBAN PROPANE 5.500% 14-01/06/2024	USD	249 377	0.04	100 000	YUM! BRANDS INC 4.750% 19-15/01/2030	USD	89 065	0.02
300 000	SYMANTEC CORP 5.000% 17-15/04/2025	USD	250 484	0.04	150 000	YUM! BRANDS INC 7.750% 20-01/04/2025	USD	135 645	0.02
175 000	SYSCO CORP 2.400% 20-15/02/2030	USD	148 831	0.03	<i>France</i>			9 973 524	1.80
300 000	TAYLOR MORRISON 5.125% 20-01/08/2030	USD	274 611	0.05	100 000	AIR LIQUIDE FIN 1.000% 20-02/04/2025	EUR	104 879	0.02
370 000	TELEFLEX INC 4.250% 20-01/06/2028	USD	320 758	0.05	100 000	AIR LIQUIDE FIN 1.375% 20-02/04/2030	EUR	112 625	0.02
140 000	THERMO FISHER 0.500% 19-01/03/2028	EUR	143 707	0.02	101 000	AIRBUS SE 1.375% 20-09/06/2026	EUR	107 253	0.02
159 000	THERMO FISHER 1.750% 20-15/04/2027	EUR	175 092	0.03	190 000	ALTICE FRANCE 3.375% 19-15/01/2028	EUR	187 493	0.03
375 000	T-MOBILE USA INC 3.875% 20-15/04/2030	USD	354 182	0.06	100 000	APRR SA 0.000% 20-20/01/2023	EUR	100 371	0.02
290 000	TOPBUILD CORP 5.625% 18-01/05/2026	USD	245 089	0.04	100 000	APRR SA 0.125% 20-18/01/2029	EUR	100 858	0.02
250 000	TRONOX INC 6.500% 18-15/04/2026	USD	211 475	0.04	100 000	ARKEMA 0.125% 20-14/10/2026	EUR	100 836	0.02
400 000	TWITTER INC 3.875% 19-15/12/2027	USD	348 167	0.06	100 000	AUTOROUTES DU SUD 2.950% 14-17/01/2024	EUR	108 769	0.02
350 000	UNDER ARMOUR INC 3.250% 16-15/06/2026	USD	285 915	0.05	100 000	BANQ FED CRD MUT 0.100% 20-08/10/2027	EUR	100 582	0.02
200 000	UNION PAC CORP 3.250% 20-05/02/2050	USD	186 829	0.03	300 000	BANQ FED CRD MUT 0.625% 20-21/02/2031	EUR	304 796	0.05
450 000	UNION PAC CORP 3.950% 18-10/09/2028	USD	433 322	0.07	100 000	BANQ FED CRD MUT 1.750% 19-15/03/2029	EUR	112 385	0.02
150 000	UNITED CONT HLDG 4.250% 17-01/10/2022	USD	123 125	0.02	100 000	BANQ FED CRD MUT 1.875% 19-18/06/2029	EUR	109 925	0.02
2 000	UNITED RENTAL NA 4.875% 17-15/01/2028	USD	1 741	0.00	300 000	BNP PARIBAS 0.625% 20-03/12/2032	EUR	303 406	0.05
832 314	US TREASURY INFL IX N/B 2.125% 11-15/02/2041	USD	1 066 550	0.18	105 000	BNP PARIBAS 1.500% 17-17/11/2025	EUR	111 997	0.02
2 300 000	US TREASURY N/B 0.500% 20-31/03/2025	USD	1 897 251	0.32	100 000	BPCE 0.625% 20-15/01/2030	EUR	103 822	0.02
1 110 000	US TREASURY N/B 1.250% 20-15/05/2050	USD	822 217	0.14	100 000	BPCE 4.625% 13-18/07/2023	EUR	111 465	0.02
4 500 000	US TREASURY N/B 1.500% 19-30/11/2024	USD	3 857 403	0.64	100 000	CAPGEMINI SE 1.250% 20-15/04/2022	EUR	101 681	0.02
40 000	US TREASURY N/B 1.750% 19-15/06/2022	USD	33 461	0.01	100 000	CAPGEMINI SE 1.625% 20-15/04/2026	EUR	108 087	0.02
30 000	US TREASURY N/B 1.750% 19-15/11/2029	USD	26 494	0.00	300 000	CASINO GUICHARD 2.798% 14-05/08/2026	EUR	265 225	0.04
9 470 000	US TREASURY N/B 2.375% 19-29/02/2024	USD	8 275 510	1.38	100 000	CIE DE ST GOBAIN 1.125% 18-23/03/2026	EUR	105 604	0.02
10 000	US TREASURY N/B 3.750% 11-15/08/2041	USD	11 604	0.00	100 000	CIE DE ST GOBAIN 1.875% 18-21/09/2028	EUR	112 139	0.02
1 100 000	US TREASURY N/B 4.500% 09-15/08/2039	USD	1 374 312	0.23	100 000	CIE DE ST GOBAIN 2.375% 20-04/10/2027	EUR	114 234	0.02
					176 000	CMA CGM SA 7.500% 20-15/01/2026	EUR	188 134	0.03
					100 000	CNP ASSURANCES 1.875% 16-20/10/2022	EUR	103 298	0.02

BNP PARIBAS FUNDS SICAV Multi-Asset Income

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	CNP ASSURANCES 2.750% 19-05/02/2029	EUR	114 784	0.02	100 000	URW 0.625% 20-04/05/2027	EUR	99 528	0.02
100 000	COMPAGNIE FIN ET 1.000% 20-19/05/2031	EUR	107 745	0.02	100 000	VEOLIA ENVRNMT 1.250% 20-15/04/2028	EUR	108 193	0.02
100 000	COMPAGNIE FIN ET 1.125% 17-13/10/2027	EUR	108 161	0.02	100 000	VINCI SA 0.000% 20-27/11/2028	EUR	100 106	0.02
100 000	CRDT AGR ASSR 2.000% 20-17/07/2030	EUR	106 809	0.02	<i>Italy</i>			9 653 257	1.62
200 000	CRED AGRICOLE SA 0.125% 20-09/12/2027	EUR	199 513	0.03	105 000	ASSICURAZIONI 2.429% 20-14/07/2031	EUR	114 726	0.02
100 000	CRED AGRICOLE SA 2.000% 19-25/03/2029	EUR	110 329	0.02	100 000	ENI S.P.A. 0.625% 16-19/09/2024	EUR	102 760	0.02
100 000	ENGIE 0.875% 18-19/09/2025	EUR	104 323	0.02	136 000	ENI SPA 0.625% 20-23/01/2030	EUR	140 310	0.02
100 000	ENGIE 1.375% 18-22/06/2028	EUR	109 305	0.02	119 000	HERA SPA 0.250% 20-03/12/2030	EUR	119 366	0.02
100 000	ENGIE 1.750% 20-27/03/2028	EUR	111 697	0.02	100 000	INTESA SANPAOLO 1.125% 15-04/03/2022	EUR	101 470	0.02
200 000	ERAMET 5.875% 19-21/05/2025	EUR	190 074	0.03	100 000	INTESA SANPAOLO 6.625% 13-13/09/2023	EUR	114 004	0.02
100 000	FAURECIA 2.625% 18-15/06/2025	EUR	101 537	0.02	137 000	ITALGAS SPA 0.250% 20-24/06/2025	EUR	138 860	0.02
100 000	FAURECIA 3.125% 19-15/06/2026	EUR	102 655	0.02	970 000	ITALY 6.875% 93-27/09/2023	USD	918 317	0.15
325 000	FAURECIA 3.750% 20-15/06/2028	EUR	340 755	0.06	4 010 000	ITALY BTPS 0.350% 19-01/02/2025	EUR	4 098 019	0.68
100 000	GETLINK SE 3.500% 20-30/10/2025	EUR	103 204	0.02	810 000	ITALY BTPS 1.700% 20-01/09/2051	EUR	862 318	0.15
100 000	HOLDING DINFRA 1.625% 20-18/09/2029	EUR	106 177	0.02	300 000	PIAGGIO & C 3.625% 18-30/04/2025	EUR	305 934	0.05
100 000	ICADE SANTE SAS 1.375% 20-17/09/2030	EUR	106 934	0.02	1 766 000	SNAM 0.000% 20-07/12/2028	EUR	1 754 423	0.30
100 000	KLEPI 0.625% 19-01/07/2030	EUR	100 146	0.02	200 000	SOFIMA HOLDING 3.750% 20-15/01/2028	EUR	202 672	0.03
100 000	KLEPIERRE SA 0.875% 20-17/02/2031	EUR	101 639	0.02	109 000	TERNA SPA 0.750% 20-24/07/2032	EUR	114 784	0.02
100 000	LA MONDIALE 0.750% 20-20/04/2026	EUR	100 973	0.02	119 000	TERNA SPA 1.000% 19-10/04/2026	EUR	125 484	0.02
100 000	LVMH MOET HENNES 0.375% 20-11/02/2031	EUR	102 176	0.02	150 000	UNICREDIT S.P.A. 6.950% 12-31/10/2022	EUR	166 769	0.03
100 000	LVMH MOET HENNES 0.750% 20-07/04/2025	EUR	103 626	0.02	265 000	WEBUILD SPA 5.875% 20-15/12/2025	EUR	273 041	0.05
100 000	MICHELIN 0.000% 20-02/11/2028	EUR	99 684	0.02	<i>United Kingdom</i>			7 081 707	1.23
100 000	ORANGE 1.375% 19-04/09/2049	EUR	112 767	0.02	100 000	ALGECO GLOBAL 6.500% 20-15/02/2023	EUR	100 500	0.02
100 000	ORANGE 1.875% 18-12/09/2030	EUR	116 530	0.02	100 000	ALGECO SCOTSMAN 6.500% 18-15/02/2023	EUR	101 447	0.02
100 000	ORANGE 2.000% 19-15/01/2029	EUR	115 090	0.02	213 000	ARQIVA BROAD FIN 6.750% 18-30/09/2023	GBP	245 210	0.04
100 000	PARTS EUROPE SA 6.500% 20-16/07/2025	EUR	103 954	0.02	154 000	BP CAPITAL PLC 0.831% 19-08/11/2027	EUR	160 020	0.03
100 000	PERNOD RICARD SA 1.125% 20-07/04/2025	EUR	105 021	0.02	309 000	BP CAPITAL PLC 1.876% 20-07/04/2024	EUR	328 630	0.06
100 000	PERNOD RICARD SA 1.500% 16-18/05/2026	EUR	108 343	0.02	200 000	CNH INDUSTRIAL N 3.850% 17-15/11/2027	USD	183 671	0.03
100 000	PSA BANQUE FRANCE 0.750% 18-19/04/2023	EUR	101 759	0.02	113 000	COCA-COLA EURO 0.200% 20-02/12/2028	EUR	112 810	0.02
250 000	QUATRIM 5.875% 19-15/01/2024	EUR	258 996	0.04	106 000	COCA-COLA EURO 1.125% 19-12/04/2029	EUR	112 555	0.02
94 000	RCI BANQUE 0.750% 17-26/09/2022	EUR	94 955	0.02	169 000	COCA-COLA EURO 1.750% 20-27/03/2026	EUR	182 947	0.03
132 000	RCI BANQUE 1.125% 20-15/01/2027	EUR	134 555	0.02	280 000	CO-OPERATIVE GRO 5.125% 19-17/05/2024	GBP	332 390	0.06
100 000	RENAULT 1.250% 19-24/06/2025	EUR	97 552	0.02	121 000	CO-OPERATIVE WHOLESALE 7.500% 11-08/07/2026	GBP	162 997	0.03
200 000	RENAULT 2.375% 20-25/05/2026	EUR	202 221	0.03	100 000	CREDIT AGRICOLE 1.375% 17-03/05/2027	EUR	108 861	0.02
100 000	RUBIS TERMINAL 5.625% 20-15/05/2025	EUR	106 371	0.02	200 000	HEATHROW FNDG 1.500% 20-12/10/2025	EUR	209 009	0.04
100 000	SANOFI 0.875% 19-21/03/2029	EUR	107 842	0.02	100 000	HEATHROW FUNDING 1.875% 14-23/05/2022	EUR	102 603	0.02
100 000	SANOFI 1.000% 18-21/03/2026	EUR	106 325	0.02	240 000	INTL GAME TECH 2.375% 19-15/04/2028	EUR	237 282	0.04
100 000	SOCIETE FONCIERE 2.250% 15-16/11/2022	EUR	103 589	0.02	200 000	ITHACA ENERGY N 9.375% 19-15/07/2024	USD	159 734	0.03
100 000	SOCIETE GENERALE 0.750% 20-25/01/2027	EUR	102 417	0.02	200 000	JAGUAR LAND ROVER 3.875% 15-01/03/2023	GBP	212 789	0.04
200 000	SPIE SA 2.625% 19-18/06/2026	EUR	208 905	0.04	234 000	JAGUAR LAND ROVER 5.000% 14-15/02/2022	GBP	262 516	0.04
100 000	SUEZ 1.625% 18-17/09/2030	EUR	112 411	0.02	197 000	JAGUAR LAND ROVR 2.750% 17-24/01/2021	GBP	219 572	0.04
100 000	SUEZ 1.750% 15-10/09/2025	EUR	107 857	0.02	200 000	JAGUAR LAND ROVR 5.875% 19-15/11/2024	EUR	203 340	0.03
100 000	TEREOS FIN GROUP 4.125% 16-16/06/2023	EUR	98 000	0.02	100 000	JAGUAR LAND ROVR 6.875% 19-15/11/2026	EUR	102 328	0.02
100 000	TEREOS FIN GROUP 7.500% 20-30/10/2025	EUR	105 504	0.02	200 000	LADBROKES GROUP 5.125% 16-08/09/2023	GBP	232 067	0.04
200 000	THALES SA 0.000% 20-26/03/2026	EUR	199 072	0.03	110 000	MARKS & SPENCER 3.750% 20-19/05/2026	GBP	125 296	0.02
100 000	THALES SA 0.250% 20-29/01/2027	EUR	100 817	0.02	120 000	MARKS & SPENCER 6.000% 12-12/06/2025	GBP	148 976	0.03
100 000	TOTAL CAP INTL 0.625% 17-04/10/2024	EUR	103 404	0.02	100 000	MATALAN FINANCE 6.750% 18-31/01/2023	GBP	86 136	0.01
100 000	TOTAL CAP INTL 0.696% 19-31/05/2028	EUR	105 177	0.02	244 000	NATWEST MARKETS 2.750% 20-02/04/2025	EUR	270 859	0.05
100 000	TOTAL CAP INTL 1.491% 20-08/04/2027	EUR	109 518	0.02	100 000	OCADO GROUP PLC 4.000% 17-15/06/2024	GBP	113 581	0.02
100 000	TOTAL CAP INTL 1.994% 20-08/04/2032	EUR	119 427	0.02					
100 000	UNIBAIL-RODAMCO 1.000% 19-27/02/2027	EUR	102 152	0.02					
100 000	UNIBAIL-RODAMCO 1.125% 18-15/09/2025	EUR	103 056	0.02					

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BNP PARIBAS FUNDS SICAV Multi-Asset Income

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	RAC BOND CO 5.000% 17-06/11/2022	GBP	111 136	0.02	300 000	OI EUROPEAN GRP 2.875% 19-15/02/2025	EUR	304 745	0.05
210 000	STONEGATE PUB 8.250% 20-31/07/2025	GBP	236 761	0.04	100 000	PFF TELECOM GRP 3.500% 20-20/05/2024	EUR	105 719	0.02
100 000	SYNTHOMER PLC 3.875% 20-01/07/2025	EUR	104 605	0.02	179 000	PPF ARENA 1 B 3.125% 19-27/03/2026	EUR	189 381	0.03
160 000	TALKTALK TELECOM 3.875% 20-20/02/2025	GBP	174 416	0.03	103 000	RELX FINANCE 0.000% 20-18/03/2024	EUR	103 229	0.02
200 000	THAMES WATER KEM 4.625% 20-19/05/2026	GBP	225 439	0.04	310 000	SAIPEM FIN INTL 3.375% 20-15/07/2026	EUR	322 708	0.05
253 000	VICTORIA PLC 5.250% 19-15/07/2024	EUR	261 476	0.04	155 000	SELECTA GROUP BV 8.000% 20-01/04/2026	EUR	146 212	0.02
182 000	VODAFONE GROUP 0.900% 19-24/11/2026	EUR	191 416	0.03	300 000	SENSATA TECH BV 4.375% 19-15/02/2030	USD	264 374	0.04
300 000	VODAFONE GROUP 4.250% 19-17/09/2050	USD	302 550	0.05	500 000	TEVA PHARM FNC 6.000% 20-31/01/2025	EUR	541 875	0.09
430 000	VODAFONE GROUP 4.375% 18-30/05/2028	USD	419 741	0.07	100 000	TEVA PHARMACEUTICAL FNC 1.125% 16-15/10/2024	EUR	92 469	0.02
127 000	WPP FINANCE 2016 1.375% 18-20/03/2025	EUR	133 696	0.02	240 000	TEVA PHARMACEUTICAL FNC 1.875% 15-31/03/2027	EUR	217 725	0.04
100 000	YORKSHIRE BLD SOC 0.625% 20-21/09/2025	EUR	102 345	0.02	214 000	UNITED GROUP 4.000% 20-15/11/2027	EUR	213 588	0.04
	Mexico		6 782 238	1.16	329 000	UPC HOLDING BV 3.875% 17-15/06/2029	EUR	337 332	0.06
110 000	AMERICA MOVIL SA 1.500% 16-10/03/2024	EUR	115 156	0.02	400 000	UPIOHN INC 2.700% 20-22/06/2030	USD	346 119	0.06
100 000	CEMEX SAB 3.125% 19-19/03/2026	EUR	102 656	0.02	100 000	VOLKSWAGEN INTERNATION FN 1.125% 17-02/10/2023	EUR	103 112	0.02
4 800 000	MEXICAN BONOS 10.000% 06-20/11/2036	MXN	275 761	0.05	100 000	VONOVIA BV 0.875% 18-03/07/2023	EUR	102 404	0.02
16 000 000	MEXICAN BONOS 6.500% 12-09/06/2022	MXN	676 583	0.11	100 000	VONOVIA BV 1.000% 20-09/07/2030	EUR	105 785	0.02
15 900 000	MEXICAN BONOS 7.500% 07-03/06/2027	MXN	742 056	0.13	100 000	VONOVIA BV 1.625% 20-07/04/2024	EUR	105 292	0.02
13 870 000	MEXICAN BONOS 7.750% 11-29/05/2031	MXN	668 421	0.11	100 000	ZF EUROPE 2.000% 19-23/02/2026	EUR	98 748	0.02
18 300 000	MEXICAN BONOS 7.750% 12-13/11/2042	MXN	864 511	0.15		Indonesia		5 688 648	0.97
27 200 000	MEXICAN BONOS 8.000% 03-07/12/2023	MXN	1 224 454	0.21	440 000	INDONESIA EXIMBK 3.875% 17-06/04/2024	USD	384 557	0.06
549 000	PETROLEOS MEXICA 2.750% 15-21/04/2027	EUR	516 060	0.09	5 690 000 000	INDONESIA GOVT 10.500% 09-15/08/2030	IDR	428 135	0.07
104 000	PETROLEOS MEXICA 4.750% 18-26/02/2029	EUR	104 585	0.02	8 455 000 000	INDONESIA GOVT 11.000% 06-15/09/2025	IDR	602 492	0.10
384 000	PETROLEOS MEXICA 5.950% 20-28/01/2031	USD	313 056	0.05	2 700 000 000	INDONESIA GOVT 6.125% 12-15/05/2028	IDR	157 610	0.03
280 000	PETROLEOS MEXICA 6.950% 20-28/01/2060	USD	214 803	0.04	5 490 000 000	INDONESIA GOVT 7.000% 11-15/05/2022	IDR	329 734	0.06
472 000	PETROLEOS MEXICA 7.690% 20-23/01/2050	USD	388 945	0.07	8 270 000 000	INDONESIA GOVT 7.000% 11-15/05/2027	IDR	512 579	0.09
200 000	UNITED MEXICAN 4.500% 19-31/01/2050	USD	191 145	0.03	11 875 000 000	INDONESIA GOVT 7.500% 16-15/08/2032	IDR	747 762	0.13
400 000	UNITED MEXICAN 4.600% 17-10/02/2048	USD	384 046	0.06	3 280 000 000	INDONESIA GOVT 8.250% 15-15/05/2036	IDR	220 373	0.04
	The Netherlands		6 108 925	1.06	9 470 000 000	INDONESIA GOVT 8.250% 18-15/05/2029	IDR	628 822	0.11
149 000	AKZO NOBEL NV 1.625% 20-14/04/2030	EUR	168 051	0.03	4 591 000 000	INDONESIA GOVT 8.375% 19-15/04/2039	IDR	312 460	0.05
105 000	ASHLAND SERVICES 2.000% 20-30/01/2028	EUR	104 417	0.02	3 400 000 000	INDONESIA GOVT 9.500% 10-15/07/2031	IDR	243 466	0.04
100 000	AXALTA COATING 3.750% 16-15/01/2025	EUR	101 750	0.02	300 000	PERTAMINA 6.500% 18-07/11/2048	USD	343 723	0.06
67 000	BMW FINANCE NV 1.500% 19-06/02/2029	EUR	74 607	0.01	200 000	REP OF INDONESIA 7.750% 17/01/2038	USD	256 784	0.04
121 000	CONTI-GUMMI FIN 1.125% 20-25/09/2024	EUR	125 127	0.02	390 000	REP OF INDONESIA 8.500% 05-12/10/2035	USD	520 151	0.09
67 000	DEUTSCHE TEL FIN 0.875% 17-30/01/2024	EUR	69 197	0.01		South Africa		5 325 227	0.89
180 000	DUFREY ONE BV 2.000% 19-15/02/2027	EUR	168 530	0.03	10 474 000	REP OF SOUTH AFRICA 10.500% 98-21/12/2026	ZAR	690 776	0.12
100 000	DUFREY ONE BV 2.500% 17-15/10/2024	EUR	95 699	0.02	230 000	REP OF SOUTH AFRICA 6.300% 18-22/06/2048	USD	200 196	0.03
175 000	ENEL FIN INTL NV 0.375% 19-17/06/2027	EUR	178 247	0.03	13 318 000	REP OF SOUTH AFRICA 7.000% 10-26/02/2031	ZAR	635 122	0.11
100 000	ING GROEP NV 2.500% 18-15/11/2030	EUR	123 438	0.02	5 824 000	REP OF SOUTH AFRICA 7.750% 12-28/02/2023	ZAR	344 767	0.06
100 000	IPD 3 BV 5.500% 20-01/12/2025	EUR	103 002	0.02	27 322 000	REP OF SOUTH AFRICA 8.500% 13-31/01/2037	ZAR	1 261 829	0.21
100 000	KONINKLIJKE KPN 0.625% 16-09/04/2025	EUR	101 568	0.02	38 910 000	REP OF SOUTH AFRICA 8.875% 15-28/02/2035	ZAR	1 907 020	0.31
100 000	KONINKLIJKE KPN 0.875% 20-14/12/2032	EUR	101 377	0.02	350 000	SOUTH AFRICA 5.750% 19-30/09/2049	USD	285 517	0.05
180 000	LOUIS DREYF 2.375% 20-27/11/2025	EUR	186 171	0.03		Russia		4 974 961	0.82
200 000	MDGH - GMTN BV 3.700% 19-07/11/2049	USD	187 211	0.03	600 000	RUSSIA-EUROBOND 5.250% 17-23/06/2047	USD	676 719	0.11
100 000	METINVEST BV 5.625% 19-17/06/2025	EUR	103 094	0.02	31 753 000	RUSSIA-OFZ 6.000% 19-06/10/2027	RUB	356 805	0.06
200 000	METINVEST BV 7.750% 19-17/10/2029	USD	178 068	0.03	59 050 000	RUSSIA-OFZ 6.500% 18-28/02/2024	RUB	679 571	0.11
124 000	NN GROUP NV 1.625% 17-01/06/2027	EUR	135 891	0.02	48 120 000	RUSSIA-OFZ 7.050% 13-19/01/2028	RUB	573 026	0.10
100 000	OCI NV 3.125% 19-01/11/2024	EUR	102 663	0.02	51 545 000	RUSSIA-OFZ 7.250% 18-10/05/2034	RUB	617 971	0.10

BNP PARIBAS FUNDS SICAV Multi-Asset Income

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
36 520 000	RUSSIA-OFZ 7.400% 19-17/07/2024	RUB	433 450	0.07		<i>Thailand</i>		3 257 066	0.55
126 490 000	RUSSIA-OFZ 7.650% 19-10/04/2030	RUB	1 572 484	0.26	29 725 000	THAILAND GOVT 1.450% 19-17/12/2024	THB	839 102	0.14
5 160 000	RUSSIA-OFZ 7.700% 19-16/03/2039	RUB	64 935	0.01	8 000 000	THAILAND GOVT 2.125% 16-17/12/2026	THB	235 713	0.04
	<i>Malaysia</i>		4 675 029	0.81	20 550 000	THAILAND GOVT 2.400% 18-17/12/2023	THB	592 252	0.10
3 552 000	MALAYSIA GOVT 3.757% 18-20/04/2023	MYR	751 883	0.13	7 540 000	THAILAND GOVT 2.875% 16-17/06/2046	THB	242 140	0.04
424 000	MALAYSIA GOVT 3.828% 19-05/07/2034	MYR	91 877	0.02	6 320 000	THAILAND GOVT 2.875% 18-17/12/2028	THB	196 263	0.03
700 000	MALAYSIA GOVT 3.885% 19-15/08/2029	MYR	156 483	0.03	18 820 000	THAILAND GOVT 3.400% 15-17/06/2036	THB	637 876	0.11
560 000	MALAYSIA INVEST 3.716% 13-23/03/2021	MYR	114 239	0.02	4 740 000	THAILAND GOVT 3.650% 10-20/06/2031	THB	157 936	0.03
200 000	MALAYSIA INVEST 3.871% 13-08/08/2028	MYR	43 829	0.01	4 630 000	THAILAND GOVT 4.000% 15-17/06/2066	THB	181 150	0.03
290 000	MALAYSIA INVEST 4.130% 19-09/07/2029	MYR	65 110	0.01	4 930 000	THAILAND GOVT 4.875% 09-22/06/2029	THB	174 634	0.03
4 724 000	MALAYSIA INVEST 4.258% 17-26/07/2027	MYR	1 060 046	0.18		<i>Germany</i>		3 160 878	0.54
2 613 000	MALAYSIAN GOVT 3.955% 15-15/09/2025	MYR	574 645	0.10	100 000	BASF SE 0.250% 20-05/06/2027	EUR	102 102	0.02
210 000	MALAYSIAN GOVT 4.127% 12-15/04/2032	MYR	47 244	0.01	91 000	BASF SE 0.875% 18-22/05/2025	EUR	95 334	0.02
934 000	MALAYSIAN GOVT 4.498% 10-15/04/2030	MYR	218 717	0.04	400 000	CHEPLAPHARM ARZN 3.500% 20-11/02/2027	EUR	400 484	0.07
549 000	MALAYSIAN GOVT 4.762% 17-07/04/2037	MYR	131 088	0.02	83 000	E.ON SE 1.000% 20-07/10/2025	EUR	87 217	0.01
270 000	MY SUKUK GLOBAL 4.080% 16-27/04/2046	USD	291 421	0.05	152 000	HP PELZER 4.125% 17-01/04/2024	EUR	142 135	0.02
603 000	PETRONAS 7.625% 96 -15/10/2026	USD	672 109	0.11	620 000	KFW 1.625% 20-15/02/2023	USD	521 951	0.09
507 000	PETRONAS CAP LTD 7.875% 02-22/05/2022	USD	456 338	0.08	300 000	KME AG 6.750% 18-01/02/2023	EUR	240 325	0.04
	<i>Colombia</i>		3 508 004	0.60	262 000	NIDDA HEALTHCARE 3.500% 20-30/09/2024	EUR	259 187	0.04
880 000 000	COLOMBIA TES 10.000% 09-24/07/2024	COP	255 319	0.04	150 000	NIDDA HEALTHCARE HOLDING 3.500% 17-30/09/2024	EUR	149 580	0.03
670 500 000	COLOMBIA TES 5.750% 20-03/11/2027	COP	169 263	0.03	189 000	PEACH PROPERTY 4.375% 20-15/11/2025	EUR	197 274	0.03
2 512 000 000	COLOMBIA TES 6.000% 12-28/04/2028	COP	640 612	0.11	100 000	SCHAEFFLER AG 2.875% 19-26/03/2027	EUR	106 482	0.02
1 261 600 000	COLOMBIA TES 6.250% 17-26/11/2025	COP	329 975	0.06	85 000	VOLKSWAGEN BANK 0.750% 17-15/06/2023	EUR	86 327	0.01
3 071 100 000	COLOMBIA TES 7.000% 17-30/06/2032	COP	807 152	0.14	100 000	VOLKSWAGEN BANK 1.875% 19-31/01/2024	EUR	105 184	0.02
1 330 000 000	COLOMBIA TES 7.250% 19-18/10/2034	COP	354 577	0.06	350 000	VOLKSWAGEN FIN 3.000% 20-06/04/2025	EUR	390 491	0.07
315 200 000	COLOMBIA TES 7.250% 20-26/10/2050	COP	80 779	0.01	67 000	VOLKSWAGEN LEAS 2.625% 14-15/01/2024	EUR	72 018	0.01
981 400 000	COLOMBIA TES 7.750% 15-18/09/2030	COP	275 235	0.05	100 000	ZF FINANCE 3.000% 20-21/09/2025	EUR	103 216	0.02
500 000	REP OF COLOMBIA 7.375% 06-18/09/2037	USD	595 092	0.10	100 000	ZF FINANCE GMBH 2.750% 20-25/05/2027	EUR	101 571	0.02
	<i>Poland</i>		3 450 097	0.58		<i>Brazil</i>		3 148 410	0.53
6 780 000	POLAND GOVT BOND 0.750% 20-25/04/2025	PLN	1 508 837	0.25	40 000	BRAZIL NTN-B 6.000% 10-15/08/2050 FLAT	BRL	30 136	0.01
920 000	POLAND GOVT BOND 1.250% 20-25/10/2030	PLN	201 940	0.03	8 930 000	BRAZIL NTN-F 10.000% 12-01/01/2023 FLAT	BRL	1 551 665	0.26
2 040 000	POLAND GOVT BOND 2.500% 15-25/07/2026	PLN	493 642	0.08	2 840 000	BRAZIL NTN-F 10.000% 16-01/01/2027 FLAT	BRL	527 481	0.09
2 325 000	POLAND GOVT BOND 2.750% 13-25/04/2028	PLN	576 014	0.10	1 030 000	BRAZIL NTN-F 10.000% 18-01/01/2029 FLAT	BRL	195 293	0.03
838 000	POLAND GOVT BOND 2.750% 19-25/10/2029	PLN	209 083	0.04	410 000	BRAZIL NTN-F 10.000% 20-01/01/2031 FLAT	BRL	78 439	0.01
500 000	REP OF POLAND 3.250% 16-06/04/2026	USD	460 581	0.08	400 000	BRAZIL REP OF 4.750% 19-14/01/2050	USD	348 780	0.06
	<i>Canada</i>		3 444 550	0.57	200 000	REP OF BRAZIL 5.625% 16-21/02/2047	USD	194 874	0.03
350 000	BROOKFIELD RESID 4.875% 20-15/02/2030	USD	295 421	0.05	200 000	REP OF BRAZIL 7.125% 06-20/01/2037	USD	221 742	0.04
300 000	BROOKFIELD RESID 6.250% 19-15/09/2027	USD	260 819	0.04		<i>Luxembourg</i>		2 723 720	0.45
770 000	CANADA GOVT 1.625% 20-22/01/2025	USD	661 767	0.11	200 000	ALTICE FINANCING 3.000% 20-15/01/2028	EUR	192 354	0.03
350 000	METHANEX CORP 5.125% 20-15/10/2027	USD	310 190	0.05	100 000	B&M EUROPEAN 3.625% 20-15/07/2025	GBP	113 615	0.02
350 000	METHANEX CORP 5.250% 19-15/12/2029	USD	310 359	0.05	133 000	BECTON DICKINSON 0.632% 19-04/06/2023	EUR	134 792	0.02
300 000	NEW GOLD INC 7.500% 20-15/07/2027	USD	270 626	0.05	100 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	99 819	0.02
200 000	NUTRIEN LTD 4.125% 18-15/03/2035	USD	194 535	0.03	147 000	CRYSTAL ALMOND S 4.250% 19-15/10/2024	EUR	147 823	0.02
350 000	OPEN TEXT CORP 3.875% 20-15/02/2028	USD	296 661	0.05	750 000	EUROPEAN INVT BK 1.625% 20-14/03/2025	USD	644 625	0.11
310 000	OPEN TEXT CORP 4.125% 20-15/02/2030	USD	268 248	0.05	400 000	GRAND CITY PROP 1.700% 20-09/04/2024	EUR	421 781	0.07
310 000	OPEN TEXT CORP 5.875% 16-01/06/2026	USD	263 432	0.04	213 000	KLEOPATRA HLDS 8.500% 17-30/06/2023	EUR	252 194	0.04
200 000	PANTHER BF AGG 2.4375% 19-15/05/2026	EUR	207 068	0.03	122 000	MEDTRONIC GLOBAL 0.000% 20-15/10/2025	EUR	122 379	0.02
100 000	TECK COMINCO 6.125% 05-01/10/2035	USD	105 424	0.02					

The accompanying notes form an integral part of these financial statements

Securities portfolio at 31/12/2020

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
141 000	MEDTRONIC GLOBAL 0.375% 19-07/03/2023	EUR	142 672	0.02		<i>Peru</i>		<i>1 889 720</i>	<i>0.31</i>
143 000	ROSSINI SARL 6.750% 18-30/10/2025	EUR	152 053	0.03	263 000	REPUBLIC OF PERU 5.350% 19-12/08/2040	PEN	61 612	0.01
125 000	SUMMER BC HOLDCO 5.750% 19-31/10/2026	EUR	131 313	0.02	992 000	REPUBLIC OF PERU 5.400% 19-12/08/2034	PEN	247 081	0.04
200 000	TRAFIGURA FUND 5.875% 20-23/09/2025	USD	168 300	0.03	1 124 000	REPUBLIC OF PERU 6.350% 16-12/08/2028	PEN	322 124	0.05
	<i>Romania</i>		<i>2 495 825</i>	<i>0.44</i>	660 000	REPUBLIC OF PERU 6.850% 10-12/02/2042	PEN	182 600	0.03
250 000	ROMANIA 2.750% 20-26/02/2026	EUR	276 328	0.05	1 146 000	REPUBLIC OF PERU 6.950% 08-12/08/2031	PEN	336 672	0.06
200 000	ROMANIA 3.875% 15-29/10/2035	EUR	244 250	0.04	530 000	REPUBLIC OF PERU 8.750% 03-21/11/2033	USD	739 631	0.12
572 000	ROMANIA 4.000% 20-14/02/2051	USD	508 398	0.09		<i>Czech Republic</i>		<i>1 714 511</i>	<i>0.29</i>
1 500 000	ROMANIA 5.850% 13-26/04/2023	RON	330 493	0.06	10 080 000	CZECH REPUBLIC 0.950% 15-15/05/2030	CZK	372 506	0.06
255 000	ROMANIA GOVT 3.650% 16-24/09/2031	RON	54 042	0.01	11 940 000	CZECH REPUBLIC 1.000% 15-26/06/2026	CZK	456 472	0.08
3 225 000	ROMANIA GOVT 4.000% 20-25/10/2023	RON	687 914	0.12	750 000	CZECH REPUBLIC 1.200% 20-13/03/2031	CZK	28 288	0.00
345 000	ROMANIA GOVT 4.150% 20-26/01/2028	RON	76 529	0.01	5 950 000	CZECH REPUBLIC 1.250% 20-14/02/2025	CZK	230 983	0.04
445 000	ROMANIA GOVT 4.750% 19-11/10/2034	RON	102 838	0.02	6 450 000	CZECH REPUBLIC 2.500% 13-25/08/2028	CZK	271 515	0.05
950 000	ROMANIA GOVT 4.850% 18-22/04/2026	RON	215 033	0.04	2 040 000	CZECH REPUBLIC 4.850% 07-26/11/2057	CZK	129 734	0.02
	<i>British Virgin Islands</i>		<i>2 312 433</i>	<i>0.38</i>	235 000	SAZKA GROUP AS 3.875% 20-15/02/2027	EUR	225 013	0.04
850 000	MINMETALS BOUNTE 4.750% 15-30/07/2025	USD	778 932	0.13		<i>Chile</i>		<i>1 662 832</i>	<i>0.28</i>
500 000	SCENERY JOURNEY 13.750% 18-06/11/2023	USD	378 256	0.06	200 000	CHILE 3.625% 12-30/10/2042	USD	191 707	0.03
700 000	SINOPEC GRP OVER 3.250% 15-28/04/2025	USD	613 226	0.10	315 000	CODELCO INC 3.150% 20-14/01/2030	USD	280 698	0.05
600 000	STATE GRID OSEAS 3.500% 17-04/05/2027	USD	542 019	0.09	300 000	EMPRESA NACIONAL 4.500% 17-14/09/2047	USD	271 929	0.05
	<i>Hungary</i>		<i>2 249 459</i>	<i>0.38</i>	155 000 000	TESORERIA PESOS 2.500% 20-01/03/2025 FLAT	CLP	188 164	0.03
265 000	HUNGARY 0.500% 20-18/11/2030	EUR	262 786	0.04	245 000 000	TESORERIA PESOS 4.500% 15-01/03/2026 FLAT	CLP	327 069	0.06
17 130 000	HUNGARY GOVT 1.000% 19-26/11/2025	HUF	46 862	0.01	145 000 000	TESORERIA PESOS 4.700% 18-01/09/2030 FLAT	CLP	197 954	0.03
197 470 000	HUNGARY GOVT 1.500% 20-22/04/2026	HUF	547 783	0.09	145 000 000	TESORERIA PESOS 5.100% 19-15/07/2050 FLAT	CLP	205 311	0.03
222 950 000	HUNGARY GOVT 1.500% 20-23/08/2023	HUF	627 083	0.11		<i>Sweden</i>		<i>1 555 097</i>	<i>0.27</i>
105 800 000	HUNGARY GOVT 2.000% 20-23/05/2029	HUF	293 606	0.05	300 000	ERICSSON LM 4.125% 12-15/05/2022	USD	254 723	0.04
139 490 000	HUNGARY GOVT 2.500% 18-24/10/2024	HUF	406 372	0.07	100 000	NORDEA BANK AB 1.000% 16-22/02/2023	EUR	102 688	0.02
21 860 000	HUNGARY GOVT 3.000% 20-25/04/2041	HUF	64 967	0.01	150 000	SVENSKA HANDELSBANKEN 0.010% 20-02/12/202	EUR	149 703	0.03
	<i>Ukraine</i>		<i>1 993 727</i>	<i>0.33</i>	136 000	SWEDBANK AB 0.250% 19-09/10/2024	EUR	137 105	0.02
1 150 000	UKRAINE GOVT 6.750% 19-20/06/2026	EUR	1 266 797	0.21	134 000	SWEDBANK AB 0			

BNP PARIBAS FUNDS SICAV Multi-Asset Income

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
160 000	TELSTRA CORP LTD 1.000% 20-23/04/2030	EUR	171 767	0.03		<i>Dominican Republic</i>		774 407	0.14
162 000	TELSTRA CORP LTD 1.375% 19-26/03/2029	EUR	179 008	0.03	313 000	DOMINICAN REPUB 5.875% 20-30/01/2060	USD	280 435	0.05
196 000	TOYOTA FIN AUSTR 2.004% 20-21/10/2024	EUR	212 009	0.04	430 000	REP OF DOMINICAN 7.450% 14-30/04/2044	USD	453 133	0.08
	<i>Greece</i>		1 398 371	0.24	2 650 000	REP OF DOMINICAN CBN 10.500% 17-04/10/2024	DOP	40 839	0.01
1 238 000	HELLENIC REP 1.875% 20-04/02/2035	EUR	1 398 371	0.24		<i>Qatar</i>		667 831	0.11
	<i>Turkey</i>		1 295 488	0.22	600 000	QATAR STATE OF 4.817% 19-14/03/2049	USD	667 831	0.11
500 000	REP OF TURKEY 8.000% 04-14/02/2034	USD	488 333	0.08		<i>Denmark</i>		612 748	0.10
1 020 000	TURKEY GOVT BOND 10.500% 17-11/08/2027	TRY	102 515	0.02	131 000	DANSKE BANK A/S 1.625% 19-15/03/2024	EUR	137 383	0.02
1 820 000	TURKEY GOVT BOND 11.000% 17-24/02/2027	TRY	186 422	0.03	304 000	DKT FINANCE 7.000% 18-17/06/2023	EUR	312 691	0.05
2 010 000	TURKEY GOVT BOND 16.200% 18-14/06/2023	TRY	230 859	0.04	134 000	TELE DANMARK 5.625% 11-23/02/2023	GBP	162 674	0.03
2 990 000	TURKEY GOVT BOND 7.100% 13-08/03/2023	TRY	287 359	0.05		<i>Egypt</i>		591 613	0.10
	<i>Panama</i>		1 223 285	0.20	200 000	ARAB REP EGYPT 6.375% 19-11/04/2031	EUR	214 688	0.04
200 000	PANAMA 4.300% 13-29/04/2053	USD	206 980	0.03	200 000	ARAB REP EGYPT 8.500% 17-31/01/2047	USD	185 321	0.03
800 000	PANAMA 9.375% 99-01/04/2029	USD	1 016 305	0.17	200 000	ARAB REP EGYPT 8.875% 20-29/05/2050	USD	191 604	0.03
	<i>Ireland</i>		1 210 112	0.22		<i>Philippines</i>		579 481	0.09
100 000	ARDAGH PKG FIN 2.125% 20-15/08/2026	EUR	100 031	0.02	200 000	PHILIPPINES(REP) 0.700% 20-03/02/2029	EUR	200 563	0.03
147 000	CRH SMW FINANCE 1.250% 20-05/11/2026	EUR	157 171	0.03	400 000	REP OF PHILIPPINES 3.700% 17-02/02/2042	USD	378 918	0.06
150 000	EIRCOM FINANCE 2.625% 19-15/02/2027	EUR	148 129	0.02		<i>Sri Lanka</i>		503 274	0.08
100 000	FCA BANK IE 0.125% 20-16/11/2023	EUR	99 925	0.02	370 000	REP OF SRI LANKA 6.850% 15-03/11/2025	USD	178 604	0.03
169 000	FCA BANK IE 1.250% 19-21/06/2022	EUR	172 081	0.03	700 000	REP OF SRI LANKA 7.550% 19-28/03/2030	USD	324 670	0.05
250 000	JAMES HARDIE INDUSTRIES 4.750% 17-15/01/2025	USD	208 953	0.04		<i>India</i>		495 740	0.08
250 000	JAMES HARDIE INDUSTRIES 5.000% 17-15/01/2028	USD	216 677	0.04	500 000	POWER FIN CORP 6.150% 18-06/12/2028	USD	495 740	0.08
100 000	RYANAIR DAC 2.875% 20-15/09/2025	EUR	107 145	0.02		<i>Costa Rica</i>		485 603	0.08
	<i>Uruguay</i>		1 103 058	0.19	314 000	BANCO NAL CR 5.875% 16-25/04/2021	USD	257 272	0.04
200 760	URUGUAY 4.375% 19-23/01/2031	USD	201 254	0.03	300 000	COSTA RICA GOVT 6.125% 19-19/02/2031	USD	228 331	0.04
90 000	URUGUAY 4.975% 18-20/04/2055	USD	102 152	0.02		<i>Kenya</i>		459 661	0.08
530 000	URUGUAY 7.625% 06-21/03/2036	USD	700 375	0.12	35 200 000	KENYA INFRASTRUC 11.750% 19-08/10/2035	KES	271 837	0.05
4 961 000	URUGUAY 9.875% 17-20/06/2022	UYU	99 277	0.02	200 000	KENYA REP OF 8.250% 18-28/02/2048	USD	187 824	0.03
	<i>Japan</i>		1 057 806	0.18		<i>Guatemala</i>		445 277	0.08
130 000	NISSAN MOTOR CO 2.652% 20-17/03/2026	EUR	137 301	0.02	490 000	REP OF GUATEMALA 4.375% 17-05/06/2027	USD	445 277	0.08
102 000	TAKEDA PHARM 1.000% 20-09/07/2029	EUR	106 625	0.02		<i>China</i>		428 313	0.07
325 000	TAKEDA PHARM 2.050% 20-31/03/2030	USD	271 970	0.05	500 000	CHINA SCE GRP 7.250% 19-19/04/2023	USD	428 313	0.07
410 000	TAKEDA PHARMACEU 5.000% 19-26/11/2028	USD	415 403	0.07		<i>Jamaica</i>		344 931	0.06
103 000	TAKEDA PHARMACEUTICAL 3.000% 18-21/11/2030	EUR	126 507	0.02	290 000	JAMAICA GOVT 8.000% 07-15/03/2039	USD	344 931	0.06
	<i>Oman</i>		985 545	0.17		<i>Surinam</i>		339 994	0.06
390 000	OMAN INTRNL BOND 6.500% 17-08/03/2047	USD	312 171	0.05	650 000	REP OF SURINAME 9.250% 16-26/10/2026	USD	339 994	0.06
500 000	OMAN INTRNL BOND 6.750% 18-17/01/2048	USD	403 667	0.07		<i>Nigeria</i>		316 569	0.05
300 000	OMAN INTRNL BOND 7.375% 20-28/10/2032	USD	269 707	0.05	330 000	REP OF NIGERIA 9.248% 18-21/01/2049	USD	316 569	0.05
	<i>Bahrain</i>		888 845	0.15		<i>Angola</i>		301 786	0.05
200 000	BAHRAIN 6.000% 14-19/09/2044	USD	168 924	0.03	400 000	ANGOLA REP OF 9.125% 19-26/11/2049	USD	301 786	0.05
200 000	BAHRAIN 7.375% 20-14/05/2030	USD	193 852	0.03		<i>Tunisia</i>		273 938	0.05
550 000	BAHRAIN 7.500% 17-20/09/2047	USD	526 069	0.09	300 000	TUNISIA INT BOND 6.375% 19-15/07/2026	EUR	273 938	0.05
	<i>Kazakhstan</i>		885 440	0.15		<i>Belgium</i>		272 126	0.04
250 000	KAZAKHSTAN 2.375% 18-09/11/2028	EUR	286 094	0.05	130 000	AB INBEV SA/NV 2.125% 20-02/12/2027	EUR	147 760	0.02
92 200 000	KAZAKHSTAN 5.300% 12-19/03/2022	KZT	169 457	0.03	135 000	SARENS FINANCE 5.750% 20-21/02/2027	EUR	124 366	0.02
205 000	KAZMUNAYGAS NAT 4.750% 17-19/04/2027	USD	194 457	0.03					
200 000	KAZMUNAYGAS NAT 6.375% 18-24/10/2048	USD	235 432	0.04					

BNP PARIBAS FUNDS SICAV Multi-Asset Income

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>El Salvador</i>		259 861	0.04		Convertible bonds		290 933	0.05
357 000	EL SALVADOR REP 7.125% 19-20/01/2050	USD	259 861	0.04		<i>France</i>		165 929	0.03
	<i>Ghana</i>		255 685	0.04	3 287	ERAMET 16-31/12/2060 CV FRN FLAT	EUR	165 929	0.03
300 000	GHANA REP OF 8.950% 19-26/03/2051	USD	255 685	0.04		<i>United Kingdom</i>		125 004	0.02
	<i>Lebanon</i>		247 640	0.04	100 000	OCADO GROUP PLC 0.750% 20-18/01/2027 CV	GBP	125 004	0.02
400 000	LEBANESE REP 6.650% 15-03/11/2028	USD	39 230	0.01		Floating rate bonds		16 823 151	2.93
750 000	REP OF LEBANON 6.600% 11-27/11/2026	USD	73 556	0.01		<i>United States of America</i>		3 384 914	0.58
1 375 000	REP OF LEBANON 7.250% 17-23/03/2037	USD	134 854	0.02	300 000	BANK OF AMER CRP 18-23/01/2049 FRN	USD	304 615	0.05
	<i>Gabon</i>		245 505	0.04	100 000	BANK OF AMER CRP 19-07/02/2030 FRN	USD	95 956	0.02
280 000	GABONESE REPUBLIC 6.950% 15-16/06/2025	USD	245 505	0.04	500 000	BANK OF AMER CRP 20-19/06/2041 FRN	USD	424 257	0.07
	<i>Argentina</i>		231 789	0.04	750 000	CITIGROUP INC 17-27/10/2028 FRN	USD	692 127	0.12
100 241	ARGENTINA 1.000% 20-09/07/2029	USD	35 638	0.01	160 000	CITIGROUP INC 18-24/07/2026 FRN	EUR	169 914	0.03
600 000	PROV BUENOS AIRE 7.875% 16-15/06/2027	USD	196 151	0.03	116 000	JPMORGAN CHASE 19-11/03/2027 FRN	EUR	121 851	0.02
	<i>Portugal</i>		217 074	0.04	400 000	JPMORGAN CHASE 19-15/10/2030 FRN	USD	355 237	0.06
100 000	BRISA CONCESSAO 2.000% 16-22/03/2023	EUR	104 348	0.02	150 000	METLIFE INC 06-15/12/2066 FRN	USD	157 533	0.03
100 000	BRISA CONCESSAO 2.375% 17-10/05/2027	EUR	112 726	0.02	680 000	MORGAN STANLEY 17-22/07/2028 FRN	USD	634 134	0.11
	<i>Bolivia</i>		217 055	0.04	500 000	WELLS FARGO CO 20-11/02/2026 FRN	USD	429 290	0.07
283 000	BOLIVIA GOVT 4.500% 17-20/03/2028	USD	217 055	0.04		<i>The Netherlands</i>		3 139 258	0.56
	<i>Saudi Arabia</i>		217 000	0.04	200 000	ABERTIS FINANCE 20-31/12/2060 FRN	EUR	207 294	0.03
200 000	SAUDI INT BOND 2.000% 19-09/07/2039	EUR	217 000	0.04	200 000	ABN AMRO BANK NV 20-31/12/2060 FRN	EUR	212 303	0.04
	<i>United Arab Emirates</i>		204 783	0.03	575 000	AEGON NV 04-29/07/2049 FRN	USD	384 263	0.06
200 000	ABU DHABI GOVT 4.125% 17-11/10/2047	USD	204 783	0.03	138 000	ARGENTUM NET 19-19/02/2049 FRN	EUR	157 367	0.03
	<i>Kuwait</i>		204 696	0.03	100 000	IBERDROLA INTL 19-31/12/2049 FRN	EUR	109 356	0.02
220 000	KUWAIT INTL BOND 3.500% 17-20/03/2027	USD	204 696	0.03	300 000	ING GROEP NV 20-18/02/2029 FRN	EUR	299 474	0.05
	<i>Norway</i>		203 486	0.04	100 000	ING GROEP NV 20-26/05/2031 FRN	EUR	106 771	0.02
100 000	ADEVINTA ASA 3.000% 20-15/11/2027	EUR	103 285	0.02	100 000	IPD 3 BV 20-01/12/2025 FRN	EUR	100 621	0.02
100 000	SANTANDER CONSUM 0.125% 20-25/02/2025	EUR	100 201	0.02	300 000	NN GROUP NV 17-13/01/2048 FRN	EUR	156 270	0.03
	<i>Cyprus</i>		195 787	0.03	130 000	REPSOL INTERNATIONAL FINANCE 15-25/03/2075 FRN	EUR	328 939	0.06
200 000	AROUNDTOWN SA 0.000% 20-16/07/2026	EUR	195 787	0.03	200 000	REPSOL INTL FIN 20-31/12/2060 FRN	EUR	221 920	0.04
	<i>Morocco</i>		194 625	0.03	200 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	215 396	0.04
200 000	MOROCCO KINGDOM 1.500% 19-27/11/2031	EUR	194 625	0.03	327 000	UNITED GROUP 19-15/05/2025 FRN	EUR	326 553	0.06
	<i>Azerbaijan</i>		185 281	0.03	100 000	VOLKSWAGEN INTERNATION FN 17-31/12/2049 FRN	EUR	102 035	0.02
200 000	REPUBLIC OF AZER 5.125% 17-01/09/2029	USD	185 281	0.03	200 000	VOLKSWAGEN INTFN 20-31/12/2060 FRN	EUR	210 696	0.04
	<i>Senegal</i>		183 278	0.03		<i>France</i>		1 981 361	0.35
200 000	REP OF SENEGAL 6.250% 17-23/05/2033	USD	183 278	0.03	100 000	ARKEMA 20-31/12/2060 FRN	EUR	98 877	0.02
	<i>Hong Kong</i>		177 988	0.03	175 000	AXA SA 16-06/07/2047 FRN	EUR	202 322	0.03
200 000	CNAC HK FINBRID 5.125% 18-14/03/2028	USD	177 988	0.03	100 000	BNP PARIBAS 19-23/01/2027 FRN	EUR	109 536	0.02
	<i>Ivory Coast</i>		165 703	0.03	100 000	BNP PARIBAS 20-14/10/2027 FRN	EUR	101 082	0.02
150 000	IVORY COAST-PDI 5.875% 19-17/10/2031	EUR	165 703	0.03	100 000	BNP PARIBAS 20-15/01/2032 FRN	EUR	101 339	0.02
	<i>Austria</i>		108 739	0.02	100 000	BPCE 20-15/09/2027 FRN	EUR	101 444	0.02
100 000	UNIQA INSURANCE 1.375% 20-09/07/2030	EUR	108 739	0.02	100 000	CRED AGRICOLE SA 20-05/06/2030 FRN	EUR	104 270	0.02
	<i>Bermuda</i>		88 444	0.01	100 000	CREDIT AGRICOLE ASSURANCES 15-29/01/2049 FRN	EUR	111 934	0.02
100 000	MARVELL TECHNOLOGY 4.200% 18-22/06/2023	USD	88 444	0.01	100 000	CREDIT AGRICOLE ASSURANCES 18-29/01/2048 FRN	EUR	107 939	0.02
	<i>Venezuela</i>		0	0.00	200 000	ENGIE 20-31/12/2060 FRN	EUR	203 376	0.03
3 480 000	VENEZUELA 11.750% 11-21/10/2026 DFLT	USD	0	0.00	100 000	ORANGE 14-29/12/2049 FRN	EUR	113 603	0.02
					100 000	ORANGE 20-15/10/2169 FRN	EUR	103 320	0.02
					100 000	RCI BANQUE 19-18/02/2030 FRN	EUR	100 713	0.02
					100 000	SCOR SE 20-17/09/2051 FRN	EUR	101 357	0.02
					200 000	SOCIETE GENERALE 20-24/11/2030 FRN	EUR	200 256	0.03
					117 000	TOTAL SA 19-31/12/2049 FRN	EUR	119 993	0.02

BNP PARIBAS FUNDS SICAV Multi-Asset Income

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
United Kingdom					Luxembourg				
200 000	BARCLAYS PLC 17-31/12/2049 FRN	GBP	229 916	0.04	100 000	GRAND CITY PROP 20-31/12/2060 FRN	EUR	98 535	0.02
207 000	BARCLAYS PLC 20-02/04/2025 FRN	EUR	228 150	0.04	100 000	TALANX FINANZ 12-15/06/2042 FRN	EUR	111 951	0.02
125 000	BP CAPITAL PLC 20-22/06/2169 FRN	EUR	133 138	0.02	100 000	TLG FINANCE 19-31/12/2059 FRN	EUR	104 274	0.02
100 000	BRITISH TELECOMM 20-18/08/2080 FRN	EUR	97 954	0.02	Sweden				
116 000	LLOYDS BANKING GROUP PLC 18-15/01/2024 FRN	EUR	117 215	0.02	201 000	SAMHALLSBYGG 20-31/12/2060 FRN	EUR	199 823	0.03
200 000	SANTANDER UK GRP 20-28/02/2025 FRN	EUR	201 420	0.03	100 000	VERISURE HOLDING 20-15/04/2025 FRN	EUR	102 490	0.02
150 000	SSE PLC 20-31/12/2060 FRN	EUR	159 211	0.03	Cayman Islands				
110 000	TVL FINANCE 19-15/07/2025 FRN	GBP	107 817	0.02	200 000	SOAR WISE LTD 19-31/12/2059 FRN	USD	163 459	0.03
180 000	VODAFONE GROUP 18-03/01/2079 FRN	EUR	186 543	0.03	Portugal				
Germany					100 000	EDP SA 19-30/04/2079 FRN	EUR	109 674	0.02
100 000	ALLIANZ SE 15-07/07/2045 FRN	EUR	107 546	0.02	Norway				
200 000	ALLIANZ SE 20-30/04/2169 FRN	EUR	205 689	0.03	100 000	DNB BANK ASA 17-01/03/2027 FRN	EUR	101 425	0.02
200 000	DEUTSCHE BANK AG 20-19/11/2025 FRN	EUR	203 086	0.03	Australia				
200 000	INFINEON TECH 19-01/04/2168 FRN	EUR	207 216	0.03	100 000	BHP BILLITON FIN 15-22/04/2076 FRN	EUR	101 167	0.02
100 000	MERCK 19-25/06/2079 FRN	EUR	102 497	0.02	Floating rate notes				
100 000	MERCK 20-09/09/2080 FRN	EUR	102 156	0.02	United States of America				
100 000	TALANX AG 17-05/12/2047 FRN	EUR	106 906	0.02					
Austria									
300 000	ERSTE GROUP 20-16/11/2028 FRN	EUR	298 689	0.05	16 358 256	FHMS K109 X1 20-25/04/2030 FRN	USD	1 671 259	0.28
400 000	ERSTE GROUP 20-31/12/2060 FRN	EUR	413 484	0.07	10 992 739	FHMS K110 X1 20-25/04/2030 FRN	USD	1 189 728	0.20
300 000	LENZING AG 20-31/12/2060 FRN	EUR	308 076	0.05	1 700 000	FREMF 2017-K69 B 17-25/10/2049 FRN	USD	1 535 793	0.26
Switzerland					225 000	FREMF 2017-K726 C 17-25/07/2049 FRN	USD	193 298	0.03
151 000	CREDIT SUISSE 20-02/04/2026 FRN	EUR	170 619	0.03	377 800	FSPC T-62 1A1 04-25/10/2044 FRN	USD	314 694	0.05
400 000	CREDIT SUISSE 20-31/12/2060 FRN	USD	328 519	0.06	459 326	IHSFR 2017-SFR2 D 17-17/12/2036 FRN	USD	376 301	0.06
200 000	UBS GROUP 20-05/11/2028 FRN	EUR	200 593	0.03	410 000	IHSFR 2018-SFR4 D 18-17/01/2038 FRN	USD	334 276	0.06
200 000	UBS GROUP 20-29/01/2026 FRN	EUR	201 335	0.03	95 340	JP MORGAN MORTGAGE TRUST 2017-6 A3 17-25/12/2048 FRN	USD	79 456	0.01
Italy					To be Announced ("TBA") Mortgage Backed Securities				
108 000	ASSICURAZIONI GENERALI 15-27/10/2047 FRN	EUR	133 009	0.02	United States of America				
100 000	ENI SPA 20-31/12/2060 FRN	EUR	104 320	0.02					
100 000	FABRIC BC SPA 18-30/11/2024 FRN	EUR	98 983	0.02	300 000	FNCI 1.5 1/21 1.500% 21-31/12/2060	USD	252 276	0.04
100 000	FABRIC BC SPA 20-31/08/2026 FRN	EUR	99 300	0.02	900 000	FNCI 2 1/21 2.000% 21-31/12/2060	USD	769 010	0.13
100 000	GUALA CLOSURES 18-15/04/2024 FRN	EUR	99 977	0.02	600 000	FNCI 2.5 1/13 2.500% 13-25/11/2027	USD	511 447	0.09
250 000	INTESA SANPAOLO 20-31/12/2060 FRN	EUR	236 773	0.04	300 000	FNCI 3 1/15 3.000% 15-25/06/2029	USD	257 311	0.04
Belgium					400 000	FNCL 1.5 1/21 1.500% 21-31/12/2060	USD	330 302	0.06
200 000	AGEAS 20-24/11/2051 FRN	EUR	202 890	0.03	8 500 000	FNCL 2 1/21 2.000% 21-31/12/2060	USD	7 216 465	1.21
200 000	KBC GROUP NV 18-31/12/2049 FRN	EUR	209 307	0.04	500 000	FNCL 2.5 1/15 2.500% 15-25/03/2044	USD	430 771	0.07
100 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	99 284	0.02	(1 400 000)	FNCL 3.5 1/12 3.500% 12-25/06/2041	USD	(1 209 467)	(0.20)
100 000	SOLVAY SA 20-02/09/2169 FRN	EUR	102 682	0.02	(800 000)	FNCL 4.000% 10-25/09/2039	USD	(698 275)	(0.12)
Argentina					800 000	G2SF 2 1/21 2.000% 21-31/12/2060	USD	683 743	0.12
1 040 861	ARGENTINA 20-09/07/2030 SR	USD	345 805	0.06	2 200 000	G2SF 2.5 1/20 2.500% 20-31/12/2059	USD	1 903 400	0.32
746 298	ARGENTINA 20-09/07/2035 SR	USD	223 240	0.04	Other transferable securities				
Ecuador									
350 580	REPUBLIC OF ECUA 20-31/07/2030 SR	USD	184 094	0.03	Shares				
105 786	REPUBLIC OF ECUA 20-31/07/2030 SR	USD	40 852	0.01	United Kingdom				
202 386	REPUBLIC OF ECUA 20-31/07/2035 SR	USD	89 734	0.02	3 593 384	CARILLION PLC	GBP	40	0.00
323 340	REPUBLIC OF ECUA 20-31/07/2040 SR	USD	133 123	0.02	Mortgage and asset backed securities				
Spain									
100 000	BANCO BILBAO VIZ 20-16/01/2030 FRN	EUR	99 799	0.02	United States of America				
100 000	BANCO SABADELL 20-11/03/2027 FRN	EUR	103 226	0.02					
200 000	CAIXABANK 20-18/11/2026 FRN	EUR	200 647	0.03	988 428	FNMA 30YR UMBS 2.500% 20-01/12/2050	USD	857 172	0.14
					Warrants, Rights				
					259	MACQUARIE KOREA INFRASTRUCTU RTS 15/12/2	KRW	19	0.00
					27 783	TELEFONICA SA RTS 28/12/2020	EUR	5 059	0.00

BNP PARIBAS FUNDS SICAV Multi-Asset Income

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Money Market Instruments			149 851	0.03
<i>Egypt</i>			<i>149 851</i>	<i>0.03</i>
3 075 000	EGYPT T-BILL 0.000% 20-06/07/2021	EGP	149 851	0.03
Shares/Units in investment funds			101 578 912	17.00
<i>Luxembourg</i>			<i>51 359 175</i>	<i>8.58</i>
2 134.00	ALPHA UCITS SICAV FAIR OAKS DYNAMIC CREDIT FUND - E EUR	EUR	2 303 161	0.38
11 035.00	ALPHA UCITS SICAV FAIR OAKS DYNAMIC CREDIT FUND - M EUR CAP	EUR	12 075 489	2.02
6 417.42	BNP PARIBAS FLEXI ABS OPP XCA	EUR	9 162 335	1.53
35 647.50	BNP PARIBAS FUNDS CHINA EQUITY- X USD ACC XCA	USD	3 353 378	0.55
175 177.43	BNP PARIBAS FUNDS EMERGING MULTI-ASSET INCOME - X CAP	USD	19 054 688	3.20
5 635.47	BNP PARIBAS FUNDS RMB BOND - X CAP	USD	5 410 057	0.90
0.51	BNP PARIBAS INSTICASH USD 1D SHORT TERM VNAV - I CAP	USD	67	0.00
<i>United Kingdom</i>			<i>24 433 107</i>	<i>4.11</i>
19 918 101.00	SEQUOIA ECONOMIC INFRASTRUCTURE INCOME FUND LIMITED - ORD NPV	GBP	24 433 107	4.11
<i>Ireland</i>			<i>17 856 369</i>	<i>3.00</i>
119 096.00	SOURCE PHYSICAL GOLD P - ETC	USD	17 856 369	3.00
<i>The Netherlands</i>			<i>4 954 855</i>	<i>0.82</i>
108 874.00	BNP PARIBAS FUND III HIGH INCOME PROPERTY FUND - X DIS	EUR	4 954 855	0.82
<i>Jersey Island</i>			<i>2 975 406</i>	<i>0.49</i>
147 123.00	ETFS PHYSICAL SILVER	USD	2 975 406	0.49
Total securities portfolio			562 432 713	94.76

BNP PARIBAS FUNDS SICAV Nordic Small Cap

Securities portfolio at 31/12/2020

Expressed in EUR

Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market				Transferable securities not admitted to an official stock exchange listing and/or not traded on another regulated market					
Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	Shares		233 525 059	97.48	101 007	NORDIC ENTERTAINMENT GROUP-B	SEK	4 609 823	1.92
	Sweden		190 222 122	79.41	88 653	NP3 FASTIGHETER AB	SEK	1 069 288	0.45
274 963	ACADEMEDIA AB	SEK	2 325 905	0.97	48 625	NP3 FASTIGHETER AB - PREF	SEK	158 720	0.07
95 856	AF POYRY AB	SEK	2 396 281	1.00	51 289	ONCOPEPTIDES AB	SEK	866 173	0.36
105 863	AHLSTROM-MUNKSJO OYJ	EUR	1 916 120	0.80	627 272	OVZON AB	SEK	4 694 318	1.96
850 000	ALZECURE PHARMA AB	SEK	766 383	0.32	89 542	PANDOX AB - W/I	SEK	1 293 875	0.54
80 191	ANNEHEM FASTIGHETER AB-B	SEK	252 580	0.11	400 957	PEAB AB	SEK	3 577 230	1.49
128 668	AVANZA BANK HOLDING AB	SEK	2 983 494	1.25	170 000	PLATZER FASTIGHETER HOLD - B	SEK	1 816 988	0.76
1 715 446	AZELIO AB	SEK	8 911 407	3.73	64 030	POWERCELL SWEDEN AB	SEK	2 072 205	0.86
129 936	BHG GROUP AB	SEK	2 312 042	0.97	200 000	QLEANAIR HOLDING AB	SEK	1 054 884	0.44
156 848	BLILIA AB	SEK	1 582 762	0.66	51 707	Q-LINEA AB	SEK	874 776	0.37
87 942	BILLERUDKORSNAS AB	SEK	1 273 818	0.53	467 533	RESURS HOLDING AB	SEK	2 093 744	0.87
111 132	BOLIDEN AB	SEK	3 222 756	1.35	1 617 136	SAMHALLSBYGGNADSBOLAGET I N O	SEK	4 612 342	1.93
632 357	BONE SUPPORT AB	SEK	4 883 406	2.04	255 734	SCANDI STANDARD AB	SEK	1 750 958	0.73
67 746	BOOZT AB	SEK	1 259 387	0.53	149 991	SDIPTech AB - B	SEK	3 433 142	1.43
29 592	BOULE DIAGNOSTICS INTERNATIO	SEK	175 223	0.07	233 430	SEDANA MEDICAL AB	SEK	7 968 004	3.34
185 129	BUFAB HOLDING AB	SEK	3 581 537	1.49	131 502	SERNEKE GROUP AB	SEK	753 796	0.31
201 440	CALLIDITAS THERAPEUTICS - B/WI	SEK	2 798 530	1.17	2 148 000	SIVERS IMA HOLDING AB	SEK	6 605 284	2.77
484 000	CANTARGIA AB	SEK	3 082 649	1.29	101 060	SMART EYE AB	SEK	2 182 417	0.91
91 505	CASTELLUM AB	SEK	1 900 492	0.79	78 028	THULE GROUP AB/THE	SEK	2 388 557	1.00
186 811	CHRISTIAN BERNER TECH TRADE	SEK	479 646	0.20	96 994	TOBII AB - W/I	SEK	546 336	0.23
204 078	CLAVISTER HOLDING AB	SEK	140 947	0.06	296 110	TRELLEBORG AB - B	SEK	5 377 925	2.24
118 979	CLIMEON AB	SEK	504 641	0.21	941 666	VICORE PHARMA HOLDING AB	SEK	2 951 931	1.23
46 971	CLX COMMUNICATIONS AB - WI	SEK	6 263 735	2.61	205 552	VNV GLOBAL AB	SEK	2 393 351	1.00
198 787	COOR SERVICE MANAGEMENT - WI	SEK	1 432 271	0.60	195 987	XSPRAY PHARMA AB	SEK	3 783 796	1.58
170 000	C-RAD AB-B SHS	SEK	815 445	0.34		Finland		18 665 785	7.78
225 000	DIOS FASTIGHETER AB	SEK	1 719 660	0.72	42 589	KEMIRA OYJ	EUR	551 102	0.23
297 393	ELEKTA AB - B	SEK	3 268 852	1.36	56 247	KONECRANES OYJ	EUR	1 618 789	0.68
75 514	G5 ENTERTAINMENT AB	SEK	3 042 053	1.27	27 800	MARIMEKKO OYJ	EUR	1 266 290	0.53
783 715	GAPWAVES AB	SEK	4 453 414	1.86	403 660	METSA BOARD OYJ	EUR	3 479 549	1.45
44 776	GARO AB	SEK	2 829 553	1.18	499 344	OUTOTEC OYJ	EUR	4 082 137	1.70
178 394	GOMSPACE GROUP AB	SEK	290 444	0.12	22 200	PONSSE OYJ	EUR	648 240	0.27
92 106	HANDICARE GROUP AB	SEK	375 812	0.16	50 290	TIETO OYJ	EUR	1 350 789	0.56
127 571	HANSA MEDICAL AB	SEK	3 052 005	1.27	152 256	UPONOR OYJ	EUR	2 764 969	1.15
46 767	HEBA FASTIGHETS AB-B	SEK	532 898	0.22	29 570	VAISALA OYJ- A	EUR	1 193 150	0.50
56 397	HOLMEN AB-B SHARES	SEK	2 209 072	0.92	73 235	VALMET OYJ	EUR	1 710 770	0.71
200 993	HUSQVARNA AB - B	SEK	2 130 244	0.89		Norway		14 521 616	6.07
892 620	IMMUNICUM AB	SEK	657 351	0.27	131 826	AUSTEVOLL SEAFOOD ASA	NOK	1 103 583	0.46
162 310	IMMUNOVIA AB	SEK	1 925 397	0.80	524 849	B2 HOLDING ASA	NOK	371 743	0.16
69 086	INSTALCO AB	SEK	1 725 689	0.72	167 131	BORREGAARD ASA	NOK	2 262 235	0.94
365 000	INTERVACC AB	SEK	1 917 898	0.80	233 951	EUROPRIS ASA	NOK	1 141 170	0.48
132 357	INWIDO AB	SEK	1 587 204	0.66	143 000	HEXAGON PURUS HOLDING AS	NOK	681 147	0.28
194 625	IRRAS AB	SEK	161 728	0.07	274 087	LEROY SEAFOOD GROUP ASA	NOK	1 584 451	0.66
2 305 575	ISOFOL MEDICAL AB	SEK	6 424 451	2.68	124 747	SCATEC SOLAR ASA	NOK	4 065 352	1.70
34 567	I-TECH AB	SEK	282 081	0.12	155 000	SPAREBANKEN VEST	NOK	1 071 210	0.45
65 612	JOHN MATTSON FASTIGHETSFORET	SEK	886 710	0.37	365 636	STOREBRAND ASA	NOK	2 240 725	0.94
250 000	KARNOV GROUP AB	SEK	1 480 320	0.62		Denmark		10 077 130	4.20
1 151 476	KLOEVERN AB - B	SEK	1 780 757	0.74	175 000	ALM. BRAND A/S	DKK	1 725 678	0.72
39 500	KNOW IT AB	SEK	1 224 486	0.51	16 734	NETCOMPANY GROUP AS	DKK	1 399 474	0.58
300 283	KUNGSLEDEN AB	SEK	2 692 491	1.12	29 983	SCHOUW & CO	DKK	2 481 313	1.04
133 838	LYKO GROUP AB-A SHARES	SEK	4 688 359	1.96	17 030	SIMCORP A/S	DKK	2 071 709	0.86
337 885	MEDIVIR AB - B	SEK	279 091	0.12	23 653	SOLAR A/S - B	DKK	1 143 970	0.48
89 831	MIDSONA AB - B	SEK	695 512	0.29	69 453	SYDBANK A/S	DKK	1 254 986	0.52
23 514	MIPS AB	SEK	1 205 126	0.50		Warrants, Rights		38 406	0.02
41 525	MODERN TIMES GROUP - B	SEK	606 232	0.25	17 950	VNV GLOBAL AB CW 10/08/2023 VNV GLOBAL	SEK	38 406	0.02
497 242	MUNTERS GROUP AB	SEK	4 107 189	1.71					
160 000	MYCRONIC AB	SEK	3 907 449	1.63					
496 842	NCC HOUSING - B	SEK	3 891 274	1.62					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Nordic Small Cap

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity Denomination	Quotation currency	Market value	% of net assets
Other transferable securities		8 600	0.00
Shares		0	0.00
<i>Denmark</i>		<i>0</i>	<i>0.00</i>
101 328 SJAELSO GRUPPEN	DKK	0	0.00
Warrants, Rights		8 600	0.00
131 502 SERNEKE GROUP AB RTS 13/01/2021	SEK	8 600	0.00
Total securities portfolio		233 533 659	97.48

BNP PARIBAS FUNDS SICAV Pacific Real Estate Securities

Securities portfolio at 31/12/2020

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			11 070 685	99.20
Shares			11 070 685	99.20
<i>Japan</i>			<i>5 494 063</i>	<i>49.23</i>
95	ACTIVIA PROPERTIES INC	JPY	327 717	2.94
54	DAIWA OFFICE INVESTMENT CORP	JPY	280 932	2.52
217	GLP J - REIT	JPY	279 872	2.51
141	HULIC REIT INC	JPY	172 010	1.54
447	ICHIGO OFFICE REIT INVESTMEN	JPY	263 448	2.36
3 285	INVESCO OFFICE J-REIT INC	JPY	393 278	3.52
714	JAPAN HOTEL REIT INVESTMENT	JPY	299 934	2.69
389	JAPAN RENTAL HOUSING INVESTMENT	JPY	295 093	2.64
236	LASALLE LOGIPORT REIT	JPY	311 196	2.79
230	MCUBS MIDCITY INVESTMENT COR	JPY	170 963	1.53
64 100	MITSUBISHI ESTATE CO LTD	JPY	841 879	7.54
51 900	mitsui fudosan co ltd	JPY	885 791	7.94
130	mitsui fudosan logistics par	JPY	538 124	4.82
29	NIPPON BUILDING FUND INC	JPY	137 432	1.23
26 400	TOKYO TATEMONO CO LTD	JPY	296 394	2.66
<i>Hong Kong</i>			<i>2 602 315</i>	<i>23.32</i>
171 500	CK ASSET HOLDINGS LTD	HKD	719 167	6.44
127 000	JANUS HENDERSON LAND DEVELOPMENT	HKD	404 796	3.63
44 900	LINK REIT	HKD	334 048	2.99
91 000	SUN HUNG KAI PROPERTIES	HKD	951 345	8.53
81 200	SWIRE PROPERTIES LTD	HKD	192 959	1.73
<i>Australia</i>			<i>1 491 576</i>	<i>13.37</i>
58 920	DEXUS	AUD	348 869	3.13
10 707	GOODMAN GROUP	AUD	127 072	1.14
348 039	MIRVAC GROUP	AUD	577 284	5.17
166 770	STOCKLAND	AUD	438 351	3.93
<i>Singapore</i>			<i>1 482 731</i>	<i>13.28</i>
208 000	CAPITALAND LTD	SGD	421 428	3.78
86 200	CITY DEVELOPMENTS LTD	SGD	424 613	3.80
243 700	MAPLETREE INDUSTRIAL TRUST	SGD	435 464	3.90
42 200	UOL GROUP LTD	SGD	201 226	1.80
Total securities portfolio			11 070 685	99.20

BNP PARIBAS FUNDS SICAV Premia Opportunities

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds			40 714 302	95.50
<i>Luxembourg</i>			31 825 896	74.65
15 500.00	BNP PARIBAS EASY EQUITY LOW VOL EUROPE UCITS ETF CAP	EUR	2 034 415	4.77
5 000.00	BNP PARIBAS EASY EQUITY MOMENTUM EUROPE UCITS ETF CAP	EUR	627 972	1.47
17 700.00	BNP PARIBAS EASY EQUITY QUALITY EUROPE UCITS ETF CAP	EUR	2 276 613	5.34
18 000.00	BNP PARIBAS EASY EQUITY VALUE EUROPE UCITS ETF CAP	EUR	2 072 479	4.86
74 000.00	BNP PARIBAS FUNDS EUROPE MULTI FACTOR EQUITY XCA	EUR	7 902 460	18.54
24 400.00	BNP PARIBAS FUNDS GLOBAL ABSOLUTE RETURN MULTI FACTOR BOND XCA	EUR	2 389 907	5.61
52 481.00	BNP PARIBAS FUNDS US MULTI FACTOR EQUITY XCA	USD	6 577 979	15.43
79 069.00	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - I CAP	EUR	7 944 071	18.63
<i>France</i>			8 888 406	20.85
298.62	BNP PARIBAS MOIS ISR - I - CAP	EUR	6 829 909	16.02
21.00	T Q FI HIGH VOL PARTS SUPER X	EUR	2 058 497	4.83
Total securities portfolio			40 714 302	95.50

BNP PARIBAS FUNDS SICAV RMB Bond

Securities portfolio at 31/12/2020

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					20 000 000	CHINA GOVT BOND 4.500% 11-23/06/2041	CNY	3 621 165	1.50
					20 000 000	EXP - IMP BANK CHINA 3.330% 16-22/02/2026	CNY	3 062 196	1.27
					20 000 000	EXP - IMP BANK CHINA 3.990% 15-09/02/2025	CNY	3 138 492	1.30
					40 000 000	EXP-IMP BK CHINA 2.170% 20-07/04/2023	CNY	6 007 674	2.49
					10 000 000	EXP-IMP BK CHINA 2.930% 20-02/03/2025	CNY	1 510 010	0.63
					10 000 000	EXP-IMP BK CHINA 3.180% 16-05/09/2026	CNY	1 511 026	0.63
					60 000 000	EXP-IMP BK CHINA 3.230% 20-23/03/2030	CNY	8 890 581	3.69
					60 000 000	EXP-IMP BK CHINA 3.280% 19-11/02/2024	CNY	9 216 763	3.82
					30 000 000	EXP-IMP BK CHINA 3.870% 15-14/09/2025	CNY	4 719 394	1.96
					30 000 000	EXP-IMP BK CHINA 3.870% 19-19/12/2029	CNY	4 615 657	1.91
					50 000 000	EXP-IMP BK CHINA 4.110% 17-10/07/2022	CNY	7 781 778	3.23
					40 000 000	EXP-IMP BK CHINA 4.110% 17-20/03/2027	CNY	6 321 028	2.62
					<i>Hong Kong</i>			1 544 355	0.64
					10 000 000	ICBC FIN LEASE 3.950% 19-04/03/2024	CNY	1 544 355	0.64
					Total securities portfolio			234 833 911	97.42
Bonds									
<i>China</i>									
30 000 000	AGRICUL DEV BANK 2.250% 20-22/04/2025	CNY	4 403 528	1.83					
60 000 000	AGRICUL DEV BANK 2.960% 20-17/04/2030	CNY	8 682 318	3.60					
50 000 000	AGRICUL DEV BANK 3.240% 19-14/08/2024	CNY	7 653 862	3.18					
20 000 000	AGRICUL DEV BANK 3.330% 16-06/01/2026	CNY	3 065 132	1.27					
30 000 000	AGRICUL DEV BANK 3.510% 19-03/04/2024	CNY	4 638 552	1.92					
20 000 000	AGRICUL DEV BANK 3.580% 16-22/04/2026	CNY	3 102 210	1.29					
10 000 000	AGRICUL DEV BANK 3.630% 19-19/07/2026	CNY	1 550 181	0.64					
40 000 000	AGRICUL DEV BANK 3.740% 19-12/07/2029	CNY	6 153 971	2.55					
20 000 000	AGRICUL DEV BANK 3.750% 19-25/01/2029	CNY	3 084 389	1.28					
50 000 000	AGRICUL DEV BANK 3.830% 17-06/01/2024	CNY	7 807 819	3.24					
20 000 000	AGRICUL DEV BANK 3.970% 15-27/02/2025	CNY	3 141 107	1.30					
40 000 000	AGRICUL DEV BANK 4.650% 18-11/05/2028	CNY	6 548 532	2.72					
30 000 000	AGRICUL DEV BANK 4.980% 18-12/01/2025	CNY	4 882 830	2.03					
10 000 000	AGRICUL DEV BANK 5.480% 14-21/03/2024	CNY	1 637 503	0.68					
20 000 000	CENTRAL HUIJIN 3.450% 19-22/05/2022	CNY	3 067 230	1.27					
40 000 000	CHINA DEV BANK 3.050% 16-25/08/2026	CNY	6 011 894	2.49					
30 000 000	CHINA DEV BANK 3.090% 20-18/06/2030	CNY	4 394 748	1.82					
20 000 000	CHINA DEV BANK 3.230% 20-10/01/2025	CNY	3 066 123	1.27					
30 000 000	CHINA DEV BANK 3.240% 16-25/02/2023	CNY	4 610 593	1.91					
40 000 000	CHINA DEV BANK 3.300% 19-01/02/2024	CNY	6 153 427	2.55					
10 000 000	CHINA DEV BANK 3.450% 19-20/09/2029	CNY	1 508 659	0.63					
40 000 000	CHINA DEV BANK 3.480% 19-08/01/2029	CNY	6 063 944	2.52					
20 000 000	CHINA DEV BANK 3.500% 16-04/11/2046	CNY	2 798 608	1.16					
10 000 000	CHINA DEV BANK 3.650% 19-21/05/2029	CNY	1 531 035	0.64					
30 000 000	CHINA DEV BANK 3.760% 18-14/08/2023	CNY	4 675 783	1.94					
40 000 000	CHINA DEV BANK 3.800% 16-25/01/2036	CNY	6 083 333	2.52					
10 000 000	CHINA DEV BANK 3.810% 15-05/02/2025	CNY	1 558 596	0.65					
40 000 000	CHINA DEV BANK 3.850% 17-09/01/2024	CNY	6 250 341	2.59					
40 000 000	CHINA DEV BANK 3.900% 20-03/08/2040	CNY	6 139 634	2.55					
40 000 000	CHINA DEV BANK 4.040% 17-10/04/2027	CNY	6 291 541	2.61					
70 000 000	CHINA DEV BANK 4.040% 18-06/07/2028	CNY	11 059 443	4.59					
10 000 000	CHINA DEV BANK 4.210% 15-13/04/2025	CNY	1 588 343	0.66					
30 000 000	CHINA DEV BANK 4.300% 17-21/08/2024	CNY	4 750 271	1.97					
10 000 000	CHINA DEV BANK 4.730% 18-02/04/2025	CNY	1 619 067	0.67					
20 000 000	CHINA DEV BANK 5.670% 14-08/04/2024	CNY	3 291 037	1.37					
20 000 000	CHINA GOVT BOND 3.390% 20-16/03/2050	CNY	2 850 845	1.18					
10 000 000	CHINA GOVT BOND 3.770% 17-20/02/2047	CNY	1 546 377	0.64					
20 000 000	CHINA GOVT BOND 4.000% 19-24/06/2069	CNY	3 172 309	1.32					
20 000 000	CHINA GOVT BOND 4.050% 17-24/07/2047	CNY	3 232 837	1.34					
20 000 000	CHINA GOVT BOND 4.080% 18-22/10/2048	CNY	3 225 840	1.34					

BNP PARIBAS FUNDS SICAV Russia Equity

Securities portfolio at 31/12/2020

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			843 243 284	96.63
Shares			843 243 284	96.63
<i>Russia</i>			<i>703 469 275</i>	<i>80.62</i>
16 360 669	AEROFLOT RUSSIAN AIRLINES	RUB	12 868 103	1.47
35 013 820	ALROSA PJSC	RUB	38 043 550	4.36
1 501	EN+ GROUP INTERNA- GDR REG S	USD	12 758	0.00
867 618	GAZPROM NEFT - ADR	USD	15 210 172	1.74
2 699 839	GAZPROM NEFT PJSC	RUB	9 455 492	1.08
32 113 298	GAZPROM PJSC	RUB	75 472 283	8.66
765 034	GLOBALTRUCK MANAGEMENT PJSC	RUB	349 129	0.04
671 980 976	INTER RAO UES PJSC	RUB	39 446 768	4.52
54	LUGA ABRASIVE PLANT-BRD	USD	264 803	0.03
1 383 860	LUKOIL PJSC	RUB	79 026 030	9.07
433 637	MAGNIT PJSC	RUB	27 161 264	3.11
1 668 750	MAIL.RU GROUP-GDR REGS	USD	35 869 499	4.11
234 730	MD MEDICAL GROUP INVEST-REGS	USD	1 170 245	0.13
149 986	MMC NORILSK NICKEL PJSC	RUB	39 271 841	4.50
1 245 567	MOBILE TELESYSTEMS PJSC	RUB	4 550 835	0.52
1 233 987	NOVATEK PJSC	RUB	17 169 625	1.97
58 295	NOVATEK PJSC-SPONS GDR REG S	USD	7 785 054	0.89
11 895 152	NOVOLIPETSK STEEL OAO	RUB	27 478 716	3.15
1 544 137	PHOSAGRO PJSC-GDR REG S	USD	17 213 868	1.97
2 797 121	POLYMETAL INTERNATIONAL - W/I	GBP	52 639 374	6.03
18 528 356	SBERBANK OF RUSSIA PJSC	RUB	55 503 696	6.36
2 257 118	SEVERSTAL PAO	RUB	32 807 082	3.76
95 759 186	SISTEMA PJSC	RUB	30 305 686	3.47
78 181 528	SURGUTNEFTGAS-PREFERENCE	RUB	36 140 939	4.14
5 425 328	TATNEFT PJSC	RUB	30 705 846	3.52
5 995	TRANSNEFT PJSC	RUB	9 297 306	1.07
279 442	X 5 RETAIL GROUP NV-REGS GDR	USD	8 249 311	0.95
<i>The Netherlands</i>			<i>59 217 041</i>	<i>6.78</i>
16 147 560	VEON LTD	USD	19 927 927	2.28
690 891	YANDEX NV - A	USD	39 289 114	4.50
<i>Cyprus</i>			<i>44 959 829</i>	<i>5.15</i>
607 727	GLOBAL PORTS INV-REGS W/I	USD	1 490 075	0.17
1 596 324	GLOBALTRA-SPONS GDR REGS	USD	7 801 902	0.89
600 467	OZON HOLDINGS PLC - ADR	USD	20 322 290	2.33
570 701	TCS GROUP HOLDING -REG S	USD	15 345 562	1.76
<i>Luxembourg</i>			<i>14 787 561</i>	<i>1.70</i>
105 948 755	NOVOROSSIYSK COMMERCIAL SEA	RUB	9 482 795	1.09
7 591 399	OKEY GROUP SA - GDR REG	USD	5 304 766	0.61
<i>United States of America</i>			<i>11 972 757</i>	<i>1.37</i>
2 433 433	MHP SA - GDR REGS	USD	11 972 757	1.37
<i>Guernsey Island</i>			<i>8 836 821</i>	<i>1.01</i>
6 249 880	ETALON GROUP-GDR REGS - W/I	USD	8 836 821	1.01
Other transferable securities			28 963 085	3.32
Shares			28 963 085	3.32
<i>Russia</i>			<i>28 963 085</i>	<i>3.32</i>
13 659 243	MAGNITOGORSK IRON & STEEL WORKS PJSC	RUB	8 424 285	0.97
101 910	POLYUS PJSC	RUB	17 144 689	1.96
175 222 012	ROSSETI PJSC	RUB	3 394 111	0.39
Total securities portfolio			872 206 369	99.95

BNP PARIBAS FUNDS SICAV Seasons

Securities portfolio at 31/12/2020

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		130 005 724	77.98
<i>France</i>		<i>115 476 208</i>	<i>69.28</i>
30 000 AIR LIQUIDE SA	EUR	4 027 500	2.42
12 305 ATOS SE	EUR	920 168	0.55
475 000 AXA SA	EUR	9 268 200	5.56
100 000 BNP PARIBAS	EUR	4 310 500	2.59
33 000 CAPGEMINI SE	EUR	4 184 400	2.51
90 000 CARREFOUR SA	EUR	1 262 700	0.76
445 000 CREDIT AGRICOLE SA	EUR	4 592 400	2.75
60 000 DANONE	EUR	3 225 600	1.93
350 000 ENGIE	EUR	4 382 000	2.63
7 000 KERING	EUR	4 160 800	2.50
40 000 LEGRAND SA	EUR	2 920 000	1.75
13 000 LOREAL	EUR	4 040 400	2.42
9 000 LVMH	EUR	4 598 100	2.76
95 000 MICHELIN (CGDE)	EUR	9 970 250	5.98
800 000 ORANGE	EUR	7 787 200	4.67
26 000 PERNOD RICARD SA	EUR	4 076 800	2.45
115 000 PUBLICIS GROUPE	EUR	4 687 400	2.81
30 000 REMY COINTREAU	EUR	4 569 000	2.74
40 000 SANOFI AVENTIS	EUR	3 148 000	1.89
250 000 SOCIETE GENERALE SA	EUR	4 255 500	2.55
31 680 SODEXO SA	EUR	2 192 890	1.32
245 000 TOTAL SA	EUR	8 648 500	5.19
100 000 VALEO SA	EUR	3 228 000	1.94
170 000 VEOLIA ENVIRONNEMENT	EUR	3 401 700	2.04
45 000 VINCI SA	EUR	3 661 200	2.20
150 000 VIVENDI	EUR	3 957 000	2.37
<i>Germany</i>		<i>12 552 200</i>	<i>7.52</i>
161 501 BASF SE	EUR	10 452 344	6.26
9 880 SAP SE	EUR	1 059 334	0.64
8 854 SIEMENS AG - REG	EUR	1 040 522	0.62
<i>The Netherlands</i>		<i>1 977 316</i>	<i>1.18</i>
42 105 KONINKLIJKE AHOLD DELHAIZE NV	EUR	973 047	0.58
22 939 KONINKLIJKE PHILIPS NV	EUR	1 004 269	0.60
Total securities portfolio		130 005 724	77.98

BNP PARIBAS FUNDS SICAV SMaRT Food

Securities portfolio at 31/12/2020

Expressed in EUR

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		902 289 018	97.60					
	United States of America		306 715 321	33.16					
256 000	AGCO CORP	USD	21 569 237	2.33					
79 889	BEYOND MEAT INC	USD	8 161 599	0.88					
539 500	DARLING INGREDIENTS INC	USD	25 432 847	2.75					
89 004	DEERE & CO	USD	19 571 351	2.12					
101 000	ECOLAB INC	USD	17 859 801	1.93					
1 738 000	GRAPHIC PACKAGING HOLDING CO	USD	24 062 539	2.60					
98 054	MCCORMICK & CO-NON VTG SHRS	USD	7 661 283	0.83					
17 526	METTLER - TOLEDO INTERNATIONAL	USD	16 324 655	1.77					
1 110 700	RAYONIER INC	USD	26 670 235	2.88					
614 000	SEALED AIR CORP	USD	22 978 268	2.49					
539 200	SONOCO PRODUCTS CO	USD	26 110 580	2.82					
570 710	SPROUTS FARMERS MARKET INC	USD	9 375 400	1.01					
188 510	STARBUCKS CORP	USD	16 482 203	1.78					
426 500	TRIMBLE INC	USD	23 274 411	2.52					
159 200	VALMONT INDUSTRIES	USD	22 760 701	2.46					
517 759	WESTROCK CO	USD	18 420 211	1.99					
	Ireland		99 106 130	10.72					
2 157 000	GLANBIA PLC	EUR	22 389 660	2.42					
214 500	KERRY GROUP PLC - A	EUR	25 418 250	2.75					
663 255	SMURFIT KAPPA GROUP PLC	EUR	25 230 220	2.73					
19 000 000	TOTAL PRODUCE PLC	EUR	26 068 000	2.82					
	Norway		75 206 122	8.15					
1 528 498	BORREGAARD ASA	NOK	20 689 291	2.24					
6 087 700	LEROY SEAFOOD GROUP ASA	NOK	35 191 974	3.82					
402 000	SALMAR ASA	NOK	19 324 857	2.09					
	The Netherlands		69 313 169	7.50					
450 256	CORBION NV	EUR	20 779 314	2.25					
957 700	KONINKLIJKE AHOLD DELHAIZE NV	EUR	22 132 447	2.39					
187 510	KONINKLIJKE DSM NV	EUR	26 401 408	2.86					
	United Kingdom		61 483 711	6.65					
1 340 000	COMPASS GROUP PLC	GBP	20 404 648	2.21					
4 024 639	DS SMITH PLC	GBP	16 843 143	1.82					
492 000	UNILEVER PLC	EUR	24 235 920	2.62					
	Japan		33 608 329	3.63					
764 700	SAKATA SEED CORP	JPY	21 659 644	2.34					
892 000	YUKIGUNI MAITAKE CO LTD	JPY	11 948 685	1.29					
	France		28 363 991	3.07					
527 604	DANONE	EUR	28 363 991	3.07					
	Australia		26 977 982	2.92					
4 049 000	BRAMBLES LTD	AUD	26 977 982	2.92					
	Germany		24 375 600	2.64					
832 500	GEA GROUP AG	EUR	24 375 600	2.64					
	Switzerland		24 003 273	2.60					
249 000	NESTLE SA - REG	CHF	24 003 273	2.60					
	Portugal		23 590 740	2.55					
1 707 000	JERONIMO MARTINS	EUR	23 590 740	2.55					
	South Korea		21 005 314	2.27					
384 000	COWAY CO LTD	KRW	21 005 314	2.27					
	China		20 633 979	2.23					
5 153 214	JOYOUNG CO LTD -A	CNY	20 633 979	2.23					

BNP PARIBAS FUNDS SICAV Sustainable Enhanced Bond 12M

Securities portfolio at 31/12/2020

Expressed in EUR

Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market				Transferable securities not admitted to an official stock exchange listing and/or not traded on another regulated market						
Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
Bonds				1 857 174 126	88.42	6 200 000	LA BANQUE POSTALE 1.000% 17-16/10/2024	EUR	6 428 902	0.31
						7 818 000	LA POSTE 4.250% 06-08/11/2021	EUR	8 115 441	0.39
						2 900 000	LA POSTE SA 0.375% 19-17/09/2027	EUR	2 971 859	0.14
				1 525 016 203	72.63	1 600 000	ORANGE 0.500% 19-15/01/2022	EUR	1 612 195	0.08
						2 100 000	ORANGE SA 3.375% 10-16/09/2022	EUR	2 229 562	0.11
						4 486 000	PEUGEOT 2.000% 17-23/03/2024	EUR	4 731 354	0.23
						1 100 000	PUBLICIS GROUPE 0.500% 16-03/11/2023	EUR	1 119 574	0.05
						15 000 000	PUBLICIS GROUPE 1.125% 14-16/12/2021	EUR	15 154 034	0.72
						15 800 000	RCI BANQUE 0.250% 18-12/07/2021	EUR	15 826 702	0.75
						4 300 000	RTE EDF TRANSPOR 3.875% 10-28/06/2022	EUR	4 563 117	0.22
						10 000 000	RTE EDF TRANSPOR 4.125% 11-03/02/2021	EUR	10 034 558	0.48
						10 600 000	SCHNEIDER ELECTRIC 2.500% 13-06/09/2021	EUR	10 801 388	0.51
						5 700 000	SFIL SA 0.100% 17-18/10/2022	EUR	5 760 247	0.27
						3 000 000	SOCIETE GENERALE 0.125% 16-05/10/2021	EUR	3 013 073	0.14
						6 000 000	SOCIETE GENERALE 1.250% 19-15/02/2024	EUR	6 224 533	0.30
						9 200 000	UNEDIC 0.300% 15-04/11/2021	EUR	9 266 700	0.44
						4 400 000	URW 0.625% 20-04/05/2027	EUR	4 379 227	0.21
						2 000 000	VALEO SA 0.625% 17-11/01/2023	EUR	2 007 256	0.10
						3 300 000	VALEO SA 3.250% 14-22/01/2024	EUR	3 563 297	0.17
						15 000 000	VIVENDI SA 0.000% 19-13/06/2022	EUR	15 048 561	0.72
						The Netherlands		179 271 699	8.53	
						1 000 000	ABN AMRO BANK NV 0.250% 18-03/12/2021	EUR	1 006 384	0.05
						12 700 000	ABN AMRO BANK NV 2.875% 16-18/01/2028	EUR	13 345 300	0.64
						1 300 000	ALLIANDER 2.250% 12-14/11/2022	EUR	1 361 875	0.06
						3 300 000	BMW FINANCE NV 0.000% 20-14/04/2023	EUR	3 309 329	0.16
						10 005 000	BMW FINANCE NV 0.125% 17-12/01/2021	EUR	10 005 821	0.48
						5 236 000	BMW FINANCE NV 0.125% 19-13/07/2022	EUR	5 263 279	0.25
						2 427 000	BMW FINANCE NV 0.250% 18-14/01/2022	EUR	2 439 730	0.12
						8 820 000	BMW FINANCE NV 0.500% 18-22/11/2022	EUR	8 935 125	0.43
						5 013 000	BMW FINANCE NV 0.625% 19-06/10/2023	EUR	5 118 130	0.24
						1 964 000	CONTI-GUMMI FIN 1.125% 20-25/09/2024	EUR	2 030 992	0.10
						4 779 000	CONTI-GUMMI FIN 2.125% 20-27/11/2023	EUR	5 050 766	0.24
						5 000 000	DAIMLER INTERNATIONAL FINANCE 0.250% 18-09/08/2021	EUR	5 018 700	0.24
						5 000 000	DEUTSCHE BAHN FIN 3.375% 10-04/11/2022	EUR	5 330 267	0.25
						1 000 000	EDP FINANCE BV 1.125% 16-12/02/2024	EUR	1 033 803	0.05
						1 000 000	EDP FINANCE BV 1.875% 17-29/09/2023	EUR	1 053 209	0.05
						570 000	EDP FINANCE BV 2.000% 15-22/04/2025	EUR	616 739	0.03
						7 400 000	IBERDROLA INTL 3.500% 13-01/02/2021	EUR	7 420 275	0.35
						3 400 000	ING BANK NV 0.750% 16-22/02/2021	EUR	3 405 363	0.16
						1 500 000	KPN NV 4.500% 11-04/10/2021	EUR	1 547 510	0.07
						6 563 000	LEASEPLAN CORP 0.125% 19-13/09/2023	EUR	6 575 664	0.31
						3 290 000	LEASEPLAN CORP 0.750% 17-03/10/2022	EUR	3 331 486	0.16
						3 095 000	LEASEPLAN CORP 1.000% 18-02/05/2023	EUR	3 165 472	0.15
						1 134 000	LEASEPLAN CORP 1.000% 19-25/02/2022	EUR	1 148 650	0.05
						1 100 000	NATURGY ENERGY GROUP F 0.875% 17-15/05/2025	EUR	1 141 578	0.05
						4 200 000	NATURGY FINANCE 1.250% 20-15/01/2026	EUR	4 448 803	0.21
						798 000	PACCAR FINANCIAL 0.125% 19-07/03/2022	EUR	800 558	0.04
						5 000 000	RABOBANK 2.375% 13-22/05/2023	EUR	5 318 877	0.25

BNP PARIBAS FUNDS SICAV Sustainable Enhanced Bond 12M

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
500 000	RABOBANK 3.875% 13-25/07/2023	EUR	548 866	0.03	5 000 000	INTESA SANPAOLO 2.000% 14-18/06/2021	EUR	5 051 529	0.24
1 000 000	RABOBANK 4.125% 12-14/09/2022	EUR	1 069 914	0.05	5 000 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	5 404 087	0.26
1 100 000	REPSOL INTERNATIONAL FINANCE 0.500% 17-23/05/2022	EUR	1 110 992	0.05	250 000	INTESA SANPAOLO 2.855% 15-23/04/2025	EUR	262 729	0.01
8 500 000	REPSOL INTL FIN 0.125% 20-05/10/2024	EUR	8 547 903	0.41	10 097 000	INTESA SANPAOLO 3.500% 14-17/01/2022	EUR	10 488 731	0.50
3 550 000	SHELL INTL FIN 1.250% 15-15/03/2022	EUR	3 616 907	0.17	3 000 000	INTESA SANPAOLO 6.625% 13-13/09/2023	EUR	3 420 110	0.16
493 000	SHELL INTL FIN 1.625% 14-24/03/2021	EUR	495 096	0.02	2 715 000	ITALGAS SPA 0.250% 20-24/06/2025	EUR	2 751 866	0.13
14 206 000	SIEMENS FINAN 0.000% 19-05/09/2021	EUR	14 232 865	0.68	2 742 000	ITALGAS SPA 0.500% 17-19/01/2022	EUR	2 760 081	0.13
4 000 000	SIEMENS FINAN 0.000% 20-20/02/2023	EUR	4 019 946	0.19	7 000 000	ITALGAS SPA 1.125% 17-14/03/2024	EUR	7 268 478	0.35
12 500 000	SIEMENS FINAN 0.125% 20-05/06/2022	EUR	12 571 649	0.60	16 558 000	POSTE ITALIANE 0.000% 20-10/12/2024	EUR	16 541 805	0.79
1 500 000	TENNET BV 4.500% 10-09/02/2022	EUR	1 579 268	0.08	540 000	TELECOM ITALIA 2.500% 17-19/07/2023	EUR	564 549	0.03
8 296 000	TENNET HLD BV 0.875% 15-04/06/2021	EUR	8 311 731	0.40	2 600 000	TELECOM ITALIA 3.625% 16-19/01/2024	EUR	2 783 679	0.13
3 157 000	TOYOTA MOTOR FIN 0.625% 18-26/09/2023	EUR	3 231 495	0.15	560 000	TERNA S.P.A. 0.875% 15-02/02/2022	EUR	566 833	0.03
5 973 000	UPJOHN FINANCE 0.816% 20-23/06/2022	EUR	6 052 511	0.29	13 808 000	TIM S.p.A. 4.000% 19-11/04/2024	EUR	14 912 934	0.71
4 434 000	VODAFONE GROUP 4.650% 10-20/01/2022	EUR	4 658 871	0.22	700 000	UNICREDIT S.P.A. 6.125% 11-19/04/2021	EUR	711 666	0.03
Spain			169 784 849	8.10	3 329 000	UNICREDIT S.P.A. 6.950% 12-31/10/2022	EUR	3 701 153	0.18
25 000 000	ADIF ALTA VELOCI 1.875% 15-22/09/2022	EUR	25 962 770	1.24	2 414 000	UNICREDIT SPA 0.500% 19-09/04/2025	EUR	2 443 157	0.12
1 000 000	AMADEUS CAP MKT 1.625% 15-17/11/2021	EUR	1 010 520	0.05	1 000 000	UNIONE DI BANCHE 0.750% 17-17/10/2022	EUR	1 014 391	0.05
7 000 000	BANCO BILBAO VIZ 0.375% 19-02/10/2024	EUR	7 068 805	0.34	2 918 000	UNIONE DI BANCHE 1.625% 19-21/04/2025	EUR	3 027 473	0.14
6 000 000	BANCO BILBAO VIZ 0.500% 20-14/01/2027	EUR	6 110 936	0.29	1 027 000	UNIONE DI BANCHE 1.750% 18-12/04/2023	EUR	1 059 410	0.05
2 700 000	BANCO SANTANDER 0.250% 19-19/06/2024	EUR	2 734 400	0.13	3 500 000	UNIONE DI BANCHE 2.625% 19-20/06/2024	EUR	3 737 997	0.18
1 000 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	1 018 369	0.05	United States of America			160 216 525	7.63
6 800 000	BANKINTER SA 0.875% 19-05/03/2024	EUR	7 004 970	0.33	15 600 000	AMERICAN HONDA F 0.350% 19-26/08/2022	EUR	15 738 461	0.75
2 000 000	BANKINTER SA 0.875% 19-08/07/2026	EUR	2 060 858	0.10	10 000 000	APPLE INC 1.000% 14-10/11/2022	EUR	10 242 038	0.49
5 408 000	BASQUE GOVT 1.250% 15-13/04/2023	EUR	5 610 124	0.27	5 000 000	AT&T INC 1.450% 14-01/06/2022	EUR	5 096 489	0.24
5 300 000	CAIXABANK 0.750% 18-18/04/2023	EUR	5 400 818	0.26	1 000 000	AT&T INC 2.500% 13-15/03/2023	EUR	1 051 810	0.05
5 300 000	CAIXABANK 1.125% 17-12/01/2023	EUR	5 418 232	0.26	5 500 000	BANK OF AMERICA CORP 0.750% 16-26/07/2023	EUR	5 623 334	0.27
500 000	CAIXABANK 1.125% 17-17/05/2024	EUR	518 711	0.02	10 500 000	BANK OF AMERICA CORP 1.625% 15-14/09/2022	EUR	10 832 718	0.52
5 000 000	CAJA RURAL NAV 0.500% 15-16/03/2022	EUR	5 048 161	0.24	1 000 000	BMW US CAP LLC 1.125% 15-18/09/2021	EUR	1 010 251	0.05
10 600 000	FADE 5.900% 11-17/03/2021	EUR	10 719 788	0.51	6 845 000	DANAHER CORP 1.700% 20-30/03/2024	EUR	7 236 965	0.34
1 900 000	FERROVIAL EMISIO 0.540% 20-12/11/2028	EUR	1 916 687	0.09	2 400 000	FEDEX CORP 0.700% 19-13/05/2022	EUR	2 427 107	0.12
9 000 000	INMOBILIARIA COLONIAL 1.450% 16-28/10/2024	EUR	9 382 900	0.45	6 112 000	IBM CORP 0.375% 19-31/01/2023	EUR	6 184 708	0.29
2 600 000	KUTXABANK 0.500% 19-25/09/2024	EUR	2 646 207	0.13	17 100 000	IBM CORP 0.500% 16-07/09/2021	EUR	17 199 149	0.82
500 000	SANTANDER ISSUAN 3.250% 16-04/04/2026	EUR	567 498	0.03	1 000 000	MCDONALDS CORP 0.500% 16-15/01/2021	EUR	1 000 050	0.05
5 000 000	SPANISH GOVT 0.000% 20-30/04/2023	EUR	5 067 000	0.24	1 000 000	MCDONALDS CORP 0.625% 17-29/01/2024	EUR	1 020 909	0.05
40 000 000	SPANISH GOVT 0.450% 17-31/10/2022	EUR	40 759 999	1.94	5 800 000	MCDONALDS CORP 1.125% 15-26/05/2022	EUR	5 908 419	0.28
13 000 000	SPANISH GOVT 5.500% 11-30/04/2021	EUR	13 252 590	0.63	1 000 000	MCDONALDS CORP 2.375% 12-27/11/2024	EUR	1 097 477	0.05
2 400 000	TELEFONICA EMIS 0.750% 16-13/04/2022	EUR	2 430 401	0.12	2 500 000	MCDONALDS CORP 4.000% 11-17/02/2021	EUR	2 511 522	0.12
8 000 000	TELEFONICA EMIS 3.961% 13-26/03/2021	EUR	8 074 105	0.38	8 000 000	MMS USA FIN INC 0.625% 19-13/06/2025	EUR	8 154 938	0.39
Italy			163 806 575	7.81	5 000 000	MONDELEZ INTERNATIONAL INC 2.375% 13-26/01/2021	EUR	5 007 600	0.24
797 000	ASSICURAZIONI 3.875% 19-29/01/2029	EUR	946 409	0.05	2 950 000	MORGAN STANLEY 1.000% 16-02/12/2022	EUR	3 015 222	0.14
10 000 000	CASS RISP PARMA 0.875% 14-31/01/2022	EUR	10 135 483	0.48	18 000 000	MYLAN NV 2.250% 16-22/11/2024	EUR	19 376 320	0.92
6 100 000	CASSA DEPO PREST 1.500% 15-09/04/2025	EUR	6 454 586	0.31	185 000	ORACLE CORP 2.250% 13-10/01/2021	EUR	185 065	0.01
2 300 000	CASSA DEPOSITI E 0.750% 17-21/11/2022	EUR	2 339 537	0.11	4 500 000	TOYOTA MOTOR CRED 0.000% 17-21/07/2021	EUR	4 507 479	0.21
25 300 000	CASSA DEPOSITI E 1.500% 20-20/04/2023	EUR	26 269 772	1.25	10 500 000	TOYOTA MOTOR CRED 0.750% 15-21/07/2022	EUR	10 663 130	0.51
1 001 000	CREDITO EMILIANO 1.125% 19-17/01/2024	EUR	1 043 195	0.05	15 000 000	TOYOTA MOTOR CRED 1.000% 14-10/09/2021	EUR	15 125 364	0.72
4 500 000	FERROV DEL STATO 3.500% 13-13/12/2021	EUR	4 645 893	0.22					
11 480 000	FERROVIE DEL 0.875% 17-07/12/2023	EUR	11 756 606	0.56					
4 400 000	FERROVIE DEL 1.500% 17-27/06/2025	EUR	4 638 735	0.22					
361 000	INTESA SANPAOLO 0.875% 17-27/06/2022	EUR	366 301	0.02					
498 000	INTESA SANPAOLO 1.125% 15-04/03/2022	EUR	505 321	0.02					
6 000 000	INTESA SANPAOLO 1.375% 17-18/01/2024	EUR	6 232 079	0.30					

BNP PARIBAS FUNDS SICAV Sustainable Enhanced Bond 12M

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Germany					Belgium				
75 000 000	BUNDESÖBL-120 0.000% 20-10/10/2025	EUR	139 561 854	6.64	10 400 000	BELFIUS BANK SA 0.750% 17-12/09/2022	EUR	23 318 098	1.10
5 600 000	CONTINENTAL AG 0.000% 19-12/09/2023	EUR	77 731 499	3.70	3 876 000	EUROPEAN UNION 0.000% 20-04/11/2025	EUR	10 559 960	0.50
10 400 000	CRH FINANCE GERM 1.750% 14-16/07/2021	EUR	5 597 615	0.27	7 000 000	KBC GROEP NV 1.000% 16-26/04/2021	EUR	3 999 045	0.19
12 864 000	DAIMLER AG 0.000% 19-08/02/2024	EUR	10 458 034	0.50	900 000	PROXIMUS SADP 0.500% 17-22/03/2022	EUR	7 029 061	0.33
2 258 000	DAIMLER AG 1.625% 20-22/08/2023	EUR	12 847 957	0.61	800 000	SOLVAY SA 1.625% 15-02/12/2022	EUR	905 923	0.04
2 000 000	DAIMLER AG 2.250% 14-24/01/2022	EUR	2 357 641	0.11				824 109	0.04
4 500 000	DT LUFTHANSA AG 3.000% 20-29/05/2026	EUR	2 053 436	0.10	Australia				
5 122 000	E.ON SE 0.000% 19-24/10/2022	EUR	4 491 193	0.21	5 000 000	COMMONWEALTH BANK OF AUSTRALIA 0.500% 17-11/07/2022	EUR	19 255 702	0.92
8 931 000	E.ON SE 0.375% 20-20/04/2023	EUR	5 140 705	0.24	1 000 000	NATIONAL AUSTRALIA BANK 0.350% 17-07/09/2022	EUR	5 062 853	0.24
8 442 000	LANXESS 0.250% 16-07/10/2021	EUR	9 046 539	0.43	1 000 000	NATIONAL AUSTRALIA BANK 0.625% 18-30/08/2023	EUR	1 011 278	0.05
1 300 000	SCHAEFFLER AG 2.750% 20-12/10/2025	EUR	8 461 087	0.40	12 000 000	NATIONAL AUSTRALIA BANK 0.875% 15-20/01/2022	EUR	1 023 326	0.05
			1 376 148	0.07				12 158 245	0.58
Sweden					Finland				
21 050 000	SVENSKA HANDELSBANKEN 0.250% 17-28/02/22	EUR	46 202 626	2.20	7 227 000	FORTUM OYJ 0.875% 19-27/02/2023	EUR	18 465 196	0.88
8 674 000	SVENSKA HANDELSBANKEN 1.125% 15-14/12/2022	EUR	21 213 331	1.01	5 150 000	FORTUM OYJ 2.250% 12-06/09/2022	EUR	7 363 610	0.35
4 404 000	VOLVO TREAS AB 0.000% 20-11/02/2023	EUR	8 926 390	0.43	1 187 000	OP CORPORATE BK 0.375% 19-26/02/2024	EUR	5 352 681	0.25
11 600 000	VOLVO TREAS AB 0.125% 20-17/09/2024	EUR	4 410 054	0.21	4 260 000	POHJOLA BANK PLC 5.750% 12-28/02/2022	EUR	1 209 927	0.06
			11 652 851	0.55				4 538 978	0.22
Luxembourg					Ireland				
15 486 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	45 977 447	2.19	2 000 000	AIB GROUP PLC 1.500% 18-29/03/2023	EUR	11 186 573	0.54
13 000 000	LOGICOR FIN 0.500% 19-30/04/2021	EUR	15 457 929	0.74	354 000	SMURFIT KAPPA AQ 2.375% 17-01/02/2024	EUR	2 062 694	0.10
16 700 000	LOGICOR FIN 1.500% 18-14/11/2022	EUR	13 021 375	0.62	8 070 000	SMURFIT KAPPA AQ 2.750% 15-01/02/2025	EUR	374 906	0.02
400 000	MICHELIN LUX 1.125% 15-28/05/2022	EUR	17 091 720	0.81				8 748 973	0.42
			406 423	0.02	Japan				
Norway					5 789 000	MITSUB UFJ FIN 0.339% 19-19/07/2024	EUR	5 861 457	0.28
285 000	DNB BANK 4.250% 12-18/01/2022	EUR	41 414 009	1.97				5 861 457	0.28
21 011 000	DNB BANK ASA 0.050% 19-14/11/2023	EUR	298 662	0.01	Canada				
13 978 000	SPAREBANK 1 SR 0.375% 16-10/02/2022	EUR	21 165 263	1.01	1 500 000	BANK NOVA SCOTIA 0.125% 17-13/01/2022	EUR	4 647 607	0.22
633 000	SR-BOLIGKREDITT 0.125% 16-08/09/2021	EUR	14 064 177	0.67	1 000 000	BANK OF MONTREAL 0.125% 16-19/04/2021	EUR	1 509 357	0.07
5 000 000	STATKRAFT AS 2.500% 12-28/11/2022	EUR	635 738	0.03	1 000 000	ROYAL BK CANADA 0.250% 19-02/05/2024	EUR	1 001 942	0.05
			5 250 169	0.25	1 000 000	TORONTO DOMINION BANK 0.250% 15-27/04/2022	EUR	1 012 985	0.05
United Kingdom					100 000	TORONTO DOMINION BANK 0.625% 18-20/07/2023	EUR	100 914	0.00
1 991 000	ASTRAZENCA PLC 0.250% 16-12/05/2021	EUR	30 463 562	1.44	1 000 000		EUR	1 022 409	0.05
2 204 000	BRITISH TELECOMM PLC 0.625% 16-10/03/2021	EUR	1 992 230	0.09	Latvia				
3 782 000	BRITISH TELECOMM PLC 0.875% 18-26/09/2023	EUR	2 196 569	0.10	700 000	LATVIA GOVT BOND 2.625% 14-21/01/2021	EUR	700 830	0.03
2 000 000	FCE BANK PLC 0.869% 17-13/09/2021	EUR	3 872 569	0.18				700 830	0.03
2 000 000	FCE BANK PLC 1.134% 15-10/02/2022	EUR	1 991 355	0.09	Singapore				
1 000 000	FCE BANK PLC 1.615% 16-11/05/2023	EUR	1 996 777	0.10	400 000	ING GROEP NV 0.750% 17-09/03/2022	EUR	404 639	0.02
6 622 000	FCE BANK PLC 1.660% 16-11/02/2021	EUR	996 740	0.05				404 639	0.02
3 345 000	GLAXOSMITHKLINE 0.125% 20-12/05/2023	EUR	6 612 829	0.31	Convertible bonds				
6 100 000	SANTANDER UK GRP 1.125% 16-08/09/2023	EUR	3 368 644	0.16	France				
1 147 000	VODAFONE GROUP 1.250% 16-25/08/2021	EUR	6 277 261	0.30	20 000	UNIBAIL-RODAMCO 0.000% 15-01/01/2022 CV	EUR	6 882 740	0.33
			1 158 588	0.06				6 882 740	0.33
Austria					Floating rate bonds				
20 000 000	HAA-BANK INTL AG 2.375% 12-13/12/2022	EUR	26 079 962	1.24	France				
5 000 000	OMV AG 0.000% 20-16/06/2023	EUR	21 060 514	1.00	10 000 000	AXA SA 13-04/07/2043 FRN	EUR	136 837 235	6.50
			5 019 448	0.24	500 000	BNP PARIBAS 14-14/10/2027 FRN	EUR	11 210 571	0.53
Portugal					5 800 000	BPCE 14-08/07/2026 FRN	EUR	519 413	0.02
5 000 000	PORTUGUESE OTS 4.950% 08-25/10/2023	EUR	25 750 078	1.23	8 500 000	BPCE 15-30/11/2027 FRN	EUR	5 879 268	0.28
19 250 000	REFER 4.250% 06-13/12/2021	EUR	5 787 250	0.28	500 000	BPCE 17-09/03/2022 FRN	EUR	8 905 549	0.42
			19 962 828	0.95	3 400 000	CARREFOUR BANQUE 19-12/09/2023 FRN	EUR	505 446	0.02
					4 600 000	CNP ASSURANCES 15-10/06/2047 FRN	EUR	3 415 214	0.16
					1 000 000	CRED AGRICOLE SA 20-05/06/2030 FRN	EUR	5 526 529	0.26
					8 000 000	CREDIT AGRICOLE ASSURANCES 18-29/01/2048 FRN	EUR	1 042 702	0.05
					5 000 000	DANONE 17-31/12/2049 FRN	EUR	8 635 123	0.41
					5 800 000	ELEC DE FRANCE 20-31/12/2060 FRN	EUR	5 142 250	0.24
								6 309 095	0.30

BNP PARIBAS FUNDS SICAV Sustainable Enhanced Bond 12M

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
5 500 000	LA BANQUE POSTAL 20-17/06/2026 FRN	EUR	5 587 220	0.27		<i>Sweden</i>		<i>6 331 843</i>	<i>0.30</i>
2 600 000	LA BANQUE POSTALE 14-23/04/2026 FRN	EUR	2 620 334	0.12	6 300 000	NORDEA BANK AB 16-07/09/2026 FRN	EUR	6 331 843	0.30
24 600 000	LA BANQUE POSTALE 15-19/11/2027 FRN	EUR	25 773 755	1.23		<i>Germany</i>		<i>6 244 075</i>	<i>0.29</i>
13 800 000	LA POSTE 18-31/12/2049 FRN	EUR	14 797 740	0.70		MUENCHENER RUECKVERSICHERUNG 11-26/05/2041 FRN	EUR	4 895 964	0.23
4 000 000	ORANGE 14-29/12/2049 FRN	EUR	4 544 111	0.22	1 300 000	MUNICH RE 20-26/05/2041 FRN	EUR	1 348 111	0.06
800 000	ORANGE 19-31/12/2049 FRN	EUR	841 088	0.04		<i>United Kingdom</i>		<i>5 773 368</i>	<i>0.27</i>
3 900 000	RCI BANQUE 18-12/03/2025 FRN	EUR	3 788 978	0.18	4 800 000	CREDIT AGRICOLE 17-20/04/2022 FRN	EUR	4 841 248	0.23
400 000	SOCIETE GENERALE 14-16/09/2026 FRN	EUR	406 191	0.02	927 000	SANTANDER UK GRP 18-27/03/2024 FRN	EUR	932 120	0.04
10 000 000	SOCIETE GENERALE 19-06/09/2021 FRN	EUR	10 035 408	0.48		<i>Australia</i>		<i>5 224 039</i>	<i>0.25</i>
2 000 000	SOLVAY FIN 15-29/06/2049 FRN	EUR	2 280 000	0.11	5 000 000	COM BK AUSTRALIA 17-03/10/2029 FRN	EUR	5 224 039	0.25
2 000 000	TOTAL SA 16-29/12/2049 FRN	EUR	2 089 226	0.10		<i>Finland</i>		<i>2 759 852</i>	<i>0.13</i>
300 000	TOTAL SA 16-29/12/2049 FRN	EUR	336 950	0.02	1 700 000	NORDEA BANK 19-27/06/2029 FRN	EUR	1 722 872	0.08
2 000 000	TOTAL SA 19-31/12/2049 FRN	EUR	2 051 169	0.10	1 000 000	OP CORPORATE BK 20-09/06/2030 FRN	EUR	1 036 980	0.05
4 436 000	TOTAL SE 20-31/12/2060 FRN	EUR	4 593 905	0.22		<i>Austria</i>		<i>1 453 808</i>	<i>0.07</i>
	<i>Italy</i>		<i>48 239 055</i>	<i>2.29</i>	1 400 000	OMV AG 20-31/12/2060 FRN	EUR	1 453 808	0.07
5 000 000	ASSICURAZIONI GENERALI 12-12/12/2042 FRN	EUR	5 723 375	0.27		<i>Spain</i>		<i>30 067 858</i>	<i>1.43</i>
500 000	ASSICURAZIONI GENERALI 16-08/06/2048 FRN	EUR	602 364	0.03	30 000 000	LETRAS 0.000% 20-07/05/2021	EUR	30 067 858	1.43
5 000 000	CASSA DEPO PREST 15-20/03/2022 FRN	EUR	5 003 427	0.24		<i>Shares/Units in investment funds</i>		<i>149 983 419</i>	<i>7.15</i>
12 983 000	CREDITO EMILIANO 19-25/10/2025 FRN	EUR	13 236 694	0.63		<i>France</i>		<i>149 983 419</i>	<i>7.15</i>
2 971 000	ENI SPA 20-31/12/2060 FRN	EUR	3 099 344	0.15	6 556.97	BNP PARIBAS MOIS ISR - I - CAP	EUR	149 983 419	7.15
3 684 000	UNICREDIT S.P.A. 16-03/01/2027 FRN	EUR	3 812 422	0.18		Total securities portfolio		2 037 225 403	97.00
7 000 000	UNICREDIT SPA 19-03/07/2025 FRN	EUR	7 239 239	0.34					
1 000 000	UNICREDIT SPA 20-15/01/2032 FRN	EUR	1 009 390	0.05					
100 000	UNICREDIT SPA 20-16/06/2026 FRN	EUR	103 677	0.00					
7 451 000	UNICREDIT SPA 20-22/07/2027 FRN	EUR	7 903 276	0.38					
500 000	UNIONE DI BANCHE 16-05/05/2026 FRN	EUR	505 847	0.02					
	<i>Spain</i>		<i>47 618 412</i>	<i>2.27</i>					
5 000 000	BANCO SANTANDER 17-21/03/2022 FRN	EUR	5 050 345	0.24					
5 000 000	BANCO SANTANDER 17-21/11/2024 FRN	EUR	5 029 427	0.24					
8 800 000	BANKINTER SA 17-06/04/2027 FRN	EUR	8 992 594	0.43					
5 000 000	CAIXABANK 17-14/07/2028 FRN	EUR	5 226 892	0.25					
5 500 000	CAIXABANK 17-15/02/2027 FRN	EUR	5 668 031	0.27					
4 400 000	CAIXABANK 20-18/11/2026 FRN	EUR	4 414 235	0.21					
11 400 000	MAPFRE 17-31/03/2047 FRN	EUR	13 236 888	0.63					
	<i>The Netherlands</i>		<i>30 486 504</i>	<i>1.46</i>					
1 000 000	ALLIANZ FINANCE 11-08/07/2041 FRN	EUR	1 028 647	0.05					
4 200 000	IBERDROLA INTL 20-31/12/2060 FRN	EUR	4 328 520	0.21					
5 200 000	ING BANK NV 14-25/02/2026 FRN	EUR	5 225 495	0.25					
1 000 000	ING GROEP NV 17-26/09/2029 FRN	EUR	1 036 452	0.05					
16 000 000	RABOBANK 14-26/05/2026 FRN	EUR	16 155 011	0.77					
200 000	TELEFONICA EUROP 17-31/12/2049 FRN	EUR	201 847	0.01					
100 000	TELEFONICA EUROP 19-31/12/2049 FRN	EUR	108 372	0.01					
2 400 000	TOYOTA MOTOR FIN 19-12/04/2021 FRN	EUR	2 402 160	0.11					
	<i>United States of America</i>		<i>22 593 928</i>	<i>1.08</i>					
10 000 000	AT&T INC 18-05/09/2023 FRN	EUR	10 289 350	0.49					
2 300 000	BANK OF AMERICA CORP 17-07/02/2022 FRN	EUR	2 300 911	0.11					
10 000 000	MORGAN STANLEY 16-27/01/2022	EUR	10 003 667	0.48					
	<i>Belgium</i>		<i>11 713 064</i>	<i>0.55</i>					
7 500 000	KBC GROEP NV 15-11/03/2027 FRN	EUR	7 642 415	0.36					
4 100 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	4 070 649	0.19					

BNP PARIBAS FUNDS SICAV Sustainable Euro Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market					2 300 000	LA POSTE 2.750% 12-26/11/2024	EUR	2 552 882	0.36
					1 171 000	LA POSTE 4.375% 03-26/06/2023	EUR	1 302 903	0.18
					1 800 000	LA POSTE SA 0.375% 19-17/09/2027	EUR	1 844 602	0.26
					500 000	LA POSTE SA 1.375% 20-21/04/2032	EUR	553 526	0.08
					2 000 000	MICHELIN 0.875% 18-03/09/2025	EUR	2 092 292	0.30
					1 100 000	ORANGE 0.000% 19-04/09/2026	EUR	1 104 646	0.16
					400 000	ORANGE SA 3.375% 10-16/09/2022	EUR	424 678	0.06
					200 000	PUBLICIS GROUPE 1.125% 14-16/12/2021	EUR	202 054	0.03
					31 000	RESEAU FERRE FRANCE 5.000% 03-10/10/2033	EUR	50 182	0.01
					500 000	RTE RESEAU DE TR 1.625% 15-27/11/2025	EUR	541 706	0.08
					900 000	SANOFI 1.000% 20-01/04/2025	EUR	944 240	0.13
					1 000 000	SCHNEIDER ELECTRIC 2.500% 13-06/09/2021	EUR	1 018 999	0.14
					1 300 000	SFIL SA 0.000% 20-23/11/2028	EUR	1 326 935	0.19
					2 000 000	SFIL SA 0.750% 18-06/02/2026	EUR	2 114 211	0.30
					500 000	SNCF RESEAU 1.000% 16-09/11/2031	EUR	554 321	0.08
					500 000	SNCF RESEAU 1.875% 17-30/03/2034	EUR	613 748	0.09
					800 000	SNCF RESEAU 2.250% 17-20/12/2047	EUR	1 119 004	0.16
					700 000	SOCIETE GENERALE 0.250% 18-11/09/2023	EUR	714 209	0.10
					1 200 000	SOCIETE GENERALE 1.250% 19-15/02/2024	EUR	1 244 907	0.18
					1 700 000	SOCIETE NATIONAL 0.875% 20-28/02/2051	EUR	1 692 882	0.24
					2 800 000	SOCIETE PARIS 0.000% 20-25/11/2030	EUR	2 827 875	0.40
					740 000	SODEXO 2.500% 14-24/06/2026	EUR	841 358	0.12
					1 400 000	TEREGA SA 0.875% 20-17/09/2030	EUR	1 437 948	0.20
					6 200 000	UNEDIC 0.100% 20-25/11/2026	EUR	6 377 832	0.91
					1 400 000	URW 0.625% 20-04/05/2027	EUR	1 393 390	0.20
					1 200 000	VALEO SA 3.250% 14-22/01/2024	EUR	1 295 744	0.18
					Italy			96 972 872	13.79
					2 463 000	A2A SPA 0.625% 20-28/10/2032	EUR	2 509 320	0.36
					1 325 000	ASSICURAZIONI 2.124% 19-01/10/2030	EUR	1 406 712	0.20
					747 000	ASSICURAZIONI 3.875% 19-29/01/2029	EUR	887 036	0.13
					9 200 000	CASS RISP PARMA 0.875% 14-31/01/2022	EUR	9 324 644	1.32
					2 600 000	CASSA DEPOSITI E 1.000% 20-11/02/2030	EUR	2 680 666	0.38
					12 000 000	CASSA DEPOSITI E 1.000% 20-21/09/2028	EUR	12 419 084	1.76
					2 700 000	CASSA DEPOSITI E 1.500% 20-20/04/2023	EUR	2 803 493	0.40
					6 500 000	CASSA DEPOSITI E 2.000% 20-20/04/2027	EUR	7 159 673	1.02
					2 000 000	CREDITO EMILIANO 1.125% 19-17/01/2024	EUR	2 084 306	0.30
					4 693 000	FERROVIE DEL 0.875% 17-07/12/2023	EUR	4 806 076	0.68
					3 200 000	FERROVIE DEL 1.500% 17-27/06/2025	EUR	3 373 625	0.48
					3 400 000	HERA SPA 0.875% 16-14/10/2026	EUR	3 549 373	0.50
					6 215 000	HERA SPA 0.875% 19-05/07/2027	EUR	6 541 741	0.93
					204 000	INTESA SANPAOLO 1.125% 15-04/03/2022	EUR	206 999	0.03
					100 000	INTESA SANPAOLO 1.375% 17-18/01/2024	EUR	103 868	0.01
					5 760 000	INTESA SANPAOLO 1.750% 18-20/03/2028	EUR	6 240 211	0.89
					2 400 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	2 593 962	0.37
					2 866 000	ITALGAS SPA 0.250% 20-24/06/2025	EUR	2 904 916	0.41
					1 052 000	ITALGAS SPA 0.500% 17-19/01/2022	EUR	1 058 937	0.15
					1 395 000	ITALGAS SPA 1.125% 17-14/03/2024	EUR	1 448 504	0.21
					3 291 000	POSTE ITALIANE 0.500% 20-10/12/2028	EUR	3 305 653	0.47
					1 900 000	TELECOM ITALIA 2.875% 18-28/01/2026	EUR	2 008 842	0.29
					1 200 000	TELECOM ITALIA 3.625% 16-19/01/2024	EUR	1 284 775	0.18
					453 000	TERNA S.P.A. 0.875% 15-02/02/2022	EUR	458 527	0.07
					6 200 000	TERNA SPA 0.125% 19-25/07/2025	EUR	6 275 222	0.89
					1 327 000	TERNA SPA 0.750% 20-24/07/2032	EUR	1 397 414	0.20

BNP PARIBAS FUNDS SICAV Sustainable Euro Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
492 000	TIM S.p.A. 4.000% 19-11/04/2024	EUR	531 370	0.08		<i>The Netherlands</i>		<i>44 700 053</i>	<i>6.32</i>
748 000	UNICREDIT S.P.A. 6.950% 12-31/10/2022	EUR	831 620	0.12	1 400 000	ABN AMRO BANK NV 1.250% 18-10/01/2033	EUR	1 639 519	0.23
3 949 000	UNIONE DI BANCHE 1.500% 19-10/04/2024	EUR	4 137 899	0.59	1 600 000	ABN AMRO BANK NV 1.250% 20-28/05/2025	EUR	1 683 727	0.24
2 543 000	UNIONE DI BANCHE 1.625% 19-21/04/2025	EUR	2 638 404	0.37	200 000	ABN AMRO BANK NV 2.875% 16-18/01/2028	EUR	210 162	0.03
	<i>Spain</i>		<i>87 368 424</i>	<i>12.40</i>	515 000	BANK NEDERLANDSE GEMEENTEN 0.050% 16-13/07/2024	EUR	525 268	0.07
1 100 000	ACS SERVICIOS CO 1.875% 18-20/04/2026	EUR	1 180 551	0.17	1 700 000	BANK NEDERLANDSE GEMEENTEN 0.050% 18-11/07/2023	EUR	1 725 334	0.24
1 600 000	BANCO SANTANDER 0.250% 19-19/06/2024	EUR	1 620 385	0.23	787 000	BMW FINANCE NV 0.125% 17-12/01/2021	EUR	787 065	0.11
1 800 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	1 904 657	0.27	930 000	BMW FINANCE NV 0.125% 19-13/07/2022	EUR	934 845	0.13
1 100 000	BANCO SANTANDER 1.375% 20-05/01/2026	EUR	1 165 273	0.17	341 000	BMW FINANCE NV 0.500% 18-22/11/2022	EUR	345 451	0.05
1 000 000	BANKINTER SA 0.875% 15-03/08/2022	EUR	1 019 988	0.14	1 127 000	CONTI-GUMMI FIN 1.125% 20-25/09/2024	EUR	1 165 442	0.17
800 000	BANKINTER SA 0.875% 19-05/03/2024	EUR	824 114	0.12	3 200 000	COOPERATIEVE RAB 0.010% 20-02/07/2030	EUR	3 285 522	0.47
700 000	BANKINTER SA 0.875% 19-08/07/2026	EUR	721 300	0.10	378 000	COOPERATIEVE RAB 0.125% 16-11/10/2021	EUR	379 724	0.05
600 000	CAJA RURAL NAV 0.625% 16-01/12/2023	EUR	615 129	0.09	1 976 000	DAIMLER INTL FIN 0.625% 19-27/02/2023	EUR	2 006 508	0.28
2 535 000	COMUNIDAD MADRID 0.419% 20-30/04/2030	EUR	2 601 024	0.37	2 129 000	EDP FINANCE BV 0.375% 19-16/09/2026	EUR	2 162 556	0.31
507 000	COMUNIDAD MADRID 0.827% 20-30/07/2027	EUR	537 619	0.08	950 000	EDP FINANCE BV 1.875% 18-13/10/2025	EUR	1 032 703	0.15
600 000	FERROVIAL EMISIO 0.540% 20-12/11/2028	EUR	605 270	0.09	4 718 000	ENEL FIN INTL NV 1.500% 19-21/07/2025	EUR	5 038 783	0.72
500 000	SANTANDER INTL 1.375% 15-14/12/2022	EUR	515 717	0.07	1 000 000	ING BANK NV 0.750% 16-22/02/2021	EUR	1 001 577	0.14
2 000 000	SPANISH GOVT 0.350% 18-30/07/2023	EUR	2 046 860	0.29	900 000	ING GROEP NV 1.000% 18-20/09/2023	EUR	928 745	0.13
3 200 000	SPANISH GOVT 0.450% 17-31/10/2022	EUR	3 260 800	0.46	2 399 000	LEASEPLAN CORP 0.125% 19-13/09/2023	EUR	2 403 629	0.34
9 509 000	SPANISH GOVT 0.500% 20-30/04/2030	EUR	9 972 659	1.42	867 000	LEASEPLAN CORP 1.000% 19-25/02/2022	EUR	878 200	0.12
3 700 000	SPANISH GOVT 0.600% 19-31/10/2029	EUR	3 920 409	0.56	719 000	LEASEPLAN CORP 1.375% 19-07/03/2024	EUR	749 135	0.11
5 200 000	SPANISH GOVT 1.000% 20-31/10/2050	EUR	5 370 979	0.76	1 300 000	NATURGY FINANCE 1.250% 20-15/01/2026	EUR	1 377 010	0.20
6 700 000	SPANISH GOVT 1.250% 20-31/10/2030	EUR	7 486 982	1.06	3 800 000	NETHERLANDS GOVT 0.500% 19-15/01/2040	EUR	4 367 720	0.62
8 600 000	SPANISH GOVT 1.450% 17-31/10/2027	EUR	9 604 996	1.36	1 500 000	NN BANK NV 0.010% 20-08/07/2030	EUR	1 534 684	0.22
3 400 000	SPANISH GOVT 1.450% 19-30/04/2029	EUR	3 844 074	0.55	241 000	PACCAR FINANCIAL 0.125% 19-07/03/2022	EUR	241 773	0.03
2 500 000	SPANISH GOVT 1.850% 19-30/07/2035	EUR	3 031 300	0.43	375 000	PHILIPS NV 0.500% 19-22/05/2026	EUR	386 481	0.05
1 800 000	SPANISH GOVT 2.700% 18-31/10/2048	EUR	2 649 474	0.38	500 000	RABOBANK 4.000% 12-11/01/2022	EUR	522 635	0.07
4 800 000	SPANISH GOVT 2.750% 14-31/10/2024	EUR	5 405 424	0.77	1 700 000	REPSOL INTL FIN 0.125% 20-05/10/2024	EUR	1 709 581	0.24
3 300 000	SPANISH GOVT 2.900% 16-31/10/2046	EUR	4 955 247	0.70	2 200 000	SIEMENS FINAN 0.125% 20-05/06/2022	EUR	2 212 610	0.31
1 600 000	SPANISH GOVT 3.450% 16-30/07/2066	EUR	2 899 200	0.41	519 000	TENNET HLD BV 0.500% 20-30/11/2040	EUR	519 107	0.07
5 100 000	SPANISH GOVT 4.650% 10-30/07/2025	EUR	6 306 303	0.89	1 900 000	TENNET HLD BV 0.750% 17-26/06/2025	EUR	1 975 211	0.28
50 000	SPANISH GOVT 5.150% 13-31/10/2044	EUR	98 956	0.01	947 000	TOYOTA MOTOR FIN 0.625% 18-26/09/2023	EUR	969 346	0.14
3 000 000	TELEFONICA EMIS 1.201% 20-21/08/2027	EUR	3 203 734	0.45		<i>Portugal</i>		<i>31 836 773</i>	<i>4.52</i>
	<i>Germany</i>		<i>60 034 736</i>	<i>8.50</i>	1 300 000	BANCO SANTANDER TOTTA 0.875% 17-25/04/2024	EUR	1 355 891	0.19
13 000 000	BUNDESÖBL-120 0.000% 20-10/10/2025	EUR	13 473 460	1.91	600 000	BANCO SANTANDER TOTTA 1.250% 17-26/09/2027	EUR	664 436	0.09
900 000	BUNDESREPUBLIK DEUTSCHLAND 4.000% 05-04/01/2037	EUR	1 559 412	0.22	5 200 000	PORTUGUESE OTS 0.475% 20-18/10/2030	EUR	5 426 616	0.77
3 554 000	DAIMLER AG 0.000% 19-08/02/2024	EUR	3 549 568	0.50	5 800 000	PORTUGUESE OTS 0.700% 20-15/10/2027	EUR	6 173 984	0.88
1 095 000	DAIMLER AG 0.750% 20-10/09/2030	EUR	1 138 855	0.16	8 063 549	PORTUGUESE OTS 0.900% 20-12/10/2035	EUR	8 653 398	1.23
3 100 000	DEUTSCHLAND REP 0.000% 19-15/08/2029	EUR	3 272 825	0.46	2 100 000	PORTUGUESE OTS 2.250% 18-18/04/2034	EUR	2 647 827	0.38
4 200 000	DEUTSCHLAND REP 0.000% 19-15/08/2050	EUR	4 405 674	0.63	4 200 000	PORTUGUESE OTS 3.875% 14-15/02/2030	EUR	5 694 822	0.81
12 629 696	DEUTSCHLAND REP 0.000% 20-15/08/2030	EUR	13 392 151	1.90	700 000	PORTUGUESE OTS 4.100% 15-15/02/2045	EUR	1 219 799	0.17
1 000 000	DEUTSCHLAND REP 0.250% 19-15/02/2029	EUR	1 075 570	0.15		<i>Luxembourg</i>		<i>29 809 325</i>	<i>4.23</i>
1 500 000	DT LUFTHANSA AG 3.000% 20-29/05/2026	EUR	1 497 064	0.21	2 680 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	2 675 142	0.38
766 000	E.ON SE 0.000% 19-24/10/2022	EUR	768 797	0.11	618 000	DH EUROPE 0.450% 19-18/03/2028	EUR	628 794	0.09
2 045 000	E.ON SE 0.375% 20-20/04/2023	EUR	2 071 456	0.29	1 104 000	DUCHY OF LUX 0.000% 20-14/09/2032	EUR	1 138 998	0.16
2 500 000	KFW 0.375% 15-23/04/2030	EUR	2 686 372	0.38	754 000	EFSF 0.200% 15-28/04/2025	EUR	780 194	0.11
6 500 000	KFW 0.375% 16-09/03/2026	EUR	6 832 427	0.97	5 000 000	EFSF 0.400% 19-26/01/2026	EUR	5 249 350	0.74
2 000 000	KFW 0.750% 18-28/06/2028	EUR	2 189 915	0.31					
87 000	LANXESS 0.250% 16-07/10/2021	EUR	87 197	0.01					
1 593 000	NORDRHEIN-WEST 0.000% 17-05/12/2022	EUR	1 610 563	0.23					
400 000	SCHAEFFLER AG 2.750% 20-12/10/2025	EUR	423 430	0.06					

BNP PARIBAS FUNDS SICAV Sustainable Euro Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
945 000	EFSS 0.875% 19-10/04/2035	EUR	1 089 046	0.15		<i>Japan</i>		<i>1 467 136</i>	<i>0.21</i>
1 160 000	EIB 1.750% 14-15/09/2045	EUR	1 634 774	0.23	1 449 000	MITSUB UFJ FIN 0.339% 19-19/07/2024	EUR	1 467 136	0.21
1 500 000	EIB 4.500% 09-15/10/2025	EUR	1 873 772	0.27		<i>Canada</i>		<i>1 269 832</i>	<i>0.18</i>
2 700 000	ESM 0.500% 19-05/03/2029	EUR	2 909 283	0.41	1 242 000	TORONTO DOMINION BANK 0.625% 18-20/07/2023	EUR	1 269 832	0.18
2 500 000	ESM 1.200% 18-23/05/2033	EUR	2 940 509	0.42		<i>Norway</i>		<i>631 540</i>	<i>0.09</i>
2 197 000	EUROPEAN INVT BK 1.500% 17-15/11/2047	EUR	3 024 660	0.43	617 000	DNB BOLIGKREDIT 0.375% 18-14/11/2023	EUR	631 540	0.09
2 973 000	LUXEMBOURG GOVT 0.000% 19-13/11/2026	EUR	3 073 907	0.44		Floating rate bonds		70 232 325	9.96
2 719 000	LUXEMBOURG GOVT 0.000% 20-28/04/2025	EUR	2 790 896	0.40		<i>France</i>		<i>25 740 512</i>	<i>3.65</i>
	<i>Belgium</i>		<i>24 921 977</i>	<i>3.53</i>	1 800 000	AXA SA 13-04/07/2043 FRN	EUR	2 017 903	0.29
1 300 000	BELFIUS BANK SA 0.750% 17-12/09/2022	EUR	1 319 995	0.19	1 123 000	AXA SA 18-28/05/2049 FRN	EUR	1 311 195	0.19
3 000 000	BELGIUM GOVERNMENT 0.800% 15-22/06/2025	EUR	3 202 800	0.45	2 200 000	BNP PARIBAS 20-14/10/2027 FRN	EUR	2 223 802	0.32
4 100 000	BELGIUM GOVERNMENT 0338 0.500% 17-22/10/2024	EUR	4 291 060	0.61	800 000	CNP ASSURANCES 19-27/07/2050 FRN	EUR	846 891	0.12
1 700 000	BELGIUM GOVERNMENT 0338 2.250% 17-22/06/2057	EUR	2 771 680	0.39	1 100 000	CRED AGRICOLE SA 20-05/06/2030 FRN	EUR	1 146 972	0.16
406 224	BELGIUM GOVERNMENT 1.000% 15-22/06/2031	EUR	463 766	0.07	700 000	DANONE 17-31/12/2049 FRN	EUR	719 915	0.10
1 800 000	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	2 402 100	0.34	3 000 000	ELEC DE FRANCE 20-31/12/2060 FRN	EUR	3 263 325	0.46
3 200 000	BELGIUM OLO 48 4.000% 06-28/03/2022	EUR	3 386 400	0.48	1 200 000	LA BANQUE POSTAL 20-17/06/2026 FRN	EUR	1 219 030	0.17
5 012 000	EUROPEAN UNION 0.000% 20-04/11/2025	EUR	5 171 108	0.73	6 200 000	LA BANQUE POSTALE 15-19/11/2027 FRN	EUR	6 495 824	0.92
600 000	FLEMISH COMMUNIT 1.875% 17-02/06/2042	EUR	793 792	0.11	2 600 000	LA POSTE 18-31/12/2049 FRN	EUR	2 787 980	0.40
1 100 000	SOLVAY SA 0.500% 19-06/09/2029	EUR	1 119 276	0.16	300 000	ORANGE 19-31/12/2049 FRN	EUR	315 408	0.04
	<i>Austria</i>		<i>14 198 958</i>	<i>2.02</i>	1 700 000	SOCIETE GENERALE 20-24/11/2030 FRN	EUR	1 702 174	0.24
3 000 000	REPUBLIC OF AUSTRIA 0.000% 20-20/04/2023	EUR	3 047 064	0.43	1 632 000	TOTAL SE 20-31/12/2060 FRN	EUR	1 690 093	0.24
143 000	REPUBLIC OF AUSTRIA 0.850% 20-30/06/2120	EUR	188 947	0.03		<i>Italy</i>		<i>19 024 410</i>	<i>2.69</i>
2 700 000	REPUBLIC OF AUSTRIA 1.500% 16-20/02/2047	EUR	3 725 894	0.53	2 300 000	ASSICURAZIONI GENERALI 12-12/12/2042 FRN	EUR	2 632 753	0.37
257 000	REPUBLIC OF AUSTRIA 2.100% 17-20/09/2117	EUR	577 964	0.08	1 600 000	ASSICURAZIONI GENERALI 15-27/10/2047 FRN	EUR	1 970 507	0.28
1 390 000	REPUBLIC OF AUSTRIA 3.150% 12-20/06/2044	EUR	2 435 863	0.35	5 892 000	CREDITO EMILIANO 19-25/10/2025 FRN	EUR	6 007 133	0.85
4 000 000	REPUBLIC OF AUSTRIA 3.650% 11-20/04/2022	EUR	4 223 226	0.60	1 010 000	ENI SPA 20-31/12/2060 FRN	EUR	1 053 631	0.15
	<i>United States of America</i>		<i>11 825 298</i>	<i>1.68</i>	3 958 000	UNICREDIT S.P.A. 16-03/01/2027 FRN	EUR	4 095 974	0.58
360 000	AIR PROD & CHEM 0.500% 20-05/05/2028	EUR	372 284	0.05	1 600 000	UNICREDIT SPA 20-15/01/2032 FRN	EUR	1 615 023	0.23
800 000	AT&T INC 3.150% 17-04/09/2036	EUR	1 010 513	0.14	1 555 000	UNICREDIT SPA 20-22/07/2027 FRN	EUR	1 649 389	0.23
3 411 000	COCA-COLA CO/THE 0.125% 20-15/03/2029	EUR	3 434 138	0.49		<i>Spain</i>		<i>9 091 577</i>	<i>1.29</i>
1 405 000	DANAHER CORP 1.700% 20-30/03/2024	EUR	1 485 455	0.21	4 000 000	BANKINTER SA 17-06/04/2027 FRN	EUR	4 087 543	0.58
458 000	FORD MOTOR CRED 3.021% 19-06/03/2024	EUR	472 252	0.07	1 400 000	CAIXABANK 20-18/11/2026 FRN	EUR	1 404 529	0.20
3 800 000	MCDONALDS CORP 1.000% 16-15/11/2023	EUR	3 929 352	0.56	3 100 000	MAPFRE 17-31/03/2047 FRN	EUR	3 599 505	0.51
1 100 000	MMS USA FIN INC 0.625% 19-13/06/2025	EUR	1 121 304	0.16		<i>The Netherlands</i>		<i>6 151 800</i>	<i>0.87</i>
	<i>Finland</i>		<i>10 524 423</i>	<i>1.50</i>	1 500 000	IBERDROLA INTL 20-31/12/2060 FRN	EUR	1 545 900	0.22
1 100 000	FINNISH GOVT 0.000% 17-15/04/2022	EUR	1 110 083	0.16	1 200 000	ING GROEP NV 17-15/02/2029 FRN	EUR	1 273 929	0.18
7 500 000	FINNISH GOVT 0.000% 20-15/09/2030	EUR	7 824 852	1.11	3 300 000	RABOBANK 14-26/05/2026 FRN	EUR	3 331 971	0.47
1 560 000	FORTUM OYJ 0.875% 19-27/02/2023	EUR	1 589 488	0.23		<i>Germany</i>		<i>3 201 907</i>	<i>0.46</i>
	<i>Slovakia</i>		<i>6 086 168</i>	<i>0.86</i>	1 300 000	MUENCHENER RUECKVERSICHERUNG 11-26/05/2041 FRN	EUR	1 325 990	0.19
5 456 000	SLOVAKIA GOVT 1.375% 15-21/01/2027	EUR	6 086 168	0.86	200 000	MUENCHENER RUECKVERSICHERUNG 12-26/05/2042 FRN	EUR	216 703	0.03
	<i>United Kingdom</i>		<i>4 011 143</i>	<i>0.57</i>	1 600 000	MUNICH RE 20-26/05/2041 FRN	EUR	1 659 214	0.24
700 000	ANZ NEW ZEALAND INTL/LDN 0.400% 17-01/03/2022	EUR	705 736	0.10		<i>United States of America</i>		<i>2 395 866</i>	<i>0.34</i>
2 152 000	DS SMITH PLC 0.875% 19-12/09/2026	EUR	2 192 596	0.31	2 359 000	MORGAN STANLEY 20-26/10/2029 FRN	EUR	2 395 866	0.34
1 105 000	GLAXOSMITHKLINE 0.125% 20-12/05/2023	EUR	1 112 811	0.16		<i>Finland</i>		<i>2 306 244</i>	<i>0.33</i>
	<i>Sweden</i>		<i>1 511 074</i>	<i>0.21</i>	2 224 000	OP CORPORATE BK 20-09/06/2030 FRN	EUR	2 306 244	0.33
1 509 000	VOLVO TREAS AB 0.000% 20-11/02/2023	EUR	1 511 074	0.21		<i>Belgium</i>		<i>1 489 262</i>	<i>0.21</i>
					1 500 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	1 489 262	0.21
						<i>Austria</i>		<i>830 747</i>	<i>0.12</i>
					800 000	OMV AG 20-31/12/2060 FRN	EUR	830 747	0.12

BNP PARIBAS FUNDS SICAV Sustainable Euro Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds		35 669 161	5.06
<i>France</i>		<i>25 001 161</i>	<i>3.55</i>
1 093.00 BNP PARIBAS MOIS ISR - I - CAP	EUR	25 001 161	3.55
<i>Luxembourg</i>		<i>10 668 000</i>	<i>1.51</i>
100 000.00 BNP PARIBAS FUNDS GREEN BOND - I CAP	EUR	10 668 000	1.51
Total securities portfolio		684 186 003	97.10

BNP PARIBAS FUNDS SICAV Sustainable Euro Corporate Bond

Securities portfolio at 31/12/2020

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					200 000	FAURECIA 2.625% 18-15/06/2025	EUR	203 074	0.01
					270 000	FAURECIA 3.125% 19-15/06/2026	EUR	277 169	0.02
					200 000	FONCIERE DES REGIONS 1.875% 16-20/05/2026	EUR	215 883	0.01
					5 000 000	HOLDING DINFRA 1.625% 20-18/09/2029	EUR	5 308 846	0.30
					200 000	HOLDING DINFRA 2.500% 20-04/05/2027	EUR	223 259	0.01
					12 100 000	ICADE 1.500% 17-13/09/2027	EUR	13 157 244	0.74
					1 700 000	ICADE SANTE SAS 1.375% 20-17/09/2030	EUR	1 817 882	0.10
					900 000	ILIAD 2.375% 20-17/06/2026	EUR	932 889	0.05
					2 000 000	JCDECAUX SA 2.000% 20-24/10/2024	EUR	2 119 461	0.12
					900 000	JCDECAUX SA 2.625% 20-24/04/2028	EUR	983 437	0.06
					2 000 000	KERING 0.750% 20-13/05/2028	EUR	2 100 955	0.12
					400 000	KLEPI 0.625% 19-01/07/2030	EUR	400 585	0.02
					800 000	KLEPIERRE 1.625% 17-13/12/2032	EUR	865 360	0.05
					7 000 000	KLEPIERRE SA 0.875% 20-17/02/2031	EUR	7 114 724	0.40
					4 100 000	LA BANQUE POSTAL 1.375% 19-24/04/2029	EUR	4 480 259	0.25
					300 000	LA MONDIALE 0.750% 20-20/04/2026	EUR	302 918	0.02
					1 100 000	LA POSTE 1.450% 18-30/11/2028	EUR	1 224 416	0.07
					1 100 000	LEGRAND SA 0.500% 17-09/10/2023	EUR	1 119 528	0.06
					1 000 000	LEGRAND SA 0.625% 19-24/06/2028	EUR	1 043 447	0.06
					700 000	LEGRAND SA 0.750% 17-06/07/2024	EUR	724 549	0.04
					1 700 000	LEGRAND SA 0.750% 20-20/05/2030	EUR	1 798 789	0.10
					200 000	MERCIALYS 1.800% 18-27/02/2026	EUR	196 436	0.01
					500 000	MERCIALYS 4.625% 20-07/07/2027	EUR	548 594	0.03
					1 000 000	MICHELIN 0.000% 20-02/11/2028	EUR	996 845	0.06
					800 000	MICHELIN 0.625% 20-02/11/2040	EUR	816 026	0.05
					500 000	MICHELIN 0.875% 18-03/09/2025	EUR	523 073	0.03
					1 400 000	ORANGE 0.000% 19-04/09/2026	EUR	1 405 912	0.08
					1 100 000	ORANGE 0.125% 20-16/09/2029	EUR	1 106 670	0.06
					3 900 000	ORANGE 0.500% 19-04/09/2032	EUR	3 990 590	0.22
					5 300 000	ORANGE 1.125% 19-15/07/2024	EUR	5 520 690	0.31
					3 000 000	ORANGE 1.375% 18-20/03/2028	EUR	3 289 424	0.18
					2 500 000	ORANGE 1.375% 19-04/09/2049	EUR	2 819 176	0.16
					400 000	ORANGE 1.875% 18-12/09/2030	EUR	466 118	0.03
					500 000	ORANGE 2.000% 19-15/01/2029	EUR	575 448	0.03
					1 600 000	ORANGE 3.125% 13-09/01/2024	EUR	1 757 764	0.10
					8 600 000	PEUGEOT 1.125% 19-18/09/2029	EUR	8 999 455	0.51
					5 500 000	PEUGEOT 2.000% 17-23/03/2024	EUR	5 800 813	0.33
					9 100 000	PEUGEOT 2.000% 18-20/03/2025	EUR	9 670 745	0.54
					5 000 000	PEUGEOT 2.375% 16-14/04/2023	EUR	5 255 027	0.30
					5 500 000	PEUGEOT 2.750% 20-15/05/2026	EUR	6 133 972	0.34
					200 000	R.A.T.P. 0.875% 17-25/05/2027	EUR	214 505	0.01
					100 000	RCI BANQUE 0.750% 17-26/09/2022	EUR	101 016	0.01
					1 200 000	RENAULT 1.000% 17-08/03/2023	EUR	1 200 915	0.07
					3 000 000	RENAULT 1.000% 18-18/04/2024	EUR	2 954 343	0.17
					300 000	RENAULT 1.125% 19-04/10/2027	EUR	281 150	0.02
					1 000 000	RENAULT 1.250% 19-24/06/2025	EUR	975 518	0.05
					2 000 000	RENAULT 2.375% 20-25/05/2026	EUR	2 022 208	0.11
					3 000 000	RENAULT 3.125% 14-05/03/2021	EUR	3 009 818	0.17
					100 000	REXEL SA 2.125% 17-15/06/2025	EUR	100 458	0.01
					1 800 000	REXEL SA 2.750% 19-15/06/2026	EUR	1 834 928	0.10
					3 000 000	SANOFI 0.625% 16-05/04/2024	EUR	3 086 600	0.17
					4 600 000	SANOFI 0.875% 19-21/03/2029	EUR	4 960 745	0.28
					1 500 000	SANOFI 1.000% 18-21/03/2026	EUR	1 594 882	0.09
					1 400 000	SANOFI 1.000% 20-01/04/2025	EUR	1 468 817	0.08
					3 000 000	SANOFI 1.250% 19-21/03/2034	EUR	3 468 880	0.20
					600 000	SANOFI 1.375% 18-21/03/2030	EUR	678 835	0.04
					2 700 000	SCHLUMBERGER FIN 1.000% 18-18/02/2026	EUR	2 844 012	0.16
					2 600 000	SCHNEIDER ELEC 0.000% 20-12/06/2023	EUR	2 615 473	0.15
Bonds					1 396 738 482			78.54	
France					333 232 995			18.78	
700 000	ALD SA 1.250% 18-11/10/2022	EUR	716 266	0.04					
800 000	APRR SA 0.125% 20-18/01/2029	EUR	806 861	0.05					
1 000 000	APRR SA 1.250% 19-18/01/2028	EUR	1 087 177	0.06					
500 000	ARKEMA 0.750% 19-03/12/2029	EUR	523 555	0.03					
500 000	ARKEMA 1.500% 15-20/01/2025	EUR	532 254	0.03					
400 000	ATOS SE 1.750% 18-07/05/2025	EUR	428 893	0.02					
1 500 000	ATOS SE 2.500% 18-07/11/2028	EUR	1 764 633	0.10					
2 000 000	AUCHAN SA 2.875% 20-29/01/2026	EUR	2 212 443	0.12					
8 400 000	BANQ FED CRD MUT 0.100% 20-08/10/2027	EUR	8 448 890	0.48					
13 100 000	BNP PARIBAS 0.500% 16-01/06/2022	EUR	13 267 341	0.75					
500 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	512 205	0.03					
7 000 000	BNP PARIBAS 1.000% 18-17/04/2024	EUR	7 239 637	0.41					
7 500 000	BNP PARIBAS 1.125% 19-28/08/2024	EUR	7 808 321	0.44					
3 000 000	BOUYGUES 1.125% 20-24/07/2028	EUR	3 243 594	0.18					
2 400 000	BPCE 0.125% 19-04/12/2024	EUR	2 424 283	0.14					
11 400 000	BPCE 1.125% 15-14/12/2022	EUR	11 714 593	0.66					
200 000	BUREAU VERITAS 1.875% 18-06/01/2025	EUR	212 054	0.01					
200 000	CAISSE NA REA MU 2.125% 19-16/09/2029	EUR	208 382	0.01					
500 000	CAPGEMINI SE 1.000% 18-18/10/2024	EUR	519 188	0.03					
3 100 000	CAPGEMINI SE 1.125% 20-23/06/2030	EUR	3 291 354	0.19					
1 200 000	CAPGEMINI SE 1.250% 20-15/04/2022	EUR	1 220 175	0.07					
300 000	CAPGEMINI SE 1.750% 18-18/04/2028	EUR	333 126	0.02					
2 000 000	CARREFOUR SA 0.750% 16-26/04/2024	EUR	2 052 052	0.12					
1 000 000	CARREFOUR SA 2.625% 20-15/12/2027	EUR	1 165 677	0.07					
1 400 000	CIE DE ST GOBAIN 0.875% 18-21/09/2023	EUR	1 439 041	0.08					
1 000 000	CIE DE ST GOBAIN 1.125% 18-23/03/2026	EUR	1 056 036	0.06					
500 000	CIE DE ST GOBAIN 1.750% 20-03/04/2023	EUR	520 927	0.03					
1 600 000	CIE DE ST GOBAIN 2.375% 20-04/10/2027	EUR	1 827 751	0.10					
5 000 000	COVIVIO 1.125% 19-17/09/2031	EUR	5 113 293	0.29					
2 700 000	CRDT AGR ASSR 2.000% 20-17/07/2030	EUR	2 883 836	0.16					
13 300 000	CRED AGRICOLE SA 0.125% 20-09/12/2027	EUR	13 267 621	0.75					
7 000 000	CRED AGRICOLE SA 0.375% 19-21/10/2025	EUR	7 120 278	0.40					
6 000 000	CRED AGRICOLE SA 2.000% 19-25/03/2029	EUR	6 619 718	0.37					
4 000 000	DANONE 0.395% 20-10/06/2029	EUR	4 115 256	0.23					
2 000 000	DANONE 0.424% 16-03/11/2022	EUR	2 023 509	0.11					
200 000	DANONE 0.571% 20-17/03/2027	EUR	208 124	0.01					
3 600 000	DANONE 1.000% 18-26/03/2025	EUR	3 780 288	0.21					
400 000	DANONE 1.125% 15-14/01/2025	EUR	421 046	0.02					
1 700 000	DASSAULT SYSTEME 0.000% 19-16/09/2024	EUR	1 713 218	0.10					
3 500 000	DASSAULT SYSTEME 0.125% 19-16/09/2026	EUR	3 541 097	0.20					
2 000 000	DASSAULT SYSTEME 0.375% 19-16/09/2029	EUR	2 061 869	0.12					
9 000 000	ELEC DE FRANCE 1.000% 16-13/10/2026	EUR	9 526 204	0.54					
200 000	ELIS SA 1.000% 19-03/04/2025	EUR	197 581	0.01					
600 000	ELIS SA 1.750% 19-11/04/2024	EUR	607 503	0.03					
1 600 000	ESSILORLUXOTTICA 0.125% 19-27/05/2025	EUR	1 611 304	0.09					
500 000	ESSILORLUXOTTICA 0.375% 19-27/11/2027	EUR	509 532	0.03					
3 000 000	ESSILORLUXOTTICA 0.375% 20-05/01/2026	EUR	3 065 383	0.17					
500 000	ESSILORLUXOTTICA 0.500% 20-05/06/2028	EUR	516 806	0.03					
500 000	FAURECIA 2.375% 19-15/06/2027	EUR	503 659	0.03					

BNP PARIBAS FUNDS SICAV Sustainable Euro Corporate Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
500 000	SCHNEIDER ELEC 0.250% 20-11/03/2029	EUR	510 513	0.03	1 700 000	CONTI-GUMMI FIN 2.125% 20-27/11/2023	EUR	1 796 674	0.10
400 000	SCHNEIDER ELEC 1.000% 20-09/04/2027	EUR	426 825	0.02	6 000 000	COOPERATIEVE RAB 0.125% 16-11/10/2021	EUR	6 027 362	0.34
900 000	SCHNEIDER ELEC 1.500% 19-15/01/2028	EUR	997 575	0.06	18 700 000	COOPERATIEVE RAB 0.250% 19-30/10/2026	EUR	19 050 446	1.07
400 000	SCHNEIDER ELECTRIC 0.875% 17-13/12/2026	EUR	423 140	0.02	4 300 000	DAIMLER INTL FIN 0.250% 19-06/11/2023	EUR	4 327 705	0.24
900 000	SCHNEIDER ELECTRIC 1.375% 18-21/06/2027	EUR	983 077	0.06	3 000 000	DEUTSCHE TEL FIN 0.625% 16-03/04/2023	EUR	3 058 266	0.17
300 000	SCHNEIDER ELECTRIC 1.500% 15-08/09/2023	EUR	312 803	0.02	500 000	DEUTSCHE TEL FIN 1.375% 18-01/12/2025	EUR	536 749	0.03
2 000 000	SNCF RESEAU 0.875% 19-22/01/2029	EUR	2 169 338	0.12	500 000	DEUTSCHE TEL FIN 3.250% 13-17/01/2028	EUR	611 549	0.03
200 000	SNCF RESEAU 1.000% 16-09/11/2031	EUR	221 729	0.01	900 000	DIGITAL DUTCH 0.625% 20-15/07/2025	EUR	920 547	0.05
2 000 000	SNCF SA 0.625% 20-17/04/2030	EUR	2 111 113	0.12	5 500 000	DIGITAL DUTCH 1.250% 20-01/02/2031	EUR	5 811 554	0.33
8 500 000	SOCIETE GENERALE 0.125% 16-05/10/2021	EUR	8 537 040	0.48	1 300 000	DSM NV 0.250% 20-23/06/2028	EUR	1 326 232	0.07
700 000	ST GOBAIN 3.625% 12-15/06/2021	EUR	712 017	0.04	200 000	DSM NV 0.750% 16-28/09/2026	EUR	210 606	0.01
1 600 000	SUEZ 1.250% 20-02/04/2027	EUR	1 712 611	0.10	4 400 000	EDP FINANCE BV 0.375% 19-16/09/2026	EUR	4 469 349	0.25
500 000	SUEZ 1.250% 20-14/05/2035	EUR	544 855	0.03	3 000 000	EDP FINANCE BV 1.125% 16-12/02/2024	EUR	3 101 409	0.17
1 500 000	TOTAL CAP INTL 0.625% 17-04/10/2024	EUR	1 551 057	0.09	2 000 000	EDP FINANCE BV 1.500% 17-22/11/2027	EUR	2 181 733	0.12
3 300 000	TOTAL CAP INTL 0.696% 19-31/05/2028	EUR	3 470 838	0.20	2 338 000	EDP FINANCE BV 1.625% 18-26/01/2026	EUR	2 517 106	0.14
800 000	TOTAL CAP INTL 0.952% 20-18/05/2031	EUR	865 740	0.05	1 000 000	EDP FINANCE BV 1.875% 17-29/09/2023	EUR	1 053 209	0.06
3 000 000	TOTAL CAP INTL 1.491% 20-08/04/2027	EUR	3 285 531	0.18	3 000 000	EDP FINANCE BV 1.875% 18-13/10/2025	EUR	3 261 168	0.18
1 000 000	TOTAL CAP INTL 1.994% 20-08/04/2032	EUR	1 194 268	0.07	2 193 000	ENBW 1.875% 18-31/10/2033	EUR	2 655 060	0.15
5 000 000	UNIBAIL-RODAMCO 1.000% 15-14/03/2025	EUR	5 165 576	0.29	2 000 000	ENEL FIN INTL NV 0.000% 19-17/06/2024	EUR	2 008 144	0.11
1 000 000	UNIBAIL-RODAMCO 1.750% 19-27/02/2034	EUR	1 037 331	0.06	1 400 000	ENEL FIN INTL NV 0.375% 19-17/06/2027	EUR	1 425 975	0.08
4 100 000	URW 0.625% 20-04/05/2027	EUR	4 080 643	0.23	14 000 000	ENEL FIN INTL NV 1.500% 19-21/07/2025	EUR	14 951 877	0.84
1 300 000	URW 1.375% 20-04/12/2031	EUR	1 307 276	0.07	8 000 000	ENEL FINANCE INTERNATIONAL NV 1.000% 17-16/09/2024	EUR	8 326 985	0.47
3 900 000	VALEO SA 3.250% 14-22/01/2024	EUR	4 211 169	0.24	7 000 000	ENEL FINANCE INTERNATIONAL NV 1.125% 18-16/09/2026	EUR	7 461 161	0.42
200 000	VILLE DE PARIS 1.750% 15-25/05/2031	EUR	235 790	0.01	768 000	ENEXIS HOLDING 0.625% 20-17/06/2032	EUR	805 773	0.05
900 000	VINCI SA 0.000% 20-27/11/2028	EUR	900 958	0.05	200 000	EVONIK FIN BV 0.750% 16-07/09/2028	EUR	210 320	0.01
500 000	VINCI SA 1.750% 18-26/09/2030	EUR	579 793	0.03	800 000	GIVAUDAN FIN EUR 1.625% 20-22/04/2032	EUR	909 161	0.05
<i>The Netherlands</i>			<i>231 128 724</i>	<i>12.96</i>	584 000	GLOBAL SWITCH 1.375% 20-07/10/2030	EUR	606 881	0.03
1 000 000	ABN AMRO BANK NV 0.500% 19-15/04/2026	EUR	1 033 206	0.06	6 500 000	IBERDROLA INTL 0.375% 16-15/09/2025	EUR	6 640 613	0.37
4 700 000	ABN AMRO BANK NV 0.625% 16-31/05/2022	EUR	4 765 069	0.27	9 000 000	IBERDROLA INTL 1.125% 16-21/04/2026	EUR	9 562 685	0.54
8 165 000	ABN AMRO BANK NV 0.875% 18-22/04/2025	EUR	8 524 561	0.48	500 000	IBERDROLA INTL 2.500% 14-24/10/2022	EUR	524 483	0.03
2 360 000	AHOLD DELHAIZE 0.250% 19-26/06/2025	EUR	2 404 656	0.14	5 500 000	ING GROEP NV 2.500% 18-15/11/2030	EUR	6 789 102	0.38
1 200 000	AHOLD DELHAIZE 0.875% 17-19/09/2024	EUR	1 245 134	0.07	218 000	ING GROEP NV 4.625% 18-06/01/2026	USD	208 950	0.01
3 313 000	AHOLD DELHAIZE 1.125% 18-19/03/2026	EUR	3 523 061	0.20	200 000	ING GROEP NV 6.500% 15-29/12/2049	USD	179 745	0.01
1 195 000	AHOLD DELHAIZE 1.750% 20-02/04/2027	EUR	1 324 476	0.07	1 000 000	INNOGY FINANCE 1.250% 17-19/10/2027	EUR	1 081 524	0.06
1 395 000	ALLIANDER 0.375% 20-10/06/2030	EUR	1 439 960	0.08	535 000	IPD 3 BV 5.500% 20-01/12/2025	EUR	551 060	0.03
200 000	ALLIANDER 0.875% 16-22/04/2026	EUR	210 640	0.01	600 000	ISS FINANCE B.V. 1.250% 20-07/07/2025	EUR	611 444	0.03
1 426 000	ALLIANDER 0.875% 19-24/06/2032	EUR	1 551 785	0.09	2 000 000	KONINKLIJKE KPN 0.625% 16-09/04/2025	EUR	2 031 357	0.11
302 000	ASHLAND SERVICES 2.000% 20-30/01/2028	EUR	300 323	0.02	2 700 000	KONINKLIJKE KPN 0.875% 20-14/12/2032	EUR	2 737 174	0.15
600 000	ASML HOLDING NV 0.250% 20-25/02/2030	EUR	610 673	0.03	1 300 000	LEASEPLAN CORP 1.375% 19-07/03/2024	EUR	1 354 487	0.08
500 000	BMW FINANCE NV 0.000% 19-24/03/2023	EUR	501 585	0.03	2 000 000	MONDELEZ INTL 0.875% 19-01/10/2031	EUR	2 119 550	0.12
300 000	BMW FINANCE NV 0.000% 20-14/04/2023	EUR	300 848	0.02	3 364 000	MONDELEZ INTL HLDINGS NE 20-22/09/2026	EUR	3 373 010	0.19
300 000	BMW FINANCE NV 0.250% 18-14/01/2022	EUR	301 574	0.02	5 000 000	NATURGY ENERGY GROUP F 0.875% 17-15/05/2025	EUR	5 188 990	0.29
800 000	BMW FINANCE NV 0.500% 18-22/11/2022	EUR	810 442	0.05	1 600 000	OI EUROPEAN GRP 2.875% 19-15/02/2025	EUR	1 625 305	0.09
1 500 000	BMW FINANCE NV 0.625% 19-06/10/2023	EUR	1 531 457	0.09	600 000	PHILIPS NV 0.500% 17-06/09/2023	EUR	610 184	0.03
1 010 000	BMW FINANCE NV 0.750% 19-13/07/2026	EUR	1 053 247	0.06	5 500 000	PHILIPS NV 0.500% 19-22/05/2026	EUR	5 668 395	0.32
3 200 000	COCA-COLA HBC BV 0.625% 19-21/11/2029	EUR	3 305 514	0.19	1 623 000	PHILIPS NV 0.750% 18-02/05/2024	EUR	1 667 323	0.09
1 636 000	COCA-COLA HBC BV 1.000% 19-14/05/2027	EUR	1 729 286	0.10	1 000 000	PHILIPS NV 1.375% 18-02/05/2028	EUR	1 100 185	0.06
1 500 000	COCA-COLA HBC BV 1.875% 16-11/11/2024	EUR	1 618 170	0.09	535 000	PHILIPS NV 1.375% 20-30/03/2025	EUR	566 338	0.03
500 000	CONTI-GUMMI FIN 1.125% 20-25/09/2024	EUR	517 055	0.03					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Sustainable Euro Corporate Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
370 000	PHILIPS NV 2.000% 20-30/03/2030	EUR	428 515	0.02	1 000 000	BAXTER INTL 1.300% 19-15/05/2029	EUR	1 084 550	0.06
3 700 000	POSTNL 0.625% 19-23/09/2026	EUR	3 827 021	0.22	500 000	BMW US CAP LLC 1.125% 15-18/09/2021	EUR	505 125	0.03
1 663 000	ROYAL SCHIPHOL 1.500% 18-05/11/2030	EUR	1 858 175	0.10	3 580 000	BOSTON SCIENTIFC 0.625% 19-01/12/2027	EUR	3 611 281	0.20
600 000	SCHLUMBERGER FIN 0.000% 19-15/10/2024	EUR	603 538	0.03	12 000 000	CITIGROUP INC 0.500% 19-29/01/2022	EUR	12 109 213	0.68
1 700 000	SCHLUMBERGER FIN 0.250% 19-15/10/2027	EUR	1 725 363	0.10	1 300 000	COCA-COLA 0.750% 15-09/03/2023	EUR	1 323 968	0.07
500 000	SCHLUMBERGER FIN 0.500% 19-15/10/2031	EUR	507 706	0.03	5 900 000	COCA-COLA CO/THE 0.125% 20-15/03/2029	EUR	5 940 021	0.33
5 000 000	SHELL INTL FIN 0.125% 19-08/11/2027	EUR	5 055 541	0.28	636 000	COCA-COLA CO/THE 1.250% 19-08/03/2031	EUR	708 098	0.04
1 000 000	SHELL INTL FIN 0.500% 19-08/11/2031	EUR	1 022 286	0.06	2 200 000	COLGATE-PALM CO 0.875% 19-12/11/2039	EUR	2 401 781	0.14
1 700 000	SHELL INTL FIN 0.750% 16-12/05/2024	EUR	1 755 504	0.10	300 000	COLGATE-PALM CO 1.375% 19-06/03/2034	EUR	346 596	0.02
200 000	SHELL INTL FIN 0.875% 19-08/11/2039	EUR	203 942	0.01	215 000	COMCAST CORP 0.250% 20-20/05/2027	EUR	218 062	0.01
1 305 000	SHELL INTL FIN 1.125% 20-07/04/2024	EUR	1 362 808	0.08	200 000	COMCAST CORP 0.750% 20-20/02/2032	EUR	207 804	0.01
860 000	SHELL INTL FIN 1.500% 20-07/04/2028	EUR	953 054	0.05	500 000	COMCAST CORP 1.250% 20-20/02/2040	EUR	540 217	0.03
1 000 000	SIEMENS FINAN 0.000% 20-20/02/2023	EUR	1 004 986	0.06	5 240 000	DANAHER CORP 2.500% 20-30/03/2030	EUR	6 251 861	0.35
1 596 000	SIEMENS FINAN 0.125% 19-05/09/2029	EUR	1 623 087	0.09	300 000	ELI LILLY & CO 0.625% 19-01/11/2031	EUR	316 369	0.02
700 000	SIEMENS FINAN 0.125% 20-05/06/2022	EUR	704 012	0.04	900 000	ELI LILLY & CO 1.000% 15-02/06/2022	EUR	913 512	0.05
1 000 000	SIEMENS FINAN 0.250% 20-05/06/2024	EUR	1 016 543	0.06	900 000	ELI LILLY & CO 1.625% 15-02/06/2026	EUR	981 890	0.06
500 000	SIEMENS FINAN 0.375% 20-05/06/2026	EUR	514 045	0.03	4 500 000	ELI LILLY & CO 1.700% 19-01/11/2049	EUR	5 285 036	0.30
200 000	SIEMENS FINAN 0.500% 20-20/02/2032	EUR	209 968	0.01	2 000 000	FORD MOTOR CRED 3.250% 20-15/09/2025	EUR	2 100 026	0.12
1 000 000	SWISSCOM FIN 0.375% 20-14/11/2028	EUR	1 030 005	0.06	5 900 000	GEN MOTORS FIN 0.850% 20-26/02/2026	EUR	5 929 632	0.33
750 000	TENNET HLD BV 0.125% 20-30/11/2032	EUR	745 571	0.04	1 500 000	GEN MOTORS FIN 2.200% 19-01/04/2024	EUR	1 586 020	0.09
557 000	TENNET HLD BV 0.500% 20-30/11/2040	EUR	557 115	0.03	400 000	GENERAL MILLS IN 0.450% 20-15/01/2026	EUR	408 413	0.02
717 000	TENNET HLD BV 0.875% 19-03/06/2030	EUR	770 448	0.04	400 000	HARLEY-DAVIDSON 0.900% 19-19/11/2024	EUR	405 323	0.02
800 000	TENNET HLD BV 1.375% 18-05/06/2028	EUR	881 095	0.05	2 000 000	IBM CORP 0.375% 19-31/01/2023	EUR	2 023 792	0.11
200 000	UPC HOLDING BV 3.875% 17-15/06/2029	EUR	205 065	0.01	405 000	IBM CORP 0.650% 20-11/02/2032	EUR	418 167	0.02
2 000 000	UPJOHN FINANCE 1.023% 20-23/06/2024	EUR	2 061 036	0.12	3 000 000	IBM CORP 0.950% 17-23/05/2025	EUR	3 143 441	0.18
700 000	UPJOHN FINANCE 1.908% 20-23/06/2032	EUR	772 809	0.04	2 000 000	IBM CORP 1.200% 20-11/02/2040	EUR	2 136 904	0.12
1 500 000	VOLKSBANK NV 0.010% 19-16/09/2024	EUR	1 507 571	0.08	1 300 000	JOHNSON CONTROLS 0.375% 20-15/09/2027	EUR	1 314 868	0.07
1 000 000	VONOVIA BV 0.625% 20-09/07/2026	EUR	1 030 984	0.06	3 500 000	KELLOGG CO 0.800% 17-17/11/2022	EUR	3 562 432	0.20
1 000 000	VONOVIA BV 1.625% 19-07/10/2039	EUR	1 108 479	0.06	400 000	KELLOGG CO 1.000% 16-17/05/2024	EUR	413 247	0.02
500 000	VZ VENDOR 2.875% 20-15/01/2029	EUR	497 704	0.03	3 000 000	MCDONALDS CORP 0.625% 17-29/01/2024	EUR	3 062 727	0.17
1 000 000	ZIGGO 3.375% 20-28/02/2030	EUR	1 003 500	0.06	3 000 000	MCDONALDS CORP 1.000% 16-15/11/2023	EUR	3 102 120	0.17
1 800 000	ZIGGO BV 2.875% 19-15/01/2030	EUR	1 830 263	0.10	1 200 000	MCDONALDS CORP 1.600% 19-15/03/2031	EUR	1 348 736	0.08
400 000	ZIGGO SECURED FINANCE 4.250% 16-15/01/2027	EUR	333 358	0.02	4 000 000	MMS USA FIN INC 1.250% 19-13/06/2028	EUR	4 188 010	0.24
<i>United States of America</i>			<i>192 617 586</i>	<i>10.81</i>	1 950 000	MONDELEZ INTERNATIONAL INC 1.000% 15-07/03/2022	EUR	1 972 260	0.11
2 380 000	ABBOTT IL FIN 0.100% 19-19/11/2024	EUR	2 402 587	0.14	400 000	MORGAN STANLEY 1.000% 16-02/12/2022	EUR	408 844	0.02
2 980 000	ABBOTT IL FIN 0.375% 19-19/11/2027	EUR	3 055 455	0.17	1 000 000	MORGAN STANLEY 1.375% 16-27/10/2026	EUR	1 073 065	0.06
2 000 000	ABBVIE INC 1.250% 19-18/11/2031	EUR	2 154 024	0.12	6 300 000	MYLAN NV 3.125% 16-22/11/2028	EUR	7 489 938	0.42
1 500 000	ABBVIE INC 1.375% 16-17/05/2024	EUR	1 565 151	0.09	1 000 000	NESTLE HOLDINGS 0.875% 17-18/07/2025	EUR	1 046 725	0.06
2 500 000	AIR PROD & CHEM 0.500% 20-05/05/2028	EUR	2 585 303	0.15	3 000 000	PFIZER INC 1.000% 17-06/03/2027	EUR	3 193 634	0.18
4 725 000	APPLE INC 0.000% 19-15/11/2025	EUR	4 770 256	0.27	3 000 000	PROCTER & GAMBLE 0.625% 18-30/10/2024	EUR	3 090 135	0.17
1 200 000	APPLE INC 0.500% 19-15/11/2031	EUR	1 257 046	0.07	2 300 000	PROCTER & GAMBLE 1.125% 15-02/11/2023	EUR	2 392 259	0.13
2 000 000	APPLE INC 2.850% 16-23/02/2023	USD	1 717 094	0.10	4 000 000	PROCTER & GAMBLE 1.200% 18-30/10/2028	EUR	4 388 521	0.25
400 000	APPLE INC 3.000% 17-20/06/2027	USD	367 409	0.02	900 000	PROCTER & GAMBLE 1.875% 18-30/10/2038	EUR	1 144 388	0.06
2 000 000	AT&T INC 0.250% 19-04/03/2026	EUR	2 014 881	0.11	600 000	PROLOGIS EURO 0.375% 20-06/02/2028	EUR	611 860	0.03
3 000 000	AT&T INC 0.800% 19-04/03/2030	EUR	3 100 750	0.17	5 000 000	THERMO FISHER 0.750% 16-12/09/2024	EUR	5 147 322	0.29
1 800 000	AT&T INC 1.800% 19-14/09/2039	EUR	1 912 579	0.11	900 000	THERMO FISHER 1.400% 17-23/01/2026	EUR	962 540	0.05
700 000	AT&T INC 2.050% 20-19/05/2032	EUR	797 424	0.04	700 000	THERMO FISHER 1.450% 17-16/03/2027	EUR	759 097	0.04
1 000 000	AT&T INC 2.450% 15-15/03/2035	EUR	1 173 568	0.07	4 000 000	THERMO FISHER 1.750% 20-15/04/2027	EUR	4 404 819	0.25
1 000 000	AT&T INC 2.600% 14-17/12/2029	EUR	1 185 254	0.07	600 000	THERMO FISHER 1.875% 19-01/10/2049	EUR	692 570	0.04
1 000 000	AT&T INC 2.600% 20-19/05/2038	EUR	1 184 431	0.07					
2 800 000	AT&T INC 3.150% 17-04/09/2036	EUR	3 536 795	0.20					
1 500 000	BALL CORP 0.875% 19-15/03/2024	EUR	1 498 745	0.08					
790 000	BALL CORP 1.500% 19-15/03/2027	EUR	810 708	0.05					
1 000 000	BALL CORP 4.375% 15-15/12/2023	EUR	1 099 976	0.06					
2 000 000	BANK OF AMERICA CORP 4.250% 14-22/10/2026	USD	1 913 692	0.11					
500 000	BAXTER INTL 0.400% 19-15/05/2024	EUR	508 534	0.03					

BNP PARIBAS FUNDS SICAV Sustainable Euro Corporate Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
13 000 000	TOYOTA MOTOR CRED 0.000% 17-21/07/2021	EUR	13 021 606	0.73	1 000 000	BERTELSMANN SE 1.500% 20-15/05/2030	EUR	1 097 274	0.06
4 200 000	UNITED PARCEL SERVICE 0.375% 17-15/11/2023	EUR	4 268 859	0.24	1 000 000	BERTELSMANN SE 2.000% 20-01/04/2028	EUR	1 123 059	0.06
4 000 000	VERIZON COMM INC 0.875% 19-08/04/2027	EUR	4 198 340	0.24	7 000 000	COMMERZBANK AG 1.250% 18-23/10/2023	EUR	7 238 056	0.41
3 000 000	VERIZON COMM INC 0.875% 19-19/03/2032	EUR	3 135 075	0.18	1 000 000	COMMERZBANK AG 4.000% 17-30/03/2027	EUR	1 127 930	0.06
4 866 000	VERIZON COMM INC 1.250% 19-08/04/2030	EUR	5 285 534	0.30	400 000	CONTINENTAL AG 0.000% 19-12/09/2023	EUR	399 830	0.02
1 000 000	VERIZON COMM INC 1.300% 20-18/05/2033	EUR	1 086 288	0.06	500 000	CONTINENTAL AG 0.375% 19-27/06/2025	EUR	503 261	0.03
1 000 000	VERIZON COMM INC 1.875% 17-26/10/2029	EUR	1 140 171	0.06	500 000	CRH FINANCE GERM 1.750% 14-16/07/2021	EUR	502 790	0.03
2 136 000	VF CORP 0.250% 20-25/02/2028	EUR	2 156 799	0.12	3 000 000	DAIMLER AG 0.750% 19-08/02/2030	EUR	3 086 162	0.17
1 000 000	ZIMMER BIOMET 1.164% 19-15/11/2027	EUR	1 046 033	0.06	2 655 000	DAIMLER AG 0.750% 20-10/09/2030	EUR	2 761 334	0.16
	<i>Spain</i>		<i>128 949 451</i>	<i>7.26</i>	500 000	DAIMLER AG 2.625% 20-07/04/2025	EUR	553 732	0.03
2 000 000	ABERTI 2.375% 19-27/09/2027	EUR	2 213 186	0.12	2 000 000	DEUTSCHE POST AG 0.375% 20-20/05/2026	EUR	2 052 832	0.12
500 000	ABERTI 3.000% 19-27/03/2031	EUR	581 394	0.03	2 800 000	DEUTSCHE POST AG 0.750% 20-20/05/2029	EUR	2 970 925	0.17
1 000 000	ABERTIS INFRAEST 0.625% 19-15/07/2025	EUR	1 022 386	0.06	1 700 000	DEUTSCHE POST AG 1.000% 17-13/12/2027	EUR	1 810 822	0.10
4 500 000	ACS SERVICIOS CO 1.875% 18-20/04/2026	EUR	4 829 528	0.27	500 000	DEUTSCHE POST AG 2.875% 12-11/12/2024	EUR	560 059	0.03
600 000	AMADEUS IT GROUP SA 1.500% 18-18/09/2026	EUR	640 581	0.04	1 000 000	DEUTSCHE TELEKOM 0.875% 19-25/03/2026	EUR	1 050 096	0.06
5 900 000	BANCO BILBAO VIZ 1.000% 19-21/06/2026	EUR	6 202 716	0.35	3 000 000	DEUTSCHE TELEKOM 1.375% 19-05/07/2034	EUR	3 358 973	0.19
10 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.375% 18-14/05/2025	EUR	10 607 771	0.60	900 000	DEUTSCHE TELEKOM 1.750% 19-09/12/2049	EUR	1 047 506	0.06
3 000 000	BANCO SANTANDER 0.300% 19-04/10/2026	EUR	3 054 916	0.17	500 000	DEUTSCHE TELEKOM 1.750% 19-25/03/2031	EUR	575 685	0.03
7 900 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	8 359 330	0.47	4 400 000	DEUTSCHE WOHNEN 1.000% 20-30/04/2025	EUR	4 596 063	0.26
1 800 000	BANCO SANTANDER 1.625% 20-22/10/2030	EUR	1 881 361	0.11	3 000 000	E.ON SE 0.000% 19-24/10/2022	EUR	3 010 955	0.17
1 500 000	BANCO SANTANDER 2.125% 18-08/02/2028	EUR	1 634 814	0.09	2 000 000	E.ON SE 0.000% 19-28/08/2024	EUR	2 010 844	0.11
7 000 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	7 128 583	0.40	8 500 000	E.ON SE 0.250% 19-24/10/2026	EUR	8 649 012	0.49
3 000 000	CAIXABANK 0.625% 19-01/10/2024	EUR	3 050 125	0.17	2 000 000	E.ON SE 0.350% 19-28/02/2030	EUR	2 033 033	0.11
200 000	CELLNEX TELECOM 1.750% 20-23/10/2030	EUR	201 664	0.01	3 195 000	E.ON SE 0.375% 20-29/09/2027	EUR	3 281 764	0.18
1 000 000	ENAGAS FIN SA 0.375% 20-05/11/2032	EUR	1 007 332	0.06	500 000	E.ON SE 0.625% 19-07/11/2031	EUR	519 201	0.03
3 000 000	IBERDROLA FIN SA 0.875% 20-16/06/2025	EUR	3 120 739	0.18	2 388 000	E.ON SE 0.875% 20-20/08/2031	EUR	2 552 093	0.14
2 800 000	IBERDROLA FIN SA 1.000% 16-07/03/2024	EUR	2 893 772	0.16	965 000	E.ON SE 1.000% 20-07/10/2025	EUR	1 014 029	0.06
7 700 000	IBERDROLA FIN SA 1.000% 17-07/03/2025	EUR	8 042 156	0.45	200 000	INFINEON TECH 0.750% 20-24/06/2023	EUR	204 259	0.01
5 000 000	IBERDROLA FIN SA 1.250% 17-13/09/2027	EUR	5 436 528	0.31	500 000	INFINEON TECH 1.125% 20-24/06/2026	EUR	527 487	0.03
3 900 000	IBERDROLA FIN SA 1.250% 18-28/10/2026	EUR	4 186 903	0.24	1 100 000	INFINEON TECH 1.625% 20-24/06/2029	EUR	1 199 528	0.07
500 000	INMOBILIARIA COL 1.350% 20-14/10/2028	EUR	516 285	0.03	600 000	INFINEON TECH 2.000% 20-24/06/2032	EUR	680 782	0.04
4 000 000	INMOBILIARIA COLONIAL 2.000% 18-17/04/2026	EUR	4 299 694	0.24	200 000	K&S AG 2.625% 17-06/04/2023	EUR	195 156	0.01
1 300 000	MERLIN PROPRTIE 1.875% 19-04/12/2034	EUR	1 315 504	0.07	300 000	K&S AG 3.250% 18-18/07/2024	EUR	291 175	0.02
1 000 000	MERLIN PROPERTIES 1.875% 16-02/11/2026	EUR	1 057 514	0.06	4 000 000	LANDESBANK BADEN-WUERTT 0.200% 17-13/12/2021	EUR	4 014 469	0.23
1 600 000	RED ELECTRICA FI 0.375% 20-24/07/2028	EUR	1 645 303	0.09	1 700 000	LB BADEN-WUERT 0.375% 19-24/05/2024	EUR	1 736 524	0.10
2 700 000	SANTANDER ISSUAN 3.125% 17-19/01/2027	EUR	3 080 873	0.17	2 900 000	LB BADEN-WUERT 0.375% 19-29/07/2026	EUR	2 956 006	0.17
39 000 000	TELEFONICA EMIS 1.069% 19-05/02/2024	EUR	40 363 240	2.28	3 000 000	MERCK FIN SERVIC 0.005% 19-15/12/2023	EUR	3 013 184	0.17
500 000	TELEFONICA EMIS 1.957% 19-01/07/2039	EUR	575 253	0.03	3 500 000	MERCK FIN SERVIC 0.875% 19-05/07/2031	EUR	3 756 566	0.21
	<i>Germany</i>		<i>111 495 194</i>	<i>6.28</i>	3 900 000	SAP SE 0.000% 20-17/05/2023	EUR	3 919 582	0.22
4 000 000	ADIDAS AG 0.000% 20-05/10/2028	EUR	4 024 105	0.23	2 000 000	SAP SE 0.125% 20-18/05/2026	EUR	2 029 651	0.11
1 000 000	ADIDAS AG 0.000% 20-09/09/2024	EUR	1 007 605	0.06	500 000	SAP SE 0.750% 18-10/12/2024	EUR	517 869	0.03
1 000 000	ADIDAS AG 0.625% 20-10/09/2035	EUR	1 045 830	0.06	500 000	SAP SE 1.250% 18-10/03/2028	EUR	546 517	0.03
1 000 000	ALBEMARLE NH 1.125% 19-25/11/2025	EUR	1 032 999	0.06		<i>United Kingdom</i>		<i>88 694 193</i>	<i>4.99</i>
500 000	ALBEMARLE NH 1.625% 19-25/11/2028	EUR	526 002	0.03	100 000	APTIV PLC 1.600% 16-15/09/2028	EUR	107 990	0.01
1 000 000	BERLIN HYP AG 0.500% 16-26/09/2023	EUR	1 013 672	0.06	1 000 000	ASTRAZENECA PLC 0.250% 16-12/05/2021	EUR	1 000 618	0.06
11 100 000	BERLIN HYP AG 0.500% 19-05/11/2029	EUR	11 636 643	0.65	800 000	ASTRAZENECA PLC 1.250% 16-12/05/2028	EUR	866 732	0.05
2 700 000	BERLIN HYP AG 1.125% 17-25/10/2027	EUR	2 867 234	0.16	200 000	BG ENERGY CAP 2.250% 14-21/11/2029	EUR	232 922	0.01
3 000 000	BERLIN HYP AG 1.500% 18-18/04/2028	EUR	3 265 029	0.18	5 010 000	BP CAP MKY BV 0.933% 20-04/12/2040	EUR	5 023 489	0.28
					1 400 000	BP CAPITAL PLC 1.876% 20-07/04/2024	EUR	1 488 937	0.08
					700 000	BRITISH TELECOMM 0.500% 19-12/09/2025	EUR	712 425	0.04
					6 670 000	COCA-COLA EURO 0.200% 20-02/12/2028	EUR	6 658 791	0.37

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Sustainable Euro Corporate Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 000 000	COCA-COLA EURO 1.125% 19-12/04/2029	EUR	1 061 839	0.06	1 000 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	1 080 817	0.06
1 000 000	COCA-COLA EURO 1.750% 20-27/03/2026	EUR	1 082 525	0.06	2 733 000	INTESA SANPAOLO 2.925% 20-14/10/2030	EUR	2 873 421	0.16
1 004 000	COCA-COLA EUROPEAN PARTNERS 1.500% 18-08/11/2027	EUR	1 090 593	0.06	200 000	INTESA SANPAOLO 3.928% 14-15/09/2026	EUR	224 235	0.01
24 000 000	CREDIT AGRICOLE 0.750% 18-05/12/2023	EUR	24 674 284	1.40	1 000 000	INTESA SANPAOLO 6.625% 13-13/09/2023	EUR	1 140 037	0.06
500 000	FCE BANK PLC 0.869% 17-13/09/2021	EUR	497 839	0.03	1 000 000	ITALGAS SPA 0.250% 20-24/06/2025	EUR	1 013 579	0.06
800 000	FCE BANK PLC 1.134% 15-10/02/2022	EUR	798 711	0.04	809 000	MEDIOBANCA SPA 1.000% 20-08/09/2027	EUR	836 589	0.05
300 000	FCE BANK PLC 1.660% 16-11/02/2021	EUR	299 585	0.02	100 000	PIRELLI & C SPA 1.375% 18-25/01/2023	EUR	100 656	0.01
300 000	FCE BANK PLC 1.875% 14-24/06/2021	EUR	300 155	0.02	5 887 000	SNAM 0.000% 20-07/12/2028	EUR	5 848 410	0.33
600 000	GLAXOSMITHKLINE 0.000001% 19-23/09/2023	EUR	602 416	0.03	1 500 000	SNAM 0.750% 20-17/06/2030	EUR	1 575 280	0.09
6 000 000	GLAXOSMITHKLINE 0.125% 20-12/05/2023	EUR	6 042 410	0.34	200 000	TELECOM ITALIA 2.375% 17-12/10/2027	EUR	208 030	0.01
1 800 000	GLAXOSMITHKLINE 1.000% 17-12/09/2026	EUR	1 903 913	0.11	1 600 000	TELECOM ITALIA 2.500% 17-19/07/2023	EUR	1 672 737	0.09
500 000	GLAXOSMITHKLINE 1.750% 18-21/05/2030	EUR	572 665	0.03	3 400 000	TELECOM ITALIA 2.750% 19-15/04/2025	EUR	3 555 420	0.20
500 000	HAMMERSON PLC 2.000% 14-01/07/2022	EUR	489 015	0.03	1 000 000	TELECOM ITALIA 2.875% 18-28/01/2026	EUR	1 057 286	0.06
2 600 000	HEATHROW FNDG 1.500% 20-12/10/2025	EUR	2 717 111	0.15	1 500 000	TELECOM ITALIA 3.250% 15-16/01/2023	EUR	1 578 644	0.09
100 000	INTL PERSONAL FI 9.750% 20-12/11/2025	EUR	96 875	0.01	500 000	TELECOM ITALIA 3.625% 16-19/01/2024	EUR	535 323	0.03
1 000 000	ITV PLC 1.375% 19-26/09/2026	EUR	1 025 379	0.06	3 500 000	TERNA S.P.A. 1.000% 18-23/07/2023	EUR	3 610 501	0.20
200 000	ITV PLC 2.000% 16-01/12/2023	EUR	206 606	0.01	2 765 000	TERNA SPA 0.375% 20-25/09/2030	EUR	2 818 004	0.16
200 000	JAGUAR LAND ROVER 2.200% 17-15/01/2024	EUR	184 523	0.01	2 500 000	TERNA SPA 1.000% 19-10/04/2026	EUR	2 636 213	0.15
700 000	JAGUAR LAND ROVR 2.750% 17-24/01/2021	GBP	780 204	0.04	3 500 000	UNICREDIT SPA 0.500% 19-09/04/2025	EUR	3 542 274	0.20
830 000	MARKS & SPENCER 3.750% 20-19/05/2026	GBP	945 413	0.05	6 800 000	UNIONE DI BANCHE 1.500% 19-10/04/2024	EUR	7 125 275	0.40
200 000	MONDI FINANCE PL 1.625% 18-27/04/2026	EUR	215 387	0.01	2 135 000	UNIPOL GRUPPO 3.250% 20-23/09/2030	EUR	2 257 986	0.13
2 000 000	NATL GRID ELECT 0.190% 20-20/01/2025	EUR	2 021 470	0.11	300 000	UNIPOL GRUPPO 3.500% 17-29/11/2027	EUR	322 701	0.02
1 715 000	OTE PLC 0.875% 19-24/09/2026	EUR	1 771 823	0.10	<i>Luxembourg</i>			77 994 905	4.37
800 000	OTE PLC 2.375% 18-18/07/2022	EUR	826 657	0.05	1 374 000	ACTAVIS FUNDING 1.250% 17-01/06/2024	EUR	1 381 145	0.08
3 000 000	SSE PLC 0.875% 17-06/09/2025	EUR	3 119 505	0.18	200 000	ALLERGAN FUNDING 0.500% 17-01/06/2021	EUR	199 540	0.01
2 000 000	SSE PLC 1.375% 18-04/09/2027	EUR	2 162 390	0.12	2 709 000	BECTON DICKINSON 0.174% 19-04/06/2021	EUR	2 709 909	0.15
1 000 000	TESCO CORP TREAS 0.875% 19-29/05/2026	EUR	1 030 182	0.06	3 405 000	BECTON DICKINSON 0.632% 19-04/06/2023	EUR	3 450 867	0.19
665 000	TITAN GLOBAL FIN 2.750% 20-09/07/2027	EUR	687 731	0.04	1 000 000	BECTON DICKINSON 1.208% 19-04/06/2026	EUR	1 043 476	0.06
1 400 000	UNILEVER NV 0.375% 17-14/02/2023	EUR	1 419 921	0.08	2 400 000	CIE FINANCIERE RICHEMONT 1.000% 18-26/03/2026	EUR	2 540 324	0.14
1 000 000	UNILEVER NV 0.500% 18-06/01/2025	EUR	1 027 355	0.06	5 743 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	5 732 590	0.32
170 000	UNILEVER NV 1.250% 20-25/03/2025	EUR	179 923	0.01	5 000 000	CNH IND FIN 1.625% 19-03/07/2029	EUR	5 247 000	0.30
400 000	VIRGIN MEDIA FIN 3.750% 20-15/07/2030	EUR	406 780	0.02	5 000 000	CNH IND FIN 1.750% 19-25/03/2027	EUR	5 291 100	0.30
500 000	VMED O2 UK FIN 3.250% 20-31/01/2031	EUR	513 058	0.03	300 000	CNH IND FIN 1.875% 18-19/01/2026	EUR	320 399	0.02
5 700 000	VODAFONE GROUP 0.900% 19-24/11/2026	EUR	5 994 882	0.34	1 500 000	CNH INDUSTRIAL FIN 1.750% 17-12/09/2025	EUR	1 596 028	0.09
5 000 000	VODAFONE GROUP 2.200% 16-25/08/2026	EUR	5 597 377	0.31	2 700 000	CPI PROPERTY GRO 1.625% 19-23/04/2027	EUR	2 773 406	0.16
200 000	VODAFONE GROUP 2.875% 17-20/11/2037	EUR	255 787	0.01	200 000	DH EUROPE 1.350% 19-18/09/2039	EUR	214 560	0.01
<i>Italy</i>			83 959 718	4.73	2 000 000	EUROFINS SCIEN 2.125% 17-25/07/2024	EUR	2 121 647	0.12
791 000	A2A SPA 1.000% 19-16/07/2029	EUR	848 990	0.05	2 200 000	GRAND CITY PROP 1.700% 20-09/04/2024	EUR	2 319 798	0.13
1 100 000	AEROPORTI ROMA 1.625% 20-02/02/2029	EUR	1 106 842	0.06	500 000	JOHN DEERE CASH 1.650% 19-13/06/2039	EUR	599 125	0.03
6 200 000	ASSICURAZIONI 2.124% 19-01/10/2030	EUR	6 582 351	0.37	2 000 000	LOGICOR FIN 3.250% 18-13/11/2028	EUR	2 346 416	0.13
2 890 000	ASSICURAZIONI 2.429% 20-14/07/2031	EUR	3 157 691	0.18	720 000	MEDTRONIC GLOBAL 0.000% 20-15/10/2025	EUR	722 236	0.04
3 000 000	ASSICURAZIONI 3.875% 19-29/01/2029	EUR	3 562 393	0.20	2 065 000	MEDTRONIC GLOBAL 0.375% 20-15/10/2028	EUR	2 116 459	0.12
1 000 000	HERA SPA 0.875% 19-05/07/2027	EUR	1 052 573	0.06	2 500 000	MEDTRONIC GLOBAL 1.125% 19-07/03/2027	EUR	2 667 979	0.15
800 000	IGD 2.125% 19-28/11/2024	EUR	754 560	0.04	1 268 000	MEDTRONIC GLOBAL 1.375% 20-15/10/2040	EUR	1 377 650	0.08
5 600 000	INTESA SANPAOLO 0.750% 19-04/12/2024	EUR	5 736 438	0.32	1 637 000	MEDTRONIC GLOBAL 1.625% 19-07/03/2031	EUR	1 860 906	0.10
10 000 000	INTESA SANPAOLO 0.875% 17-27/06/2022	EUR	10 146 835	0.57	500 000	MEDTRONIC GLOBAL 1.750% 19-02/07/2049	EUR	577 347	0.03
3 000 000	INTESA SANPAOLO 1.000% 19-19/11/2026	EUR	3 112 420	0.18	1 000 000	MEDTRONIC GLOBAL 2.250% 19-07/03/2039	EUR	1 237 609	0.07
600 000	INTESA SANPAOLO 1.750% 18-20/03/2028	EUR	650 022	0.04	1 412 000	NESTLE FIN INTL 0.000% 20-03/03/2033	EUR	1 388 704	0.08
1 500 000	INTESA SANPAOLO 1.750% 19-04/07/2029	EUR	1 635 185	0.09					

BNP PARIBAS FUNDS SICAV Sustainable Euro Corporate Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
913 000	NESTLE FIN INTL 0.000% 20-03/12/2025	EUR	922 215	0.05	300 000	OUTOKUMPU OYJ 4.125% 18-18/06/2024	EUR	302 536	0.02
2 721 000	NESTLE FIN INTL 0.000% 20-12/11/2024	EUR	2 754 142	0.15	2 880 000	STORA ENSO OYJ 0.625% 20-02/12/2030	EUR	2 923 786	0.16
4 000 000	NESTLE FIN INTL 0.125% 20-12/11/2027	EUR	4 049 862	0.23	1 310 000	UPM-KYMMENE OYJ 0.125% 20-19/11/2028	EUR	1 303 812	0.07
557 000	NESTLE FIN INTL 0.375% 20-03/12/2040	EUR	564 016	0.03	<i>Australia</i>			13 580 850	0.76
4 202 000	NESTLE FIN INTL 0.375% 20-12/05/2032	EUR	4 333 657	0.24	200 000	AUSNET SERVICES 0.625% 20-25/08/2030	EUR	207 015	0.01
1 000 000	NESTLE FIN INTL 1.125% 20-01/04/2026	EUR	1 065 998	0.06	5 800 000	NATIONAL AUSTRALIA BANK 0.350% 17-07/09/2022	EUR	5 865 410	0.33
5 000 000	NOVARTIS FINANCE 0.000% 20-23/09/2028	EUR	5 019 048	0.28	2 600 000	NATIONAL AUSTRALIA BANK 0.625% 18-30/08/2023	EUR	2 660 647	0.15
600 000	PROLOGIS INTL II 1.625% 20-17/06/2032	EUR	675 135	0.04	4 700 000	WESTPAC BANKING 0.625% 17-22/11/2024	EUR	4 847 778	0.27
1 200 000	RICHEMONT INT 0.750% 20-26/05/2028	EUR	1 265 374	0.07	<i>Cyprus</i>			11 364 156	0.64
1 000 000	RICHEMONT INTERNATIONAL 2.000% 18-26/03/2038	EUR	1 241 352	0.07	9 100 000	AROUNDTOWN SA 0.000% 20-16/07/2026	EUR	8 908 327	0.50
4 000 000	WHIRLPOOL FIN 1.100% 17-09/11/2027	EUR	4 267 886	0.24	300 000	AROUNDTOWN SA 1.500% 19-28/05/2026	EUR	317 116	0.02
<i>Sweden</i>			34 855 395	1.95	2 000 000	AROUNDTOWN SA 1.625% 18-31/01/2028	EUR	2 138 713	0.12
249 000	ESSITY AB 0.500% 20-03/02/2030	EUR	254 096	0.01	<i>Belgium</i>			7 803 827	0.44
400 000	HOIST FINANCE AB 3.375% 20-27/11/2024	EUR	398 894	0.02	7 600 000	KBC GROUP NV 0.875% 18-27/06/2023	EUR	7 803 827	0.44
8 000 000	MOLNLYCKE HLD 0.625% 20-15/01/2031	EUR	7 989 518	0.45	<i>Denmark</i>			7 396 615	0.41
710 000	MOLNLYCKE HLD 0.875% 19-05/09/2029	EUR	732 244	0.04	2 000 000	ISS GLOBAL A/S 0.875% 19-18/06/2026	EUR	1 971 242	0.11
2 000 000	MOLNLYCKE HLD 1.750% 15-28/02/2024	EUR	2 107 128	0.12	2 525 000	NYKREDIT 0.250% 20-13/01/2026	EUR	2 523 979	0.14
5 600 000	NORDEA BANK AB 0.300% 17-30/06/2022	EUR	5 652 710	0.32	2 586 000	ORSTED A/S 1.500% 17-26/11/2029	EUR	2 901 394	0.16
400 000	SBAB BANK AB 0.500% 20-13/05/2025	EUR	410 429	0.02	<i>Ireland</i>			7 242 379	0.41
2 200 000	SKANDINAVISKA ENSKILDA BANK 0.300% 17-17/02/2022	EUR	2 215 846	0.12	1 000 000	CRH FINANCE 1.375% 16-18/10/2028	EUR	1 091 171	0.06
1 300 000	SKF AB 0.875% 19-15/11/2029	EUR	1 377 206	0.08	1 418 000	EATON CAPITAL 0.697% 19-14/05/2025	EUR	1 464 008	0.08
3 014 000	SVENSKA HANDELSBANKEN 0.010% 20-02/12/202	EUR	3 008 033	0.17	400 000	SMURFIT KAPPA 1.500% 19-15/09/2027	EUR	418 267	0.02
2 000 000	SVENSKA HANDELSBANKEN 0.375% 18-03/07/2023	EUR	2 033 457	0.11	100 000	SMURFIT KAPPA AQ 2.750% 15-01/02/2025	EUR	108 414	0.01
7 232 000	TELIA CO AB 0.125% 20-27/11/2030	EUR	7 193 404	0.40	2 700 000	SMURFIT KAPPA AQ 2.875% 18-15/01/2026	EUR	2 980 184	0.17
451 000	VATTENFALL AB 0.500% 19-24/06/2026	EUR	463 718	0.03	1 000 000	ZURICH FINANCE 1.625% 19-17/06/2039	EUR	1 180 335	0.07
285 000	VOLVO CAR AB 2.500% 20-07/10/2027	EUR	300 926	0.02	<i>Norway</i>			5 604 525	0.32
184 000	VOLVO TREAS AB 0.125% 20-17/09/2024	EUR	184 838	0.01	1 500 000	NORSK HYDRO ASA 2.000% 19-11/04/2029	EUR	1 584 750	0.09
500 000	VOLVO TREAS AB 1.625% 20-26/05/2025	EUR	532 948	0.03	4 000 000	SPAREBANK 1 SMN 0.125% 19-11/09/2026	EUR	4 019 775	0.23
<i>Japan</i>			32 754 182	1.86	<i>Portugal</i>			3 389 857	0.19
1 000 000	MITSUB UFJ FIN 0.848% 19-19/07/2029	EUR	1 054 888	0.06	1 500 000	CAIXA GERAL DEPO 1.250% 19-25/11/2024	EUR	1 538 983	0.09
300 000	MITSUBISHI UFJ FINANCE 0.680% 18-26/01/2023	EUR	305 156	0.02	1 700 000	EDP SA 1.625% 20-15/04/2027	EUR	1 850 874	0.10
1 337 000	MITSUBISHI UFJ FINANCE 0.980% 18-09/10/2023	EUR	1 377 982	0.08	<i>Austria</i>			3 115 665	0.17
898 000	MIZUHO FINANCIAL 0.214% 20-07/10/2025	EUR	907 520	0.05	906 000	OMV AG 0.000% 20-16/06/2023	EUR	909 524	0.05
3 200 000	MIZUHO FINANCIAL 0.956% 17-16/10/2024	EUR	3 317 816	0.19	588 000	OMV AG 0.750% 20-16/06/2030	EUR	615 440	0.03
7 800 000	SUMITOMO MITSUI 0.465% 19-30/05/2024	EUR	7 947 833	0.45	1 000 000	OMV AG 1.000% 17-14/12/2026	EUR	1 064 152	0.06
6 300 000	SUMITOMO MITSUI 0.934% 17-11/10/2024	EUR	6 525 142	0.37	500 000	OMV AG 1.500% 20-09/04/2024	EUR	526 549	0.03
1 156 000	TAKEDA PHARM 0.750% 20-09/07/2027	EUR	1 199 821	0.07	<i>Canada</i>			2 228 567	0.13
6 351 000	TAKEDA PHARM 1.000% 20-09/07/2029	EUR	6 638 956	0.37	2 200 000	ROYAL BK CANADA 0.250% 19-02/05/2024	EUR	2 228 567	0.13
1 000 000	TAKEDA PHARMACEUTICAL 1.125% 18-21/11/2022	EUR	1 022 615	0.06	<i>Mexico</i>			2 073 615	0.12
2 000 000	TAKEDA PHARMACEUTICAL 3.000% 18-21/11/2030	EUR	2 456 453	0.14	1 000 000	AMERICA MOVIL SA 0.750% 19-26/06/2027	EUR	1 026 740	0.06
<i>Finland</i>			16 352 008	0.91	1 000 000	AMERICA MOVIL SA 1.500% 16-10/03/2024	EUR	1 046 875	0.06
2 675 000	NOKIA OYJ 2.000% 19-11/03/2026	EUR	2 777 123	0.16	<i>Cayman Islands</i>			904 075	0.05
900 000	NOKIA OYJ 2.375% 20-15/05/2025	EUR	951 474	0.05	900 000	CIE GNRL DES ESTABLI 0.250% 20-02/11/2032	EUR	904 075	0.05
2 500 000	NORDEA BANK 0.375% 19-28/05/2026	EUR	2 569 032	0.14	Floating rate bonds			366 957 106	20.64
3 075 000	OP CORPORATE BK 0.100% 20-16/11/2027	EUR	3 077 889	0.17	<i>France</i>			85 333 348	4.80
2 400 000	OP CORPORATE BK 0.375% 19-26/02/2024	EUR	2 446 356	0.14	300 000	ARKEMA 19-31/12/2049 FRN	EUR	314 741	0.02
					1 500 000	ARKEMA 20-31/12/2060 FRN	EUR	1 483 150	0.08
					1 000 000	AXA SA 14-29/11/2049 FRN	EUR	1 115 678	0.06

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Sustainable Euro Corporate Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
2 500 000	AXA SA 16-06/07/2047 FRN	EUR	2 890 308	0.16	500 000	ASR NEDERLAND NV 15-29/09/2045 FRN	EUR	593 041	0.03
1 000 000	BNP PARIBAS 14-31/12/2049 FRN	EUR	1 132 293	0.06	200 000	ASR NEDERLAND NV 17-31/12/2049 FRN	EUR	216 231	0.01
1 000 000	BNP PARIBAS 19-04/06/2026 FRN	EUR	1 018 831	0.06	700 000	ASR NEDERLAND NV 19-02/05/2049 FRN	EUR	781 706	0.04
200 000	BNP PARIBAS 19-31/12/2049 FRN	USD	178 510	0.01	200 000	COOPERATIEVE RAB 16-29/12/2049 FRN	EUR	205 278	0.01
5 700 000	BNP PARIBAS 20-14/10/2027 FRN	EUR	5 761 670	0.32	600 000	COOPERATIEVE RAB 18-31/12/2049 FRN	EUR	653 906	0.04
400 000	BNP PARIBAS 20-31/12/2060 FRN	USD	330 740	0.02	1 600 000	COOPERATIEVE RAB 19-31/12/2059 FRN	EUR	1 612 879	0.09
1 400 000	BPCE 15-30/11/2027 FRN	EUR	1 466 796	0.08	600 000	COOPERATIEVE RAB 20-31/12/2060 FRN	EUR	662 640	0.04
400 000	CNP ASSURANCES 11-30/09/2041 FRN	EUR	419 498	0.02	200 000	FERROVIAL NL 17-31/12/2049 FRN	EUR	197 432	0.01
400 000	CNP ASSURANCES 14-05/06/2045 FRN	EUR	457 738	0.03	6 700 000	IBERDROLA INTL 17-31/12/2049 FRN	EUR	6 863 958	0.39
200 000	CNP ASSURANCES 15-10/06/2047 FRN	EUR	240 284	0.01	4 300 000	IBERDROLA INTL 18-31/12/2049 FRN	EUR	4 542 090	0.26
500 000	CNP ASSURANCES 18-31/12/2049 FRN	EUR	578 556	0.03	3 000 000	IBERDROLA INTL 19-31/12/2049 FRN	EUR	3 280 688	0.18
3 800 000	CNP ASSURANCES 19-27/07/2050 FRN	EUR	4 022 732	0.23	1 000 000	ING BANK NV 14-25/02/2026 FRN	EUR	1 004 903	0.06
200 000	CRED AGRICOLE SA 14-29/12/2049 FRN	USD	185 662	0.01	1 400 000	ING GROEP NV 17-11/04/2028 FRN	EUR	1 481 237	0.08
200 000	CRED AGRICOLE SA 16-29/12/2049 FRN	USD	198 631	0.01	400 000	ING GROEP NV 17-15/02/2029 FRN	EUR	424 643	0.02
800 000	CRED AGRICOLE SA 19-31/12/2049 FRN	USD	732 982	0.04	3 300 000	ING GROEP NV 19-13/11/2030 FRN	EUR	3 338 806	0.19
200 000	CRED AGRICOLE SA 19-31/12/2049 FRN	USD	183 245	0.01	300 000	ING GROEP NV 19-31/12/2059 FRN	USD	266 642	0.01
6 000 000	CRED AGRICOLE SA 20-05/06/2030 FRN	EUR	6 256 213	0.35	4 500 000	ING GROEP NV 20-18/02/2029 FRN	EUR	4 492 116	0.25
1 800 000	CRED AGRICOLE SA 20-31/12/2060 FRN	EUR	1 946 451	0.11	2 000 000	ING GROEP NV 20-26/05/2031 FRN	EUR	2 135 421	0.12
500 000	CREDIT AGRICOLE ASSURANCES 15-29/01/2049 FRN	EUR	559 669	0.03	434 000	ING GROEP NV 20-31/12/2060 FRN	USD	362 605	0.02
1 000 000	CREDIT AGRICOLE ASSURANCES 18-29/01/2048 FRN	EUR	1 079 390	0.06	300 000	KONINKLIJKE KPN 19-08/02/2168 FRN	EUR	300 398	0.02
1 500 000	CREDIT AGRICOLE SA 14-29/04/2049 FRN	EUR	1 531 392	0.09	200 000	NATURGY ENERGY GROUP F 14-29/11/2049 FRN	EUR	210 826	0.01
4 200 000	DANONE 17-31/12/2049 FRN	EUR	4 319 490	0.24	500 000	NATURGY ENERGY GROUP F 15-29/12/2049 FRN	EUR	530 160	0.03
2 000 000	ELEC DE FRANCE 20-15/03/2169 FRN	EUR	2 099 114	0.12	1 000 000	NN GROUP NV 14-29/06/2049 FRN	EUR	1 106 135	0.06
1 000 000	ELEC DE FRANCE 20-31/12/2060 FRN	EUR	1 087 775	0.06	2 000 000	NN GROUP NV 17-13/01/2048 FRN	EUR	2 404 157	0.14
1 800 000	LA BANQUE POSTAL 19-31/12/2059 FRN	EUR	1 839 500	0.10	3 000 000	REPSOL INTERNATIONAL FINANCE 15-25/03/2075 FRN	EUR	3 289 389	0.18
2 000 000	ORANGE 14-29/10/2049 FRN	EUR	2 419 485	0.14	1 500 000	REPSOL INTL FIN 20-31/12/2060 FRN	EUR	1 609 485	0.09
6 000 000	ORANGE 14-29/12/2049 FRN	EUR	6 816 166	0.38	197 000	REPSOL INTL FIN 20-31/12/2060 FRN	EUR	218 591	0.01
1 700 000	ORANGE 19-31/12/2049 FRN	EUR	1 787 312	0.10	400 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	409 836	0.02
1 500 000	ORANGE 20-15/10/2169 FRN	EUR	1 549 794	0.09	4 600 000	TELEFONICA EUROP 20-31/12/2060 FRN	EUR	4 677 957	0.26
600 000	SCOR SE 15-08/06/2046 FRN	EUR	676 274	0.04	3 300 000	TENNET HLD BV 17-31/12/2049 FRN	EUR	3 485 526	0.20
1 000 000	SCOR SE 16-27/05/2048 FRN	EUR	1 193 993	0.07	1 455 000	TENNET HLD BV 20-22/10/2168 FRN	EUR	1 513 166	0.09
400 000	SCOR SE 18-31/12/2049 FRN	USD	345 286	0.02	1 300 000	VOLKSBANK NV 20-22/10/2030 FRN	EUR	1 370 428	0.08
600 000	SCOR SE 20-17/09/2051 FRN	EUR	608 140	0.03	<i>Germany</i>			46 802 410	2.62
200 000	SOCIETE GENERALE 14-07/04/2049 FRN	EUR	202 458	0.01	200 000	ALLIANZ SE 13-29/10/2049 FRN	EUR	223 229	0.01
200 000	SOCIETE GENERALE 15-29/12/2049 FRN	USD	191 890	0.01	2 800 000	ALLIANZ SE 14-29/09/2049 FRN	EUR	3 075 744	0.17
200 000	SOCIETE GENERALE 16-29/12/2049	USD	167 556	0.01	4 000 000	ALLIANZ SE 15-07/07/2045 FRN	EUR	4 301 858	0.24
2 000 000	SOCIETE GENERALE 20-22/09/2028 FRN	EUR	2 062 410	0.12	2 000 000	ALLIANZ SE 17-06/07/2047 FRN	EUR	2 308 688	0.13
7 200 000	SOCIETE GENERALE 20-24/11/2030 FRN	EUR	7 209 210	0.41	5 000 000	ALLIANZ SE 19-25/09/2049 FRN	EUR	5 162 657	0.29
800 000	SOCIETE GENERALE 20-31/12/2060 FRN	USD	693 307	0.04	2 000 000	ALLIANZ SE 20-08/07/2050 FRN	EUR	2 186 728	0.12
1 500 000	SOLVAY FIN 15-29/06/2049 FRN	EUR	1 710 000	0.10	1 400 000	ALLIANZ SE 20-30/04/2169 FRN	EUR	1 439 825	0.08
700 000	SUEZ 19-31/12/2059 FRN	EUR	695 004	0.04	200 000	COMMERZBANK AG 19-09/04/2168 FRN	USD	174 690	0.01
900 000	TOTAL SA 15-29/12/2049 FRN	EUR	957 884	0.05	2 000 000	COMMERZBANK AG 20-05/12/2030 FRN	EUR	2 183 875	0.12
3 300 000	TOTAL SA 16-29/12/2049 FRN	EUR	3 447 223	0.19	1 400 000	COMMERZBANK AG 20-24/03/2026 FRN	EUR	1 419 245	0.08
900 000	TOTAL SA 16-29/12/2049 FRN	EUR	1 010 851	0.06	1 000 000	COMMERZBANK AG 20-31/12/2060 FRN	EUR	1 065 701	0.06
4 000 000	TOTAL SA 16-29/12/2049 FRN	EUR	4 183 600	0.24	1 200 000	COMMERZBANK AG 20-31/12/2060 FRN	EUR	1 356 409	0.08
2 718 000	TOTAL SA 19-31/12/2049 FRN	EUR	2 787 538	0.16	500 000	DEUTSCHE BOERSE 20-16/06/2047 FRN	EUR	511 696	0.03
784 000	TOTAL SE 20-31/12/2060 FRN	EUR	811 908	0.05	1 400 000	ENERGIE BADEN-WU 19-05/08/2079 FRN	EUR	1 413 746	0.08
400 000	UNIBAIL-RODAMCO 18-31/12/2049 FRN	EUR	375 020	0.02	2 700 000	ENERGIE BADEN-WU 20-29/06/2080 FRN	EUR	2 793 245	0.16
<i>The Netherlands</i>			64 018 498	3.59	817 000	EVONIK 17-07/07/2077 FRN	EUR	835 546	0.05
6 000 000	ABERTIS FINANCE 20-31/12/2060 FRN	EUR	6 218 830	0.35	1 500 000	HANNOVER RUECKV 20-08/10/2040 FRN	EUR	1 605 073	0.09
400 000	ABN AMRO BANK NV 17-31/12/2049 FRN	EUR	427 500	0.02	1 000 000	LANXESS 16-06/12/2076 FRN	EUR	1 070 028	0.06
800 000	ABN AMRO BANK NV 20-31/12/2060 FRN	EUR	849 211	0.05	700 000	MERCK 14-12/12/2074 SR	EUR	769 537	0.04
2 000 000	ARGENTUM NET 19-19/02/2049 FRN	EUR	2 280 681	0.13					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Sustainable Euro Corporate Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets					
2 300 000	MERCK 19-25/06/2079 FRN	EUR	2 357 434	0.13	United States of America24 579 0741.36									
2 500 000	MERCK 20-09/09/2080 FRN	EUR	2 553 898	0.14										
1 500 000	MUENCHENER RUECKVERSICHERUNG 12-26/05/2042 FRN	EUR	1 625 276	0.09										
1 000 000	MUENCHENER RUECKVERSICHERUNG 18-26/05/2049 FRN	EUR	1 183 239	0.07										
5 000 000	MUNICH RE 20-26/05/2041 FRN	EUR	5 185 043	0.29										
Italy40 240 5812.28					2 500 000	AT&T INC 18-05/09/2023 FRN	EUR	2 572 338	0.14					
1 000 000	ASSICURAZIONI GENERALI 15-27/10/2047 FRN	EUR	1 231 567	0.07	2 900 000	AT&T INC 20-31/12/2060 FRN	EUR	2 909 002	0.16					
3 520 000	BANCO BPM SPA 20-14/01/2031 FRN	EUR	3 489 420	0.20	1 586 000	BANK OF AMER CRP 19-09/05/2026 FRN	EUR	1 636 187	0.09					
3 000 000	BANCO BPM SPA 20-14/09/2030 FRN	EUR	3 216 676	0.18	218 000	BANK OF AMER CRP 19-22/10/2030 FRN	USD	195 361	0.01					
1 000 000	BPER BANCA 20-30/11/2030 FRN	EUR	1 022 181	0.06	248 000	BANK OF AMER CRP 20-31/03/2029 FRN	EUR	308 000	0.02					
3 500 000	CREDEM VITA SPA 20-18/02/2031 FRN	EUR	3 528 735	0.20	500 000	BANK OF AMERICA CORP 13-29/12/2049 FRN	USD	423 205	0.02					
1 500 000	CREDITO EMILIANO 19-25/10/2025 FRN	EUR	1 529 311	0.09	1 000 000	BANK OF AMERICA CORP 17-04/05/2027 FRN	EUR	1 087 017	0.06					
1 100 000	ENEL S.P.A. 18-24/11/2078 FRN	EUR	1 146 661	0.06	2 800 000	BANK OF AMERICA CORP 17-07/02/2025 FRN	EUR	2 916 552	0.16					
200 000	ENEL SPA 19-24/05/2080 FRN	EUR	218 276	0.01	500 000	BANK OF AMERICA CORP 18-17/05/2022 FRN	USD	413 575	0.02					
380 000	ENEL SPA 20-31/12/2060 FRN	EUR	395 756	0.02	2 000 000	BANK OF AMERICA CORP 18-25/04/2028 FRN	EUR	2 178 758	0.12					
1 600 000	ENI SPA 20-31/12/2060 FRN	EUR	1 715 800	0.10	500 000	CITIGROUP INC 05-25/02/2030 SR	EUR	573 553	0.03					
3 200 000	ENI SPA 20-31/12/2060 FRN	EUR	3 338 237	0.19	1 000 000	CITIGROUP INC 19-08/10/2027 FRN	EUR	1 013 552	0.06					
975 000	INTESA SANPAOLO 20-01/03/2169 FRN	EUR	1 034 897	0.06	4 000 000	CITIGROUP INC 20-06/07/2026 FRN	EUR	4 208 212	0.24					
1 350 000	INTESA SANPAOLO 20-31/12/2060 FRN	EUR	1 288 016	0.07	4 080 000	MORGAN STANLEY 20-26/10/2029 FRN	EUR	4 143 762	0.23					
1 050 000	INTESA SANPAOLO 20-31/12/2060 FRN	EUR	994 448	0.06	Belgium13 483 8020.77									
292 000	MEDIOBANCA SPA 20-23/11/2030 FRN	EUR	294 554	0.02										
400 000	UNICREDIT S.P.A. 16-03/01/2027 FRN	EUR	413 944	0.02										
200 000	UNICREDIT S.P.A. 16-29/12/2049 FRN	EUR	218 787	0.01										
2 096 000	UNICREDIT SPA 19-03/07/2025 FRN	EUR	2 167 635	0.12										
1 600 000	UNICREDIT SPA 19-20/02/2029 FRN	EUR	1 743 155	0.10	4 000 000	AGEAS 20-24/11/2051 FRN	EUR	4 057 808	0.23					
1 000 000	UNICREDIT SPA 19-23/09/2029 FRN	EUR	987 828	0.06	1 400 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	1 389 978	0.08					
1 000 000	UNICREDIT SPA 19-25/06/2025 FRN	EUR	1 032 367	0.06	600 000	KBC GROUP NV 19-31/12/2049 FRN	EUR	637 704	0.04					
200 000	UNICREDIT SPA 19-31/12/2049 FRN	EUR	231 719	0.01	3 700 000	KBC GROUP NV 20-16/06/2027 FRN	EUR	3 768 302	0.21					
1 000 000	UNICREDIT SPA 20-15/01/2032 FRN	EUR	1 009 390	0.06	2 600 000	SOLVAY SA 18-31/12/2049 FRN	EUR	2 808 551	0.16					
3 600 000	UNICREDIT SPA 20-16/06/2026 FRN	EUR	3 732 357	0.21	800 000	SOLVAY SA 20-02/09/2169 FRN	EUR	821 459	0.05					
750 000	UNICREDIT SPA 20-20/01/2026 FRN	EUR	760 900	0.04	United Kingdom13 060 8890.73									
2 200 000	UNICREDIT SPA 20-31/12/2060 FRN	EUR	1 975 464	0.11										
1 400 000	UNIPOLSAI ASSICU 20-31/12/2060 FRN	EUR	1 522 500	0.09										
Spain26 375 4841.48														
200 000	BANCO BILBAO VIZ 19-31/12/2049 FRN	EUR	214 232	0.01										
1 500 000	BANCO BILBAO VIZ 20-16/01/2030 FRN	EUR	1 496 990	0.08	800 000	AVIVA PLC 14-03/07/2044 FRN	EUR	888 202	0.05					
2 600 000	BANCO BILBAO VIZ 20-31/12/2060 FRN	EUR	2 869 461	0.16	1 000 000	BP CAPITAL PLC 20-22/06/2169 FRN	EUR	1 065 100	0.06					
2 000 000	BANCO SABADELL 20-11/03/2027 FRN	EUR	2 064 523	0.12	2 500 000	BRITISH TELECOMM 20-18/08/2080 FRN	EUR	2 448 848	0.14					
200 000	BANCO SANTANDER 17-31/12/2049	EUR	211 167	0.01	200 000	LLOYDS BANKING 14-27/06/2049 FRN	EUR	214 479	0.01					
200 000	BANCO SANTANDER 17-31/12/2049 FRN	EUR	208 500	0.01	2 500 000	LLOYDS BANKING GROUP PLC 18-07/09/2028 FRN	EUR	2 572 770	0.14					
200 000	BANCO SANTANDER 19-31/12/2049 FRN	USD	180 778	0.01	218 000	LLOYDS BK GR PLC 18-31/12/2049 FRN	USD	205 013	0.01					
200 000	BANCO SANTANDER 20-31/12/2060 FRN	EUR	200 268	0.01	600 000	LLOYDS BK GR PLC 19-31/12/2059 FRN	GBP	699 380	0.04					
1 000 000	BANKINTER SA 17-06/04/2027 FRN	EUR	1 021 886	0.06	200 000	NGG FINANCE 19-05/12/2079 FRN	EUR	202 890	0.01					
500 000	CAIXABANK 17-14/07/2028 FRN	EUR	522 689	0.03	300 000	SSE PLC 20-31/12/2060 FRN	EUR	318 422	0.02					
200 000	CAIXABANK 17-31/12/2049 FRN	EUR	220 736	0.01	2 000 000	STANDARD CHART 20-09/09/2030 FRN	EUR	2 141 378	0.12					
3 000 000	CAIXABANK 18-17/04/2030 FRN	EUR	3 135 530	0.18	200 000	STANDARD CHART 20-31/12/2060 FRN	USD	174 394	0.01					
200 000	CAIXABANK 18-31/12/2049 FRN	EUR	204 667	0.01	400 000	VODAFONE GROUP 18-03/01/2079 FRN	EUR	414 540	0.02					
3 600 000	CAIXABANK 20-10/07/2026 FRN	EUR	3 692 999	0.21	1 000 000	VODAFONE GROUP 20-27/08/2080 FRN	EUR	1 042 017	0.06					
8 100 000	CAIXABANK 20-18/11/2026 FRN	EUR	8 126 206	0.46	656 000	VODAFONE GROUP 20-27/08/2080 FRN	EUR	673 456	0.04					
400 000	CAIXABANK 20-31/12/2060 FRN	EUR	440 250	0.02	Portugal12 468 4940.70									
500 000	IBERCAJA 20-23/07/2030 FRN	EUR	481 208	0.03										
500 000	MAPFRE 17-31/03/2047 FRN	EUR	580 565	0.03										
500 000	UNICAJA ES 19-13/11/2029 FRN	EUR	502 829	0.03										
					1 800 000	CAIXA GERAL DEPO 18-28/06/2028 FRN	EUR	1 973 375	0.11					
					7 300 000	EDP SA 19-30/04/2079 FRN	EUR	8 006 202	0.45					
					2 500 000	EDP SA 20-20/07/2080 FRN	EUR	2 488 917	0.14					
					Austria11 446 2030.64									
					400 000	BAWAG GROUP AG 20-31/12/2060 FRN	EUR	406 500	0.02					
					200 000	ERSTE GROUP 20-08/09/2031 FRN	EUR	208 590	0.01					
					800 000	ERSTE GROUP 20-31/12/2060 FRN	EUR	755 003	0.04					
					2 000 000	ERSTE GROUP 20-31/12/2060 FRN	EUR	2 067 421	0.12					
					700 000	LENZING AG 20-31/12/2060 FRN	EUR	718 844	0.04					
					2 500 000	OMV AG 15-29/12/2049 FRN	EUR	3 056 813	0.17					
					1 000 000	OMV AG 15-29/12/2049 FRN	EUR	1 043 445	0.06					

BNP PARIBAS FUNDS SICAV Sustainable Euro Corporate Bond

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
400 000	OMV AG 18-31/12/2049 FRN	EUR	418 210	0.02
1 000 000	OMV AG 20-31/12/2060 FRN	EUR	1 038 434	0.06
1 600 000	RAIFFEISEN BK IN 20-31/12/2060 FRN	EUR	1 732 943	0.10
	<i>Luxembourg</i>		<i>10 080 889</i>	<i>0.57</i>
200 000	CPI PROPERTY GRO 20-31/12/2060 FRN	EUR	208 980	0.01
6 600 000	GRAND CITY PROP 20-31/12/2060 FRN	EUR	6 503 304	0.37
3 000 000	SWISS RE FIN 19-30/04/2050 FRN	EUR	3 368 605	0.19
	<i>Ireland</i>		<i>6 504 527</i>	<i>0.38</i>
265 000	AIB GROUP PLC 19-31/12/2059 FRN	EUR	279 445	0.02
2 091 000	AIB GROUP PLC 20-30/05/2031 FRN	EUR	2 225 325	0.13
255 000	AIB GROUP PLC 20-31/12/2060 FRN	EUR	281 658	0.02
480 000	BANK OF IRELAND 20-31/12/2060 FRN	EUR	518 493	0.03
3 000 000	ZURICH FINANCE 20-17/09/2050 FRN	EUR	3 199 606	0.18
	<i>Sweden</i>		<i>5 236 315</i>	<i>0.30</i>
200 000	NORDEA BANK AB 15-29/12/2049 FRN	USD	166 278	0.01
200 000	NORDEA BANK AB 17-31/12/2049 FRN	EUR	206 781	0.01
200 000	SKANDINAV ENSKIL 17-31/12/2049	USD	168 141	0.01
4 000 000	TELIA CO AB 20-11/05/2081 FRN	EUR	4 044 905	0.23
600 000	VOLVO TREAS AB 14-10/03/2078 FRN	EUR	650 210	0.04
	<i>Denmark</i>		<i>5 227 027</i>	<i>0.30</i>
678 000	JYSKE BANK A/S 20-28/01/2031 FRN	EUR	674 461	0.04
800 000	NYKREDIT 20-31/12/2060 FRN	EUR	841 565	0.05
2 400 000	ORSTED A/S 17-24/11/3017 FRN	EUR	2 511 771	0.14
1 170 000	ORSTED A/S 19-09/12/3019 FRN	EUR	1 199 230	0.07
	<i>Australia</i>		<i>1 017 595</i>	<i>0.06</i>
1 000 000	AUST & NZ BANK 19-21/11/2029 FRN	EUR	1 017 595	0.06
	<i>Finland</i>		<i>706 075</i>	<i>0.04</i>
200 000	NORDEA BANK 19-31/12/2049 FRN	USD	187 585	0.01
500 000	OP CORPORATE BK 20-09/06/2030 FRN	EUR	518 490	0.03
	<i>Cyprus</i>		<i>204 940</i>	<i>0.01</i>
200 000	AROUNDTOWN SA 19-12/01/2168 FRN	EUR	204 940	0.01
	<i>Norway</i>		<i>170 955</i>	<i>0.01</i>
200 000	DNB BANK ASA 16-29/12/2049 FRN	USD	170 955	0.01
Total securities portfolio			1 763 695 588	99.18

BNP PARIBAS FUNDS SICAV Sustainable Global Corporate Bond

Securities portfolio at 31/12/2020

Expressed in USD

Expressed in USD				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									
<i>United States of America</i>									
310 000	ABBOTT IL FIN 0.100% 19-19/11/2024	EUR	382 900	0.07	200 000	BOSTON PROPERTIES LP 3.650% 16-01/02/2026	USD	227 540	0.04
380 000	ABBOTT IL FIN 0.375% 19-19/11/2027	EUR	476 722	0.09	300 000	BOSTON SCIENTIFC 0.625% 19-01/12/2027	EUR	370 272	0.07
750 000	ABBOTT LABORATORIES 4.900% 16-30/11/2046	USD	1 108 735	0.21	300 000	BRISTOL-MYERS 3.625% 20-15/05/2024	USD	327 774	0.06
200 000	ABBVIE INC 1.250% 19-18/11/2031	EUR	263 556	0.05	500 000	BRISTOL-MYERS 4.550% 20-20/02/2048	USD	696 215	0.13
300 000	ABBVIE INC 1.375% 16-17/05/2024	EUR	383 008	0.07	1 250 000	CF INDUSTRIES IN 4.500% 16-01/12/2026	USD	1 472 492	0.27
3 500 000	ABBVIE INC 3.200% 20-21/11/2029	USD	3 937 907	0.74	3 000 000	CHEVRON USA INC 2.343% 20-12/08/2050	USD	2 904 904	0.55
1 200 000	ABBVIE INC 4.450% 16-14/05/2046	USD	1 526 099	0.28	350 000	CISCO SYSTEMS 5.900% 09-15/02/2039	USD	537 946	0.10
275 000	ABBVIE INC 4.550% 20-15/03/2035	USD	347 810	0.06	1 250 000	CITIGROUP INC 4.125% 16-25/07/2028	USD	1 457 415	0.27
56 000	ABBVIE INC 4.750% 20-15/03/2045	USD	72 797	0.01	460 000	CLOROX COMPANY 3.100% 17-01/10/2027	USD	517 204	0.10
300 000	AFLAC INC 3.625% 14-15/11/2024	USD	334 633	0.06	400 000	CNH INDUSTRIAL 4.200% 18-15/01/2024	USD	438 157	0.08
500 000	AGILENT TECH INC 2.100% 20-04/06/2030	USD	519 230	0.10	700 000	COCA-COLA CO/THE 0.125% 20-15/03/2029	EUR	862 295	0.16
1 500 000	AGILENT TECH INC 2.750% 19-15/09/2029	USD	1 636 491	0.30	128 000	COCA-COLA CO/THE 1.250% 19-08/03/2031	EUR	174 368	0.03
1 500 000	AIR LEASE CORP 3.125% 20-01/12/2030	USD	1 558 272	0.29	200 000	COLGATE-PALM CO 0.875% 19-12/11/2039	EUR	267 155	0.05
300 000	AIR PROD & CHEM 0.500% 20-05/05/2028	EUR	379 590	0.07	215 000	COMCAST CORP 0.250% 20-20/05/2027	EUR	266 809	0.05
550 000	ALLY FINANCIAL 4.250% 16-15/04/2021	USD	555 425	0.10	200 000	COMCAST CORP 0.750% 20-20/02/2032	EUR	254 259	0.05
1 250 000	ALLY FINANCIAL 5.125% 14-30/09/2024	USD	1 438 663	0.27	165 000	COMCAST CORP 1.250% 20-20/02/2040	EUR	218 124	0.04
1 500 000	ALLY FINANCIAL 5.800% 20-01/05/2025	USD	1 788 060	0.33	1 750 000	COMCAST CORP 1.950% 20-15/01/2031	USD	1 798 109	0.33
600 000	AMAZON.COM INC 4.050% 18-22/08/2047	USD	790 629	0.15	1 000 000	COMCAST CORP 2.450% 20-15/08/2052	USD	969 417	0.18
500 000	AMERICAN EXPRESS 4.050% 13-03/12/2042	USD	638 455	0.12	500 000	COMCAST CORP 2.800% 20-15/01/2051	USD	519 218	0.10
1 250 000	AMERICAN INTERNATIONAL GROUP 3.900% 16-01/04/2026	USD	1 423 752	0.26	1 500 000	COMCAST CORP 3.999% 17-01/11/2049	USD	1 891 339	0.35
1 000 000	AMGEN INC 3.150% 20-21/02/2040	USD	1 091 823	0.20	1 750 000	CONAGRA BRANDS 4.850% 18-01/11/2028	USD	2 169 928	0.41
1 300 000	AMGEN INC 4.400% 15-01/05/2045	USD	1 645 327	0.31	500 000	CONAGRA BRANDS 5.400% 18-01/11/2048	USD	710 898	0.13
1 000 000	AON CORP 2.800% 20-15/05/2030	USD	1 089 778	0.20	1 000 000	CONSOLIDATED EDISON 3.850% 16-15/06/2046	USD	1 168 851	0.22
2 185 000	AON CORP 3.750% 19-02/05/2029	USD	2 543 310	0.48	1 250 000	CRH AMERICA FIN 3.400% 17-09/05/2027	USD	1 393 312	0.26
285 000	APPLE INC 0.000% 19-15/11/2025	EUR	352 052	0.07	750 000	CSX CORP 2.400% 19-15/02/2030	USD	807 885	0.15
300 000	APPLE INC 0.500% 19-15/11/2031	EUR	384 515	0.07	500 000	CSX CORP 4.100% 12-15/03/2044	USD	616 535	0.11
300 000	APPLE INC 3.450% 15-09/02/2045	USD	362 105	0.07	500 000	CVS HEALTH CORP 3.625% 20-01/04/2027	USD	569 356	0.11
156 000	AT&T INC 0.250% 19-04/03/2026	EUR	192 294	0.04	82 000	CVS HEALTH CORP 3.700% 18-09/03/2023	USD	87 711	0.02
100 000	AT&T INC 0.800% 19-04/03/2030	EUR	126 464	0.02	1 000 000	CVS HEALTH CORP 3.750% 20-01/04/2030	USD	1 163 548	0.22
100 000	AT&T INC 1.800% 18-05/09/2026	EUR	133 117	0.02	100 000	DANAHER CORP 1.700% 20-30/03/2024	EUR	129 361	0.02
232 000	AT&T INC 1.800% 19-14/09/2039	EUR	301 618	0.06	100 000	DANAHER CORP 2.100% 20-30/09/2026	EUR	136 334	0.03
100 000	AT&T INC 2.450% 15-15/03/2035	EUR	143 592	0.03	500 000	DANAHER CORP 2.500% 20-30/03/2030	EUR	729 911	0.14
3 650 000	AT&T INC 2.750% 20-01/06/2031	USD	3 896 686	0.73	1 000 000	DANAHER CORP 2.600% 20-01/10/2050	USD	1 028 760	0.19
300 000	AT&T INC 3.150% 17-04/09/2036	EUR	463 655	0.09	750 000	DEERE & CO 3.750% 20-15/04/2050	USD	970 985	0.18
500 000	AT&T INC 3.300% 20-01/02/2052	USD	495 268	0.09	2 000 000	DELL INT / EMC 5.300% 19-01/10/2029	USD	2 449 203	0.46
330 000	AT&T INC 3.800% 19-15/02/2027	USD	379 181	0.07	1 000 000	DIAMOND 1 FIN/DI 6.020% 16-15/06/2026	USD	1 219 887	0.23
200 000	AT&T INC 4.450% 16-01/04/2024	USD	222 958	0.04	1 640 000	DIGITAL REALTY 3.600% 19-01/07/2029	USD	1 877 594	0.35
1 500 000	AT&T INC 4.750% 15-15/05/2046	USD	1 858 880	0.34	500 000	DISCOVER BANK 3.450% 16-27/07/2026	USD	558 376	0.10
100 000	BALL CORP 4.375% 15-15/12/2023	EUR	134 588	0.02	750 000	DOMINION ENERGY 3.375% 20-01/04/2030	USD	851 296	0.16
500 000	BANK OF AMERICA CORP 4.183% 16-25/11/2027	USD	579 664	0.11	500 000	DOMINION ENERGY 4.250% 18-01/06/2028	USD	597 781	0.11
1 500 000	BANK OF AMERICA CORP 4.750% 15-21/04/2045	USD	2 035 543	0.38	500 000	DOMINION RESOURCES 4.700% 14-01/12/2044	USD	654 346	0.12
100 000	BAXTER INTL 0.400% 19-15/05/2024	EUR	124 443	0.02	50 000	DOMINION RESOURCES 5.250% 03-01/08/2033	USD	65 551	0.01
250 000	BAXTER INTL 1.300% 19-15/05/2029	EUR	331 750	0.06	200 000	DOMINION RESOURCES 6.300% 03-15/03/2033	USD	276 450	0.05
1 500 000	BECTON DICKINSON 2.823% 20-20/05/2030	USD	1 646 221	0.31	1 500 000	DOW CHEMICAL CO 2.100% 20-15/11/2030	USD	1 532 102	0.28
1 514 000	BECTON DICKINSON 3.700% 17-06/06/2027	USD	1 733 980	0.32	661 000	DOW CHEMICAL CO 3.500% 14-01/10/2024	USD	724 415	0.13
1 700 000	BIOGEN INC 2.250% 20-01/05/2030	USD	1 762 880	0.33	1 000 000	DUKE REALTY 2.875% 19-15/11/2029	USD	1 104 672	0.20
1 000 000	BIOGEN INC 3.150% 20-01/05/2050	USD	1 032 168	0.19	1 000 000	EATON CORP 3.103% 17-15/09/2027	USD	1 107 884	0.21
90 000	BORGWARNER AUTO 4.375% 15-15/03/2045	USD	105 709	0.02	750 000	EATON CORP 4.000% 13-02/11/2032	USD	910 745	0.17
500 000	BOSTON PROPERTIES LP 2.750% 16-01/10/2026	USD	542 407	0.10	100 000	ELI LILLY & CO 1.625% 15-02/06/2026	EUR	133 488	0.02
					600 000	ELI LILLY & CO 1.700% 19-01/11/2049	EUR	862 201	0.16

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Sustainable Global Corporate Bond

Securities portfolio at 31/12/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
500 000	EXELON CORP 3.400% 16-15/04/2026	USD	561 543	0.10	1 000 000	LOWES COS INC 3.650% 19-05/04/2029	USD	1 167 313	0.22
150 000	EXELON CORP 3.950% 16-15/06/2025	USD	169 578	0.03	1 500 000	LOWES COS INC 4.500% 20-15/04/2030	USD	1 860 767	0.35
1 500 000	EXELON CORP 4.450% 16-15/04/2046	USD	1 907 033	0.35	171 000	MACYS RETAIL HLD 2.875% 12-15/02/2023	USD	164 374	0.03
1 250 000	EXELON CORP 4.700% 20-15/04/2050	USD	1 659 377	0.31	1 920 000	MARRIOTT INTERNATIONAL 3.125% 16-15/06/2026	USD	2 040 569	0.38
200 000	FEDEX CORP 3.200% 15-01/02/2025	USD	219 801	0.04	460 000	MCCORMICK 3.400% 17-15/08/2027	USD	517 827	0.10
1 000 000	FEDEX CORP 4.050% 18-15/02/2048	USD	1 204 087	0.22	400 000	MCDONALDS CORP 1.000% 16-15/11/2023	EUR	506 080	0.09
1 000 000	FEDEX CORP 4.250% 20-15/05/2030	USD	1 215 877	0.23	100 000	MCDONALDS CORP 1.600% 19-15/03/2031	EUR	137 521	0.03
500 000	FEDEX CORP 4.400% 17-15/01/2047	USD	623 219	0.12	1 000 000	MCDONALDS CORP 2.125% 20-01/03/2030	USD	1 053 835	0.20
500 000	FIFTH THIRD BANK 3.850% 16-15/03/2026	USD	567 637	0.11	500 000	MCDONALDS CORP 3.625% 19-01/09/2049	USD	584 900	0.11
1 000 000	FIVE COR FND TRS 4.419% 13-15/11/2023	USD	1 108 292	0.21	500 000	MCDONALDS CORP 4.450% 18-01/09/2048	USD	654 704	0.12
500 000	FORD MOTOR CO 4.346% 16-08/12/2026	USD	532 943	0.10	1 500 000	MICRON TECH 4.185% 19-15/02/2027	USD	1 751 322	0.32
313 000	FORD MOTOR CO 6.625% 98-01/10/2028	USD	366 993	0.07	1 000 000	MICRON TECH 4.663% 19-15/02/2030	USD	1 226 307	0.23
250 000	FORD MOTOR CO 7.450% 99-16/07/2031	USD	320 182	0.06	500 000	MICROSOFT CORP 3.700% 16-08/08/2046	USD	631 679	0.12
1 000 000	FORD MOTOR CRED 3.250% 20-15/09/2025	EUR	1 284 744	0.24	100 000	MMS USA FIN INC 1.750% 19-13/06/2031	EUR	133 017	0.02
2 000 000	FOX CORP 4.709% 20-25/01/2029	USD	2 414 416	0.46	1 500 000	MORGAN STANLEY 3.950% 15-23/04/2027	USD	1 727 612	0.32
400 000	GEN MOTORS FIN 0.850% 20-26/02/2026	EUR	491 878	0.09	1 750 000	MORGAN STANLEY 4.375% 17-22/01/2047	USD	2 376 327	0.45
400 000	GEN MOTORS FIN 2.200% 19-01/04/2024	EUR	517 487	0.10	2 750 000	MOSAIC CO 4.050% 17-15/11/2027	USD	3 104 948	0.59
217 000	GENERAL MILLS IN 0.450% 20-15/01/2026	EUR	271 094	0.05	800 000	MYLAN NV 3.125% 16-22/11/2028	EUR	1 163 722	0.22
2 000 000	GENERAL MOTORS C 6.125% 20-01/10/2025	USD	2 424 731	0.46	100 000	NESTLE HOLDINGS 0.875% 17-18/07/2025	EUR	128 072	0.02
1 000 000	GILEAD SCIENCES 4.150% 16-01/03/2047	USD	1 217 759	0.23	1 000 000	NEWELL BRANDS 4.200% 16-01/04/2026	USD	1 101 500	0.20
1 000 000	HALLIBURTON CO 2.920% 20-01/03/2030	USD	1 056 264	0.20	659 000	NEWELL RUBBERMAI 3.850% 16-01/04/2023	USD	691 219	0.13
1 000 000	HALLIBURTON CO 5.000% 15-15/11/2045	USD	1 187 961	0.22	320 000	NVIDIA CORP 2.850% 20-01/04/2030	USD	358 676	0.07
102 000	HARLEY-DAVIDSON 0.900% 19-19/11/2024	EUR	126 463	0.02	500 000	NVIDIA CORP 3.200% 16-16/09/2026	USD	565 545	0.10
2 000 000	HARTFORD FINL 2.800% 19-19/08/2029	USD	2 186 432	0.42	500 000	NVIDIA CORP 3.500% 20-01/04/2050	USD	603 538	0.11
2 000 000	HCA INC 4.500% 16-15/02/2027	USD	2 318 707	0.44	3 500 000	OMNICOM GROUP 2.450% 20-30/04/2030	USD	3 712 496	0.70
350 000	HIGH ST FDG TR I 4.111% 18-15/02/2028	USD	401 783	0.07	3 900 000	ORACLE CORP 2.950% 20-01/04/2030	USD	4 351 591	0.82
500 000	HOME DEPOT INC 3.350% 20-15/04/2050	USD	594 182	0.11	1 000 000	PACKAGING CORP 3.400% 17-15/12/2027	USD	1 123 810	0.21
700 000	HOME DEPOT INC 4.250% 15-01/04/2046	USD	932 696	0.17	500 000	PARKER-HANNIFIN 4.200% 14-21/11/2034	USD	610 853	0.11
900 000	HUNTSMAN INT LLC 4.500% 19-01/05/2029	USD	1 041 115	0.19	100 000	PFIZER INC 1.000% 17-06/03/2027	EUR	130 252	0.02
500 000	HUNTSMAN INT LLC 5.125% 16-15/11/2022	USD	534 257	0.10	1 000 000	PNC FINANCIAL 2.550% 20-22/01/2030	USD	1 093 468	0.20
100 000	IBM CORP 0.650% 20-11/02/2032	EUR	126 333	0.02	500 000	PNC FINANCIAL 3.150% 17-19/05/2027	USD	560 081	0.10
100 000	IBM CORP 0.950% 17-23/05/2025	EUR	128 205	0.02	575 000	PRINCIPAL FINANCIAL 3.100% 16-15/11/2026	USD	639 642	0.12
1 000 000	IBM CORP 1.950% 20-15/05/2030	USD	1 030 133	0.19	1 760 000	PRINCIPAL FINL 2.125% 20-15/06/2030	USD	1 838 605	0.34
1 050 000	IBM CORP 3.500% 19-15/05/2029	USD	1 213 243	0.23	140 000	PROCTER & GAMBLE 1.875% 18-30/10/2038	EUR	217 811	0.04
200 000	IBM CORP 6.500% 98-15/01/2028	USD	263 819	0.05	300 000	PROLOGIS EURO 0.375% 20-06/02/2028	EUR	374 321	0.07
500 000	INTEL CORP 4.100% 17-11/05/2047	USD	628 760	0.12	1 500 000	PROLOGIS LP 2.125% 20-15/10/2050	USD	1 387 786	0.26
250 000	INTERNATIONAL FL 4.375% 17-01/06/2047	USD	303 461	0.06	1 500 000	PROLOGIS LP 2.250% 20-15/04/2030	USD	1 605 922	0.30
1 250 000	INTL PAPER CO 4.350% 17-15/08/2048	USD	1 631 128	0.30	500 000	PRUDENTIAL FIN 3.700% 19-13/03/2051	USD	597 860	0.11
600 000	JOHNSON CONTROLS 0.375% 20-15/09/2027	EUR	742 526	0.14	500 000	PRUDENTIAL FIN 3.935% 18-07/12/2049	USD	607 633	0.11
200 000	KELLOGG CO 1.000% 16-17/05/2024	EUR	252 814	0.05	2 600 000	QUALCOMM INC 2.150% 20-20/05/2030	USD	2 753 258	0.52
1 000 000	KELLOGG CO 2.100% 20-01/06/2030	USD	1 050 783	0.19	2 100 000	REGENERON PHARM 1.750% 20-15/09/2030	USD	2 065 307	0.38
1 000 000	KELLOGG CO 3.400% 17-15/11/2027	USD	1 133 596	0.21	1 000 000	REPUBLIC SVCS 1.450% 20-15/02/2031	USD	976 056	0.18
500 000	KELLOGG CO 4.500% 16-01/04/2046	USD	646 772	0.12	610 000	REPUBLIC SVCS 2.900% 16-01/07/2026	USD	672 680	0.12
1 700 000	KEURIG DR PEPPER 3.200% 20-01/05/2030	USD	1 919 495	0.36	200 000	ROCHE HOLDINGS INC 2.625% 16-15/05/2026	USD	218 896	0.04
1 500 000	KEURIG DR PEPPER 4.597% 19-25/05/2028	USD	1 821 978	0.34	1 673 000	SCHLUMBERGER HLD 3.900% 19-17/05/2028	USD	1 892 103	0.35
500 000	KEYCORP 2.550% 19-01/10/2029	USD	539 176	0.10	77 000	SCHLUMBERGER HLD 4.000% 15-21/12/2025	USD	87 510	0.02
1 250 000	KEYCORP 4.100% 18-30/04/2028	USD	1 483 329	0.28	250 000	SCHLUMBERGER HLD 4.300% 19-01/05/2029	USD	291 850	0.05
2 500 000	KRAFT HEINZ FOOD 4.250% 20-01/03/2031	USD	2 779 488	0.53	3 000 000	SENSATA TECHNOLO 3.750% 20-15/02/2031	USD	3 098 852	0.59
750 000	LAM RESEARCH 2.875% 20-15/06/2050	USD	803 948	0.15	1 500 000	STEEL DYNAMICS 3.250% 20-15/01/2031	USD	1 676 775	0.31
1 250 000	LAM RESEARCH 4.000% 19-15/03/2029	USD	1 490 803	0.28					
810 000	LEAR CORP 3.800% 17-15/09/2027	USD	905 532	0.17					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Sustainable Global Corporate Bond

Securities portfolio at 31/12/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 725 000	SYSCO CORP 2.400% 20-15/02/2030	USD	1 795 009	0.33	100 000	ATOS SE 1.750% 18-07/05/2025	EUR	131 193	0.02
900 000	SYSCO CORP 3.300% 16-15/07/2026	USD	998 625	0.19	400 000	ATOS SE 2.500% 18-07/11/2028	EUR	575 764	0.11
2 000 000	TERRAFORM POWER 5.000% 17-31/01/2028	USD	2 247 300	0.43	200 000	AUCHAN SA 2.875% 20-29/01/2026	EUR	270 703	0.05
100 000	THERMO FISHER 0.750% 16-12/09/2024	EUR	125 960	0.02	1 100 000	BANQ FED CRD MUT 0.100% 20-08/10/2027	EUR	1 353 738	0.25
200 000	THERMO FISHER 1.400% 17-23/01/2026	EUR	261 715	0.05	600 000	BNP PARIBAS 0.500% 16-01/06/2022	EUR	743 508	0.14
100 000	THERMO FISHER 1.450% 17-16/03/2027	EUR	132 685	0.02	600 000	BNP PARIBAS 1.000% 18-17/04/2024	EUR	759 262	0.14
100 000	THERMO FISHER 1.750% 20-15/04/2027	EUR	134 738	0.03	300 000	BNP PARIBAS 1.125% 19-28/08/2024	EUR	382 155	0.07
100 000	THERMO FISHER 1.875% 19-01/10/2049	EUR	141 232	0.03	100 000	BNP PARIBAS 2.875% 16-01/10/2026	EUR	137 913	0.03
1 200 000	TOYOTA MOTOR CRED 0.000% 17-21/07/2021	EUR	1 470 700	0.27	100 000	BOUYGUES 1.125% 20-24/07/2028	EUR	132 290	0.02
1 000 000	UNION PAC CORP 2.400% 20-05/02/2030	USD	1 076 364	0.20	400 000	BPCE 0.125% 19-04/12/2024	EUR	494 372	0.09
500 000	UNION PAC CORP 3.250% 20-05/02/2050	USD	571 487	0.11	800 000	BPCE 1.125% 15-14/12/2022	EUR	1 005 852	0.19
500 000	UNION PAC CORP 3.799% 16-01/10/2051	USD	609 549	0.11	100 000	BUREAU VERITAS 1.875% 18-06/01/2025	EUR	129 729	0.02
400 000	UNITED PARCEL SERVICE 0.375% 17-15/11/2023	EUR	497 444	0.09	100 000	CAISSE NA REA MU 2.125% 19-16/09/2029	EUR	127 483	0.02
1 000 000	UNITED RENTAL NA 3.875% 20-15/02/2031	USD	1 050 300	0.19	100 000	CAPGEMINI SE 1.000% 18-18/10/2024	EUR	127 050	0.02
2 000 000	US BANCORP 3.000% 19-30/07/2029	USD	2 243 975	0.43	300 000	CAPGEMINI SE 1.125% 20-23/06/2030	EUR	389 723	0.07
1 500 000	VENTAS REALTY LP 3.000% 19-15/01/2030	USD	1 608 887	0.30	100 000	CAPGEMINI SE 1.250% 20-15/04/2022	EUR	124 412	0.02
455 000	VERIZON COMM INC 0.875% 19-08/04/2027	EUR	584 320	0.11	200 000	CAPGEMINI SE 1.750% 18-18/04/2028	EUR	271 731	0.05
400 000	VERIZON COMM INC 0.875% 19-19/03/2032	EUR	511 456	0.09	300 000	CARREFOUR SA 2.625% 20-15/12/2027	EUR	427 879	0.08
486 000	VERIZON COMM INC 1.250% 19-08/04/2030	EUR	645 914	0.12	100 000	CIE DE ST GOBAIN 1.125% 18-23/03/2026	EUR	129 211	0.02
100 000	VERIZON COMM INC 1.300% 20-18/05/2033	EUR	132 913	0.02	600 000	COVIVIO 1.125% 19-17/09/2031	EUR	750 764	0.14
1 500 000	VERIZON COMM INC 4.000% 20-22/03/2050	USD	1 817 791	0.34	300 000	CRDT AGR ASSR 2.000% 20-17/07/2030	EUR	392 058	0.07
1 080 000	VERIZON COMMUNICATIONS INC 4.522% 15-15/09/2048	USD	1 389 330	0.26	1 300 000	CRED AGRICOLE SA 0.125% 20-09/12/2027	EUR	1 586 743	0.29
462 000	VERIZON COMMUNICATIONS INC 5.012% 17-15/04/2049	USD	639 720	0.12	900 000	CRED AGRICOLE SA 0.375% 19-21/10/2025	EUR	1 120 116	0.21
144 000	VF CORP 0.250% 20-25/02/2028	EUR	177 907	0.03	200 000	CRED AGRICOLE SA 2.000% 19-25/03/2029	EUR	269 985	0.05
1 250 000	VIRGINIA EL&PWR 2.450% 20-15/12/2050	USD	1 257 631	0.23	500 000	DANONE 0.395% 20-10/06/2029	EUR	629 403	0.12
2 000 000	WALGREENS BOOTS 3.450% 16-01/06/2026	USD	2 214 657	0.42	200 000	DANONE 1.000% 18-26/03/2025	EUR	256 965	0.05
1 000 000	WALT DISNEY CO 2.750% 19-01/09/2049	USD	1 060 115	0.20	400 000	DASSAULT SYSTEME 0.125% 19-16/09/2026	EUR	495 167	0.09
1 500 000	WALT DISNEY CO 3.000% 16-30/07/2046	USD	1 635 135	0.30	700 000	ELEC DE FRANCE 1.000% 16-13/10/2026	EUR	906 561	0.17
1 000 000	WASTE MANAGEMENT 2.500% 20-15/11/2050	USD	1 008 165	0.19	100 000	ELIS SA 1.000% 19-03/04/2025	EUR	120 875	0.02
350 000	WASTE MANAGEMENT 3.500% 14-15/05/2024	USD	382 135	0.07	100 000	ELIS SA 1.750% 19-11/04/2024	EUR	123 885	0.02
500 000	WASTE MANAGEMENT 3.900% 15-01/03/2035	USD	608 912	0.11	100 000	ESSILORLUXOTTICA 0.125% 19-27/05/2025	EUR	123 219	0.02
1 000 000	WELLTOWER 4.000% 15-01/06/2025	USD	1 129 838	0.21	200 000	ESSILORLUXOTTICA 0.250% 20-05/01/2024	EUR	247 531	0.05
500 000	WELLTOWER INC 3.100% 19-15/01/2030	USD	546 395	0.10	100 000	ESSILORLUXOTTICA 0.500% 20-05/06/2028	EUR	126 468	0.02
1 850 000	WESTERN DIGITAL 4.750% 18-15/02/2026	USD	2 047 076	0.38	100 000	FAURECIA 2.375% 19-15/06/2027	EUR	123 250	0.02
250 000	WHIRLPOOL CORP 4.500% 16-01/06/2046	USD	309 643	0.06	100 000	FAURECIA 2.625% 18-15/06/2025	EUR	124 236	0.02
250 000	WHIRLPOOL CORP 4.750% 19-26/02/2029	USD	305 234	0.06	100 000	FAURECIA 3.125% 19-15/06/2026	EUR	125 604	0.02
3 750 000	WRKCO INC 4.900% 19-15/03/2029	USD	4 609 346	0.87	100 000	FONCIERE DES REGIONS 1.875% 16-20/05/2026	EUR	132 072	0.02
725 000	XYLEM INC 3.250% 16-01/11/2026	USD	814 828	0.15	800 000	HOLDING DINFRA 1.625% 20-18/09/2029	EUR	1 039 302	0.19
100 000	ZIMMER BIOMET 1.164% 19-15/11/2027	EUR	127 987	0.02	1 500 000	ICADE 1.500% 17-13/09/2027	EUR	1 995 688	0.37
135 000	ZIMMER BIOMET HOLDINGS 3.550% 15-01/04/2025	USD	149 160	0.03	200 000	ICADE SANTE SAS 1.375% 19-17/09/2030	EUR	261 679	0.05
France			41 993 528	7.72	200 000	ILIAD 2.375% 20-17/06/2026	EUR	253 653	0.05
100 000	AEROPORT PARIS 1.125% 19-18/06/2034	EUR	127 223	0.02	100 000	IMERYS SA 0.875% 16-31/03/2022	EUR	123 395	0.02
100 000	AEROPORT PARIS 2.125% 20-02/10/2026	EUR	136 554	0.03	100 000	JCDECAUX SA 2.625% 20-24/04/2028	EUR	133 698	0.02
100 000	ALD SA 1.250% 18-11/10/2022	EUR	125 198	0.02	200 000	KERING 0.750% 20-13/05/2028	EUR	257 062	0.05
300 000	APRR SA 0.125% 20-18/01/2029	EUR	370 213	0.07	200 000	KLEPIERRE 1.625% 17-13/12/2032	EUR	264 703	0.05
100 000	ARKEMA 0.125% 20-14/10/2026	EUR	123 378	0.02	1 000 000	KLEPIERRE SA 0.875% 20-17/02/2031	EUR	1 243 603	0.23
200 000	ARKEMA 0.750% 19-03/12/2029	EUR	256 238	0.05	300 000	LA BANQUE POSTAL 1.375% 19-24/04/2029	EUR	401 109	0.07
					100 000	LA MONDIALE 0.750% 20-20/04/2026	EUR	123 545	0.02
					100 000	LA POSTE 1.450% 18-30/11/2028	EUR	136 194	0.03
					200 000	LA POSTE SA 0.625% 20-21/10/2026	EUR	254 275	0.05
					100 000	LEGRAND SA 0.625% 19-24/06/2028	EUR	127 671	0.02
					100 000	LEGRAND SA 0.750% 20-20/05/2030	EUR	129 465	0.02
					100 000	MERCIALYS 1.800% 18-27/02/2026	EUR	120 175	0.02
					400 000	MICHELIN 0.000% 20-02/11/2028	EUR	487 876	0.09
					200 000	MICHELIN 0.625% 20-02/11/2040	EUR	249 612	0.05

BNP PARIBAS FUNDS SICAV Sustainable Global Corporate Bond

Securities portfolio at 31/12/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	MICHELIN 0.875% 18-03/09/2025	EUR	128 001	0.02	156 000	ALLIANDER 0.375% 20-10/06/2030	EUR	197 025	0.04
200 000	ORANGE 0.000% 19-04/09/2026	EUR	245 743	0.05	100 000	ALLIANDER 0.875% 16-22/04/2026	EUR	128 864	0.02
600 000	ORANGE 0.125% 20-16/09/2029	EUR	738 581	0.14	123 000	ALLIANDER 0.875% 19-24/06/2032	EUR	163 772	0.03
500 000	ORANGE 0.500% 19-04/09/2032	EUR	625 985	0.12	200 000	ASML HOLDING NV 0.250% 20-25/02/2030	EUR	249 063	0.05
100 000	ORANGE 1.000% 16-12/05/2025	EUR	128 042	0.02	50 000	BMW FINANCE NV 0.000% 19-24/03/2023	EUR	61 371	0.01
600 000	ORANGE 1.000% 18-12/09/2025	EUR	770 864	0.14	20 000	BMW FINANCE NV 0.375% 20-14/01/2027	EUR	25 048	0.00
200 000	ORANGE 1.125% 19-15/07/2024	EUR	254 900	0.05	97 000	BMW FINANCE NV 0.750% 19-13/07/2026	EUR	123 766	0.02
300 000	ORANGE 1.375% 18-20/03/2028	EUR	402 477	0.07	400 000	COCA-COLA HBC BV 0.625% 19-21/11/2029	EUR	505 558	0.09
300 000	ORANGE 1.375% 19-04/09/2049	EUR	413 928	0.08	40 000	CONTI-GUMMI FIN 1.125% 20-25/09/2024	EUR	50 611	0.01
200 000	ORANGE 1.875% 18-12/09/2030	EUR	285 160	0.05	400 000	CONTI-GUMMI FIN 2.125% 20-27/11/2023	EUR	517 252	0.10
100 000	ORANGE 2.000% 19-15/01/2029	EUR	140 818	0.03	300 000	COOPERATIEVE RAB 0.125% 16-11/10/2021	EUR	368 739	0.07
900 000	PEUGEOT 1.125% 19-18/09/2029	EUR	1 152 344	0.21	900 000	COOPERATIEVE RAB 0.250% 19-30/10/2026	EUR	1 121 832	0.21
600 000	PEUGEOT 2.000% 17-23/03/2024	EUR	774 282	0.14	200 000	DAIMLER INTL FIN 0.250% 19-06/11/2023	EUR	246 287	0.05
2 600 000	PEUGEOT 2.000% 18-20/03/2025	EUR	3 380 755	0.64	100 000	DEUTSCHE TEL FIN 0.625% 16-03/04/2023	EUR	124 731	0.02
400 000	PEUGEOT 2.375% 16-14/04/2023	EUR	514 383	0.10	100 000	DEUTSCHE TEL FIN 0.875% 17-30/01/2024	EUR	126 368	0.02
200 000	PEUGEOT 2.750% 20-15/05/2026	EUR	272 917	0.05	200 000	DEUTSCHE TEL FIN 1.375% 18-01/12/2025	EUR	262 696	0.05
10 000	RCI BANQUE 0.750% 17-26/09/2022	EUR	12 360	0.00	200 000	DIGITAL DUTCH 0.625% 20-15/07/2025	EUR	250 297	0.05
200 000	RENAULT 1.000% 17-08/03/2023	EUR	244 897	0.05	600 000	DIGITAL DUTCH 1.250% 20-01/02/2031	EUR	775 716	0.14
200 000	RENAULT 1.000% 18-18/04/2024	EUR	240 986	0.04	100 000	DIGITAL DUTCH 1.500% 20-15/03/2030	EUR	132 015	0.02
100 000	RENAULT 1.250% 19-24/06/2025	EUR	119 359	0.02	146 000	DSM NV 0.250% 20-23/06/2028	EUR	182 243	0.03
300 000	RENAULT 2.375% 20-25/05/2026	EUR	371 141	0.07	600 000	EDP FINANCE BV 0.375% 19-16/09/2026	EUR	745 701	0.14
400 000	RENAULT 3.125% 14-05/03/2021	EUR	491 022	0.09	100 000	EDP FINANCE BV 1.500% 17-22/11/2027	EUR	133 473	0.02
116 000	REXEL SA 2.125% 17-15/06/2025	EUR	142 582	0.03	156 000	EDP FINANCE BV 1.625% 18-26/01/2026	EUR	205 496	0.04
200 000	REXEL SA 2.750% 19-15/06/2026	EUR	249 458	0.05	140 000	EDP FINANCE BV 1.875% 17-29/09/2023	EUR	180 412	0.03
500 000	SANOFI 0.875% 19-21/03/2029	EUR	659 752	0.12	500 000	EDP FINANCE BV 1.875% 18-13/10/2025	EUR	665 034	0.12
100 000	SANOFI 1.000% 20-01/04/2025	EUR	128 369	0.02	100 000	EDP FINANCE BV 2.625% 14-18/01/2022	EUR	125 949	0.02
100 000	SANOFI 1.250% 19-21/03/2034	EUR	141 478	0.03	307 000	ENBW 1.875% 18-31/10/2033	EUR	454 774	0.08
100 000	SCHLUMBERGER FIN 1.000% 18-18/02/2026	EUR	128 881	0.02	240 000	ENEL FIN INTL NV 0.375% 19-17/06/2027	EUR	299 100	0.06
400 000	SCHNEIDER ELEC 0.000% 20-12/06/2023	EUR	492 333	0.09	600 000	ENEL FIN INTL NV 1.500% 19-21/07/2025	EUR	784 044	0.15
200 000	SCHNEIDER ELEC 1.500% 19-15/01/2028	EUR	271 241	0.05	500 000	ENEL FINANCE INTERNATIONAL NV 1.000% 17-16/09/2024	EUR	636 780	0.12
100 000	SCHNEIDER ELECTRIC 1.375% 18-21/06/2027	EUR	133 649	0.02	1 211 000	ENEL FINANCE INTERNATIONAL NV 1.125% 18-16/09/2026	EUR	1 579 335	0.29
200 000	SNCF RESEAU 0.875% 19-22/01/2029	EUR	265 429	0.05	256 000	ENEXIS HOLDING 0.625% 20-17/06/2032	EUR	328 634	0.06
300 000	SOCIETE GENERALE 0.125% 16-05/10/2021	EUR	368 665	0.07	100 000	EVONIK FIN BV 0.750% 16-07/09/2028	EUR	128 669	0.02
600 000	SOCIETE GENERALE 1.250% 20-12/06/2030	EUR	776 014	0.14	584 000	GLOBAL SWITCH 1.375% 20-07/10/2030	EUR	742 549	0.14
100 000	ST GOBAIN 3.625% 12-15/06/2021	EUR	124 455	0.02	1 000 000	IBERDROLA INTL 0.375% 16-15/09/2025	EUR	1 250 019	0.23
100 000	SUEZ 1.250% 20-02/04/2027	EUR	130 967	0.02	400 000	IBERDROLA INTL 1.125% 16-21/04/2026	EUR	520 019	0.10
100 000	SUEZ 1.250% 20-14/05/2035	EUR	133 331	0.02	300 000	ING GROEP NV 2.500% 18-15/11/2030	EUR	453 098	0.08
100 000	TOTAL CAP INTL 0.696% 19-31/05/2028	EUR	128 689	0.02	500 000	INNOGY FINANCE 1.250% 17-19/10/2027	EUR	661 649	0.12
100 000	TOTAL CAP INTL 1.375% 17-04/10/2029	EUR	136 970	0.03	133 000	IPD 3 BV 5.500% 20-01/12/2025	EUR	167 617	0.03
100 000	TOTAL CAP INTL 1.491% 20-08/04/2027	EUR	134 000	0.02	100 000	ISS FINANCE B.V. 1.250% 20-07/07/2025	EUR	124 689	0.02
100 000	TOTAL CAP INTL 1.994% 20-08/04/2032	EUR	146 125	0.03	200 000	KONINKLIJKE KPN 0.625% 16-09/04/2025	EUR	248 547	0.05
400 000	UNIBAIL-RODAMCO 1.000% 15-14/03/2025	EUR	505 627	0.09	500 000	KONINKLIJKE KPN 0.875% 20-14/12/2032	EUR	620 198	0.12
600 000	URW 0.625% 20-04/05/2027	EUR	730 664	0.14	200 000	KPN NV 5.625% 09-30/09/2024	EUR	290 119	0.05
100 000	URW 1.375% 20-04/12/2031	EUR	123 040	0.02	100 000	LEASEPLAN CORP 1.375% 19-07/03/2024	EUR	127 483	0.02
100 000	VINCI SA 0.000% 20-27/11/2028	EUR	122 485	0.02	100 000	MONDELEZ INTL 0.875% 19-01/10/2031	EUR	129 669	0.02
<i>The Netherlands</i>			30 680 647	5.61	600 000	MONDELEZ INTL HLDINGS NE 20-22/09/2026	EUR	736 096	0.14
200 000	ABN AMRO BANK NV 0.500% 19-15/04/2026	EUR	252 836	0.05	600 000	NATURGY ENERGY GROUP F 0.875% 17-15/05/2025	EUR	761 879	0.14
400 000	ABN AMRO BANK NV 0.625% 16-31/05/2022	EUR	496 196	0.09					
885 000	ABN AMRO BANK NV 0.875% 18-22/04/2025	EUR	1 130 527	0.21					
200 000	ABN AMRO BANK NV 1.250% 20-28/05/2025	EUR	257 516	0.05					
100 000	ABN AMRO BANK NV 2.875% 16-18/01/2028	EUR	128 572	0.02					
233 000	AHOLD DELHAIZE 0.250% 19-26/06/2025	EUR	290 482	0.05					
191 000	AHOLD DELHAIZE 0.875% 17-19/09/2024	EUR	242 488	0.04					
381 000	AHOLD DELHAIZE 1.125% 18-19/03/2026	EUR	495 730	0.09					
100 000	AHOLD DELHAIZE 1.750% 20-02/04/2027	EUR	135 612	0.03					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Sustainable Global Corporate Bond

Securities portfolio at 31/12/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	OF EUROPEAN GRP 2.875% 19-15/02/2025	EUR	124 290	0.02	100 000	JAGUAR LAND ROVR 2.750% 17-24/01/2021	GBP	136 374	0.03
500 000	PHILIPS NV 0.500% 19-22/05/2026	EUR	630 506	0.12	500 000	LLOYDS BANKING 4.650% 16-24/03/2026	USD	575 826	0.11
100 000	PHILIPS NV 0.750% 18-02/05/2024	EUR	125 696	0.02	135 000	MARKS & SPENCER 3.750% 20-19/05/2026	GBP	188 148	0.03
100 000	PHILIPS NV 1.375% 18-02/05/2028	EUR	134 613	0.02	100 000	MONDI FINANCE PL 1.625% 18-27/04/2026	EUR	131 768	0.02
400 000	POSTNL 0.625% 19-23/09/2026	EUR	506 222	0.09	100 000	NATIONWIDE BLDG 0.250% 20-22/07/2025	EUR	123 373	0.02
103 000	RELX FINANCE 0.000% 20-18/03/2024	EUR	126 306	0.02	115 000	NATL GRID ELECT 0.190% 20-20/01/2025	EUR	142 219	0.03
237 000	ROYAL SCHIPHOL 1.500% 18-05/11/2030	EUR	324 015	0.06	160 000	OTE PLC 0.875% 19-24/09/2026	EUR	202 254	0.04
210 000	SCHLUMBERGER FIN 0.250% 19-15/10/2027	EUR	260 779	0.05	200 000	OTE PLC 2.375% 18-18/07/2022	EUR	252 864	0.05
100 000	SCHLUMBERGER FIN 0.500% 19-15/10/2031	EUR	124 241	0.02	200 000	SSE PLC 0.875% 17-06/09/2025	EUR	254 458	0.05
130 000	SHELL INTL FIN 1.125% 20-07/04/2024	EUR	166 108	0.03	400 000	SSE PLC 1.375% 18-04/09/2027	EUR	529 159	0.10
300 000	SHELL INTL FIN 2.500% 16-12/09/2026	USD	329 078	0.06	200 000	TESCO CORP TREAS 0.875% 19-29/05/2026	EUR	252 096	0.05
192 000	SIEMENS FINAN 0.125% 19-05/09/2029	EUR	238 909	0.04	100 000	TITAN GLOBAL FIN 2.750% 20-09/07/2027	EUR	126 537	0.02
100 000	SIEMENS FINAN 0.125% 20-05/06/2022	EUR	123 056	0.02	100 000	UNILEVER NV 0.500% 18-06/01/2025	EUR	125 702	0.02
100 000	SIEMENS FINAN 0.250% 20-05/06/2024	EUR	124 379	0.02	100 000	UNILEVER NV 0.875% 17-31/07/2025	EUR	128 304	0.02
100 000	SIEMENS FINAN 0.300% 19-28/02/2024	EUR	124 564	0.02	200 000	VIRGIN MEDIA FIN 3.750% 20-15/07/2030	EUR	248 858	0.05
100 000	SIEMENS FINAN 0.375% 20-05/06/2026	EUR	125 792	0.02	153 000	VMED O2 UK FIN 3.250% 20-31/01/2031	EUR	192 092	0.04
100 000	SIEMENS FINAN 0.500% 20-20/02/2032	EUR	128 453	0.02	522 000	VODAFONE GROUP 0.900% 19-24/11/2026	EUR	671 735	0.12
100 000	SWISSCOM FIN 0.375% 20-14/11/2028	EUR	126 026	0.02	100 000	VODAFONE GROUP 2.875% 17-20/11/2037	EUR	156 484	0.03
151 000	TENNET HLD BV 0.125% 20-30/11/2032	EUR	183 665	0.03	500 000	VODAFONE GROUP 4.375% 13-19/02/2043	USD	617 022	0.11
112 000	TENNET HLD BV 0.500% 20-30/11/2040	EUR	137 066	0.03	3 000 000	VODAFONE GROUP 4.375% 18-30/05/2028	USD	3 583 076	0.67
100 000	TENNET HLD BV 0.875% 19-03/06/2030	EUR	131 476	0.02	265 000	YORKSHIRE BLD SOC 0.625% 20-21/09/2025	EUR	331 843	0.06
200 000	TENNET HLD BV 1.375% 18-05/06/2028	EUR	269 516	0.05		<i>Spain</i>		<i>16 321 874</i>	<i>3.02</i>
100 000	UPC HOLDING BV 3.875% 17-15/06/2029	EUR	125 454	0.02	300 000	ABERTI 2.375% 19-27/09/2027	EUR	406 192	0.08
200 000	UPJOHN FINANCE 1.023% 20-23/06/2024	EUR	252 178	0.05	100 000	ABERTI 3.000% 19-27/03/2031	EUR	142 273	0.03
100 000	UPJOHN FINANCE 1.908% 20-23/06/2032	EUR	135 081	0.03	100 000	ABERTIS INFRAEST 0.625% 19-15/07/2025	EUR	125 094	0.02
2 000 000	UPJOHN INC 2.700% 20-22/06/2030	USD	2 117 467	0.39	400 000	ACS SERVICIOS CO 1.875% 18-20/04/2026	EUR	525 259	0.10
200 000	VOLKSBANK NV 0.010% 19-16/09/2024	EUR	245 945	0.05	200 000	AMADEUS IT GROUP SA 1.500% 18-18/09/2026	EUR	261 261	0.05
280 000	WOLTERS KLUWER N 0.750% 20-03/07/2030	EUR	357 193	0.07	100 000	BANCO BILBAO VIZ 0.750% 20-04/06/2025	EUR	126 915	0.02
500 000	ZIGGO 3.375% 20-28/02/2030	EUR	613 916	0.11	300 000	BANCO BILBAO VIZ 1.000% 19-21/06/2026	EUR	385 898	0.07
100 000	ZIGGO BV 2.875% 19-15/01/2030	EUR	124 412	0.02	700 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.375% 18-14/05/2025	EUR	908 540	0.17
	<i>United Kingdom</i>		<i>17 708 234</i>	<i>3.27</i>	400 000	BANCO SANTANDER 0.300% 19-04/10/2026	EUR	498 379	0.09
170 000	APTIV PLC 1.600% 16-15/09/2028	EUR	224 622	0.04	800 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	1 035 753	0.19
200 000	ASTRAZENECA PLC 0.250% 16-12/05/2021	EUR	244 861	0.05	400 000	BANCO SANTANDER 1.625% 20-22/10/2030	EUR	511 542	0.09
100 000	ASTRAZENECA PLC 1.250% 16-12/05/2028	EUR	132 561	0.02	100 000	BANCO SANTANDER 2.125% 18-08/02/2028	EUR	133 352	0.02
100 000	BP CAP MKY BV 0.933% 20-04/12/2040	EUR	122 684	0.02	1 100 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	1 370 628	0.25
600 000	BP CAPITAL PLC 1.876% 20-07/04/2024	EUR	780 766	0.14	300 000	BANKINTER SA 0.875% 19-05/03/2024	EUR	378 129	0.07
300 000	BRITISH TELECOMM 0.500% 19-12/09/2025	EUR	373 580	0.07	100 000	CELLNEX TELECOM 1.750% 20-23/10/2030	EUR	123 373	0.02
300 000	BRITISH TELECOMM 1.125% 19-12/09/2029	EUR	385 245	0.07	600 000	ENAGAS FIN SA 0.375% 20-05/11/2032	EUR	739 513	0.14
100 000	BRITISH TELECOMM PLC 1.000% 17-21/11/2024	EUR	126 468	0.02	100 000	IBERDROLA FIN SA 0.875% 20-16/06/2025	EUR	127 279	0.02
1 175 000	CNH INDUSTRIAL N 3.850% 17-15/11/2027	USD	1 320 295	0.24	700 000	IBERDROLA FIN SA 1.000% 16-07/03/2024	EUR	885 169	0.16
700 000	COCA-COLA EURO 0.200% 20-02/12/2028	EUR	855 046	0.16	400 000	IBERDROLA FIN SA 1.000% 17-07/03/2025	EUR	511 168	0.09
100 000	COCA-COLA EURO 1.750% 20-27/03/2026	EUR	132 452	0.02	200 000	IBERDROLA FIN SA 1.250% 17-13/09/2027	EUR	266 075	0.05
153 000	COCA-COLA EUROPEAN PARTNERS 1.500% 18-08/11/2027	EUR	203 349	0.04	200 000	IBERDROLA FIN SA 1.250% 18-28/10/2026	EUR	262 712	0.05
1 500 000	CREDIT AGRICOLE 0.750% 18-05/12/2023	EUR	1 886 889	0.35	200 000	INMOBILIARIA COL 1.350% 20-14/10/2028	EUR	252 680	0.05
124 000	GLAXOSMITHKLINE 0.000001% 19-23/09/2023	EUR	152 331	0.03	300 000	INMOBILIARIA COLONIAL 2.000% 18-17/04/2026	EUR	394 567	0.07
285 000	GLAXOSMITHKLINE 0.125% 20-12/05/2023	EUR	351 177	0.07	500 000	MERLIN PROPRTIE 1.875% 19-04/12/2034	EUR	619 071	0.11
100 000	GLAXOSMITHKLINE 1.000% 17-12/09/2026	EUR	129 418	0.02					
125 000	GLAXOSMITHKLINE 1.750% 18-21/05/2030	EUR	175 171	0.03					
100 000	HAMMERSON PLC 2.000% 14-01/07/2022	EUR	119 667	0.02					
700 000	HEATHROW FNDG 1.500% 20-12/10/2025	EUR	895 063	0.17					
100 000	ITV PLC 2.000% 16-01/12/2023	EUR	126 397	0.02					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Sustainable Global Corporate Bond

Securities portfolio at 31/12/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
200 000	RED ELECTRICA FI 0.375% 20-24/07/2028	EUR	251 639	0.05	305 000	CIE FINANCIERE RICHEMONT 1.000% 18-26/03/2026	EUR	395 002	0.07
3 900 000	TELEFONICA EMIS 1.069% 19-05/02/2024	EUR	4 938 643	0.93	1 400 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	1 709 865	0.32
100 000	TELEFONICA EMIS 1.957% 19-01/07/2039	EUR	140 770	0.03	500 000	CNH IND FIN 1.625% 19-03/07/2029	EUR	641 997	0.12
<i>Germany</i>			<i>15 626 854</i>	<i>2.89</i>	385 000	CNH IND FIN 1.750% 19-25/03/2027	EUR	498 492	0.09
1 000 000	ADIDAS AG 0.000% 20-05/10/2028	EUR	1 230 923	0.23	100 000	CNH IND FIN 1.875% 18-19/01/2026	EUR	130 675	0.02
800 000	ADIDAS AG 0.000% 20-09/09/2024	EUR	986 284	0.18	100 000	CNH INDUSTRIAL FIN 1.750% 17-12/09/2025	EUR	130 188	0.02
200 000	ADIDAS AG 0.625% 20-10/09/2035	EUR	255 925	0.05	300 000	CPI PROPERTY GRO 1.625% 19-23/04/2027	EUR	377 045	0.07
600 000	BASF SE 0.250% 20-05/06/2027	EUR	749 558	0.14	100 000	DH EUROPE 1.350% 19-18/09/2039	EUR	131 262	0.02
300 000	BERLIN HYP AG 0.500% 16-26/09/2023	EUR	372 084	0.07	400 000	EUROFINS SCIEN 2.125% 17-25/07/2024	EUR	519 188	0.10
600 000	BERLIN HYP AG 0.500% 19-05/11/2029	EUR	769 622	0.14	200 000	INGERSOLL-RAND 3.550% 14-01/11/2024	USD	220 907	0.04
300 000	BERLIN HYP AG 1.125% 17-25/10/2027	EUR	389 800	0.07	1 800 000	INGERSOLL-RAND 3.800% 19-21/03/2029	USD	2 093 586	0.39
300 000	BERLIN HYP AG 1.500% 18-18/04/2028	EUR	399 493	0.07	100 000	JOHN DEERE CASH 1.375% 20-02/04/2024	EUR	128 768	0.02
1 000 000	COMMERZBANK AG 0.375% 20-01/09/2027	EUR	1 231 026	0.23	200 000	LOGICOR FIN 3.250% 18-13/11/2028	EUR	287 096	0.05
1 000 000	COMMERZBANK AG 1.250% 18-23/10/2023	EUR	1 265 160	0.23	480 000	MEDTRONIC GLOBAL 0.000% 20-15/10/2025	EUR	589 128	0.11
100 000	COMMERZBANK AG 4.000% 17-30/03/2027	EUR	138 008	0.03	276 000	MEDTRONIC GLOBAL 0.375% 20-15/10/2028	EUR	346 115	0.06
300 000	DAIMLER AG 0.750% 19-08/02/2030	EUR	377 607	0.07	100 000	MEDTRONIC GLOBAL 1.125% 19-07/03/2027	EUR	130 576	0.02
700 000	DAIMLER AG 0.750% 20-10/09/2030	EUR	890 787	0.17	100 000	MEDTRONIC GLOBAL 1.375% 20-15/10/2040	EUR	132 936	0.02
10 000	DAIMLER AG 1.625% 20-22/08/2023	EUR	12 775	0.00	166 000	MEDTRONIC GLOBAL 1.625% 19-07/03/2031	EUR	230 890	0.04
50 000	DAIMLER AG 2.625% 20-07/04/2025	EUR	67 752	0.01	100 000	MEDTRONIC GLOBAL 1.750% 19-02/07/2049	EUR	141 283	0.03
208 000	DEUTSCHE POST AG 0.375% 20-20/05/2026	EUR	261 221	0.05	133 000	MEDTRONIC GLOBAL 2.250% 19-07/03/2039	EUR	201 399	0.04
155 000	DEUTSCHE POST AG 0.750% 20-20/05/2029	EUR	201 227	0.04	202 000	NESTLE FIN INTL 0.000% 20-03/03/2033	EUR	243 079	0.05
100 000	DEUTSCHE TELEKOM 0.875% 19-25/03/2026	EUR	128 485	0.02	91 000	NESTLE FIN INTL 0.000% 20-03/12/2025	EUR	112 467	0.02
300 000	DEUTSCHE TELEKOM 1.375% 19-05/07/2034	EUR	410 987	0.08	272 000	NESTLE FIN INTL 0.000% 20-12/11/2024	EUR	336 859	0.06
100 000	DEUTSCHE TELEKOM 1.750% 19-09/12/2049	EUR	142 408	0.03	198 000	NESTLE FIN INTL 0.125% 20-12/11/2027	EUR	245 283	0.05
100 000	DEUTSCHE TELEKOM 1.750% 19-25/03/2031	EUR	140 876	0.03	98 000	NESTLE FIN INTL 0.375% 20-03/12/2040	EUR	121 418	0.02
600 000	DEUTSCHE WOHNEN 1.000% 20-30/04/2025	EUR	766 843	0.14	210 000	NESTLE FIN INTL 0.375% 20-12/05/2032	EUR	264 996	0.05
300 000	E.ON SE 0.000% 19-28/08/2024	EUR	369 055	0.07	36 000	NESTLE FIN INTL 1.125% 20-01/04/2026	EUR	46 955	0.01
200 000	E.ON SE 0.250% 19-24/10/2026	EUR	249 000	0.05	70 000	NESTLE FINANCE INTERNATIONAL 0.375% 17-18/01/2024	EUR	87 299	0.02
400 000	E.ON SE 0.350% 19-28/02/2030	EUR	497 504	0.09	522 000	NOVARTIS FINANCE 0.000% 20-23/09/2028	EUR	641 126	0.12
320 000	E.ON SE 0.375% 20-29/09/2027	EUR	402 169	0.07	146 000	PROLOGIS INTL II 1.625% 20-17/06/2032	EUR	201 008	0.04
143 000	E.ON SE 0.875% 20-20/08/2031	EUR	186 991	0.03	100 000	RICHEMONT INT 0.750% 20-26/05/2028	EUR	129 021	0.02
69 000	E.ON SE 1.000% 20-07/10/2025	EUR	88 714	0.02	145 000	RICHEMONT INTERNATIONAL 2.000% 18-26/03/2038	EUR	220 234	0.04
100 000	INFINEON TECH 0.750% 20-24/06/2023	EUR	124 960	0.02	100 000	SES SA 4.750% 11-11/03/2021	EUR	123 336	0.02
100 000	INFINEON TECH 1.125% 20-24/06/2026	EUR	129 081	0.02	400 000	WHIRLPOOL FIN 1.100% 17-09/11/2027	EUR	522 197	0.10
100 000	INFINEON TECH 1.625% 20-24/06/2029	EUR	133 426	0.02	<i>Japan</i>			<i>11 620 796</i>	<i>2.17</i>
100 000	INFINEON TECH 2.000% 20-24/06/2032	EUR	138 829	0.03	200 000	MITSUB UFJ FIN 0.848% 19-19/07/2029	EUR	258 142	0.05
100 000	K&S AG 2.625% 17-06/04/2023	EUR	119 391	0.02	1 500 000	MITSUB UFJ FIN 2.048% 20-17/07/2030	USD	1 560 556	0.29
100 000	K&S AG 3.250% 18-18/07/2024	EUR	118 756	0.02	118 000	MITSUBISHI UFJ FINANCE 0.980% 18-09/10/2023	EUR	148 804	0.03
400 000	LANDESBANK BADEN-WUERTT 0.200% 17-13/12/2021	EUR	491 190	0.09	1 000 000	MITSUBISHI UFJ FINANCE G 3.850% 16-01/03/2026	USD	1 150 022	0.21
200 000	LB BADEN-WUERT 0.375% 19-24/05/2024	EUR	249 968	0.05	157 000	MIZUHO FINANCIAL 0.214% 20-07/10/2025	EUR	194 134	0.04
200 000	LB BADEN-WUERT 0.375% 19-29/07/2026	EUR	249 436	0.05	325 000	MIZUHO FINANCIAL 0.956% 17-16/10/2024	EUR	412 294	0.08
100 000	MERCK FIN SERVIC 0.005% 19-15/12/2023	EUR	122 893	0.02	100 000	SUMITOMO MITSUI 0.303% 20-28/10/2027	EUR	123 570	0.02
300 000	MERCK FIN SERVIC 0.875% 19-05/07/2031	EUR	393 973	0.07	822 000	SUMITOMO MITSUI 0.465% 19-30/05/2024	EUR	1 024 820	0.19
200 000	SAP SE 0.000% 20-17/05/2023	EUR	245 939	0.05	700 000	SUMITOMO MITSUI 0.934% 17-11/10/2024	EUR	887 093	0.16
100 000	SAP SE 0.750% 18-10/12/2024	EUR	126 728	0.02	100 000	TAKEDA PHARM 0.750% 20-09/07/2027	EUR	126 993	0.02
<i>Luxembourg</i>			<i>13 667 998</i>	<i>2.51</i>	635 000	TAKEDA PHARM 1.000% 20-09/07/2029	EUR	812 182	0.15
106 000	ACTAVIS FUNDING 1.250% 17-01/06/2024	EUR	130 371	0.02	2 600 000	TAKEDA PHARM 2.050% 20-31/03/2030	USD	2 662 153	0.50
131 000	ALLERGAN FUNDING 0.500% 17-01/06/2021	EUR	159 916	0.03					
340 000	BECTON DICKINSON 0.174% 19-04/06/2021	EUR	416 147	0.08					
405 000	BECTON DICKINSON 0.632% 19-04/06/2023	EUR	502 213	0.09					
100 000	BECTON DICKINSON 1.208% 19-04/06/2026	EUR	127 675	0.02					

BNP PARIBAS FUNDS SICAV Sustainable Global Corporate Bond

Securities portfolio at 31/12/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets		
1 500 000	TAKEDA PHARMACEU 5.000% 19-26/11/2028	USD	1 859 509	0.35	830 000	TELIA CO AB 0.125% 20-27/11/2030	EUR	1 010 127	0.19		
200 000	TAKEDA PHARMACEUTICAL 1.125% 18-21/11/2022	EUR	250 244	0.05	100 000	VOLVO CAR AB 2.500% 20-07/10/2027	EUR	129 192	0.02		
100 000	TAKEDA PHARMACEUTICAL 3.000% 18-21/11/2030	EUR	150 280	0.03	100 000	VOLVO TREAS AB 1.625% 20-26/05/2025	EUR	130 418	0.02		
Italy				11 328 057	2.09	Ireland				2 384 599	0.43
109 000	A2A SPA 1.000% 19-16/07/2029	EUR	143 144	0.03	100 000	CRH FINANCE 1.375% 16-18/10/2028	EUR	133 510	0.02		
300 000	AEROPORTI ROMA 1.625% 20-02/02/2029	EUR	369 348	0.07	175 000	CRH SMW FINANCE 1.250% 20-05/11/2026	EUR	228 936	0.04		
1 000 000	ASSICURAZIONI 2.124% 19-01/10/2030	EUR	1 299 006	0.24	142 000	EATON CAPITAL 0.697% 19-14/05/2025	EUR	179 381	0.03		
260 000	ASSICURAZIONI 2.429% 20-14/07/2031	EUR	347 590	0.06	160 000	EATON CAPITAL 0.750% 16-20/09/2024	EUR	202 277	0.04		
200 000	ENI SPA 1.250% 20-18/05/2026	EUR	259 391	0.05	600 000	GE CAPITAL INTL 3.373% 16-15/11/2025	USD	666 907	0.12		
159 000	HERA SPA 0.250% 20-03/12/2030	EUR	195 143	0.04	500 000	SHIRE ACQ INV IE 3.200% 16-23/09/2026	USD	559 064	0.10		
300 000	HERA SPA 0.875% 19-05/07/2027	EUR	386 363	0.07	200 000	SMURFIT KAPPA AQ 2.875% 18-15/01/2026	EUR	270 104	0.05		
100 000	IGD 2.125% 19-28/11/2024	EUR	115 405	0.02	100 000	ZURICH FINANCE 1.625% 19-17/06/2039	EUR	144 420	0.03		
610 000	INTESA SANPAOLO 0.750% 19-04/12/2024	EUR	764 550	0.14	Finland				2 326 392	0.43	
900 000	INTESA SANPAOLO 0.875% 17-27/06/2022	EUR	1 117 365	0.21	268 000	NOKIA OYJ 2.000% 19-11/03/2026	EUR	340 430	0.06		
100 000	INTESA SANPAOLO 1.750% 18-20/03/2028	EUR	132 556	0.02	100 000	NOKIA OYJ 2.375% 20-15/05/2025	EUR	129 353	0.02		
100 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	132 243	0.02	100 000	NORDEA BANK 0.375% 19-28/05/2026	EUR	125 734	0.02		
300 000	INTESA SANPAOLO 2.925% 20-14/10/2030	EUR	385 925	0.07	430 000	OP CORPORATE BK 0.100% 20-16/11/2027	EUR	526 621	0.10		
100 000	INTESA SANPAOLO 6.625% 13-13/09/2023	EUR	139 489	0.03	200 000	OP CORPORATE BK 0.375% 19-26/02/2024	EUR	249 437	0.05		
405 000	MEDIOBANCA SPA 1.000% 20-08/09/2027	EUR	512 437	0.10	100 000	OUTOKUMPU OYJ 4.125% 18-18/06/2024	EUR	123 389	0.02		
100 000	PIRELLI & C SPA 1.375% 18-25/01/2023	EUR	123 158	0.02	287 000	STORA ENSO OYJ 0.625% 20-02/12/2030	EUR	356 498	0.07		
100 000	RADIOTELEVISIONE 1.375% 19-04/12/2024	EUR	125 955	0.02	390 000	UPM-KYMMENE OYJ 0.125% 20-19/11/2028	EUR	474 930	0.09		
700 000	SNAM 0.000% 20-07/12/2028	EUR	850 871	0.16	Canada				1 778 041	0.33	
300 000	SNAM 0.750% 20-17/06/2030	EUR	385 487	0.07	600 000	BROOKFIELD FIN 4.250% 16-02/06/2026	USD	697 932	0.13		
200 000	TELECOM ITALIA 2.375% 17-12/10/2027	EUR	254 535	0.05	600 000	ROYAL BANK OF CANADA 4.650% 16-27/01/2026	USD	708 278	0.13		
100 000	TELECOM ITALIA 2.500% 17-19/07/2023	EUR	127 917	0.02	300 000	ROYAL BK CANADA 0.250% 19-02/05/2024	EUR	371 831	0.07		
100 000	TELECOM ITALIA 2.750% 19-15/04/2025	EUR	127 948	0.02	Australia				1 666 522	0.31	
100 000	TELECOM ITALIA 3.000% 16-30/09/2025	EUR	130 414	0.02	161 000	MACQUARIE GROUP 0.350% 20-03/03/2028	EUR	197 651	0.04		
510 000	TERNA S.P.A. 1.000% 18-23/07/2023	EUR	643 712	0.12	300 000	NATIONAL AUSTRALIA BANK 0.350% 17-07/09/2022	EUR	371 205	0.07		
592 000	TERNA SPA 0.375% 20-25/09/2030	EUR	738 227	0.14	167 000	NATIONAL AUSTRALIA BANK 0.625% 18-30/08/2023	EUR	209 099	0.04		
400 000	TERNA SPA 1.000% 19-10/04/2026	EUR	516 086	0.10	100 000	TELSTRA CORP LTD 1.000% 20-23/04/2030	EUR	131 354	0.02		
100 000	UNICREDIT SPA 0.500% 19-09/04/2025	EUR	123 833	0.02	600 000	WESTPAC BANKING 0.625% 17-22/11/2024	EUR	757 213	0.14		
400 000	UNIONE DI BANCHE 1.500% 19-10/04/2024	EUR	512 831	0.10	Cyprus				1 459 460	0.27	
182 000	UNIPOL GRUPPO 3.250% 20-23/09/2030	EUR	235 514	0.04	1 000 000	AROUNDTOWN SA 0.000% 20-16/07/2026	EUR	1 197 778	0.22		
100 000	UNIPOL GRUPPO 3.500% 17-29/11/2027	EUR	131 614	0.02	200 000	AROUNDTOWN SA 1.625% 18-31/01/2028	EUR	261 682	0.05		
Sweden				5 677 085	1.03	Denmark				1 396 882	0.26
225 000	ESSITY AB 0.500% 20-03/02/2030	EUR	280 933	0.05	119 000	ISS GLOBAL A/S 0.875% 19-18/06/2026	EUR	143 509	0.03		
100 000	HOIST FINANCE AB 3.375% 20-27/11/2024	EUR	122 017	0.02	690 000	NYKREDIT 0.250% 20-13/01/2026	EUR	843 908	0.16		
100 000	INVESTOR AB 0.375% 20-29/10/2035	EUR	122 333	0.02	100 000	NYKREDIT 0.500% 20-10/07/2025	EUR	125 300	0.02		
800 000	MOLNLYCKE HLD 0.625% 20-15/01/2031	EUR	977 557	0.18	207 000	ORSTED A/S 1.500% 17-26/11/2029	EUR	284 165	0.05		
106 000	MOLNLYCKE HLD 0.875% 19-05/09/2029	EUR	133 760	0.02	Belgium				1 119 665	0.20	
200 000	MOLNLYCKE HLD 1.750% 15-28/02/2024	EUR	257 818	0.05	500 000	BELFIUS BANK SA 0.375% 20-02/09/2025	EUR	617 119	0.11		
500 000	NORDEA BANK AB 0.300% 17-30/06/2022	EUR	617 533	0.11	400 000	KBC GROUP NV 0.875% 18-27/06/2023	EUR	502 546	0.09		
100 000	SBAB BANK AB 0.500% 20-13/05/2025	EUR	125 545	0.02	Norway				846 189	0.15	
255 000	SKANDINAV ENSKIL 0.250% 20-19/05/2023	EUR	315 672	0.06	179 000	NORSK HYDRO ASA 2.000% 19-11/04/2029	EUR	231 390	0.04		
400 000	SKANDINAVISKA ENSKILDA BANK 0.300% 17-17/02/2022	EUR	492 945	0.09	500 000	SPAREBANK 1 SMN 0.125% 19-11/09/2026	EUR	614 799	0.11		
300 000	SKF AB 0.875% 19-15/11/2029	EUR	388 865	0.07							
301 000	SVENSKA HANDELSBANKEN 0.010% 20-02/12/202	EUR	367 559	0.07							
162 000	TELE2 AB 1.125% 18-15/05/2024	EUR	204 811	0.04							

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV Sustainable Global Corporate Bond

Securities portfolio at 31/12/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Bermuda</i>		823 276	0.15	100 000	CNP ASSURANCES 11-30/09/2041 FRN	EUR	128 319	0.02
215 000	MARVELL TECHNOLOGY 4.200% 18-22/06/2023	USD	232 664	0.04	100 000	CNP ASSURANCES 14-05/06/2045 FRN	EUR	140 016	0.03
500 000	MARVELL TECHNOLOGY 4.875% 18-22/06/2028	USD	590 612	0.11	100 000	CNP ASSURANCES 15-10/06/2047 FRN	EUR	147 000	0.03
	<i>Austria</i>		516 530	0.09	500 000	CNP ASSURANCES 19-27/07/2050 FRN	EUR	647 633	0.12
181 000	OMV AG 0.000% 20-16/06/2023	EUR	222 324	0.04	200 000	CRED AGRICOLE SA 19-31/12/2049 FRN	USD	224 210	0.04
118 000	OMV AG 0.750% 20-16/06/2030	EUR	151 117	0.03	800 000	CRED AGRICOLE SA 20-05/06/2030 FRN	EUR	1 020 639	0.19
100 000	OMV AG 1.000% 17-14/12/2026	EUR	130 204	0.02	200 000	CRED AGRICOLE SA 20-31/12/2060 FRN	EUR	264 620	0.05
10 000	OMV AG 1.500% 20-09/04/2024	EUR	12 885	0.00	100 000	CREDIT AGRICOLE ASSURANCES 15-29/01/2049 FRN	EUR	136 957	0.03
	<i>Portugal</i>		376 605	0.07	100 000	CREDIT AGRICOLE ASSURANCES 18-29/01/2048 FRN	EUR	132 069	0.02
300 000	CAIXA GERAL DEPO 1.250% 19-25/11/2024	EUR	376 605	0.07	300 000	CREDIT AGRICOLE SA 14-29/04/2049 FRN	EUR	374 747	0.07
	<i>Cayman Islands</i>		368 727	0.07	300 000	DANONE 17-31/12/2049 FRN	EUR	377 508	0.07
300 000	CIE GNRL DES ESTABL 0.250% 20-02/11/2032	EUR	368 727	0.07	100 000	ELEC DE FRANCE 13-29/01/2049 FRN	EUR	140 213	0.03
	<i>Iceland</i>		244 597	0.05	400 000	ELEC DE FRANCE 20-15/03/2169 FRN	EUR	513 674	0.10
200 000	ISLANDSBANKI 0.500% 20-20/11/2023	EUR	244 597	0.05	400 000	ELEC DE FRANCE 20-31/12/2060 FRN	EUR	532 379	0.10
	<i>Switzerland</i>		129 036	0.02	200 000	LA BANQUE POSTAL 19-31/12/2059 FRN	EUR	250 080	0.05
100 000	ARGENTUM NETHERLANDS 1.125% 18-17/09/2025	EUR	129 036	0.02	200 000	LA BANQUE POSTAL 20-17/06/2026 FRN	EUR	248 591	0.05
	Floating rate bonds		98 632 547	18.34	300 000	LA BANQUE POSTAL 20-26/01/2031 FRN	EUR	370 079	0.07
	<i>United States of America</i>		25 536 092	4.81	200 000	LA POSTE 18-31/12/2049 FRN	EUR	262 403	0.05
1 000 000	ALLSTATE CORP 13-15/08/2053 FRN	USD	1 067 262	0.20	200 000	ORANGE 14-29/10/2049 FRN	EUR	296 036	0.05
300 000	AT&T INC 18-05/09/2023 FRN	EUR	377 686	0.07	600 000	ORANGE 14-29/12/2049 FRN	EUR	833 992	0.15
400 000	AT&T INC 20-31/12/2060 FRN	EUR	490 939	0.09	200 000	ORANGE 19-31/12/2049 FRN	EUR	257 278	0.05
500 000	BANK OF AMER CRP 19-07/02/2030 FRN	USD	587 036	0.11	200 000	ORANGE 20-15/10/2169 FRN	EUR	252 833	0.05
1 000 000	BANK OF AMER CRP 19-15/03/2050 FRN	USD	1 306 224	0.24	200 000	SCOR SE 15-08/06/2046 FRN	EUR	275 818	0.05
900 000	BANK OF AMER CRP 20-24/10/2051 FRN	USD	934 682	0.17	100 000	SCOR SE 16-27/05/2048 FRN	EUR	146 091	0.03
1 750 000	BANK OF AMER CRP 20-29/04/2031 FRN	USD	1 872 837	0.35	200 000	SCOR SE 18-31/12/2049 FRN	USD	211 237	0.04
102 000	BANK OF AMER CRP 20-31/03/2029 FRN	EUR	154 996	0.03	100 000	SCOR SE 20-17/09/2051 FRN	EUR	124 015	0.02
400 000	BANK OF AMERICA CORP 18-25/04/2028 FRN	EUR	533 164	0.10	200 000	SOCIETE GENERALE 20-22/09/2028 FRN	EUR	252 346	0.05
20 000	CITIGROUP INC 05-25/02/2030 SR	EUR	28 071	0.01	1 000 000	SOCIETE GENERALE 20-24/11/2030 FRN	EUR	1 225 115	0.23
1 000 000	CITIGROUP INC 19-20/03/2030 FRN	USD	1 174 333	0.22	100 000	SOLVAY FIN 15-29/06/2049 FRN	EUR	139 485	0.03
1 250 000	CITIGROUP INC 20-03/06/2031 FRN	USD	1 331 118	0.25	400 000	SUEZ 19-31/12/2059 FRN	EUR	485 927	0.09
875 000	CITIGROUP INC 20-06/07/2026 FRN	EUR	1 126 334	0.21	300 000	TOTAL SA 16-29/12/2049 FRN	EUR	383 913	0.07
2 000 000	CITIGROUP INC 20-29/01/2031 FRN	USD	2 144 587	0.41	200 000	TOTAL SA 16-29/12/2049 FRN	EUR	274 850	0.05
2 000 000	HP ENTERPRISE 16-15/10/2025 FRN	USD	2 339 555	0.44	100 000	TOTAL SA 16-29/12/2049 FRN	EUR	127 814	0.02
2 000 000	JPMORGAN CHASE 20-13/05/2031 FRN	USD	2 187 627	0.42	100 000	TOTAL SA 19-31/12/2049 FRN	EUR	125 485	0.02
3 500 000	JPMORGAN CHASE 20-22/04/2031 FRN	USD	3 763 323	0.71	735 000	TOTAL SE 20-31/12/2060 FRN	EUR	931 321	0.17
2 000 000	JPMORGAN CHASE 20-22/04/2051 FRN	USD	2 219 441	0.42	200 000	UNIBAIL-RODAMCO 18-31/12/2049 FRN	EUR	229 428	0.04
200 000	METLIFE INC 06-15/12/2066 FRN	USD	257 000	0.05		<i>The Netherlands</i>		13 025 736	2.42
1 000 000	MORGAN STANLEY 19-23/01/2030 FRN	USD	1 217 369	0.23	1 000 000	ABERTIS FINANCE 20-31/12/2060 FRN	EUR	1 268 175	0.24
340 000	MORGAN STANLEY 20-26/10/2029 FRN	EUR	422 508	0.08	200 000	ABN AMRO BANK NV 17-31/12/2049 FRN	EUR	261 534	0.05
	<i>France</i>		16 265 462	3.03	200 000	ABN AMRO BANK NV 20-31/12/2060 FRN	EUR	259 763	0.05
300 000	ARKEMA 20-31/12/2060 FRN	EUR	362 942	0.07	145 000	ALLIANDER 18-31/12/2049 FRN	EUR	186 600	0.03
200 000	AXA SA 14-29/11/2049 FRN	EUR	273 017	0.05	100 000	ALLIANZ FINANCE 11-08/07/2041 FRN	EUR	125 860	0.02
300 000	AXA SA 16-06/07/2047 FRN	EUR	424 372	0.08	200 000	ARGENTUM NET 19-19/02/2049 FRN	EUR	279 053	0.05
100 000	BNP PARIBAS 14-31/12/2049 FRN	EUR	138 542	0.03	100 000	ASR NEDERLAND NV 15-29/09/2045 FRN	EUR	145 123	0.03
100 000	BNP PARIBAS 18-20/11/2030 FRN	EUR	132 013	0.02	114 000	ASR NEDERLAND NV 19-02/05/2049 FRN	EUR	155 766	0.03
300 000	BNP PARIBAS 19-04/06/2026 FRN	EUR	373 977	0.07	200 000	COOPERATIEVE RAB 18-31/12/2049 FRN	EUR	266 695	0.05
200 000	BNP PARIBAS 19-31/12/2049 FRN	USD	218 416	0.04	200 000	COOPERATIEVE RAB 19-31/12/2059 FRN	EUR	246 680	0.05
800 000	BNP PARIBAS 20-14/10/2027 FRN	EUR	989 430	0.18	200 000	COOPERATIEVE RAB 20-05/05/2028 FRN	EUR	256 306	0.05
100 000	BNP PARIBAS 20-15/01/2032 FRN	EUR	123 994	0.02	200 000	COOPERATIEVE RAB 20-31/12/2060 FRN	EUR	270 258	0.05
100 000	BPCE 14-08/07/2026 FRN	EUR	124 027	0.02	300 000	DEUTSCHE BAHN FIN 19-22/04/2168 FRN	EUR	370 623	0.07
500 000	BPCE 20-15/09/2027 FRN	EUR	620 611	0.12	100 000	DEUTSCHE BAHN FIN 19-31/12/2059 FRN	EUR	127 642	0.02
					100 000	FERROVIAL NL 17-31/12/2049 FRN	EUR	120 784	0.02

BNP PARIBAS FUNDS SICAV Sustainable Global Corporate Bond

Securities portfolio at 31/12/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
200 000	GENERALI FINANCE 14-30/11/2049 FRN	EUR	274 279	0.05	100 000	ALLIANZ SE 20-08/07/2050 FRN	EUR	133 779	0.02
500 000	IBERDROLA INTL 17-31/12/2049 FRN	EUR	626 746	0.12	200 000	ALLIANZ SE 20-30/04/2169 FRN	EUR	251 671	0.05
300 000	IBERDROLA INTL 18-31/12/2049 FRN	EUR	387 731	0.07	200 000	COMMERZBANK AG 20-05/12/2030 FRN	EUR	267 208	0.05
400 000	IBERDROLA INTL 19-31/12/2049 FRN	EUR	535 211	0.10	100 000	COMMERZBANK AG 20-24/03/2026 FRN	EUR	124 037	0.02
200 000	IBERDROLA INTL 20-31/12/2060 FRN	EUR	252 198	0.05	200 000	COMMERZBANK AG 20-31/12/2060 FRN	EUR	276 606	0.05
100 000	IBERDROLA INTL 20-31/12/2060 FRN	EUR	128 565	0.02	200 000	COMMERZBANK AG 20-31/12/2060 FRN	EUR	260 788	0.05
100 000	ING BANK NV 14-25/02/2026 FRN	EUR	122 955	0.02	100 000	DEUTSCHE BOERSE 20-16/06/2047 FRN	EUR	125 217	0.02
400 000	ING GROEP NV 17-11/04/2028 FRN	EUR	517 819	0.10	300 000	ENERGIE BADEN-WU 19-05/08/2079 FRN	EUR	370 669	0.07
300 000	ING GROEP NV 19-13/11/2030 FRN	EUR	371 381	0.07	300 000	ENERGIE BADEN-WU 20-29/06/2080 FRN	EUR	379 742	0.07
600 000	ING GROEP NV 20-18/02/2029 FRN	EUR	732 844	0.14	100 000	EVONIK 17-07/07/2077 FRN	EUR	125 132	0.02
300 000	ING GROEP NV 20-26/05/2031 FRN	EUR	391 919	0.07	200 000	HANNOVER RUECKV 20-08/10/2040 FRN	EUR	261 852	0.05
217 000	ING GROEP NV 20-31/12/2060 FRN	USD	221 833	0.04	1 000 000	LANXESS 16-06/12/2076 FRN	EUR	1 309 233	0.24
100 000	ING VERZEKERING 14-08/04/2044 FRN	EUR	137 240	0.03	100 000	MERCK 14-12/12/2074 SR	EUR	134 510	0.02
200 000	KONINKLIJKE KPN 19-08/02/2168 FRN	EUR	245 035	0.05	300 000	MERCK 19-25/06/2079 FRN	EUR	376 231	0.07
200 000	NATURGY ENERGY GROUP F 15-29/12/2049 FRN	EUR	259 471	0.05	1 000 000	MERCK 20-09/09/2080 FRN	EUR	1 249 929	0.23
200 000	NN GROUP NV 17-13/01/2048 FRN	EUR	294 161	0.05		MUENCHENER RUECKVERSICHERUNG 11-26/05/2041 FRN	EUR	124 801	0.02
600 000	REPSOL INTERNATIONAL FINANCE 15-25/03/2075 FRN	EUR	804 946	0.15	100 000	MUENCHENER RUECKVERSICHERUNG 12-26/05/2042 FRN	EUR	132 574	0.02
300 000	REPSOL INTL FIN 20-31/12/2060 FRN	EUR	393 857	0.07	100 000	MUENCHENER RUECKVERSICHERUNG 18-26/05/2049 FRN	EUR	144 775	0.03
100 000	TELEFONICA EUROP 16-31/12/2049 FRN	EUR	125 002	0.02	400 000	MUNICH RE 20-26/05/2041 FRN	EUR	507 533	0.09
100 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	125 364	0.02		<i>Spain</i>		5 182 476	0.96
100 000	TELEFONICA EUROP 19-31/12/2049 FRN	EUR	132 598	0.02	200 000	BANCO BILBAO VIZ 19-31/12/2049 FRN	EUR	262 124	0.05
600 000	TELEFONICA EUROP 20-31/12/2060 FRN	EUR	746 571	0.14	300 000	BANCO BILBAO VIZ 20-16/01/2030 FRN	EUR	366 328	0.07
400 000	TENNET HLD BV 17-31/12/2049 FRN	EUR	516 935	0.10	200 000	BANCO BILBAO VIZ 20-31/12/2060 FRN	EUR	270 071	0.05
166 000	TENNET HLD BV 20-22/10/2168 FRN	EUR	211 229	0.04	300 000	BANCO SABADELL 20-11/03/2027 FRN	EUR	378 907	0.07
100 000	VOLKSBANK NV 20-22/10/2030 FRN	EUR	128 984	0.02	200 000	BANCO SANTANDER 20-31/12/2060 FRN	EUR	245 038	0.05
	<i>Italy</i>		9 717 909	1.79	300 000	CAIXABANK 17-14/07/2028 FRN	EUR	383 722	0.07
100 000	ASSICURAZIONI GENERALI 15-27/10/2047 FRN	EUR	150 688	0.03	300 000	CAIXABANK 18-17/04/2030 FRN	EUR	383 648	0.07
400 000	BANCO BPM SPA 20-14/01/2031 FRN	EUR	485 168	0.09	600 000	CAIXABANK 20-10/07/2026 FRN	EUR	753 095	0.14
500 000	BANCO BPM SPA 20-14/09/2030 FRN	EUR	655 961	0.12	1 000 000	CAIXABANK 20-18/11/2026 FRN	EUR	1 227 509	0.23
327 000	BPER BANCA 20-30/11/2030 FRN	EUR	408 975	0.08	200 000	CAIXABANK 20-31/12/2060 FRN	EUR	269 334	0.05
700 000	CREDEM VITA SPA 20-18/02/2031 FRN	EUR	863 517	0.16	200 000	IBERCAJA 20-23/07/2030 FRN	EUR	235 513	0.04
250 000	CREDITO EMILIANO 19-25/10/2025 FRN	EUR	311 865	0.06	200 000	MAPFRE 17-31/03/2047 FRN	EUR	284 140	0.05
239 000	ENEL S.P.A. 18-24/11/2078 FRN	EUR	304 833	0.06	100 000	UNICAJA ES 19-13/11/2029 FRN	EUR	123 047	0.02
100 000	ENEL SPA 19-24/05/2080 FRN	EUR	133 536	0.02		<i>Belgium</i>		4 614 597	0.87
360 000	ENEL SPA 20-31/12/2060 FRN	EUR	458 741	0.09	600 000	AGEAS 20-24/11/2051 FRN	EUR	744 740	0.14
500 000	ENI SPA 20-31/12/2060 FRN	EUR	656 052	0.12	200 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	242 958	0.05
300 000	ENI SPA 20-31/12/2060 FRN	EUR	382 922	0.07	200 000	KBC GROUP NV 19-31/12/2049 FRN	EUR	260 087	0.05
850 000	INTESA SANPAOLO 20-01/03/2169 FRN	EUR	1 103 909	0.20	1 000 000	KBC GROUP NV 20-10/09/2026 FRN	EUR	1 225 080	0.23
250 000	INTESA SANPAOLO 20-31/12/2060 FRN	EUR	289 704	0.05	700 000	KBC GROUP NV 20-16/06/2027 FRN	EUR	872 296	0.16
100 000	UNICREDIT S.P.A. 16-03/01/2027 FRN	EUR	126 620	0.02	200 000	SOLVAY SA 18-31/12/2049 FRN	EUR	264 339	0.05
250 000	UNICREDIT SPA 19-03/07/2025 FRN	EUR	316 342	0.06	800 000	SOLVAY SA 20-02/09/2169 FRN	EUR	1 005 097	0.19
200 000	UNICREDIT SPA 19-20/02/2029 FRN	EUR	266 605	0.05		<i>United Kingdom</i>		3 963 012	0.73
200 000	UNICREDIT SPA 19-23/09/2029 FRN	EUR	241 731	0.04	200 000	AVIVA PLC 15-04/12/2045 FRN	EUR	271 766	0.05
100 000	UNICREDIT SPA 19-25/06/2025 FRN	EUR	126 315	0.02	400 000	BP CAPITAL PLC 20-22/06/2169 FRN	EUR	521 281	0.10
200 000	UNICREDIT SPA 19-31/12/2049 FRN	EUR	283 519	0.05	300 000	BRITISH TELECOMM 20-18/08/2080 FRN	EUR	359 554	0.07
200 000	UNICREDIT SPA 20-15/01/2032 FRN	EUR	247 008	0.05	200 000	LLOYDS BANKING 14-27/06/2049 FRN	EUR	262 426	0.05
700 000	UNICREDIT SPA 20-16/06/2026 FRN	EUR	887 974	0.16	100 000	LLOYDS BANKING GROUP PLC 18-07/09/2028 FRN	EUR	125 916	0.02
250 000	UNICREDIT SPA 20-20/01/2026 FRN	EUR	310 333	0.06	200 000	LLOYDS BK GR PLC 19-31/12/2059 FRN	GBP	285 242	0.05
400 000	UNICREDIT SPA 20-31/12/2060 FRN	EUR	439 469	0.08	100 000	NGG FINANCE 19-05/12/2079 FRN	EUR	124 123	0.02
200 000	UNIPOLSAI ASSICU 20-31/12/2060 FRN	EUR	266 122	0.05	264 000	SSE PLC 20-31/12/2060 FRN	EUR	342 853	0.06
	<i>Germany</i>		8 657 323	1.57	200 000	STANDARD CHART 20-09/09/2030 FRN	EUR	262 008	0.05
200 000	ALLIANZ SE 12-17/10/2042 FRN	EUR	268 748	0.05					
200 000	ALLIANZ SE 13-29/10/2049 FRN	EUR	273 132	0.05					
100 000	ALLIANZ SE 14-29/09/2049 FRN	EUR	134 405	0.02					
100 000	ALLIANZ SE 15-07/07/2045 FRN	EUR	131 588	0.02					
200 000	ALLIANZ SE 17-06/07/2047 FRN	EUR	282 480	0.05					
800 000	ALLIANZ SE 19-25/09/2049 FRN	EUR	1 010 683	0.19					

BNP PARIBAS FUNDS SICAV Sustainable Global Corporate Bond

Securities portfolio at 31/12/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
200 000	STANDARD CHART 20-31/12/2060 FRN	USD	213 379	0.04
100 000	SWISS RE FIN UK 20-04/06/2052 FRN	EUR	136 385	0.03
300 000	VODAFONE GROUP 18-03/01/2079 FRN	EUR	380 408	0.07
438 000	VODAFONE GROUP 20-27/08/2080 FRN	EUR	550 175	0.10
100 000	VODAFONE GROUP 20-27/08/2080 FRN	EUR	127 496	0.02
<i>Austria</i>			<i>3 728 182</i>	<i>0.68</i>
200 000	BAWAG GROUP AG 20-31/12/2060 FRN	EUR	248 687	0.05
100 000	ERSTE GROUP 19-10/06/2030 FRN	EUR	123 234	0.02
100 000	ERSTE GROUP 20-08/09/2031 FRN	EUR	127 610	0.02
200 000	ERSTE GROUP 20-16/11/2028 FRN	EUR	243 640	0.05
400 000	ERSTE GROUP 20-31/12/2060 FRN	EUR	505 919	0.09
200 000	ERSTE GROUP 20-31/12/2060 FRN	EUR	230 946	0.04
200 000	LENZING AG 20-31/12/2060 FRN	EUR	251 298	0.05
300 000	OMV AG 15-29/12/2049 FRN	EUR	448 820	0.08
100 000	OMV AG 15-29/12/2049 FRN	EUR	127 671	0.02
100 000	OMV AG 18-31/12/2049 FRN	EUR	127 925	0.02
600 000	OMV AG 20-31/12/2060 FRN	EUR	762 346	0.14
400 000	RAIFFEISEN BK IN 20-31/12/2060 FRN	EUR	530 086	0.10
<i>Ireland</i>			<i>3 145 591</i>	<i>0.59</i>
200 000	AIB GROUP PLC 19-19/11/2029 FRN	EUR	247 943	0.05
220 000	AIB GROUP PLC 19-31/12/2059 FRN	EUR	283 854	0.05
1 000 000	AIB GROUP PLC 20-30/05/2031 FRN	EUR	1 302 150	0.24
400 000	BANK OF IRELAND 20-31/12/2060 FRN	EUR	528 669	0.10
600 000	ZURICH FINANCE 20-17/09/2050 FRN	EUR	782 975	0.15
<i>Luxembourg</i>			<i>2 003 589</i>	<i>0.37</i>
100 000	CPI PROPERTY GRO 20-31/12/2060 FRN	EUR	127 849	0.02
1 100 000	GRAND CITY PROP 20-31/12/2060 FRN	EUR	1 326 186	0.25
400 000	SWISS RE FIN 19-30/04/2050 FRN	EUR	549 554	0.10
<i>Portugal</i>			<i>1 182 915</i>	<i>0.22</i>
100 000	CAIXA GERAL DEPO 18-28/06/2028 FRN	EUR	134 140	0.02
600 000	EDP SA 19-30/04/2079 FRN	EUR	805 150	0.15
200 000	EDP SA 20-20/07/2080 FRN	EUR	243 625	0.05
<i>Denmark</i>			<i>924 563</i>	<i>0.18</i>
122 000	JYSKE BANK A/S 20-28/01/2031 FRN	EUR	148 494	0.03
100 000	ORSTED 13-26/06/3013 FRN	EUR	138 444	0.03
400 000	ORSTED A/S 17-24/11/3017 FRN	EUR	512 213	0.10
100 000	ORSTED A/S 19-09/12/3019 FRN	EUR	125 412	0.02
<i>Sweden</i>			<i>558 220</i>	<i>0.10</i>
344 000	TELIA CO AB 20-11/05/2081 FRN	EUR	425 626	0.08
100 000	VOLVO TREAS AB 14-10/03/2078 FRN	EUR	132 594	0.02
<i>Finland</i>			<i>126 880</i>	<i>0.02</i>
100 000	OP CORPORATE BK 20-09/06/2030 FRN	EUR	126 880	0.02
Shares/Units in investment funds			12 910 752	2.41
<i>Luxembourg</i>			<i>12 910 752</i>	<i>2.41</i>
50 000.00	BNP PARIBAS FUNDS GREEN BOND - I CAP	EUR	6 526 415	1.22
40 140.95	BNP PARIBAS INSTICASH USD 1D SHORT TERM VNAV INC	USD	6 384 337	1.19
Total securities portfolio			525 922 204	97.59

BNP PARIBAS FUNDS SICAV Sustainable Multi-Asset Balanced

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds			832 656 065	98.38
<i>Luxembourg</i>			703 273 232	83.10
30.13	BNP PARIBAS EASY EUR CORP BOND SRI FOSSIL FREE 9XC	EUR	3 293 667	0.39
88.00	BNP PARIBAS EASY FTSE EPRA DEV EUR EX UK GR 9XC	EUR	8 466 299	1.00
65.00	BNP PARIBAS EASY JPM ESG EMBI GLOBAL DIVERSIFIED COMPOSITE TRACK - X CAP	USD	8 708 304	1.03
71 000.00	BNP PARIBAS EASY LOW CARBON 100 EUROPE - UCITS ETF H EUR CAP	EUR	13 278 427	1.57
170 000.00	BNP PARIBAS EASY MSCI EUROPE SRI SRS 5PC CP 9DU	EUR	4 114 238	0.49
61.10	BNP PARIBAS EASY MSCI JAPAN SRI SRS 5PC CP - X CAP	EUR	7 789 242	0.92
2 873 000.00	BNP PARIBAS EASY MSCI USA SRI SRS 5PC CP - UCITS ETF CAP	USD	35 337 278	4.18
160.10	BNP PARIBAS EASY MSCI USA SRI SRS 5PC CP 9XC	USD	27 804 335	3.29
426 700.00	BNP PARIBAS FUNDS CLIMATE IMPACT - X CAP	EUR	71 322 905	8.43
444 050.00	BNP PARIBAS FUNDS GLOBAL ENVIRONMENT - X CAP	EUR	80 746 052	9.54
167 500.00	BNP PARIBAS FUNDS GREEN BOND - X CAP	EUR	18 007 925	2.13
2 330.00	BNP PARIBAS FUNDS GREEN TIGERS - X CAP	EUR	28 819 048	3.41
588 300.00	BNP PARIBAS FUNDS INCLUSIVE GROWTH - X CAP	EUR	73 490 436	8.68
263 550.00	BNP PARIBAS FUNDS SMART FOOD - X CAP	EUR	34 973 085	4.13
140 000.00	BNP PARIBAS FUNDS SUSTAINABLE ENHANCED BOND 12M XCA	EUR	14 714 000	1.74
873 000.00	BNP PARIBAS FUNDS SUSTAINABLE EURO BOND - X CAP	EUR	116 248 679	13.73
711 000.00	BNP PARIBAS FUNDS SUSTAINABLE EURO CORPORATE BOND - X CAP	EUR	103 763 339	12.25
393 000.00	BNPP EASY MSCI JAPAN SRI SRS 5PC CAP 9UC	EUR	10 275 968	1.21
180 000.00	DPAM L BDS EMK SUSTAN - F	EUR	24 683 400	2.92
1 635.00	THEAM QUANT WD CLIM CARBON OFFSET XEC	EUR	17 436 605	2.06
<i>France</i>			129 374 937	15.28
137 690.00	BNP PARIBAS AQUA - X CAP	EUR	39 360 063	4.65
45 447.00	BNP PARIBAS MOIS - ISR - X CAP	EUR	49 963 814	5.90
301 000.00	BNP PARIBAS OBLI RESPONS - M	EUR	40 051 060	4.73
<i>Ireland</i>			7 896	0.00
554.86	IMPAX ASIAN ENVIR MKT IRE-AEUR	EUR	7 896	0.00
Total securities portfolio			832 656 065	98.38

BNP PARIBAS FUNDS SICAV Sustainable Multi-Asset Growth

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds			492 395 318	98.05
<i>Luxembourg</i>			<i>422 405 991</i>	<i>84.11</i>
52.00	BNP PARIBAS EASY FTSE EPRA DEV EUR EX UK GR 9XC	EUR	5 002 813	1.00
40.00	BNP PARIBAS EASY JPM ESG EMBI GLOBAL DIVERSIFIED COMPOSITE TRACK - X CAP	USD	5 358 956	1.07
57 000.00	BNP PARIBAS EASY LOW CARBON 100 EUROPE - UCITS ETF H EUR CAP	EUR	10 660 146	2.12
13 000.00	BNP PARIBAS EASY MSCI EM SRI SRS 5PC CP UCITS ETF CAP	USD	1 645 224	0.33
188 000.00	BNP PARIBAS EASY MSCI EUROPE SRI SRS 5PC CP 9DU	EUR	4 549 863	0.91
39.97	BNP PARIBAS EASY MSCI JAPAN SRI SRS 5PC CP - X CAP	EUR	5 095 300	1.01
2 386 000.00	BNP PARIBAS EASY MSCI USA SRI SRS 5PC CP - UCITS ETF CAP	USD	29 347 283	5.84
136.80	BNP PARIBAS EASY MSCI USA SRI SRS 5PC CP 9XC	USD	23 757 858	4.73
413 000.00	BNP PARIBAS FUNDS CLIMATE IMPACT - X CAP	EUR	69 032 950	13.75
386 285.00	BNP PARIBAS FUNDS GLOBAL ENVIRONMENT - X CAP	EUR	70 242 064	13.98
1 860.00	BNP PARIBAS FUNDS GREEN TIGERS - X CAP	EUR	23 005 763	4.58
487 675.00	BNP PARIBAS FUNDS INCLUSIVE GROWTH - X CAP	EUR	60 920 361	12.13
229 350.00	BNP PARIBAS FUNDS SMART FOOD - X CAP	EUR	30 434 745	6.06
314 600.00	BNP PARIBAS FUNDS SUSTAINABLE EURO CORPORATE BOND - X CAP	EUR	45 912 724	9.14
300 000.00	BNPP EASY MSCI JAPAN SRI SRS 5PC CAP 9UC	EUR	7 844 250	1.56
105 000.00	DPAM L BDS EMK SUSTAN - F	EUR	14 398 650	2.87
1 425.00	THEAM QUANT WD CLIM CARBON OFFSET XEC	EUR	15 197 041	3.03
<i>France</i>			<i>69 981 425</i>	<i>13.94</i>
111 700.00	BNP PARIBAS AQUA - X CAP	EUR	31 930 562	6.36
34 611.00	BNP PARIBAS MOIS - ISR - X CAP	EUR	38 050 863	7.58
<i>Ireland</i>			<i>7 902</i>	<i>0.00</i>
555.28	IMPAX ASIAN ENVIR MKT IRE-AEUR	EUR	7 902	0.00
Total securities portfolio			492 395 318	98.05

BNP PARIBAS FUNDS SICAV Sustainable Multi-Asset Stability

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market					1 500 000	SFIL 0.125% 16-18/10/2024	EUR	1 531 124	0.12
					1 300 000	SFIL SA 0.000% 20-23/11/2028	EUR	1 326 935	0.10
					1 500 000	SNCF RESEAU 0.100% 16-27/05/2021	EUR	1 503 084	0.12
					1 000 000	SNCF RESEAU 1.000% 16-09/11/2031	EUR	1 108 643	0.09
					800 000	SOCIETE GENERALE 0.250% 18-11/09/2023	EUR	816 238	0.06
					2 800 000	SOCIETE GENERALE 0.500% 18-30/01/2025	EUR	2 911 489	0.23
					1 000 000	SOCIETE GENERALE 1.250% 19-15/02/2024	EUR	1 037 422	0.08
					3 400 000	SOCIETE PARIS 0.000% 20-25/11/2030	EUR	3 433 848	0.27
					1 700 000	SOCIETE PARIS 1.125% 18-22/10/2028	EUR	1 888 987	0.15
					1 400 000	TOTAL CAP INTL 0.625% 17-04/10/2024	EUR	1 447 653	0.11
					2 000 000	UNEDIC 0.100% 20-25/11/2026	EUR	2 057 365	0.16
					1 800 000	URW 0.625% 20-04/05/2027	EUR	1 791 502	0.14
					<i>Spain</i>				
					700 000	ADIF ALTA VELOCI 0.950% 19-30/04/2027	EUR	748 118	0.06
					300 000	BANKINTER SA 0.875% 15-03/08/2022	EUR	305 996	0.02
					2 300 000	CAIXABANK 1.000% 18-17/01/2028	EUR	2 504 833	0.20
					1 500 000	CAJA RURAL NAV 0.625% 16-01/12/2023	EUR	1 537 822	0.12
					1 200 000	FADE 0.050% 19-17/09/2024	EUR	1 220 004	0.10
					600 000	FERROVIAL EMISIO 0.540% 20-12/11/2028	EUR	605 270	0.05
					6 400 000	SPANISH GOVT 0.000% 20-30/04/2023	EUR	6 485 760	0.51
					5 000 000	SPANISH GOVT 0.050% 17-31/01/2021	EUR	5 002 550	0.40
					2 000 000	SPANISH GOVT 0.050% 18-31/10/2021	EUR	2 010 640	0.16
					2 489 000	SPANISH GOVT 0.350% 18-30/07/2023	EUR	2 547 317	0.20
					6 000 000	SPANISH GOVT 1.250% 20-31/10/2030	EUR	6 704 760	0.53
					4 700 000	SPANISH GOVT 1.300% 16-31/10/2026	EUR	5 164 454	0.41
					755 000	SPANISH GOVT 1.400% 18-30/04/2028	EUR	844 362	0.07
					2 430 000	SPANISH GOVT 1.500% 17-30/04/2027	EUR	2 713 630	0.21
					3 883 000	SPANISH GOVT 1.850% 19-30/07/2035	EUR	4 708 215	0.37
					2 200 000	SPANISH GOVT 1.950% 15-30/07/2030	EUR	2 611 070	0.21
					1 925 000	SPANISH GOVT 1.950% 16-30/04/2026	EUR	2 168 936	0.17
					900 000	SPANISH GOVT 2.150% 15-31/10/2025	EUR	1 013 841	0.08
					726 000	SPANISH GOVT 2.350% 17-30/07/2033	EUR	917 214	0.07
					2 788 000	SPANISH GOVT 2.700% 18-31/10/2048	EUR	4 103 741	0.32
					3 500 000	SPANISH GOVT 2.750% 14-31/10/2024	EUR	3 941 455	0.31
					32 000	SPANISH GOVT 2.900% 16-31/10/2046	EUR	48 051	0.00
					427 000	SPANISH GOVT 3.450% 16-30/07/2066	EUR	773 724	0.06
					2 900 000	SPANISH GOVT 5.500% 11-30/04/2021	EUR	2 956 347	0.23
					<i>Germany</i>				
					8 000 000	BUNDESLOBL-120 0.000% 20-10/10/2025	EUR	8 291 360	0.66
					1 400 000	BUNDESREPUBLIK DEUTSCHLAND 0.250% 18-15/08/2028	EUR	1 501 500	0.12
					2 100 000	BUNDESREPUBLIK DEUTSCHLAND 0.500% 16-15/02/2026	EUR	2 236 710	0.18
					1 300 000	BUNDESREPUBLIK DEUTSCHLAND 1.250% 17-15/08/2048	EUR	1 831 323	0.14
					1 420 000	BUNDESREPUBLIK DEUTSCHLAND 2.500% 14-15/08/2046	EUR	2 447 540	0.19
					4 000 000	DEUTSCHLAND REP 0.000% 19-15/08/2029	EUR	4 223 000	0.33
					800 000	DEUTSCHLAND REP 0.000% 19-15/08/2050	EUR	839 176	0.07
					5 000 000	DEUTSCHLAND REP 0.000% 20-15/02/2030	EUR	5 281 550	0.42
					2 000 000	DEUTSCHLAND REP 0.000% 20-15/08/2030	EUR	2 113 140	0.17
					2 000 000	DEUTSCHLAND REP 0.250% 19-15/02/2029	EUR	2 151 140	0.17
					1 200 000	FMS WERTMANAGE 0.050% 16-06/07/2021	EUR	1 203 420	0.10
					1 500 000	KFW 0.000% 17-15/12/2022	EUR	1 519 376	0.12
					172 000	KFW 0.000% 19-04/07/2024	EUR	175 830	0.01
					3 000 000	KFW 0.000% 19-30/06/2022	EUR	3 029 752	0.24
					4 000 000	KFW 0.010% 19-05/05/2027	EUR	4 139 294	0.33
					800 000	KFW 0.625% 15-04/07/2022	EUR	815 466	0.06

BNP PARIBAS FUNDS SICAV Sustainable Multi-Asset Stability

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
2 132 000	KFW 0.625% 18-07/01/2028	EUR	2 304 003	0.18	100 000	NETHERLANDS GOVERNMENT 2.750% 14-15/01/2047	EUR	178 760	0.01
3 000 000	KFW 1.125% 17-15/09/2032	EUR	3 493 639	0.28	5 300 000	NETHERLANDS GOVT 0.250% 19-15/07/2029	EUR	5 671 530	0.45
2 373 000	KFW 1.125% 18-09/05/2033	EUR	2 775 229	0.22	1 169 100	NETHERLANDS GOVT 0.500% 19-15/01/2040	EUR	1 343 764	0.11
2 524 000	NRW BANK 0.750% 18-30/06/2028	EUR	2 735 995	0.22	2 100 000	REPSOL INTL FIN 0.125% 20-05/10/2024	EUR	2 111 835	0.17
	<i>Italy</i>		<i>40 559 878</i>	<i>3.22</i>		<i>Finland</i>		<i>26 822 518</i>	<i>2.11</i>
500 000	ASSICURAZIONI 3.875% 19-29/01/2029	EUR	593 732	0.05	944 000	FINNISH GOVT 0.000% 19-15/09/2024	EUR	970 113	0.08
2 000 000	CASS RISP PARMA 0.875% 14-31/01/2022	EUR	2 027 097	0.16	9 000 000	FINNISH GOVT 0.000% 20-15/09/2030	EUR	9 389 822	0.74
4 800 000	CASSA DEPOSITI E 1.000% 20-21/09/2028	EUR	4 967 634	0.39	3 000 000	FINNISH GOVT 0.125% 20-15/04/2036	EUR	3 134 133	0.25
4 000 000	CASSA DEPOSITI E 2.000% 20-20/04/2027	EUR	4 405 952	0.35	1 000 000	FINNISH GOVT 0.500% 16-15/04/2026	EUR	1 064 418	0.08
727 000	CREDITO EMILIANO 0.875% 14-05/11/2021	EUR	734 397	0.06	5 544 000	FINNISH GOVT 0.500% 17-15/09/2027	EUR	5 969 964	0.47
1 700 000	INTESA SANPAOLO 1.125% 18-14/07/2025	EUR	1 817 926	0.14	4 319 000	FINNISH GOVT 0.500% 19-15/09/2029	EUR	4 700 152	0.37
4 000 000	INTESA SANPAOLO 1.750% 18-20/03/2028	EUR	4 333 480	0.34	200 000	FINNISH GOVT 1.375% 17-15/04/2047	EUR	273 906	0.02
2 200 000	INTESA SANPAOLO 2.000% 14-18/06/2021	EUR	2 222 673	0.18	1 234 000	FORTUM OYJ 1.625% 19-27/02/2026	EUR	1 320 010	0.10
5 992 000	POSTE ITALIANE 0.000% 20-10/12/2024	EUR	5 986 139	0.47		<i>Portugal</i>		<i>25 519 716</i>	<i>2.00</i>
4 231 000	POSTE ITALIANE 0.500% 20-10/12/2028	EUR	4 249 838	0.34	700 000	BANCO SANTANDER TOTTA 1.250% 17-26/09/2027	EUR	775 175	0.06
2 649 000	SNAM 0.000% 20-07/12/2028	EUR	2 631 635	0.21	2 000 000	PORTUGUESE OTS 0.475% 20-18/10/2030	EUR	2 087 160	0.16
2 090 000	TERNA S.P.A. 0.875% 15-02/02/2022	EUR	2 115 501	0.17	1 000 000	PORTUGUESE OTS 0.700% 20-15/10/2027	EUR	1 064 480	0.08
2 200 000	TERNA S.P.A. 4.750% 11-15/03/2021	EUR	2 220 911	0.18	3 000 000	PORTUGUESE OTS 0.900% 20-12/10/2035	EUR	3 219 450	0.25
2 221 000	UNIONE DI BANCHE 0.750% 17-17/10/2022	EUR	2 252 963	0.18	5 000 000	PORTUGUESE OTS 2.875% 16-21/07/2026	EUR	5 906 250	0.47
	<i>Luxembourg</i>		<i>35 579 392</i>	<i>2.81</i>	3 500 000	PORTUGUESE OTS 3.875% 14-15/02/2030	EUR	4 745 685	0.37
2 565 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	2 560 350	0.20	2 600 000	PORTUGUESE OTS 4.100% 06-15/04/2037	EUR	4 114 396	0.33
5 700 000	EFSE 0.000% 17-29/03/2021	EUR	5 708 069	0.45	2 070 000	PORTUGUESE OTS 4.100% 15-15/02/2045	EUR	3 607 120	0.28
2 000 000	EFSE 0.125% 17-17/10/2023	EUR	2 041 508	0.16		<i>Belgium</i>		<i>17 767 038</i>	<i>1.41</i>
7 000 000	EFSE 0.875% 17-26/07/2027	EUR	7 646 136	0.60	2 389 655	BELGIAN 0.900% 19-22/06/2029	EUR	2 668 050	0.21
3 600 000	EFSE 1.750% 14-27/06/2024	EUR	3 899 095	0.31	1 000 000	BELGIUM GOVERNMENT 0.800% 17-22/06/2027	EUR	1 092 650	0.09
1 000 000	EIB 0.000% 16-16/10/2023	EUR	1 018 426	0.08	600 000	BELGIUM GOVERNMENT 0320 4.250% 10-28/03/2041	EUR	1 093 860	0.09
4 500 000	EIB 0.375% 15-15/03/2022	EUR	4 556 698	0.36	1 400 000	BELGIUM GOVERNMENT 0338 0.500% 17-22/10/2024	EUR	1 465 240	0.12
3 500 000	EIB 1.625% 14-15/03/2023	EUR	3 677 458	0.29	235 000	BELGIUM GOVERNMENT 0338 2.250% 17-22/06/2057	EUR	383 144	0.03
2 709 091	ESM 0.000% 18-17/01/2022	EUR	2 726 788	0.22	1 097 585	BELGIUM GOVERNMENT 1.250% 18-22/04/2033	EUR	1 303 107	0.10
1 218 000	LUXEMBOURG GOVT 0.000% 20-28/04/2025	EUR	1 250 206	0.10	1 600 000	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	2 135 200	0.17
462 000	LUXEMBOURG GOVT 0.625% 17-01/02/2027	EUR	494 658	0.04	400 000	BELGIUM GOVERNMENT 2.150% 16-22/06/2066	EUR	676 188	0.05
	<i>The Netherlands</i>		<i>34 632 508</i>	<i>2.74</i>	2 250 000	EUROPEAN UNION 0.000% 20-04/07/2035	EUR	2 309 469	0.18
427 000	ABN AMRO BANK NV 0.625% 16-31/05/2022	EUR	432 912	0.03	2 975 000	EUROPEAN UNION 0.000% 20-04/11/2025	EUR	3 069 443	0.24
700 000	ABN AMRO BANK NV 1.500% 15-30/09/2030	EUR	821 371	0.06	400 000	EUROPEAN UNION 0.750% 16-04/04/2031	EUR	448 304	0.04
1 500 000	BANK NEDERLANDSE GEMEENTEN 0.050% 18-11/07/2023	EUR	1 522 354	0.12	600 000	KBC BANK NV 0.375% 16-01/09/2022	EUR	608 973	0.05
1 210 000	BANK NEDERLANDSE GEMEENTEN 0.500% 18-16/04/2025	EUR	1 262 025	0.10	500 000	KBC GROUP NV 0.875% 18-27/06/2023	EUR	513 410	0.04
2 609 000	BMW FINANCE NV 0.375% 18-10/07/2023	EUR	2 643 357	0.21		<i>Austria</i>		<i>14 914 942</i>	<i>1.18</i>
83 000	BMW FINANCE NV 0.500% 18-22/11/2022	EUR	84 083	0.01	10 000 000	REPUBLIC OF AUSTRIA 0.500% 17-20/04/2027	EUR	10 720 300	0.85
1 231 000	BMW FINANCE NV 0.625% 19-06/10/2023	EUR	1 256 816	0.10	1 500 000	REPUBLIC OF AUSTRIA 1.500% 16-20/02/2047	EUR	2 069 941	0.16
1 000 000	COOPERATIEVE RAB 0.125% 16-11/10/2021	EUR	1 004 560	0.08	400 000	REPUBLIC OF AUSTRIA 2.100% 17-20/09/2117	EUR	899 555	0.07
1 820 000	COOPERATIEVE RAB 1.250% 16-23/03/2026	EUR	1 945 774	0.15	900 000	REPUBLIC OF AUSTRIA 2.400% 13-23/05/2034	EUR	1 225 146	0.10
1 412 000	DAIMLER INTL FIN 1.375% 19-26/06/2026	EUR	1 505 551	0.12		<i>United States of America</i>		<i>3 450 694</i>	<i>0.28</i>
1 686 000	ENEL FIN INTL NV 1.500% 19-21/07/2025	EUR	1 800 633	0.14	554 000	COLGATE-PALM CO 0.500% 19-06/03/2026	EUR	573 520	0.05
1 210 000	ENEL FINANCE INTERNATIONAL NV 1.000% 17-16/09/2024	EUR	1 259 456	0.10	985 000	JOHNSON CONTROLS 0.375% 20-15/09/2027	EUR	996 266	0.08
1 000 000	IBERDROLA INTL 0.375% 16-15/09/2025	EUR	1 021 633	0.08	500 000	MCDONALDS CORP 0.500% 16-15/01/2021	EUR	500 025	0.04
800 000	IBERDROLA INTL 3.500% 13-01/02/2021	EUR	802 192	0.06	1 364 000	PEPSICO INC 0.400% 20-09/10/2032	EUR	1 380 883	0.11
700 000	ING GROEP NV 1.000% 18-20/09/2023	EUR	722 357	0.06					
3 364 000	MONDELEZ INTL HLDINGS NE 20-22/09/2026	EUR	3 373 010	0.27					
3 700 000	NETHERLANDS GOVERNMENT 2.250% 12-15/07/2022	EUR	3 868 535	0.31					

BNP PARIBAS FUNDS SICAV Sustainable Multi-Asset Stability

Securities portfolio at 31/12/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Ireland</i>		2 339 735	0.18	483 000.00	BNPP EASY MSCI JAPAN SRI SRS 5PC CAP 9UC	EUR	12 629 243	1.00
2 000 000	IRISH GOVT 1.350% 18-18/03/2031	EUR	2 339 735	0.18	270 000.00	DPAM L BDS EMK SUSTAN - F	EUR	37 025 100	2.93
	<i>Canada</i>		2 150 603	0.17	1 235.00	THEAM QUANT WD CLIM CARBON OFFSET XEC	EUR	13 170 769	1.04
2 113 000	ROYAL BANK OF CANADA 0.250% 18-28/06/2023	EUR	2 150 603	0.17		<i>France</i>		173 575 560	13.72
	<i>Sweden</i>		2 049 957	0.16	106 600.00	BNP PARIBAS AQUA - X CAP	EUR	30 472 676	2.41
2 000 000	SWEDBANK HYPOTEK 0.450% 18-23/08/2023	EUR	2 049 957	0.16	75 218.00	BNP PARIBAS MOIS - ISR - X CAP	EUR	82 693 645	6.54
	<i>United Kingdom</i>		1 905 848	0.15	454 000.00	BNP PARIBAS OBLI RESPONS - M	EUR	60 409 239	4.77
1 850 000	UNILEVER NV 1.000% 15-03/06/2023	EUR	1 905 848	0.15		<i>Ireland</i>		10 611	0.00
	<i>Norway</i>		1 767 361	0.14	745.69	IMPAX ASIAN ENVIR MKT IRE-AEUR	EUR	10 611	0.00
1 687 000	DNB BOLIGKREDITT 0.625% 18-19/06/2025	EUR	1 767 361	0.14	Total securities portfolio			1 224 141 139	96.71
	<i>Slovakia</i>		1 276 132	0.10					
1 144 000	SLOVAKIA GOVT 1.375% 15-21/01/2027	EUR	1 276 132	0.10					
	Floating rate bonds		13 812 958	1.10					
	<i>Italy</i>		4 568 746	0.36					
891 000	ENI SPA 20-31/12/2060 FRN	EUR	929 490	0.07					
1 000 000	UNICREDIT SPA 19-03/07/2025 FRN	EUR	1 034 177	0.08					
2 456 000	UNICREDIT SPA 20-22/07/2027 FRN	EUR	2 605 079	0.21					
	<i>France</i>		3 793 866	0.30					
500 000	BNP PARIBAS 19-23/01/2027 FRN	EUR	547 682	0.04					
2 700 000	BNP PARIBAS 20-14/10/2027 FRN	EUR	2 729 212	0.22					
200 000	LA BANQUE POSTALE 14-23/04/2026 FRN	EUR	201 564	0.02					
300 000	ORANGE 19-31/12/2049 FRN	EUR	315 408	0.02					
	<i>United States of America</i>		2 210 006	0.17					
2 176 000	MORGAN STANLEY 20-26/10/2029 FRN	EUR	2 210 006	0.17					
	<i>Spain</i>		1 900 560	0.16					
1 200 000	CAIXABANK 20-18/11/2026 FRN	EUR	1 203 882	0.10					
600 000	MAPFRE 17-31/03/2047 FRN	EUR	696 678	0.06					
	<i>The Netherlands</i>		1 339 780	0.11					
1 300 000	IBERDROLA INTL 20-31/12/2060 FRN	EUR	1 339 780	0.11					
Shares/Units in investment funds			782 175 360	61.81					
	<i>Luxembourg</i>		608 589 189	48.09					
82.64	BNP PARIBAS EASY EUR CORP BOND SRI FOSSIL FREE 9XC	EUR	9 034 381	0.71					
136.00	BNP PARIBAS EASY FTSE EPRA DEV EUR EX UK GR 9XC	EUR	13 084 280	1.03					
100.00	BNP PARIBAS EASY JPM ESG EMBI GLOBAL DIVERSIFIED COMPOSITE TRACK - X CAP	USD	13 397 390	1.06					
70 000.00	BNP PARIBAS EASY LOW CARBON 100 EUROPE - UCITS ETF H EUR CAP	EUR	13 091 407	1.03					
55.00	BNP PARIBAS EASY MSCI JAPAN SRI SRS 5PC CP - X CAP	EUR	7 011 822	0.55					
2 315 000.00	BNP PARIBAS EASY MSCI USA SRI SRS 5PC CP - UCITS ETF CAP	USD	28 473 999	2.25					
154.50	BNP PARIBAS EASY MSCI USA SRI SRS 5PC CP 9XC	USD	26 831 792	2.12					
354 000.00	BNP PARIBAS FUNDS CLIMATE IMPACT - X CAP	EUR	59 171 099	4.67					
326 900.00	BNP PARIBAS FUNDS GLOBAL ENVIRONMENT - X CAP	EUR	59 443 495	4.70					
223 000.00	BNP PARIBAS FUNDS GREEN BOND - X CAP	EUR	23 974 730	1.89					
1 200.00	BNP PARIBAS FUNDS GREEN TIGERS - X CAP	EUR	14 842 428	1.17					
383 970.00	BNP PARIBAS FUNDS INCLUSIVE GROWTH - X CAP	EUR	47 965 531	3.79					
214 570.00	BNP PARIBAS FUNDS SMART FOOD - X CAP	EUR	28 473 439	2.25					
635 500.00	BNP PARIBAS FUNDS SUSTAINABLE ENHANCED BOND 12M XCA	EUR	66 791 049	5.29					
919 400.00	BNP PARIBAS FUNDS SUSTAINABLE EURO CORPORATE BOND - X CAP	EUR	134 177 235	10.61					

BNP PARIBAS FUNDS SICAV Target Risk Balanced

Securities portfolio at 31/12/2020

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			283 192 445	16.50
Bonds			283 192 445	16.50
<i>France</i>			<i>283 192 445</i>	<i>16.50</i>
28 000 000	FRANCE O.A.T. 0.000% 17-25/03/2023	EUR	28 445 480	1.66
24 000 000	FRANCE O.A.T. 2.250% 12-25/10/2022	EUR	25 304 880	1.47
102 000 000	FRANCE O.A.T. 3.250% 11-25/10/2021	EUR	105 221 160	6.13
95 000 000	FRANCE O.A.T. 3.750% 05-25/04/2021	EUR	96 295 800	5.61
25 000 000	FRANCE O.A.T. 8.250% 92-25/04/2022	EUR	27 925 125	1.63
Shares/Units in investment funds			1 391 511 808	81.02
<i>Luxembourg</i>			<i>839 292 636</i>	<i>48.87</i>
2 914 060.00	BNP PARIBAS EASY ENERGY AND METALS ENHANCED ROLL - UCITS ETF EUR CAP	EUR	25 626 826	1.49
7 920 619.00	BNP PARIBAS EASY ENERGY AND METALS ENHANCED ROLL - UCITS ETF RH EUR CAP	EUR	65 719 752	3.83
6 571 697.00	BNP PARIBAS EASY EUR CORP BOND SRI FOSSIL FREE	EUR	71 753 074	4.18
4 213 207.00	BNP PARIBAS EASY FTSE EPRA / NAREIT DEVELOPED EUROPE EX UK GREEN ETF 9UC	EUR	40 422 351	2.35
2 489 728.00	BNP PARIBAS EASY FTSE EPRA/NAREIT DEVELOPED EUROPE UCITS ETF - QD - DIS	EUR	24 160 321	1.41
313.05	BNP PARIBAS EASY JPM ESG EMBI GLOBAL DIVERSIFIED COMPOSITE TRACK - IH EUR CAP	EUR	41 418 860	2.41
6 014 816.00	BNP PARIBAS EASY MSCI EM SRI SRS 5PC CP	EUR	76 348 465	4.45
5 322 979.00	BNP PARIBAS EASY MSCI EUROPE SRI SRS 5PC CP 9DU	EUR	129 256 834	7.53
3 488 566.00	BNP PARIBAS EASY MSCI JAPAN SRI SRS 5PC CP	EUR	83 991 413	4.89
9 671 112.00	BNP PARIBAS EASY MSCI USA SRI SRS 5PC CP	EUR	131 995 205	7.68
662 588.00	BNP PARIBAS FUNDS ABSOLUTE RETURN MULTI-STRATEGY - X CAP	EUR	64 920 372	3.78
159 380.15	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - I CAP	EUR	16 012 940	0.93
4 348 729.00	UBS ETF BM US LIQ. C. SUST.U	EUR	67 666 223	3.94
<i>Ireland</i>			<i>361 619 877</i>	<i>21.06</i>
12 283 029.00	ISHARES EUR HY CORP ESG EURA	EUR	62 976 318	3.67
29.00	ISHARES EURO CORP BOND LC	EUR	4 121	0.00
15 495 054.00	ISHARES EURO CORP SRI UCITS	EUR	82 418 192	4.80
4 291 816.00	ISHARES JPM ESG USD EM BD A	EUR	21 280 970	1.24
15 584 775.00	ISHARES USD HY CORP ESG USDA	EUR	68 987 565	4.02
396 555.00	SOURCE PHYSICAL GOLD P - ETC	USD	59 456 512	3.46
1 111 419.00	SPDR BLOOMBERG BARCLAYS EMERGING MARKETS LOCAL BOND	EUR	66 496 199	3.87
<i>France</i>			<i>190 599 295</i>	<i>11.09</i>
1 271 898.00	BNP PARIBAS EASY S&P 500 UCITS ETF - CLASSIC CAP	EUR	18 369 641	1.07
1 621 203.00	BNP PARIBAS EASY STOXX EUROPE 600 UCITS ETF - CLASSIC CAP	EUR	18 324 620	1.07
6 728.42	BNP PARIBAS MOIS ISR - I - CAP	EUR	153 905 034	8.95
Total securities portfolio			1 674 704 253	97.52

BNP PARIBAS FUNDS SICAV Turkey Equity

Securities portfolio at 31/12/2020

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			22 532 034	95.26
Shares			22 532 034	95.26
<i>Turkey</i>			<i>22 532 034</i>	<i>95.26</i>
2 589 000	AKBANK T.A.S.	TRY	1 972 913	8.34
158 259	ANADOLU EFES BIRACILIK VE	TRY	403 388	1.71
72 500	ARCELIK AS	TRY	242 356	1.02
345 000	ASELSAN ELEKTRONIK SANAYI	TRY	692 348	2.93
270 000	BIM BIRLESIK MAGAZALAR AS	TRY	2 241 577	9.48
82 000	COCA-COLA ICECEK AS	TRY	593 311	2.51
652 000	EREGLI DEMIR VE CELIK FABRIK	TRY	1 070 410	4.53
58 000	FORD OTOMOTIV SANAYI AS	TRY	803 602	3.40
904 000	HACI OMER SABANCI HOLDING	TRY	1 139 188	4.82
412 000	KARDEMIR KARABUK DEMIR - D	TRY	261 859	1.11
707 000	KOC HOLDING AS	TRY	1 641 935	6.94
58 000	KOZA ALTIN ISLETMELERI AS	TRY	616 737	2.61
82 500	MAVI GIYIM SANAYI VE TICA - B	TRY	473 551	2.00
307 000	TAV HAVALIMANLARI HOLDING AS	TRY	719 053	3.04
248 000	TEKFEN HOLDING AS	TRY	452 419	1.91
70 000	TOFAS TURK OTOMOBIL FABRIKASI	TRY	261 094	1.10
117 000	TUPRAS-TURKIYE PETROL RAFINE	TRY	1 389 480	5.87
250 000	TURK HAVA YOLLARI AO	TRY	354 902	1.50
1 400 000	TURK SISE VE CAM FABRIKALARI	TRY	1 125 351	4.76
636 000	TURKCELL ILETISIM HIZMET AS	TRY	1 125 967	4.76
1 275 000	TURKIYE GARANTI BANKASI	TRY	1 453 890	6.15
1 196 000	TURKIYE IS BANKASI - C	TRY	920 602	3.89
500 000	TURKIYE SIGORTA AS	TRY	362 875	1.53
667 000	TURKIYE VAKIFLAR BANKASI T-D	TRY	345 453	1.46
85 000	ULKER BISKUVI SANAYI	TRY	216 284	0.91
124 000	VESTEL ELEKTRONIK SANAYI	TRY	287 159	1.21
3 273 000	YAPI VE KREDI BANKASI	TRY	1 108 509	4.69
161 000	YATAS YATAK VE YORGAN SANAYI TICARET	TRY	255 821	1.08
Total securities portfolio			22 532 034	95.26

BNP PARIBAS FUNDS SICAV US Growth

Securities portfolio at 31/12/2020

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			920 072 899	98.53
Shares			920 072 899	98.53
<i>United States of America</i>			<i>848 668 540</i>	<i>90.88</i>
51 680	ADOBE SYSTEMS INC	USD	25 846 202	2.77
202 788	ADVANCED MICRO DEVICES	USD	18 597 687	1.99
29 889	ALPHABET INC - A	USD	52 384 657	5.61
22 454	AMAZON.COM INC	USD	73 131 107	7.83
77 985	AMETEK INC	USD	9 431 506	1.01
698 611	APPLE INC	USD	92 698 695	9.92
276 838	BRISTOL-MYERS SQUIBB CO	USD	17 172 261	1.84
58 965	CHARLES RIVER LABORATORIES	USD	14 732 995	1.58
284 947	CIENA CORP	USD	15 059 449	1.61
246 702	CISCO SYSTEMS INC	USD	11 039 915	1.18
116 911	ENTEGRIS INC	USD	11 235 147	1.20
108 119	FIRST SOLAR INC	USD	10 695 131	1.15
199 578	HOLOGIC INC	USD	14 535 266	1.56
55 904	HOME DEPOT INC	USD	14 849 220	1.59
124 822	INTERCONTINENTAL EXCHANGE INC	USD	14 390 728	1.54
39 757	MASIMO CORP	USD	10 669 984	1.14
275 063	MICRON TECHNOLOGY INC	USD	20 679 236	2.21
408 895	MICROSOFT CORP	USD	90 946 427	9.74
32 417	NETFLIX INC	USD	17 528 844	1.88
80 209	NEUROCRINE BIOSCIENCES INC	USD	7 688 033	0.82
160 022	NEW RELIC INC	USD	10 465 439	1.12
156 657	NIKE INC - B	USD	22 162 266	2.37
118 654	PROOFPOINT INC	USD	16 185 592	1.73
110 163	SALESFORCE.COM INC	USD	24 514 572	2.63
74 582	SAREPTA THERAPEUTICS INC	USD	12 715 485	1.36
32 037	SERVICENOW INC	USD	17 634 126	1.89
29 130	SNOWFLAKE INC-CLASS A	USD	8 197 182	0.88
79 057	SQUARE INC - A	USD	17 205 965	1.84
161 412	STARBUCKS CORP	USD	17 267 856	1.85
63 250	TARGET CORP	USD	11 165 523	1.20
104 938	TRANE TECHNOLOGIES PLC	USD	15 232 800	1.63
159 158	TREX COMPANY INC	USD	13 324 708	1.43
283 802	TWITTER INC	USD	15 367 878	1.65
41 382	ULTA BEAUTY INC	USD	11 883 255	1.27
39 051	UNITED RENTALS INC	USD	9 056 317	0.97
72 637	UNITEDHEALTH GROUP INC	USD	25 472 343	2.73
157 991	VISA INC - A	USD	34 557 371	3.70
71 508	WALT DISNEY CO	USD	12 955 819	1.39
145 926	YETI HOLDINGS INC	USD	9 991 553	1.07
<i>United Kingdom</i>			<i>24 925 266</i>	<i>2.67</i>
68 326	AON PLC-CLASS A	USD	14 435 234	1.55
104 780	ASTRAZENECA PLC	GBP	10 490 032	1.12
<i>Canada</i>			<i>22 036 131</i>	<i>2.36</i>
36 612	LULULEMON ATHLETICA INC	USD	12 742 074	1.36
196 658	ZYMEWORKS INC	USD	9 294 057	1.00
<i>Ireland</i>			<i>12 947 182</i>	<i>1.39</i>
78 444	JAZZ PHARMACEUTICALS PLC	USD	12 947 182	1.39
<i>Denmark</i>			<i>11 495 780</i>	<i>1.23</i>
28 394	GENMAB A/S	DKK	11 495 780	1.23
Total securities portfolio			920 072 899	98.53

Securities portfolio at 31/12/2020

Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV US High Yield Bond

Securities portfolio at 31/12/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
176 000	RR DONNELLEY 8.250% 20-01/07/2027	USD	201 163	0.28		<i>United Kingdom</i>		<i>1 674 754</i>	<i>2.33</i>	
300 000	SCIENTIFIC GAMES 5.000% 17-15/10/2025	USD	309 567	0.43	630 000	FIAT CHRYSLER AU 5.250% 15-15/04/2023	USD	675 675	0.94	
300 000	SIRIUS XM RADIO 4.125% 20-01/07/2030	USD	318 188	0.44	200 000	INTL GAME TECH 6.250% 18-15/01/2027	USD	228 291	0.32	
150 000	SPECIALTY BUILD 6.375% 20-30/09/2026	USD	158 418	0.22	400 000	INTL GAME TECH 6.500% 15-15/02/2025	USD	447 208	0.62	
400 000	SPRINT CAP CORP 6.875% 98-15/11/2028	USD	526 258	0.73	300 000	JAGUAR LAND ROVR 7.750% 20-15/10/2025	USD	323 580	0.45	
300 000	SPRINT CAP CORP 8.750% 02-15/03/2032	USD	473 910	0.66		<i>The Netherlands</i>		<i>1 467 655</i>	<i>2.05</i>	
1 500 000	SRM ESCROW ISSUR 6.000% 20-01/11/2028	USD	1 569 314	2.18	150 000	SENSATA TECH BV 4.375% 19-15/02/2030	USD	161 738	0.23	
300 000	STERICYCLE INC 3.875% 20-15/01/2029	USD	307 700	0.43	300 000	TRIVIUM PACK FIN 5.500% 19-15/08/2026	USD	315 589	0.44	
150 000	SUMMIT MATERIALS 5.250% 20-15/01/2029	USD	157 317	0.22	250 000	ZIGGO 5.125% 20-28/02/2030	USD	263 200	0.37	
375 000	SYNEOS HEALTH IN 3.625% 20-15/01/2029	USD	376 506	0.52	400 000	ZIGGO BV 4.875% 19-15/01/2030	USD	420 000	0.58	
150 000	TAYLOR MORRISON 5.750% 19-15/01/2028	USD	169 420	0.24	293 000	ZIGGO SECURED FINANCE 5.500% 16-15/01/2027	USD	307 128	0.43	
275 000	TAYLOR MORRISON 5.875% 15-15/04/2023	USD	290 068	0.40		<i>France</i>		<i>1 075 276</i>	<i>1.50</i>	
150 000	TEGNA INC 4.625% 20-15/03/2028	USD	153 639	0.21	1 025 000	NUMERICABLE-SFR 7.375% 16-01/05/2026	USD	1 075 276	1.50	
500 000	TEGNA INC 5.000% 19-15/09/2029	USD	527 429	0.73		<i>Australia</i>		<i>933 405</i>	<i>1.30</i>	
800 000	TELEFLEX INC 4.250% 20-01/06/2028	USD	848 569	1.18	105 000	FMG RES AUG 2006 4.750% 17-15/05/2022	USD	108 172	0.15	
750 000	TENET HEALTHCARE 5.125% 17-01/05/2025	USD	764 149	1.06	760 000	FMG RES AUG 2006 5.125% 17-15/05/2024	USD	825 233	1.15	
250 000	TENET HEALTHCARE 5.125% 19-01/11/2027	USD	263 839	0.37		<i>Italy</i>		<i>250 677</i>	<i>0.35</i>	
900 000	TENET HEALTHCARE 6.250% 19-01/02/2027	USD	949 500	1.32	230 000	TELECOM ITALIA 5.303% 14-30/05/2024	USD	250 677	0.35	
1 600 000	TERRAFORM POWER 4.750% 19-15/01/2030	USD	1 720 570	2.38		Floating rate bonds		223 829	0.31	
1 200 000	TRANSDIGM INC 6.250% 19-15/03/2026	USD	1 282 499	1.78		<i>United States of America</i>		<i>223 829</i>	<i>0.31</i>	
75 000	TREEHOUSE FOODS 4.000% 20-01/09/2028	USD	77 400	0.11	200 000	VIACOM INC 17-28/02/2057 FRN	USD	223 829	0.31	
350 000	TRONOX INC 6.500% 18-15/04/2026	USD	362 250	0.50	Shares/Units in investment funds				1 842	0.00
1 000 000	TRONOX INC 6.500% 20-01/05/2025	USD	1 069 375	1.49		<i>Luxembourg</i>		<i>1 842</i>	<i>0.00</i>	
450 000	TWITTER INC 3.875% 19-15/12/2027	USD	479 250	0.67	11.58	BNP PARIBAS INSTICASH USD 1D SHORT TERM VNAV INC	USD	1 842	0.00	
150 000	UNITED RENTAL NA 3.875% 20-15/02/2031	USD	157 545	0.22	Total securities portfolio				70 179 623	97.64
505 000	UNITED RENTAL NA 4.875% 17-15/01/2028	USD	537 915	0.75						
600 000	US CONCRETE 5.125% 20-01/03/2029	USD	617 125	0.86						
95 000	US CONCRETE 6.375% 16-01/06/2024	USD	97 657	0.14						
125 000	VIASAT INC 5.625% 17-15/09/2025	USD	127 422	0.18						
750 000	WESTERN DIGITAL 4.750% 18-15/02/2026	USD	829 896	1.15						
125 000	WHITE CAP BUYER 6.875% 20-15/10/2028	USD	133 125	0.19						
750 000	WYNDHAM HOTELS & 4.375% 20-15/08/2028	USD	774 750	1.08						
170 000	WYNN LAS VEGAS 5.250% 17-15/05/2027	USD	175 100	0.24						
525 000	WYNN LAS VEGAS 5.500% 15-01/03/2025	USD	547 533	0.76						
250 000	YUM! BRANDS INC 4.750% 19-15/01/2030	USD	272 438	0.38						
	<i>Canada</i>		<i>5 437 498</i>	<i>7.56</i>						
750 000	1011778 BC ULC / 3.875% 19-15/01/2028	USD	761 828	1.06						
285 000	BOMBARDIER INC 7.500% 15-15/03/2025	USD	266 333	0.37						
1 000 000	CASCADES INC/USA 5.375% 19-15/01/2028	USD	1 059 800	1.47						
1 300 000	FIRST QUANTUM 6.875% 20-15/10/2027	USD	1 405 624	1.96						
100 000	INTELLIGENT PACK 6.000% 20-15/09/2028	USD	102 583	0.14						
1 000 000	MERCER INTL INC 7.375% 19-15/01/2025	USD	1 037 820	1.44						
750 000	PANTHER BF AGG 2 6.250% 19-15/05/2026	USD	803 510	1.12						

BNP PARIBAS FUNDS SICAV US Mid Cap

Securities portfolio at 31/12/2020

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					13 718	SIMON PROPERTY GROUP INC	USD	1 169 871	0.93
					8 560	SNAP - ON INC	USD	1 464 958	1.17
					5 313	SQUARE INC - A	USD	1 156 321	0.92
					19 043	TRANE TECHNOLOGIES PLC	USD	2 764 281	2.21
					28 168	TWITTER INC	USD	1 525 297	1.22
					7 725	ULTA BEAUTY INC	USD	2 218 311	1.77
					5 726	UNITED RENTALS INC	USD	1 327 917	1.06
					46 412	US FOODS HOLDING CORP	USD	1 545 984	1.23
					10 602	VERISIGN INC	USD	2 294 273	1.83
					15 027	WATTS WATER TECHNOLOGIES - A	USD	1 828 786	1.46
					31 299	YUM CHINA HOLDINGS INC	USD	1 786 860	1.43
					34 807	ZIONS BANCORPORATION	USD	1 512 016	1.21
					<i>Ireland</i>			2 688 169	2.14
					16 287	JAZZ PHARMACEUTICALS PLC	USD	2 688 169	2.14
					<i>Israel</i>			2 312 030	1.84
					14 308	CYBERARK SOFTWARE LTD/ISRAEL	USD	2 312 030	1.84
					<i>Switzerland</i>			1 674 277	1.34
					13 829	TE CONNECTIVITY LTD	USD	1 674 277	1.34
					<i>Canada</i>			1 305 113	1.04
					3 750	LULULEMON ATHLETICA INC	USD	1 305 113	1.04
					<i>Bermuda</i>			1 266 452	1.01
					25 133	AXIS CAPITAL HOLDINGS LTD	USD	1 266 452	1.01
					<i>Denmark</i>			958 194	0.76
					23 566	GENMAB A/S -SP ADR	USD	958 194	0.76
					Total securities portfolio			122 394 470	97.65
Shares									
<i>United States of America</i>									
9 650	AKAMAI TECHNOLOGIES INC	USD	1 013 154	0.81					
13 965	ALBEMARLE CORP	USD	2 060 117	1.64					
48 433	AMERICAN HOMES 4 RENT- A	USD	1 452 990	1.16					
15 944	AMERICAN WATER WORKS CO INC	USD	2 446 926	1.95					
19 194	AMETEK INC	USD	2 321 322	1.85					
18 494	ARTHUR J GALLAGHER & CO	USD	2 287 893	1.83					
35 372	AVANGRID INC	USD	1 607 657	1.28					
35 130	AZEK CO INC/THE	USD	1 350 749	1.08					
90 944	BAKER HUGHES A GE CO	USD	1 896 182	1.51					
27 135	BALL CORP	USD	2 528 439	2.02					
7 713	BURLINGTON STORES INC	USD	2 017 335	1.61					
11 822	CADENCE DESIGN SYS INC	USD	1 612 875	1.29					
26 107	CBRE GROUP INC - A	USD	1 637 431	1.31					
11 320	CDW CORP/DE	USD	1 491 863	1.19					
29 065	CENTENE CORP	USD	1 744 772	1.39					
9 867	CHARLES RIVER LABORATORIES	USD	2 465 369	1.97					
32 182	CIENA CORP	USD	1 700 819	1.36					
20 119	COLUMBIA SPORTSWEAR CO	USD	1 757 998	1.40					
16 233	CRYOPORT INC	USD	712 304	0.57					
18 612	CUBIC CORP	USD	1 154 688	0.92					
24 244	DICKS SPORTING GOODS INC	USD	1 362 755	1.09					
14 284	DIGITAL REALTY TRUST INC	USD	1 992 761	1.59					
48 127	DUKE REALTY CORP	USD	1 923 636	1.53					
16 138	ENTEGRIS INC	USD	1 550 862	1.24					
3 267	EPAM SYSTEMS INC	USD	1 170 729	0.93					
30 857	ESSENTIAL UTILITIES INC	USD	1 459 228	1.16					
85 239	FIRST HORIZON CORP	USD	1 087 650	0.87					
15 427	FIRST SOLAR INC	USD	1 526 039	1.22					
10 751	FIVE BELOW	USD	1 881 210	1.50					
19 031	FORTUNE BRANDS HOME SECURITY	USD	1 631 337	1.30					
33 949	FRONTDOOR INC	USD	1 704 579	1.36					
14 548	GLOBAL BLOOD THERAPEUTICS IN	USD	630 074	0.50					
100 957	GOHEALTH INC-CLASS A	USD	1 379 073	1.10					
10 275	HERSHEY CO/THE	USD	1 565 191	1.25					
32 564	HOLOGIC INC	USD	2 371 636	1.89					
122 427	HUNTINGTON BANCSHARES INC	USD	1 546 253	1.23					
5 649	IAC/INTERACTIVECORP	USD	1 069 638	0.85					
21 900	INTERCONTINENTAL EXCHANGE INC	USD	2 524 851	2.01					
15 643	LAMB WESTON HOLDINGS INC	USD	1 231 730	0.98					
4 516	LENDINGTREE INC	USD	1 236 436	0.99					
6 371	MASIMO CORP	USD	1 709 849	1.36					
12 194	MATCH GROUP INC	USD	1 843 611	1.47					
23 768	MICRON TECHNOLOGY INC	USD	1 786 878	1.43					
15 073	NEUROCRINE BIOSCIENCES INC	USD	1 444 747	1.15					
36 322	NEW JERSEY RESOURCES CORP	USD	1 291 247	1.03					
19 740	NEW RELIC INC	USD	1 290 996	1.03					
10 671	OSHKOSH CORP	USD	918 453	0.73					
7 977	PALO ALTO NETWORKS INC	USD	2 834 945	2.27					
23 217	PLEXUS CORP	USD	1 815 802	1.45					
17 059	PROOFPOINT INC	USD	2 327 018	1.86					
24 588	REPUBLIC SERVICES INC	USD	2 367 824	1.89					
74 171	RLJ LODGING TRUST	USD	1 049 520	0.84					
3 440	ROPER TECHNOLOGIES INC	USD	1 482 950	1.18					
8 419	SAREPTA THERAPEUTICS INC	USD	1 435 355	1.15					
32 880	SEI INVESTMENTS COMPANY	USD	1 889 614	1.51					

Securities portfolio at 31/12/2020

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			106 297 931	94.48					
United States of America			97 875 941	86.99					
240 000	ABBOTT LABORATORIES 2.950% 15-15/03/2025	USD	262 809	0.23	1 030 000	EBAY INC 1.900% 20-11/03/2025	USD	1 030 118	0.92
1 040 000	ACTIVISION BLIZZ 1.350% 20-15/09/2030	USD	1 019 679	0.91	860 000	ELECTRONIC ARTS 4.800% 16-01/03/2026	USD	1 023 150	0.91
490 000	ACTIVISION BLIZZ 2.500% 20-15/09/2050	USD	478 129	0.42	520 000	ELI LILLY & CO 3.375% 19-15/03/2029	USD	603 662	0.54
900 000	ACTIVISION BLIZZ 3.400% 17-15/09/2026	USD	1 022 840	0.91	790 000	ELI LILLY & CO 4.150% 19-15/03/2059	USD	1 082 335	0.95
980 000	ADOBE INC 1.700% 20-01/02/2023	USD	1 008 317	0.90	620 000	ENTERPRISE PRODU 3.950% 20-31/01/2060	USD	684 251	0.61
150 000	ADOBE INC 1.900% 20-01/02/2025	USD	158 644	0.14	830 000	FIDELITY & GUARA 5.500% 18-01/05/2025	USD	964 134	0.86
770 000	ADOBE INC 2.150% 20-01/02/2027	USD	827 732	0.74	1 030 000	FIDELITY NATL FI 2.450% 20-15/03/2031	USD	1 041 920	0.93
910 000	ADOBE SYS INC 3.250% 15-01/02/2025	USD	1 002 316	0.89	940 000	FIDELITY NATL FI 3.400% 20-15/06/2030	USD	1 033 526	0.92
980 000	AGILENT TECH INC 2.100% 20-04/06/2030	USD	1 017 691	0.90	490 000	HEWLETT-PACK CO 6.000% 11-15/09/2041	USD	639 635	0.57
750 000	AIR PROD & CHEM 1.850% 20-15/05/2027	USD	793 834	0.71	980 000	HORMEL FOODS CRP 1.800% 20-11/06/2030	USD	1 011 331	0.90
490 000	AIR PROD & CHEM 2.050% 20-15/05/2030	USD	520 992	0.46	940 000	HUMANA INC 3.125% 19-15/08/2029	USD	1 033 522	0.92
660 000	AIR PROD & CHEM 2.700% 20-15/05/2040	USD	710 199	0.63	940 000	HUMANA INC 3.150% 12-01/12/2022	USD	981 760	0.87
960 000	AIR PROD & CHEM 2.800% 20-15/05/2050	USD	1 038 963	0.92	820 000	HUMANA INC 4.875% 20-01/04/2030	USD	1 026 476	0.91
370 000	ALLSTATE CORP 3.850% 19-10/08/2049	USD	469 940	0.42	520 000	INTERPUBLIC GRP 5.400% 18-01/10/2048	USD	700 576	0.62
600 000	ALLSTATE CORP 4.200% 16-15/12/2046	USD	790 747	0.70	900 000	JOHNSON&JOHNSON 2.900% 17-15/01/2028	USD	1 013 153	0.90
210 000	ALPHABET INC 0.800% 20-15/08/2027	USD	209 318	0.19	420 000	JOHNSON&JOHNSON 3.400% 17-15/01/2038	USD	501 958	0.45
950 000	ALPHABET INC 3.375% 16-25/02/2024	USD	1 036 633	0.92	860 000	JOHNSON&JOHNSON 3.550% 16-01/03/2036	USD	1 052 401	0.94
450 000	AMGEN INC 3.625% 14-22/05/2024	USD	492 668	0.44	420 000	JOHNSON&JOHNSON 3.625% 17-03/03/2037	USD	515 215	0.46
380 000	AMGEN INC 4.663% 17-15/06/2051	USD	513 358	0.46	600 000	LAS VEGAS SAN 2.900% 19-25/06/2025	USD	626 853	0.56
790 000	AMGEN INC 4.950% 10-01/10/2041	USD	1 068 600	0.94	900 000	MASTERCARD INC 2.950% 19-01/06/2029	USD	1 010 804	0.90
760 000	AMGEN INC 5.150% 11-15/11/2041	USD	1 052 041	0.93	830 000	MASTERCARD INC 3.650% 19-01/06/2049	USD	1 027 471	0.91
530 000	AON CORP 3.750% 19-02/05/2029	USD	616 913	0.55	660 000	MERCK & CO INC 3.400% 19-07/03/2029	USD	765 979	0.68
940 000	APPLE INC 3.000% 17-09/02/2024	USD	1 011 817	0.90	830 000	MERCK & CO INC 3.900% 19-07/03/2039	USD	1 048 225	0.93
490 000	APPLE INC 3.750% 17-13/11/2047	USD	618 017	0.55	750 000	MERCK & CO INC 4.150% 13-18/05/2043	USD	975 670	0.87
560 000	APPLE INC 3.850% 13-04/05/2043	USD	709 166	0.63	420 000	MICROSOFT CORP 2.400% 16-08/08/2026	USD	457 581	0.41
490 000	APPLE INC 4.650% 16-23/02/2046	USD	703 366	0.63	970 000	MICROSOFT CORP 2.525% 20-01/06/2050	USD	1 021 149	0.91
980 000	BEST BUY CO INC 1.950% 20-01/10/2030	USD	984 421	0.87	830 000</				

BNP PARIBAS FUNDS SICAV US Multi-Factor Corporate Bond

Securities portfolio at 31/12/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
250 000	SOUTHWEST AIR 2.625% 20-10/02/2030	USD	254 130	0.23	Shares/Units in investment funds				4 313 182	3.82
850 000	SOUTHWEST AIR 5.125% 20-15/06/2027	USD	1 010 472	0.90						
390 000	STARBUCKS CORP 4.450% 19-15/08/2049	USD	512 639	0.46						
820 000	STARBUCKS CORP 4.500% 18-15/11/2048	USD	1 065 749	0.94						
280 000	TEXAS INSTRUMENT 1.750% 20-04/05/2030	USD	289 179	0.26	27 118.75	Luxembourg BNP PARIBAS INSTICASH USD 1D SHORT TERM VNAV INC	USD	4 313 182	3.82	
960 000	TEXAS INSTRUMENT 2.250% 19-04/09/2029	USD	1 032 809	0.92	Total securities portfolio				110 821 191	98.49
410 000	TEXAS INSTRUMENT 2.900% 17-03/11/2027	USD	457 562	0.41						
830 000	TEXAS INSTRUMENT 3.875% 19-15/03/2039	USD	1 037 951	0.92						
200 000	TEXAS INSTRUMENT 4.150% 18-15/05/2048	USD	265 983	0.24						
700 000	THERMO FISHER 2.950% 16-19/09/2026	USD	777 530	0.69						
860 000	THERMO FISHER 3.200% 17-15/08/2027	USD	966 405	0.86						
560 000	THERMO FISHER 4.133% 20-25/03/2025	USD	637 160	0.57						
460 000	THERMO FISHER 4.150% 13-01/02/2024	USD	506 890	0.45						
110 000	THERMO FISHER 4.497% 20-25/03/2030	USD	137 436	0.12						
960 000	UNION PAC CORP 4.163% 11-15/07/2022	USD	1 006 876	0.89						
550 000	VALERO ENERGY PA 4.500% 18-15/03/2028	USD	629 471	0.56						
580 000	VERIZON COMM INC 4.272% 15-15/01/2036	USD	717 949	0.64						
800 000	VERIZON COMM INC 4.400% 14-01/11/2034	USD	997 648	0.89						
800 000	VERIZON COMM INC 4.500% 17-10/08/2033	USD	1 007 862	0.90						
210 000	VERIZON COMMUNICATIONS INC 4.750% 11-01/11/2041	USD	275 590	0.24						
770 000	VISA INC 2.750% 17-15/09/2027	USD	854 456	0.76						
650 000	VISA INC 3.150% 15-14/12/2025	USD	728 402	0.65						
380 000	VISA INC 3.650% 17-15/09/2047	USD	477 283	0.42						
350 000	VISA INC 4.300% 15-14/12/2045	USD	476 334	0.42						
300 000	WW GRAINGER INC 4.600% 15-15/06/2045	USD	397 727	0.35						
970 000	XILINX INC 2.375% 20-01/06/2030	USD	1 019 186	0.91						
United Kingdom			2 749 393	2.45						
980 000	ANTOFAGASTA 2.375% 20-14/10/2030	USD	988 575	0.88						
630 000	AON PLC 3.875% 16-15/12/2025	USD	716 986	0.64						
770 000	AON PLC 4.750% 15-15/05/2045	USD	1 043 832	0.93						
British Virgin Islands			2 075 289	1.84						
1 030 000	TSMC GLOBAL LTD 0.750% 20-28/09/2025	USD	1 026 798	0.91						
1 060 000	TSMC GLOBAL LTD 1.000% 20-28/09/2027	USD	1 048 491	0.93						
China			1 026 350	0.91						
1 040 000	TENCENT MUSIC 2.000% 20-03/09/2030	USD	1 026 350	0.91						
Canada			1 018 567	0.91						
940 000	CANADIAN PAC RR 2.900% 15-01/02/2025	USD	1 018 567	0.91						
Bermuda			968 604	0.86						
820 000	MARVELL TECHNOLOGY 4.875% 18-22/06/2028	USD	968 604	0.86						
Macao			583 787	0.52						
500 000	SANDS CHINA LTD 5.400% 19-08/08/2028	USD	583 787	0.52						
Floating rate bonds			210 078	0.19						
United States of America			210 078	0.19						
200 000	JPMORGAN CHASE 20-13/03/2026 FRN	USD	210 078	0.19						

BNP PARIBAS FUNDS SICAV US Multi-Factor Equity

Securities portfolio at 31/12/2020

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					22 421	MASTERCARD INC - A	USD	8 002 952	0.55
					79 931	MERCK & CO INC	USD	6 538 356	0.45
					4 881	METTLER - TOLEDO INTERNATIONAL	USD	5 562 778	0.38
					369 153	MICROSOFT CORP	USD	82 107 009	5.67
					264 077	MORGAN STANLEY	USD	18 097 197	1.25
					29 010	MSCI INC	USD	12 953 835	0.89
					137 749	NETAPP INC	USD	9 124 494	0.63
					213 952	NEWMONT MINING CORP	USD	12 813 585	0.88
					68 056	NORTHERN TRUST CORP	USD	6 338 736	0.44
					256 739	NUCOR CORP	USD	13 655 947	0.94
					35 482	NVIDIA CORP	USD	18 528 700	1.28
					68 301	OLD DOMINION FREIGHT LINE	USD	13 330 989	0.92
					411 533	ORACLE CORP	USD	26 622 070	1.83
					115 608	PACCAR INC	USD	9 974 658	0.69
					71 888	PEPSICO INC	USD	10 660 990	0.73
					711 589	PFIZER INC	USD	26 193 591	1.80
					177 783	PROCTER & GAMBLE CO.	USD	24 736 727	1.70
					108 961	PROGRESSIVE CORP	USD	10 774 064	0.74
					237 541	ROLLINS INC	USD	9 280 727	0.64
					32 345	S&P GLOBAL INC	USD	10 632 772	0.73
					140 371	SCHWAB (CHARLES) CORP	USD	7 445 278	0.51
					222 629	STATE STREET CORP	USD	16 202 939	1.12
					116 158	T ROWE PRICE GROUP INC	USD	17 585 160	1.21
					54 498	TAKE-TWO INTERACTIVE SOFTWARE	USD	11 324 139	0.78
					29 450	TARGET CORP	USD	5 198 809	0.36
					72 485	UNITED PARCEL SERVICE- B	USD	12 206 474	0.84
					60 911	UNITED RENTALS INC	USD	14 125 870	0.97
					48 449	UNITEDHEALTH GROUP INC	USD	16 990 095	1.17
					380 153	VERIZON COMMUNICATIONS INC	USD	22 333 989	1.54
					48 588	VERTEX PHARMACEUTICALS INC	USD	11 483 288	0.79
					233 921	VIACOMCBS INC - CLASS B	USD	8 715 896	0.60
					83 890	VISA INC - A	USD	18 349 260	1.26
					218 322	XEROX HOLDINGS CORP	USD	5 062 887	0.35
					<i>Ireland</i>			18 104 239	1.25
					44 972	ACCENTURE PLC - A	USD	11 747 136	0.81
					102 270	SEAGATE TECHNOLOGY	USD	6 357 103	0.44
					<i>United Kingdom</i>			6 670 428	0.46
					31 573	AON PLC-CLASS A	USD	6 670 428	0.46
					Total securities portfolio			1 417 015 076	97.60
Shares									
<i>United States of America</i>									
159 816	ABBVIE INC	USD	17 124 284	1.18					
33 806	ADOBE SYSTEMS INC	USD	16 907 057	1.16					
30 058	AIR PRODUCTS AND CHEMICALS INC	USD	8 212 447	0.57					
86 305	AKAMAI TECHNOLOGIES INC	USD	9 061 162	0.62					
78 734	ALLSTATE CORP	USD	8 655 229	0.60					
19 239	AMAZON.COM INC	USD	62 660 075	4.33					
43 240	AMERIPRISE FINANCIAL INC	USD	8 402 829	0.58					
45 043	AMGEN INC	USD	10 356 287	0.71					
34 007	ANTHEM INC	USD	10 919 308	0.75					
671 635	APPLE INC	USD	89 119 247	6.15					
114 941	APPLIED MATERIALS INC	USD	9 919 408	0.68					
710 384	AT&T INC	USD	20 430 644	1.41					
131 183	BEST BUY CO INC	USD	13 090 752	0.90					
36 945	BLACKROCK INC	USD	26 657 294	1.84					
378 696	BRISTOL-MYERS SQUIBB CO	USD	23 490 513	1.62					
76 533	C.H. ROBINSON WORLDWIDE INC	USD	7 184 153	0.49					
157 901	CAMPBELL SOUP CO	USD	7 634 513	0.53					
209 544	CARDINAL HEALTH INC	USD	11 223 177	0.77					
210 608	CERNER CORP	USD	16 528 516	1.14					
79 581	CIGNA CORP	USD	16 567 173	1.14					
267 762	CISCO SYSTEMS INC	USD	11 982 350	0.83					
70 998	CITRIX SYSTEMS INC	USD	9 236 840	0.64					
57 108	CLOROX COMPANY	USD	11 531 247	0.79					
154 612	COLGATE-PALMOLIVE CO	USD	13 220 872	0.91					
379 697	COMCAST CORP - A	USD	19 896 123	1.37					
61 602	COSTCO WHOLESALE CORP	USD	23 210 402	1.60					
81 472	CUMMINS INC	USD	18 502 291	1.27					
127 050	DAVITA INC	USD	14 915 670	1.03					
67 874	DOLLAR GENERAL CORP	USD	14 273 902	0.98					
27 477	DOMINOS PIZZA INC	USD	10 536 330	0.73					
105 439	EDWARDS LIFESCIENCES CORP	USD	9 619 200	0.66					
37 828	ELI LILLY & CO	USD	6 386 880	0.44					
102 829	EXPEDITORS INTL WASH INC	USD	9 780 066	0.67					
44 981	FORTINET INC	USD	6 681 028	0.46					
364 191	GENERAL MILLS INC	USD	21 414 431	1.47					
306 826	GILEAD SCIENCES INC	USD	17 875 683	1.23					
87 558	HCA HEALTHCARE INC	USD	14 399 789	0.99					
102 045	HERSHEY CO/THE	USD	15 544 515	1.07					
81 718	HOME DEPOT INC	USD	21 705 935	1.50					
112 636	ILLINOIS TOOL WORKS	USD	22 964 228	1.58					
298 634	INTEL CORP	USD	14 877 946	1.02					
196 823	INTERCONTINENTAL EXCHANGE INC	USD	22 691 724	1.56					
125 192	INTL BUSINESS MACHINES CORP	USD	15 759 169	1.09					
29 946	INTUIT INC	USD	11 374 988	0.78					
51 385	JACK HENRY & ASSOCIATES INC	USD	8 323 856	0.57					
118 186	JM SMUCKER CO/THE	USD	13 662 302	0.94					
162 172	JOHNSON & JOHNSON	USD	25 522 629	1.76					
483 146	JUNIPER NETWORKS INC	USD	10 875 616	0.75					
64 984	KANSAS CITY SOUTHERN	USD	13 265 184	0.91					
151 394	KELLOGG CO	USD	9 421 249	0.65					
85 264	KIMBERLY-CLARK CORP	USD	11 496 145	0.79					
731 995	KROGER CO	USD	23 248 161	1.60					
245 458	L BRANDS INC	USD	9 128 583	0.63					
73 620	LOWES COS INC	USD	11 816 746	0.81					

BNP PARIBAS FUNDS SICAV US Short Duration Bond

Securities portfolio at 31/12/2020

Expressed in USD

Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market				Transferable securities not admitted to an official stock exchange listing and/or not traded on another regulated market					
Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	Bonds		113 990 070	98.85					
	<i>United States of America</i>		<i>102 306 613</i>	<i>88.71</i>					
500 000	ABBOTT LABS 1.150% 20-30/01/2028	USD	506 635	0.44	500 000	IBM CORP 2.850% 19-13/05/2022	USD	517 745	0.45
100 000	AIR LEASE CORP 3.875% 14-01/04/2021	USD	100 514	0.09	500 000	INTEL CORP 3.900% 20-25/03/2030	USD	599 588	0.52
1 000 000	AIR PROD & CHEM 1.500% 20-15/10/2025	USD	1 042 404	0.90	1 000 000	JOHN DEERE CAP 2.050% 20-09/01/2025	USD	1 058 113	0.92
500 000	AMERICAN EXPRESS 2.500% 17-01/08/2022	USD	515 850	0.45	500 000	JOHN DEERE CAP 2.800% 16-06/03/2023	USD	527 271	0.46
500 000	AMERICAN HONDA F 2.050% 19-10/01/2023	USD	516 725	0.45	1 000 000	JOHNSON&JOHNSON 2.450% 16-01/03/2026	USD	1 088 365	0.94
500 000	APPLE INC 1.550% 16-04/08/2021	USD	503 281	0.44	500 000	JP MORGAN CHASE 3.250% 12-23/09/2022	USD	525 730	0.46
610 000	APPLE INC 3.250% 16-23/02/2026	USD	684 550	0.59	125 000	KEURIG DR PEPPER 4.057% 19-25/05/2023	USD	135 788	0.12
250 000	ARCHER-DANIELS 2.750% 20-27/03/2025	USD	271 154	0.24	500 000	KIMBERLY-CLARK 3.100% 20-26/03/2030	USD	574 697	0.50
375 000	BANK OF AMERICA CORP 4.000% 15-22/01/2025	USD	418 784	0.36	34 000	LIBERTY MUTUAL 4.250% 13-15/06/2023	USD	37 020	0.03
1 000 000	BB&T CORPORATION 2.050% 16-10/05/2021	USD	1 004 764	0.87	57 000	MACYS RETAIL HLD 2.875% 12-15/02/2023	USD	54 791	0.05
700 000	BNY MELLON 2.600% 17-07/02/2022	USD	716 498	0.62	500 000	MORGAN STANLEY 3.125% 18-23/01/2023	USD	527 685	0.46
750 000	BRANCH BKG & TR 2.150% 19-06/12/2024	USD	794 193	0.69	1 000 000	ORACLE CORP 1.900% 16-15/09/2021	USD	1 009 926	0.88
500 000	BRISTOL-MYERS 2.600% 20-16/05/2022	USD	515 528	0.45	1 000 000	PEPSICO INC 1.625% 20-01/05/2030	USD	1 024 162	0.89
1 000 000	CATERPILLAR FINL 1.950% 20-18/11/2022	USD	1 030 634	0.89	500 000	PEPSICO INC 3.600% 14-01/03/2024	USD	545 728	0.47
500 000	CATERPILLAR FINL 2.150% 19-08/11/2024	USD	531 838	0.46	500 000	PFIZER INC 0.800% 20-28/05/2025	USD	507 475	0.44
1 000 000	CHEVRON CORP 1.141% 20-11/05/2023	USD	1 018 592	0.88	309 000	PNC BANK NA 2.700% 12-01/11/2022	USD	321 803	0.28
500 000	CITIBANK NA 3.650% 19-23/01/2024	USD	545 672	0.47	500 000	PNC FUNDING CORP 3.300% 12-08/03/2022	USD	516 400	0.45
500 000	CLOROX CO 1.800% 20-15/05/2030	USD	514 445	0.45	500 000	PPG INDUSTRIES 2.400% 19-15/08/2024	USD	529 459	0.46
1 000 000	COCA-COLA CO/THE 1.650% 20-01/06/2030	USD	1 024 940	0.89	700 000	PROCTER & GAMBLE 2.700% 16-02/02/2026	USD	774 104	0.67
140 000	COMET 2019-A1 A1 2.840% 19-15/12/2024	USD	144 096	0.12	1 000 000	RAYTHEON TECH 2.250% 20-01/07/2030	USD	1 058 509	0.92
300 000	CRED SUIS NY 2.100% 19-12/11/2021	USD	304 650	0.26	110 000	ROPER TECHNOLOGIES 3.650% 18-15/09/2023	USD	119 069	0.10
1 000 000	CVS HEALTH CORP 2.125% 16-01/06/2021	USD	1 005 770	0.87	1 000 000	STRYKER CORP 1.950% 20-15/06/2030	USD	1 026 515	0.89
500 000	DAIMLER FINANCE 3.350% 18-22/02/2023	USD	529 334	0.46	528 574	TESLA 2018-B A 3.710% 18-20/08/2021	USD	531 922	0.46
100 000	DOLLAR TREE 3.700% 18-15/05/2023	USD	106 978	0.09	500 000	TEXAS INSTRUMENT 1.750% 20-04/05/2030	USD	516 391	0.45
500 000	DUKE ENERGY COR 2.450% 20-01/06/2030	USD	531 765	0.46	1 000 000	TOYOTA MTR CRED 1.350% 20-25/08/2023	USD	1 026 508	0.89
300 000	DUKE ENERGY CORP 3.950% 13-15/10/2023	USD	325 836	0.28	500 000	UNITED PARCEL 3.900% 20-01/04/2025	USD	563 995	0.49
500 000	EBAY INC 1.900% 20-11/03/2025	USD	525 571	0.46	500 000	UNITEDHEALTH GRP 2.000% 20-15/05/2030	USD	529 379	0.46
500 000	EXXON MOBIL CORP 2.019% 19-16/08/2024	USD	525 976	0.46	500 000	US BANK NA OHIO 1.950% 19-09/01/2023	USD	516 022	0.45
500 000	EXXON MOBIL CORP 2.397% 15-06/03/2022	USD	510 642	0.44	500 000	US BANK NA OHIO 2.850% 18-23/01/2023	USD	525 258	0.46
70 461	FG Q59979 4.500% 18-01/11/2048	USD	77 059	0.07	8 400 000	US TREASURY N/B 0.125% 20-15/07/2023	USD	8 396 718	7.27
100 000	FIVE COR FND TRS 4.419% 13-15/11/2023	USD	110 829	0.10	10 000 000	US TREASURY N/B 0.125% 20-15/08/2023	USD	9 996 093	8.66
96 594	FN 745398 6.000% 06-01/06/2035	USD	114 236	0.10	11 750 000	US TREASURY N/B 0.125% 20-15/09/2023	USD	11 742 655	10.17
105 700	FN AK6370 3.500% 12-01/04/2027	USD	113 300	0.10	13 100 000	US TREASURY N/B 0.125% 20-15/12/2023	USD	13 082 601	11.33
210 013	FN AL8571 5.500% 16-01/03/2040	USD	245 431	0.21	500 000	US TREASURY N/B 0.125% 20-30/11/2022	USD	500 078	0.43
119 528	FN AL8867 5.000% 16-01/09/2041	USD	138 775	0.12	1 600 000	US TREASURY N/B 0.125% 20-31/12/2022	USD	1 600 124	1.39
189 697	FN AO7245 3.500% 12-01/07/2027	USD	203 566	0.18	11 800 000	US TREASURY N/B 0.250% 20-15/11/2023	USD	11 834 108	10.25
116 404	FN AP0203 3.500% 12-01/07/2027	USD	125 725	0.11	1 300 000	US TREASURY N/B 0.375% 20-30/11/2025	USD	1 301 828	1.13
127 489	FN AS8989 5.000% 17-01/03/2047	USD	146 678	0.13	1 500 000	US TREASURY N/B 0.375% 20-31/12/2025	USD	1 500 938	1.30
1 000 000	GE CAP FUNDING 3.450% 20-15/05/2025	USD	1 102 783	0.96	150 000	VENTAS REALTY LP 3.500% 15-01/02/2025	USD	164 818	0.14
200 000	GENERAL MOTORS FIN 3.200% 16-06/07/2021	USD	202 069	0.18	1 000 000	VISA INC 2.050% 20-15/04/2030	USD	1 067 766	0.93
399 956	GN 783765 5.500% 13-15/09/2039	USD	471 166	0.41	1 000 000	WALT DISNEY CO 1.750% 20-13/01/2026	USD	1 046 202	0.91
78 618	GNR 2004-28 PC 5.500% 04-20/04/2034	USD	87 246	0.08	300 000	WALT DISNEY CO 2.125% 17-13/09/2022	USD	307 986	0.27
210 089	GNR 2008-50 KB 6.000% 08-20/06/2038	USD	243 100	0.21	500 000	WELLS FARGO & CO 2.100% 16-26/07/2021	USD	504 984	0.44
1 271 587	GNR 2014-99 IO 4.500% 14-20/06/2044	USD	251 220	0.22	495 000	XCEL ENERGY INC 2.400% 16-15/03/2021	USD	496 125	0.43
500 000	HOME DEPOT INC 2.700% 20-15/04/2030	USD	556 470	0.48					
500 000	HONEYWELL INTL 1.350% 20-01/06/2025	USD	516 899	0.45					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS SICAV US Short Duration Bond

Securities portfolio at 31/12/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Canada</i>				
500 000	BANK NOVA SCOTIA 3.400% 19-11/02/2024	USD	543 105	0.47
500 000	BANK OF MONTREAL 3.300% 19-05/02/2024	USD	541 992	0.47
1 000 000	ROYAL BK CANADA 1.950% 20-17/01/2023	USD	1 032 385	0.90
500 000	TORONTO DOMINION BANK 2.125% 16-07/04/2021	USD	502 440	0.44
<i>The Netherlands</i>				
1 000 000	SHELL INTL FIN 2.750% 20-06/04/2030	USD	1 101 971	0.96
<i>Sweden</i>				
1 000 000	SKANDINAV ENSKIL 2.200% 19-12/12/2022	USD	1 035 157	0.90
<i>France</i>				
500 000	TOTAL CAP INTL 3.700% 13-15/01/2024	USD	548 030	0.48
<i>United Kingdom</i>				
500 000	BP CAPITAL PLC 2.750% 13-10/05/2023	USD	526 536	0.46
<i>Luxembourg</i>				
500 000	SCHLUMBERGER INV 2.400% 12-01/08/2022	USD	512 772	0.44
<i>Japan</i>				
200 000	TAKEDA PHARMACEU 4.400% 19-26/11/2023	USD	221 564	0.19
<i>Bermuda</i>				
100 000	MARVELL TECHNOLOGY 4.200% 18-22/06/2023	USD	108 216	0.09
Floating rate bonds			4 885 276	4.23
<i>United States of America</i>				
400 000	BANK OF AMER CRP 17-24/04/2023	USD	412 948	0.36
361 000	BANK OF AMERICA CORP 18-05/03/2024 FRN	USD	365 379	0.32
362 000	CITIGROUP INC 16-01/09/2023 FRN	USD	371 733	0.32
362 000	CVS HEALTH CORP 18-09/03/2021 FRN	USD	362 406	0.31
390 000	GENERAL MILLS 18-17/10/2023 FRN	USD	395 942	0.34
500 000	GOLDMAN SACHS GP 20-17/11/2023 FRN	USD	501 844	0.44
362 000	GOLDMAN SACHS GROUP 17-24/07/2023 FRN	USD	367 060	0.32
310 000	JP MORGAN CHASE 18-23/04/2024 FRN	USD	313 772	0.27
363 000	MORGAN STANLEY 16-24/10/2023 FRN	USD	369 756	0.32
363 000	WELLS FARGO & CO 16-31/10/2023 FRN	USD	371 546	0.32
1 000 000	WELLS FARGO CO 20-30/04/2026 FRN	USD	1 052 890	0.91
Floating rate notes			124 013	0.11
<i>United States of America</i>				
119 810	FH 840440 16-01/10/2043 FRN	USD	124 013	0.11
Total securities portfolio			113 990 070	98.85

BNP PARIBAS FUNDS SICAV US Small Cap

Securities portfolio at 31/12/2020

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					198 144	OSHKOSH CORP	USD	17 054 254	1.77
			945 766 079	98.42	262 903	PETMED EXPRESS INC	USD	8 428 670	0.88
					684 856	PGT INNOVATIONS INC	USD	13 929 971	1.45
Shares			945 766 079	98.42	161 943	PLEXUS CORP	USD	12 665 562	1.32
	<i>United States of America</i>				132 845	PROOFPOINT INC	USD	18 121 385	1.89
96 721	ACCELERON PHARMA INC	USD	12 374 485	1.29	241 549	PTC THERAPEUTICS INC	USD	14 741 735	1.53
351 569	AGIOS PHARMACEUTICALS INC	USD	15 233 485	1.59	508 853	PURE STORAGE INC - CLASS A	USD	11 505 166	1.20
158 622	AMERICAN STATES WATER CO	USD	12 612 035	1.31	234 454	QTS REALTY TRUST INC - A	USD	14 508 014	1.51
497 043	AMICUS THERAPEUTICS INC	USD	11 476 723	1.19	487 880	RADIUS HEALTH INC	USD	8 713 537	0.91
192 200	ARENA PHARMACEUTICALS INC	USD	14 766 726	1.54	123 488	RAPID7 INC	USD	11 133 678	1.16
260 400	ATLANTIC UNION BANKSHARES CO	USD	8 577 576	0.89	282 753	REXFORD INDUSTRIAL REALTY IN	USD	13 886 000	1.45
301 342	ATRICURE INC	USD	16 775 709	1.75	902 688	RLJ LODGING TRUST	USD	12 773 035	1.33
176 084	AXCELIS TECHNOLOGIES INC	USD	5 127 566	0.53	426 050	SELECTQUOTE INC	USD	8 840 538	0.92
339 448	AZEK CO INC/THE	USD	13 051 776	1.36	146 104	SHOCKWAVE MEDICAL INC	USD	15 153 907	1.58
242 870	BERRY GLOBAL GROUP INC	USD	13 646 865	1.42	516 226	SPROUTS FARMERS MARKET INC	USD	10 376 143	1.08
253 138	BJS RESTAURANTS INC	USD	9 743 282	1.01	390 769	STERLING BANCORP/DE	USD	7 026 027	0.73
5 739	BOSTON BEER COMPANY INC - A	USD	5 706 230	0.59	147 271	TURNING POINT THERAPEUTICS I	USD	17 944 970	1.87
463 926	BRIGHTSPHERE INVESTMENT GROU	USD	8 944 493	0.93	356 074	UNITED BANKSHARES INC	USD	11 536 798	1.20
221 439	CASELLA WASTE SYSTEMS INC-A	USD	13 718 146	1.43	305 238	UNITED COMMUNITY BANKS/GA	USD	8 680 969	0.90
913 497	CHAMPIONX CORP	USD	13 976 504	1.45	440 988	VERICEL CORP	USD	13 617 709	1.42
33 196	CHARLES RIVER LABORATORIES	USD	8 294 353	0.86	816 996	VONAGE HOLDINGS CORP	USD	10 518 824	1.09
324 885	CIENA CORP	USD	17 170 172	1.79	120 398	WATTS WATER TECHNOLOGIES - A	USD	14 652 437	1.52
267 530	COLUMBIA BANKING SYSTEM INC	USD	9 604 327	1.00	112 548	WINTRUST FINANCIAL CORP	USD	6 875 557	0.72
185 295	COLUMBIA SPORTSWEAR CO	USD	16 191 077	1.68	115 396	WOODWARD INC	USD	14 024 076	1.46
159 562	CONMED CORP	USD	17 870 944	1.86	250 164	YETI HOLDINGS INC	USD	17 128 729	1.78
183 657	CRYOPORT INC	USD	8 058 869	0.84		<i>Israel</i>		<i>18 644 900</i>	<i>1.94</i>
212 556	CSG SYSTEMS INTL INC	USD	9 579 899	1.00	115 384	CYBERARK SOFTWARE LTD/ISRAEL	USD	18 644 900	1.94
209 590	CUBIC CORP	USD	13 002 964	1.35		<i>Bermuda</i>		<i>12 166 514</i>	<i>1.27</i>
244 526	CYTOKINETICS INC	USD	5 081 250	0.53	241 447	AXIS CAPITAL HOLDINGS LTD	USD	12 166 514	1.27
280 337	DICKS SPORTING GOODS INC	USD	15 757 743	1.64		<i>Canada</i>		<i>10 988 612</i>	<i>1.14</i>
390 380	EASTERN BANKSHARES INC	USD	6 367 098	0.66	232 514	ZYMEWORKS INC	USD	10 988 612	1.14
171 271	EMCOR GROUP INC	USD	15 664 446	1.63	Total securities portfolio			945 766 079	98.42
98 748	ENTEGRIS INC	USD	9 489 683	0.99					
73 414	EVERBRIDGE INC	USD	10 943 825	1.14					
66 932	EVERCORE PARTNERS INC - A	USD	7 338 424	0.76					
589 843	FIRST HORIZON CORP	USD	7 526 397	0.78					
203 172	FIRST MERCHANTS CORP	USD	7 600 665	0.79					
125 046	FIRST SOLAR INC	USD	12 369 550	1.29					
76 672	FIVE BELOW	USD	13 416 067	1.40					
279 176	FRONTDOOR INC	USD	14 017 427	1.46					
125 725	GLOBAL BLOOD THERAPEUTICS IN	USD	5 445 150	0.57					
11 232	GOOSEHEAD INSURANCE INC -A	USD	1 401 304	0.15					
122 279	H.B. FULLER CO.	USD	6 343 835	0.66					
74 414	HAMILTON LANE INC-CLASS A	USD	5 808 013	0.60					
351 883	HEALTHCARE REALTY TRUST INC	USD	10 415 737	1.08					
260 595	HERC HOLDINGS INC	USD	17 306 114	1.80					
93 043	HEXCEL CORP	USD	4 511 655	0.47					
92 121	IDACORP INC	USD	8 846 380	0.92					
101 915	INGEVITY CORP	USD	7 718 023	0.80					
78 354	IRHYTHM TECHNOLOGIES INC	USD	18 586 351	1.93					
102 077	JACK IN THE BOX INC	USD	9 472 746	0.99					
70 052	JONES LANG LASALLE INC	USD	10 393 615	1.08					
36 722	LENDINGTREE INC	USD	10 054 116	1.05					
70 038	MERITAGE HOMES CORP	USD	5 800 547	0.60					
46 693	MORNINGSTAR INC	USD	10 812 698	1.13					
106 615	MSA SAFETY INC	USD	15 927 215	1.66					
164 402	NATIONAL BANK HOLDINGS - A	USD	5 385 810	0.56					
262 900	NEW JERSEY RESOURCES CORP	USD	9 346 095	0.97					
148 947	NEW RELIC INC	USD	9 741 134	1.01					
144 107	NEXSTAR MEDIA GROUP INC - A	USD	15 735 043	1.64					

BNP PARIBAS FUNDS SICAV US Value Multi-Factor Equity

Securities portfolio at 31/12/2020

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					12 122	INTERPUBLIC GROUP OF COS INC	USD	285 109	0.54
					4 763	INTL BUSINESS MACHINES CORP	USD	599 566	1.14
					1 809	JACK HENRY & ASSOCIATES INC	USD	293 040	0.56
					4 758	JM SMUCKER CO/THE	USD	550 025	1.04
					2 796	JOHNSON & JOHNSON	USD	440 034	0.83
					22 378	JUNIPER NETWORKS INC	USD	503 729	0.96
					6 968	KELLOGG CO	USD	433 619	0.82
					10 301	KNIGHT-SWIFT TRANSPORTATION	USD	430 788	0.82
					23 089	KROGER CO	USD	733 307	1.39
					9 728	LINCOLN NATIONAL CORP	USD	489 416	0.93
					7 736	MASCO CORP	USD	424 938	0.81
					8 183	MERCK & CO INC	USD	669 369	1.27
					13 044	METLIFE INC	USD	612 416	1.16
					4 394	MICROSOFT CORP	USD	977 313	1.84
					4 971	MOLSON COORS BREWING CO - B	USD	224 639	0.43
					16 476	MORGAN STANLEY	USD	1 129 100	2.13
					3 953	NETAPP INC	USD	261 847	0.50
					13 878	NUCOR CORP	USD	738 171	1.40
					377	NVIDIA CORP	USD	196 869	0.37
					5 880	OMNICOM GROUP	USD	366 736	0.70
					10 472	ORACLE CORP	USD	677 434	1.28
					5 506	PACCAR INC	USD	475 058	0.90
					13 137	PFIZER INC	USD	483 573	0.92
					4 485	PNC FINANCIAL SERVICES GROUP	USD	668 265	1.27
					6 097	PROCTER & GAMBLE CO.	USD	848 337	1.61
					4 085	PROGRESSIVE CORP	USD	403 925	0.77
					6 605	PRUDENTIAL FINANCIAL INC	USD	515 652	0.98
					6 359	PULTEGROUP INC	USD	274 200	0.52
					6 638	RAYMOND JAMES FINANCIAL INC	USD	635 057	1.20
					3 086	REINSURANCE GROUP OF AMERICA	USD	357 667	0.68
					31 833	SCHLUMBERGER LTD	USD	694 914	1.32
					1 974	SKYWORKS SOLUTIONS INC	USD	301 785	0.57
					8 514	STATE STREET CORP	USD	619 649	1.18
					3 878	T ROWE PRICE GROUP INC	USD	587 090	1.11
					1 009	TARGET CORP	USD	178 119	0.34
					2 454	UNITED PARCEL SERVICE- B	USD	413 254	0.78
					2 234	UNITED RENTALS INC	USD	518 087	0.98
					1 557	UNITEDHEALTH GROUP INC	USD	546 009	1.04
					2 025	VERISK ANALYTICS INC	USD	420 370	0.80
					21 071	VERIZON COMMUNICATIONS INC	USD	1 237 921	2.34
					717	VERTEX PHARMACEUTICALS INC	USD	169 456	0.32
					1 944	VISA INC - A	USD	425 211	0.81
					9 911	WALGREENS BOOTS ALLIANCE INC	USD	395 251	0.75
					15 183	WESTERN UNION CO	USD	333 115	0.63
					497	WW GRAINGER INC	USD	202 945	0.38
					<i>Ireland</i>			1 272 059	2.42
					2 558	ACCENTURE PLC - A	USD	668 175	1.27
					9 715	SEAGATE TECHNOLOGY	USD	603 884	1.15
					Total securities portfolio			51 425 625	97.52
Shares									
United States of America									
2 543	3M CO	USD	444 491	0.84					
2 230	ABBVIE INC	USD	238 945	0.45					
1 797	AKAMAI TECHNOLOGIES INC	USD	188 667	0.36					
1 634	ALEXION PHARMACEUTICALS INC	USD	255 296	0.48					
2 870	ALLSTATE CORP	USD	315 499	0.60					
102	AMAZON.COM INC	USD	332 207	0.63					
2 389	AMERIPRISE FINANCIAL INC	USD	464 254	0.88					
3 336	AMERISOURCE BERGEN CORP	USD	326 127	0.62					
805	AMGEN INC	USD	185 086	0.35					
9 621	APPLE INC	USD	1 276 609	2.41					
3 850	APPLIED MATERIALS INC	USD	332 255	0.63					
3 257	ARTHUR J GALLAGHER & CO	USD	402 923	0.76					
41 943	AT&T INC	USD	1 206 281	2.28					
302	AUTOZONE INC	USD	358 003	0.68					
11 262	BANK OF NEW YORK MELLON CORP	USD	477 959	0.91					
3 483	BEST BUY CO INC	USD	347 569	0.66					
1 146	BLACKROCK INC	USD	826 885	1.57					
6 900	BORGWARNER INC	USD	266 616	0.51					
8 721	BRISTOL-MYERS SQUIBB CO	USD	540 964	1.03					
8 872	BROWN & BROWN INC	USD	420 622	0.80					
3 649	C.H. ROBINSON WORLDWIDE INC	USD	342 532	0.65					
8 642	CAMPBELL SOUP CO	USD	417 841	0.79					
6 547	CARDINAL HEALTH INC	USD	350 657	0.66					
17 020	CENTURYLINK INC	USD	165 945	0.31					
5 800	CERNER CORP	USD	455 184	0.86					
9 663	CF INDUSTRIES HOLDINGS INC	USD	374 055	0.71					
3 748	CIGNA CORP	USD	780 259	1.48					
15 471	CISCO SYSTEMS INC	USD	692 327	1.31					
2 772	CITRIX SYSTEMS INC	USD	360 637	0.68					
2 191	CLOROX COMPANY	USD	442 407	0.84					
2 043	CME GROUP INC	USD	371 928	0.71					
5 675	COLGATE-PALMOLIVE CO	USD	485 269	0.92					
23 814	COMCAST CORP - A	USD	1 247 854	2.36					
7 368	CONAGRA BRANDS INC	USD	267 164	0.51					
1 776	COSTCO WHOLESALE CORP	USD	669 161	1.27					
3 550	CUMMINS INC	USD	806 205	1.53					
7 506	CVS HEALTH CORP	USD	512 660	0.97					
5 965	DAVITA INC	USD	700 291	1.33					
2 529	DOLLAR GENERAL CORP	USD	531 849	1.01					
747	DOMINOS PIZZA INC	USD	286 445	0.54					
1 548	ELI LILLY & CO	USD	261 364	0.50					
6 022	EXPEDITORS INTL WASH INC	USD	572 752	1.09					
6 435	FASTENAL CO	USD	314 221	0.60					
8 762	GENERAL MILLS INC	USD	515 206	0.98					
13 869	GILEAD SCIENCES INC	USD	808 008	1.53					
5 786	GLOBE LIFE INC	USD	549 439	1.04					
1 905	GOLDMAN SACHS GROUP INC	USD	502 368	0.95					
3 066	HCA HEALTHCARE INC	USD	504 234	0.96					
2 153	HERSHEY CO/THE	USD	327 966	0.62					
33 349	HEWLETT - PACKARD ENTERPRISE - W/I	USD	395 186	0.75					
1 127	HOME DEPOT INC	USD	299 354	0.57					
3 261	HONEYWELL INTERNATIONAL INC	USD	693 615	1.32					
3 872	ILLINOIS TOOL WORKS	USD	789 423	1.50					
16 588	INTEL CORP	USD	826 414	1.57					
5 063	INTERCONTINENTAL EXCHANGE INC	USD	583 713	1.11					

BNP PARIBAS FUNDS SICAV USD Money Market

Securities portfolio at 31/12/2020

Expressed in USD

Expressed in USD					Expressed in USD						
Quantity Denomination		Quotation currency	Market value	% of net assets	Quantity Denomination		Quotation currency	Market value	% of net assets		
Money Market Instruments			383 396 253	90.35	Luxembourg			12 496 316	2.95		
					5 000 000	INDUSTRIAL + COMMERCIAL BANK OF CHINA LT	USD	4 997 523	1.18		
					7 500 000	INTESA SANPAOLO BANK LUXEMBOURG S.A. 0.000%	USD	7 498 793	1.77		
					The Netherlands			10 997 847	2.59		
4 000 000	BP CAPITAL MARKETS PLC 0.000% 06/01/2021	USD	3 999 862	0.94	6 000 000	TOYOTA MOTOR FINANCE NETHERLANDS BV 0.000% 1	USD	5 998 453	1.41		
7 000 000	INDUSTRIAL & COMMERCIAL BANK OF CHINA LT	USD	6 995 238	1.65	5 000 000	TOYOTA MOTOR FINANCE NETHERLANDS BV 0.000% 2	USD	4 999 394	1.18		
5 000 000	INDUSTRIAL & COMMERCIAL BANK OF CHINA LT	USD	4 997 960	1.18	United States of America			9 998 858	2.36		
10 000 000	MITSUBISHI CORPORATION 0.000% 04/02/2021	USD	9 997 828	2.36	10 000 000	INTERNATIONAL DEVELOPMENT ASSOCIATION 0.000%	USD	9 998 858	2.36		
15 000 000	MITSUBISHI UFJ TRUST + BANKING CORPORATI	USD	14 998 182	3.52	Sweden			9 997 442	2.36		
10 000 000	MIZUHO BANK LTD (LONDON BRANCH) 0.000% 19/01/2021	USD	9 998 849	2.36	10 000 000	GOTHENBURG 0.000% 10/02/2021	USD	9 997 442	2.36		
5 000 000	MIZUHO BANK LTD 0.000% 29/01/2021	USD	4 999 121	1.18	Qatar			9 996 352	2.36		
10 000 000	MIZUHO INTERNATIONAL PLC 0.000% 12/02/2021	USD	9 997 202	2.36	10 000 000	QATAR NATIONAL BANK SAQ - LONDON BRANCH	USD	9 996 352	2.36		
5 000 000	SUMITOMO MITSUI TRUST BANK LTD 0.000% 28/01/2021	USD	4 999 152	1.18	Japan			8 998 275	2.13		
18 000 000	THE NORINCHUKIN BANK LONDON BRANCH 0.000% 19/01/2021	USD	17 997 927	4.23	3 000 000	JAPAN POST BANK CO LTD 0.000% 01/03/2021	USD	2 998 712	0.71		
15 000 000	UNICREDITO ITALIANO SPA (LONDON BRANCH)	USD	14 997 585	3.52	5 000 000	JAPAN POST BANK CO LTD 0.000% 12/01/2021	USD	4 999 636	1.18		
					1 000 000	JAPAN POST BANK CO LTD 0.000% 12/01/2021	USD	999 927	0.24		
					Finland			4 998 846	1.18		
8 000 000	ACOSS 0.000% 08/01/2021 NEUCP	USD	7 999 615	1.89	5 000 000	OP CORPORATE BANK PLC 0.000% 08/02/2021	USD	4 998 846	1.18		
10 000 000	AGENCE CENTRALE DES ORGANISMES DE SECURI	USD	9 996 469	2.36	Germany			1 999 746	0.47		
15 000 000	BANQUE POSTALE (LA) 0.000% 25/01/2021 NEUCP	USD	14 997 728	3.52	2 000 000	ALLIANZ SE 0.000% 22/01/2021	USD	1 999 746	0.47		
10 000 000	COFACE SA 0.000% 08/02/2021 NEUCP	USD	9 997 617	2.36	Shares/Units in investment funds					7 905 612	1.86
4 000 000	COFACE SA 0.000% 08/02/2021 NEUCP	USD	3 999 047	0.94							
8 000 000	JYSKE BANK 0.000% 04/01/2021 NEUCP	USD	7 999 806	1.89	Luxembourg			7 905 612	1.86		
15 000 000	VEOLIA ENVIRONNEMENT SA 0.000% 06/01/2021 NE	USD	14 999 482	3.52	49 705.83	BNP PARIBAS INSTICASH USD 1D SHORT TERM VNAV INC	USD	7 905 612	1.86		
6 000 000	VEOLIA ENVIRONNEMENT SA 0.000% 23/03/2021 NE	USD	5 995 990	1.41	Total securities portfolio					391 301 865	92.21

Notes to the financial statements

Notes to the financial statements at 31/12/2020

Note 1 - General information

Since 1 January 2020, the Company has proceeded to the following changes:

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

Sub-fund	Date	Events
Absolute Return Medium Vol Bond	22 January 2020	Liquidation of the sub-fund
Sustainable Multi-Asset Stability	3 February 2020	Absorption of the sub-fund "PARWORLD Champions - Mondo Genius & Relax"
Telecom	6 March 2020	Absorbed by the sub-fund "Disruptive Technology"
Target Risk Stability	16 March 2020	The sub-fund has been renamed "Harmony"
Global Bond Opportunities	3 July 2020	Absorption of the French UCITS "BNP PARIBAS OBLI MONDE"
Absolute Return Global Opportunities	10 July 2020	Absorption of the French UCITS "FONDO BNPP RENDITALIA 1 ANNO"
Environmental Absolute Return Thematic Equity (EARTH)	15 July 2020	Launch of the sub-fund
Global Absolute Return Multi-Factor Equity	22 July 2020	Liquidation of the sub-fund
Euro Medium Term Bond*	11 September 2020	Absorption of the sub-fund "Bond Euro Premium" of BNP PARIBAS L1
Europe Multi-Asset Income	18 September 2020	Launch by absorption of the sub-fund "European Multi-Asset Income" of BNP PARIBAS A Fund
Euro Corporate Bond Opportunities**	9 October 2020	Absorption of the French UCITS Common Fund "BNP PARIBAS OBLI ENTREPRISES"
Global Absolute Return Multi-Factor Bond	15 October 2020	Launch of the sub-fund
Europe ex-UK Equity	16 October 2020	Liquidation of the sub-fund

* The details of the operation are described below.

BNP Paribas L1 Merging Sub-fund				Exchange Ratios	BNP Paribas Funds Receiving Sub-fund			
ISIN code	Sub-fund	Class	Reference Currency		ISIN code	Sub-fund	Class	Reference Currency
LU0172350877	Bond Euro Premium	Classic - CAP	EUR	0.777063	LU0086914362	Euro Medium Term Bond	Classic - CAP	EUR
LU0172351099		Classic - DIS	EUR	0.969381	LU0086914446		Classic - DIS	EUR
LU0172351255		N - CAP	EUR	0.599767	LU0107086646		N - CAP	EUR
LU0531975158		Privilege - CAP	EUR	0.775034	LU0111463849		Privilege - CAP	EUR
LU0757548416		Privilege - DIS	EUR	0.979224	LU1721428008		Privilege - DIS	EUR

** The details of the operation are described below.

Merging BNP PARIBAS OBLI ENTREPRISES Common Fund				Receiving BNP Paribas Funds Sub-fund			
ISIN Code	Fund	Class	Main Currency	ISIN code	Sub-fund	Class	Main Currency
FR0011774686	BNP PARIBAS OBLI ENTREPRISES	« Classic »	EUR	LU1956132903	Euro Corporate Bond Opportunities	Classic - CAP	EUR
FR0012174449		« I »	EUR	LU1956134271		I - CAP	EUR

BNP PARIBAS FUNDS SICAV

Notes to the financial statements at 31/12/2020

Sub-fund	Date	Events
Euro Government Bond***	6 November 2020	Absorption of the sub-funds "Bond Belgium" and "Bond Euro" of the Belgian SICAV "BNP Paribas B Invest"
Human Development	28 December 2020	Renamed "Inclusive Growth"

As of 31 December 2020, the liquidation of the following sub-fund is not completed. There is still a remaining amount of cash at bank:

- Europe Ex-UK Equity for EUR 70 124.00

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

b) Activated, liquidated and split share classes

Sub-fund	Date	Events
US Multi-Factor Corporate Bond	14 January 2020	Activation of the share class "IH EUR - Capitalisation"
SMaRT Food	23 January 2020	Activation of the share class "Privilege H USD - Capitalisation"
SMaRT Food	27 January 2020	Activation of the share classes "U - Capitalisation", "U - Distribution", "U RH CHF - Capitalisation", "U RH CHF - Distribution", "U RH GBP - Capitalisation", "U RH GBP - Distribution", "U RH USD - Capitalisation", "U RH USD - Distribution", "UP - Capitalisation", "UP - Distribution", "UP RH CHF - Capitalisation", "UP RH CHF - Distribution", "UP RH GBP - Capitalisation", "UP RH GBP - Distribution", "UP RH USD - Capitalisation" and "UP RH USD - Distribution"
Harmony	25 February 2020	Activation of the share class "U3 - Capitalisation"
Sustainable Enhanced Bond 12M	25 February 2020	Activation of the share class "U3 - Capitalisation"
Disruptive Technology	5 March 2020	Activation of the share class "UP4 - Distribution"
China Equity	10 June 2020	Activation of the share class "Privilege EUR - Capitalisation"
Climate Impact	30 June 2020	Activation of the share class "I Plus - Capitalisation"
Euro Corporate Bond	7 July 2020	Reverse split by 100 of the share class "Classic H CZK - Capitalisation"
Euro Equity	7 July 2020	Reverse split by 100 of the share class "Classic H CZK - Capitalisation"
Global convertible	7 July 2020	Reverse split by 100 of the share class "Classic RH CZK - Capitalisation"
Global High Yield Bond	7 July 2020	Reverse split by 100 of the share class "Classic H CZK - Capitalisation"

*** The details of the operation are described below

BNP Paribas B INVEST Merging Sub-fund				Exchange Ratios	BNP Paribas Funds Receiving Sub-fund			
ISIN code	Sub-fund	Class	Reference Currency		ISIN code	Sub-fund	Class	Reference Currency
BE0159816579	Bond Belgium	Classic - CAP	EUR	15.035506	LU0111548326	Euro Government Bond	Classic - CAP	EUR
BE0159817585		Classic - DIS	EUR	21.231738	LU0111547609		Classic - DIS	EUR
BE0948002218		I - CAP	EUR	28.107034	LU0111549050		I - CAP	EUR
BE0159818591	Bond Euro	Classic - CAP	EUR	1.133617	LU0111548326		Classic - CAP	EUR
BE0159819607		Classic - DIS	EUR	1.729372	LU0111547609		Classic - DIS	EUR
BE0947056454		I - CAP	EUR	21.554319	LU0111549050		I - CAP	EUR

Notes to the financial statements at 31/12/2020

Sub-fund	Date	Events
Global Low Vol Equity	7 July 2020	Reverse split by 100 of the share class "Classic CZK - Capitalisation"
Sustainable Multi-Asset Balanced	27 July 2020	Activation of the share class "Classic RH USD MD - Distribution"
Sustainable Multi-Asset Growth	27 July 2020	Activation of the share class "Classic RH USD MD - Distribution"
Climate Impact	31 July 2020	Activation of the share class "Classic H EUR - Capitalisation"
Consumer Innovators	31 July 2020	Activation of the share class "Classic H EUR - Capitalisation"
Global Environment	31 July 2020	Activation of the share class "Classic H EUR - Capitalisation"
Global Low Vol Equity	31 July 2020	Activation of the share class "Classic H EUR - Capitalisation"
Health Care Innovators	31 July 2020	Activation of the share class "Classic H EUR - Capitalisation"
SMaRT Food	31 July 2020	Activation of the share class "Classic H EUR - Capitalisation"
Russia Equity	9 September 2020	Activation of the share class "I USD - Distribution"
Seasons	16 September 2020	Activation of the share class "K - Capitalisation"
Europe Growth	1 October 2020	Activation of the share class "I - Distribution"
Emerging Multi-Asset Income	19 October 2020	Activation of the share class "Privilege RH EUR - Capitalisation"
US Small Cap	19 October 2020	Activation of the share class "Classic H SGD - Capitalisation"
Euro Government Bond	23 October 2020	Split by 2 of the share class "Classic - Distribution"
Global Environment	27 October 2020	Activation of the share classes "I Plus JPY - Capitalisation" and "I Plus H JPY - Capitalisation"
Green Tigers	2 November 2020	Activation of the share class "Privilege - Capitalisation"
Aqua	17 November 2020	Activation of the share class "I USD - Capitalisation"
Euro High Yield Short Duration Bond	17 November 2020	Activation of the share class "Privilege - Capitalisation"
Global Equity	20 November 2020	Activation of the share class "I GBP - Capitalisation"
Disruptive Technology	8 December 2020	Activation of the share class "U16 H EUR - Capitalisation"
Climate Impact	14 December 2020	Activation of the share class "U2 USD - Capitalisation"

Note 2 - Principal accounting methods**a) Net asset value**

This annual report is prepared on the basis of the last net asset value calculated as at 31 December 2020.

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 year.

Notes to the financial statements at 31/12/2020

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 year.

d) Presentation of the financial statements

The financial statements are presented on the basis of the latest net asset value calculated during the financial year, excepted for the sub-fund Pacific Real Estate Securities that will liquidate on 26 February 2021, which financial statements have been prepared on a non-going concern basis. 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 31 December 2020. 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 31 December 2020 in the last net asset value of the financial year.

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

The statement of operations and changes in net assets covers the financial year from 1 January 2020 to 31 December 2020.

e) Valuation of the securities portfolio

The valuation of all securities listed on a stock exchange or any other regulated market, which functions regularly, which is recognised and accessible to the public, is based on the last known closing price on the Valuation Day, and, if the securities concerned are traded on several markets, on the basis of the last known closing price on the major market on which they are traded. If the last known closing price is not a true reflection, the valuation shall be based on the probable sale price estimated by the Board of Directors in a prudent and bona fide manner.

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

Unlisted securities or securities not traded on a stock exchange or another regulated market which functions in a regular manner, which is recognised and accessible to the public, shall be valued on the basis of the probable sale price estimated in a prudent and bona fide manner by a qualified professional appointed for this purpose by the Board of Directors.

If permitted by market practice, liquid assets, money market instruments and all other instruments may be valued at their nominal value plus accrued interest or according to the linear amortisation method. Any decision to value the assets in the portfolio using the linear amortisation method must be approved by the Board of Directors, which will record the reasons for such a decision. The Board of Directors will put in place appropriate checks and controls concerning the valuation of the instruments.

The value of shares or units in undertakings for collective investment shall be determined on the basis of the last net asset value available on the Valuation Day. If this price is not a true reflection, the valuation shall be based on the probable sale price estimated by the Board of Directors in a prudent and bona fide manner.

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

Notes to the financial statements at 31/12/2020

f) Valuation of forward foreign exchange contracts

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

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

The unrealised appreciation/(depreciation) is disclosed in the Statement of net assets under "Net Unrealised gain on financial instruments" or "Net Unrealised loss on financial instruments". Realised gains/(losses) and change in unrealised appreciation/(depreciation) as a result thereof are included in the Statement of operations and changes in net assets respectively under "Net realised result on Financial instruments" and "Movement on net unrealised gain/(loss) on Financial instruments".

g) Valuation of financial instruments

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

The unrealised appreciation/(depreciation) is disclosed in the Statement of net assets under "Net Unrealised gain on financial instruments" or "Net Unrealised loss on financial instruments". Realised gains/(losses) and change in unrealised appreciation/(depreciation) as a result thereof are included in the Statement of operations and changes in net assets respectively under "Net realised result on Financial instruments" and "Movement on net unrealised gain/(loss) on Financial instruments".

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

h) Valuation of credit default swaps

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

The unrealised appreciation/(depreciation) is disclosed in the Statement of net assets under "Net Unrealised gain on financial instruments" or "Net Unrealised loss on financial instruments". Realised gains/(losses) and change in unrealised appreciation/(depreciation) as a result thereof are included in the Statement of operations and changes in net assets respectively under "Net realised result on Financial instruments" and "Movement on net unrealised gain/(loss) on Financial instruments".

i) Valuation of total return swaps and performance swaps

A Total Return Swap (TRS) is a bilateral agreement in which each party agrees to exchange payments based on the performance of an underlying instrument represented by a security, commodity, basket or index thereof for a fixed or variable rate. One party pays out the total return of a specific reference asset, and in return, receives a regular stream of payments. The total performance will include gains and losses on the underlying, as well as any interest or dividends during the contract period according to the type of underlying. The cash flows to be exchanged are calculated by reference to an agreed upon notional amount or quantity.

Total return swaps are marked to market at each NAV calculation date.

The unrealised appreciation/(depreciation) is disclosed in the Statement of net assets under "Net Unrealised gain on financial instruments" or "Net Unrealised loss on financial instruments". Realised gains/(losses) and change in unrealised appreciation/(depreciation) as a result thereof are included in the Statement of operations and changes in net assets respectively under "Net realised result on Financial instruments" and "Movement on net unrealised gain/(loss) on Financial instruments".

Notes to the financial statements at 31/12/2020

j) Valuation of options

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

Options are disclosed at market value in the Statement of net assets. The unrealised appreciation/(depreciation) is disclosed in the caption "Options at market value". Realised gains/(losses) and change in unrealised appreciation/(depreciation) as a result thereof are included in the Statement of operations and changes in net assets respectively under "Net realised result on Financial instruments" and "Movement on net unrealised gain/(loss) on Financial instruments".

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

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

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

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

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

Securities repurchase agreements are valued at their market value.

l) Valuation of inflation swaps

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

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

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

The unrealised appreciation/(depreciation) is disclosed in the Statement of net assets under "Net Unrealised gain on financial instruments" or "Net Unrealised loss on financial instruments". Realised gains/(losses) and change in unrealised appreciation/(depreciation) as a result thereof are included in the Statement of operations and changes in net assets respectively under "Net realised result on Financial instruments" and "Movement on net unrealised gain/(loss) on Financial instruments".

m) Valuation of interest rate swaps

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

The unrealised appreciation/(depreciation) is disclosed in the Statement of net assets under "Net Unrealised gain on financial instruments" or "Net Unrealised loss on financial instruments". Realised gains/(losses) and change in unrealised appreciation/(depreciation) as a result thereof are included in the Statement of operations and changes in net assets respectively under "Net realised result on Financial instruments" and "Movement on net unrealised gain/(loss) on Financial instruments".

Notes to the financial statements at 31/12/2020

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 year, 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 year and that were still open on 31 December 2020, 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 31 December 2020.

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

u) Valuation of reverse repurchase transactions

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

Notes to the financial statements at 31/12/2020

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 31 December 2020 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	2 516 164
Emerging Bond Opportunities	RMB Bond	USD	33 932 217
Emerging Multi-Asset Income	Asia ex-Japan Small Cap	USD	391 735
Emerging Multi-Asset Income	China Equity	USD	894 234
Emerging Multi-Asset Income	RMB Bond	USD	1 633 922
Euro Corporate Bond	Euro High Yield Short Duration Bond	EUR	28 371 803
Euro Corporate Bond	Euro Short Term Corporate Bond	EUR	4 505 685
Euro Corporate Bond Opportunities	Euro High Yield Short Duration Bond	EUR	3 210 561
Euro Short Term Corporate Bond Opportunities	Euro High Yield Bond	EUR	11 378 228
Flexible Opportunities	Climate Impact	EUR	1 428 891
Flexible Opportunities	Emerging Multi-Asset Income	EUR	2 963 581
Flexible Opportunities	Sustainable Enhanced Bond 12M	EUR	1 879 781
Global Bond Opportunities	RMB Bond	EUR	32 198 112
Global Low Vol Equity	Global Multi-Factor Equity	EUR	5 074 762
Local Emerging Bond	RMB Bond	USD	39 587 589
Multi-Asset Income	China Equity	EUR	3 353 378
Multi-Asset Income	Emerging Multi-Asset Income	EUR	19 054 688
Multi-Asset Income	RMB Bond	EUR	5 410 057
Premia Opportunities	Europe Multi-Factor Equity	EUR	7 902 460
Premia Opportunities	Global Absolute Return Multi-Factor Bond	EUR	2 389 907
Premia Opportunities	US Multi-Factor Equity	EUR	6 577 979
Sustainable Euro Bond	Green Bond	EUR	10 668 000
Sustainable Global Corporate Bond	Green Bond	USD	5 333 999
Sustainable Multi-Asset Balanced	Climate Impact	EUR	71 322 905
Sustainable Multi-Asset Balanced	Global Environment	EUR	80 746 052
Sustainable Multi-Asset Balanced	Green Bond	EUR	18 007 925
Sustainable Multi-Asset Balanced	Green Tigers	EUR	28 819 048
Sustainable Multi-Asset Balanced	Inclusive Growth	EUR	73 490 436
Sustainable Multi-Asset Balanced	SMaRT Food	EUR	34 973 085
Sustainable Multi-Asset Balanced	Sustainable Enhanced Bond 12M	EUR	14 714 000
Sustainable Multi-Asset Balanced	Sustainable Euro Bond	EUR	116 248 679
Sustainable Multi-Asset Balanced	Sustainable Euro Corporate Bond	EUR	103 763 339
Sustainable Multi-Asset Growth	Climate Impact	EUR	69 032 950
Sustainable Multi-Asset Growth	Global Environment	EUR	70 242 064

Notes to the financial statements at 31/12/2020

Sub-funds investing in other BNP PARIBAS FUNDS SICAV sub-funds	Sub-funds held by other BNP PARIBAS FUNDS SICAV sub-funds	Currency of the sub-fund investing	Market value (in EUR)
Sustainable Multi-Asset Growth	Green Tigers	EUR	23 005 763
Sustainable Multi-Asset Growth	Inclusive Growth	EUR	60 920 361
Sustainable Multi-Asset Growth	SMaRT Food	EUR	30 434 745
Sustainable Multi-Asset Growth	Sustainable Euro Corporate Bond	EUR	45 912 724
Sustainable Multi-Asset Stability	Climate Impact	EUR	59 171 099
Sustainable Multi-Asset Stability	Global Environment	EUR	59 443 495
Sustainable Multi-Asset Stability	Green Bond	EUR	23 974 730
Sustainable Multi-Asset Stability	Green Tigers	EUR	14 842 428
Sustainable Multi-Asset Stability	Inclusive Growth	EUR	47 965 531
Sustainable Multi-Asset Stability	SMaRT Food	EUR	28 473 439
Sustainable Multi-Asset Stability	Sustainable Enhanced Bond 12M	EUR	66 791 049
Sustainable Multi-Asset Stability	Sustainable Euro Corporate Bond	EUR	134 177 235
Target Risk Balanced	Absolute Return Multi-Strategy	EUR	64 920 372
		Total:	1 572 051 187

The net assets at the end of the financial year of combined figures would be EUR 56 927 419 668 without taking into account the cross-investments values.

w) Technical performance provision

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

The following sub-funds are concerned by this provision

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

x) Swing Pricing

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

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

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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 year ending 31 December 2020, the below sub-funds have activated the Swing Pricing:

- Emerging Bond
- Emerging Bond Opportunities
- Enhanced Bond 6M
- Euro High Yield Bond
- Euro High Yield Short Duration Bond
- Euro Short Term Corporate Bond Opportunities
- Europe Convertible
- Europe Small Cap
- Europe Small Cap Convertible
- Global Convertible
- Global High Yield Bond
- Local Emerging Bond
- Sustainable Enhanced Bond 12M
- US High Yield Bond

During the year ending 31 December 2020, the below sub-funds have applied the Swing Pricing:

- Emerging Bond
- Emerging Bond Opportunities
- Enhanced Bond 6M
- Euro Short Term Corporate Bond Opportunities
- Global High Yield Bond

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

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

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

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

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

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

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

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

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

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

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

No management fee is charged for the “X” category.

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

Sub-fund	Classic	Privilege	I	U	UP	Life	UI	B	K
Absolute Return Global Opportunities	1.00%	0.50%	0.40%	N/A	N/A	N/A	N/A	N/A	N/A
Absolute Return Low Vol Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A
Absolute Return Medium Vol Bond (liquidated on 22 January 2020)	1.10%	0.55%	0.50%	N/A	N/A	N/A	N/A	N/A	N/A
Absolute Return Multi-Strategy	1.25%	0.65%	0.60%	N/A	N/A	N/A	N/A	N/A	N/A
Aqua	1.75%	0.90%	0.90%	N/A	N/A	1.615%	N/A	N/A	1.75%
Asia ex-Japan Bond	1.25%	0.75%	0.60%	N/A	N/A	N/A	N/A	N/A	N/A
Asia ex-Japan Equity	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A
Asia ex-Japan Small Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A
Belgium Equity	1.25%	0.60%	0.60	N/A	N/A	N/A	N/A	N/A	N/A
Brazil Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A
China A-Shares	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A
China Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A
Climate Impact	2.20%	1.10%	1.10% ⁽¹⁾	2.20% ⁽²⁾	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% ⁽³⁾	N/A	0.75% ⁽⁴⁾	N/A	0.75% ⁽⁵⁾	1.50%	1.50%
Emerging Bond	1.25%	0.65%	0.55%	N/A	N/A	N/A	N/A	1.25%	N/A
Emerging Bond Opportunities	1.50%	0.75%	0.60% ⁽⁶⁾	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% ⁽⁷⁾	0.75% ⁽⁸⁾	0.75%	N/A	N/A	N/A	N/A	1.50%	1.50%
Enhanced Bond 6M	0.50%	0.25%	0.20% ⁽⁹⁾	N/A	N/A	N/A	N/A	N/A	N/A
Environmental Absolute Return Thematic Equity (EARTH) (launched on 15 July 2020)	1.50%	0.75%	0.75% ⁽¹⁰⁾	N/A	N/A	N/A	N/A	N/A	N/A
Euro Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A
Euro Bond Opportunities	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A
Euro Corporate Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A
Euro Corporate Bond Opportunities	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	0.75%
Euro Covered Bond	0.70%	0.35%	0.25%	N/A	N/A	N/A	N/A	N/A	N/A
Euro Defensive Equity	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A
Euro Equity	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A
Euro Government Bond	0.70%	0.35%	0.25%	N/A	N/A	N/A	N/A	N/A	N/A
Euro High Quality Government Bond	0.60%	0.30%	0.25%	N/A	N/A	N/A	N/A	N/A	N/A
Euro High Yield Bond	1.20%	0.60%	0.55%	N/A	N/A	N/A	N/A	N/A	1.20%
Euro High Yield Short Duration Bond	0.80%	0.40%	0.40%	N/A	N/A	N/A	N/A	N/A	N/A
Euro Inflation-Linked Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A
Euro Medium Term Bond	0.50%	0.25%	0.20%	N/A	N/A	N/A	N/A	N/A	N/A
Euro Mid Cap	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A
Euro Money Market	0.50%	0.25%	0.20%	N/A	N/A	N/A	N/A	N/A	N/A
Euro Multi-Factor Corporate Bond	0.50%	0.25%	0.25%	N/A	N/A	N/A	N/A	N/A	0.50%
Euro Multi-Factor Equity	1.05%	0.50%	0.40%	N/A	N/A	N/A	N/A	N/A	N/A
Euro Short Term Bond Opportunities	0.50%	0.25%	0.20%	N/A	N/A	N/A	N/A	N/A	N/A
Euro Short Term Corporate Bond	0.50%	0.25%	0.20%	N/A	N/A	N/A	N/A	N/A	N/A
Euro Short Term Corporate Bond Opportunities	0.90%	0.45%	0.40%	N/A	N/A	N/A	N/A	N/A	0.90%
Europe Convertible	1.20%	0.65%	0.60%	N/A	N/A	N/A	N/A	N/A	N/A
Europe Dividend	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A
Europe Emerging Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A
Europe Equity	1.50%	0.75%	0.75% ⁽¹¹⁾	N/A	N/A	N/A	N/A	N/A	N/A
Europe ex-UK Equity (liquidated on 16 October 2020)	1.50%	0.75%	0.75%	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

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Sub-fund	Classic	Privilege	I	U	UP	Life	UI	B	K
Europe Multi-Asset Income (launched on 18 September 2020)	1.25%	0.65%	0.60%	N/A	N/A	N/A	N/A	1.25%	N/A
Europe Multi-Factor Equity	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	1.50%
Europe Real Estate Securities	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A
Europe Small Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A ⁽¹²⁾	N/A	N/A
Europe Small Cap Convertible	1.20%	0.65%	0.60%	N/A	N/A	N/A	N/A	N/A	N/A
Europe Value	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A
Flexible Global Credit	0.80%	0.40%	0.40%	N/A	N/A	N/A	N/A	N/A	N/A
Flexible Opportunities	1.10%	0.55%	0.55%	N/A	N/A	N/A	N/A	N/A	N/A
Frontiers Equity	1.90%	0.95%	0.95%	N/A	N/A	N/A	N/A	N/A	N/A
Germany Multi-Factor Equity	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A
Global Absolute Return Multi-Factor Bond (launched on 15 October 2020)	0.75%	0.40%	0.35%	N/A	N/A	N/A	N/A	N/A	N/A
Global Absolute Return Multi-Factor Equity (liquidated on 22 July 2020)	1.00%	0.50%	0.40%	N/A	N/A	N/A	N/A	N/A	N/A
Global Bond Opportunities	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	0.75%
Global Convertible	1.20%	0.65%	0.60%	N/A	N/A	N/A	N/A	N/A	N/A
Global Environment	1.75%	0.90%	0.85% ⁽¹³⁾	N/A	N/A	N/A	N/A	N/A	1.75%
Global Equity	1.50%	0.75%	0.75%	N/A	N/A	1.385%	N/A	1.50%	1.50%
Global High Yield Bond	1.20%	0.60%	0.55%	N/A	N/A	N/A	N/A	1.20%	1.20%
Global Inflation-Linked Bond	0.75%	0.40%	0.30% ⁽¹⁴⁾	N/A	N/A	N/A	N/A	N/A	N/A
Global Low Vol Equity	1.50%	0.75%	0.75% ⁽¹⁵⁾	N/A	N/A	N/A	N/A	1.50%	1.50%
Global Multi-Factor Equity	1.50%	0.75%	0.65%	N/A	N/A	N/A	N/A	N/A	N/A
Global Real Estate Securities	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A
Green Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	0.75%
Green Tigers	1.75%	0.90%	0.90%	N/A ⁽¹⁶⁾	N/A	N/A	N/A	N/A	N/A
Harmony (formerly Target Risk Stability)	0.90%	0.45%	0.40%	0.90%	N/A	N/A	N/A	N/A	0.90%
Health Care Innovators	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	1.50%
Inclusive Growth (formerly Human Development)	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A
India Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A
Japan Equity	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A
Japan Multi-Factor Equity	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A
Japan Small Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A
Latin America Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A
Local Emerging Bond	1.40%	0.70%	0.60%	N/A	N/A	N/A	N/A	1.40%	N/A
Multi-Asset Income	1.25%	0.65%	0.65%	N/A	N/A	N/A	N/A	1.25%	1.25%
Nordic Small Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A
Pacific Real Estate Securities	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A
Premia Opportunities	1.20%	0.60%	0.40%	N/A	N/A	N/A	N/A	N/A	N/A
RMB Bond	1.00%	0.50%	0.40%	N/A	N/A	N/A	N/A	N/A	N/A
Russia Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	1.75%	N/A
Seasons	1.00%	0.50%	0.50%	N/A	N/A	N/A	N/A	N/A	1.00%
SMaRT Food	1.75%	0.90%	0.85%	1.75%	0.90%	N/A	N/A	N/A	N/A
Sustainable Enhanced Bond 12M	0.80%	0.50%	0.40%	N/A ⁽¹⁷⁾	N/A	N/A	N/A	N/A	N/A
Sustainable Euro Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Euro Corporate Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Global Corporate Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	0.75%	0.75%
Sustainable Multi-Asset Balanced	1.30% ⁽¹⁸⁾	0.65% ⁽¹⁹⁾	0.50%	N/A	N/A	N/A	N/A	N/A	1.30%
Sustainable Multi-Asset Growth	1.40% ⁽²⁰⁾	0.70% ⁽²¹⁾	0.50%	N/A	N/A	N/A	N/A	N/A	1.40%
Sustainable Multi-Asset Stability	1.10% ⁽²²⁾	0.55% ⁽²³⁾	0.40%	N/A	N/A	N/A	N/A	N/A	1.10%
Target Risk Balanced	1.10%	0.55%	0.55%	N/A	N/A	N/A	N/A	N/A	N/A
Telecom (absorbed on 6 March 2020)	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A
Turkey Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A
US Growth	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A
US High Yield Bond	1.20%	0.60%	0.55%	N/A	N/A	N/A	N/A	1.20%	1.20%
US Mid Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A
US Multi-Factor Corporate Bond	0.50%	0.25%	0.25%	N/A	N/A	N/A	N/A	N/A	N/A

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Sub-fund	Classic	Privilege	I	U	UP	Life	UI	B	K
US Multi-Factor Equity	1.50%	0.75%	0.75% ⁽²⁴⁾	N/A	N/A	N/A	N/A	N/A	1.50%
US Short Duration Bond	0.50%	0.25%	0.20%	N/A	N/A	N/A	N/A	N/A	N/A
US Small Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A
US Value Multi-Factor Equity	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A
USD Money Market	0.50%	0.25%	0.20%	N/A	N/A	N/A	N/A	N/A	N/A

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

(2) For the "U2" Category

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

(4) For the "UP4" Category

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

(6) 0.50% for "I Plus" Category.

(7) 1.45% for "Classic Solidarity".

(8) 0.70% for "Privilege Solidarity".

(9) 0.15% for the "I Plus" Category.

(10) 0.75% for the "I Plus" Category.

(11) 0.25% for "I Plus" Category.

(12) 0.85% for "UI5" Category.

(13) 0.70% for "I Plus" Category.

(14) 0.25% for "I Plus" Category.

(15) 0.60% for "I Plus" Category.

(16) 1.75% for the "U3" Category.

(17) 0.80% for the "U3" Category.

(18) 1.25% for "Classic Solidarity BE".

(19) 0.60% for "Privilege Solidarity BE".

(20) 1.35% for "Classic Solidarity BE".

(21) 0.65% for "Privilege Solidarity BE".

(22) 1.05% for "Classic Solidarity BE".

(23) 0.50% for "Privilege Solidarity BE".

(24) 0.60% for "I Plus" Category.

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

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

An indirect fee of maximum 0.50% is applied for the sub-funds Sustainable Multi-Asset Stability and Harmony (formerly Target Risk Stability).

The maximum management fee applied for the underlying sub-funds is as follows:

Security Name	Management Fee
BNP Paribas Aqua X - CAP	1.20%
BNP Paribas EASY € Corp Bond SRI Fossil Free TRACK X - CAP	0.00%
BNP Paribas EASY € Corp Bond SRI Fossil Free UCITS ETF - CAP	0.08%
BNP Paribas EASY Bloomberg Barclays Euro Aggregate Treasury UCITS ETF - CAP	0.03%
BNP Paribas EASY Energy & Metals Enhanced Roll UCITS ETF EUR - CAP	0.26%
BNP Paribas EASY Energy & Metals Enhanced Roll UCITS ETF RH EUR - CAP	0.26%
BNP Paribas EASY Energy & Metals Enhanced Roll UCITS ETF - CAP	0.26%
BNP Paribas EASY Equity Low Vol Europe UCITS ETF - CAP	0.18%
BNP Paribas EASY Equity Momentum Europe UCITS ETF - CAP	0.18%
BNP Paribas EASY Equity Quality Europe UCITS ETF - CAP	0.18%
BNP Paribas EASY Equity Value Europe UCITS ETF - CAP	0.18%
BNP Paribas EASY FTSE EPRA/NAREIT Developed Europe Ex UK Green TRACK X - CAP	0.00%
BNP Paribas EASY FTSE EPRA/NAREIT Developed Europe Ex UK Green UCITS ETF - CAP	0.28%
BNP Paribas EASY FTSE EPRA/NAREIT Developed Europe UCITS ETF QD - DIS	0.28%
BNP Paribas EASY JPM ESG EMBI Global Diversified Composite TRACK IH EUR - CAP	0.07%
BNP Paribas EASY JPM ESG EMBI Global Diversified Composite TRACK X - CAP	0.00%
BNP Paribas EASY Low Carbon 100 Europe PAB® UCITS ETF - CAP	0.18%
BNP Paribas EASY MSCI Emerging SRI S-Series 5% Capped UCITS ETF EUR - CAP	0.33%
BNP Paribas EASY MSCI Emerging SRI S-Series 5% Capped UCITS ETF - CAP	0.33%

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Security Name	Management Fee
BNP Paribas EASY MSCI Europe SRI S-Series 5% Capped UCITS ETF - DIS	0.18%
BNP Paribas EASY MSCI Japan SRI S-Series 5% Capped TRACK X - CAP	0.00%
BNP Paribas EASY MSCI Japan SRI S-Series 5% Capped UCITS ETF - CAP	0.18%
BNP Paribas EASY MSCI Japan SRI S-Series 5% Capped UCITS ETF - DIS	0.18%
BNP Paribas EASY MSCI USA SRI S-Series 5% Capped TRACK X - CAP	0.00%
BNP Paribas EASY MSCI USA SRI S-Series 5% Capped UCITS ETF EUR - DIS	0.18%
BNP Paribas EASY MSCI USA SRI S-Series 5% Capped UCITS ETF - CAP	0.18%
BNP Paribas EASY S&P 500 UCITS ETF EUR C - CAP	0.03%
BNP Paribas EASY STOXX EUROPE 600 UCITS ETF EUR C - CAP	0.08%
BNP Paribas Funds Absolute Return Multi-Strategy X - CAP	0.00%
BNP Paribas Funds Climate Impact I - CAP	1.10%
BNP Paribas Funds Climate Impact X - CAP	0.00%
BNP Paribas Funds Emerging Multi-Asset Income X - CAP	0.00%
BNP Paribas Funds Europe Multi-Factor Equity X - CAP	0.00%
BNP Paribas Funds Global Absolute Return Multi-Factor Equity I - CAP	0.00%
BNP Paribas Funds Global Environment X - CAP	0.00%
BNP Paribas Funds Green Bond X - CAP	0.00%
BNP Paribas Funds Green Tigers X - CAP	0.00%
BNP Paribas Funds Human Development X - CAP	0.00%
BNP Paribas Funds SMaRT Food X - CAP	0.00%
BNP Paribas Funds Sustainable Enhanced Bond 12M X - CAP	0.00%
BNP Paribas Funds Sustainable Euro Bond X - CAP	0.00%
BNP Paribas Funds Sustainable Euro Corporate Bond X - CAP	0.00%
BNP Paribas Funds US Multi-Factor Equity X - CAP	0.00%
BNP Paribas Insticash EUR 3M Standard VNAV I - CAP	0.15%
BNP Paribas Mois ISR I - CAP	0.15%
BNP Paribas Mois ISR X - CAP	0.00%
BNP Paribas Multi-Factor Bonds High Vol R Plus - CAP	0.40%
BNP Paribas Obli Responsible M - CAP	0.05%
THEAM Quant World Climate Carbon Offset Plan X EUR - CAP	0.30%

Note 4 - Distribution fees

Distribution fees are calculated and deducted monthly from the average net assets of a sub-fund, share category, or share class, paid to the Management Company and serve to cover remuneration of the distributors, supplemental to the share of the management fee that they receive.

Note 5 - Performance fees: calculation method and summary table

The Company may apply 2 types of Performance Fee:

1. Relative Performance Fee:

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

2. Absolute Performance Fee:

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

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

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

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

Summary table of the sub-funds with Performance fee

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

Sub-fund	Categories	Annual performance fee rate	Performance fee type	Hurdle rate
Absolute Return Global Opportunities	All categories except for X	15%	Relative	EONIA + 2%
Absolute Return Low Vol Bond	I	15%	Relative	EONIA, Libor or Stibor ⁽¹⁾
Absolute Return Medium Vol Bond (liquidated on 22 January 2020)	I	15%	Relative	EONIA, Libor or Stibor ⁽²⁾
Absolute Return Multi-Strategy	All categories	20%	Relative	EONIA ⁽³⁾
Emerging Bond Opportunities	I Plus	20%	Relative	50% JPM GBI-EM Global Diversified (RI) + 50% JPM EMBI Global Diversified (RI)
Environmental Absolute Return Thematic Equity (EARTH) (launched on 15 July 2020)	All categories except for X	20%	Absolute	N/A
Flexible Opportunities	All categories except for X	20%	Relative	EONIA, CZEONIA or Libor ⁽⁴⁾
Global Absolute Return Multi-Factor Bond (launched on 15 October 2020)	All categories except for X	15%	Relative	EONIA or Libor ⁽⁵⁾
Global Absolute Return Multi-Factor Equity (liquidated on 22 July 2020)	All categories except for X	15%	Relative	EONIA + 2%
Premia Opportunities	All categories except for X	15%	Relative	EONIA or CZEONIA ⁽⁶⁾

⁽¹⁾ 15% with EONIA + 2% ("I"), Libor CHF 1M + 2% ("I RH CHF") and Stibor 1M SEK + 2% ("I RH SEK") as hurdle rates.

⁽²⁾ 15% with EONIA + 4% ("I"), Libor GBP 1M + 4% ("I RH GBP"), Libor USD 1M + 4% ("I RH USD") and Stibor 1M SEK + 4% ("I RH SEK") as hurdle rates.

⁽³⁾ 20% with EONIA + 4% (Libor USD Overnight + 4% for the "RH USD" classes) as hurdle rates.

⁽⁴⁾ 20% with EONIA + 4%, CZEONIA + 4% ("Classic RH CZK"), and Libor GBP 1M + 4% ("I RH GBP") as hurdle rates.

⁽⁵⁾ 15% with EONIA + 2% and Libor USD + 2% ("RH USD") as hurdle rates.

⁽⁶⁾ 15% with EONIA + 2% and CZEONIA + 2% ("Classic CZK") as hurdle rates.

Note 6 - Other fees

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

Note 7 - Taxes

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

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

- sub-funds with the exclusive objective of collective investments in money market instruments and deposits with credit institutions;
- sub-funds with the exclusive objective of collective investments in deposits with credit institutions;

Notes to the financial statements at 31/12/2020

c) sub-funds, categories, or classes reserved for Institutional Investors, Managers, and UCIs.

The following are exempt from this “*taxe d’abonnement*”:

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

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Note 8 - 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	20	21	31 January
February	18	19	2 March
March	18	19	31 March
April	17	20	30 April
May	18	19	2 June
June	16	17	30 June
July	20	21	31 July
August	18	19	31 August
September	17	18	30 September
October	20	21	2 November
November	17	18	30 November
December	17	18	31 December

⁽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.

- Monthly amount since January 2020:

Sub-fund	Class	Currency	Dividend
Aqua	Classic RH SGD MD - Distribution	SGD	0.42
Aqua	Classic RH USD MD - Distribution	USD	0.43
Asia ex-Japan Bond	Classic MD - Distribution	USD	0.36
Asia ex-Japan Bond	Classic RH AUD MD - Distribution	AUD	0.28
Asia ex-Japan Bond	Classic RH SGD MD - Distribution	SGD	0.36
Asia ex-Japan Equity	Classic MD - Distribution	USD	0.19
Emerging Bond	Classic MD - Distribution	USD	0.65
Emerging Bond	Classic H AUD MD - Distribution	AUD	0.48
Emerging Bond Opportunities	Classic MD - Distribution	USD	0.14
Emerging Bond Opportunities	Classic EUR MD - Distribution	EUR	0.68
Emerging Bond Opportunities	Classic HKD MD - Distribution	HKD	0.62
Emerging Bond Opportunities	Classic SGD MD - Distribution	SGD	0.64
Emerging Bond Opportunities	Classic RH AUD MD - Distribution	AUD	0.55
Emerging Bond Opportunities	Classic RH CNH MD - Distribution	CNH	6.96
Emerging Bond Opportunities	Classic RH HKD MD - Distribution	HKD	0.64
Emerging Bond Opportunities	Classic RH SGD MD - Distribution	SGD	0.62
Emerging Bond Opportunities	Classic RH ZAR MD - Distribution	ZAR	9.94
Emerging Multi-Asset Income	Classic MD - Distribution	USD	0.59
Emerging Multi-Asset Income	Classic HKD MD - Distribution	HKD	0.59
Emerging Multi-Asset Income	Classic RH AUD MD - Distribution	AUD	0.52
Emerging Multi-Asset Income	Classic RH CNH MD - Distribution	CNH	0.70
Emerging Multi-Asset Income	Classic RH SGD MD - Distribution	SGD	0.61
Euro High Yield Bond	Classic MD - Distribution	EUR	0.38
Euro High Yield Bond	Classic H USD MD - Distribution	USD	0.60

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Sub-fund	Class	Currency	Dividend
Europe Dividend	Classic RH USD MD - Distribution	USD	0.46
Europe Growth	Classic RH SGD MD - Distribution	SGD	0.48
Europe Growth	Classic RH USD MD - Distribution	USD	0.48
Europe Multi-Asset Income (launched on 18 September 2020)	Classic MD	EUR	0.39
Europe Multi-Asset Income (launched on 18 September 2020)	Classic RH AUD MD	AUD	0.51
Europe Multi-Asset Income (launched on 18 September 2020)	Classic RH CAD MD	CAD	0.58
Europe Multi-Asset Income (launched on 18 September 2020)	Classic RH CNH MD	CNH	0.66
Europe Multi-Asset Income (launched on 18 September 2020)	Classic RH HKD MD	HKD	0.58
Europe Multi-Asset Income (launched on 18 September 2020)	Classic RH SGD MD	SGD	0.58
Europe Multi-Asset Income (launched on 18 September 2020)	Classic RH USD MD	USD	0.57
Europe Multi-Asset Income (launched on 18 September 2020)	I RH USD MD	USD	0.59
Europe Multi-Asset Income (launched on 18 September 2020)	Privilege MD	EUR	0.43
Europe Multi-Asset Income (launched on 18 September 2020)	Privilege RH USD MD	USD	0.63
Global Convertible	Classic MD - Distribution	USD	0.04
Global Environment	Classic RH SGD MD - Distribution	SGD	0.41
Global Environment	Classic RH USD MD - Distribution	USD	0.42
Global High Yield Bond	Classic USD MD - Distribution	USD	0.31
Global High Yield Bond	Classic H AUD MD - Distribution	AUD	0.49
Global High Yield Bond	Classic H USD MD - Distribution	USD	0.54
Global Low Vol Equity	Classic USD MD - Distribution	USD	0.30
Local Emerging Bond	Classic MD - Distribution	USD	0.31
Multi-Asset Income	Classic MD - Distribution	EUR	0.29
Multi-Asset Income	Classic RH AUD MD - Distribution	AUD	0.41
Multi-Asset Income	Classic RH CNH MD - Distribution	CNH	0.59
Multi-Asset Income	Classic RH HKD MD - Distribution	HKD	0.50
Multi-Asset Income	Classic RH SGD MD - Distribution	SGD	0.48
Multi-Asset Income	Classic RH USD MD - Distribution	USD	0.48
Russia Equity	Classic USD MD - Distribution	USD	0.61
Russia Equity	Classic RH ZAR MD - Distribution	ZAR	12.13
SMaRT Food	Classic RH USD MD - Distribution	USD	0.38
Sustainable Multi-Asset Balanced	Classic RH USD MD - Distribution	USD	0.33
Sustainable Multi-Asset Growth	Classic RH USD MD - Distribution	USD	0.38
Target Risk Balanced	Classic RH USD MD - Distribution	USD	0.54
US High Yield Bond	Classic MD - Distribution	USD	0.32
US High Yield Bond	Classic H AUD MD - Distribution	AUD	0.32
US Short Duration Bond	Classic MD - Distribution	USD	0.19

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The following dividends were paid on 30 April 2020 for shares outstanding on 17 April 2020 with ex-date 20 April 2020:

Sub-Fund	Class	Currency	Dividend
Aqua	Classic - Distribution	EUR	2.67
Aqua	Classic USD - Distribution	USD	2.54
Aqua	Privilege - Distribution	EUR	2.64
Asia ex-Japan Bond	Classic - Distribution	USD	4.59
Asia ex-Japan Bond	Classic EUR - Distribution	EUR	4.04
Asia ex-Japan Bond	N RH EUR - Distribution	EUR	3.24
Asia ex-Japan Bond	Privilege - Distribution	USD	3.92
Asia ex-Japan Equity	Classic - Distribution	USD	11.88
Asia ex-Japan Equity	Classic EUR - Distribution	EUR	10.59
Asia ex-Japan Equity	N RH EUR - Distribution	EUR	3.47
Asia ex-Japan Equity	Privilege - Distribution	USD	2.52
Asia ex-Japan Equity	Privilege EUR - Distribution	EUR	3.53
Asia ex-Japan Small Cap	Classic - Distribution	USD	13.11
Asia ex-Japan Small Cap	Privilege - Distribution	USD	2.69
Belgium Equity	Classic - Distribution	EUR	11.39
Brazil Equity	Classic - Distribution	USD	2.05
China A-Shares	Classic - Distribution	USD	1.80
China Equity	Classic - Distribution	USD	5.73
China Equity	Classic EUR - Distribution	EUR	2.85
China Equity	Privilege - Distribution	USD	2.67
Climate Impact	Classic - Distribution	EUR	3.28
Climate Impact	Privilege - Distribution	EUR	2.53
Climate Impact	X - Distribution	EUR	2.35
Consumer Innovators	Classic - Distribution	EUR	2.72
Consumer Innovators	Privilege - Distribution	EUR	3.30
Disruptive Technology	Classic - Distribution	EUR	20.96
Disruptive Technology	Classic USD - Distribution	USD	7.31
Disruptive Technology	Privilege - Distribution	EUR	6.66
Emerging Bond	Classic - Distribution	USD	3.82
Emerging Bond	Classic EUR - Distribution	EUR	13.71
Emerging Bond	Classic H EUR - Distribution	EUR	4.33
Emerging Bond Opportunities	Classic - Distribution	USD	7.08
Emerging Bond Opportunities	Classic RH EUR - Distribution	EUR	1.03
Emerging Bond Opportunities	Privilege RH EUR - Distribution	EUR	3.39
Emerging Equity	Classic - Distribution	USD	3.88
Emerging Equity	Classic EUR - Distribution	EUR	2.73
Emerging Multi-Asset Income	Classic - Distribution	USD	5.47
Emerging Multi-Asset Income	Classic EUR - Distribution	EUR	5.49
Emerging Multi-Asset Income	Classic RH EUR - Distribution	EUR	4.52
Emerging Multi-Asset Income	Privilege EUR - Distribution	EUR	4.94
Energy Transition	Classic - Distribution	EUR	5.88
Energy Transition	Classic USD - Distribution	USD	6.59
Energy Transition	Privilege - Distribution	EUR	1.49
Euro Corporate Bond	Classic - Distribution	EUR	0.72
Euro Corporate Bond	Privilege - Distribution	EUR	0.71
Euro Corporate Bond	I - Distribution	EUR	0.66

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Sub-Fund	Class	Currency	Dividend
Euro Corporate Bond	X - Distribution	EUR	1.26
Euro Corporate Bond Opportunities	Classic - Distribution	EUR	0.67
Euro Defensive Equity	Classic - Distribution	EUR	3.62
Euro Equity	Classic - Distribution	EUR	8.97
Euro Equity	Privilege - Distribution	EUR	4.07
Euro Equity	I - Distribution	EUR	3.62
Euro Government Bond	Classic - Distribution	EUR	0.50
Euro Government Bond	Privilege - Distribution	EUR	0.25
Euro High Yield Bond	Classic - Distribution	EUR	2.97
Euro High Yield Bond	N - Distribution	EUR	3.63
Euro High Yield Bond	Privilege - Distribution	EUR	3.05
Euro High Yield Bond	I - Distribution	EUR	3.01
Euro High Yield Short Duration Bond	Classic - Distribution	EUR	2.62
Euro High Yield Short Duration Bond	Classic H USD - Distribution	USD	2.66
Euro High Yield Short Duration Bond	N - Distribution	EUR	2.62
Euro Mid Cap	Classic - Distribution	EUR	13.00
Euro Multi-Factor Corporate Bond	Classic - Distribution	EUR	0.65
Euro Multi-Factor Corporate Bond	Privilege - Distribution	EUR	0.65
Euro Short Term Corporate Bond Opportunities	Classic - Distribution	EUR	0.30
Euro Short Term Corporate Bond Opportunities	Privilege - Distribution	EUR	0.30
Euro Short Term Corporate Bond Opportunities	X - Distribution	EUR	0.30
Europe Convertible	Classic - Distribution	EUR	0.46
Europe Convertible	N - Distribution	EUR	0.66
Europe Convertible	Privilege - Distribution	EUR	0.54
Europe Convertible	I - Distribution	EUR	0.49
Europe Dividend	Classic - Distribution	EUR	1.57
Europe Dividend	N - Distribution	EUR	3.37
Europe Dividend	Privilege - Distribution	EUR	3.95
Europe Emerging Equity	Classic - Distribution	EUR	8.82
Europe Equity	Classic - Distribution	EUR	4.89
Europe Equity	Classic CHF - Distribution	CHF	4.15
Europe Equity	Privilege - Distribution	EUR	3.82
Europe ex-UK Equity (liquidated on 16 October 2020)	Classic - Distribution	EUR	3.92
Europe ex-UK Equity (liquidated on 16 October 2020)	Privilege - Distribution	EUR	3.14
Europe Growth	Classic - Distribution	EUR	5.22
Europe Growth	Privilege - Distribution	EUR	4.59
Europe Multi-Factor Equity	Classic - Distribution	EUR	3.74
Europe Multi-Factor Equity	Privilege - Distribution	EUR	3.70
Europe Real Estate Securities	Classic - Distribution	EUR	6.48
Europe Real Estate Securities	Privilege - Distribution	EUR	6.38
Europe Real Estate Securities	X - Distribution	EUR	3.92
Europe Small Cap	Classic - Distribution	EUR	5.68
Europe Small Cap	Privilege - Distribution	EUR	5.32
Europe Small Cap Convertible	Classic - Distribution	EUR	0.66

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Sub-Fund	Class	Currency	Dividend
Europe Small Cap Convertible	N - Distribution	EUR	0.78
Europe Small Cap Convertible	Privilege - Distribution	EUR	0.67
Europe Small Cap Convertible	I - Distribution	EUR	0.51
Europe Small Cap Convertible	IH EUR - Distribution	EUR	0.49
Europe Value	Classic - Distribution	EUR	4.50
Europe Value	Privilege - Distribution	EUR	4.57
Flexible Global Credit	Classic - Distribution	EUR	0.50
Flexible Global Credit	Classic RH USD - Distribution	USD	0.50
Flexible Global Credit	X - Distribution	EUR	0.50
Frontiers Equity	Classic - Distribution	USD	3.64
Germany Multi-Factor Equity	Classic - Distribution	EUR	6.90
Global Convertible	Classic - Distribution	USD	0.53
Global Convertible	Classic RH EUR - Distribution	EUR	0.43
Global Convertible	Classic RH PLN - Distribution	PLN	2.33
Global Convertible	N RH EUR - Distribution	EUR	0.49
Global Convertible	Privilege RH EUR - Distribution	EUR	0.55
Global Environment	Classic - Distribution	EUR	3.72
Global Environment	N - Distribution	EUR	2.44
Global Environment	Privilege - Distribution	EUR	2.44
Global Environment	Privilege GBP - Distribution	GBP	2.34
Global Environment	I GBP - Distribution	GBP	2.33
Global Environment	X - Distribution	EUR	2.46
Global Equity	Classic - Distribution	USD	2.51
Global Equity	Classic EUR - Distribution	EUR	3.28
Global High Yield Bond	Classic - Distribution	EUR	0.81
Global High Yield Bond	Classic H USD - Distribution	USD	1.13
Global High Yield Bond	N - Distribution	EUR	2.49
Global High Yield Bond	Privilege - Distribution	EUR	2.59
Global Low Vol Equity	Classic - Distribution	EUR	2.00
Global Low Vol Equity	Classic USD - Distribution	USD	9.03
Global Multi-Factor Equity	Classic - Distribution	USD	2.82
Global Multi-Factor Equity	Privilege - Distribution	USD	2.78
Global Real Estate Securities	Classic - Distribution	EUR	1.27
Green Bond	Classic - Distribution	EUR	0.28
Green Bond	Privilege - Distribution	EUR	0.28
Green Bond	X - Distribution	EUR	0.29
Green Tigers	Classic - Distribution	USD	2.59
Green Tigers	Classic EUR - Distribution	EUR	4.28
Green Tigers	Privilege EUR - Distribution	EUR	3.37
Green Tigers	X - Distribution	USD	2.85
Harmony (formerly Target Risk Stability)	Classic - Distribution	EUR	6.49
Health Care Innovators	Classic - Distribution	EUR	13.64
Health Care Innovators	Privilege - Distribution	EUR	3.18
Inclusive Growth (formerly Human Development)	Classic - Distribution	EUR	2.54
Inclusive Growth (formerly Human Development)	Privilege - Distribution	EUR	2.56
India Equity	Classic - Distribution	USD	1.48

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Sub-Fund	Class	Currency	Dividend
India Equity	Classic EUR - Distribution	EUR	1.32
India Equity	Privilege - Distribution	USD	1.88
Japan Equity	Classic - Distribution	JPY	83.00
Japan Equity	NH EUR - Distribution	EUR	2.25
Japan Equity	Privilege - Distribution	JPY	332.00
Japan Small Cap	Classic - Distribution	JPY	167.00
Japan Small Cap	NH EUR - Distribution	EUR	2.11
Latin America Equity	Classic - Distribution	USD	10.46
Local Emerging Bond	Classic - Distribution	USD	3.08
Local Emerging Bond	Classic EUR - Distribution	EUR	3.21
Local Emerging Bond	Classic RH EUR - Distribution	EUR	2.41
Local Emerging Bond	Privilege - Distribution	USD	2.90
Multi-Asset Income	Classic - Distribution	EUR	3.53
Multi-Asset Income	Classic RH USD - Distribution	USD	5.82
Multi-Asset Income	Privilege - Distribution	EUR	1.73
Multi-Asset Income	X - Distribution	EUR	3.87
Nordic Small Cap	Classic - Distribution	EUR	8.79
Nordic Small Cap	Classic H NOK - Distribution	NOK	32.08
Pacific Real Estate Securities	Classic - Distribution	EUR	3.27
Pacific Real Estate Securities	Classic USD - Distribution	USD	3.66
Pacific Real Estate Securities	Privilege - Distribution	EUR	4.31
Premia Opportunities	Classic - Distribution	EUR	3.85
RMB Bond	Classic - Distribution	USD	3.00
RMB Bond	Privilege - Distribution	USD	3.04
Russia Equity	Classic - Distribution	EUR	7.19
Russia Equity	Classic USD - Distribution	USD	6.05
Russia Equity	Privilege - Distribution	EUR	8.66
Russia Equity	Privilege GBP - Distribution	GBP	8.60
Russia Equity	I - Distribution	EUR	11.31
SMaRT Food	Classic - Distribution	EUR	2.41
SMaRT Food	Privilege - Distribution	EUR	2.56
SMaRT Food	X - Distribution	EUR	2.42
Sustainable Euro Bond	Classic - Distribution	EUR	0.29
Sustainable Euro Bond	Privilege - Distribution	EUR	0.28
Sustainable Euro Bond	Privilege H GBP - Distribution	GBP	0.25
Sustainable Euro Bond	IH GBP - Distribution	GBP	0.25
Sustainable Euro Corporate Bond	Classic - Distribution	EUR	0.68
Sustainable Euro Corporate Bond	Privilege - Distribution	EUR	0.65
Sustainable Euro Corporate Bond	X - Distribution	EUR	0.62
Sustainable Global Corporate Bond	Classic - Distribution	USD	3.40
Sustainable Global Corporate Bond	NH EUR - Distribution	EUR	2.88
Sustainable Global Corporate Bond	Privilege - Distribution	USD	3.15
Sustainable Global Corporate Bond	X - Distribution	USD	3.03
Sustainable Multi-Asset Balanced	Classic - Distribution	EUR	1.53
Sustainable Multi-Asset Balanced	Classic RH USD - Distribution	USD	1.37
Sustainable Multi-Asset Balanced	Classic Solidarity BE - Distribution	EUR	1.29
Sustainable Multi-Asset Balanced	Privilege - Distribution	EUR	1.46

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Sub-Fund	Class	Currency	Dividend
Sustainable Multi-Asset Growth	Classic - Distribution	EUR	2.40
Sustainable Multi-Asset Growth	Classic Solidarity BE - Distribution	EUR	1.87
Sustainable Multi-Asset Growth	Privilege - Distribution	EUR	1.97
Sustainable Multi-Asset Stability	Classic - Distribution	EUR	1.79
Sustainable Multi-Asset Stability	Classic Solidarity BE - Distribution	EUR	0.80
Sustainable Multi-Asset Stability	Privilege - Distribution	EUR	0.77
Sustainable Multi-Asset Stability	Privilege Solidarity BE - Distribution	EUR	0.77
Target Risk Balanced	Classic - Distribution	EUR	17.01
Target Risk Balanced	N - Distribution	EUR	12.99
Target Risk Balanced	Privilege - Distribution	EUR	14.82
Turkey Equity	Classic - Distribution	EUR	2.79
Turkey Equity	Privilege - Distribution	EUR	1.55
US Growth	Classic - Distribution	USD	0.56
US Growth	Classic H EUR - Distribution	EUR	2.02
US Growth	Privilege - Distribution	USD	1.28
US Growth	Privilege H EUR - Distribution	EUR	1.18
US High Yield Bond	Classic - Distribution	USD	5.27
US High Yield Bond	NH EUR - Distribution	EUR	4.74
US Mid Cap	Classic - Distribution	USD	3.00
US Mid Cap	Privilege - Distribution	USD	1.46
US Multi-Factor Equity	Classic - Distribution	USD	1.99
US Multi-Factor Equity	Classic EUR - Distribution	EUR	1.77
US Multi-Factor Equity	Privilege - Distribution	USD	1.85
US Short Duration Bond	Classic - Distribution	USD	1.82
US Short Duration Bond	Privilege - Distribution	USD	1.87
US Small Cap	Classic - Distribution	USD	2.82
US Small Cap	Classic EUR - Distribution	EUR	2.51
US Small Cap	Privilege - Distribution	USD	2.38
US Value Multi-Factor Equity	Classic - Distribution	USD	3.08
US Value Multi-Factor Equity	Classic H EUR - Distribution	EUR	2.84
US Value Multi-Factor Equity	N - Distribution	USD	2.89
US Value Multi-Factor Equity	Privilege - Distribution	USD	2.90
US Value Multi-Factor Equity	Privilege H EUR - Distribution	EUR	2.97
USD Money Market	Classic - Distribution	USD	1.85
USD Money Market	Privilege - Distribution	USD	1.79

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

Sub-fund	Class
Absolute Return Low Vol Bond	Classic - Distribution
Absolute Return Low Vol Bond	Privilege - Distribution
Absolute Return Low Vol Bond	I - Distribution
Absolute Return Multi-Strategy	Classic - Distribution
Enhanced Bond 6M	Classic - Distribution
Enhanced Bond 6M	Privilege - Distribution
Enhanced Bond 6M	I - Distribution
Euro Bond	Classic - Distribution
Euro Bond	Privilege - Distribution

Notes to the financial statements at 31/12/2020

Sub-fund	Class
Euro Bond Opportunities	Classic - Distribution
Euro Covered Bond	Classic - Distribution
Euro High Quality Government Bond	Classic - Distribution
Euro High Quality Government Bond	Privilege - Distribution
Euro Inflation-Linked Bond	Classic - Distribution
Euro Inflation-Linked Bond	Privilege - Distribution
Euro Medium Term Bond	Classic - Distribution
Euro Medium Term Bond	Privilege - Distribution
Euro Money Market	Classic - Distribution
Euro Money Market	Privilege - Distribution
Euro Short Term Bond Opportunities	Classic - Distribution
Euro Short Term Bond Opportunities	Privilege - Distribution
Euro Short Term Corporate Bond	Classic - Distribution
Euro Short Term Corporate Bond	I - Distribution
Flexible Opportunities	Classic - Distribution
Global Bond Opportunities	Classic - Distribution
Global Bond Opportunities	Privilege - Distribution
Global Inflation-Linked Bond	Classic - Distribution
Global Inflation-Linked Bond	Privilege - Distribution
Sustainable Enhanced Bond 12M	Classic - Distribution
Sustainable Enhanced Bond 12M	Privilege - Distribution
Sustainable Enhanced Bond 12M	X - Distribution

Note 9 - Share currencies

The net asset value per share is priced in the currency of the share class and not in the currency of the sub-fund in the section "Key figures relating to the last 3 years".

Note 10 - Exchange rates

The exchange rates used for consolidation and for the conversion of share classes denominated in a currency other than the reference currency of the relevant sub-fund as at 31 December 2020 were the following:

EUR 1 =	AUD 1.58560
EUR 1 =	BRL 6.35535
EUR 1 =	CAD 1.55880
EUR 1 =	CHF 1.08155
EUR 1 =	CNH 7.94900
EUR 1 =	CZK 26.26200
EUR 1 =	GBP 0.89510
EUR 1 =	HKD 9.48725
EUR 1 =	HUF 362.68500
EUR 1 =	JPY 126.32545
EUR 1 =	NOK 10.47600
EUR 1 =	PLN 4.55895
EUR 1 =	SEK 10.04850
EUR 1 =	SGD 1.61710
EUR 1 =	USD 1.22355
EUR 1 =	ZAR 17.97245

Notes to the financial statements at 31/12/2020

Note 11 - Futures contracts

As at 31 December 2020, the following positions were outstanding:

Absolute Return Low Vol Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	46	S	EURO-BOBL FUTURE	08/03/2021	6 218 280	2 300
EUR	16	S	EURO-BUND FUTURE	08/03/2021	2 842 240	(7 480)
USD	4	S	ULTRA LONG TERM US TREASURY BOND FUTURE	22/03/2021	698 173	10 829
USD	18	P	US 10YR NOTE FUT (CBT)	22/03/2021	2 031 307	4 380
USD	3	S	US LONG BOND FUT (CBT)	22/03/2021	424 635	2 005
USD	42	S	US 2YR NOTE FUTURE (CBT)	31/03/2021	7 585 318	(6 538)
USD	42	S	US 5YR NOTE FUTURE (CBT)	31/03/2021	4 330 751	(10 995)
GBP	1	P	LONG GILT FUTURE (LIFFE)	29/03/2021	151 424	1 117
AUD	31	P	AUST 10 YR BONDS FUTURE	15/03/2021	2 818 486	11 959
CAD	9	S	CAN 10YR BOND FUT.	22/03/2021	860 855	(231)
					Total:	7 346

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to EUR 222 072.

Absolute Return Multi-Strategy

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	106	P	EURO-BUND FUTURE	08/03/2021	18 829 840	(34 700)
EUR	500	P	STOXX BANKS DVP	15/12/2023	745 000	165 000
EUR	500	P	STOXX BANKS DVP	16/12/2022	762 500	190 000
EUR	39	S	EURO STOXX 50 - FUTURE	19/03/2021	1 384 500	(24 890)
EUR	993	P	EURO STOXX BANK (SX7E)	19/03/2021	3 679 065	(81 866)
EUR	144	P	EURO STOXX SMALL 200 IDX FUTURES	19/03/2021	2 156 400	60 290
EUR	371	P	MSCI EUROPE VALUE NR	19/03/2021	7 731 640	168 694
EUR	287	S	STOXX 600(SXXP)	19/03/2021	5 718 475	(119 105)
USD	471	P	EURO E-MINI FUT	15/03/2021	29 462 762	205 515
USD	124	S	E-MINI MSCI EMERGING MARKETS INDEX	19/03/2021	6 527 596	(187 528)
USD	15	P	FINANCIAL SELECT SECT	19/03/2021	1 110 243	42 601
USD	62	S	RUSSELL 2000 E MINI INDEX FUTURES	19/03/2021	5 003 375	(125 657)
USD	98	P	RUSSELL 2000 E MINI INDEX FUTURES	19/03/2021	7 915 770	35 442
USD	76	S	S&P 500 E-MINI FUTURE	19/03/2021	11 642 556	(261 779)

BNP PARIBAS FUNDS SICAV

Notes to the financial statements at 31/12/2020

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
USD	8	S	ULTRA LONG TERM US TREASURY BOND FUTURE	22/03/2021	1 396 347	21 658
USD	262	S	US 10YR NOTE FUT (CBT)	22/03/2021	29 566 809	(48 898)
USD	30	S	US LONG BOND FUT (CBT)	22/03/2021	4 246 353	(9 961)
JPY	28	P	NIKKEI 225 (SGX)	11/03/2021	3 046 575	80 760
					Total:	75 576

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to EUR 5 826 774.

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	22/03/2021	640 688	9 937
USD	16	P	US 10YR NOTE FUT (CBT)	22/03/2021	2 209 250	2 000
USD	4	S	US 5YR NOTE FUTURE (CBT)	31/03/2021	504 656	(1 281)
					Total:	10 656

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to USD 3 141.

Emerging Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	11	S	EURO BUXL 30Y BONDS	08/03/2021	3 031 516	(40 377)
EUR	88	S	EURO-BOBL FUTURE	08/03/2021	14 555 154	(13 997)
EUR	15	S	EURO-BUND FUTURE	08/03/2021	3 260 271	(14 316)
USD	76	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	22/03/2021	11 883 313	38 000
USD	253	S	ULTRA LONG TERM US TREASURY BOND FUTURE	22/03/2021	54 031 313	625 187
USD	408	P	US 10YR NOTE FUT (CBT)	22/03/2021	56 335 875	58 813
USD	671	P	US 5YR NOTE FUTURE (CBT)	31/03/2021	84 656 086	204 446
					Total:	857 756

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to USD 1 166 515.

Notes to the financial statements at 31/12/2020

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	08/03/2021	1 377 962	(18 353)
EUR	51	S	EURO-BOBL FUTURE	08/03/2021	8 435 373	(8 112)
EUR	1	S	EURO-BUND FUTURE	08/03/2021	217 351	(954)
USD	38	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	22/03/2021	5 941 656	19 000
USD	174	S	ULTRA LONG TERM US TREASURY BOND FUTURE	22/03/2021	37 159 875	560 405
USD	482	P	US 10YR NOTE FUT (CBT)	22/03/2021	66 553 656	60 248
USD	388	P	US 5YR NOTE FUTURE (CBT)	31/03/2021	48 951 656	118 219
					Total:	730 453

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to USD 402 986.

Emerging Multi-Asset Income

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	31	P	E-MINI MSCI EMERGING MARKETS INDEX	19/03/2021	1 996 710	61 690
USD	4	S	ULTRA LONG TERM US TREASURY BOND FUTURE	22/03/2021	854 250	13 250
					Total:	74 940

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to USD 104 955.

Enhanced Bond 6M

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	1 376	S	EURO-BOBL FUTURE	08/03/2021	186 007 680	110 080
EUR	297	P	EURO-SCHATZ FUTURE	08/03/2021	33 345 675	(26 730)
					Total:	83 350

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to EUR 788 839.

Environmental Absolute Return Thematic Equity (EARTH)

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	51	S	IBEX35 EURO	15/01/2021	5 036 201	(45 408)
EUR	139	S	EURO STOXX 50 - FUTURE	19/03/2021	6 037 607	(159 416)
EUR	73	S	EURO STOXX MID 200 IDX FUTURES	19/03/2021	2 121 330	(56 718)
USD	27	S	MINI DOW JONES INDUS AVG 5\$	19/03/2021	4 117 095	(68 205)

BNP PARIBAS FUNDS SICAV

Notes to the financial statements at 31/12/2020

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	144	S	NASDAQ E-MINI FUTURE	19/03/2021	37 110 240	(1 059 717)
USD	129	S	RUSSELL 2000 E MINI INDEX FUTURES	19/03/2021	12 737 460	(248 213)
USD	100	S	S&P 500 E-MINI FUTURE	19/03/2021	18 743 750	(407 013)
GBP	43	S	FTSE 100 INDEX	19/03/2021	3 773 580	49 080
GBP	52	S	FTSE 250 INDEX	19/03/2021	2 914 320	(108 109)
HKD	28	S	HANG SENG INDEX	28/01/2021	4 914 525	(157 444)
KRW	43	S	KOSPI 200 INDEX	11/03/2021	3 851 019	(274 119)
NOK	296	S	OMX OSLO 20 EXPIRATION	15/01/2021	2 982 481	(96 136)
					Total:	(2 631 418)

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to USD 10 724 083.

Euro Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	48	P	EURO BUXL 30Y BONDS	08/03/2021	10 811 520	78 720
EUR	90	S	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	08/03/2021	15 107 400	(42 300)
EUR	181	S	EURO-BOBL FUTURE	08/03/2021	24 467 580	14 480
EUR	54	P	EURO-BUND FUTURE	08/03/2021	9 592 560	9 720
EUR	149	P	EURO-SCHATZ FUTURE	08/03/2021	16 728 975	(13 410)
					Total:	47 210

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to EUR 238 572.

Euro Bond Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	7	P	EURO BUXL 30Y BONDS	08/03/2021	1 576 680	21 000
EUR	145	P	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	08/03/2021	24 339 700	123 249
EUR	121	P	EURO-BOBL FUTURE	08/03/2021	16 356 780	15 400
EUR	76	P	EURO-BTP FUTURE	08/03/2021	11 552 760	99 560
EUR	19	S	EURO-BUND FUTURE	08/03/2021	3 375 160	(14 820)
EUR	33	P	EURO-SCHATZ FUTURE	08/03/2021	3 705 075	(1 320)
USD	270	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	22/03/2021	34 503 724	(26 332)
USD	16	S	ULTRA LONG TERM US TREASURY BOND FUTURE	22/03/2021	2 792 693	43 317
USD	79	S	US 10YR NOTE FUT (CBT)	22/03/2021	8 915 183	(48 424)

BNP PARIBAS FUNDS SICAV

Notes to the financial statements at 31/12/2020

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
USD	42	S	US LONG BOND FUT (CBT)	22/03/2021	5 944 894	48 042
					Total:	259 672

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to EUR 1 190 412.

Euro Corporate Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	131	P	EURO BUXL 30Y BONDS	08/03/2021	29 506 440	251 520
EUR	2 548	S	EURO-BOBL FUTURE	08/03/2021	344 438 640	29 490
EUR	778	P	EURO-BUND FUTURE	08/03/2021	138 203 920	334 540
EUR	501	P	EURO-SCHATZ FUTURE	08/03/2021	56 249 775	(30 060)
					Total:	585 490

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to EUR 716 519.

Euro Corporate Bond Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	5	P	EURO BUXL 30Y BONDS	08/03/2021	1 126 200	9 600
EUR	287	S	EURO-BOBL FUTURE	08/03/2021	38 796 660	1 440
EUR	104	P	EURO-BUND FUTURE	08/03/2021	18 474 560	44 720
EUR	447	P	EURO-SCHATZ FUTURE	08/03/2021	50 186 925	(26 820)
					Total:	28 940

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to EUR 102 003.

Euro Covered Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	2	P	EURO BUXL 30Y BONDS	08/03/2021	450 480	3 280
EUR	4	S	EURO-BOBL FUTURE	08/03/2021	540 720	320
EUR	21	S	EURO-BUND FUTURE	08/03/2021	3 730 440	4 820
EUR	70	P	EURO-SCHATZ FUTURE	08/03/2021	7 859 250	(6 300)
					Total:	2 120

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to EUR 31 516.

Notes to the financial statements at 31/12/2020

Euro Defensive Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	140	P	EURO STOXX 50 - FUTURE	19/03/2021	4 970 000	44 100
					Total:	44 100

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to EUR 733 069.

Euro Government Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	55	P	EURO BUXL 30Y BONDS	08/03/2021	12 388 200	167 200
EUR	84	S	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	08/03/2021	14 100 240	(73 920)
EUR	677	S	EURO-BOBL FUTURE	08/03/2021	91 516 860	(88 010)
EUR	79	P	EURO-BTP FUTURE	08/03/2021	12 008 790	116 130
EUR	10	P	EURO-BUND FUTURE	08/03/2021	1 776 400	9 000
EUR	189	P	EURO-SCHATZ FUTURE	08/03/2021	21 219 975	(6 615)
					Total:	123 785

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to EUR 445 767.

Euro High Quality Government Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	12	P	EURO BUXL 30Y BONDS	08/03/2021	2 702 880	36 480
EUR	14	S	EURO-BOBL FUTURE	08/03/2021	1 892 520	(1 820)
EUR	142	S	EURO-BUND FUTURE	08/03/2021	25 224 880	(58 580)
EUR	69	P	EURO-SCHATZ FUTURE	08/03/2021	7 746 975	(2 415)
					Total:	(26 335)

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to EUR 337 912.

Euro High Yield Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	90	S	EURO-BUND FUTURE	08/03/2021	15 987 600	(20 700)
					Total:	(20 700)

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to EUR 267 348.

Notes to the financial statements at 31/12/2020

Euro Inflation-Linked Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	14	S	EURO-BUND FUTURE	08/03/2021	2 486 960	(140)
					Total:	(140)

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to EUR 38 493.

Euro Medium Term Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	14	P	EURO-BUND FUTURE	08/03/2021	2 486 960	(10 780)
EUR	134	S	EURO-BOBL FUTURE	08/03/2021	18 114 120	7 190
EUR	88	P	EURO-SCHATZ FUTURE	08/03/2021	9 880 200	(7 920)
					Total:	(11 510)

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to EUR 66 201.

Euro Multi-Factor Corporate Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	19	P	EURO BUXL 30Y BONDS	08/03/2021	4 279 560	44 740
EUR	107	S	EURO-BOBL FUTURE	08/03/2021	14 464 260	(9 610)
EUR	5	P	EURO-BUND FUTURE	08/03/2021	888 200	50
EUR	154	P	EURO-SCHATZ FUTURE	08/03/2021	17 290 350	(7 545)
					Total:	27 635

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to EUR 87 489.

Euro Multi-Factor Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	372	P	EURO STOXX 50 - FUTURE	19/03/2021	13 206 000	158 100
					Total:	158 100

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to EUR 1 422 083.

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Euro Short Term Bond Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	89	P	EURO-BOBL FUTURE	08/03/2021	12 031 020	14 240
EUR	14	P	EURO-SCHATZ FUTURE	08/03/2021	1 571 850	(490)
EUR	76	S	SHORT TERM EURO BTP FUTURES	08/03/2021	8 606 240	(11 400)
					Total:	2 350

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to EUR 124 098.

Euro Short Term Corporate Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	5	S	EURO-BOBL FUTURE	08/03/2021	675 900	2 400
					Total:	2 400

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to EUR 3 187.

Euro Short Term Corporate Bond Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	900	S	EURO-BOBL FUTURE	08/03/2021	121 662 000	19 640
EUR	138	S	EURO-BUND FUTURE	08/03/2021	24 514 320	(59 340)
EUR	600	P	EURO-SCHATZ FUTURE	08/03/2021	67 365 000	(36 000)
					Total:	(75 700)

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to EUR 1 281 996.

Europe Multi-Asset Income

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	110	P	STOXX BANKS DVP	15/12/2023	163 900	38 500
EUR	110	P	STOXX BANKS DVP	16/12/2022	167 750	42 350
EUR	733	P	EURO STOXX REAL ESTATE	19/03/2021	8 052 005	185 081
EUR	17	P	MSCI EUROPE NR	19/03/2021	401 710	6 950
EUR	895	P	STOXX 600 REAL ESTATE (SX86P)	19/03/2021	7 638 825	235 195
EUR	222	S	STOXX EUR SMALL 200 IDX FUTURES	19/03/2021	3 659 670	(128 760)
EUR	278	S	STXE6ESGX EURP	19/03/2021	4 128 300	(131 470)
					Total:	247 846

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to EUR 728 628.

Notes to the financial statements at 31/12/2020

Europe Multi-Factor Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	1 148	P	MSCI EUROPE NR	19/03/2021	27 127 240	473 405
					Total:	473 405

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to EUR 2 262 372.

Flexible Global Credit

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
USD	57	S	MSCI WORLD NR	19/03/2021	3 733 848	(65 569)
					Total:	(65 569)

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to EUR 303 119.

Flexible Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	43	P	MSCI WORLD NET EUR	19/03/2021	1 432 975	11 154
EUR	24	S	STOXX 600(SXXP)	19/03/2021	478 200	(9 960)
USD	28	P	DOLLAR INDEX SPOT	15/03/2021	2 057 155	(18 472)
USD	171	P	EURO E-MINI FUT	15/03/2021	10 696 672	79 525
USD	7	S	RUSSELL 2000 E MINI INDEX FUTURES	19/03/2021	564 897	(18 494)
					Total:	43 753

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to EUR 257 217.

Germany Multi-Factor Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	18	P	DAX INDEX - FUTURE	19/03/2021	6 185 700	191 650
					Total:	191 650

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to EUR 523 662.

BNP PARIBAS FUNDS SICAV

Notes to the financial statements at 31/12/2020

Global Absolute Return Multi-Factor Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	9	S	EURO-BUND FUTURE	08/03/2021	1 598 760	(720)
USD	5	S	US 10YR NOTE FUT (CBT)	22/03/2021	564 252	(421)
GBP	1	P	LONG GILT FUTURE (LIFFE)	29/03/2021	151 424	1 061
AUD	38	P	AUST 10 YR BONDS FUTURE	15/03/2021	3 454 920	14 769
CAD	12	S	CAN 10YR BOND FUT.	22/03/2021	1 147 806	(3 182)
					Total:	11 507

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to EUR 120 023.

Global Bond Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	53	S	EURO BUXL 30Y BONDS	08/03/2021	11 937 720	(159 000)
EUR	40	S	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	08/03/2021	6 714 400	(34 000)
EUR	82	S	EURO-BOBL FUTURE	08/03/2021	11 084 760	(10 660)
EUR	101	P	EURO-BTP FUTURE	08/03/2021	15 353 010	132 310
EUR	47	P	EURO-BUND FUTURE	08/03/2021	8 349 080	36 660
USD	644	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	22/03/2021	82 297 771	(79 610)
USD	2	P	ULTRA LONG TERM US TREASURY BOND FUTURE	22/03/2021	349 087	(3 065)
USD	42	P	US 10YR NOTE FUT (CBT)	22/03/2021	4 739 717	16 231
USD	28	S	US LONG BOND FUT (CBT)	22/03/2021	3 963 263	14 022
USD	25	S	US 2YR NOTE FUTURE (CBT)	31/03/2021	4 515 070	(3 256)
USD	17	S	US 5YR NOTE FUTURE (CBT)	31/03/2021	1 752 923	(3 665)
GBP	30	P	LONG GILT FUTURE (LIFFE)	29/03/2021	4 542 733	44 442
JPY	3	P	JPN 10Y BOND (TSE)	15/03/2021	3 607 824	(2 375)
AUD	23	P	AUST 10 YR BONDS FUTURE	15/03/2021	2 098 315	9 993
AUD	64	P	AUST 3 YR BONDS	15/03/2021	4 656 988	3 725
CAD	31	P	CAN 10YR BOND FUT.	22/03/2021	2 965 166	(199)
					Total:	(38 447)

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to EUR 2 203 855.

Notes to the financial statements at 31/12/2020

Global Inflation-Linked Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	9	S	EURO-BUND FUTURE	08/03/2021	1 598 760	(90)
USD	18	P	ULTRA 10 YEAR US TREASURY NOTE FUTURES	22/03/2021	2 300 248	(13 886)
USD	17	S	ULTRA LONG TERM US TREASURY BOND FUTURE	22/03/2021	2 967 237	2 614
USD	26	S	US LONG BOND FUT (CBT)	22/03/2021	3 680 172	43 163
USD	40	P	US 5YR NOTE FUTURE (CBT)	31/03/2021	4 124 525	7 924
					Total:	39 725

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to EUR 258 672.

Global Multi-Factor Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	9	P	S&P 500 E-MINI FUTURE	19/03/2021	1 686 938	42 570
					Total:	42 570

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to USD 77 378.

Green Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	394	S	EURO-BOBL FUTURE	08/03/2021	53 260 920	31 520
USD	181	P	US LONG BOND FUT (CBT)	22/03/2021	25 619 662	(211 858)
					Total:	(180 338)

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to EUR 1 125 256.

Harmony

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	36	S	EURO-BOBL FUTURE	08/03/2021	4 866 480	(2 220)
EUR	13	P	STXE6ESGX EURP	19/03/2021	193 050	4 420
USD	22	P	DOLLAR INDEX SPOT	15/03/2021	1 616 336	(14 514)
USD	454	P	EURO FX CURR FUT (CME)	15/03/2021	56 798 701	438 811
JPY	41	P	EUR-JPY	15/03/2021	5 127 619	4 463
					Total:	430 960

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to EUR 696 238.

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Notes to the financial statements at 31/12/2020

Japan Multi-Factor Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in JPY)	Net unrealised gain/(loss) (in JPY)
JPY	10	P	TOPIX INDX FUTR	11/03/2021	180 450 000	4 870 000
					Total:	4 870 000

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to JPY 3 830 000.

Multi-Asset Income

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	7	S	EURO BUXL 30Y BONDS	08/03/2021	1 576 680	(21 000)
EUR	17	S	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	08/03/2021	2 853 620	(14 450)
EUR	25	S	EURO-BOBL FUTURE	08/03/2021	3 379 500	(3 250)
EUR	15	P	EURO-BTP FUTURE	08/03/2021	2 280 150	19 650
EUR	23	S	EURO-BUND FUTURE	08/03/2021	4 085 720	(17 940)
EUR	270	P	STOXX BANKS DVP	15/12/2023	402 300	89 100
EUR	270	P	STOXX BANKS DVP	16/12/2022	411 750	102 600
EUR	1 058	P	EURO STOXX REAL ESTATE	19/03/2021	11 622 130	267 144
EUR	48	P	MSCI EUROPE NR	19/03/2021	1 134 240	19 620
EUR	721	P	STOXX 600 REAL ESTATE (SX86P)	19/03/2021	6 153 735	189 745
EUR	536	S	STOXX EUR SMALL 200 IDX FUTURES	19/03/2021	8 835 960	(310 880)
EUR	607	S	STXE6ESGX EURP	19/03/2021	9 013 950	(287 080)
USD	16	P	NASDAQ E-MINI FUTURE	19/03/2021	3 369 997	134 795
USD	163	P	REALESTATE SELECT SECTOR	19/03/2021	5 916 585	103 173
USD	34	P	S&P 500 E-MINI FUTURE	19/03/2021	5 208 512	131 437
USD	103	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	22/03/2021	13 162 532	26 932
USD	23	P	ULTRA LONG TERM US TREASURY BOND FUTURE	22/03/2021	4 014 497	(17 470)
USD	193	P	US 10YR NOTE FUT (CBT)	22/03/2021	21 780 130	33 624
USD	10	P	US LONG BOND FUT (CBT)	22/03/2021	1 415 451	(9 686)
USD	22	S	US 2YR NOTE FUTURE (CBT)	31/03/2021	3 973 262	(1 220)
USD	29	S	US 5YR NOTE FUTURE (CBT)	31/03/2021	2 990 281	(3 320)
JPY	38	P	TOPIX INDX FUTR	11/03/2021	5 428 122	157 925
					Total:	589 449

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to EUR 1 691 265.

Notes to the financial statements at 31/12/2020

Premia Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	9	P	EURO-BUND FUTURE	08/03/2021	1 598 760	5 690
EUR	9	P	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	08/03/2021	1 510 740	8 460
EUR	6	P	EURO-BTP FUTURE	08/03/2021	912 060	8 760
EUR	626	S	STOXX 600(SXXP)	19/03/2021	12 473 050	(259 791)
USD	52	P	EURO FX CURR FUT (CME)	15/03/2021	6 505 578	50 787
USD	19	P	E-MINI MSCI EMERGING MARKETS INDEX	19/03/2021	1 000 196	28 340
USD	33	S	S&P 500 E-MINI FUTURE	19/03/2021	5 055 321	(127 774)
USD	74	P	US 10YR NOTE FUT (CBT)	22/03/2021	8 350 931	8 837
JPY	13	P	TOPIX INDX FUTR	11/03/2021	1 856 989	54 027
					Total:	(222 664)

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to EUR 1 777 942.

Sustainable Enhanced Bond 12M

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	72	S	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	08/03/2021	12 085 920	(33 840)
EUR	1 207	S	EURO-BOBL FUTURE	08/03/2021	163 162 260	76 870
					Total:	43 030

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to EUR 850 919.

Sustainable Euro Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	14	P	EURO BUXL 30Y BONDS	08/03/2021	3 153 360	22 960
EUR	259	S	EURO-BOBL FUTURE	08/03/2021	35 011 620	20 720
EUR	51	P	EURO-BUND FUTURE	08/03/2021	9 059 640	(15 600)
EUR	77	P	EURO-SCHATZ FUTURE	08/03/2021	8 645 175	(6 930)
					Total:	21 150

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to EUR 120 772.

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Sustainable Euro Corporate Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	5	P	EURO BUXL 30Y BONDS	08/03/2021	1 126 200	9 600
EUR	50	S	EURO-BOBL FUTURE	08/03/2021	6 759 000	24 000
EUR	60	P	EURO-BUND FUTURE	08/03/2021	10 658 400	25 800
					Total:	59 400

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to EUR 82 576.

Sustainable Global Corporate Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	5	S	EURO-BOBL FUTURE	08/03/2021	826 997	2 937
USD	432	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	22/03/2021	67 547 250	27 219
USD	20	S	ULTRA LONG TERM US TREASURY BOND FUTURE	22/03/2021	4 271 250	(16 438)
USD	181	P	US LONG BOND FUT (CBT)	22/03/2021	31 346 938	(146 834)
USD	135	P	US 2YR NOTE FUTURE (CBT)	31/03/2021	29 831 836	25 413
USD	133	P	US 5YR NOTE FUTURE (CBT)	31/03/2021	16 779 820	28 195
					Total:	(79 508)

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to USD 685 497.

Sustainable Multi-Asset Stability

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	18	P	EURO BUXL 30Y BONDS	08/03/2021	4 054 320	29 520
EUR	56	S	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	08/03/2021	9 400 160	(26 320)
EUR	126	S	EURO-BOBL FUTURE	08/03/2021	17 032 680	10 080
EUR	61	P	EURO-BUND FUTURE	08/03/2021	10 836 040	10 980
EUR	68	P	EURO-SCHATZ FUTURE	08/03/2021	7 634 700	(6 120)
					Total:	18 140

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to EUR 143 508.

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Notes to the financial statements at 31/12/2020

Target Risk Balanced

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	678	P	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	08/03/2021	113 809 080	407 680
EUR	386	S	EURO-BOBL FUTURE	08/03/2021	52 179 480	(61 760)
EUR	806	P	EURO-BTP FUTURE	08/03/2021	122 520 060	934 690
EUR	595	P	EURO-BUND FUTURE	08/03/2021	105 695 800	287 250
EUR	685	P	STXE6ESGX EURP	19/03/2021	10 172 250	232 900
USD	758	P	DOLLAR INDEX SPOT	15/03/2021	55 690 125	(500 061)
USD	4 263	P	EURO FX CURR FUT (CME)	15/03/2021	533 332 291	4 050 389
USD	58	P	E-MINI MSCI EMERGING MARKETS INDEX	19/03/2021	3 053 230	86 511
USD	40	P	SP500ESGUSDP	19/03/2021	5 201 259	120 960
USD	2 880	P	US 10YR NOTE FUT (CBT)	22/03/2021	325 009 195	298 095
JPY	255	P	NIKKEI 225 (SGX)	11/03/2021	27 745 597	760 001
JPY	580	P	EUR-JPY	15/03/2021	72 537 046	63 131
					Total:	6 679 786

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to EUR 11 401 773.

US Multi-Factor Corporate Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	69	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	22/03/2021	10 788 797	9 234
USD	1	S	ULTRA LONG TERM US TREASURY BOND FUTURE	22/03/2021	213 563	(1 281)
USD	43	P	US 2YR NOTE FUTURE (CBT)	31/03/2021	9 501 992	9 141
USD	17	P	US 5YR NOTE FUTURE (CBT)	31/03/2021	2 144 789	2 000
					Total:	19 094

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to USD 136 837.

US Multi-Factor Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	899	P	S&P 500 E-MINI FUTURE	19/03/2021	168 506 313	4 252 270
					Total:	4 252 270

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to USD 7 729 153.

Notes to the financial statements at 31/12/2020

US Short Duration Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	82	S	US 10YR NOTE FUT (CBT)	22/03/2021	11 322 406	1 923
USD	26	P	US 2YR NOTE FUTURE (CBT)	31/03/2021	5 745 391	5 484
					Total:	7 407

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to USD 102 523.

US Value Multi-Factor Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	39	P	S&P 500 E-MINI FUTURE	19/03/2021	7 310 063	107 153
					Total:	107 153

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to USD 412 620.

Brokers for Futures contracts:

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

Note 12 - Forward foreign exchange contracts

As at 31 December 2020, the total amount purchased per currency and the total amount sold per currency in the context of forward foreign exchange contracts were as follows:

Absolute Return Global Opportunities

Currency	Purchase amount	Currency	Sale amount
EUR	2 600 000	USD	3 080 176
		Net unrealised gain (in EUR)	83 211

As at 31 December 2020, the latest maturity of all outstanding contracts is 13 January 2021.

Absolute Return Low Vol Bond

Currency	Purchase amount	Currency	Sale amount
AUD	607 000	AUD	1 437 189
BRL	1 357 000	CAD	527 973
CAD	712 737	CHF	167 553
CHF	292 286	EUR	5 915 198
CNH	186 000	GBP	303 000
CZK	110 831 000	JPY	44 303 736
EUR	10 625 480	NOK	4 256 103
GBP	706 000	NZD	1 609 630
INR	4 470 000	RUB	23 068 000
JPY	77 697 109	SEK	5 147 103
MXN	5 332 370	TWD	14 380 000
NOK	5 510 516	USD	17 956 548
NZD	1 322 329	ZAR	7 495 130
RUB	50 556 000		
SEK	2 111 383		
THB	3 800 000		

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Notes to the financial statements at 31/12/2020

Currency	Purchase amount	Currency	Sale amount
USD	6 739 631		
ZAR	7 269 365		
Net unrealised gain (in EUR)			313 643

As at 31 December 2020, the latest maturity of all outstanding contracts is 10 March 2021.

Absolute Return Multi-Strategy

Currency	Purchase amount	Currency	Sale amount
AUD	7 439 308	AUD	10 010 000
BRL	56 047 500	EUR	46 582 769
CAD	6 430 000	GBP	9 200 000
EUR	42 322 397	JPY	1 457 033 000
GBP	6 020 000	KRW	2 905 578 000
JPY	1 053 279 920	MXN	111 977 677
KRW	2 843 646 000	NOK	86 840 000
MXN	109 769 000	RUB	439 156 450
NZD	12 560 000	USD	61 722 393
RUB	726 004 805	ZAR	89 589 366
SEK	69 090 000		
USD	50 018 809		
ZAR	87 832 080		
Net unrealised loss (in EUR)			(354 995)

As at 31 December 2020, the latest maturity of all outstanding contracts is 20 January 2021.

Aqua

Currency	Purchase amount	Currency	Sale amount
CZK	721 261 630	EUR	42 701 885
EUR	156 138	USD	190 580
SGD	475 360		
USD	18 150 960		
Net unrealised loss (in EUR)			(124 778)

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

Asia ex-Japan Bond

Currency	Purchase amount	Currency	Sale amount
AUD	739 000	CNH	50 989 479
CNH	16 808 557	EUR	49 000
EUR	5 259 000	HKD	1 460 000
HKD	12 746 664	IDR	44 222 479 590
IDR	38 356 701 000	INR	84 860 000
INR	58 063 000	SGD	203 000
KRW	539 135 000	THB	5 622 000
PHP	66 289 783	USD	19 716 396
SGD	1 649 107		
THB	56 106 675		
TWD	9 229 250		
USD	12 299 846		
Net unrealised loss (in USD)			(70 385)

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

Asia ex-Japan Equity

Currency	Purchase amount	Currency	Sale amount
AUD	56 560	USD	2 590 981
EUR	2 068 400		
SGD	57 230		
Net unrealised gain (in USD)			27 460

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

Notes to the financial statements at 31/12/2020

Asia ex-Japan Small Cap

Currency	Purchase amount	Currency	Sale amount
USD	1 043 367	HKD	8 088 827
Net unrealised gain (in USD)			157

As at 31 December 2020, the latest maturity of all outstanding contracts is 4 January 2021.

Climate Impact

Currency	Purchase amount	Currency	Sale amount
EUR	1 983 331	AUD	78 000
		CHF	28 000
		DKK	1 017 000
		GBP	93 000
		HKD	1 293 000
		JPY	5 327 000
		KRW	44 985 000
		NOK	953 000
		SEK	485 000
		TWD	2 435 000
		USD	1 515 000
Net unrealised gain (in EUR)			7 618

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

Consumer Innovators

Currency	Purchase amount	Currency	Sale amount
EUR	5 785 943	AUD	160 000
USD	12 497 803	EUR	10 169 745
		HKD	2 057 000
		JPY	69 192 000
		USD	5 972 000
Net unrealised gain (in EUR)			85 021

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

Disruptive Technology

Currency	Purchase amount	Currency	Sale amount
EUR	267 306 908	EUR	313 590
USD	379 840	HKD	82 834 000
		JPY	1 406 093 000
		USD	300 080 000
Net unrealised gain (in EUR)			2 259 481

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

Emerging Bond

Currency	Purchase amount	Currency	Sale amount
AUD	612 000	AUD	38 130
EUR	291 167 000	EUR	25 206 310
USD	29 887 473	USD	353 013 917
Net unrealised gain (in USD)			2 822 323

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

Emerging Bond Opportunities

Currency	Purchase amount	Currency	Sale amount
AUD	642 610	AUD	65 030
BRL	120 908 837	BRL	64 937 000
CLP	3 962 834 898	CLP	2 145 117 750
CNH	87 321 677	CNH	183 588 708
COP	25 731 044 879	COP	36 382 840 000
CZK	115 461 322	EUR	11 851 549
EUR	51 721 000	HUF	362 077 000

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Notes to the financial statements at 31/12/2020

Currency	Purchase amount	Currency	Sale amount
HKD	25 000	IDR	360 265 258 000
HUF	1 010 220 000	MXN	165 569 664
IDR	327 382 233 721	PEN	42 874 000
MXN	459 931 573	PLN	54 994 000
PEN	47 540 883	RON	9 800 000
PLN	71 916 000	RUB	1 496 396 414
RON	14 683 000	THB	265 084 000
RUB	1 173 070 608	TRY	106 799 352
SGD	51 110	USD	269 064 436
THB	513 364 356	UYU	55 471 651
TRY	105 814 230	ZAR	439 525 943
USD	199 363 131		
ZAR	394 552 457		
Net unrealised gain (in USD)			1 450 763

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

Emerging Equity

Currency	Purchase amount	Currency	Sale amount
HKD	186 392	USD	24 041
Net unrealised loss (in USD)			(3)

As at 31 December 2020, the latest maturity of all outstanding contracts is 4 January 2021.

Emerging Multi-Asset Income

Currency	Purchase amount	Currency	Sale amount
AUD	1 924 000	BRL	2 658 000
CNH	44 914 819	CNH	14 094 686
CZK	6 546 000	CZK	6 037 288
EUR	1 637 000	EUR	680 000
HKD	1 666 000	HKD	2 679 000
HUF	134 335 000	HUF	163 337 784
IDR	8 186 068 000	IDR	8 039 354 679
INR	310 256 000	INR	183 069 000
KRW	544 877 218	KRW	320 346 000
MXN	9 826 000	PHP	5 199 000
PEN	1 794 000	PLN	2 615 000
PHP	13 164 000	RON	667 000
PLN	4 975 477	RUB	86 773 050
RON	1 152 399	SGD	296 000
RUB	135 131 945	THB	8 702 000
SGD	3 554 030	TRY	2 953 302
THB	15 612 254	USD	24 922 955
TRY	2 856 646	ZAR	9 571 110
USD	11 382 808		
ZAR	7 499 866		
Net unrealised gain (in USD)			195 819

As at 31 December 2020, the latest maturity of all outstanding contracts is 22 January 2021.

Energy Transition

Currency	Purchase amount	Currency	Sale amount
CHF	1 070 000	CAD	16 924 000
CNY	80 591 000	CHF	18 719 000
DKK	2 074 000	CNY	1 222 179 000
EUR	1 720 702 493	EUR	152 114 060
GBP	13 324 000	GBP	181 905 000
HKD	79 788 000	HKD	1 136 740 000
KRW	2 332 831 000	KRW	49 820 714 000
NOK	14 800 000	NOK	520 951 000

BNP PARIBAS FUNDS SICAV

Notes to the financial statements at 31/12/2020

Currency	Purchase amount	Currency	Sale amount
SEK	3 000 000	SEK	94 308 000
USD	137 860 000	USD	1 337 960 000
		Net unrealised gain (in EUR)	26 118 347

As at 31 December 2020, the latest maturity of all outstanding contracts is 22 January 2021.

Environmental Absolute Return Thematic Equity (EARTH)

Currency	Purchase amount	Currency	Sale amount
CAD	2 850 000	CAD	6 227 780
CZK	24 153 730	CNY	16 900 000
EUR	18 001 218	EUR	40 567 839
GBP	1 550 000	GBP	4 870 323
HKD	45 300 000	HKD	72 383 839
NOK	27 600 000	KRW	8 091 973 913
USD	95 167 378	NOK	129 600 154
		SEK	16 797 986
		USD	35 740 941
		Net unrealised loss (in USD)	(1 741 346)

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

Euro Bond Opportunities

Currency	Purchase amount	Currency	Sale amount
AUD	6 294 000	AUD	15 031 087
BRL	16 289 563	CAD	6 503 876
CAD	9 523 296	CHF	2 153 611
CHF	3 564 184	EUR	20 492 277
COP	8 974 579 000	GBP	3 957 000
EUR	74 397 104	IDR	22 264 856 000
GBP	2 697 000	JPY	597 943 036
IDR	22 422 574 000	MXN	65 892
INR	59 664 000	NOK	56 588 537
JPY	1 021 881 834	NZD	20 836 954
MXN	64 075 384	RUB	361 394 000
NOK	71 659 071	SEK	67 411 714
NZD	17 307 902	THB	48 719 000
RUB	590 897 546	TWD	187 936 000
SEK	27 522 441	USD	154 746 041
THB	49 102 000	ZAR	98 765 725
USD	92 029 735		
ZAR	84 563 665		
		Net unrealised gain (in EUR)	1 976 649

As at 31 December 2020, the latest maturity of all outstanding contracts is 10 March 2021.

Euro Corporate Bond

Currency	Purchase amount	Currency	Sale amount
CZK	152 244 850	EUR	5 790 437
EUR	26 980 325	USD	32 095 000
		Net unrealised gain (in EUR)	764 294

As at 31 December 2020, the latest maturity of all outstanding contracts is 22 January 2021.

Euro Corporate Bond Opportunities

Currency	Purchase amount	Currency	Sale amount
EUR	4 546 014	EUR	1 684 231
USD	2 000 000	USD	5 361 000
		Net unrealised gain (in EUR)	116 024

As at 31 December 2020, the latest maturity of all outstanding contracts is 22 January 2021.

Notes to the financial statements at 31/12/2020

Euro Equity

Currency	Purchase amount	Currency	Sale amount
CZK	381 497 000	EUR	15 374 975
SGD	45 000		
USD	1 016 000		
Net unrealised gain (in EUR)			3 293

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

Euro High Yield Bond

Currency	Purchase amount	Currency	Sale amount
EUR	131 348 477	EUR	16 417 261
GBP	5 432 000	GBP	76 484 000
USD	12 296 000	USD	56 053 000
Net unrealised loss (in EUR)			(167 597)

As at 31 December 2020, the latest maturity of all outstanding contracts is 22 January 2021.

Euro High Yield Short Duration Bond

Currency	Purchase amount	Currency	Sale amount
EUR	51 436 174	EUR	14 026 497
GBP	3 185 000	GBP	23 465 000
USD	12 683 680	USD	30 183 000
Net unrealised gain (in EUR)			466 013

As at 31 December 2020, the latest maturity of all outstanding contracts is 22 January 2021.

Euro Short Term Corporate Bond Opportunities

Currency	Purchase amount	Currency	Sale amount
EUR	2 182 209	EUR	2 947 603
USD	3 500 000	USD	2 571 364
Net unrealised loss (in EUR)			(6 698)

As at 31 December 2020, the latest maturity of all outstanding contracts is 22 January 2021.

Europe Convertible

Currency	Purchase amount	Currency	Sale amount
CHF	727 000	CHF	7 787 000
EUR	36 143 766	EUR	6 159 662
GBP	1 467 000	GBP	4 839 000
USD	4 621 000	USD	27 808 000
Net unrealised gain (in EUR)			747 436

As at 31 December 2020, the latest maturity of all outstanding contracts is 22 January 2021.

Europe Dividend

Currency	Purchase amount	Currency	Sale amount
EUR	448 591	EUR	1 197 198
USD	1 458 480	USD	547 200
Net unrealised loss (in EUR)			(4 028)

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

Europe Growth

Currency	Purchase amount	Currency	Sale amount
EUR	37 014	EUR	2 315 705
SGD	1 294 950	SGD	60 260
USD	1 836 420		
Net unrealised loss (in EUR)			(14 922)

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

Notes to the financial statements at 31/12/2020

Europe Multi-Asset Income

Currency	Purchase amount	Currency	Sale amount
AUD	15 753 000	CHF	6 249 000
CAD	2 686 000	CZK	14 281 000
CHF	2 459 000	DKK	14 424 000
CNH	2 506 000	EUR	110 129 771
CZK	8 001 000	GBP	49 348 146
DKK	2 896 000	HKD	18 211 830
EUR	104 293 677	HUF	161 534 283
GBP	25 258 000	NOK	11 107 000
HKD	52 790 760	PLN	5 320 000
HUF	106 560 000	RON	1 916 574
NOK	4 586 000	RUB	50 521 890
PLN	7 831 775	SEK	80 895 000
RON	1 915 000	TRY	6 050 337
RUB	246 081 285	USD	35 074 374
SEK	28 924 000		
SGD	8 472 110		
TRY	4 011 274		
USD	59 742 000		
Net unrealised loss (in EUR)			(486 177)

As at 31 December 2020, the latest maturity of all outstanding contracts is 22 January 2021.

Europe Small Cap

Currency	Purchase amount	Currency	Sale amount
EUR	189 959	EUR	6 205 204
SGD	457 410	USD	231 550
USD	7 176 780		
Net unrealised loss (in EUR)			(57 737)

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

Europe Small Cap Convertible

Currency	Purchase amount	Currency	Sale amount
EUR	7 165 804	CHF	3 196 000
		GBP	1 124 000
		SEK	9 984 000
		USD	2 407 000
Net unrealised loss (in EUR)			(4 955)

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

Europe Value

Currency	Purchase amount	Currency	Sale amount
GBP	35 000 000	EUR	38 637 556
Net unrealised gain (in EUR)			450 465

As at 31 December 2020, the latest maturity of all outstanding contracts is 22 January 2021.

Flexible Global Credit

Currency	Purchase amount	Currency	Sale amount
EUR	23 298 834	EUR	26 423
USD	32 000	USD	28 500 000
Net unrealised gain (in EUR)			17 905

As at 31 December 2020, the latest maturity of all outstanding contracts is 29 January 2021.

Notes to the financial statements at 31/12/2020

Flexible Opportunities

Currency	Purchase amount	Currency	Sale amount
CZK	11 362 330	EUR	444 233
EUR	946 775	USD	1 130 000
GBP	11 000		
Net unrealised gain (in EUR)			23 892

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

Global Absolute Return Multi-Factor Bond

Currency	Purchase amount	Currency	Sale amount
AUD	456 000	AUD	61 000
CAD	34 000	CAD	174 000
EUR	236 889	EUR	303 790
		GBP	30 000
		USD	68 000
Net unrealised gain (in EUR)			3 330

As at 31 December 2020, the latest maturity of all outstanding contracts is 29 January 2021.

Global Bond Opportunities

Currency	Purchase amount	Currency	Sale amount
AUD	14 026 000	AUD	33 551 744
BRL	32 074 600	CAD	22 759 096
CAD	19 074 954	CHF	4 923 379
CHF	7 649 317	CLP	210 956 083
CNH	7 089 992	CNH	7 091 000
COP	17 506 035 000	COP	2 003 569 168
EUR	467 883 036	CZK	13 367 000
GBP	5 830 000	EUR	81 856 432
IDR	44 123 486 000	GBP	23 868 000
INR	116 149 000	HUF	117 395 000
JPY	1 958 070 131	IDR	86 515 435 961
KRW	1 317 984 000	ILS	2 608 000
MXN	127 238 878	JPY	7 273 779 845
NOK	141 190 409	KRW	9 222 209 000
NZD	33 973 308	MXN	32 073 646
RUB	1 141 133 801	NOK	111 114 186
SEK	54 054 202	NZD	40 938 219
THB	100 562 000	PEN	1 220 000
USD	247 013 916	PLN	3 872 000
ZAR	176 076 750	RON	2 564 430
		RUB	775 674 000
		SEK	132 842 629
		SGD	1 910 000
		THB	156 714 000
		TWD	370 561 073
		USD	593 662 117
		ZAR	203 982 587
Net unrealised gain (in EUR)			10 394 400

As at 31 December 2020, the latest maturity of all outstanding contracts is 10 March 2021.

Global Convertible

Currency	Purchase amount	Currency	Sale amount
CHF	39 000	CHF	8 719 376
CZK	244 384 130	CNH	11 354 240
EUR	526 208 840	EUR	134 731 293
NOK	4 802 630	GBP	7 823 205
PLN	351 280	HKD	45 776 644
USD	249 619 255	JPY	4 916 651 135

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Notes to the financial statements at 31/12/2020

Currency	Purchase amount	Currency	Sale amount
		SGD	12 000 000
		USD	649 378 408
		Net unrealised gain (in USD)	6 373 750

As at 31 December 2020, the latest maturity of all outstanding contracts is 26 February 2021.

Global Environment

Currency	Purchase amount	Currency	Sale amount
EUR	10 564 187	CHF	4 890 000
JPY	47 950 390 722	DKK	20 191 000
SGD	1 510 330	EUR	106 633 511
USD	6 460 000	GBP	32 153 000
		HKD	88 983 000
		JPY	1 200 613 695
		TWD	239 742 000
		USD	267 828 000
		Net unrealised gain (in EUR)	1 844 869

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

Global Equity

Currency	Purchase amount	Currency	Sale amount
NOK	60 804 000	USD	6 901 192
		Net unrealised gain (in USD)	200 541

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

Global High Yield Bond

Currency	Purchase amount	Currency	Sale amount
AUD	9 099 000	EUR	32 700 689
CZK	160 031 030	GBP	4 019 000
EUR	93 325 474	USD	105 124 750
GBP	220 000		
USD	25 023 980		
		Net unrealised gain (in EUR)	2 774 537

As at 31 December 2020, the latest maturity of all outstanding contracts is 22 January 2021.

Global Inflation-Linked Bond

Currency	Purchase amount	Currency	Sale amount
AUD	532 860	AUD	889 272
EUR	124 288 909	CAD	4 358 083
GBP	613 970	DKK	1 979 929
SEK	5 882 726	EUR	1 156 216
USD	64 459 941	GBP	40 020 440
		JPY	622 674 818
		NZD	1 750 692
		SEK	5 624 137
		USD	150 440 938
		Net unrealised loss (in EUR)	(233 930)

As at 31 December 2020, the latest maturity of all outstanding contracts is 10 March 2021.

Global Low Vol Equity

Currency	Purchase amount	Currency	Sale amount
CAD	13 000	AUD	44 000
CZK	22 110 688	CAD	263 000
EUR	101 978	CHF	18 000
SGD	1 000	CZK	480 141
USD	12 000	EUR	45 616
		GBP	34 000
		HKD	245 000

Notes to the financial statements at 31/12/2020

Currency	Purchase amount	Currency	Sale amount
		ILS	69 000
		JPY	12 285 000
		SGD	125 000
		USD	520 000
		Net unrealised gain (in EUR)	4 603

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

Global Multi-Factor Equity

Currency	Purchase amount	Currency	Sale amount
EUR	3 183 000	EUR	73 710
USD	89 657	USD	3 854 367
		Net unrealised gain (in USD)	40 707

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

Green Bond

Currency	Purchase amount	Currency	Sale amount
EUR	236 088 761	AUD	23 950 000
SEK	80 162 000	CAD	41 147 000
		EUR	7 835 894
		GBP	28 941 000
		SEK	195 350 000
		USD	170 254 000
		Net unrealised gain (in EUR)	3 892 900

As at 31 December 2020, the latest maturity of all outstanding contracts is 22 January 2021.

Health Care Innovators

Currency	Purchase amount	Currency	Sale amount
EUR	4 323 039	CHF	653 000
USD	833 325	DKK	673 000
		EUR	678 090
		GBP	208 000
		JPY	12 015 000
		USD	4 007 000
		Net unrealised gain (in EUR)	30 362

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

Japan Equity

Currency	Purchase amount	Currency	Sale amount
EUR	26 560 220	JPY	3 396 514 380
JPY	1 972 558	USD	19 030
USD	370 760		
		Net unrealised loss (in JPY)	(2 607 780)

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

Japan Small Cap

Currency	Purchase amount	Currency	Sale amount
EUR	124 443 010	EUR	3 553 180
JPY	457 058 123	JPY	17 946 954 872
USD	21 204 430	USD	80 590
		Net unrealised loss (in JPY)	(36 055 152)

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

BNP PARIBAS FUNDS SICAV

Notes to the financial statements at 31/12/2020

Local Emerging Bond

Currency	Purchase amount	Currency	Sale amount
BRL	137 702 846	BRL	52 874 000
CLP	7 131 658 980	CLP	4 441 490 000
CNH	171 063 481	CNH	172 345 296
COP	30 588 141 193	COP	40 784 365 000
CZK	100 828 000	EUR	1 271 030
EUR	57 612 840	HUF	1 934 823 000
HUF	2 115 090 391	IDR	260 605 297 000
IDR	274 911 442 658	MXN	173 123 632
MXN	352 531 311	PEN	42 779 000
PEN	48 112 391	PHP	39 357 750
PHP	53 764 000	PLN	38 277 000
PLN	75 483 416	RON	10 597 000
RON	15 500 000	RUB	1 329 672 978
RUB	1 177 169 680	THB	261 288 000
THB	671 334 963	TRY	90 710 612
TRY	103 573 456	USD	292 208 557
USD	175 398 233	UYU	150 457 913
ZAR	307 204 698	ZAR	363 908 346
Net unrealised gain (in USD)			3 338 871

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

Multi-Asset Income

Currency	Purchase amount	Currency	Sale amount
AUD	1 913 000	AUD	6 279 000
BRL	16 106 796	BRL	18 153 330
CAD	670 000	CAD	3 121 000
CHF	5 055 000	CHF	13 869 000
CLP	946 739 000	CLP	606 991 000
CNH	24 000	CNY	39 062 295
CNY	29 647 275	COP	3 510 987 000
COP	2 350 290 396	DKK	20 177 000
CZK	9 632 831	EUR	215 884 444
DKK	4 879 000	GBP	100 904 000
EUR	593 617 622	HKD	29 086 000
GBP	57 365 000	HUF	123 761 309
HKD	18 483 000	IDR	24 798 567 000
HUF	77 545 000	INR	419 033 000
IDR	21 690 251 000	JPY	1 561 190 000
INR	1 353 566 000	MXN	11 232 122
JPY	339 341 000	NOK	18 472 000
MXN	102 461 132	NZD	208 000
NOK	4 209 000	PEN	4 954 000
PEN	16 035 000	PLN	4 768 000
PHP	3 002 000	RON	879 000
PLN	8 607 686	RUB	83 215 095
RON	901 393	SEK	109 604 000
RUB	390 143 494	SGD	885 000
SEK	20 321 000	THB	4 013 000
SGD	908 000	TRY	7 744 122
THB	44 873 357	USD	510 524 138
TRY	9 142 994	ZAR	31 287 392
USD	139 699 926		
ZAR	18 701 246		
Net unrealised gain (in EUR)			10 663 063

As at 31 December 2020, the latest maturity of all outstanding contracts is 22 January 2021.

BNP PARIBAS FUNDS SICAV

Notes to the financial statements at 31/12/2020

Nordic Small Cap

Currency	Purchase amount	Currency	Sale amount
DKK	111 584 000	DKK	41 197 000
EUR	55 448 544	EUR	53 858 746
NOK	639 495 140	NOK	20 894 174
SEK	97 691 000	SEK	802 160 000
Net unrealised loss (in EUR)			(20 689)

As at 31 December 2020, the latest maturity of all outstanding contracts is 22 January 2021.

RMB Bond

Currency	Purchase amount	Currency	Sale amount
CNH	33 631 259	CNH	33 726 048
USD	5 000 000	USD	5 100 000
Net unrealised loss (in USD)			(114 762)

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

Russia Equity

Currency	Purchase amount	Currency	Sale amount
EUR	5 673 054	EUR	20 292 848
ZAR	370 211 260	ZAR	101 967 670
Net unrealised gain (in EUR)			267 590

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

SMaRT Food

Currency	Purchase amount	Currency	Sale amount
CHF	32 601 900	AUD	105 000
EUR	508 369	CAD	67 000
GBP	8 227 180	CHF	58 000
USD	44 536 766	CNY	388 000
		EUR	75 634 950
		GBP	74 000
		HKD	296 000
		INR	3 088 000
		JPY	9 134 000
		KRW	58 721 000
		NOK	1 683 000
		PHP	2 642 000
		USD	366 100
Net unrealised loss (in EUR)			(383 529)

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

Sustainable Euro Bond

Currency	Purchase amount	Currency	Sale amount
GBP	20 000	EUR	1 337 255
USD	1 593 390		
Net unrealised loss (in EUR)			(13 006)

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

Sustainable Euro Corporate Bond

Currency	Purchase amount	Currency	Sale amount
CHF	50 000	EUR	46 521
EUR	7 043 861	USD	8 300 000
Net unrealised gain (in EUR)			262 853

As at 31 December 2020, the latest maturity of all outstanding contracts is 22 January 2021.

Notes to the financial statements at 31/12/2020

Sustainable Global Corporate Bond

Currency	Purchase amount	Currency	Sale amount
EUR	241 104 035	EUR	222 201 398
NOK	33 000	USD	292 407 954
USD	263 032 236		
Net unrealised loss (in USD)			(6 266 894)

As at 31 December 2020, the latest maturity of all outstanding contracts is 22 January 2021.

Sustainable Multi-Asset Balanced

Currency	Purchase amount	Currency	Sale amount
EUR	16 642 831	EUR	13 749 034
USD	16 651 500	USD	20 200 000
Net unrealised loss (in EUR)			(7 644)

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

Sustainable Multi-Asset Growth

Currency	Purchase amount	Currency	Sale amount
EUR	9 722 050	EUR	8 918
USD	10 800	USD	11 800 000
Net unrealised gain (in EUR)			79 326

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

Sustainable Multi-Asset Stability

Currency	Purchase amount	Currency	Sale amount
EUR	25 046 637	USD	30 400 000
Net unrealised gain (in EUR)			204 606

As at 31 December 2020, the latest maturity of all outstanding contracts is 8 January 2021.

Target Risk Balanced

Currency	Purchase amount	Currency	Sale amount
BRL	101 841 000	EUR	18 302 253
USD	2 185 000		
Net unrealised loss (in EUR)			(508 577)

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

US Growth

Currency	Purchase amount	Currency	Sale amount
CZK	304 056 930	USD	78 913 555
EUR	53 588 600		
Net unrealised gain (in USD)			836 611

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

US High Yield Bond

Currency	Purchase amount	Currency	Sale amount
AUD	2 650 000	AUD	61 120
EUR	2 474 000	USD	4 982 091
USD	46 292		
Net unrealised gain (in USD)			90 264

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

US Mid Cap

Currency	Purchase amount	Currency	Sale amount
EUR	9 125 710	USD	11 096 947
SGD	57 150		
Net unrealised gain (in USD)			115 122

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

Notes to the financial statements at 31/12/2020

US Multi-Factor Corporate Bond

Currency	Purchase amount	Currency	Sale amount
EUR	412 000	USD	498 950
		Net unrealised gain (in USD)	5 291

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

US Multi-Factor Equity

Currency	Purchase amount	Currency	Sale amount
EUR	30 892 440	EUR	668 810
USD	813 507	USD	37 421 026
		Net unrealised gain (in USD)	382 760

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

US Short Duration Bond

Currency	Purchase amount	Currency	Sale amount
EUR	16 300 880	USD	19 741 644
		Net unrealised gain (in USD)	208 775

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

US Small Cap

Currency	Purchase amount	Currency	Sale amount
EUR	122 798 580	USD	152 202 288
SGD	4 503 320		
		Net unrealised gain (in USD)	1 496 418

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

US Value Multi-Factor Equity

Currency	Purchase amount	Currency	Sale amount
EUR	7 996 000	EUR	133 360
USD	162 629	USD	9 683 189
		Net unrealised gain (in USD)	102 415

As at 31 December 2020, the latest maturity of all outstanding contracts is 15 January 2021.

Counterparties to Forward foreign exchange contracts:

Banco Santander
 Bank of America Securities Europe
 Barclays Bank Ireland Plc
 BNP Paribas Paris
 BNP Paribas Securities Services Luxembourg
 Citibank N.A. London
 Citigroup Global Market
 Credit Suisse International London
 Deutsche Bank
 Goldman Sachs International
 Goldman Sachs International Finance
 Goldman Sachs International London
 HSBC France
 JP Morgan
 JP Morgan Chase Bank
 Morgan Stanley Bank
 Morgan Stanley Europe
 Royal Bank of Canada
 Société Générale
 Standard Chartered Bank
 Standard Chartered Bank Germany
 State Street Boston FX
 UBS Europe
 UBS Warburg London

Notes to the financial statements at 31/12/2020

Note 13 - Swaps

Credit Default Swaps

The Company has entered into credit default swaps agreements whereby it exchanges fixed income for income linked to changes in credit events, whether with respect to an index or a bond (see details in the tables below), and vice versa. These amounts are calculated and recognised at each calculation of the Net Asset Value; the amount of the unrealised capital gain is stated under "Net Unrealised gain on financial instruments" in the Statement of net assets, and the amount of net unrealised capital loss is given under "Net Unrealised loss on financial instruments" in the Statement of net assets.

Absolute Return Low Vol Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
200 000	EUR	20/06/2025	1.000%	ITRX EUR CDSI S33 5Y CORP 20/06/2025
2 200 000	USD	20/12/2025	5.000%	CDX HY CDSI S35 5Y PRC Corp 20/12/2025
			Net unrealised loss (in EUR)	(172 591)

Absolute Return Multi-Strategy

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
2 325 000	USD	20/12/2025	CDX EM CDSI GEN 5Y SPRD CORP 20/12/2025	1.000%
			Net unrealised loss (in EUR)	(46 516)

Emerging Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
11 200 000	USD	20/12/2024	REPSOU CDS USD SR 5Y D14 20/12/2024	1.000%
4 000 000	USD	20/12/2025	1.000%	TURKEY REP OF 11.875% 00- 15/01/2030
20 000 000	USD	20/12/2025	1.000%	TURKEY REP OF 11.875% 00- 15/01/2030
			Net unrealised gain (in USD)	1 917 483

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%
2 200 000	USD	20/12/2025	1.000%	TURKEY REP OF 11.875% 00- 15/01/2030
10 500 000	USD	20/12/2025	1.000%	TURKEY REP OF 11.875% 00- 15/01/2030
			Net unrealised gain (in USD)	1 029 067

Notes to the financial statements at 31/12/2020

Enhanced Bond 6M

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
10 000 000	EUR	20/12/2025	5.000%	ITRX XOVER CDSI S34 5Y CORP 20/12/2025
400 000 000	EUR	20/12/2025	1.000%	ITRX EUR CDSI S34 5Y CORP 20/12/2025
			Net unrealised loss (in EUR)	(11 616 748)

Euro Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
45 000 000	EUR	20/12/2025	1.000%	ITRX EUR CDSI S34 5Y CORP 20/12/2025
			Net unrealised loss (in EUR)	(1 173 131)

Euro Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
3 900 000	USD	20/12/2025	5.000%	CDX HY CDSI S35 5Y PRC Corp 20/12/2025
			Net unrealised loss (in EUR)	(297 647)

Euro Corporate Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
25 000 000	EUR	20/12/2025	5.000%	ITRX XOVER CDSI S34 5Y CORP 20/12/2025
			Net unrealised loss (in EUR)	(2 972 287)

Euro Corporate Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
12 000 000	EUR	20/12/2025	5.000%	ITRX XOVER CDSI S34 5Y CORP 20/12/2025
			Net unrealised loss (in EUR)	(1 426 698)

Euro High Yield Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
6 000 000	EUR	20/06/2024	5.000%	STENA AB 7.000% 14-01/02/2024
6 000 000	EUR	20/06/2025	5.000%	LOXAM SAS 6.000% 17-15/04/2025
3 000 000	EUR	20/12/2025	CASINO GUICHARD 1.865% 17- 13/06/2022	5.000%
			Net unrealised loss (in EUR)	(486 198)

Euro Medium Term Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
7 500 000	EUR	20/12/2025	1.000%	ITRX EUR CDSI S34 5Y CORP 20/12/2025
			Net unrealised loss (in EUR)	(195 522)

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Notes to the financial statements at 31/12/2020

Euro Multi-Factor Corporate Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
13 000 000	EUR	20/12/2025	ITRX EUR CDSI S34 5Y CORP 20/12/2025	1.000%
110 000 000	EUR	20/12/2025	ITRX EUR CDSI S34 5Y CORP 20/12/2025	1.000%
			Net unrealised gain (in EUR)	3 206 559

Euro Short Term Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
9 000 000	EUR	20/12/2025	5.000%	ITRX XOVER CDSI S34 5Y CORP 20/12/2025
			Net unrealised loss (in EUR)	(1 070 023)

Euro Short Term Corporate Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
200 000	EUR	20/12/2025	1.000%	DAIMLER AG 1.400% 16-12/01/2024
200 000	EUR	20/12/2025	ENI SPA 2.625% 13-22/11/2021	1.000%
			Net unrealised loss (in EUR)	(1 347)

Euro Short Term Corporate Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
17 000 000	EUR	20/12/2025	5.000%	ITRX XOVER CDSI S34 5Y CORP 20/12/2025
			Net unrealised loss (in EUR)	(2 021 155)

Europe Multi-Asset Income

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
7 609 125	EUR	20/06/2025	1.000%	ITRX EUR CDSI S33 5Y CORP 20/06/2025
			Net unrealised loss (in EUR)	(178 335)

Global Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 700 000	USD	20/06/2022	REP OF KOREA 7.125% 09-20/06/2023	1.000%
500 000	USD	20/12/2021	PHILIPPINES (REP) 10.625% 00- 16/03/2025	1.000%
4 000 000	USD	20/12/2024	RUSSIAN FEDERATION 00-31/03/2030 STEP UP	1.000%
7 600 000	USD	20/12/2025	5.000%	CDX HY CDSI S35 5Y PRC Corp 20/12/2025
9 400 000	USD	20/12/2025	5.000%	CDX HY CDSI S35 5Y PRC Corp 20/12/2025
			Net unrealised loss (in EUR)	(1 231 290)

Notes to the financial statements at 31/12/2020

Global High Yield Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
4 000 000	USD	20/12/2025	CDX HY CDSI S35 5Y PRC Corp 20/12/2025	5.000%
			Net unrealised gain (in EUR)	305 279

Multi-Asset Income

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
10 067 849	EUR	20/06/2025	1.000%	ITRX EUR CDSI S33 5Y CORP 20/06/2025
4 000 000	USD	20/06/2025	5.000%	CDX HY CDSI GEN 5Y SPRD 20/06/2025
21 000 000	USD	20/06/2025	1.000%	CDX EM CDSI S33 5Y PRC CORP 20/06/2025
13 000 000	USD	20/12/2025	CDX HY CDSI S35 5Y PRC Corp 20/12/2025	5.000%
			Net unrealised gain (in EUR)	501 013

Sustainable Enhanced Bond 12M

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
127 500 000	EUR	20/12/2025	1.000%	ITRX EUR CDSI S34 5Y CORP 20/12/2025
			Net unrealised loss (in EUR)	(3 323 872)

Sustainable Euro Corporate Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 000 000	EUR	20/06/2025	ITRX EUR CDSI S33 5Y CORP 20/06/2025	1.000%
1 000 000	EUR	20/12/2025	5.000%	ITRX XOVER CDSI S34 5Y CORP 20/12/2025
2 000 000	EUR	20/12/2025	1.000%	RENAULT 1.000% 17-28/11/2025
4 500 000	EUR	20/12/2025	1.000%	HSBC BANK PLC 20/12/2025
4 500 000	EUR	20/12/2025	1.000%	SWEDBANK AB 20/12/2025
4 300 000	EUR	20/12/2025	1.000%	DAIMLER AG 1.400% 16-12/01/2024
4 300 000	EUR	20/12/2025	ENI SPA 2.625% 13-22/11/2021	1.000%
4 500 000	USD	20/12/2025	MORGAN STANLEY 3.750% 13- 25/02/2023	1.000%
4 500 000	USD	20/12/2025	JPMORGAN CHASE 3.200% 13- 25/01/2023	1.000%
5 000 000	USD	20/12/2025	MORGAN STANLEY 3.750% 13- 25/02/2023	1.000%
			Net unrealised loss (in EUR)	(65 231)

Notes to the financial statements at 31/12/2020

Sustainable Global Corporate Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
500 000	EUR	20/12/2025	ENI SPA 2.625% 13-22/11/2021	1.000%
500 000	EUR	20/12/2025	1.000%	DAIMLER AG 1.400% 16-12/01/2024
500 000	EUR	20/12/2025	1.000%	HSBC BANK PLC 20/12/2025
500 000	EUR	20/12/2025	1.000%	RENAULT 1.000% 17-28/11/2025
500 000	EUR	20/12/2025	1.000%	SWEDBANK AB 20/12/2025
1 000 000	EUR	20/12/2025	5.000%	ITRX XOVER CDSI S34 5Y CORP 20/12/2025
3 000 000	EUR	20/12/2025	1.000%	ITRX EUR CDSI S34 5Y CORP 20/12/2025
500 000	USD	20/12/2025	MORGAN STANLEY 3.750% 13- 25/02/2023	1.000%
500 000	USD	20/12/2025	JPMORGAN CHASE 3.200% 13- 25/01/2023	1.000%
			Net unrealised loss (in USD)	(238 501)

US High Yield Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
4 000 000	USD	20/12/2025	CDX HY CDSI S35 5Y PRC Corp 20/12/2025	5.000%
			Net unrealised gain (in USD)	373 524

US Multi-Factor Corporate Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 000 000	USD	20/12/2025	CDX IG CDSI GEN 5Y CORP 20/12/2025	1.000%
22 000 000	USD	20/12/2025	CDX IG CDSI S35 5Y CORP 20/12/2025	1.000%
9 700 000	USD	20/12/2025	CDX IG CDSI S35 5Y CORP 20/12/2025	1.000%
			Net unrealised gain (in USD)	800 797

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.

Absolute Return Low Vol Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
9 000 000	CNY	01/07/2025	CHINA FIXING : SWD ONE WEEK	2.608%
			Net unrealised loss (in EUR)	(13 330)

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Notes to the financial statements at 31/12/2020

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%
3 070 200 000	KRW	25/11/2022	KSFA 3M	0.810%
627 210 000	KRW	25/11/2030	1.170%	KSFA 3M
4 930 000	SGD	20/11/2022	SINGAPORE SWAP OFFER RATE 6M	0.228%
110 820 000	THB	20/11/2022	1.148%	THAILAND 6M FIXING RATE
810 000	SGD	20/11/2030	0.865%	SINGAPORE SWAP OFFER RATE 6M
18 310 000	THB	20/11/2030	THAILAND 6M FIXING RATE	0.485%
			Net unrealised gain (in USD)	89 921

Emerging Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
817 690 000	MXN	20/12/2022	MXN SWAP (TIIE) 28 DAY	4.265%
391 950 000	BRL	03/01/2022	2.960%	BRAZIL CETIP INTERBANK DEPOSIT : OND
89 630 000	ILS	25/11/2022	BANK OF ISRAEL TEL AVIV INTERBANK	0.090%
26 043 710 000	KRW	25/11/2022	KSFA 3M	0.810%
16 480 000	ILS	25/11/2030	0.081%	BANK OF ISRAEL TEL AVIV INTERBANK
5 320 470 000	KRW	25/11/2030	1.170%	KSFA 3M
38 650 000	SGD	20/11/2022	SINGAPORE SWAP OFFER RATE 6M	0.228%
867 910 000	THB	20/11/2022	THAILAND 6M FIXING RATE	0.485%
6 310 000	SGD	20/11/2030	0.860%	SINGAPORE SWAP OFFER RATE 6M
143 380 000	THB	20/11/2030	1.148%	THAILAND 6M FIXING RATE
28 040 000	BRL	02/01/2025	BRAZIL CETIP INTERBANK DEPOSIT : OND	1.900%
101 310 000	BRL	02/01/2025	BRAZIL CETIP INTERBANK DEPOSIT : OND	5.853%
84 100 000	CZK	06/10/2025	LIBOR 6M	0.585%
81 300 000	MXN	29/09/2025	5.095%	MXN SWAP (TIIE) 28 DAY
193 500 000	MXN	10/12/2030	5.352%	MXN SWAP (TIIE) 28 DAY
110 850 000	PLN	15/12/2022	IBOR 6M	0.325%
62 350 000	PLN	23/12/2022	0.310%	IBOR 6M
18 330 000	PLN	15/12/2030	1.208%	IBOR 6M
10 290 000	PLN	23/12/2030	1.170%	IBOR 6M
447 290 000	ZAR	21/12/2022	3.750%	IBOR 3M
101 770 000	ZAR	21/12/2030	IBOR 3M	6.720%
			Net unrealised gain (in USD)	273 672

Notes to the financial statements at 31/12/2020

Emerging Multi-Asset Income

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
2 130 000	ILS	25/11/2022	BANK OF ISRAEL TEL AVIV INTERBANK	0.900%
509 260 000	KRW	25/11/2022	KSFA 3M	0.810%
390 000	ILS	25/11/2030	0.699%	BANK OF ISRAEL TEL AVIV INTERBANK
104 040 000	KRW	25/11/2030	1.170%	KSFA 3M
870 000	SGD	20/11/2022	SINGAPORE SWAP OFFER RATE 6M	0.228%
19 450 000	THB	20/11/2022	THAILAND 6M FIXING RATE	0.485%
140 000	SGD	20/11/2030	0.865%	SINGAPORE SWAP OFFER RATE 6M
3 210 000	THB	20/11/2030	1.148%	THAILAND 6M FIXING RATE
2 870 000	PLN	15/12/2022	IBOR 6M	0.325%
1 510 000	PLN	23/12/2022	IBOR 6M	0.310%
470 000	PLN	15/12/2030	1.208%	IBOR 6M
250 000	PLN	23/12/2030	1.170%	IBOR 6M
10 840 000	ZAR	21/12/2022	3.750%	IBOR 3M
2 470 000	ZAR	21/12/2030	IBOR 3M	6.705%
			Net unrealised gain (in USD)	1 924

Enhanced Bond 6M

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
100 000 000	EUR	06/03/2022	(0.633%)	EONIA - OND
50 000 000	EUR	04/09/2022	(0.522%)	EONIA - OND
50 000 000	EUR	08/09/2022	(0.534%)	EONIA - OND
50 000 000	EUR	23/09/2022	(0.555%)	EONIA - OND
50 000 000	EUR	30/10/2022	(0.567%)	EONIA - OND
			Net unrealised gain (in EUR)	240 995

Euro Money Market

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
10 000 000	EUR	04/03/2021	(0.599%)	EONIA - OND
5 000 000	EUR	09/03/2021	(0.618%)	EONIA - OND
			Net unrealised gain (in EUR)	2 904

Euro Short Term Corporate Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
40 000 000	EUR	10/12/2025	(0.230%)	EURIBOR 6M
			Net unrealised loss (in EUR)	(463 419)

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Notes to the financial statements at 31/12/2020

Europe Multi-Asset Income

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
5 150 000	PLN	15/12/2022	IBOR 6M	0.325%
2 610 000	PLN	23/12/2022	IBOR 6M	0.310%
850 000	PLN	15/12/2030	1.208%	IBOR 6M
430 000	PLN	23/12/2030	1.170%	IBOR 6M
			Net unrealised gain (in EUR)	780

Flexible Global Credit

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
300 000	USD	10/09/2030	0.892%	LIBOR 3M
500 000	USD	10/09/2030	0.951%	LIBOR 3M
700 000	GBP	10/09/2030	LIBOR 6M	0.426%
900 000	EUR	10/09/2030	(0.108%)	EURIBOR 6M
1 000 000	CAD	10/09/2030	0.938%	CANADA BANKER ACCEPTANCE 3M
1 400 000	EUR	10/09/2030	(0.179%)	EURIBOR 6M
1 600 000	CAD	10/09/2030	1.260%	CANADA BANKER ACCEPTANCE 3M
2 400 000	USD	10/09/2030	0.734%	LIBOR 3M
3 700 000	CAD	10/09/2030	1.015%	CANADA BANKER ACCEPTANCE 3M
13 600 000	AUD	10/09/2030	AUST BANK BILL 6M	0.915%
			Net unrealised gain (in EUR)	14 534

Global Absolute Return Multi-Factor Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
500 000	USD	10/09/2030	0.892%	LIBOR 3M
1 000 000	USD	10/09/2030	0.951%	LIBOR 3M
1 000 000	GBP	10/09/2030	LIBOR 6M	0.426%
2 800 000	CAD	10/09/2030	1.260%	CANADA BANKER ACCEPTANCE 3M
3 300 000	EUR	10/09/2030	(0.300%)	EURIBOR 6M
3 300 000	USD	10/09/2030	0.734%	LIBOR 3M
20 500 000	AUD	10/09/2030	AUST BANK BILL 6M	0.661%
6 400 000	CAD	10/09/2030	1.060%	CANADA BANKER ACCEPTANCE 3M
			Net unrealised loss (in EUR)	(275 868)

Global Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
205 000 000	JPY	11/10/2032	1.531%	LIBOR 6M
2 600 000	CZK	29/06/2023	1.873%	LIBOR 6M
947 000 000	JPY	16/10/2034	1.398%	LIBOR 6M
			Net unrealised gain (in EUR)	1 584 074

BNP PARIBAS FUNDS SICAV

Notes to the financial statements at 31/12/2020

Local Emerging Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
789 630 000	MXN	20/12/2022	MXN SWAP (TIIE) 28 DAY	4.265%
38 920 000	CNY	23/09/2025	CHINA FIXING : SWD ONE WEEK	2.608%
378 500 000	BRL	03/01/2022	2.960%	BRAZIL CETIP INTERBANK DEPOSIT : OND
81 550 000	ILS	25/11/2022	BANK OF ISRAEL TEL AVIV INTERBANK	0.090%
23 696 300 000	KRW	25/11/2022	KSFA 3M	0.810%
14 990 000	ILS	25/11/2030	0.699%	BANK OF ISRAEL TEL AVIV INTERBANK
4 840 920 000	KRW	25/11/2030	1.170%	KSFA 3M
38 340 000	SGD	20/11/2022	SINGAPORE SWAP OFFER RATE 6M	0.228%
861 010 000	THB	20/11/2022	THAILAND 6M FIXING RATE	0.485%
6 260 000	SGD	20/11/2030	0.860%	SINGAPORE SWAP OFFER RATE 6M
142 240 000	THB	20/11/2030	1.148%	THAILAND 6M FIXING RATE
51 260 000	BRL	02/01/2025	BRAZIL CETIP INTERBANK DEPOSIT : OND	6.510%
97 840 000	BRL	02/01/2025	BRAZIL CETIP INTERBANK DEPOSIT : OND	5.853%
186 860 000	MXN	10/12/2030	5.352%	MXN SWAP (TIIE) 28 DAY
118 700 000	PLN	15/12/2022	IBOR 6M	0.325%
60 210 000	PLN	23/12/2022	IBOR 6M	0.310%
19 630 000	PLN	15/12/2030	1.208%	IBOR 6M
9 930 000	PLN	23/12/2030	1.170%	IBOR 6M
431 940 000	ZAR	21/12/2022	3.750%	IBOR 3M
98 280 000	ZAR	21/12/2030	IBOR 3M	6.720%
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	CHINA FIXING : SWD ONE WEEK	2.780%
42 500 000	CZK	07/10/2025	LIBOR 6M	0.610%
			Net unrealised gain (in USD)	448 700

Multi-Asset Income

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
95 910 000	MXN	20/12/2022	MXN SWAP (TIIE) 28 DAY	4.265%
45 970 000	BRL	03/01/2022	2.960%	BRAZIL CETIP INTERBANK DEPOSIT : OND
6 780 000	ILS	25/11/2022	BANK OF ISRAEL TEL AVIV INTERBANK	0.090%
1 970 630 000	KRW	25/11/2022	KSFA 3M	0.810%
1 250 000	ILS	25/11/2030	0.699%	BANK OF ISRAEL TEL AVIV INTERBANK

Notes to the financial statements at 31/12/2020

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
402 580 000	KRW	25/11/2030	1.170%	KSFA 3M
3 160 000	SGD	20/11/2022	SINGAPORE SWAP OFFER RATE 6M	0.228%
71 030 000	THB	20/11/2022	THAILAND 6M FIXING RATE	0.485%
520 000	SGD	20/11/2030	0.865%	SINGAPORE SWAP OFFER RATE 6M
11 730 000	THB	20/11/2030	1.148%	THAILAND 6M FIXING RATE
7 390 000	BRL	02/01/2025	BRAZIL CETIP INTERBANK DEPOSIT : OND	6.510%
11 880 000	BRL	02/01/2025	BRAZIL CETIP INTERBANK DEPOSIT : OND	5.853%
22 700 000	MXN	10/12/2030	5.352%	MXN SWAP (TIIE) 28 DAY
14 320 000	PLN	15/12/2022	IBOR 6M	0.325%
7 310 000	PLN	23/12/2022	IBOR 6M	0.310%
2 370 000	PLN	15/12/2030	1.208%	IBOR 6M
1 210 000	PLN	23/12/2030	1.170%	IBOR 6M
52 460 000	ZAR	21/12/2022	3.750%	IBOR 3M
11 940 000	ZAR	21/12/2030	IBOR 3M	6.705%
			Net unrealised gain (in EUR)	33 371

Sustainable Enhanced Bond 12M

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
50 000 000	EUR	08/09/2022	(0.534%)	EONIA - OND
50 000 000	EUR	23/09/2022	(0.555%)	EONIA - OND
			Net unrealised gain (in EUR)	45 802

Inflation Swaps

The Company has entered into inflation swaps agreements whereby it exchanges fixed income (sum of the notional amount and the fixed rate) for variable income (sum of the notional amount and the floating rate) and vice versa. These amounts are calculated and recognised at each calculation of the Net Asset Value; the receivable amount is stated under "Other assets" in the Statement of net assets, while the payable amount is given under "Other liabilities" in the Statement of net assets.

Absolute Return Multi-Strategy

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
14 000 000	USD	18/06/2029	0.187%	US CPI URBAN CONSUMERS NSA
			Net unrealised gain (in EUR)	251 728

Europe Multi-Asset Income

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
13 500 000	EUR	15/08/2030	0.101%	0.000%
			Net unrealised gain (in EUR)	166 229

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Notes to the financial statements at 31/12/2020

Multi-Asset Income

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
20 000 000	EUR	15/08/2030	0.101%	HICPXT - 0D
7 600 000	EUR	15/10/2030	0.091%	HICPXT - 0D
			Net unrealised gain (in EUR)	363 401

Total Return Swaps

A Total Return Swap (TRS) is an agreement to exchange the total performance of a bond or other underlying asset (share, index, etc.) for a benchmark rate plus a spread. The total performance includes the interest coupons, dividends and profits and losses on the underlying asset over the life of the agreement, depending on the type of underlying concerned. The risk in this type of agreement is linked to the fact that the benefit for each counterparty will depend on how the underlying asset performs over time, which is unknown at the time at which the agreement is entered into.

Absolute Return Multi-Strategy

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
22 291 065	11.91%	BNP PARIBAS PARIS, FRANCE	EUR	21/01/2021	MSCI Europe Net Total Return EUR Index (MSDEE15N)	3M EURIBOR + SPREAD
22 238 873	11.88%	BNP PARIBAS PARIS, FRANCE	EUR	21/01/2021	EURIBOR 3M + SPREAD	MSCI EUROPE SRI NET RETURN EUR Index (M7CXBRM)
18 000 000	9.62%	SOCIÉTÉ GÉNÉRALE PARIS, FRANCE	EUR	22/03/2021	EURIBOR + SPREAD	IBOXX EURO CORPORATE SERIES 1
20 000 000	10.69%	BNP PARIBAS PARIS, FRANCE	EUR	16/12/2021	EURIBOR 1Y + SPREAD	MSCI EUROPE SRI NET RETURN EUR Index (M7CXBRM)
20 000 000	10.69%	BNP PARIBAS PARIS, FRANCE	EUR	16/12/2021	MSCI EUROPE NET TOTAL RETURN IN EUR Index (MSDEE15N)	EURIBOR 1Y + SPREAD
3 700 000	1.62%	BNP PARIBAS PARIS, FRANCE	USD	09/07/2021	0.500%	BNP PARIBAS STRATEGY C52 INDEX

BNP PARIBAS FUNDS SICAV

Notes to the financial statements at 31/12/2020

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
25 000 000	10.92%	SOCIÉTÉ GÉNÉRALE PARIS, FRANCE	USD	22/07/2021	Negative performance of SG US Strong Balance Sheet Beta Hedged Index (USD - Excess Return) (SGEPSBSB) + SPREAD	Positive performance of SG US Strong Balance Sheet Beta Hedged Index (USD - Excess Return) (SGEPSBSB) + SPREAD
7 085 644	3.09%	BNP PARIBAS PARIS, FRANCE	USD	13/10/2021	USD LIBOR 3M + SPREAD	Performance of the basket of shares (BNPBAM01 Index)
3 500 000	1.53%	BNP PARIBAS PARIS, FRANCE	USD	18/11/2021	0.500%	BNP PARIBAS STRATEGY C52 INDEX
					Net unrealised gain (in EUR)	1 007 080

Emerging Multi-Asset Income

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
2 300 000	2.44%	BNP PARIBAS PARIS, FRANCE	USD	09/04/2021	0.050%	BNP PARIBAS STRATEGY C52 INDEX
2 147 490	2.27%	BNP PARIBAS PARIS, FRANCE	USD	13/10/2021	USD LIBOR 3M + SPREAD	Performance of the basket of shares (BNPBAM01 Index)
9 983 536	10.58%	GOLDMAN SACHS INTERNATIONAL LONDON, UNITED KINGDOM	USD	24/08/2021	0.100%	Goldman Sachs Dynamic FX Carry Strategy GSFCA19 (GSFCA19)
4 000 000	4.24%	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)
					Net unrealised gain (in USD)	905 526

BNP PARIBAS FUNDS SICAV

Notes to the financial statements at 31/12/2020

Euro High Yield Bond

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
40 000 000	7.60%	JP MORGAN, GERMANY	EUR	20/03/2021	EURIBOR + SPREAD	IBOXX EUR LIQUID HIGH YIELD INDEX SERIE 1
					Net unrealised loss (in EUR)	(3 839)

Europe Multi-Asset Income

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
10 000 000	4.98%	JP MORGAN, GERMANY	EUR	30/04/2021	Negative performance of the strategy JP MORGAN BESPOKE EUROPE CALL OVERWRITING (JPOSCOEI) Strategy	Positive performance of the strategy JP MORGAN BESPOKE EUROPE CALL OVERWRITING (JPOSCOEI) Strategy
45 000 000	22.39%	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
					Net unrealised loss (in EUR)	(200 064)

BNP PARIBAS FUNDS SICAV

Notes to the financial statements at 31/12/2020

Flexible Opportunities

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
1 700 000	7.19%	SOCIÉTÉ GÉNÉRALE PARIS, FRANCE	USD	22/07/2021	Negative performance of SG US Strong Balance Sheet Beta Hedged Index (USD - Excess Return) (SGEPSBSB) + SPREAD	Positive performance of SG US Strong Balance Sheet Beta Hedged Index (USD - Excess Return) (SGEPSBSB) + SPREAD
401 400	1.70%	BNP PARIBAS PARIS, FRANCE	USD	13/10/2021	USD LIBOR 3M + SPREAD	Performance of the basket of shares (BNPBAM01 Index)
4 000 000	20.69%	BNP PARIBAS PARIS, FRANCE	EUR	23/09/2021	EURIBOR 3M + SPREAD	MSCI EUROPE SRI NET RETURN EUR Index (M7CXBRM)
4 000 000	20.69%	BNP PARIBAS PARIS, FRANCE	EUR	23/09/2021	MSCI EUROPE NET TOTAL RETURN IN EUR Index (MSDEE15N)	EURIBOR 3M + SPREAD
					Net unrealised loss (in EUR)	(21 109)

Multi-Asset Income

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
9 200 000	1.27%	BNP PARIBAS PARIS, FRANCE	USD	09/04/2021	0.050%	BNP PARIBAS STRATEGY C52 INDEX
14 000 000	1.93%	BNP PARIBAS PARIS, FRANCE	USD	12/02/2021	Negative performance of the strategy BNP Paribas LEO US 2 ER (BNPILEU2) Index	Positive performance of the strategy BNP Paribas LEO US 2 ER (BNPILEU2) Index
10 000 000	1.68%	JP MORGAN, GERMANY	EUR	30/04/2021	Negative performance of the strategy JP MORGAN BESPOKE EUROPE CALL OVERWRITING (JPOSCOEI) Strategy	Positive performance of the strategy JP MORGAN BESPOKE EUROPE CALL OVERWRITING (JPOSCOEI) Strategy
38 617 172	6.51%	GOLDMAN SACHS INTERNATIONAL LONDON, UNITED KINGDOM	EUR	24/08/2021	0.100%	Goldman Sachs Dynamic FX Carry Strategy GSFEXCA 18 (GSFEXCA 18)

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Notes to the financial statements at 31/12/2020

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
45 000 000	7.58%	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
					Net unrealised gain (in EUR)	1 617 666

Premia Opportunities

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
3 000 000	7.04%	GOLDMAN SACHS INTERNATIONAL LONDON, UNITED KINGDOM	EUR	27/07/2021	0.100%	Goldman Sachs Dynamic FX Carry Strategy GSFCA18 (GSFCA18)
					Net unrealised gain (in EUR)	59 326

Seasons

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
112 617 865	67.55%	JP MORGAN SECURITIES LIMITED, UNITED KINGDOM	EUR	30/06/2027	Performance of the basket of shares (*)	EURIBOR 3M + SPREAD
4 999 987	3.00%	BNP PARIBAS PARIS, FRANCE	EUR	03/06/2021	Performance of the basket of shares (*)	EURIBOR 3M + SPREAD
					Net unrealised loss (in EUR)	(12 391 673)

(*) The basket of shares consists of the following:

AIR LIQUIDE SA	KONINKLIJKE AHOLD DELHAIZE NV	SAP SE
ATOS SE	KONINKLIJKE PHILIPS NV	SIEMENS AG - REG
AXA SA	LEGRAND SA	SOCIETE GENERALE SA
BASF SE	LOREAL	SODEXO SA
BNP PARIBAS	LVMH	TOTAL SA
CAPGEMINI SE	MICHELIN (CGDE)	VALEO SA
CARREFOUR SA	ORANGE	VEOLIA ENVIRONNEMENT
CREDIT AGRICOLE SA	PERNOD RICARD SA	VINCI SA
DANONE	PUBLICIS GROUPE	VIVENDI
ENGIE	REMY COINTREAU	
KERING	SANOFI AVENTIS	

Notes to the financial statements at 31/12/2020

CMS (Constant Maturity Swap) Spread Options

A CMS Spread Option is an interest rate derivative on which the payoff is based on the differential between the CMS rate over two different maturities against a funding rate. The receivable amount is stated under "Other assets" in the Statement of net assets, while the payable amount is given under "Other liabilities" in the Statement of net assets.

Absolute Return Multi-Strategy

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
205 000 000	89.52%	Goldman Sachs International London, United Kingdom	USD	04/03/2024	0.208%	10 year USD CMS minus 2 year USD CMS Index + SPREAD
205 000 000	89.52%	Goldman Sachs International London, United Kingdom	USD	04/03/2024	0.208%	10 year USD CMS minus 2 year USD CMS Index + SPREAD
					Net unrealised gain (in EUR)	1 368 030

Multi-Asset Income

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
85 000 000	11.70%	Goldman Sachs International London, United Kingdom	USD	04/03/2024	0.208%	10 year USD CMS minus 2 year USD CMS Index + SPREAD
					Net unrealised gain (in EUR)	283 616

Counterparties to Swaps contracts:

Barclays Bank Ireland Plc, Ireland
 BNP Paribas Paris, France
 Citigroup Global Market, Germany
 Citigroup Global Market, United Kingdom
 Credit Suisse International, United Kingdom
 Goldman Sachs International London, United Kingdom
 JP Morgan Securities Limited, United Kingdom
 JP Morgan, Germany
 Morgan Stanley Bank AG, Germany
 Société Générale Paris, France
 UBS Europe SE, Germany

Note that all TRS are settled on a bilateral mode.

Note 14 - Contracts for Difference (CFD)

Contracts for Difference (CFDs) are over-the-counter financial contracts used to gain exposure to fluctuations (positive or negative depending on the direction of the transaction) in financial instruments, baskets of financial instruments or indices without having to own or borrow the underlying financial instruments.

Net unrealised gain/(loss) at 0 are due to CFD Resets which are taking place on a monthly basis. On each reset day, the outstanding positions are closed and reopened at the new reset price (being the close price of the underlying on reset day).

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Notes to the financial statements at 31/12/2020

As at 31 December 2020, the following positions were outstanding:

Environmental Absolute Return Thematic Equity (EARTH)

Currency	Quantity	Purchase/ Sale	Description	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
DKK	2 387	S	ORSTED A/S	487 917	0
DKK	9 065	S	ORSTED A/S	1 852 939	0
DKK	5 932	S	VESTAS WIND SYSTEMS A/S	1 403 655	0
EUR	135 919	S	E.ON SE	1 507 377	0
EUR	205 777	S	E.ON SE	2 282 120	0
EUR	93 820	P	ENGIE	1 437 214	0
EUR	196 988	P	ENGIE	3 017 629	0
EUR	40 481	S	FORTUM OYJ	975 751	0
EUR	48 205	S	FORTUM OYJ	1 161 930	0
EUR	486 751	S	ITALGAS SPA	3 096 934	0
EUR	63 121	P	SIEMENS GAMESA RENEWABLE ENE	2 555 597	0
EUR	1 748	S	STOXX EUR 600 BASIC RESOURCE	1 067 971	0
GBP	2 961 770	P	CENTRICA PLC	1 886 632	0
GBP	4 949 197	P	CENTRICA PLC	3 152 613	0
GBP	52 612	P	JOHN WOOD GROUP PLC	223 088	0
GBP	810 121	P	JOHN WOOD GROUP PLC	3 435 119	0
GBP	189 199	P	SSE PLC	3 879 361	0
GBP	64 878	S	WEIR GROUP PLC/THE	1 764 377	0
NOK	18 000	S	TGS NOPEC GEOPHYSICAL CO ASA	278 978	0
NOK	120 319	S	TGS NOPEC GEOPHYSICAL CO ASA	1 864 796	0
USD	2 505	S	ACUITY BRANDS INC-W/D	303 330	0
USD	25 643	S	ACUITY BRANDS INC-W/D	3 105 111	0
USD	10 491	S	ALBEMARLE CORP	1 547 632	0
USD	6 565	S	AMPHENOL CORP-CL A	858 505	0
USD	86 000	S	FUELCELL ENERGY INC	960 620	0
USD	94 067	S	RUTHS HOSPITALITY GROUP INC	1 667 808	0
USD	15 098	S	SONIC AUTOMOTIVE INC- CLASS A	582 330	0
USD	20 102	S	SONIC AUTOMOTIVE INC- CLASS A	775 334	0
USD	121 500	P	TATTOOED CHEF INC	2 781 135	965 925
USD	4 463	S	VISTEON CORP	560 196	0
				Total:	965 925

Brokers for Contracts for difference:

BNP Paribas Paris
Citibank
Citigroup Global Market
Goldman Sachs International London
Goldman Sachs London Derivatives
Morgan Stanley London Derivatives

Notes to the financial statements at 31/12/2020

Note 15 - Options positions

For options contracts with the same Description, Currency, Maturity Date, Strike and Counterparty, the positions are combined. In this context, the options' quantities can be 0.

As at 31 December 2020, the following positions on options were outstanding:

Absolute Return Low Vol Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	4 000 000	P	PUT EUR/USD 27/01/2021 1.12	27/01/2021	1.120	3 661 477	0
USD	6	P	CALL US 10YR NOTE FUT (CBT) 22/01/2021 138	22/01/2021	138.000	676 719	2 605
NZD	40 000	P	PUT NZD / JPY 05/01/2021 70.2	05/01/2021	70.200	22 228	2
						Total:	2 607

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to 222 072 EUR.

Absolute Return Multi-Strategy

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	500	P	CALL EURO STOXX 50 - OPTION 15/01/2021 3500	15/01/2021	3 500.000	17 500 000	482 500
EUR	1 000	S	CALL EURO STOXX 50 - OPTION 15/01/2021 3650	15/01/2021	3 650.000	36 500 000	(173 000)
EUR	500	P	CALL EURO STOXX 50 - OPTION 15/01/2021 3800	15/01/2021	3 800.000	19 000 000	7 000
EUR	250	S	PUT DAX INDEX - OPTION 15/01/2021 11900	15/01/2021	11 900.000	14 875 000	(25 125)
EUR	250	P	PUT DAX INDEX - OPTION 15/01/2021 12400	15/01/2021	12 400.000	15 500 000	41 375
EUR	450	P	CALL STOXX 600 OIL&GAS 15/01/2021 250	15/01/2021	250.000	5 625 000	27 000
EUR	215	S	CALL DAX INDEX - OPTION 19/02/2021 14000	19/02/2021	14 000.000	15 050 000	(316 910)
EUR	215	P	CALL DAX INDEX - OPTION 19/02/2021 14500	19/02/2021	14 500.000	15 587 500	122 658
EUR	300	S	PUT DAX INDEX - OPTION 19/02/2021 12150	19/02/2021	12 150.000	18 225 000	(154 651)
EUR	300	P	PUT DAX INDEX - OPTION 19/02/2021 12500	19/02/2021	12 500.000	18 750 000	206 700
USD	5 000	P	CALL ISHARES PHYSICAL GOLD ETC 19/03/2021 44	19/03/2021	44.000	17 980 467	40 865
USD	5 000	S	PUT ISHARES PHYSICAL GOLD ETC 19/03/2021 36	19/03/2021	36.000	14 711 291	(339 177)
USD	3 086	P	CALL ISHARES PHYSICAL GOLD ETC 19/03/2021 40	19/03/2021	40.000	10 088 676	98 365
USD	1 543	S	CALL ISHARES PHYSICAL GOLD ETC 19/03/2021 45	19/03/2021	45.000	5 674 880	(10 089)
USD	3	S	CALL NASDAQ 100 STOCK INDEX 19/03/2021 13000	19/03/2021	13 000.000	3 187 446	(124 666)

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Notes to the financial statements at 31/12/2020

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
USD	6	P	CALL NASDAQ 100 STOCK INDEX 19/03/2021 12000	19/03/2021	12 000.000	5 884 516	538 408
USD	120	S	CALL S&P 500 INDEX - SPX 19/02/2021 3700	19/02/2021	3 700.000	36 287 852	(1 343 631)
USD	120	P	CALL S&P 500 INDEX - SPX 19/02/2021 3850	19/02/2021	3 850.000	37 758 980	484 100
USD	60	S	PUT S&P 500 INDEX - SPX 19/02/2021 3300	19/02/2021	3 300.000	16 182 420	(100 036)
USD	60	P	PUT S&P 500 INDEX - SPX 19/02/2021 3450	19/02/2021	3 450.000	16 917 984	174 672
						Total:	(363 642)

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to 5 826 774 EUR.

Emerging Multi-Asset Income

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in USD)	Market value (in USD)
USD	23 500 000	S	CALL USD/CNH 09/02/2021 7.55	09/02/2021	7.550	27 310 147	0
USD	23 500 000	P	CALL CNH/USD 09/02/2021 7.25	09/02/2021	7.250	26 224 976	0
USD	26	P	CALL MSCI EMERGING MARKETS TR USD 19/03/2021 1150	19/03/2021	1 150.000	2 990 000	400 920
USD	10	P	PUT MSCI EMERGING MARKETS TR USD 18/06/2021 1010	18/06/2021	1 010.000	1 010 000	18 500
USD	6	S	PUT MSCI EMERGING MARKETS TR USD 19/02/2021 1080	19/02/2021	1 080.000	648 000	(3 360)
USD	4	P	PUT MSCI EMERGING MARKETS TR USD 18/06/2021 1100	18/06/2021	1 100.000	440 000	15 568
USD	12	P	PUT MSCI EMERGING MARKETS TR USD 19/02/2021 1200	19/02/2021	1 200.000	1 440 000	36 468
						Total:	468 096

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to 104 955 USD.

Enhanced Bond 6M

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	800	P	CALL EURO-BUND FUTURE 22/01/2021 179.5	22/01/2021	179.500	143 600 000	104 000
						Total:	104 000

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to 788 839 EUR.

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Notes to the financial statements at 31/12/2020

Euro Bond Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	35 000 000	P	PUT EUR/USD 27/01/2021 1.12	27/01/2021	1.120	32 037 922	0
NZD	460 000	P	PUT NZD / JPY 05/01/2021 70.2	05/01/2021	70.200	255 625	22
						Total:	22

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to 1 190 412 EUR.

Euro Defensive Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	100	S	PUT EURO STOXX 50 - OPTION 17/12/21 2000	17/12/2021	2 000.000	2 000 000	(25 800)
EUR	100	P	PUT EURO STOXX 50 - OPTION 17/12/21 2800	17/12/2021	2 800.000	2 800 000	96 300
EUR	220	P	PUT EURO STOXX 50 - OPTION 18/06/2021 2850	18/06/2021	2 850.000	6 270 000	110 660
EUR	120	S	PUT EURO STOXX 50 - OPTION 18/06/2021 1550	18/06/2021	1 550.000	1 860 000	(4 320)
EUR	120	P	PUT EURO STOXX 50 - OPTION 18/06/2021 2150	18/06/2021	2 150.000	2 580 000	15 840
EUR	220	S	PUT EURO STOXX 50 - OPTION 18/06/2021 2000	18/06/2021	2 000.000	4 400 000	(21 560)
EUR	100	S	PUT EURO STOXX 50 - OPTION 19/03/2021 1750	19/03/2021	1 750.000	1 750 000	(1 000)
EUR	100	P	PUT EURO STOXX 50 - OPTION 19/03/2021 2450	19/03/2021	2 450.000	2 450 000	6 900
EUR	40	S	PUT EURO STOXX 50 - OPTION 19/03/2021 1900	19/03/2021	1 900.000	760 000	(600)
EUR	40	P	PUT EURO STOXX 50 - OPTION 19/03/2021 2650	19/03/2021	2 650.000	1 060 000	4 600
EUR	190	S	PUT EURO STOXX 50 - OPTION 19/03/2021 2050	19/03/2021	2 050.000	3 895 000	(4 560)
EUR	190	P	PUT EURO STOXX 50 - OPTION 19/03/2021 2850	19/03/2021	2 850.000	5 415 000	35 720
EUR	120	S	PUT EURO STOXX 50 - OPTION 17/09/2021 2000	17/09/2021	2 000.000	2 400 000	(21 480)
EUR	120	P	PUT EURO STOXX 50 - OPTION 17/09/2021 2750	17/09/2021	2 750.000	3 300 000	79 080
EUR	1 300	S	CALL EURO STOXX 50 - OPTION 15/01/2021 3700	15/01/2021	3 700.000	48 100 000	(96 200)
EUR	110	S	PUT EURO STOXX 50 - OPTION 17/09/2021 2100	17/09/2021	2 100.000	2 310 000	(23 540)
EUR	80	S	PUT EURO STOXX 50 - OPTION 17/09/2021 2050	17/09/2021	2 050.000	1 640 000	(15 680)
EUR	80	P	PUT EURO STOXX 50 - OPTION 17/09/2021 2900	17/09/2021	2 900.000	2 320 000	67 600
EUR	110	P	PUT EURO STOXX 50 - OPTION 17/09/2021 3000	17/09/2021	3 000.000	3 300 000	109 780
						Total:	311 740

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As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to 733 069 EUR.

Euro High Yield Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	3 000	P	CALL ISHARES HY CORP 15/01/2021 103	15/01/2021	103.000	30 900 000	168 000
Total:							168 000

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to 267 348 EUR.

Euro Medium Term Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	80	P	CALL EURO-BUND FUTURE 22/01/2021 179.5	22/01/2021	179.500	14 360 000	10 400
Total:							10 400

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to 66 201 EUR.

Europe Multi-Asset Income

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	220	P	PUT EURO STOXX 50 - OPTION 18/06/21 2600	18/06/2021	2 600.000	5 720 000	68 640
EUR	50	P	PUT EURO STOXX 50 - OPTION 18/06/21 3100	18/06/2021	3 100.000	1 550 000	41 000
EUR	596	P	CALL EURO STOXX 50 - OPTION 19/03/2021 3600	19/03/2021	3 600.000	21 456 000	606 728
EUR	74	P	PUT EURO STOXX 50 - OPTION 19/02/2021 3400	19/02/2021	3 400.000	2 516 000	41 810
EUR	37	S	PUT EURO STOXX 50 - OPTION 19/02/2021 3100	19/02/2021	3 100.000	1 147 000	(7 659)
Total:							750 519

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to 728 628 EUR.

Flexible Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	20	P	PUT EURO STOXX 50 - OPTION 18/06/21 2600	18/06/2021	2 600.000	520 000	6 240
EUR	4	P	PUT EURO STOXX 50 - OPTION 18/06/21 3100	18/06/2021	3 100.000	124 000	3 280
EUR	6	P	PUT EURO STOXX 50 - OPTION 19/02/2021 3400	19/02/2021	3 400.000	204 000	3 390
EUR	3	S	PUT EURO STOXX 50 - OPTION 19/02/2021 3100	19/02/2021	3 100.000	93 000	(621)
Total:							12 289

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to 257 217 EUR.

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Global Bond Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	124 000 000	P	PUT EUR/USD 27/01/2021 1.12	27/01/2021	1.120	113 505 782	0
USD	12	P	CALL US 10YR NOTE FUT (CBT) 22/01/2021 138	22/01/2021	138.000	1 353 439	5 210
NZD	910 000	P	PUT NZD / JPY 05/01/2021 70.2	05/01/2021	70.200	505 694	43
						Total:	5 253

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to 2 203 855 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	3 523 823	203 390
EUR	5 600	P	CALL STOXX 600 INDEX FUTURES 19/03/2021 420	19/03/2021	420.000	143 889 469	1 164 820
EUR	5 600	S	CALL STOXX 600 INDEX FUTURES 19/03/2021 440	19/03/2021	440.000	150 741 349	(239 816)
USD	170	P	PUT NASDAQ 100 STOCK INDEX 15/01/2021 9500	15/01/2021	9 500.000	161 500 000	36 125
USD	170	S	PUT NASDAQ 100 STOCK INDEX 15/01/2021 9000	15/01/2021	9 000.000	153 000 000	(20 825)
USD	330	P	CALL RUSSELL 2000 INDEX 19/03/2021 1800	19/03/2021	1 800.000	59 400 000	7 243 500
USD	330	S	CALL RUSSELL 2000 INDEX 19/03/2021 1900	19/03/2021	1 900.000	62 700 000	(4 799 850)
USD	400	P	CALL RUSSELL 2000 INDEX 19/03/2021 2000	19/03/2021	2 000.000	80 000 000	3 382 001
USD	400	S	CALL RUSSELL 2000 INDEX 19/03/2021 2100	19/03/2021	2 100.000	84 000 000	(1 658 000)
						Total:	5 311 345

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to 0 USD.

Green Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	500	P	CALL EURO-BUND FUTURE 22/01/2021 179.5	22/01/2021	179.500	89 750 000	65 000
						Total:	65 000

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to 1 125 256 EUR.

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Notes to the financial statements at 31/12/2020

Harmony

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	16	P	PUT EURO STOXX 50 - OPTION 18/06/21 2600	18/06/2021	2 600.000	416 000	4 992
EUR	6	P	PUT EURO STOXX 50 - OPTION 18/06/21 3100	18/06/2021	3 100.000	186 000	4 920
EUR	10	P	PUT EURO STOXX 50 - OPTION 19/02/2021 3400	19/02/2021	3 400.000	340 000	5 650
EUR	5	S	PUT EURO STOXX 50 - OPTION 19/02/2021 3100	19/02/2021	3 100.000	155 000	(1 035)
USD	4	P	PUT S&P 500 E-MINI FUTURE 18/06/2021 2800	18/06/2021	2 800.000	457 684	6 211
USD	28	P	PUT US 10YR NOTE FUT (CBT) 19/02/2021 136.5	19/02/2021	136.500	3 123 698	5 364
						Total:	26 102

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to 696 238 EUR.

Multi-Asset Income

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	280	P	PUT EURO STOXX 50 - OPTION 18/06/21 2600	18/06/2021	2 600.000	7 280 000	87 360
EUR	125	P	PUT EURO STOXX 50 - OPTION 18/06/21 3100	18/06/2021	3 100.000	3 875 000	102 500
EUR	867	P	CALL EURO STOXX 50 - OPTION 19/03/2021 3600	19/03/2021	3 600.000	31 212 000	882 606
EUR	190	P	PUT EURO STOXX 50 - OPTION 19/02/2021 3400	19/02/2021	3 400.000	6 460 000	107 350
EUR	95	S	PUT EURO STOXX 50 - OPTION 19/02/2021 3100	19/02/2021	3 100.000	2 945 000	(19 665)
USD	148 000 000	S	CALL USD/CNH 09/02/2021 7.55	09/02/2021	7.550	140 571 141	0
USD	148 000 000	P	CALL CNH/USD 09/02/2021 7.25	09/02/2021	7.250	134 985 533	0
USD	43	P	CALL S&P 500 INDEX - SPX 19/03/2021 3550	19/03/2021	3 550.000	12 475 992	903 227
USD	68	P	PUT S&P 500 E-MINI FUTURE 18/06/2021 2800	18/06/2021	2 800.000	7 780 638	105 594
						Total:	2 168 972

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to 1 691 265 EUR.

Notes to the financial statements at 31/12/2020

Premia Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	16	P	PUT EURO STOXX 50 - OPTION 18/06/21 2600	18/06/2021	2 600.000	416 000	4 992
EUR	6	P	PUT EURO STOXX 50 - OPTION 18/06/21 3100	18/06/2021	3 100.000	186 000	4 920
EUR	10	P	PUT EURO STOXX 50 - OPTION 19/02/2021 3400	19/02/2021	3 400.000	340 000	5 649
EUR	5	S	PUT EURO STOXX 50 - OPTION 19/02/2021 3100	19/02/2021	3 100.000	155 000	(1 035)
USD	4	P	PUT S&P 500 E-MINI FUTURE 18/06/2021 2800	18/06/2021	2 800.000	457 684	6 212
						Total:	20 738

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to 1 777 942 EUR.

Seasons

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	6 000	P	CALL EURO STOXX 50 - OPTION 18/06/2021 3100	18/06/2021	3 100.000	186 000 000	28 902 000
EUR	100	P	CALL EURO STOXX 50 - OPTION 18/06/2021 3050	18/06/2021	3 050.000	3 050 000	524 100
EUR	2 000	S	CALL EURO STOXX 50 - OPTION 15/01/2021 3725	15/01/2021	3 725.000	74 500 000	(96 000)
						Total:	29 330 100

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to 0 EUR.

Sustainable Enhanced Bond 12M

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	1 038	P	CALL EURO-BUND FUTURE 22/01/2021 179.5	22/01/2021	179.500	186 321 000	134 940
						Total:	134 940

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to 850 919 EUR.

Sustainable Euro Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	175	P	CALL EURO-BUND FUTURE 22/01/2021 179.5	22/01/2021	179.500	31 412 500	22 750
						Total:	22 750

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to 120 772 EUR.

Notes to the financial statements at 31/12/2020

Target Risk Balanced

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	808	P	PUT EURO STOXX 50 - OPTION 18/06/21 2600	18/06/2021	2 600.000	21 008 000	252 096
EUR	316	P	PUT EURO STOXX 50 - OPTION 18/06/21 3100	18/06/2021	3 100.000	9 796 000	259 120
EUR	536	P	PUT EURO STOXX 50 - OPTION 19/02/2021 3400	19/02/2021	3 400.000	18 224 000	302 840
EUR	268	S	PUT EURO STOXX 50 - OPTION 19/02/2021 3100	19/02/2021	3 100.000	8 308 000	(55 476)
USD	200	P	PUT S&P 500 E-MINI FUTURE 18/06/2021 2800	18/06/2021	2 800.000	22 884 230	310 572
USD	1 584	P	PUT US 10YR NOTE FUT (CBT) 19/02/2021 136.5	19/02/2021	136.500	176 712 026	303 420
						Total:	1 372 572

As at 31 December 2020, the cash margin balance in relation to futures and/or options amounted to 11 401 773 EUR.

Counterparties to Options:

Bank of America
 BNP Paribas Paris
 BNP Paribas Securities Services Luxembourg
 Citigroup Global Market Germany
 Goldman Sachs International London
 Morgan Stanley Bank

Swaptions

A type of option between two parties that can be exercised on a swap where the buyer of the swap has the right, but not obligation to, receive an agreed upon fixed interest rate. The buyer pays a premium for the right to swap at this fixed rate. Short for a call swap option, a call swaption can be used as a hedging tool to avoid risk if a bond issuer believes interest rates might decrease.

Absolute Return Low Vol Bond

Nominal	Purchase/ Sale	Currency	Type	Strike	Maturity	Cash Flow
2 200 000	P	USD	Swaption Put on IRS	1.000%	23/06/2021	LIBOR USD 3 MONTH 23/06/2021 1.000
2 200 000	S	USD	Swaption Put on IRS	1.500%	23/06/2021	LIBOR USD 3 MONTH 23/06/2021 1.500
Market value (in EUR)						22 222

Euro Bond Opportunities

Nominal	Purchase/ Sale	Currency	Type	Strike	Maturity	Cash Flow
18 500 000	P	USD	Swaption Put on IRS	1.000%	23/06/2021	LIBOR USD 3 MONTH 23/06/2021 1.000
18 500 000	S	USD	Swaption Put on IRS	1.500%	23/06/2021	LIBOR USD 3 MONTH 23/06/2021 1.500
Market value (in EUR)						186 867

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Euro Corporate Bond Opportunities

Nominal	Purchase/ Sale	Currency	Type	Strike	Maturity	Cash Flow
13 000 000	S	EUR	Swaption Put on IRS	3.125%	17/03/2021	ITRX XOVER CDSI S34 5Y CORP 17/03/2021 3.125
13 000 000	P	EUR	Swaption Put on IRS	3.125%	17/03/2021	ITRX XOVER CDSI S34 5Y CORP 17/03/2021 3.125
12 000 000	S	EUR	Swaption Put on IRS	3.500%	17/03/2021	ITRX XOVER CDSI S34 5Y CORP 17/03/2021 3.500
12 000 000	P	EUR	Swaption Put on IRS	3.500%	17/03/2021	ITRX XOVER CDSI S34 5Y CORP 17/03/2021 3.500
					Market value (in EUR)	40 267

Euro Short Term Corporate Bond

Nominal	Purchase/ Sale	Currency	Type	Strike	Maturity	Cash Flow
1 000 000	S	EUR	Swaption Put on IRS	4.000%	20/01/2021	ITRX XOVER CDSI S34 5Y CORP 20/01/2021 4.000
1 000 000	P	EUR	Swaption Put on IRS	4.000%	20/01/2021	ITRX XOVER CDSI S34 5Y CORP 20/01/2021 4.000
1 000 000	S	EUR	Swaption Put on IRS	3.500%	17/03/2021	ITRX XOVER CDSI S34 5Y CORP 17/03/2021 3.500
1 000 000	P	EUR	Swaption Put on IRS	3.500%	17/03/2021	ITRX XOVER CDSI S34 5Y CORP 17/03/2021 3.500
					Market value (in EUR)	1 829

Euro Short Term Corporate Bond Opportunities

Nominal	Purchase/ Sale	Currency	Type	Strike	Maturity	Cash Flow
25 000 000	S	EUR	Swaption Put on IRS	3.500%	17/03/2021	ITRX XOVER CDSI S34 5Y CORP 17/03/2021 3.500
25 000 000	P	EUR	Swaption Put on IRS	3.500%	17/03/2021	ITRX XOVER CDSI S34 5Y CORP 17/03/2021 3.500
22 000 000	S	EUR	Swaption Put on IRS	3.125%	17/03/2021	ITRX XOVER CDSI S34 5Y CORP 17/03/2021 3.125
22 000 000	P	EUR	Swaption Put on IRS	3.125%	17/03/2021	ITRX XOVER CDSI S34 5Y CORP 17/03/2021 3.125
					Market value (in EUR)	75 192

Global Bond Opportunities

Nominal	Purchase/ Sale	Currency	Type	Strike	Maturity	Cash Flow
30 500 000	P	USD	Swaption Put on IRS	1.000%	23/06/2021	LIBOR USD 3 MONTH 23/06/2021 1.000
30 500 000	S	USD	Swaption Put on IRS	1.500%	23/06/2021	LIBOR USD 3 MONTH 23/06/2021 1.500
					Market value (in EUR)	308 079

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Sustainable Euro Corporate Bond

Nominal	Purchase/ Sale	Currency	Type	Strike	Maturity	Cash Flow
25 000 000	S	EUR	Swaption Put on IRS	4.000%	20/01/2021	ITRX XOVER CDSI S34 5Y CORP 20/01/2021 4.000
25 000 000	P	EUR	Swaption Put on IRS	4.000%	20/01/2021	ITRX XOVER CDSI S34 5Y CORP 20/01/2021 4.000
26 000 000	S	EUR	Swaption Put on IRS	3.500%	17/03/2021	ITRX XOVER CDSI S34 5Y CORP 17/03/2021 3.500
26 000 000	P	EUR	Swaption Put on IRS	3.500%	17/03/2021	ITRX XOVER CDSI S34 5Y CORP 17/03/2021 3.500
Market value (in EUR)						47 227

Sustainable Global Corporate Bond

Nominal	Purchase/ Sale	Currency	Type	Strike	Maturity	Cash Flow
4 000 000	S	EUR	Swaption Put on IRS	4.000%	20/01/2021	ITRX XOVER CDSI S34 5Y CORP 20/01/2021 4.000
4 000 000	P	EUR	Swaption Put on IRS	4.000%	20/01/2021	ITRX XOVER CDSI S34 5Y CORP 20/01/2021 4.000
3 000 000	S	EUR	Swaption Put on IRS	3.500%	17/03/2021	ITRX XOVER CDSI S34 5Y CORP 17/03/2021 3.500
3 000 000	P	EUR	Swaption Put on IRS	3.500%	17/03/2021	ITRX XOVER CDSI S34 5Y CORP 17/03/2021 3.500
Market value (in USD)						7 114

Counterparties to Swaptions:

Bank of America Securities Europe, United States
 BNP Paribas Paris, Luxembourg
 Goldman Sachs International London, Luxembourg

Note 16 - Securities lending

As at 31 December 2020, the Company has not concluded securities lending agreement.

Note 17 - Global overview of collateral

In order to limit counterparty risk on forward exchange traded and swap agreements, the Company has put a collateralisation process in place.

As at 31 December 2020, the Company pledged the following collaterals in favour of forward exchange traded and swap agreement counterparties:

Sub-fund	Currency	OTC collateral	Type of collateral
Absolute Return Low Vol Bond	EUR	88 023	Cash
Absolute Return Multi-Strategy	EUR	100 000	Cash
China A-Shares	USD	38 533	Cash
China Equity	USD	10 789	Cash
Emerging Bond	USD	705 000	Cash

Notes to the financial statements at 31/12/2020

Sub-fund	Currency	OTC collateral	Type of collateral
Emerging Bond Opportunities	USD	3 757 141	Cash
Emerging Multi-Asset Income	USD	14 000	Cash
Enhanced Bond 6M	EUR	11 640 000	Cash
Environmental Absolute Return Thematic Equity (EARTH)	USD	1 863 737	Cash
Euro Bond	EUR	1 620 000	Cash
Euro Corporate Bond	EUR	2 990 000	Cash
Euro Corporate Bond Opportunities	EUR	1 370 000	Cash
Euro High Yield Bond	EUR	580 000	Cash
Euro Medium Term Bond	EUR	270 000	Cash
Euro Short Term Bond Opportunities	EUR	1 200 000	Cash
Euro Short Term Corporate Bond Opportunities	EUR	2 910 000	Cash
Europe Multi-Asset Income	EUR	2 280 000	Cash
Europe Value	EUR	80 000	Cash
Flexible Global Credit	EUR	370 000	Cash
Global Absolute Return Multi-Factor Bond	EUR	300 000	Cash
Global Bond Opportunities	EUR	3 210 000	Cash
Global Convertible	USD	4 194 101	Cash
Global Environment	EUR	800 000	Cash
Global Inflation-Linked Bond	EUR	988 926	Cash
Green Bond	EUR	300 000	Cash
Japan Equity	JPY	45 477 162	Cash
Japan Small Cap	JPY	319 603 389	Cash
Local Emerging Bond	USD	2 519 958	Cash
Multi-Asset Income	EUR	750 000	Cash
Nordic Small Cap	EUR	890 000	Cash
RMB Bond	USD	36 178	Cash
Seasons	EUR	13 410 000	Cash
SMaRT Food	EUR	370 000	Cash
Sustainable Enhanced Bond 12M	EUR	3 830 000	Cash
Sustainable Global Corporate Bond	USD	9 430 777	Cash
Target Risk Balanced	EUR	670 000	Cash

As at 31 December 2020, the counterparties to swap agreements pledged the following collaterals in favour of the Company:

Sub-fund	Currency	OTC collateral	Type of collateral
Absolute Return Low Vol Bond	EUR	260 000	Cash
Absolute Return Multi-Strategy	EUR	2 580 000	Cash
Asia ex-Japan Bond	USD	310 000	Cash
Disruptive Technology	EUR	1 219 692	Cash
Emerging Bond	USD	7 252 659	Cash

Notes to the financial statements at 31/12/2020

Sub-fund	Currency	OTC collateral	Type of collateral
Emerging Bond Opportunities	USD	4 977 827	Cash
Emerging Multi-Asset Income	USD	759 200	Cash
Energy Transition	EUR	32 671 332	Cash
Enhanced Bond 6M	EUR	240 000	Cash
Environmental Absolute Return Thematic Equity (EARTH)	USD	1 324 663	Cash
Euro Bond	EUR	430 000	Cash
Euro Bond Opportunities	EUR	2 560 000	Cash
Euro Corporate Bond	EUR	660 000	Cash
Euro High Yield Bond	EUR	970 000	Cash
Euro High Yield Short Duration Bond	EUR	378 677	Cash
Euro Multi-Factor Corporate Bond	EUR	3 002 095	Cash
Euro Short Term Corporate Bond Opportunities	EUR	610 000	Cash
Europe Multi-Asset Income	EUR	1 059 106	Cash
Flexible Global Credit	EUR	40 000	Cash
Global Bond Opportunities	EUR	15 993 677	Cash
Global Convertible	USD	9 857 528	Cash
Global Environment	EUR	20 278	Cash
Global High Yield Bond	EUR	2 600 000	Cash
Green Bond	EUR	5 330 000	Cash
Japan Small Cap	JPY	194 410 753	Cash
Local Emerging Bond	USD	4 787 899	Cash
Multi-Asset Income	EUR	15 971 061	Cash
Nordic Small Cap	EUR	629 834	Cash
Russia Equity	EUR	390 000	Cash
Seasons	EUR	100 000	Cash
Sustainable Euro Corporate Bond	EUR	270 000	Cash
Sustainable Global Corporate Bond	USD	3 693 129	Cash
Sustainable Multi-Asset Growth	EUR	10 000	Cash
Sustainable Multi-Asset Stability	EUR	300 000	Cash
Target Risk Balanced	EUR	120 000	Cash
US Growth	USD	585 883	Cash
US High Yield Bond	USD	330 359	Cash
US Multi-Factor Corporate Bond	USD	714 000	Cash
US Multi-Factor Equity	USD	272 000	Cash
US Short Duration Bond	USD	327 000	Cash
US Small Cap	USD	82 000	Cash

Notes to the financial statements at 31/12/2020

Note 18 - Related party transactions

The related parties may, in their capacity as portfolio managers, also conduct transactions or invest in currencies or other financial products for the account of each sub-fund for which the related parties act as broker or for their own account or as counterparty for their clients, including in the case in which the related parties or their clients have the option of conducting transactions for their own account at the same time as for the account of each sub-fund.

When handling purchases and sales of securities for each sub-fund, the related parties may also have acted as counterparty at the best market conditions.

The Company considers that the commissions, increases and reductions invoiced by the related parties are competitive, although it is in the related parties' interests to receive favorable commission rates, for each sub-fund.

Note 19 - Change in the composition of the securities portfolio

The list of changes to the composition of the securities portfolio during the year is available free of charge at the Management Company's registered office and from local agents.

Note 20 - List of Investment managers

- Alfred Berg Kapitalförvaltning AS, Støperigata, Norway, abbreviated to Alfred Berg AS, Norway
- BNP PARIBAS ASSET MANAGEMENT Asia Limited, Hong Kong, abbreviated to BNPP AM Asia
- BNP PARIBAS ASSET MANAGEMENT Belgium, Brussels, abbreviated to BNPP AM BE
- BNP PARIBAS ASSET MANAGEMENT Brasil Ltda, Sao Paulo - SP, Brazil, abbreviated to BNPP AM Brazil
- BNP PARIBAS ASSET MANAGEMENT France, Paris, abbreviated to BNPP AM France
- BNP PARIBAS ASSET MANAGEMENT Nederland N.V., Amsterdam, The Netherlands, abbreviated to BNPP AM Nederland
- BNP PARIBAS ASSET MANAGEMENT UK Limited, London, abbreviated to BNPP AM UK
- BNP PARIBAS ASSET MANAGEMENT USA Inc., New York, abbreviated to BNPP AM USA
- Impax Asset Management Limited Plc., London, abbreviated to Impax
- Mitsubishi UFJ Kokusai Asset Management Co. Ltd, Tokyo, Japan, abbreviated to MUKAM
- Sumitomo Mitsui Asset Management Co. Ltd., Tokyo, Japan, abbreviated to Sumitomo
- TEB Portföy Yönetimi A.Ş., Istanbul, Turkey, abbreviated to TEB

Sub-fund	Investment managers
Absolute Return Global Opportunities Harmony (formerly Target Risk Stability) Premia Opportunities	BNPP AM France sub delegating to BNPP AM UK for the FX and cash management
China A-Shares China Equity (until 6 July 2020)	BNPP AM France sub delegating to BNPP AM Asia
China Equity (since 7 July 2020)	BNPP AM France sub delegating to BNPP AM Asia BNPP AM UK (FX Management)
Consumer Innovators (until 6 July 2020) Emerging Equity Health Care Innovators (until 6 July 2020) Telecom (absorbed on 6 March 2020)	BNPP AM USA
Euro Bond Opportunities (until 31 September 2020)	BNPP AM UK (inclusive FX, cash and exposure management) BNPP AM USA BNPP AM France
Euro Bond Opportunities (since 1 October 2020)	BNPP AM USA BNPP AM France sub delegating to BNPP AM UK for the FX, cash and exposure management
Frontiers Equity	BNPP AM USA sub delegating to BNPP AM UK for the FX management

Notes to the financial statements at 31/12/2020

Sub-fund	Investment managers
Consumer Innovators (since 7 July 2020) Disruptive Technology Health Care Innovators (since 7 July 2020) US Growth US Mid Cap US Short Duration Bond (since 1 October 2020) US Small Cap	BNPP AM USA BNPP AM UK (FX management)
Sustainable Multi-Asset Growth (until 6 July 2020)	BNPP AM BE
Sustainable Multi-Asset Balanced Sustainable Multi-Asset Growth (since 7 July 2020)	BNPP AM BE BNPP AM UK (FX management)
Sustainable Multi-Asset Stability	BNPP AM BE Additional Manager(s) SRI pockets: BNPP AM France sub delegating to BNPP AM UK (FX management)
Belgium Equity Enhanced Bond 6M Euro Bond Euro Covered Bond Euro Government Bond Euro Inflation-Linked Bond (until 30 September 2020) Euro Medium Term Bond Euro Money Market Euro Multi-Factor Equity Euro Short Term Bond Opportunities Euro Short Term Corporate Bond Germany Multi-Factor Equity Japan Multi-Factor Equity (since 31 December 2020) Sustainable Enhanced Bond 12M USD Money Market	BNPP AM France
Green Tigers	Impax BNPP AM UK (FX management)
Euro Corporate Bond Opportunities Euro Short Term Corporate Bond Opportunities Europe Convertible Europe Multi-Factor Equity Global Absolute Return Multi-Factor Equity (liquidated on 22 July 2020) Inclusive Growth (formerly Human Development)	BNPP AM France sub delegating to BNPP AM UK for the FX management
Japan Equity	MUKAM BNPP AM UK (FX management)
Euro Corporate Bond Europe Dividend Europe Small Cap Convertible Global Multi-Factor Equity Sustainable Euro Corporate Bond	BNPP AM France sub delegating to BNPP AM UK for the FX management BNPP AM UK (FX management)
Euro High Yield Bond	BNPP AM France sub delegating to BNPP AM UK for the FX and cash management BNPP AM UK (inclusive FX management)
Europe Small Cap Flexible Opportunities	BNPP AM France sub delegating to BNPP AM UK for the FX and cash management 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
Russia Equity	Alfred Berg AS, Norway sub delegating to BNPP AM UK for the FX management BNPP AM UK (FX management)

Notes to the financial statements at 31/12/2020

Sub-fund	Investment managers
Global High Yield Bond Sustainable Global Corporate Bond Euro High Yield Short Duration Bond (until 15 November 2020)	BNPP AM USA sub delegating to BNPP AM UK for the FX management BNPP AM France BNPP AM UK (inclusive FX management)
Euro Mid Cap Europe Value (since 31 December 2020) Green Bond	BNPP AM France sub delegating to BNPP AM UK for the FX and cash management
Flexible Global Credit Global Convertible Global Low Vol Equity Japan Multi-Factor Equity (until 30 December 2020) Sustainable Euro Bond US Multi-Factor Equity US Value Multi-Factor Equity	BNPP AM France BNPP AM UK (FX management)
Europe Value (until 30 December 2020) Target Risk Balanced	BNPP AM France sub delegating to BNPP AM UK for the FX and cash management BNPP AM UK (FX management)
Japan Small Cap	Sumitomo BNPP AM UK (FX management)
Europe Real Estate Securities Global Real Estate Securities Pacific Real Estate Securities	BNPP AM Nederland
US High Yield Bond	BNPP AM USA BNPP AM UK (FX management)
Absolute Return Low Vol Bond (until 30 September 2020)	BNPP AM France BNPP AM UK (inclusive FX management) BNPP AM USA
Absolute Return Low Vol Bond (since 1 October 2020)	BNPP AM France BNPP AM UK (FX and exposure management) BNPP AM USA
US Short Duration Bond (until 30 September 2020)	BNPP AM USA BNPP AM UK (inclusive FX management)
Euro Inflation-Linked Bond (since 1 October 2020)	BNPP AM USA sub delegating to BNPP AM UK for cash management (since 2 November 2020)
Emerging Bond Emerging Bond Opportunities Environmental Absolute Return Thematic Equity (EARTH) (launched on 15 July 2020) Euro High Yield Short Duration Bond (since 16 November 2020) Local Emerging Bond	BNPP AM UK (inclusive FX and cash management)
Aqua Climate Impact Global Environment SMaRT Food	Impax BNPP AM UK for the FX and cash management
Euro High Quality Government Bond	BNPP AM UK (until 30 September 2020) BNPP AM France
Global Equity	BNPP AM UK (inclusive FX management)
Asia ex-Japan Bond Energy Transition Europe Growth	BNPP AM UK (inclusive FX and cash management)
Global Inflation-Linked Bond	BNPP AM UK BNPP AM USA
Global Bond Opportunities (until 30 September 2020)	BNPP AM UK (inclusive FX Management) BNPP AM USA

Notes to the financial statements at 31/12/2020

Sub-fund	Investment managers
Global Bond Opportunities (since 1 October 2020)	BNPP AM UK (inclusive FX, cash and exposure management) BNPP AM USA BNPP AM France
RMB Bond	BNPP AM France sub delegating to BNPP AM UK (inclusive FX management)
Absolute Return Multi-Strategy Euro Equity Europe ex-UK Equity (liquidated on 16 October 2020)	BNPP AM UK (inclusive FX and cash management) BNPP AM France
Europe Equity	BNPP AM UK BNPP AM France sub delegating to BNPP AM UK for the FX and cash management
Nordic Small Cap	Alfred Berg AS, Norway BNPP AM UK (FX management)
Europe Emerging Equity	Alfred Berg AS, Norway sub delegating to BNPP AM UK for the FX Management
Turkey Equity	TEB sub delegating to BNPP AM UK for the FX management
Asia ex-Japan Equity Asia ex-Japan Small Cap (until 30 December 2020)	BNPP AM Asia BNPP AM UK (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)
Multi-Asset Income	BNPP AM France sub delegating to BNPP AM UK (inclusive FX and Exposure Management), BNPP AM NL , BNPP AM Asia , BNPP AM USA , Alfred Berg Norway , BNPP AM UK (FX Management)
Euro Defensive Equity	BNPP AM Nederland sub delegating to BNPP AM UK for the FX management
Seasons	BNPP AM France sub delegating to BNPP AM UK for the cash management
Euro Multi-Factor Corporate Bond Global Absolute Return Multi-Factor Bond (launched on 15 October 2020) US Multi-Factor Corporate Bond	BNPP AM France sub delegating to BNPP AM UK for the cash management BNPP AM UK (FX Management)
Europe Multi-Asset Income (launched on 18 September 2020)	BNPP AM France sub delegating to BNPP AM UK (inclusive FX and Exposure Management), Alfred Berg AS, Norway , BNPP AM Nederland , BNPP AM UK (FX Management)
Asia ex-Japan Small Cap (since 31 December 2020) India Equity	BNPP AM Asia

Note 21 - Transaction fees

Transaction fees incurred by the Company relating to purchase or sale of transferable securities, money market instruments, derivatives or other eligible assets are mainly composed of standard fees, sundry fees on transaction, stamp fees, brokerage fees, custody fees, VAT, stock exchange fees, RTO fees (Reception and Transmission of Orders).

In line with bond market practice, a bid-offer spread is applied when buying or selling securities and other financial instruments. Consequently, in any given transaction, there will be a difference between the purchase and sale prices quoted by the broker, which represents the broker's remuneration.

The bid-offer spread is not included in the caption transaction fees of the statement of operations and of changes in net assets.

Notes to the financial statements at 31/12/2020

Note 22 - Tax reclaims as part of the Aberdeen/Fokus Bank Project

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

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

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

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

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

Note 23 - Money Market Funds

On 14 June 2017, The European Parliament and The Council of the European Union released the Regulation 2017/1131 on money market funds (the “MMF Regulation”) with effect as of 20 July 2018.

As at 31 December 2020, the following sub-funds of the Company are qualified as short-term variable asset value money market funds and are in the scope of the article 16.4 of the MMF Regulation, but invest less than 10% of their assets in other money market funds:

- Euro Money Market
- USD Money Market

Note 24 - Recovery of Belgian tax collected in Belgium

The Management Company has introduced recovery requests to Belgian tax authorities so as to safeguard SICAV rights, and so the interest of the shareholders, to benefit from a refund of Belgian tax levied. A potential tax refund is contingent upon the end of court and trial legal proceedings.

Note 25 - Significant event

The COVID-19 pandemic 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 and to monitor the economic impact on the companies in the portfolio of the Company.

Note 26 - Subsequent events

- As from 1 January 2021, change in the Valuation Day policy as follows “For each day of the week on which banks are open for business in Luxembourg (a “Valuation Day”), there is a corresponding NAV which is dated the same day.” for the sub-funds Absolute Return Low Vol Bond, Asia ex-Japan Bond, Asia ex-Japan Equity, Asia ex-Japan Small Cap, Consumer Innovators, Disruptive Technology, Emerging Bond Opportunities, Emerging Equity, Energy Transition, Euro Bond Opportunities, Euro Equity, Euro High Quality Government Bond, Euro High Yield Bond, Euro High Yield Short Duration Bond, Euro Short Term Corporate Bond, Europe Emerging Equity, Europe Equity, Europe Growth, Europe Multi-Asset Income, Europe Multi-Factor Equity, Europe Real Estate Securities, Global Bond Opportunities, Global Convertible, Global Low Vol Equity, Global Multi-Factor Equity, Global Real Estate Securities, Green Bond, Green Tigers, Health Care

Notes to the financial statements at 31/12/2020

Innovators, Local Emerging Bond, Multi-Asset Income, Pacific Real Estate Securities, Sustainable Euro Bond, Sustainable Multi-Asset Balanced and Sustainable Multi-Asset Stability.

- As from 1 January 2021, change in the Valuation Day policy as follows “For each day of the week on which banks are open for business in Luxembourg (a “Valuation Day”), there is a corresponding NAV which is dated the same day, except if the Brussels Stock Exchange is closed.” for the sub-fund Belgium Equity.
- As from 1 January 2021, change in the Valuation Day policy as follows “For each day of the week on which banks are open for business in Luxembourg (a “Valuation Day”), there is a corresponding NAV which is dated the same day, except if the Shanghai and Shenzhen Stock Exchange are closed.” for the sub-fund China Equity.
- As from 1 January 2021, change in the Valuation Day policy as follows “For each day of the week on which banks are open for business in Luxembourg (a “Valuation Day”), there is a corresponding NAV which is dated the same day, except if the Frankfurt Stock Exchange is closed.” for the sub-fund Germany Multi-Factor Equity.
- As from 1 January 2021, change in the Valuation Day policy as follows “For each day of the week on which banks are open for business in Luxembourg (a “Valuation Day”), there is a corresponding NAV which is dated the same day, except if the Indian Stock Exchange is closed.” for the sub-fund India Equity.
- As from 1 January 2021, change in the Valuation Day policy as follows “For each day of the week on which banks are open for business in Luxembourg (a “Valuation Day”), there is a corresponding NAV which is dated the same day, except if the Tokyo Stock Exchange is closed.” for the sub-fund Japan Multi-Factor Equity.
- As from 1 January 2021, change in the Valuation Day policy as follows “For each day of the week on which banks are open for business in Luxembourg (a “Valuation Day”), there is a corresponding NAV which is dated the same day, except if 50% or more of the assets of the sub-fund are listed on closed Stock Exchange.” for the sub-fund Latin America Equity.
- As from 1 January 2021, change in the Valuation Day policy as follows “For each day of the week on which banks are open for business in Luxembourg (a “Valuation Day”), there is a corresponding NAV which is dated the same day, except if the Turkish Stock Exchange is closed.” for the sub-fund Turkey Equity.
- As from 1 January 2021, change in the Valuation Day policy as follows “For each day of the week on which banks are open for business in Luxembourg (a “Valuation Day”), there is a corresponding NAV which is dated the same day, except if the New York Stock Exchange is closed.” for the sub-funds US Growth, US Mid Cap, US Multi-Factor Equity, US Small Cap and US Value Multi-Factor Equity.
- As from 1 January 2021, change in the Valuation Day policy as follows “For each day of the week on which banks are open for business in Luxembourg and on which US bond markets are open (a “Valuation Day”), there is a corresponding NAV which is dated the same day.” for the sub-funds Global High Yield Bond and USD Money Market.
- As from 1 January 2021, “€Str + 2%” will be the new hurdle rate to replace “EONIA + 2%” used in the Performance Fee calculation for the sub-funds Absolute Return Global Opportunities, Absolute Return Low Vol Bond, Global Absolute Return Multi-Factor Bond and Premia Opportunities.
- As from 1 January 2021, “€Str + 4%” will be the new hurdle rate to replace “EONIA + 4%” used in the Performance Fee calculation for the sub-funds Absolute Return Multi-Strategy and Flexible Opportunities.
- Liquidation of the sub-fund “Pacific Real Estate Securities” on 26 February 2021.
- Absorption of the sub-fund “Euro Low Vol Equity” of the SICAV BNP PARIBAS L1 by the sub-fund “Euro Low Vol Equity” on 23 April 2021.
- Launch of the sub-fund Europe High Conviction Bond by absorption of the French UCITS BNP Paribas Europe High Conviction Bond on 30 April 2021.
- For the sub-fund “Sustainable Euro Corporate Bond”, on 16 April 2021 (Valuation Day) the Net Asset Values (NAV) per shares of the following class will be split as follows in accordance with the provisions of Article 34 of the Articles of Association of the Company, and the number of shares issued per shareholders multiplying accordingly:

Shares	ISIN code	Split ratio
Classic-CAP	LU0265288877	5
Classic-DIS	LU0265288950	2

This split aims at allowing voting rights (at least 1 share) to the “Bond Euro Corporate” merged shareholders of the Belgian SICAV BNP PARIBAS B CONTROL following Cross Border Merger proposed on 23 April 2021 (Effective Date).

- Absorption of the sub-fund “Absolute Return Low Vol Bond” by the sub-fund “Global Enhanced Bond 36M”. The Merger will be effective on 4 June 2021.

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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
- Belgium Equity
- Climate Impact
- Energy Transition
- Environmental Absolute Return Thematic Equity (EARTH)
- Euro Government Bond
- Euro Low Vol Equity
- Euro Multi-Factor Corporate Bond
- Euro Multi-Factor Equity
- Europe Multi-Factor Equity
- Europe Real Estate Securities
- Global Environment
- Global Low Vol Equity
- Global Multi-Factor Equity
- Global Real Estate Securities
- Green Bond
- Green Tigers
- Inclusive Growth (formerly Human Development)
- Japan Multi-Factor Equity
- SMaRT Food
- Sustainable Enhanced Bond 12M
- Sustainable Euro Bond
- Sustainable Euro Corporate Bond
- Sustainable Global Corporate Bond
- Sustainable Multi-Asset Balanced
- Sustainable Multi-Asset Growth
- Sustainable Multi-Asset Stability
- US Multi-Factor Corporate Bond
- US Multi-Factor Equity
- US Value Multi-Factor Equity

Global market risk exposure

The Management Company of the Fund, after a risk profile assessment, decides between the commitment approach and the VaR (99%, 1 Month) to determine the global market risk exposure.

The VaR limit use (minimum, maximum and average) is calculated by dividing the Daily VaR by the daily VaR limit (20% for absolute return VaR sub-funds and 2 times benchmark VaR for relative VaR sub-funds).

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The global market risk exposure information for the year ending 31 December 2020, is as follows:

Sub-fund	Global Risk calculation Method	VaR model	Reference Portfolio	VaR limit	Lowest utilisation of VaR limit	Highest utilisation of VaR limit	Average utilisation of VaR limit	Average level of leverage reached during the year
Absolute Return Low Vol Bond	VaR Absolute	Historical VaR	No Benchmark	20%	6.85%	70.70%	16.47%	248.92%
Absolute Return Multi-Strategy	VaR Absolute	Historical VaR	No Benchmark	20%	4.40%	22.97%	12.44%	321.78%
Emerging Bond	Relative VaR	Historical VaR	JPM EMBI Global Diversified	2 times Benchmark VaR	36.38%	51.10%	46.25%	45.73%
Environmental Absolute Return Thematic Equity (EARTH)	VaR Absolute	Historical VaR	No Benchmark	20%	34.10%	70.58%	43.61%	136.99%
Euro Bond Opportunities	Relative VaR	Historical VaR	Bloomberg Barclays Euro Aggregate Total Return	2 times Benchmark VaR	54.02%	81.21%	64.77%	96.81%
Euro Defensive Equity	Relative VaR	Historical VaR	MSCI EMU	2 times Benchmark VaR	7.53%	45.51%	37.19%	48.18%
Euro High Yield Bond	Relative VaR	Historical VaR	BofA Merrill Lynch BB-B European Currency Non Financial HY Constrained (HP4N)	2 times Benchmark VaR	46.85%	83.43%	61.79%	29.63%
Euro Multi-Factor Corporate Bond	Relative VaR	Historical VaR	BofA Merrill Lynch Euro Corporate Index	2 times Benchmark VaR	44.77%	66.84%	55.76%	53.96%
Euro Short Term Bond Opportunities	Relative VaR	Historical VaR	Bloomberg Barclays Euro Aggregate 1-3 Years	2 times Benchmark VaR	78.19%	171.32%	123.48%	15.48%
Euro Short Term Corporate Bond Opportunities	VaR Absolute	Historical VaR	No Benchmark	20%	3.60%	29.06%	16.43%	64.64%
Europe Convertible	Relative VaR	Historical VaR	Thomson Reuters Europe Hedged Convertible Bond (EUR)	2 times Benchmark VaR	42.28%	75.25%	61.54%	65.64%
Europe Small Cap Convertible	Relative VaR	Historical VaR	Thomson Reuters Europe Convertible Bond (EUR)	2 times Benchmark VaR	40.52%	160.24%	62.02%	27.22%
Flexible Global Credit	VaR Absolute	Historical VaR	No Benchmark	20%	5.85%	31.87%	9.27%	74.57%
Flexible Opportunities	VaR Absolute	Historical VaR	No Benchmark	20%	11.19%	33.06%	24.66%	193.67%
Global Absolute Return Multi-Factor Bond	VaR Absolute	Historical VaR	No Benchmark	20%	15.07%	16.74%	15.63%	245.45%
Global Bond Opportunities	Relative VaR	Historical VaR	Bloomberg Barclays Global Aggregate (H) EUR (total return)	2 times Benchmark VaR	53.33%	91.95%	76.53%	201.80%
Global Convertible	Relative VaR	Historical VaR	Thomson Reuters Global Focus Hedged Convertible Bond (USD)	2 times Benchmark VaR	37.12%	81.94%	60.34%	87.22%

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Sub-fund	Global Risk calculation Method	VaR model	Reference Portfolio	VaR limit	Lowest utilisation of VaR limit	Highest utilisation of VaR limit	Average utilisation of VaR limit	Average level of leverage reached during the year
Global Inflation-Linked Bond	Relative VaR	Historical VaR	Bloomberg Barclays WLD Government Inflation Linked All Mat (EUR HD)	2 times Benchmark VaR	47.91%	58.13%	50.86%	105.80%
Premia Opportunities	VaR Absolute	Historical VaR	No Benchmark	20%	5.71%	25.49%	8.94%	91.92%
US Multi-Factor Corporate Bond	Relative VaR	Historical VaR	BofA Merrill Lynch US Corporate Index	2 times Benchmark VaR	33.98%	66.71%	47.25%	47.40%

The sub-funds not disclosed in the table here above use the commitment approach in order to measure and monitor the global exposure.

Information on the Remuneration Policy in effect within the Management Company

Below are the quantitative information on remuneration, as required by Article 22 of the AIFM directive (Directive 2011/ 61 / EC of 8 June 2011) and by Article 69 (3) of the UCITS V directive (Directive 2014/91/EU of 23 July 2014), in a format compliant with the recommendations of the AFG (French Asset Management Association)¹.

Aggregate quantitative information for members of staff of BNP PARIBAS ASSET MANAGEMENT Luxembourg ("BNPP AM Luxembourg") (art 22-2-e of AIFM directive and art 69-3 (a) of the UCITS V directive):

Business Area	Number of Staff	Total Remuneration (K EUR) (fixed + variable)	Of which total variable remuneration (K EUR)
All staff of BNPP AM Luxembourg	74	7 039	748

Aggregate quantitative information for members of staff whose actions have a material impact on the risk profile of the firm and who are indeed "Identified Staff"² (art 22-2-f of AIFM directive and art 69-3 (b) of the UCITS V directive):

Business Area	Number of Staff	Total Remuneration (K EUR)
Identified Staff of BNPP AM Luxembourg	3	672
<i>Of which AIF/ UCITS and European mandates Portfolio managers</i>	0	0

Other information about BNPP AM Luxembourg:

– Number of AIF and UCITS Funds under management:

	Number of sub-funds (31/12/2020)	AuM (billion EUR) (31/12/2020) ³
UCITS	171	101.9
AIFs	21	3.4

- Under the supervision of the BNP PARIBAS ASSET MANAGEMENT Holding's remuneration committee and its board of directors, an independent and central audit of the Global BNP PARIBAS ASSET MANAGEMENT remuneration policy and its implementation over the 2019/2020 financial year was conducted between May and July 2020. The results of this audit, which covered BNP PARIBAS ASSET MANAGEMENT entities included in the integrated perimeter with an AIFM and/or UCITS licence, was rated "Satisfactory".

¹ NB : The remuneration amounts above are not directly reconcilable with the accounting data of the year, as they reflect the amounts allocated at the closing, in May 2020, of the annual compensation review process (CRP). Thus, for example, these amounts include all variable remuneration awarded during this CRP, whether this variable remuneration is deferred or not, and whether the employees ultimately remained in the Company or not.

² The identified staff is determined based on end of year review.

³ The amounts indicated take into account the master-feeder funds.

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- More information on the determination of the variable remuneration and in deferred instruments is set out in the qualitative disclosure on the remuneration policy, which is available on the website of the Company.

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Regulation on transparency of Securities Financing Transactions and Reuse of collateral (SFTR)

This collateral applies to all OTC activity of this fund. There is no way to distinguish it upon type of instrument it is related to.

Absolute Return Multi-Strategy

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	100 000	Less than one day	N/A	Pooled	N/A
CITIGROUP GLOBAL MARKETS EUROPE AG	Cash	EUR	60 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
GOLDMAN SACHS INTERNATIONAL	Cash	EUR	1 340 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
J.P. MORGAN AG	Cash	EUR	280 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
MORGAN STANLEY EUROPE SE (MSESE)	Cash	EUR	20 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
SOCIETE GENERALE	Cash	EUR	880 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
Total (absolute value)		EUR	2 680 000				

Emerging Multi-Asset Income

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BANK OF AMERICA SECURITIES EUROPE S.A.	Cash	USD	14 000	Less than one day	N/A	Pooled	N/A
BNP PARIBAS	Cash	USD	404 370	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
GOLDMAN SACHS INTERNATIONAL	Cash	USD	354 830	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
Total (absolute value)		USD	773 200				

Euro High Yield Bond

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BARCLAYS BANK IRELAND PLC	Cash	EUR	560 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
BNP PARIBAS	Cash	EUR	320 000	Less than one day	N/A	Pooled	N/A
CREDIT SUISSE INTERNATIONAL	Cash	EUR	260 000	Less than one day	N/A	Pooled	N/A
JP MORGAN SECURITIES PLC	Cash	EUR	410 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
Total (absolute value)		EUR	1 550 000				

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Europe Multi Asset Income

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BANK OF AMERICA SECURITIES EUROPE S.A.	Cash	EUR	290 000	Less than one day	N/A	Pooled	N/A
BNP PARIBAS	Cash	EUR	1 330 000	Less than one day	N/A	Pooled	N/A
BNP PARIBAS	Cash	EUR	649 106	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
J.P. MORGAN AG	Cash	EUR	660 000	Less than one day	N/A	Pooled	N/A
MORGAN STANLEY EUROPE SE (MSESE)	Cash	EUR	330 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
SOCIETE GENERALE	Cash	EUR	80 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
Total (absolute value)		EUR	3 339 106				

Flexible Opportunities

No collateral received or granted as at 31 December 2020.

Multi-Asset Income

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BANK OF AMERICA SECURITIES EUROPE S.A.	Cash	EUR	4 950 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
BNP PARIBAS	Cash	EUR	3 371 061	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
BNP PARIBAS	Cash	EUR	200 000	Less than one day	N/A	Pooled	N/A
CITIGROUP GLOBAL MARKETS EUROPE AG	Cash	EUR	3 870 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
GOLDMAN SACHS INTERNATIONAL	Cash	EUR	1 830 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
J.P. MORGAN AG	Cash	EUR	260 000	Less than one day	N/A	Pooled	N/A
MORGAN STANLEY EUROPE SE (MSESE)	Cash	EUR	1 950 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
SOCIETE GENERALE	Cash	EUR	290 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		EUR	16 721 061				

Premia Opportunities

No collateral received or granted as at 31 December 2020.

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Seasons

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	1 070 000	Less than one day	N/A	Pooled	N/A
BNP PARIBAS	Cash	EUR	100 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
J.P. MORGAN AG	Cash	EUR	12 340 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		EUR	13 510 000				

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.

Eligibility for the “Plan Epargne en Actions” (PEA)

Owing to their eligibility for French share savings schemes (PEA), the sub-funds of the Company listed below permanently invest at least 75% of their net assets in shares and rights that are eligible for the PEA and are issued by companies established in France, another Member State of the European Union or in Iceland or Norway and which are subject to corporation tax or an equivalent regime.

Euro Defensive Equity	Euro Multi-Factor Equity	Europe Dividend	Germany Multi-Factor Equity
Euro Equity	Europe Value	Europe Equity	Nordic Small Cap
Euro Mid Cap	Europe Small Cap	Europe Growth	Seasons



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