

# BNP PARIBAS FUNDS SICAV



SEMI-ANNUAL REPORT at 30/06/2020  
R.C.S. Luxembourg B 33 363



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

The asset manager  
for a changing  
world



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## Organisation

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### 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)

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 Munkedamsveien 35, 4 etg., PO box 1294 Vika, 0111 Oslo, Norway
- BNP PARIBAS ASSET MANAGEMENT France, 1 Boulevard Haussmann, F-75009 Paris, France
- BNP PARIBAS ASSET MANAGEMENT Asia Ltd., 17/F, Lincoln House, Taikoo Place, 979 King's Road, Quarry Bay, Hong Kong
- BNP PARIBAS ASSET MANAGEMENT Belgium, 55 rue du Progrès, B-1210 Brussels, Belgium
- BNP PARIBAS ASSET MANAGEMENT Brasil Ltda, Av. Juscelino Kubitchek 510-11 Andar, 04543-00 Sao Paulo - SP, Brazil
- BNP PARIBAS ASSET MANAGEMENT Nederland N.V., Herengracht 595, PO box 71770, NL-1008 DG Amsterdam, The Netherlands
- 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

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## Organisation

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- 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

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## Information

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### Establishment

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

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

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

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

### Information to the Shareholders

#### Net Asset Values and Dividends

Net Assets values are calculated every full bank business day in Luxembourg.

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

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

This information is also available on the website: [www.bnpparibas-am.com](http://www.bnpparibas-am.com).

#### Financial Year

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

#### Financial Reports

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

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

The annual report is made public within four months of the end of the financial year and the interim report within two months of the end of the half-year.

#### Documents for Consultation

The Articles of Association, the Prospectus, the KIIDs, and periodic reports may be consulted at the Company’s registered office and at the establishments responsible for the Company’s financial service. Copies of the Articles of Association and the annual and interim reports are available on request.

Except for the newspaper publications required by Law, the official media going forward to obtain any notice to shareholders will be our website [www.bnpparibas-am.com](http://www.bnpparibas-am.com).

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



# BNP PARIBAS FUNDS SICAV

## Financial statements at 30/06/2020

		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
<b>Statement of net assets</b>					
Assets		<b>11 383 356</b>	<b>31 803 769</b>	<b>0</b>	<b>213 183 347</b>
<i>Securities portfolio at cost price</i>		11 625 962	35 286 250	0	164 726 392
<i>Unrealised gain/(loss) on securities portfolio</i>		(349 692)	(7 894 141)	0	8 832 082
Securities portfolio at market value	2	11 276 270	27 392 109	0	173 558 474
Options at market value	2,15	0	21 616	0	220 061
Net Unrealised gain on financial instruments	2,12,13,14	3 596	186 786	0	2 756 477
Cash at banks and time deposits		33 331	575 031	0	28 020 834
Other assets		70 159	3 628 227	0	8 627 501
Liabilities		<b>46 235</b>	<b>10 725 123</b>	<b>0</b>	<b>10 432 657</b>
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,12,13,14	0	0	0	0
Securities reverse repurchase agreements	2,8	0	0	0	0
Other liabilities		46 235	10 725 123	0	10 432 657
Net asset value		<b>11 337 121</b>	<b>21 078 646</b>	<b>0</b>	<b>202 750 690</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>56 852</b>	<b>626 356</b>	<b>1 747</b>	<b>1 078 734</b>
Management and advisory fees	3	35 521	58 609	0	215 974
Bank interest		223	4 952	0	164 567
Interest on swaps	2	0	8 430	0	0
Other fees	6	13 627	22 198	0	306 656
Taxes	7	1 476	4 758	4	12 601
Performance fees	5	6	0	0	14 001
Transaction fees	21	2 870	3 516	0	195 089
Distribution fees	4	1 900	758	0	7
Total expenses		<b>55 623</b>	<b>103 221</b>	<b>4</b>	<b>908 895</b>
Net result from investments		<b>1 229</b>	<b>523 135</b>	<b>1 743</b>	<b>169 839</b>
Net realised result on:					
Investments securities	2	(142 610)	(1 617 921)	3 472	(554 199)
Financial instruments	2	(17 482)	(654 626)	19 748	(9 841 048)
Net realised result		<b>(158 863)</b>	<b>(1 749 412)</b>	<b>24 963</b>	<b>(10 225 408)</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		(650 293)	1 191 326	0	3 530 111
Financial instruments		(3 243)	(233 785)	(19 653)	3 008 334
Change in net assets due to operations		<b>(812 399)</b>	<b>(791 871)</b>	<b>5 310</b>	<b>(3 686 963)</b>
Net subscriptions/(redemptions)		<b>(588 391)</b>	<b>(1 028 702)</b>	<b>(1 323 657)</b>	<b>(41 611 038)</b>
Dividends paid	9	0	0	0	0
Increase/(Decrease) in net assets during the year/period		<b>(1 400 790)</b>	<b>(1 820 573)</b>	<b>(1 318 347)</b>	<b>(45 298 001)</b>
Net assets at the beginning of the financial year/period		<b>12 737 911</b>	<b>22 899 219</b>	<b>1 318 347</b>	<b>248 048 691</b>
Reevaluation of opening combined NAV					
Net assets at the end of the financial year/period		<b>11 337 121</b>	<b>21 078 646</b>	<b>0</b>	<b>202 750 690</b>

# 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
<b>1 997 503 966</b>	<b>76 686 026</b>	<b>603 323 764</b>	<b>32 527 603</b>	<b>229 224 660</b>	<b>87 755 837</b>
1 830 176 743	51 131 730	503 085 635	26 457 321	245 497 646	100 605 380
140 182 108	971 844	73 809 693	4 430 215	(17 495 587)	(16 102 086)
1 970 358 851	52 103 574	576 895 328	30 887 536	228 002 059	84 503 294
0	0	0	0	0	0
171 388	43 133	0	0	0	0
17 082 446	4 980 325	23 461 166	990 972	918 004	2 110 778
9 891 281	19 558 994	2 967 270	649 095	304 597	1 141 765
<b>5 314 033</b>	<b>19 043 216</b>	<b>3 182 421</b>	<b>80 723</b>	<b>384 000</b>	<b>1 496 059</b>
0	0	0	0	0	0
0	0	21 903	0	0	0
0	0	0	0	0	0
5 314 033	19 043 216	3 160 518	80 723	384 000	1 496 059
<b>1 992 189 933</b>	<b>57 642 810</b>	<b>600 141 343</b>	<b>32 446 880</b>	<b>228 840 660</b>	<b>86 259 778</b>
<b>18 707 990</b>	<b>1 282 142</b>	<b>6 589 235</b>	<b>320 698</b>	<b>2 027 926</b>	<b>3 926 900</b>
12 755 783	355 617	2 915 335	270 250	1 243 789	840 479
103 123	1 791	337	11	5 084	3 775
0	27 562	0	0	0	0
3 104 376	85 873	1 027 706	65 326	424 641	194 515
530 969	24 922	156 532	11 037	72 313	30 246
0	0	0	0	0	0
762 959	87 473	71 563	46 611	24 303	318 767
110 462	647	7 475	3	0	7 151
<b>17 367 672</b>	<b>583 885</b>	<b>4 178 948</b>	<b>393 238</b>	<b>1 770 130</b>	<b>1 394 933</b>
<b>1 340 318</b>	<b>698 257</b>	<b>2 410 287</b>	<b>(72 540)</b>	<b>257 796</b>	<b>2 531 967</b>
4 730 310	589 142	(11 401 240)	(2 278 544)	2 128 514	(16 671 593)
(949 472)	(560 225)	(106 998)	39 489	0	(112 033)
<b>5 121 156</b>	<b>727 174</b>	<b>(9 097 951)</b>	<b>(2 311 595)</b>	<b>2 386 310</b>	<b>(14 251 659)</b>
(269 488 058)	(1 208 847)	(49 409 216)	(638 667)	(45 677 505)	(34 350 688)
366 832	(67 733)	(53 066)	0	0	0
<b>(264 000 070)</b>	<b>(549 406)</b>	<b>(58 560 233)</b>	<b>(2 950 262)</b>	<b>(43 291 195)</b>	<b>(48 602 347)</b>
<b>150 067 091</b>	<b>(2 517 992)</b>	<b>(22 868 985)</b>	<b>(3 277 054)</b>	<b>(42 731 567)</b>	<b>(16 969 340)</b>
(4 486 092)	(882 121)	(2 147 152)	(97 846)	(1 542 240)	(122 336)
<b>(118 419 071)</b>	<b>(3 949 519)</b>	<b>(83 576 370)</b>	<b>(6 325 162)</b>	<b>(87 565 002)</b>	<b>(65 694 023)</b>
<b>2 110 609 004</b>	<b>61 592 329</b>	<b>683 717 713</b>	<b>38 772 042</b>	<b>316 405 662</b>	<b>151 953 801</b>
<b>1 992 189 933</b>	<b>57 642 810</b>	<b>600 141 343</b>	<b>32 446 880</b>	<b>228 840 660</b>	<b>86 259 778</b>

# BNP PARIBAS FUNDS SICAV

## Financial statements at 30/06/2020

		China A-Shares	China Equity	Climate Impact	Consumer Innovators
	Expressed in Notes	USD	USD	EUR	EUR
<b>Statement of net assets</b>					
Assets		<b>81 522 447</b>	<b>1 002 828 922</b>	<b>1 315 171 026</b>	<b>473 466 931</b>
<i>Securities portfolio at cost price</i>		57 838 150	780 155 478	1 166 457 232	372 195 495
<i>Unrealised gain/(loss) on securities portfolio</i>		19 113 699	209 750 463	87 115 891	75 284 207
Securities portfolio at market value	2	76 951 849	989 905 941	1 253 573 123	447 479 702
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,12,13,14	0	0	0	0
Cash at banks and time deposits		4 482 540	0	52 819 922	17 586 998
Other assets		88 058	12 922 981	8 777 981	8 400 231
Liabilities		<b>96 595</b>	<b>7 220 267</b>	<b>6 764 407</b>	<b>10 904 656</b>
Bank overdrafts		0	4 204 769	0	0
Net Unrealised loss on financial instruments	2,12,13,14	0	0	0	0
Securities reverse repurchase agreements	2,8	0	0	0	0
Other liabilities		96 595	3 015 498	6 764 407	10 904 656
Net asset value		<b>81 425 852</b>	<b>995 608 655</b>	<b>1 308 406 619</b>	<b>462 562 275</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>705 049</b>	<b>7 321 541</b>	<b>6 745 275</b>	<b>1 237 454</b>
Management and advisory fees	3	332 075	5 037 900	7 042 354	2 343 974
Bank interest		0	10 446	101 080	36 257
Interest on swaps	2	0	0	0	0
Other fees	6	78 177	1 172 840	1 859 315	635 075
Taxes	7	6 717	192 954	218 285	124 479
Performance fees	5	0	0	0	0
Transaction fees	21	137 290	1 034 743	487 369	198 763
Distribution fees	4	4	63 657	19 707	16 556
Total expenses		<b>554 263</b>	<b>7 512 540</b>	<b>9 728 110</b>	<b>3 355 104</b>
Net result from investments		<b>150 786</b>	<b>(190 999)</b>	<b>(2 982 835)</b>	<b>(2 117 650)</b>
Net realised result on:					
Investments securities	2	3 908 035	23 027 048	2 212 773	19 700 714
Financial instruments	2	(146 637)	1 666 256	(72 331)	(1 512)
Net realised result		<b>3 912 184</b>	<b>24 502 305</b>	<b>(842 393)</b>	<b>17 581 552</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		3 024 877	82 176 230	(95 455 488)	11 226 126
Financial instruments		0	0	0	0
Change in net assets due to operations		<b>6 937 061</b>	<b>106 678 535</b>	<b>(96 297 881)</b>	<b>28 807 678</b>
Net subscriptions/(redemptions)		<b>3 050 839</b>	<b>277 224 204</b>	<b>323 633 611</b>	<b>93 258 063</b>
Dividends paid	9	(1 400)	(266 826)	(4 492 966)	(699 757)
Increase/(Decrease) in net assets during the year/period		<b>9 986 500</b>	<b>383 635 913</b>	<b>222 842 764</b>	<b>121 365 984</b>
Net assets at the beginning of the financial year/period		<b>71 439 352</b>	<b>611 972 742</b>	<b>1 085 563 855</b>	<b>341 196 291</b>
Reevaluation of opening combined NAV					
Net assets at the end of the financial year/period		<b>81 425 852</b>	<b>995 608 655</b>	<b>1 308 406 619</b>	<b>462 562 275</b>



# 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
<b>1 822 740 529</b>	<b>759 916 557</b>	<b>504 449 879</b>	<b>845 620 678</b>	<b>93 772 279</b>	<b>319 968 652</b>
1 380 050 137	791 495 875	458 969 168	659 377 038	93 037 079	243 741 997
327 746 089	(54 445 304)	(23 739 567)	152 042 739	(2 917 304)	39 396 333
1 707 796 226	737 050 571	435 229 601	811 419 777	90 119 775	283 138 330
0	0	0	0	495 862	1 480 817
0	0	339 676	0	0	2 983 948
85 006 942	10 965 446	5 832 594	30 936 747	2 137 857	17 194 515
29 937 361	11 900 540	63 048 008	3 264 154	1 018 785	15 171 042
<b>87 827 752</b>	<b>8 757 795</b>	<b>54 340 718</b>	<b>2 300 457</b>	<b>209 338</b>	<b>11 072 582</b>
0	0	562 214	0	0	0
1 536 463	7 474 461	0	0	101 894	0
0	0	0	0	0	0
86 291 289	1 283 334	53 778 504	2 300 457	107 444	11 072 582
<b>1 734 912 777</b>	<b>751 158 762</b>	<b>450 109 161</b>	<b>843 320 221</b>	<b>93 562 941</b>	<b>308 896 070</b>
<b>3 973 822</b>	<b>25 705 507</b>	<b>12 436 330</b>	<b>10 580 150</b>	<b>1 833 502</b>	<b>948 811</b>
7 831 427	2 232 241	2 171 777	5 166 943	289 328	969 160
143 227	5 634	14 597	21 892	8 442	14 784
0	0	512 215	0	11 559	0
2 143 808	829 621	512 717	1 498 731	157 987	332 036
406 207	69 215	106 557	211 935	34 699	54 352
0	0	0	0	0	0
366 234	26 089	114 543	940 458	98 241	1 089 136
83 835	11 072	3 925	20 072	0	8 132
<b>10 974 738</b>	<b>3 173 872</b>	<b>3 436 331</b>	<b>7 860 031</b>	<b>600 256</b>	<b>2 467 600</b>
<b>(7 000 916)</b>	<b>22 531 635</b>	<b>8 999 999</b>	<b>2 720 119</b>	<b>1 233 246</b>	<b>(1 518 789)</b>
27 618 077	(15 181 940)	(12 289 085)	38 252 070	(7 652 777)	45 410 740
5 454 188	325 185	(6 173 455)	(362 023)	270 278	(1 051 821)
<b>26 071 349</b>	<b>7 674 880</b>	<b>(9 462 541)</b>	<b>40 610 166</b>	<b>(6 149 253)</b>	<b>42 840 130</b>
147 357 705	(73 411 772)	(36 743 462)	(76 511 776)	(8 445 467)	27 997 402
(1 640 405)	(10 724 647)	(1 786 727)	0	(328 842)	2 274 313
<b>171 788 649</b>	<b>(76 461 539)</b>	<b>(47 992 730)</b>	<b>(35 901 610)</b>	<b>(14 923 562)</b>	<b>73 111 845</b>
<b>604 341 450</b>	<b>(237 615 019)</b>	<b>(48 441 041)</b>	<b>(139 357 359)</b>	<b>(10 348 560)</b>	<b>97 686 522</b>
(2 475 026)	(2 346 555)	(4 763 537)	(1 101 755)	(1 180 459)	(669 604)
<b>773 655 073</b>	<b>(316 423 113)</b>	<b>(101 197 308)</b>	<b>(176 360 724)</b>	<b>(26 452 581)</b>	<b>170 128 763</b>
<b>961 257 704</b>	<b>1 067 581 875</b>	<b>551 306 469</b>	<b>1 019 680 945</b>	<b>120 015 522</b>	<b>138 767 307</b>
<b>1 734 912 777</b>	<b>751 158 762</b>	<b>450 109 161</b>	<b>843 320 221</b>	<b>93 562 941</b>	<b>308 896 070</b>

# BNP PARIBAS FUNDS SICAV

## Financial statements at 30/06/2020

		Enhanced Bond 6M	Euro Bond	Euro Bond Opportunities	Euro Corporate Bond
	Expressed in Notes	EUR	EUR	EUR	EUR
<b>Statement of net assets</b>					
Assets		<b>2 634 035 392</b>	<b>841 625 208</b>	<b>284 133 369</b>	<b>2 185 704 651</b>
<i>Securities portfolio at cost price</i>		2 653 017 000	803 182 635	253 826 811	2 125 916 824
<i>Unrealised gain/(loss) on securities portfolio</i>		(66 405 522)	33 189 417	5 605 767	8 994 386
Securities portfolio at market value	2	2 586 611 478	836 372 052	259 432 578	2 134 911 210
Options at market value	2,15	420 000	86 520	155 096	0
Net Unrealised gain on financial instruments	2,12,13,14	0	237 530	212 804	0
Cash at banks and time deposits		16 953 730	849 152	2 031 664	33 921 379
Other assets		30 050 184	4 079 954	22 301 227	16 872 062
Liabilities		<b>8 209 918</b>	<b>5 564 560</b>	<b>22 574 738</b>	<b>36 511 868</b>
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,12,13,14	5 294 181	0	0	2 799 391
Securities reverse repurchase agreements	2,8	0	0	0	0
Other liabilities		2 915 737	5 564 560	22 574 738	33 712 477
Net asset value		<b>2 625 825 474</b>	<b>836 060 648</b>	<b>261 558 631</b>	<b>2 149 192 783</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>19 528 457</b>	<b>4 832 170</b>	<b>2 582 017</b>	<b>16 504 141</b>
Management and advisory fees	3	1 739 191	1 464 196	930 076	2 648 061
Bank interest		89 926	14 446	26 110	214 058
Interest on swaps	2	1 746 867	0	41 772	3 646 389
Other fees	6	1 074 002	920 083	385 682	2 050 220
Taxes	7	303 772	162 252	94 947	257 178
Performance fees	5	0	0	0	0
Transaction fees	21	17 568	4 895	7 372	21 212
Distribution fees	4	3 641	8 220	20 505	12 133
Total expenses		<b>4 974 967</b>	<b>2 574 092</b>	<b>1 506 464</b>	<b>8 849 251</b>
Net result from investments		<b>14 553 490</b>	<b>2 258 078</b>	<b>1 075 553</b>	<b>7 654 890</b>
Net realised result on:					
Investments securities	2	(22 543 086)	5 680 736	2 788 671	(35 234 232)
Financial instruments	2	1 006 312	(477 782)	(3 803 572)	(1 676 910)
Net realised result		<b>(6 983 284)</b>	<b>7 461 032</b>	<b>60 652</b>	<b>(29 256 252)</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		(40 668 096)	(4 043 198)	(1 804 496)	(10 881 900)
Financial instruments		3 617 143	347 480	(2 499 850)	(2 645 434)
Change in net assets due to operations		<b>(44 034 237)</b>	<b>3 765 314</b>	<b>(4 243 694)</b>	<b>(42 783 586)</b>
Net subscriptions/(redemptions)		<b>(961 599 404)</b>	<b>(27 487 325)</b>	<b>(58 613 238)</b>	<b>(61 227 091)</b>
Dividends paid	9	0	0	0	(4 577 222)
Increase/(Decrease) in net assets during the year/period		<b>(1 005 633 641)</b>	<b>(23 722 011)</b>	<b>(62 856 932)</b>	<b>(108 587 899)</b>
Net assets at the beginning of the financial year/period		<b>3 631 459 115</b>	<b>859 782 659</b>	<b>324 415 563</b>	<b>2 257 780 682</b>
Reevaluation of opening combined NAV					
Net assets at the end of the financial year/period		<b>2 625 825 474</b>	<b>836 060 648</b>	<b>261 558 631</b>	<b>2 149 192 783</b>

# BNP PARIBAS FUNDS SICAV

Euro Corporate Bond Opportunities	Euro Covered Bond	Euro Defensive Equity	Euro Equity	Euro Government Bond	Euro High Quality Government Bond
EUR	EUR	EUR	EUR	EUR	EUR
<b>252 734 972</b>	<b>111 657 502</b>	<b>44 032 315</b>	<b>1 574 369 839</b>	<b>1 309 102 041</b>	<b>327 517 337</b>
249 928 837	101 588 752	36 518 131	1 305 262 247	1 216 792 318	311 604 228
(3 394 093)	1 642 450	(131 892)	167 536 215	43 685 641	10 733 349
246 534 744	103 231 202	36 386 239	1 472 798 462	1 260 477 959	322 337 577
0	22 260	290 270	0	84 000	24 780
0	16 515	160 055	39 999	138 060	0
1 370 228	7 263 535	7 138 364	0	31 578 305	3 194 740
4 830 000	1 123 990	57 387	101 531 378	16 823 717	1 960 240
<b>7 125 521</b>	<b>2 254 317</b>	<b>89 539</b>	<b>100 280 125</b>	<b>1 394 307</b>	<b>281 199</b>
1 938 781	0	0	0	0	0
995 570	0	0	0	0	189 370
0	0	0	0	0	0
4 191 170	2 254 317	89 539	100 280 125	1 394 307	91 829
<b>245 609 451</b>	<b>109 403 185</b>	<b>43 942 776</b>	<b>1 474 089 714</b>	<b>1 307 707 734</b>	<b>327 236 138</b>
<b>2 076 087</b>	<b>591 729</b>	<b>572 330</b>	<b>18 709 682</b>	<b>7 037 672</b>	<b>1 325 183</b>
717 574	146 304	167 052	6 901 774	1 536 896	57 082
12 386	14 263	10 575	863	86 533	471
911 431	0	0	0	0	0
347 810	71 102	57 163	2 264 125	1 181 112	308 417
72 641	5 763	7 357	321 958	114 107	19 447
0	0	0	0	0	0
5 134	1 326	56 759	532 107	6 936	4 574
46 531	0	0	27 086	13 416	0
<b>2 113 507</b>	<b>238 758</b>	<b>298 906</b>	<b>10 047 913</b>	<b>2 939 000</b>	<b>389 991</b>
<b>(37 420)</b>	<b>352 971</b>	<b>273 424</b>	<b>8 661 769</b>	<b>4 098 672</b>	<b>935 192</b>
(1 226 467)	(34 259)	(2 848 192)	(21 006 132)	14 207 594	6 781 854
(131 149)	57 855	1 076 688	(424 978)	(21 809)	545 475
<b>(1 395 036)</b>	<b>376 567</b>	<b>(1 498 080)</b>	<b>(12 769 341)</b>	<b>18 284 457</b>	<b>8 262 521</b>
(8 030 350)	465 785	(2 080 178)	(88 334 050)	5 048 477	951 281
(1 179 371)	57 575	53 520	(1 801)	285 000	(257 360)
<b>(10 604 757)</b>	<b>899 927</b>	<b>(3 524 738)</b>	<b>(101 105 192)</b>	<b>23 617 934</b>	<b>8 956 442</b>
<b>(39 151 032)</b>	<b>(23 629 185)</b>	<b>(1 595 295)</b>	<b>(43 578 125)</b>	<b>8 928 603</b>	<b>(34 764 131)</b>
(152 015)	0	(7 301)	(3 443 325)	(66 178)	0
<b>(49 907 804)</b>	<b>(22 729 258)</b>	<b>(5 127 334)</b>	<b>(148 126 642)</b>	<b>32 480 359</b>	<b>(25 807 689)</b>
<b>295 517 255</b>	<b>132 132 443</b>	<b>49 070 110</b>	<b>1 622 216 356</b>	<b>1 275 227 375</b>	<b>353 043 827</b>
<b>245 609 451</b>	<b>109 403 185</b>	<b>43 942 776</b>	<b>1 474 089 714</b>	<b>1 307 707 734</b>	<b>327 236 138</b>

# BNP PARIBAS FUNDS SICAV

## Financial statements at 30/06/2020

		Euro High Yield Bond	Euro High Yield Short Duration Bond	Euro Inflation- Linked Bond	Euro Medium Term Bond
	<i>Expressed in Notes</i>	EUR	EUR	EUR	EUR
<b>Statement of net assets</b>					
Assets		<b>475 449 371</b>	<b>122 537 205</b>	<b>141 490 453</b>	<b>478 137 149</b>
<i>Securities portfolio at cost price</i>		468 712 611	122 755 357	134 682 199	425 230 777
<i>Unrealised gain/(loss) on securities portfolio</i>		(9 896 928)	(4 925 989)	13 269	(1 076 875)
Securities portfolio at market value	2	458 815 683	117 829 368	134 695 468	424 153 902
Options at market value	2,15	0	0	0	95 760
Net Unrealised gain on financial instruments	2,12,13,14	5 350 931	1 141 289	0	79 835
Cash at banks and time deposits		692 995	1 909 919	4 400 382	51 216 029
Other assets		10 589 762	1 656 629	2 394 603	2 591 623
Liabilities		<b>18 110 338</b>	<b>523 412</b>	<b>1 440 969</b>	<b>6 007 289</b>
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,12,13,14	0	0	0	0
Securities reverse repurchase agreements	2,8	10 913 259	0	0	0
Other liabilities		7 197 079	523 412	1 440 969	6 007 289
Net asset value		<b>457 339 033</b>	<b>122 013 793</b>	<b>140 049 484</b>	<b>472 129 860</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>10 537 558</b>	<b>2 883 259</b>	<b>758 192</b>	<b>2 788 510</b>
Management and advisory fees	3	1 837 585	215 818	372 521	722 147
Bank interest		22 847	13 748	40 254	74 629
Interest on swaps	2	691 989	125 972	0	0
Other fees	6	543 394	133 089	178 611	516 279
Taxes	7	86 549	21 263	26 561	126 779
Performance fees	5	0	0	0	0
Transaction fees	21	17 020	887	1 237	5 141
Distribution fees	4	12 524	887	13 460	9 759
Total expenses		<b>3 211 908</b>	<b>511 664</b>	<b>632 644</b>	<b>1 454 734</b>
Net result from investments		<b>7 325 650</b>	<b>2 371 595</b>	<b>125 548</b>	<b>1 333 776</b>
Net realised result on:					
Investments securities	2	(23 186 005)	(3 902 555)	(355 179)	(2 468 777)
Financial instruments	2	1 484 520	1 052 777	(1 876)	436 164
Net realised result		<b>(14 375 835)</b>	<b>(478 183)</b>	<b>(231 507)</b>	<b>(698 837)</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		(15 942 191)	(5 580 925)	(5 807 317)	(611 869)
Financial instruments		6 486 320	1 168 854	92 188	225 290
Change in net assets due to operations		<b>(23 831 706)</b>	<b>(4 890 254)</b>	<b>(5 946 636)</b>	<b>(1 085 416)</b>
Net subscriptions/(redemptions)		<b>(80 915 771)</b>	<b>(3 117 419)</b>	<b>(60 435 587)</b>	<b>(10 347 645)</b>
Dividends paid	9	(5 847 338)	(145 062)	0	0
Increase/(Decrease) in net assets during the year/period		<b>(110 594 815)</b>	<b>(8 152 735)</b>	<b>(66 382 223)</b>	<b>(11 433 061)</b>
Net assets at the beginning of the financial year/period		<b>567 933 848</b>	<b>130 166 528</b>	<b>206 431 707</b>	<b>483 562 921</b>
Reevaluation of opening combined NAV					
Net assets at the end of the financial year/period		<b>457 339 033</b>	<b>122 013 793</b>	<b>140 049 484</b>	<b>472 129 860</b>

# BNP PARIBAS FUNDS SICAV

Euro Mid Cap	Euro Money Market	Euro Multi-Factor Corporate Bond	Euro Multi-Factor Equity	Euro Short Term Bond Opportunities	Euro Short Term Corporate Bond
EUR	EUR	EUR	EUR	EUR	EUR
<b>40 278 927</b>	<b>1 148 052 380</b>	<b>256 820 910</b>	<b>180 038 692</b>	<b>212 763 529</b>	<b>43 170 522</b>
36 140 449	1 058 403 547	251 158 616	180 006 905	215 918 299	43 965 896
2 514 517	(300 506)	2 026 122	(3 588 031)	(5 270 179)	(1 238 039)
38 654 966	1 058 103 041	253 184 738	176 418 874	210 648 120	42 727 857
0	0	0	0	0	21 171
0	11 103	1 891 262	266 174	0	0
3 971	86 711 633	137 148	3 118 911	779 246	73 392
1 619 990	3 226 603	1 607 762	234 733	1 336 163	348 102
<b>153 981</b>	<b>5 580 905</b>	<b>133 902</b>	<b>105 579</b>	<b>879 719</b>	<b>197 745</b>
0	0	0	0	0	13 513
0	0	0	0	484 956	128 269
0	0	0	0	0	0
153 981	5 580 905	133 902	105 579	394 763	55 963
<b>40 124 946</b>	<b>1 142 471 475</b>	<b>256 687 008</b>	<b>179 933 113</b>	<b>211 883 810</b>	<b>42 972 777</b>
<b>409 254</b>	<b>(100 286)</b>	<b>2 024 062</b>	<b>2 593 345</b>	<b>1 421 251</b>	<b>485 750</b>
316 966	360 899	38 007	122 966	337 371	49 319
132	212 962	4 156	17 473	7 008	1 685
0	152 741	0	0	231 870	97 372
84 584	907 390	216 441	250 681	256 152	43 782
14 061	90 317	21 759	7 892	50 502	4 401
0	0	0	0	0	0
15 954	0	1 409	182 612	734	411
6 793	0	0	0	5 357	0
<b>438 490</b>	<b>1 724 309</b>	<b>281 772</b>	<b>581 624</b>	<b>888 994</b>	<b>196 970</b>
<b>(29 236)</b>	<b>(1 824 595)</b>	<b>1 742 290</b>	<b>2 011 721</b>	<b>532 257</b>	<b>288 780</b>
(708 872)	(476 419)	(2 359 014)	(12 783 749)	(2 941 040)	(995 483)
(37)	0	263 733	(13 124 025)	(84 303)	(428 886)
<b>(738 145)</b>	<b>(2 301 014)</b>	<b>(352 991)</b>	<b>(23 896 053)</b>	<b>(2 493 086)</b>	<b>(1 135 589)</b>
(5 769 516)	(277 820)	954 080	(6 242 892)	(2 294 458)	(556 910)
0	8 626	(809 192)	637 424	539 864	(132 348)
<b>(6 507 661)</b>	<b>(2 570 208)</b>	<b>(208 103)</b>	<b>(29 501 521)</b>	<b>(4 247 680)</b>	<b>(1 824 847)</b>
<b>(7 734 695)</b>	<b>113 423 255</b>	<b>50 745 487</b>	<b>20 736 276</b>	<b>(106 551 485)</b>	<b>(8 810 373)</b>
(227 461)	0	(19 529)	0	0	0
<b>(14 469 817)</b>	<b>110 853 047</b>	<b>50 517 855</b>	<b>(8 765 245)</b>	<b>(110 799 165)</b>	<b>(10 635 220)</b>
<b>54 594 763</b>	<b>1 031 618 428</b>	<b>206 169 153</b>	<b>188 698 358</b>	<b>322 682 975</b>	<b>53 607 997</b>
<b>40 124 946</b>	<b>1 142 471 475</b>	<b>256 687 008</b>	<b>179 933 113</b>	<b>211 883 810</b>	<b>42 972 777</b>

# BNP PARIBAS FUNDS SICAV

## Financial statements at 30/06/2020

		Euro Short Term Corporate Bond Opportunities	Europe Convertible	Europe Dividend	Europe Emerging Equity
	<i>Expressed in Notes</i>	EUR	EUR	EUR	EUR
<b>Statement of net assets</b>					
Assets		<b>438 474 750</b>	<b>127 601 593</b>	<b>213 043 478</b>	<b>48 325 564</b>
<i>Securities portfolio at cost price</i>		424 398 443	120 079 566	206 068 099	59 212 456
<i>Unrealised gain/(loss) on securities portfolio</i>		(16 233 919)	2 777 355	1 961 559	(11 487 321)
Securities portfolio at market value	2	408 164 524	122 856 921	208 029 658	47 725 135
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,12,13,14	0	563 064	7 124	0
Cash at banks and time deposits		15 817 035	4 084 760	0	461 118
Other assets		14 493 191	96 848	5 006 696	139 311
Liabilities		<b>8 203 572</b>	<b>328 899</b>	<b>3 595 004</b>	<b>101 806</b>
Bank overdrafts		0	0	2 862 953	0
Net Unrealised loss on financial instruments	2,12,13,14	2 441 380	0	0	0
Securities reverse repurchase agreements	2,8	0	0	0	0
Other liabilities		5 762 192	328 899	732 051	101 806
Net asset value		<b>430 271 178</b>	<b>127 272 694</b>	<b>209 448 474</b>	<b>48 223 758</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>3 052 883</b>	<b>205 620</b>	<b>3 684 827</b>	<b>984 757</b>
Management and advisory fees	3	1 766 359	727 038	846 069	416 435
Bank interest		42 361	11 197	1 376	2 241
Interest on swaps	2	1 620 031	0	0	0
Other fees	6	625 892	215 571	348 562	108 438
Taxes	7	138 855	41 877	38 264	17 486
Performance fees	5	0	0	0	0
Transaction fees	21	8 829	1	235 002	18 608
Distribution fees	4	5 169	4 835	11 475	2 776
Total expenses		<b>4 207 496</b>	<b>1 000 519</b>	<b>1 480 748</b>	<b>565 984</b>
Net result from investments		<b>(1 154 613)</b>	<b>(794 899)</b>	<b>2 204 079</b>	<b>418 773</b>
Net realised result on:					
Investments securities	2	(6 656 805)	(548 921)	(6 540 600)	(2 053 870)
Financial instruments	2	(1 110 106)	(516 480)	(153 436)	(24 799)
Net realised result		<b>(8 921 524)</b>	<b>(1 860 300)</b>	<b>(4 489 957)</b>	<b>(1 659 896)</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		(8 849 637)	(3 304 909)	(29 771 332)	(15 729 928)
Financial instruments		(3 784 554)	413 389	16 573	0
Change in net assets due to operations		<b>(21 555 715)</b>	<b>(4 751 820)</b>	<b>(34 244 716)</b>	<b>(17 389 824)</b>
Net subscriptions/(redemptions)		<b>(43 549 817)</b>	<b>(21 526 536)</b>	<b>(25 854 353)</b>	<b>(1 931 103)</b>
Dividends paid	9	(332 062)	(109 938)	(1 046 391)	(173 984)
Increase/(Decrease) in net assets during the year/period		<b>(65 437 594)</b>	<b>(26 388 294)</b>	<b>(61 145 460)</b>	<b>(19 494 911)</b>
Net assets at the beginning of the financial year/period		<b>495 708 772</b>	<b>153 660 988</b>	<b>270 593 934</b>	<b>67 718 669</b>
Reevaluation of opening combined NAV					
Net assets at the end of the financial year/period		<b>430 271 178</b>	<b>127 272 694</b>	<b>209 448 474</b>	<b>48 223 758</b>

# BNP PARIBAS FUNDS SICAV

Europe Equity	Europe ex-UK Equity	Europe Growth	Europe Multi-Factor Equity	Europe Real Estate Securities	Europe Small Cap
EUR	EUR	EUR	EUR	EUR	EUR
<b>1 244 761 788</b>	<b>1 761 302</b>	<b>502 720 184</b>	<b>585 598 940</b>	<b>277 559 533</b>	<b>1 317 949 076</b>
1 113 312 539	1 486 882	441 081 848	525 422 571	303 417 665	1 263 006 560
129 459 263	192 467	61 029 846	(26 690 913)	(32 352 611)	52 204 148
1 242 771 802	1 679 349	502 111 694	498 731 658	271 065 054	1 315 210 708
0	0	0	0	0	0
0	0	20 288	707 475	0	67 859
3 257	57 208	5 961	10 500 863	5 991 595	1 012 920
1 986 729	24 745	582 241	75 658 944	502 884	1 657 589
<b>1 882 096</b>	<b>22 672</b>	<b>487 316</b>	<b>73 926 489</b>	<b>436 291</b>	<b>2 903 305</b>
0	0	0	0	0	0
0	0	0	0	0	0
0	0	0	0	0	0
1 882 096	22 672	487 316	73 926 489	436 291	2 903 305
<b>1 242 879 692</b>	<b>1 738 630</b>	<b>502 232 868</b>	<b>511 672 451</b>	<b>277 123 242</b>	<b>1 315 045 771</b>
<b>17 706 019</b>	<b>109 689</b>	<b>6 027 435</b>	<b>8 715 512</b>	<b>4 583 831</b>	<b>12 060 946</b>
5 532 644	13 720	2 049 091	2 229 036	651 345	8 226 134
3 962	721	1 702	49 957	14 564	6 309
0	0	0	0	0	0
2 113 264	26 000	563 704	943 340	385 159	2 003 000
257 292	510	59 006	118 884	27 479	231 163
0	0	0	0	0	0
322 375	7 546	153 000	1 118 485	378 296	589 429
27 990	23	1 391	1 160	3 836	41 329
<b>8 257 527</b>	<b>48 520</b>	<b>2 827 894</b>	<b>4 460 862</b>	<b>1 460 679</b>	<b>11 097 364</b>
<b>9 448 492</b>	<b>61 169</b>	<b>3 199 541</b>	<b>4 254 650</b>	<b>3 123 152</b>	<b>963 582</b>
(58 002 023)	(3 816 740)	3 407 205	(81 727 426)	(2 137 151)	(37 331 113)
(306 821)	4 886	(109 562)	(29 206 269)	(15 393)	(424 828)
<b>(48 860 352)</b>	<b>(3 750 685)</b>	<b>6 497 184</b>	<b>(106 679 045)</b>	<b>970 608</b>	<b>(36 792 359)</b>
(66 103 830)	(2 905 295)	(39 639 652)	(71 816 915)	(88 825 677)	(242 987 726)
0	0	37 636	1 005 517	0	142 535
<b>(114 964 182)</b>	<b>(6 655 980)</b>	<b>(33 104 832)</b>	<b>(177 490 443)</b>	<b>(87 855 069)</b>	<b>(279 637 550)</b>
<b>(135 290 464)</b>	<b>(24 096 997)</b>	<b>(68 799 078)</b>	<b>(132 040 881)</b>	<b>(51 452 128)</b>	<b>(107 196 921)</b>
(5 608 558)	(11 740)	(2 752 596)	(227 088)	(1 604 661)	(2 618 212)
<b>(255 863 204)</b>	<b>(30 764 717)</b>	<b>(104 656 506)</b>	<b>(309 758 412)</b>	<b>(140 911 858)</b>	<b>(389 452 683)</b>
<b>1 498 742 896</b>	<b>32 503 347</b>	<b>606 889 374</b>	<b>821 430 863</b>	<b>418 035 100</b>	<b>1 704 498 454</b>
<b>1 242 879 692</b>	<b>1 738 630</b>	<b>502 232 868</b>	<b>511 672 451</b>	<b>277 123 242</b>	<b>1 315 045 771</b>

# BNP PARIBAS FUNDS SICAV

## Financial statements at 30/06/2020

		Europe Small Cap Convertible	Europe Value	Flexible Global Credit	Flexible Opportunities
	Expressed in Notes	EUR	EUR	EUR	EUR
<b>Statement of net assets</b>					
Assets		<b>249 079 981</b>	<b>270 717 360</b>	<b>87 928 947</b>	<b>18 575 750</b>
<i>Securities portfolio at cost price</i>		249 429 353	298 887 287	81 824 703	17 362 847
<i>Unrealised gain/(loss) on securities portfolio</i>		(8 508 563)	(29 436 030)	(490 016)	195 004
Securities portfolio at market value	2	240 920 790	269 451 257	81 334 687	17 557 851
Options at market value	2,15	0	0	0	91 118
Net Unrealised gain on financial instruments	2,12,13,14	0	0	94 340	115 402
Cash at banks and time deposits		7 365 233	260 000	5 882 140	811 379
Other assets		793 958	1 006 103	617 780	0
Liabilities		<b>420 968</b>	<b>1 725 024</b>	<b>346 195</b>	<b>19 308</b>
Bank overdrafts		0	252 954	0	0
Net Unrealised loss on financial instruments	2,12,13,14	26 606	398 589	0	0
Securities reverse repurchase agreements	2,8	0	0	0	0
Other liabilities		394 362	1 073 481	346 195	19 308
Net asset value		<b>248 659 013</b>	<b>268 992 336</b>	<b>87 582 752</b>	<b>18 556 442</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>1 515 379</b>	<b>4 421 526</b>	<b>1 204 887</b>	<b>92 028</b>
Management and advisory fees	3	1 154 248	1 838 736	12 017	78 283
Bank interest		20 021	4 506	13 624	1 121
Interest on swaps	2	0	0	11 432	0
Other fees	6	358 376	503 847	86 343	22 826
Taxes	7	58 655	86 469	6 144	2 347
Performance fees	5	0	0	0	0
Transaction fees	21	0	221 719	12 071	11 617
Distribution fees	4	24 267	856	11	1 577
Total expenses		<b>1 615 567</b>	<b>2 656 133</b>	<b>141 642</b>	<b>117 771</b>
Net result from investments		<b>(100 188)</b>	<b>1 765 393</b>	<b>1 063 245</b>	<b>(25 743)</b>
Net realised result on:					
Investments securities	2	756 699	(21 990 634)	(551 269)	(338 877)
Financial instruments	2	11 624	(3 394 506)	(398 824)	(420 094)
Net realised result		<b>668 135</b>	<b>(23 619 747)</b>	<b>113 152</b>	<b>(784 714)</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		(12 536 823)	(54 470 725)	(2 443 975)	(1 190 152)
Financial instruments		(40 834)	(913 034)	(297 919)	(92 700)
Change in net assets due to operations		<b>(11 909 522)</b>	<b>(79 003 506)</b>	<b>(2 628 742)</b>	<b>(2 067 566)</b>
Net subscriptions/(redemptions)		<b>(10 064 360)</b>	<b>(22 683 282)</b>	<b>(29 084 586)</b>	<b>(2 120 568)</b>
Dividends paid	9	(455 403)	(65 639)	(455 813)	0
Increase/(Decrease) in net assets during the year/period		<b>(22 429 285)</b>	<b>(101 752 427)</b>	<b>(32 169 141)</b>	<b>(4 188 134)</b>
Net assets at the beginning of the financial year/period		<b>271 088 298</b>	<b>370 744 763</b>	<b>119 751 893</b>	<b>22 744 576</b>
Reevaluation of opening combined NAV					
Net assets at the end of the financial year/period		<b>248 659 013</b>	<b>268 992 336</b>	<b>87 582 752</b>	<b>18 556 442</b>



# BNP PARIBAS FUNDS SICAV

Frontiers Equity	Germany Multi-Factor Equity	Global Absolute Return Multi-Factor Equity	Global Bond Opportunities	Global Convertible	Global Environment
USD	EUR	EUR	EUR	USD	EUR
<b>59 092 206</b>	<b>76 329 054</b>	<b>507 954</b>	<b>524 661 889</b>	<b>648 739 150</b>	<b>1 146 955 619</b>
52 905 469	71 529 124	389 307	442 564 434	573 581 837	960 220 942
3 353 411	2 762 405	2 194	5 874 126	23 167 825	140 700 062
56 258 880	74 291 529	391 501	448 438 560	596 749 662	1 100 921 004
0	0	0	262 042	746 368	0
0	51 063	81 934	12 683 271	0	36 735
2 450 665	1 761 273	32 725	4 422 235	48 583 505	14 887 610
382 661	225 189	1 794	58 855 781	2 659 615	31 110 270
<b>20 414</b>	<b>215 265</b>	<b>708</b>	<b>93 632 361</b>	<b>6 352 244</b>	<b>7 142 620</b>
0	0	0	0	0	0
0	0	0	0	3 843 330	0
0	0	0	0	0	0
20 414	215 265	708	93 632 361	2 508 914	7 142 620
<b>59 071 792</b>	<b>76 113 789</b>	<b>507 246</b>	<b>431 029 528</b>	<b>642 386 906</b>	<b>1 139 812 999</b>
<b>803 502</b>	<b>1 389 436</b>	<b>35 123</b>	<b>6 862 857</b>	<b>1 944 247</b>	<b>10 173 432</b>
9 098	552 922	6 522	1 039 092	2 796 829	5 949 050
309	4 591	958	22 048	41 489	54 046
0	0	0	67 340	0	0
104 692	148 839	2 767	548 270	918 516	1 859 480
2 913	26 711	101	104 181	136 630	239 343
0	0	0	0	0	0
123 630	16 207	2 798	24 540	57 008	649 189
233	10 324	0	19 428	53 538	50 078
<b>240 875</b>	<b>759 594</b>	<b>13 146</b>	<b>1 824 899</b>	<b>4 004 010</b>	<b>8 801 186</b>
<b>562 627</b>	<b>629 842</b>	<b>21 977</b>	<b>5 037 958</b>	<b>(2 059 763)</b>	<b>1 372 246</b>
(3 723 226)	(6 606 748)	43 762	6 363 275	11 856 516	(9 811 848)
(12 519)	(2 082 720)	(70 736)	(10 496 607)	6 117 899	(134 082)
<b>(3 173 118)</b>	<b>(8 059 626)</b>	<b>(4 997)</b>	<b>904 626</b>	<b>15 914 652</b>	<b>(8 573 684)</b>
(9 248 878)	(4 207 046)	(262 724)	(4 098 792)	16 041 398	(69 473 177)
0	154 413	70 451	2 422 607	(7 215 924)	69 997
<b>(12 421 996)</b>	<b>(12 112 259)</b>	<b>(197 270)</b>	<b>(771 559)</b>	<b>24 740 126</b>	<b>(77 976 864)</b>
<b>375 035</b>	<b>(5 304 443)</b>	<b>(3 949 764)</b>	<b>(56 662 433)</b>	<b>(19 915 066)</b>	<b>43 826 794</b>
(1 479)	(35 511)	0	0	(710 078)	(5 529 590)
<b>(12 048 440)</b>	<b>(17 452 213)</b>	<b>(4 147 034)</b>	<b>(57 433 992)</b>	<b>4 114 982</b>	<b>(39 679 660)</b>
<b>71 120 232</b>	<b>93 566 002</b>	<b>4 654 280</b>	<b>488 463 520</b>	<b>638 271 924</b>	<b>1 179 492 659</b>
<b>59 071 792</b>	<b>76 113 789</b>	<b>507 246</b>	<b>431 029 528</b>	<b>642 386 906</b>	<b>1 139 812 999</b>

# BNP PARIBAS FUNDS SICAV

## Financial statements at 30/06/2020

		Global Equity	Global High Yield Bond	Global Inflation-Linked Bond	Global Low Vol Equity
	Expressed in Notes	USD	EUR	EUR	EUR
<b>Statement of net assets</b>					
Assets		<b>487 847 651</b>	<b>112 797 383</b>	<b>143 795 228</b>	<b>625 657 892</b>
<i>Securities portfolio at cost price</i>		378 568 550	110 683 350	130 543 165	606 813 399
<i>Unrealised gain/(loss) on securities portfolio</i>		98 254 963	(3 255 341)	6 478 564	11 454 139
Securities portfolio at market value	2	476 823 513	107 428 009	137 021 729	618 267 538
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,12,13,14	0	1 819 227	2 890 422	0
Cash at banks and time deposits		10 580 513	1 078 121	2 716 218	989 198
Other assets		443 625	2 472 026	1 166 859	6 401 156
Liabilities		<b>2 626 547</b>	<b>1 750 421</b>	<b>6 092 687</b>	<b>3 653 657</b>
Bank overdrafts		0	0	3 944 264	0
Net Unrealised loss on financial instruments	2,12,13,14	237 684	0	0	5 152
Securities reverse repurchase agreements	2,8	0	0	0	0
Other liabilities		2 388 863	1 750 421	2 148 423	3 648 505
Net asset value		<b>485 221 104</b>	<b>111 046 962</b>	<b>137 702 541</b>	<b>622 004 235</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>2 432 695</b>	<b>2 649 268</b>	<b>771 332</b>	<b>8 519 166</b>
Management and advisory fees	3	2 861 121	499 062	282 401	4 215 990
Bank interest		750	7 094	1 231	13 102
Interest on swaps	2	0	12 862	251	0
Other fees	6	823 938	131 753	158 069	1 167 359
Taxes	7	129 089	27 001	22 425	178 091
Performance fees	5	0	0	0	0
Transaction fees	21	267 219	0	3 237	491 772
Distribution fees	4	35 126	2 616	11 077	23 977
Total expenses		<b>4 117 243</b>	<b>680 388</b>	<b>478 691</b>	<b>6 090 291</b>
Net result from investments		<b>(1 684 548)</b>	<b>1 968 880</b>	<b>292 641</b>	<b>2 428 875</b>
Net realised result on:					
Investments securities	2	10 579 121	(1 403 126)	6 726 250	(34 638 290)
Financial instruments	2	547 905	(1 933 065)	(2 876 630)	(1 128 779)
Net realised result		<b>9 442 478</b>	<b>(1 367 311)</b>	<b>4 142 261</b>	<b>(33 338 194)</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		(8 533 399)	(6 921 664)	(1 019 285)	(57 150 832)
Financial instruments		(259 480)	627 528	4 468 162	(73 939)
Change in net assets due to operations		<b>649 599</b>	<b>(7 661 447)</b>	<b>7 591 138</b>	<b>(90 562 965)</b>
Net subscriptions/(redemptions)		<b>(50 561 883)</b>	<b>(9 850 188)</b>	<b>(28 840 202)</b>	<b>(64 436 339)</b>
Dividends paid	9	(1 580 627)	(1 731 773)	0	(1 119 506)
Increase/(Decrease) in net assets during the year/period		<b>(51 492 911)</b>	<b>(19 243 408)</b>	<b>(21 249 064)</b>	<b>(156 118 810)</b>
Net assets at the beginning of the financial year/period		<b>536 714 015</b>	<b>130 290 370</b>	<b>158 951 605</b>	<b>778 123 045</b>
Reevaluation of opening combined NAV					
Net assets at the end of the financial year/period		<b>485 221 104</b>	<b>111 046 962</b>	<b>137 702 541</b>	<b>622 004 235</b>

# BNP PARIBAS FUNDS SICAV

Global Multi-Factor Equity	Global Real Estate Securities	Green Bond	Green Tigers	Harmony	Health Care Innovators
USD	EUR	EUR	USD	EUR	EUR
<b>11 344 517</b>	<b>105 832 301</b>	<b>614 576 004</b>	<b>473 986 541</b>	<b>123 064 594</b>	<b>574 506 913</b>
10 467 606	109 683 801	582 772 191	444 274 226	118 328 071	449 762 962
545 039	(5 677 777)	11 414 573	8 664 694	(582 513)	92 324 638
11 012 645	104 006 024	594 186 764	452 938 920	117 745 558	542 087 600
0	0	229 320	0	126 832	0
0	0	1 756 288	0	0	0
305 433	1 483 122	1 643 186	15 624 271	704 734	24 740 292
26 439	343 155	16 760 446	5 423 350	4 487 470	7 679 021
<b>102 884</b>	<b>102 659</b>	<b>23 353 484</b>	<b>4 857 523</b>	<b>366 147</b>	<b>11 728 889</b>
0	0	0	0	0	0
74 463	0	0	0	52 771	0
0	0	0	0	0	0
28 421	102 659	23 353 484	4 857 523	313 376	11 728 889
<b>11 241 633</b>	<b>105 729 642</b>	<b>591 222 520</b>	<b>469 129 018</b>	<b>122 698 447</b>	<b>562 778 024</b>
<b>164 814</b>	<b>1 333 711</b>	<b>2 703 523</b>	<b>3 927 762</b>	<b>551 814</b>	<b>3 068 651</b>
29 151	202 691	696 491	1 204 797	322 760	3 427 191
340	6 337	14 058	377	2 525	50 533
0	0	0	0	0	0
24 638	178 803	542 931	697 219	93 150	924 953
1 895	13 724	109 603	74 005	26 642	178 969
0	0	0	0	0	0
7 360	155 750	7 882	427 968	42 701	201 458
0	229	2 766	2 077	0	17 715
<b>63 384</b>	<b>557 534</b>	<b>1 373 731</b>	<b>2 406 443</b>	<b>487 778</b>	<b>4 800 819</b>
<b>101 430</b>	<b>776 177</b>	<b>1 329 792</b>	<b>1 521 319</b>	<b>64 036</b>	<b>(1 732 168)</b>
(587 775)	(3 511 137)	1 307 150	8 984 628	(1 507 431)	21 323 197
(135 297)	98 240	2 940 350	(213 702)	508 719	112 682
<b>(621 642)</b>	<b>(2 636 720)</b>	<b>5 577 292</b>	<b>10 292 245</b>	<b>(934 676)</b>	<b>19 703 711</b>
(1 666 520)	(12 020 582)	2 335 907	(12 707 406)	(2 114 448)	8 067 173
(143 301)	0	1 325 378	0	(253 549)	188
<b>(2 431 463)</b>	<b>(14 657 302)</b>	<b>9 238 577</b>	<b>(2 415 161)</b>	<b>(3 302 673)</b>	<b>27 771 072</b>
<b>(8 181 613)</b>	<b>24 984 655</b>	<b>148 486 223</b>	<b>128 476 338</b>	<b>41 979 762</b>	<b>82 458 409</b>
(56)	(532 724)	(326 632)	(511 202)	(966 286)	(1 290 090)
<b>(10 613 132)</b>	<b>9 794 629</b>	<b>157 398 168</b>	<b>125 549 975</b>	<b>37 710 803</b>	<b>108 939 391</b>
<b>21 854 765</b>	<b>95 935 013</b>	<b>433 824 352</b>	<b>343 579 043</b>	<b>84 987 644</b>	<b>453 838 633</b>
<b>11 241 633</b>	<b>105 729 642</b>	<b>591 222 520</b>	<b>469 129 018</b>	<b>122 698 447</b>	<b>562 778 024</b>

# BNP PARIBAS FUNDS SICAV

## Financial statements at 30/06/2020

		Human Development	India Equity	Japan Equity	Japan Multi-Factor Equity
	Expressed in	EUR	USD	JPY	JPY
	Notes				
<b>Statement of net assets</b>					
Assets		<b>245 080 692</b>	<b>317 390 398</b>	<b>29 288 267 306</b>	<b>1 950 698 873</b>
<i>Securities portfolio at cost price</i>		231 413 007	295 511 326	26 639 600 970	1 978 471 495
<i>Unrealised gain/(loss) on securities portfolio</i>		9 766 074	(488 805)	1 299 114 369	(63 557 349)
Securities portfolio at market value	2	241 179 081	295 022 521	27 938 715 339	1 914 914 146
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,12,13,14	0	0	0	0
Cash at banks and time deposits		3 313 890	16 555 076	1 035 465 029	30 992 174
Other assets		587 721	5 812 801	314 086 938	4 792 553
Liabilities		<b>498 063</b>	<b>7 922 264</b>	<b>192 920 912</b>	<b>8 654 072</b>
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,12,13,14	0	0	19 946 036	4 180 000
Securities reverse repurchase agreements	2,8	0	0	0	0
Other liabilities		498 063	7 922 264	172 974 876	4 474 072
Net asset value		<b>244 582 629</b>	<b>309 468 134</b>	<b>29 095 346 394</b>	<b>1 942 044 801</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>2 673 106</b>	<b>6 127 124</b>	<b>319 322 433</b>	<b>23 695 327</b>
Management and advisory fees	3	630 470	1 930 324	100 570 284	9 114 991
Bank interest		16 664	4	1 409 355	73 828
Interest on swaps	2	0	0	0	0
Other fees	6	410 528	437 962	40 212 509	3 618 730
Taxes	7	28 429	47 297	4 456 227	638 366
Performance fees	5	0	0	0	0
Transaction fees	21	92 454	505 299	30 556 215	410 751
Distribution fees	4	80	33 162	899 103	0
Total expenses		<b>1 178 625</b>	<b>2 954 048</b>	<b>178 103 693</b>	<b>13 856 666</b>
Net result from investments		<b>1 494 481</b>	<b>3 173 076</b>	<b>141 218 740</b>	<b>9 838 661</b>
Net realised result on:					
Investments securities	2	7 216 265	(13 478 769)	(1 829 459 006)	(104 369 092)
Financial instruments	2	149 576	(11 003)	18 962 173	(59 780 018)
Net realised result		<b>8 860 322</b>	<b>(10 316 696)</b>	<b>(1 669 278 093)</b>	<b>(154 310 449)</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		(26 901 765)	(53 257 000)	(1 127 236 256)	(136 375 654)
Financial instruments		0	0	(80 800 006)	(5 595 000)
Change in net assets due to operations		<b>(18 041 443)</b>	<b>(63 573 696)</b>	<b>(2 877 314 355)</b>	<b>(296 281 103)</b>
Net subscriptions/(redemptions)		<b>6 847 004</b>	<b>(17 554 396)</b>	<b>(2 808 755 636)</b>	<b>(225 008 303)</b>
Dividends paid	9	(198 453)	(147 026)	(21 450 197)	0
Increase/(Decrease) in net assets during the year/period		<b>(11 392 892)</b>	<b>(81 275 118)</b>	<b>(5 707 520 188)</b>	<b>(521 289 406)</b>
Net assets at the beginning of the financial year/period		<b>255 975 521</b>	<b>390 743 252</b>	<b>34 802 866 582</b>	<b>2 463 334 207</b>
Reevaluation of opening combined NAV					
Net assets at the end of the financial year/period		<b>244 582 629</b>	<b>309 468 134</b>	<b>29 095 346 394</b>	<b>1 942 044 801</b>

# BNP PARIBAS FUNDS SICAV

Japan Small Cap	Latin America Equity	Local Emerging Bond	Multi-Asset Income	Nordic Small Cap	Pacific Real Estate Securities
JPY	USD	USD	EUR	EUR	EUR
<b>118 754 461 501</b>	<b>54 406 054</b>	<b>494 124 321</b>	<b>656 444 408</b>	<b>148 751 966</b>	<b>12 232 200</b>
90 208 515 488	66 312 870	384 730 133	628 017 088	133 059 351	13 364 331
19 942 115 020	(13 742 213)	(14 167 169)	(13 074 763)	13 120 700	(1 290 134)
110 150 630 508	52 570 657	370 562 964	614 942 325	146 180 051	12 074 197
0	0	0	3 508 619	0	0
0	0	2 967 631	7 704 283	0	0
7 679 847 642	1 284 499	5 259 593	11 808 597	1 810 394	75 280
923 983 351	550 898	115 334 133	18 480 584	761 521	82 723
<b>936 704 632</b>	<b>538 385</b>	<b>104 401 533</b>	<b>28 220 124</b>	<b>1 330 577</b>	<b>33 592</b>
0	0	0	0	0	0
60 897 004	0	0	0	414 932	0
0	0	0	0	0	0
875 807 628	538 385	104 401 533	28 220 124	915 645	33 592
<b>117 817 756 869</b>	<b>53 867 669</b>	<b>389 722 788</b>	<b>628 224 284</b>	<b>147 421 389</b>	<b>12 198 608</b>
<b>978 320 029</b>	<b>793 959</b>	<b>10 599 642</b>	<b>11 457 572</b>	<b>894 565</b>	<b>204 809</b>
626 152 468	435 780	1 711 057	2 964 467	1 125 613	100 778
16 200 670	0	0	83 521	12 112	406
0	0	527 800	353 281	0	0
129 280 285	102 218	436 581	979 404	260 453	26 913
13 815 880	16 332	61 120	191 228	38 889	4 673
0	0	0	0	0	0
53 879 621	137 826	86 020	465 694	59 694	21 745
968 243	6 337	21 720	74 402	7 537	118
<b>840 297 167</b>	<b>698 493</b>	<b>2 844 298</b>	<b>5 111 997</b>	<b>1 504 298</b>	<b>154 633</b>
<b>138 022 862</b>	<b>95 466</b>	<b>7 755 344</b>	<b>6 345 575</b>	<b>(609 733)</b>	<b>50 176</b>
(854 232 737)	(8 090 506)	(13 777 648)	(36 373 130)	(627 440)	(120 645)
82 467 205	(23 254)	(6 667 806)	(48 256 371)	(1 313 489)	(8 571)
<b>(633 742 670)</b>	<b>(8 018 294)</b>	<b>(12 690 110)</b>	<b>(78 283 926)</b>	<b>(2 550 662)</b>	<b>(79 040)</b>
(7 266 292 301)	(19 560 251)	(28 619 970)	(62 906 369)	(6 769 343)	(2 824 788)
(247 383 519)	0	(580 996)	6 134 417	(928 711)	0
<b>(8 147 418 490)</b>	<b>(27 578 545)</b>	<b>(41 891 076)</b>	<b>(135 055 878)</b>	<b>(10 248 716)</b>	<b>(2 903 828)</b>
<b>(806 994 088)</b>	<b>279 518</b>	<b>(66 364 802)</b>	<b>(61 378 032)</b>	<b>(22 067 405)</b>	<b>(662 928)</b>
(6 514 548)	(160 333)	(4 847 963)	(18 169 925)	(1 075 055)	(237 751)
<b>(8 960 927 126)</b>	<b>(27 459 360)</b>	<b>(113 103 841)</b>	<b>(214 603 835)</b>	<b>(33 391 176)</b>	<b>(3 804 507)</b>
<b>126 778 683 995</b>	<b>81 327 029</b>	<b>502 826 629</b>	<b>842 828 119</b>	<b>180 812 565</b>	<b>16 003 115</b>
<b>117 817 756 869</b>	<b>53 867 669</b>	<b>389 722 788</b>	<b>628 224 284</b>	<b>147 421 389</b>	<b>12 198 608</b>

# BNP PARIBAS FUNDS SICAV

## Financial statements at 30/06/2020

		Premia Opportunities	RMB Bond	Russia Equity	Seasons
	Expressed in Notes	EUR	USD	EUR	EUR
<b>Statement of net assets</b>					
Assets		<b>45 393 684</b>	<b>113 757 047</b>	<b>1 115 311 857</b>	<b>139 742 170</b>
<i>Securities portfolio at cost price</i>		43 485 058	104 468 234	1 189 658 639	108 570 356
<i>Unrealised gain/(loss) on securities portfolio</i>		(1 259 296)	(610 552)	(84 623 000)	(3 816 983)
Securities portfolio at market value	2	42 225 762	103 857 682	1 105 035 639	104 753 373
Options at market value	2,15	128 558	0	0	12 496 000
Net Unrealised gain on financial instruments	2,12,13,14	16 484	0	0	313 004
Cash at banks and time deposits		2 722 350	8 258 903	2 505 521	20 133 111
Other assets		300 530	1 640 462	7 770 697	2 046 682
Liabilities		<b>893 094</b>	<b>1 487 130</b>	<b>5 403 695</b>	<b>10 113 581</b>
Bank overdrafts		0	0	0	3 463
Net Unrealised loss on financial instruments	2,12,13,14	0	0	324 186	0
Securities reverse repurchase agreements	2,8	0	0	0	0
Other liabilities		893 094	1 487 130	5 079 509	10 110 118
Net asset value		<b>44 500 590</b>	<b>112 269 917</b>	<b>1 109 908 162</b>	<b>129 628 589</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>7 389</b>	<b>1 573 403</b>	<b>25 686 441</b>	<b>1 088</b>
Management and advisory fees	3	224 960	47 197	7 105 212	593 910
Bank interest		4 530	0	38 132	30 120
Interest on swaps	2	0	0	0	0
Other fees	6	54 610	82 161	1 609 404	71 476
Taxes	7	9 725	8 172	174 479	45 783
Performance fees	5	6 209	0	0	0
Transaction fees	21	15 100	1 070	877 354	393 047
Distribution fees	4	0	2	58 508	0
Total expenses		<b>315 134</b>	<b>138 602</b>	<b>9 863 089</b>	<b>1 134 336</b>
Net result from investments		<b>(307 745)</b>	<b>1 434 801</b>	<b>15 823 352</b>	<b>(1 133 248)</b>
Net realised result on:					
Investments securities	2	(2 544 076)	228 283	(90 357 555)	4 539 070
Financial instruments	2	2 584 969	(41 628)	(356 643)	7 182 461
Net realised result		<b>(266 852)</b>	<b>1 621 456</b>	<b>(74 890 846)</b>	<b>10 588 283</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		(2 978 494)	(1 159 594)	(234 617 840)	(14 479 404)
Financial instruments		22 556	0	(410 499)	3 229 740
Change in net assets due to operations		<b>(3 222 790)</b>	<b>461 862</b>	<b>(309 919 185)</b>	<b>(661 381)</b>
Net subscriptions/(redemptions)		<b>3 169 403</b>	<b>30 590 007</b>	<b>(40 222 510)</b>	<b>13 778 723</b>
Dividends paid	9	(51 429)	(60)	(4 047 627)	0
Increase/(Decrease) in net assets during the year/period		<b>(104 816)</b>	<b>31 051 809</b>	<b>(354 189 322)</b>	<b>13 117 342</b>
Net assets at the beginning of the financial year/period		<b>44 605 406</b>	<b>81 218 108</b>	<b>1 464 097 484</b>	<b>116 511 247</b>
Reevaluation of opening combined NAV					
Net assets at the end of the financial year/period		<b>44 500 590</b>	<b>112 269 917</b>	<b>1 109 908 162</b>	<b>129 628 589</b>

# BNP PARIBAS FUNDS SICAV

SMaRT Food	Sustainable Enhanced Bond 12M	Sustainable Euro Bond	Sustainable Euro Corporate Bond	Sustainable Global Corporate Bond	Sustainable Multi-Asset Balanced
EUR	EUR	EUR	EUR	USD	EUR
<b>792 823 374</b>	<b>1 805 188 338</b>	<b>642 805 177</b>	<b>1 665 310 784</b>	<b>400 261 001</b>	<b>754 517 582</b>
749 409 070	1 720 787 435	574 919 105	1 628 875 334	362 910 374	675 911 029
12 884 362	(29 602 386)	7 098 609	4 818 286	12 844 750	37 131 501
762 293 432	1 691 185 049	582 017 714	1 633 693 620	375 755 124	713 042 530
0	364 980	128 100	645 640	72 874	0
209 598	0	91 992	240 142	0	0
27 397 917	94 473 835	55 001 474	19 902 435	12 899 300	37 312 365
2 922 427	19 164 474	5 565 897	10 828 947	11 533 703	4 162 687
<b>4 806 411</b>	<b>9 603 275</b>	<b>6 657 076</b>	<b>15 884 320</b>	<b>12 604 014</b>	<b>11 349 425</b>
0	0	0	0	0	0
0	1 329 653	0	0	5 977 555	503 530
0	0	0	0	0	0
4 806 411	8 273 622	6 657 076	15 884 320	6 626 459	10 845 895
<b>788 016 963</b>	<b>1 795 585 063</b>	<b>636 148 101</b>	<b>1 649 426 464</b>	<b>387 656 987</b>	<b>743 168 157</b>
<b>4 981 606</b>	<b>12 880 244</b>	<b>4 009 387</b>	<b>11 178 868</b>	<b>5 127 271</b>	<b>194 292</b>
4 071 897	499 647	878 117	1 218 523	569 913	4 491 426
44 665	237 672	76 605	151 112	13 901	53 696
0	390 417	0	1 145 417	338 175	0
1 216 171	1 116 141	636 321	1 404 822	360 879	1 215 528
168 902	185 776	91 461	194 972	58 835	121 532
0	0	0	0	0	0
316 809	31 827	7 414	7 065	926	55 732
26 361	0	19 310	12 334	6 452	110 241
<b>5 844 805</b>	<b>2 461 480</b>	<b>1 709 228</b>	<b>4 134 245</b>	<b>1 349 081</b>	<b>6 048 155</b>
<b>(863 199)</b>	<b>10 418 764</b>	<b>2 300 159</b>	<b>7 044 623</b>	<b>3 778 190</b>	<b>(5 853 863)</b>
(28 866 560)	(15 673 012)	(304 832)	(4 943 125)	(2 424 139)	(10 192 709)
(561 527)	102 059	575 663	(5 770 348)	2 831 384	(4 866 747)
<b>(30 291 286)</b>	<b>(5 152 189)</b>	<b>2 570 990</b>	<b>(3 668 850)</b>	<b>4 185 435</b>	<b>(20 913 319)</b>
(55 110 105)	(11 846 951)	(3 057 474)	(30 061 966)	2 254 253	(18 275 073)
238 954	(2 179 142)	235 308	200 461	(6 431 736)	(632 242)
<b>(85 162 437)</b>	<b>(19 178 282)</b>	<b>(251 176)</b>	<b>(33 530 355)</b>	<b>7 952</b>	<b>(39 820 634)</b>
<b>103 305 214</b>	<b>(183 563 891)</b>	<b>(52 078 682)</b>	<b>183 172 452</b>	<b>44 440 307</b>	<b>69 846 461</b>
(2 508 443)	0	(53 593)	(2 007 150)	(2 989 655)	(1 728 203)
<b>15 634 334</b>	<b>(202 742 173)</b>	<b>(52 383 451)</b>	<b>147 634 947</b>	<b>41 458 604</b>	<b>28 297 624</b>
<b>772 382 629</b>	<b>1 998 327 236</b>	<b>688 531 552</b>	<b>1 501 791 517</b>	<b>346 198 383</b>	<b>714 870 533</b>
<b>788 016 963</b>	<b>1 795 585 063</b>	<b>636 148 101</b>	<b>1 649 426 464</b>	<b>387 656 987</b>	<b>743 168 157</b>

# BNP PARIBAS FUNDS SICAV

## Financial statements at 30/06/2020

		Sustainable Multi-Asset Growth	Sustainable Multi-Asset Stability	Target Risk Balanced	Telecom
	Expressed in Notes	EUR	EUR	EUR	EUR
<b>Statement of net assets</b>					
Assets		<b>431 204 084</b>	<b>1 135 033 169</b>	<b>1 715 773 950</b>	<b>0</b>
<i>Securities portfolio at cost price</i>		382 567 320	994 378 755	1 560 486 548	0
<i>Unrealised gain/(loss) on securities portfolio</i>		26 826 940	49 945 815	(10 150 370)	0
Securities portfolio at market value	2	409 394 260	1 044 324 570	1 550 336 178	0
Options at market value	2,15	0	0	6 279 548	0
Net Unrealised gain on financial instruments	2,12,13,14	0	0	1 631 163	0
Cash at banks and time deposits		18 674 490	83 710 589	150 694 801	0
Other assets		3 135 334	6 998 010	6 832 260	0
Liabilities		<b>6 273 228</b>	<b>11 161 566</b>	<b>10 500 375</b>	<b>0</b>
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,12,13,14	437 028	872 360	0	0
Securities reverse repurchase agreements	2,8	0	0	0	0
Other liabilities		5 836 200	10 289 206	10 500 375	0
Net asset value		<b>424 930 856</b>	<b>1 123 871 603</b>	<b>1 705 273 575</b>	<b>0</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>221 877</b>	<b>1 927 754</b>	<b>13 499 869</b>	<b>114 933</b>
Management and advisory fees	3	2 704 750	5 300 868	5 253 178	136 266
Bank interest		34 712	9 545	245 753	566
Interest on swaps	2	0	0	0	0
Other fees	6	683 665	1 706 090	1 873 989	36 737
Taxes	7	62 842	252 395	281 397	5 213
Performance fees	5	0	0	0	0
Transaction fees	21	31 647	82 718	652 902	20 403
Distribution fees	4	61 605	136 509	115 721	171
Total expenses		<b>3 579 221</b>	<b>7 488 125</b>	<b>8 422 940</b>	<b>199 356</b>
Net result from investments		<b>(3 357 344)</b>	<b>(5 560 371)</b>	<b>5 076 929</b>	<b>(84 423)</b>
Net realised result on:					
Investments securities	2	(5 803 859)	(12 058 139)	(28 805 404)	(2 006 449)
Financial instruments	2	(2 628 751)	(6 139 936)	(12 122 189)	10 293
Net realised result		<b>(11 789 954)</b>	<b>(23 758 446)</b>	<b>(35 850 664)</b>	<b>(2 080 579)</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		(16 141 496)	(5 021 490)	(114 791 052)	(729 435)
Financial instruments		(605 487)	(1 235 534)	(3 551 950)	0
Change in net assets due to operations		<b>(28 536 937)</b>	<b>(30 015 470)</b>	<b>(154 193 666)</b>	<b>(2 810 014)</b>
Net subscriptions/(redemptions)		<b>69 363 298</b>	<b>204 352 139</b>	<b>40 588 955</b>	<b>(59 177 969)</b>
Dividends paid	9	(1 256 262)	(1 988 780)	(20 140 740)	0
Increase/(Decrease) in net assets during the year/period		<b>39 570 099</b>	<b>172 347 889</b>	<b>(133 745 451)</b>	<b>(61 987 983)</b>
Net assets at the beginning of the financial year/period		<b>385 360 757</b>	<b>951 523 714</b>	<b>1 839 019 026</b>	<b>61 987 983</b>
Reevaluation of opening combined NAV					
Net assets at the end of the financial year/period		<b>424 930 856</b>	<b>1 123 871 603</b>	<b>1 705 273 575</b>	<b>0</b>



# BNP PARIBAS FUNDS SICAV

Turkey Equity	US Growth	US High Yield Bond	US Mid Cap	US Multi-Factor Corporate Bond	US Multi-Factor Equity
EUR	USD	USD	USD	USD	USD
<b>25 345 043</b>	<b>709 770 247</b>	<b>83 769 259</b>	<b>119 108 047</b>	<b>93 695 786</b>	<b>1 320 309 224</b>
25 873 018	431 761 767	82 124 760	115 332 997	88 762 473	1 169 621 204
(1 146 373)	252 193 489	(2 188 700)	(2 137 424)	3 566 349	116 853 552
24 726 645	683 955 256	79 936 060	113 195 573	92 328 822	1 286 474 756
0	0	0	0	0	0
0	0	0	0	184 591	0
281 322	24 056 273	1 544 861	5 113 917	168 888	31 740 702
337 076	1 758 718	2 288 338	798 557	1 013 485	2 093 766
<b>421 010</b>	<b>16 355 944</b>	<b>1 424 323</b>	<b>801 429</b>	<b>999 038</b>	<b>6 844 128</b>
0	0	0	0	0	0
0	414 276	61 510	102 865	0	4 532 346
0	0	0	0	0	0
421 010	15 941 668	1 362 813	698 564	999 038	2 311 782
<b>24 924 033</b>	<b>693 414 303</b>	<b>82 344 936</b>	<b>118 306 618</b>	<b>92 696 748</b>	<b>1 313 465 096</b>
<b>181 369</b>	<b>2 187 432</b>	<b>2 499 034</b>	<b>608 897</b>	<b>1 126 056</b>	<b>12 274 891</b>
212 244	3 332 714	481 105	872 439	2	3 798 673
1 357	5	510	21	1 653	9 721
0	0	0	0	0	0
48 918	1 026 333	122 010	201 431	58 055	2 077 597
8 317	148 365	27 090	30 755	3 349	254 180
0	0	0	0	0	0
79 700	105 696	0	31 601	1 945	463 277
18 346	19 310	3 681	4 774	0	35 954
<b>368 882</b>	<b>4 632 423</b>	<b>634 396</b>	<b>1 141 021</b>	<b>65 004</b>	<b>6 639 402</b>
<b>(187 513)</b>	<b>(2 444 991)</b>	<b>1 864 638</b>	<b>(532 124)</b>	<b>1 061 052</b>	<b>5 635 489</b>
(812 826)	41 645 828	(1 924 044)	(3 044 935)	743 319	(110 789 686)
(102 577)	273 616	(240 871)	120 151	153 296	5 646 051
<b>(1 102 916)</b>	<b>39 474 453</b>	<b>(300 277)</b>	<b>(3 456 908)</b>	<b>1 957 667</b>	<b>(99 508 146)</b>
(2 343 634)	9 644 902	(5 170 014)	(8 376 095)	3 134 710	(65 079 923)
0	(972 076)	(539 184)	(226 392)	(192 748)	(8 043 279)
<b>(3 446 550)</b>	<b>48 147 279</b>	<b>(6 009 475)</b>	<b>(12 059 395)</b>	<b>4 899 629</b>	<b>(172 631 348)</b>
<b>(4 792 286)</b>	<b>(65 117 665)</b>	<b>(12 885 661)</b>	<b>(14 993 670)</b>	<b>41 625 214</b>	<b>(302 490 774)</b>
(89 594)	(296 858)	(1 681 294)	(134 847)	0	(858 158)
<b>(8 328 430)</b>	<b>(17 267 244)</b>	<b>(20 576 430)</b>	<b>(27 187 912)</b>	<b>46 524 843</b>	<b>(475 980 280)</b>
<b>33 252 463</b>	<b>710 681 547</b>	<b>102 921 366</b>	<b>145 494 530</b>	<b>46 171 905</b>	<b>1 789 445 376</b>
<b>24 924 033</b>	<b>693 414 303</b>	<b>82 344 936</b>	<b>118 306 618</b>	<b>92 696 748</b>	<b>1 313 465 096</b>

# BNP PARIBAS FUNDS SICAV

## Financial statements at 30/06/2020

		US Short Duration Bond	US Small Cap	US Value Multi- Factor Equity	USD Money Market
	Expressed in Notes	USD	USD	USD	USD
<b>Statement of net assets</b>					
Assets		<b>114 633 257</b>	<b>577 816 021</b>	<b>49 337 311</b>	<b>453 388 668</b>
<i>Securities portfolio at cost price</i>		101 005 739	564 987 425	47 070 452	417 194 104
<i>Unrealised gain/(loss) on securities portfolio</i>		1 591 011	(9 877 208)	849 751	1 363 608
Securities portfolio at market value	2	102 596 750	555 110 217	47 920 203	418 557 712
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,12,13,14	0	0	0	0
Cash at banks and time deposits		1 014 661	22 057 224	1 353 501	34 266 153
Other assets		11 021 846	648 580	63 607	564 803
Liabilities		<b>11 073 929</b>	<b>6 211 916</b>	<b>412 839</b>	<b>2 670 335</b>
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,12,13,14	212 658	1 122 256	276 336	30 481
Securities reverse repurchase agreements	2,8	0	0	0	0
Other liabilities		10 861 271	5 089 660	136 503	2 639 854
Net asset value		<b>103 559 328</b>	<b>571 604 105</b>	<b>48 924 472</b>	<b>450 718 333</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>925 742</b>	<b>2 287 412</b>	<b>462 812</b>	<b>156 733</b>
Management and advisory fees	3	199 615	2 922 242	367 951	496 962
Bank interest		1 056	415	272	0
Interest on swaps	2	0	0	0	181 022
Other fees	6	107 117	707 773	99 223	350 150
Taxes	7	32 947	96 839	17 242	37 253
Performance fees	5	0	0	0	0
Transaction fees	21	857	233 080	17 924	0
Distribution fees	4	3 454	7 060	4 819	0
Total expenses		<b>345 046</b>	<b>3 967 409</b>	<b>507 431</b>	<b>1 065 387</b>
Net result from investments		<b>580 696</b>	<b>(1 679 997)</b>	<b>(44 619)</b>	<b>(908 654)</b>
Net realised result on:					
Investments securities	2	1 492 767	(7 195 798)	(6 359 397)	4 541 193
Financial instruments	2	550 622	1 618 004	(400 345)	0
Net realised result		<b>2 624 085</b>	<b>(7 257 791)</b>	<b>(6 804 361)</b>	<b>3 632 539</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		1 859 713	(49 086 126)	(3 331 238)	(1 184 941)
Financial instruments		(225 358)	(2 483 614)	(444 840)	(30 481)
Change in net assets due to operations		<b>4 258 440</b>	<b>(58 827 531)</b>	<b>(10 580 439)</b>	<b>2 417 117</b>
Net subscriptions/(redemptions)		<b>17 217 438</b>	<b>(40 391 990)</b>	<b>(4 668 880)</b>	<b>(30 125 945)</b>
Dividends paid	9	(288 535)	(168 976)	(254 654)	(151 184)
Increase/(Decrease) in net assets during the year/period		<b>21 187 343</b>	<b>(99 388 497)</b>	<b>(15 503 973)</b>	<b>(27 860 012)</b>
Net assets at the beginning of the financial year/period		<b>82 371 985</b>	<b>670 992 602</b>	<b>64 428 445</b>	<b>478 578 345</b>
Reevaluation of opening combined NAV					
Net assets at the end of the financial year/period		<b>103 559 328</b>	<b>571 604 105</b>	<b>48 924 472</b>	<b>450 718 333</b>

# BNP PARIBAS FUNDS SICAV

Combined

EUR

**50 580 822 783**

45 977 564 132

2 158 573 466

48 136 137 598

28 354 015

49 896 336

1 474 235 487

892 199 347

**989 119 656**

13 260 226

40 735 484

10 913 259

924 210 687

**49 591 703 127**

**449 238 409**

178 388 422

3 097 761

12 678 945

62 259 609

9 074 884

20 216

17 356 043

1 656 369

**284 532 249**

**164 706 160**

(575 153 670)

(139 262 468)

**(549 709 978)**

(2 260 634 150)

(23 474 832)

**(2 833 818 960)**

**(926 956 382)**

(134 285 627)

**(3 895 060 969)**

**53 483 621 148**

**3 142 948**

**49 591 703 127**

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 10)

<b>Absolute Return Global Opportunities</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	0	12 737 911	11 337 121	
Net asset value per share				
Share "Classic - Capitalisation"	0	103.06	96.02	28 721.772
Share "I - Capitalisation"	0	109 507.71	102 440.78	57.201
Share "N - Capitalisation"	0	95.08	88.25	5 511.491
Share "Privilege - Capitalisation"	0	105.52	98.63	22 643.442
<b>Absolute Return Low Vol Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	105 835 330	22 899 219	21 078 646	
Net asset value per share				
Share "Classic - Capitalisation"	101.85	103.02	100.32	53 884.192
Share "Classic - Distribution"	100.89	102.06	99.39	7 940.200
Share "Classic RH CZK - Capitalisation"	91.85	94.77	92.54	1 220 688.671
Share "Classic RH SEK - Capitalisation"	93.61	94.82	92.21	300.000
Share "Classic RH USD - Capitalisation"	98.35	102.34	100.45	10.733
Share "I - Capitalisation"	105.63	107.50	105.00	83 102.038
Share "I - Distribution"	96.06	97.82	95.52	10.000
Share "I RH CHF - Capitalisation"	91.40	92.55	90.36	300.000
Share "I RH SEK - Capitalisation"	95.33	97.03	94.67	300.000
Share "N - Capitalisation"	98.71	99.50	96.72	5 141.948
Share "Privilege - Capitalisation"	96.73	98.23	95.85	7 010.807
Share "Privilege - Distribution"	96.68	98.18	95.80	7 470.707
Share "X - Capitalisation"	102.40	0	0	0
<b>Absolute Return Medium Vol Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
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
<b>Absolute Return Multi-Strategy</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	275 104 538	248 048 691	202 750 690	
Net asset value per share				
Share "Classic - Capitalisation"	94.24	93.36	91.38	51 153.417
Share "Classic - Distribution"	97.73	96.90	94.93	10.000
Share "Classic RH USD - Capitalisation"	99.87	101.92	100.42	53 263.531
Share "I - Capitalisation"	96.47	96.34	94.71	529 448.870
Share "I RH USD - Capitalisation"	102.17	105.11	103.79	330.543
Share "N - Capitalisation"	95.17	94.14	92.18	1.000
Share "Privilege RH USD - Capitalisation"	100.13	102.85	101.70	100.000
Share "X - Capitalisation"	98.18	98.51	97.09	1 474 155.032

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 10)

<b>Aqua</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	1 287 265 673	2 110 609 004	1 992 189 933	
Net asset value per share				
Share "Classic - Capitalisation"	110.91	149.93	133.82	5 713 247.281
Share "Classic - Distribution"	91.43	120.71	104.79	1 567 942.446
Share "Classic RH CZK - Capitalisation"	973.63	1 340.84	1 197.05	441 766.737
Share "Classic RH SGD MD - Distribution"	88.80	117.70	102.96	2 077.656
Share "Classic RH USD - Capitalisation"	97.73	135.95	122.69	70 751.945
Share "Classic RH USD MD - Distribution"	91.92	122.03	107.64	72 318.710
Share "Classic SGD - Capitalisation"	88.22	115.54	107.08	1 046.962
Share "Classic USD - Capitalisation"	126.78	168.30	150.29	181 581.858
Share "Classic USD - Distribution"	88.74	115.02	99.83	5 785.809
Share "I - Capitalisation"	176.29	240.99	216.29	1 982 636.144
Share "Life - Capitalisation"	99.12	135.98	122.27	831 842.231
Share "N - Capitalisation"	109.85	147.39	131.06	234 200.049
Share "Privilege - Capitalisation"	169.49	231.58	207.78	1 920 852.703
Share "Privilege - Distribution"	89.33	119.21	104.04	93 125.397
Share "Privilege CHF - Capitalisation"	0	115.46	101.42	1 552.133
Share "Privilege GBP - Capitalisation"	93.13	120.12	115.62	2 502.275
Share "Privilege USD - Capitalisation"	88.99	119.39	107.18	29 424.885
Share "X - Capitalisation"	118.31	162.94	146.78	206 293.472
Share "X USD - Capitalisation"	0	114.90	103.57	2 593.000

<b>Asia ex-Japan Bond</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	140 725 317	61 592 329	57 642 810	
Net asset value per share				
Share "Classic - Capitalisation"	157.49	172.05	171.80	127 904.915
Share "Classic - Distribution"	120.54	125.96	121.04	48 558.025
Share "Classic EUR - Capitalisation"	144.48	160.74	160.41	23 586.750
Share "Classic EUR - Distribution"	104.08	110.81	106.54	60 300.031
Share "Classic MD - Distribution"	83.81	87.34	85.00	110 954.743
Share "Classic RH AUD MD - Distribution"	82.61	85.88	82.96	21 140.817
Share "Classic RH EUR - Capitalisation"	98.94	104.97	103.57	5 060.183
Share "Classic RH SGD MD - Distribution"	82.79	86.54	83.86	10 852.472
Share "I - Capitalisation"	196.50	216.55	217.27	675.889
Share "I RH EUR - Capitalisation"	105.06	112.36	111.37	39 408.052
Share "N - Capitalisation"	97.31	105.77	105.35	2 009.133
Share "N RH EUR - Distribution"	88.17	88.94	84.27	642.175
Share "Privilege - Capitalisation"	109.60	120.48	120.66	1 883.000
Share "Privilege - Distribution"	102.34	107.59	103.70	8 398.567

<b>Asia ex-Japan Equity</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	449 158 874	683 717 713	600 141 343	
Net asset value per share				
Share "Classic - Capitalisation"	138.67	161.60	146.97	240 567.433
Share "Classic - Distribution"	456.79	519.33	459.40	10 782.848
Share "Classic EUR - Capitalisation"	618.44	733.96	667.11	274 358.976
Share "Classic EUR - Distribution"	399.93	463.16	409.83	151 216.380
Share "Classic MD - Distribution"	0	107.10	96.22	5 923.929
Share "Classic RH AUD - Capitalisation"	140.38	161.05	142.79	300.000
Share "Classic RH SGD - Capitalisation"	138.21	159.55	144.09	300.000
Share "I - Capitalisation"	129.28	152.19	139.12	32 867.378
Share "I EUR - Capitalisation"	708.37	849.23	775.71	62 478.225
Share "N - Capitalisation"	0	109.50	99.19	9.436
Share "N RH EUR - Distribution"	138.84	151.61	131.62	12 544.209
Share "Privilege - Capitalisation"	179.49	211.06	192.82	453 379.581
Share "Privilege - Distribution"	0	110.40	98.08	9.059
Share "Privilege EUR - Capitalisation"	0	110.97	101.31	896.963
Share "Privilege EUR - Distribution"	132.17	154.47	137.33	68 387.336
Share "X - Capitalisation"	84.58	100.17	91.84	1 362 093.777

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 10)

<b>Asia ex-Japan Small Cap</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	40 857 226	38 772 042	32 446 880	
Net asset value per share				
Share "Classic - Capitalisation"	762.46	854.92	796.69	35 492.582
Share "Classic - Distribution"	438.68	478.23	430.83	7 373.166
Share "I - Capitalisation"	91.89	104.16	97.64	10.000
Share "N - Capitalisation"	89.12	99.18	92.09	10.000
Share "Privilege - Capitalisation"	91.09	103.17	96.60	10.000
Share "Privilege - Distribution"	89.12	98.11	88.84	10.000
Share "X - Capitalisation"	92.25	105.38	99.12	9 988.328
<b>Belgium Equity</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	0	316 405 662	228 840 660	
Net asset value per share				
Share "Classic - Capitalisation"	0	983.08	842.40	182 748.496
Share "Classic - Distribution"	0	356.96	293.38	131 563.539
Share "X - Capitalisation"	0	12 649.47	10 912.54	3 326.007
<b>Brazil Equity</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	194 854 267	151 953 801	86 259 778	
Net asset value per share				
Share "Classic - Capitalisation"	98.29	125.43	80.10	970 819.126
Share "Classic - Distribution"	66.71	82.41	50.23	60 262.305
Share "Classic EUR - Capitalisation"	85.98	111.74	71.32	45 189.399
Share "I - Capitalisation"	112.14	144.71	93.04	1.001
Share "N - Capitalisation"	89.81	113.76	72.37	24 811.094
Share "Privilege - Capitalisation"	86.61	111.65	71.65	828.500
<b>China A-Shares</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	68 453 406	71 439 352	81 425 852	
Net asset value per share				
Share "Classic - Capitalisation"	142.24	199.26	216.35	11 751.989
Share "Classic - Distribution"	71.40	98.19	104.59	772.531
Share "Classic EUR - Capitalisation"	151.09	215.52	233.87	25 470.955
Share "I - Capitalisation"	108.43	153.66	167.82	1 773.200
Share "I EUR - Capitalisation"	94.85	136.90	149.43	413 632.852
Share "N - Capitalisation"	71.95	100.05	108.24	10.000
Share "Privilege - Capitalisation"	95.16	134.64	146.92	16 290.675
Share "X - Capitalisation"	73.92	105.37	115.46	10.000

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 10)

<b>China Equity</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	383 782 405	611 972 742	995 608 655	
Net asset value per share				
Share "Classic - Capitalisation"	357.05	482.09	541.51	240 167.566
Share "Classic - Distribution"	217.25	286.81	315.69	33 450.144
Share "Classic EUR - Capitalisation"	131.97	181.46	203.71	1 167 055.051
Share "Classic EUR - Distribution"	105.94	142.46	156.81	36 125.078
Share "I - Capitalisation"	403.02	550.24	621.48	503 357.834
Share "I EUR - Capitalisation"	84.67	117.72	132.89	1 049 221.954
Share "N - Capitalisation"	325.68	436.45	488.42	39 326.132
Share "Privilege - Capitalisation"	117.35	160.04	180.66	498 640.266
Share "Privilege - Distribution"	100.32	133.78	147.99	1 586.000
Share "Privilege EUR - Capitalisation"	0	0	106.35	22 276.766
<b>Climate Impact</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	612 145 863	1 085 563 855	1 308 406 619	
Net asset value per share				
Share "Classic - Capitalisation"	155.99	211.00	193.82	2 245 774.536
Share "Classic - Distribution"	124.36	165.01	147.89	316 218.594
Share "Classic USD - Capitalisation"	86.49	114.89	105.61	20 118.423
Share "I - Capitalisation"	181.26	248.55	229.87	1 737 517.957
Share "I Plus - Capitalisation"	0	0	101.07	10.000
Share "N - Capitalisation"	131.23	176.18	161.22	37 605.204
Share "Privilege - Capitalisation"	1 411.94	1 933.83	1 787.44	21 051.541
Share "Privilege - Distribution"	94.80	127.38	114.89	168 210.105
Share "Privilege USD - Capitalisation"	88.48	118.96	110.02	24 010.197
Share "X - Capitalisation"	97.82	135.42	125.84	1 630 552.582
Share "X - Distribution"	0	118.10	107.09	1 443 023.110
<b>Consumer Innovators</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	217 305 687	341 196 291	462 562 275	
Net asset value per share				
Share "Classic - Capitalisation"	177.15	226.64	244.73	1 292 605.199
Share "Classic - Distribution"	130.58	164.16	174.19	218 398.579
Share "Classic USD - Capitalisation"	202.51	254.40	274.88	105 880.364
Share "I - Capitalisation"	209.72	271.03	294.15	151 689.709
Share "N - Capitalisation"	208.76	265.07	285.17	20 209.432
Share "Privilege - Capitalisation"	230.53	297.59	322.80	67 667.521
Share "Privilege - Distribution"	157.26	199.50	212.66	47 224.978

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 10)

<b>Disruptive Technology</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	407 617 182	961 257 704	1 734 912 777	
Net asset value per share				
Share "Classic - Capitalisation"	835.79	1 168.62	1 311.12	669 889.743
Share "Classic - Distribution"	693.14	947.94	1 040.00	107 804.655
Share "Classic CZK - Capitalisation"	958.96	1 323.56	1 556.72	51 609.469
Share "Classic H EUR - Capitalisation"	87.12	117.02	130.25	1 147 665.699
Share "Classic USD - Capitalisation"	959.11	1 316.87	1 478.31	34 610.994
Share "Classic USD - Distribution"	246.28	330.65	362.72	20 920.311
Share "I - Capitalisation"	936.17	1 322.30	1 491.06	183 517.134
Share "I GBP - Capitalisation"	88.79	118.41	143.23	807.203
Share "I Plus - Capitalisation"	0	108.21	122.11	349 252.816
Share "I USD - Capitalisation"	0	105.94	119.54	168 332.789
Share "N - Capitalisation"	380.78	528.44	590.67	48 474.341
Share "Privilege - Capitalisation"	260.40	367.40	414.06	165 137.478
Share "Privilege - Distribution"	218.30	301.27	332.04	38 860.042
Share "Privilege H EUR - Capitalisation"	84.68	114.87	127.06	44 193.303
Share "Privilege RH USD - Capitalisation"	97.02	140.92	160.19	1 036.414
Share "Privilege USD - Capitalisation"	91.22	126.37	142.48	165 080.825
Share "UP4 - Distribution"	0	0	111.91	441 964.193
Share "X - Capitalisation"	0	0	110.33	174 765.129
<b>Emerging Bond</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	341 570 636	1 067 581 875	751 158 762	
Net asset value per share				
Share "Classic - Capitalisation"	425.38	484.18	463.26	41 613.041
Share "Classic - Distribution"	74.54	79.39	71.62	151 244.337
Share "Classic EUR - Capitalisation"	371.13	430.22	411.41	15 564.651
Share "Classic EUR - Distribution"	262.78	285.23	257.66	14 175.998
Share "Classic H AUD MD - Distribution"	77.26	82.13	73.46	8 137.551
Share "Classic H EUR - Capitalisation"	91.90	101.61	95.89	153 722.913
Share "Classic H EUR - Distribution"	87.08	89.97	79.93	148 306.736
Share "Classic MD - Distribution"	91.64	97.54	89.21	131 782.153
Share "I - Capitalisation"	34.83	39.99	38.44	3 553 044.959
Share "IH EUR - Capitalisation"	103.26	115.18	109.17	2 565 785.585
Share "N - Capitalisation"	385.91	437.06	417.13	10 996.072
Share "Privilege - Capitalisation"	27.22	31.19	29.96	298 569.272
Share "Privilege H EUR - Capitalisation"	92.83	103.31	97.77	6 008.044
Share "X - Capitalisation"	122.64	141.62	136.47	1 482 859.476



# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 10)

Emerging Bond Opportunities	USD	USD	USD	Number of shares
	31/12/2018	31/12/2019	30/06/2020	30/06/2020
Net assets	337 753 599	551 306 469	450 109 161	
Net asset value per share				
Share "Classic - Capitalisation"	203.55	227.98	210.71	161 341.295
Share "Classic - Distribution"	135.49	142.20	123.58	39 801.459
Share "Classic EUR MD - Distribution"	90.71	95.84	84.42	4 325.110
Share "Classic HKD MD - Distribution"	85.03	87.66	76.73	36 600.144
Share "Classic MD - Distribution"	18.89	19.53	17.18	4 477 896.429
Share "Classic RH AUD MD - Distribution"	84.83	87.67	75.83	10 556.939
Share "Classic RH CNH MD - Distribution"	840.24	858.53	751.87	300.000
Share "Classic RH EUR - Capitalisation"	65.59	71.24	64.84	495 616.926
Share "Classic RH EUR - Distribution"	20.27	20.62	17.65	400 559.625
Share "Classic RH HKD MD - Distribution"	85.18	88.44	77.97	300.000
Share "Classic RH SGD MD - Distribution"	84.96	88.13	76.92	300.000
Share "Classic RH ZAR MD - Distribution"	848.86	868.80	745.91	32 080.688
Share "Classic SGD MD - Distribution"	87.53	89.32	81.68	796.540
Share "I - Capitalisation"	110.54	125.15	116.30	833 505.034
Share "I Plus RH EUR - Capitalisation"	88.81	97.98	89.89	566 586.000
Share "I RH EUR - Capitalisation"	75.03	82.46	75.50	122 353.222
Share "N - Capitalisation"	112.57	125.45	115.66	13 828.528
Share "Privilege - Capitalisation"	95.46	107.83	100.08	917 721.292
Share "Privilege EUR - Capitalisation"	0	107.25	99.50	240 532.210
Share "Privilege RH EUR - Capitalisation"	87.94	96.34	88.14	300.000
Share "Privilege RH EUR - Distribution"	66.26	67.99	58.40	20 062.704
Share "X - Capitalisation"	112.59	127.94	119.25	10 401.199
<b>Emerging Equity</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	990 346 380	1 019 680 945	843 320 221	
Net asset value per share				
Share "Classic - Capitalisation"	584.25	687.45	669.86	199 741.552
Share "Classic - Distribution"	134.48	154.17	145.83	231 847.898
Share "Classic CZK - Capitalisation"	0	1 052.11	1 074.10	6 281.952
Share "Classic EUR - Capitalisation"	113.27	135.73	132.18	2 383 113.577
Share "Classic EUR - Distribution"	92.91	108.50	102.67	60 001.547
Share "I - Capitalisation"	681.28	810.58	794.22	128 212.324
Share "I EUR - Capitalisation"	0	106.10	103.90	2 902.550
Share "N - Capitalisation"	170.45	199.07	193.25	29 007.689
Share "Privilege - Capitalisation"	93.56	111.20	108.90	386 647.559
Share "Privilege EUR - Capitalisation"	0	106.07	103.81	165 643.279
Share "X - Capitalisation"	101.02	121.10	119.09	1 221 848.335
<b>Emerging Multi-Asset Income</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	160 860 528	120 015 522	93 562 941	
Net asset value per share				
Share "Classic - Capitalisation"	108.29	123.65	107.21	98 103.645
Share "Classic - Distribution"	96.72	104.26	84.51	1 019.931
Share "Classic EUR - Capitalisation"	107.11	124.54	107.93	65 941.041
Share "Classic EUR - Distribution"	95.27	104.65	84.96	41 680.028
Share "Classic HKD MD - Distribution"	90.19	96.77	79.98	271 080.000
Share "Classic MD - Distribution"	89.41	96.33	79.99	105 012.293
Share "Classic RH AUD MD - Distribution"	91.32	97.97	80.06	26 755.793
Share "Classic RH CNH MD - Distribution"	91.99	97.79	80.78	349 091.345
Share "Classic RH EUR - Capitalisation"	88.58	98.06	84.02	18 576.381
Share "Classic RH EUR - Distribution"	82.44	86.18	68.98	1 812.563
Share "Classic RH SGD MD - Distribution"	91.95	99.29	81.89	34 373.781
Share "I - Capitalisation"	111.40	128.29	111.72	19 928.691
Share "I RH EUR - Capitalisation"	88.16	98.41	84.61	5 582.266
Share "Privilege - Capitalisation"	99.75	114.69	0	0
Share "Privilege EUR - Distribution"	85.02	94.08	76.64	1 030.000
Share "X - Capitalisation"	112.34	130.03	113.52	419 066.557

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## Key figures relating to the last 3 years (Note 10)

<b>Energy Transition</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	166 991 108	138 767 307	308 896 070	
Net asset value per share				
Share "Classic - Capitalisation"	448.67	468.57	581.35	103 029.014
Share "Classic - Distribution"	259.46	261.33	315.49	81 419.903
Share "Classic USD - Capitalisation"	65.01	66.67	82.76	959 045.647
Share "Classic USD - Distribution"	296.42	293.03	353.66	4 474.634
Share "I - Capitalisation"	511.11	539.26	672.45	54 893.075
Share "N - Capitalisation"	410.10	425.09	525.44	6 553.587
Share "Privilege - Capitalisation"	78.80	83.04	103.49	39 047.678
Share "Privilege - Distribution"	65.30	66.38	80.50	127 424.266
Share "X - Capitalisation"	0	0	1 368.98	70 548.121
<b>Enhanced Bond 6M</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	4 257 597 185	3 631 459 115	2 625 825 474	
Net asset value per share				
Share "Classic - Capitalisation"	108.05	109.69	108.58	1 412 788.725
Share "Classic - Distribution"	100.68	102.20	101.18	90 983.138
Share "I - Capitalisation"	111.52	113.46	112.44	11 582 622.366
Share "I - Distribution"	98.46	100.16	99.26	200 201.000
Share "I Plus - Capitalisation"	98.42	100.18	99.31	4 615 737.492
Share "Life - Capitalisation"	98.50	0	0	0
Share "N - Capitalisation"	104.69	106.17	105.04	64 548.772
Share "Privilege - Capitalisation"	87.91	89.37	88.54	3 363 331.883
Share "Privilege - Distribution"	100.87	102.55	101.59	52 948.877
Share "X - Capitalisation"	113.35	115.42	114.44	3 256 506.393
<b>Euro Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	886 149 582	859 782 659	836 060 648	
Net asset value per share				
Share "Classic - Capitalisation"	219.43	227.78	228.38	985 800.124
Share "Classic - Distribution"	112.56	116.05	116.36	611 961.916
Share "I - Capitalisation"	22.20	23.19	23.33	6 008 583.931
Share "N - Capitalisation"	199.68	206.26	206.28	15 850.482
Share "Privilege - Capitalisation"	162.15	169.09	169.91	331 350.602
Share "Privilege - Distribution"	110.95	114.91	115.47	139 372.228
Share "X - Capitalisation"	121.86	127.70	128.64	2 517 845.111
<b>Euro Bond Opportunities</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	0	324 415 563	261 558 631	
Net asset value per share				
Share "Classic - Capitalisation"	0	446.58	440.16	323 440.250
Share "Classic - Distribution"	0	26.35	25.97	2 441 285.803
Share "I - Capitalisation"	0	488.47	483.00	16 699.379
Share "N - Capitalisation"	0	144.37	141.95	54 170.619
Share "Privilege - Capitalisation"	0	122.84	121.36	329 934.226
Share "X - Capitalisation"	0	99.53	98.09	1.061

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## Key figures relating to the last 3 years (Note 10)

<b>Euro Corporate Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	2 047 274 736	2 257 780 682	2 149 192 783	
Net asset value per share				
Share "Classic - Capitalisation"	183.68	194.58	190.04	1 087 819.941
Share "Classic - Distribution"	112.48	117.66	114.17	875 218.436
Share "Classic H CZK - Capitalisation"	104.23	112.58	110.30	1 132 564.248
Share "I - Capitalisation"	204.15	217.65	213.25	3 154 734.195
Share "I - Distribution"	103.07	108.19	105.32	638 688.152
Share "N - Capitalisation"	168.35	177.44	172.87	28 021.479
Share "Privilege - Capitalisation"	155.67	165.64	162.14	506 150.511
Share "Privilege - Distribution"	111.04	116.68	113.48	800 089.928
Share "X - Capitalisation"	218.90	234.08	229.69	2 014 689.767
Share "X - Distribution"	0	205.74	200.59	2 280 142.115
<b>Euro Corporate Bond Opportunities</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	0	295 517 255	245 609 451	
Net asset value per share				
Share "Classic - Capitalisation"	0	115.92	111.20	1 318 960.762
Share "Classic - Distribution"	0	110.29	105.11	214 699.778
Share "I - Capitalisation"	0	0	101.77	1 000.000
Share "N - Capitalisation"	0	103.30	98.84	174 931.333
Share "X - Capitalisation"	0	105.51	101.69	580 022.632
<b>Euro Covered Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	128 383 901	132 132 443	109 403 185	
Net asset value per share				
Share "Classic - Capitalisation"	111.95	113.24	113.88	2 919.356
Share "Classic - Distribution"	107.66	108.88	109.49	377.429
Share "I - Capitalisation"	116.88	118.96	120.02	907 261.097
Share "Privilege - Capitalisation"	0	99.44	100.20	1 356.256
Share "X - Capitalisation"	109.61	111.84	112.84	1.000
<b>Euro Defensive Equity</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	40 204 319	49 070 110	43 942 776	
Net asset value per share				
Share "Classic - Capitalisation"	139.93	157.11	145.46	109 051.543
Share "Classic - Distribution"	106.23	114.82	102.49	2 026.938
Share "I - Capitalisation"	107.46	120.46	112.00	248 633.441
Share "Privilege - Capitalisation"	0	105.75	98.22	254.000

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## Key figures relating to the last 3 years (Note 10)

Euro Equity	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	30/06/2020	
Net assets	1 350 015 548	1 622 216 356	1 474 089 714	
Net asset value per share				
Share "Classic - Capitalisation"	452.48	548.72	513.05	1 176 335.194
Share "Classic - Distribution"	242.63	284.77	256.20	338 537.653
Share "Classic H CZK - Capitalisation"	38.61	47.52	44.76	10 780 947.745
Share "Classic H SGD - Capitalisation"	117.27	145.29	136.57	300.000
Share "Classic H USD - Capitalisation"	116.93	146.07	137.88	11 539.970
Share "Classic USD - Capitalisation"	517.32	616.04	576.37	274.123
Share "I - Capitalisation"	528.81	647.79	608.74	570 528.270
Share "I - Distribution"	97.01	115.03	104.03	57 610.999
Share "N - Capitalisation"	414.58	499.00	464.83	15 332.882
Share "Privilege - Capitalisation"	154.14	188.61	177.13	982 925.208
Share "Privilege - Distribution"	109.13	129.25	116.82	29 484.931
Share "X - Capitalisation"	164.33	202.52	190.88	1 185 004.978
<b>Euro Government Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	1 162 338 111	1 275 227 375	1 307 707 734	
Net asset value per share				
Share "Classic - Capitalisation"	393.61	416.11	422.53	200 293.630
Share "Classic - Distribution"	229.68	241.02	244.22	28 198.686
Share "I - Capitalisation"	211.87	225.42	229.64	3 844 557.451
Share "N - Capitalisation"	359.14	377.78	382.65	13 688.456
Share "Privilege - Capitalisation"	211.03	224.10	228.07	143 496.200
Share "Privilege - Distribution"	115.77	122.03	123.95	82 828.773
Share "X - Capitalisation"	462.06	492.85	502.69	567 172.706
<b>Euro High Quality Government Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	0	353 043 827	327 236 138	
Net asset value per share				
Share "Classic - Capitalisation"	0	121.70	124.34	9 770.504
Share "Classic - Distribution"	0	117.84	120.36	79 617.568
Share "I - Capitalisation"	0	13 069.43	13 372.38	1 698.107
Share "Privilege - Capitalisation"	0	102.52	104.86	1 431.888
Share "Privilege - Distribution"	0	102.52	104.87	1.000
Share "X - Capitalisation"	0	118.16	121.00	2 426 297.675
<b>Euro High Yield Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	567 414 843	567 933 848	457 339 033	
Net asset value per share				
Share "Classic - Capitalisation"	193.68	212.85	202.54	331 357.888
Share "Classic - Distribution"	94.28	98.95	91.04	1 288 248.143
Share "Classic H USD - Capitalisation"	113.14	127.93	123.15	300.000
Share "Classic H USD MD - Distribution"	95.86	101.42	94.00	1 010.000
Share "Classic MD - Distribution"	87.81	92.88	86.05	19 775.540
Share "I - Capitalisation"	218.23	241.84	231.09	568 231.565
Share "I - Distribution"	94.65	100.19	92.58	524 284.399
Share "N - Capitalisation"	95.54	104.54	99.23	32 189.363
Share "N - Distribution"	115.83	120.96	111.01	11 104.054
Share "Privilege - Capitalisation"	134.07	148.39	141.69	39 849.769
Share "Privilege - Distribution"	96.20	101.69	93.90	45 296.646
Share "X - Capitalisation"	142.64	158.95	152.30	505 252.535

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## Key figures relating to the last 3 years (Note 10)

<b>Euro High Yield Short Duration Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	127 284 938	130 166 528	122 013 793	
Net asset value per share				
Share "Classic - Capitalisation"	111.25	110.09	106.08	341 990.739
Share "Classic - Distribution"	92.94	94.38	88.20	36 715.815
Share "Classic H USD - Capitalisation"	103.82	121.44	118.31	35 998.988
Share "Classic H USD - Distribution"	94.23	95.78	90.48	26 141.740
Share "I - Capitalisation"	111.88	114.63	110.89	270 604.057
Share "IH USD - Capitalisation"	107.19	123.14	122.02	593.001
Share "N - Distribution"	94.29	94.36	87.96	592.292
Share "N H USD - Capitalisation"	108.31	117.56	114.20	3 129.781
Share "Privilege H USD - Capitalisation"	113.49	124.52	121.60	38 005.448
Share "X - Capitalisation"	116.65	115.25	111.60	376 726.570
<b>Euro Inflation-Linked Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	244 203 816	206 431 707	140 049 484	
Net asset value per share				
Share "Classic - Capitalisation"	137.44	144.48	140.46	231 309.925
Share "Classic - Distribution"	113.05	118.84	115.53	120 019.540
Share "I - Capitalisation"	150.99	159.74	155.80	515 699.503
Share "N - Capitalisation"	127.83	133.71	129.66	41 394.145
Share "Privilege - Capitalisation"	115.53	121.99	118.91	9 902.706
Share "Privilege - Distribution"	107.99	114.03	111.11	31 956.801
Share "X - Capitalisation"	114.74	121.76	118.93	27 355.993
<b>Euro Medium Term Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	482 769 656	483 562 921	472 129 860	
Net asset value per share				
Share "Classic - Capitalisation"	183.46	185.25	184.64	620 729.960
Share "Classic - Distribution"	106.84	107.88	107.53	170 826.504
Share "I - Capitalisation"	189.33	192.11	191.96	793 122.618
Share "N - Capitalisation"	167.34	168.13	167.17	22 911.266
Share "Privilege - Capitalisation"	137.27	139.10	138.88	1 091 946.888
Share "Privilege - Distribution"	107.11	108.54	108.37	289 927.918
<b>Euro Mid Cap</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	54 404 775	54 594 763	40 124 946	
Net asset value per share				
Share "Classic - Capitalisation"	704.98	865.20	766.35	39 332.901
Share "Classic - Distribution"	405.93	484.57	414.52	17 077.092
Share "Classic USD - Capitalisation"	805.91	971.20	860.73	1 170.177
Share "I - Capitalisation"	217.45	269.58	239.99	121.001
Share "N - Capitalisation"	611.71	745.12	657.53	2 640.215
Share "Privilege - Capitalisation"	140.54	174.04	154.85	1 559.729

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## Key figures relating to the last 3 years (Note 10)

<b>Euro Money Market</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	1 349 573 309	1 031 618 428	1 142 471 475	
Net asset value per share				
Share "Classic - Capitalisation"	208.224499	207.473131	206.974157	3 212 412.529
Share "Classic - Distribution"	102.601568	102.231345	101.985466	454 770.717
Share "I - Capitalisation"	71.736918	71.511893	71.357113	4 057 873.737
Share "Privilege - Capitalisation"	981.175102	977.732434	975.429377	126 942.545
Share "Privilege - Distribution"	99.676406	99.326940	99.092969	11 520.000
Share "X - Capitalisation"	223.309285	222.697870	222.260002	75 055.811
<b>Euro Multi-Factor Corporate Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	109 656 258	206 169 153	256 687 008	
Net asset value per share				
Share "Classic - Capitalisation"	98.60	104.53	103.31	290 354.295
Share "Classic - Distribution"	98.60	103.20	101.32	29 671.748
Share "I - Capitalisation"	98.43	104.93	103.93	809 788.153
Share "N - Capitalisation"	98.59	104.49	103.24	10.000
Share "Privilege - Capitalisation"	98.88	105.16	104.07	10.000
Share "Privilege - Distribution"	98.88	103.80	102.05	10.000
Share "X - Capitalisation"	98.43	104.92	103.93	1 342 502.756
<b>Euro Multi-Factor Equity</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	0	188 698 358	179 933 113	
Net asset value per share				
Share "Classic - Capitalisation"	0	103.65	85.86	31.627
Share "I - Capitalisation"	0	104.52	86.94	631 261.675
Share "X - Capitalisation"	0	104 595.55	87 105.27	1 435.631
<b>Euro Short Term Bond Opportunities</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	426 984 142	322 682 975	211 883 810	
Net asset value per share				
Share "Classic - Capitalisation"	121.86	121.90	120.39	560 226.981
Share "Classic - Distribution"	98.70	98.74	97.51	73 988.734
Share "I - Capitalisation"	129.32	129.93	128.60	374 566.484
Share "N - Capitalisation"	113.78	113.25	111.56	18 602.248
Share "Privilege - Capitalisation"	1 004.17	1 007.52	996.48	21 523.977
Share "Privilege - Distribution"	102.45	102.80	101.67	161 463.154
Share "X - Capitalisation"	132.36	133.26	132.02	372 044.633
<b>Euro Short Term Corporate Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	249 567 276	53 607 997	42 972 777	
Net asset value per share				
Share "Classic - Capitalisation"	101.62	102.90	99.45	10 862.884
Share "Classic - Distribution"	102.08	102.87	99.42	1 827.569
Share "I - Capitalisation"	104.06	105.84	102.52	317 975.232
Share "I - Distribution"	99.01	100.25	97.08	10.000
Share "Privilege - Capitalisation"	102.90	104.53	101.18	46 498.278
Share "X - Capitalisation"	104.21	106.20	102.97	42 781.909

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 10)

### Euro Short Term Corporate Bond Opportunities

	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	30/06/2020	30/06/2020
Net assets	660 857 831	495 708 772	430 271 178	
Net asset value per share				
Share "Classic - Capitalisation"	125.10	127.73	122.48	2 180 890.397
Share "Classic - Distribution"	49.54	50.28	47.91	892 712.412
Share "I - Capitalisation"	47.37	48.70	46.87	1 532 904.675
Share "N - Capitalisation"	113.57	115.38	110.36	20 957.212
Share "Privilege - Capitalisation"	869.15	892.35	858.09	38 055.250
Share "Privilege - Distribution"	98.08	100.11	95.95	8 979.436
Share "X - Capitalisation"	99.25	0	0	0
Share "X - Distribution"	0	101.08	97.15	130 884.636

### Europe Convertible

	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	30/06/2020	30/06/2020
Net assets	319 733 198	153 660 988	127 272 694	
Net asset value per share				
Share "Classic - Capitalisation"	141.58	151.12	145.93	621 077.370
Share "Classic - Distribution"	86.04	91.40	87.78	158 825.880
Share "I - Capitalisation"	164.41	176.94	171.55	86 503.632
Share "I - Distribution"	98.27	0	0	0
Share "I - Distribution"	92.40	98.95	95.43	37 524.089
Share "N - Capitalisation"	90.29	95.78	92.20	321.929
Share "N - Distribution"	124.91	131.90	126.31	12 306.326
Share "Privilege - Capitalisation"	109.07	117.20	113.54	10 866.469
Share "Privilege - Distribution"	100.55	107.51	103.59	14 084.055
Share "X - Capitalisation"	183.05	0	0	0

### Europe Dividend

	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	30/06/2020	30/06/2020
Net assets	349 324 891	270 593 934	209 448 474	
Net asset value per share				
Share "Classic - Capitalisation"	82.09	99.02	86.03	684 991.303
Share "Classic - Distribution"	39.36	45.80	38.10	146 936.161
Share "Classic RH USD MD - Distribution"	78.37	90.14	76.45	10 285.912
Share "I - Capitalisation"	96.22	117.24	102.38	554 766.328
Share "N - Capitalisation"	71.63	85.75	74.23	39 474.305
Share "N - Distribution"	84.83	97.98	81.18	420.518
Share "Privilege - Capitalisation"	108.78	132.39	115.54	11 213.927
Share "Privilege - Distribution"	97.80	114.86	95.97	201 064.825
Share "X - Capitalisation"	109.02	133.63	117.04	545 706.790

### Europe Emerging Equity

	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	30/06/2020	30/06/2020
Net assets	78 890 045	67 718 669	48 223 758	
Net asset value per share				
Share "Classic - Capitalisation"	101.51	132.88	97.59	314 030.787
Share "Classic - Distribution"	204.77	256.19	178.59	19 137.142
Share "Classic USD - Capitalisation"	116.06	149.18	109.63	33 023.870
Share "I - Capitalisation"	117.16	155.10	114.54	7 011.362
Share "N - Capitalisation"	92.30	119.91	87.74	7 451.150
Share "Privilege - Capitalisation"	82.25	108.75	80.27	118 079.417

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 10)

<b>Europe Equity</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	853 432 861	1 498 742 896	1 242 879 692	
Net asset value per share				
Share "Classic - Capitalisation"	192.21	236.75	218.84	2 155 563.902
Share "Classic - Distribution"	119.74	142.40	126.20	660 442.511
Share "Classic CHF - Capitalisation"	122.08	145.04	131.26	74 649.768
Share "Classic CHF - Distribution"	105.33	120.85	104.71	1 862.391
Share "Classic USD - Capitalisation"	219.71	265.74	245.78	13 655.071
Share "I - Capitalisation"	222.72	277.11	257.44	934 071.054
Share "I Plus - Capitalisation"	88.20	110.23	102.64	511 622.000
Share "N - Capitalisation"	137.03	167.53	154.28	46 333.456
Share "Privilege - Capitalisation"	145.77	181.17	168.22	32 875.780
Share "Privilege - Distribution"	92.56	111.08	98.89	596 400.294
Share "X - Capitalisation"	155.39	194.51	181.25	1 714 749.686
<b>Europe ex-UK Equity</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	53 446 945	32 503 347	1 738 630	
Net asset value per share				
Share "Classic - Capitalisation"	144.96	180.37	171.18	5 418.427
Share "Classic - Distribution"	105.18	126.76	115.95	2 973.269
Share "I - Capitalisation"	166.89	209.76	200.10	2 192.000
Share "I GBP - Capitalisation"	0	0	0.01	1 000 000.000
Share "N - Capitalisation"	112.40	138.80	131.25	48.745
Share "Privilege - Capitalisation"	132.01	165.73	158.00	46.000
Share "Privilege - Distribution"	83.55	101.56	93.30	10.000
Share "X - Capitalisation"	123.17	155.74	149.14	1.000
<b>Europe Growth</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	567 771 316	606 889 374	502 232 868	
Net asset value per share				
Share "Classic - Capitalisation"	42.01	52.64	49.37	695 231.015
Share "Classic - Distribution"	125.39	151.73	136.49	68 603.106
Share "Classic RH SGD MD - Distribution"	92.83	112.91	103.41	10 899.697
Share "Classic RH SGD - Capitalisation"	105.28	134.68	126.98	300.000
Share "Classic RH USD - Capitalisation"	104.90	135.27	127.93	1 710.502
Share "Classic RH USD MD - Distribution"	92.55	112.41	103.07	14 667.685
Share "Classic USD - Capitalisation"	48.02	59.09	55.45	22 833.672
Share "I - Capitalisation"	166.08	210.21	198.15	1 953 073.867
Share "N - Capitalisation"	61.20	76.11	71.12	5 373.320
Share "Privilege - Capitalisation"	145.68	184.20	173.55	30 917.871
Share "Privilege - Distribution"	109.30	133.47	120.63	517 123.361
<b>Europe Multi-Factor Equity</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	0	821 430 863	511 672 451	
Net asset value per share				
Share "Classic - Capitalisation"	0	137.22	112.77	1 590 574.557
Share "Classic - Distribution"	0	108.73	85.37	52 549.230
Share "I - Capitalisation"	0	139.00	114.71	2 337 180.675
Share "N - Capitalisation"	0	106.89	87.29	3 260.595
Share "Privilege - Capitalisation"	0	111.91	92.26	101 717.052
Share "Privilege - Distribution"	0	107.50	84.69	4 165.587
Share "X - Capitalisation"	0	116.80	96.52	515 004.136



# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 10)

<b>Europe Real Estate Securities</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	330 363 669	418 035 100	277 123 242	
Net asset value per share				
Share "Classic - Capitalisation"	268.33	332.69	255.17	64 224.356
Share "Classic - Distribution"	147.48	176.43	128.56	118 900.345
Share "I - Capitalisation"	315.22	394.79	304.33	252 897.609
Share "N - Capitalisation"	244.26	300.58	229.68	3 683.184
Share "Privilege - Capitalisation"	157.57	197.13	151.94	871.742
Share "Privilege - Distribution"	144.02	173.86	127.28	56 316.681
Share "X - Capitalisation"	175.14	220.94	170.94	882 633.644
Share "X - Distribution"	0	106.84	78.56	120 474.936
<b>Europe Small Cap</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	1 503 495 470	1 704 498 454	1 315 045 771	
Net asset value per share				
Share "Classic - Capitalisation"	197.98	255.14	219.09	1 715 338.418
Share "Classic - Distribution"	175.27	220.10	182.68	407 643.717
Share "Classic RH SGD - Capitalisation"	144.77	190.43	164.28	2 610.674
Share "Classic RH USD - Capitalisation"	107.12	142.13	123.27	53 734.196
Share "Classic USD - Capitalisation"	226.28	286.34	246.04	10 212.153
Share "I - Capitalisation"	220.76	287.81	248.59	2 907 013.755
Share "I - Distribution"	0	101.62	0	0
Share "N - Capitalisation"	182.53	233.47	199.74	49 681.532
Share "Privilege - Capitalisation"	171.28	222.94	192.40	355 074.854
Share "Privilege - Distribution"	162.63	206.30	172.11	51 025.314
Share "X - Capitalisation"	191.84	251.87	218.30	213 851.383
<b>Europe Small Cap Convertible</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	310 335 179	271 088 298	248 659 013	
Net asset value per share				
Share "Classic - Capitalisation"	161.06	170.99	163.83	466 702.836
Share "Classic - Distribution"	124.69	131.75	125.54	362 606.981
Share "I - Capitalisation"	175.34	187.67	180.53	426 614.290
Share "I - Distribution"	94.81	101.00	96.62	700.000
Share "IH EUR - Distribution"	93.45	98.69	94.39	300 600.000
Share "N - Capitalisation"	93.32	98.47	94.06	292.757
Share "N - Distribution"	148.11	155.55	147.78	51 617.963
Share "Privilege - Capitalisation"	137.78	147.23	141.51	63 878.334
Share "Privilege - Distribution"	125.50	133.46	127.58	35 472.030
<b>Europe Value</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	341 013 448	370 744 763	268 992 336	
Net asset value per share				
Share "Classic - Capitalisation"	142.03	169.18	132.35	1 320 577.979
Share "Classic - Distribution"	87.42	100.46	73.74	15 053.765
Share "I - Capitalisation"	166.18	199.95	157.22	270 126.509
Share "N - Capitalisation"	127.00	150.14	117.02	1 821.496
Share "Privilege - Capitalisation"	124.49	149.62	117.58	428 364.082
Share "Privilege - Distribution"	87.97	102.02	75.24	658.513

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 10)

<b>Flexible Global Credit</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	265 980 790	119 751 893	87 582 752	
Net asset value per share				
Share "Classic - Capitalisation"	98.12	101.48	98.59	43 076.212
Share "Classic - Distribution"	96.73	100.05	96.69	6 644.517
Share "Classic RH USD - Capitalisation"	104.63	111.40	109.25	150.000
Share "Classic RH USD - Distribution"	103.71	107.96	105.21	150.000
Share "N - Capitalisation"	99.20	99.61	0	0
Share "Privilege - Capitalisation"	99.33	102.89	100.05	10.000
Share "X - Distribution"	100.17	104.28	101.13	817 443.030
<b>Flexible Opportunities</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	0	22 744 576	18 556 442	
Net asset value per share				
Share "Classic - Capitalisation"	0	107.16	96.30	73 592.053
Share "Classic - Distribution"	0	107.15	96.29	9 003.396
Share "Classic RH CZK - Capitalisation"	0	1 083.14	974.05	14 162.526
Share "I - Capitalisation"	0	121.02	109.16	88 674.656
Share "I RH GBP - Capitalisation"	0	108.52	97.44	102.549
Share "N - Capitalisation"	0	106.70	95.53	4 077.557
Share "Privilege EUR - Capitalisation"	0	107.57	97.00	39.665
Share "X - Capitalisation"	0	107.91	97.60	10.713
<b>Frontiers Equity</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	63 531 779	71 120 232	59 071 792	
Net asset value per share				
Share "Classic - Capitalisation"	109.78	120.28	98.38	10 218.617
Share "Classic - Distribution"	91.36	96.93	75.15	419.252
Share "N - Capitalisation"	98.48	107.08	87.26	715.624
Share "X - Capitalisation"	115.10	128.67	106.30	545 357.126
<b>Germany Multi-Factor Equity</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	100 589 776	93 566 002	76 113 789	
Net asset value per share				
Share "Classic - Capitalisation"	241.04	292.94	254.14	262 123.756
Share "Classic - Distribution"	197.11	232.75	193.99	5 160.647
Share "Classic USD - Capitalisation"	100.63	120.10	104.25	1 086.783
Share "I - Capitalisation"	115.10	142.12	124.10	1.002
Share "N - Capitalisation"	69.81	84.21	72.78	38 434.092
Share "Privilege - Capitalisation"	139.79	171.43	149.39	37 481.843
<b>Global Absolute Return Multi-Factor Equity</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	0	4 654 280	507 246	
Net asset value per share				
Share "Classic - Capitalisation"	0	90.70	83.42	1.000
Share "I - Capitalisation"	0	91 710.10	84 246.26	6.020
Share "Privilege - Capitalisation"	0	94.44	0	0

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 10)

<b>Global Bond Opportunities</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	74 484 377	488 463 520	431 029 528	
Net asset value per share				
Share "Classic - Capitalisation"	344.89	374.52	372.98	297 711.969
Share "Classic - Distribution"	193.31	205.80	204.95	677 732.866
Share "Classic H USD - Capitalisation"	394.38	417.35	420.51	8 577.261
Share "I - Capitalisation"	371.83	406.39	406.01	69 832.341
Share "N - Capitalisation"	117.07	126.49	125.66	59 654.658
Share "Privilege - Capitalisation"	117.38	128.03	127.79	17 438.031
Share "Privilege - Distribution"	0	99.75	99.56	5 813.711
Share "X - Capitalisation"	124.06	135.99	136.07	1 023 151.177
<b>Global Convertible</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	927 496 314	638 271 924	642 386 906	
Net asset value per share				
Share "Classic - Capitalisation"	100.71	111.92	118.71	140 412.853
Share "Classic - Distribution"	96.22	106.43	112.30	41 595.118
Share "Classic MD - Distribution"	92.66	102.47	108.43	15 708.373
Share "Classic RH CHF - Capitalisation"	96.02	103.37	108.46	300.000
Share "Classic RH CZK - Capitalisation"	28.82	31.92	33.45	6 352 199.806
Share "Classic RH EUR - Capitalisation"	147.02	158.59	166.39	773 579.283
Share "Classic RH EUR - Distribution"	79.34	85.19	88.93	1 292 363.630
Share "Classic RH PLN - Distribution"	424.18	465.31	488.09	589.556
Share "I - Capitalisation"	157.39	176.33	187.78	781 490.229
Share "I RH EUR - Capitalisation"	163.78	178.12	187.46	711 178.156
Share "I RH NOK - Capitalisation"	136.64	150.97	158.50	24 719.882
Share "N - Capitalisation"	92.58	102.27	108.15	8 581.911
Share "N RH EUR - Capitalisation"	0	103.64	108.45	129 742.253
Share "N RH EUR - Distribution"	92.53	98.80	102.83	951.255
Share "Privilege - Capitalisation"	93.50	104.58	111.29	43 070.012
Share "Privilege RH EUR - Capitalisation"	108.39	117.72	123.89	48 486.277
Share "Privilege RH EUR - Distribution"	102.58	110.86	116.08	87 024.582
Share "X - Capitalisation"	147.12	0	0	0
<b>Global Environment</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	820 732 607	1 179 492 659	1 139 812 999	
Net asset value per share				
Share "Classic - Capitalisation"	173.97	222.67	209.37	2 197 481.565
Share "Classic - Distribution"	134.40	168.05	153.89	659 511.006
Share "Classic RH SGD MD - Distribution"	92.60	116.34	107.49	6 582.059
Share "Classic RH USD MD - Distribution"	93.04	116.73	108.17	32 665.198
Share "Classic SGD - Capitalisation"	86.51	107.28	104.73	10 863.481
Share "Classic USD - Capitalisation"	198.90	249.98	235.19	41 277.467
Share "I - Capitalisation"	193.97	251.18	237.55	908 677.192
Share "I GBP - Distribution"	88.27	105.24	104.07	10.000
Share "I USD - Capitalisation"	86.15	109.65	103.75	78 266.118
Share "N - Capitalisation"	161.47	205.13	192.16	71 508.242
Share "N - Distribution"	89.07	110.52	100.83	6 548.714
Share "Privilege - Capitalisation"	153.60	198.57	187.64	101 850.952
Share "Privilege - Distribution"	87.23	110.17	101.40	137 184.759
Share "Privilege GBP - Distribution"	88.62	105.62	104.36	506.904
Share "Privilege USD - Capitalisation"	85.80	108.90	103.00	10.000
Share "X - Capitalisation"	121.16	157.99	149.94	1 262 758.322
Share "X - Distribution"	0	111.12	102.72	1 025 754.118

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 10)

<b>Global Equity</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	436 277 662	536 714 015	485 221 104	
Net asset value per share				
Share "Classic - Capitalisation"	104.57	134.76	136.39	1 327 389.145
Share "Classic - Distribution"	88.78	111.73	110.20	395 288.567
Share "Classic EUR - Capitalisation"	119.10	156.31	158.12	465 425.926
Share "Classic EUR - Distribution"	113.62	145.66	143.69	153 875.988
Share "Classic RH NOK - Capitalisation"	109.37	138.66	134.86	423 305.654
Share "I - Capitalisation"	109.23	142.21	144.66	672 456.025
Share "I GBP - Capitalisation"	87.67	109.62	119.55	10 000
Share "Life EUR - Capitalisation"	115.45	153.51	156.29	56 612.846
Share "N - Capitalisation"	103.01	131.77	132.87	72 576.096
Share "Privilege - Capitalisation"	108.20	140.71	143.05	91 285.423
Share "X - Capitalisation"	110.70	145.01	147.96	116 903.812
<b>Global High Yield Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	102 675 793	130 290 370	111 046 962	
Net asset value per share				
Share "Classic - Capitalisation"	96.32	106.96	99.69	89 780.165
Share "Classic - Distribution"	26.81	27.90	25.17	645 674.732
Share "Classic H AUD MD - Distribution"	76.72	80.94	72.04	138 261.472
Share "Classic H CZK - Capitalisation"	97.80	110.81	103.37	1 370 835.597
Share "Classic H USD - Capitalisation"	109.13	124.64	117.65	78 996.694
Share "Classic H USD - Distribution"	36.03	38.65	35.35	12 371.580
Share "Classic H USD MD - Distribution"	77.68	82.09	74.22	37 836.576
Share "Classic USD - Capitalisation"	107.88	117.62	109.69	77 480
Share "Classic USD MD - Distribution"	62.63	64.96	58.64	201 388.766
Share "I - Capitalisation"	107.16	120.00	112.31	353 900.605
Share "IH USD - Capitalisation"	174.75	201.44	190.13	300 000
Share "N - Capitalisation"	93.81	103.69	96.40	157 488
Share "N - Distribution"	82.64	85.58	77.00	13 150.700
Share "Privilege - Capitalisation"	109.00	121.89	114.00	1 583.971
Share "Privilege - Distribution"	84.93	89.03	80.60	145 469.058
Share "X - Capitalisation"	110.06	123.75	116.25	1 000
<b>Global Inflation-Linked Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	136 781 554	158 951 605	137 702 541	
Net asset value per share				
Share "Classic - Capitalisation"	143.95	150.34	157.74	213 331.920
Share "Classic - Distribution"	131.19	137.01	143.75	66 265.885
Share "I - Capitalisation"	154.92	162.83	171.40	115 517.954
Share "I Plus - Capitalisation"	98.43	103.61	109.13	636 000.000
Share "N - Capitalisation"	135.57	140.88	147.44	30 952.188
Share "Privilege - Capitalisation"	120.90	126.83	133.36	2 227.968
Share "Privilege - Distribution"	104.39	109.51	115.16	3 987.035

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 10)

<b>Global Low Vol Equity</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	426 064 484	778 123 045	622 004 235	
Net asset value per share				
Share "Classic - Capitalisation"	75.47	95.97	84.70	4 061 607.513
Share "Classic - Distribution"	72.70	90.21	77.56	518 545.355
Share "Classic CZK - Capitalisation"	124.57	156.30	144.67	2 474 025.786
Share "Classic H CZK - Capitalisation"	0	1 046.29	928.22	19 723.959
Share "Classic USD - Capitalisation"	518.58	647.50	571.77	69 264.135
Share "Classic USD - Distribution"	335.03	408.10	350.80	3 096.531
Share "Classic USD MD - Distribution"	99.55	121.44	105.45	24 466.084
Share "I - Capitalisation"	514.83	661.30	586.57	248 641.443
Share "N - Capitalisation"	221.34	279.34	245.61	24 790.978
Share "Privilege - Capitalisation"	180.56	231.67	205.37	52 435.583
Share "X - Capitalisation"	98.19	126.88	112.88	198 745.374
<b>Global Multi-Factor Equity</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	0	21 854 765	11 241 633	
Net asset value per share				
Share "Classic - Capitalisation"	0	140.99	125.80	10.000
Share "Classic - Distribution"	0	127.40	110.59	10.000
Share "Classic RH EUR - Capitalisation"	0	103.50	90.80	40 090.089
Share "I - Capitalisation"	0	149.56	134.01	10.000
Share "Privilege - Capitalisation"	0	146.49	131.10	10.000
Share "Privilege - Distribution"	0	125.74	109.50	10.000
Share "X - Capitalisation"	0	156.63	140.50	50 867.933
<b>Global Real Estate Securities</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	50 192 843	95 935 013	105 729 642	
Net asset value per share				
Share "Classic - Capitalisation"	47.96	59.16	49.56	266 562.962
Share "Classic - Distribution"	28.84	34.22	27.35	437 431.862
Share "Classic USD - Capitalisation"	132.43	160.05	134.70	1.028
Share "N - Capitalisation"	123.69	151.46	126.41	359.680
Share "Privilege - Capitalisation"	136.65	170.12	143.17	15 974.222
Share "X - Capitalisation"	131.03	164.28	138.73	563 825.444
<b>Green Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	229 731 270	433 824 352	591 222 520	
Net asset value per share				
Share "Classic - Capitalisation"	97.40	101.41	103.17	2 569 103.796
Share "Classic - Distribution"	95.89	98.31	99.74	283 825.040
Share "I - Capitalisation"	98.03	102.57	104.62	1 385 626.832
Share "N - Capitalisation"	96.94	100.42	101.91	18 827.918
Share "Privilege - Capitalisation"	97.66	101.94	103.87	81 453.671
Share "Privilege - Distribution"	96.12	98.80	100.36	104 532.474
Share "X - Capitalisation"	98.31	103.10	105.27	471 672.598
Share "X - Distribution"	0	100.92	102.75	801 607.866

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 10)

<b>Green Tigers</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	155 225 594	343 579 043	469 129 018	
Net asset value per share				
Share "Classic - Capitalisation"	95.74	110.11	107.46	6 738.060
Share "Classic - Distribution"	91.51	102.41	96.95	1 275.000
Share "Classic EUR - Capitalisation"	183.97	215.48	210.11	605 289.333
Share "Classic EUR - Distribution"	148.27	169.13	160.23	93 889.843
Share "I - Capitalisation"	151.11	175.74	172.42	40 903.042
Share "N - Capitalisation"	123.17	140.60	136.68	4 498.587
Share "Privilege EUR - Capitalisation"	130.77	154.69	151.60	205 452.548
Share "Privilege EUR - Distribution"	115.79	133.42	127.04	14 792.259
Share "X - Capitalisation"	9 401.23	11 016.94	10 849.65	24 312.603
Share "X - Distribution"	0	112.71	107.77	10.000
<b>Harmony</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	0	84 987 644	122 698 447	
Net asset value per share				
Share "Classic - Capitalisation"	0	104.86	101.05	788 838.069
Share "Classic - Distribution"	0	103.37	93.06	152 123.642
Share "I - Capitalisation"	0	113.35	109.59	73 063.864
Share "U3 - Capitalisation"	0	0	95.22	218 664.149
<b>Health Care Innovators</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	271 860 270	453 838 633	562 778 024	
Net asset value per share				
Share "Classic - Capitalisation"	927.74	1 164.73	1 243.53	328 966.327
Share "Classic - Distribution"	641.49	791.11	830.80	101 082.298
Share "Classic USD - Capitalisation"	212.68	262.19	280.09	44 871.110
Share "I - Capitalisation"	1 037.75	1 316.11	1 412.31	16 842.802
Share "N - Capitalisation"	250.63	312.32	332.20	21 536.533
Share "Privilege - Capitalisation"	191.86	243.04	260.67	100 268.829
Share "Privilege - Distribution"	148.07	184.26	194.39	7 470.791
<b>Human Development</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	151 214 111	255 975 521	244 582 629	
Net asset value per share				
Share "Classic - Capitalisation"	92.87	111.53	103.60	272 165.866
Share "Classic - Distribution"	98.30	115.01	104.27	78 583.363
Share "I - Capitalisation"	96.28	116.81	109.05	554 587.791
Share "N - Capitalisation"	0	117.70	108.92	218.872
Share "Privilege - Capitalisation"	0	110.38	102.99	40 111.070
Share "Privilege - Distribution"	97.88	115.60	105.30	10.000
Share "X - Capitalisation"	98.96	120.78	113.10	1 269 328.000

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## Key figures relating to the last 3 years (Note 10)

<b>India Equity</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	376 347 809	390 743 252	309 468 134	
Net asset value per share				
Share "Classic - Capitalisation"	129.01	140.74	117.84	450 797.380
Share "Classic - Distribution"	112.19	120.83	99.56	63 297.266
Share "Classic EUR - Capitalisation"	133.53	148.37	124.16	164 554.051
Share "Classic EUR - Distribution"	98.17	107.69	88.71	37 827.707
Share "I - Capitalisation"	242.66	267.68	225.37	904 916.800
Share "N - Capitalisation"	45.20	48.94	40.82	190 543.763
Share "Privilege - Capitalisation"	124.98	137.71	115.88	86 045.768
Share "Privilege - Distribution"	139.75	153.35	127.64	1.000
Share "Privilege EUR - Capitalisation"	90.75	101.85	85.67	17 011.086
<b>Japan Equity</b>	<b>JPY</b>	<b>JPY</b>	<b>JPY</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	37 530 379 602	34 802 866 582	29 095 346 394	
Net asset value per share				
Share "Classic - Capitalisation"	4 418.00	5 196.00	4 744.00	910 022.937
Share "Classic - Distribution"	3 207.00	3 685.00	3 270.00	218 555.055
Share "Classic EUR - Capitalisation"	35.23	42.59	39.15	114 781.019
Share "Classic H EUR - Capitalisation"	73.59	86.10	77.86	289 137.105
Share "Classic H USD - Capitalisation"	102.50	112.58	112.80	2 670.925
Share "Classic USD - Capitalisation"	40.26	47.81	43.97	68 592.519
Share "I - Capitalisation"	3 592.00	4 267.00	3 916.00	1 993 207.320
Share "IH USD - Capitalisation"	114.92	140.00	128.34	300.000
Share "N - Capitalisation"	3 821.00	4 464.00	4 061.00	58 670.378
Share "N H EUR - Distribution"	88.36	100.26	87.97	300.000
Share "Privilege - Capitalisation"	97 128.00	115 254.00	105 715.00	3 821.862
Share "Privilege - Distribution"	12 745.00	14 782.00	13 179.00	6 599.752
Share "Privilege H EUR - Capitalisation"	102.77	121.23	110.23	32 150.120
Share "X - Capitalisation"	5 917.00	7 080.00	6 521.00	1 757 712.730
<b>Japan Multi-Factor Equity</b>	<b>JPY</b>	<b>JPY</b>	<b>JPY</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	0	2 463 334 207	1 942 044 801	
Net asset value per share				
Share "Classic - Capitalisation"	0	1 404.00	1 238.00	44 131.767
Share "Classic EUR - Capitalisation"	0	124.87	110.84	122 997.727
Share "X - Capitalisation"	0	9 481.00	8 407.00	27 998.910
<b>Japan Small Cap</b>	<b>JPY</b>	<b>JPY</b>	<b>JPY</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	124 908 803 735	126 778 683 995	117 817 756 869	
Net asset value per share				
Share "Classic - Capitalisation"	9 927.00	11 832.00	11 236.00	276 524.674
Share "Classic - Distribution"	7 281.00	8 507.00	7 891.00	34 757.489
Share "Classic EUR - Capitalisation"	79.14	96.99	92.73	90 498.269
Share "Classic H EUR - Capitalisation"	137.78	162.96	153.75	384 036.966
Share "Classic H USD - Capitalisation"	162.96	198.94	189.60	100 878.237
Share "I - Capitalisation"	11 649.00	14 046.00	13 416.00	6 752 276.085
Share "IH USD - Capitalisation"	126.16	155.88	148.99	4 410.821
Share "N - Capitalisation"	8 612.00	10 187.00	9 638.00	26 592.579
Share "N H EUR - Distribution"	93.38	107.63	98.71	300.000
Share "Privilege - Capitalisation"	259 398.00	312 276.00	298 027.00	23 260.345
Share "Privilege EUR - Capitalisation"	0	110.54	106.20	84 891.574
Share "Privilege H EUR - Capitalisation"	148.76	177.95	168.79	246 096.255
Share "Privilege H USD - Capitalisation"	105.00	129.50	123.63	16 670.973
Share "X - Capitalisation"	13 407.00	16 307.00	15 642.00	190.000

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## Key figures relating to the last 3 years (Note 10)

<b>Latin America Equity</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	82 776 827	81 327 029	53 867 669	
Net asset value per share				
Share "Classic - Capitalisation"	533.54	615.13	398.33	70 339.737
Share "Classic - Distribution"	326.98	365.37	224.61	16 828.712
Share "Classic EUR - Capitalisation"	466.72	547.98	354.64	6 656.298
Share "I - Capitalisation"	34.38	40.08	26.10	375 546.954
Share "N - Capitalisation"	467.51	534.98	345.13	4 291.342
Share "Privilege - Capitalisation"	30.61	35.64	23.20	350 755.828
<b>Local Emerging Bond</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	624 157 839	502 826 629	389 722 788	
Net asset value per share				
Share "Classic - Capitalisation"	125.24	137.67	125.94	188 837.899
Share "Classic - Distribution"	58.03	59.82	51.43	637 075.537
Share "Classic EUR - Capitalisation"	95.73	107.17	97.98	96 587.848
Share "Classic EUR - Distribution"	59.20	62.20	53.54	530 071.991
Share "Classic MD - Distribution"	45.54	46.82	40.94	410 810.463
Share "Classic RH EUR - Capitalisation"	79.21	84.29	76.04	23 754.082
Share "Classic RH EUR - Distribution"	46.93	46.86	39.68	39 620.386
Share "I - Capitalisation"	143.49	159.30	146.45	1 247 055.740
Share "I RH EUR - Capitalisation"	97.78	105.26	95.37	359 730.204
Share "N - Capitalisation"	79.61	87.07	79.46	105 948.206
Share "Privilege - Capitalisation"	74.75	82.84	76.09	32 930.167
Share "Privilege - Distribution"	54.05	56.19	48.49	13 901.418
Share "Privilege EUR - Capitalisation"	94.27	106.37	97.64	78 884.885
Share "Privilege RH EUR - Capitalisation"	79.68	85.34	77.26	49 886.291
Share "X - Capitalisation"	83.85	93.65	86.35	281 656.168
<b>Multi-Asset Income</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	0	842 828 119	628 224 284	
Net asset value per share				
Share "Classic - Capitalisation"	0	107.75	89.82	1 841 889.810
Share "Classic - Distribution"	0	88.21	69.83	2 968 171.424
Share "Classic MD - Distribution"	0	87.78	71.48	227 104.972
Share "Classic RH AUD MD - Distribution"	0	91.29	72.77	300.000
Share "Classic RH CNH MD - Distribution"	0	95.85	77.48	300.000
Share "Classic RH HKD MD - Distribution"	0	92.97	75.65	300.000
Share "Classic RH SGD MD - Distribution"	0	93.58	75.58	300.000
Share "Classic RH USD - Capitalisation"	0	108.94	91.93	300.000
Share "Classic RH USD - Distribution"	0	93.11	72.44	300.000
Share "Classic RH USD MD - Distribution"	0	93.30	75.82	8 240.000
Share "I - Capitalisation"	0	112.08	93.73	323 907.559
Share "N - Capitalisation"	0	103.66	86.09	196 359.751
Share "Privilege - Capitalisation"	0	112.48	94.13	22 391.656
Share "Privilege - Distribution"	0	43.33	34.44	2 815 789.306
Share "X - Capitalisation"	0	102.99	86.37	596 511.515
Share "X - Distribution"	0	96.66	77.00	529 754.860



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## Key figures relating to the last 3 years (Note 10)

<b>Nordic Small Cap</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	147 548 393	180 812 565	147 421 389	
Net asset value per share				
Share "Classic - Capitalisation"	327.02	407.56	397.26	109 713.367
Share "Classic - Distribution"	302.54	367.05	347.00	53 814.539
Share "Classic H NOK - Distribution"	1 071.94	1 340.09	1 256.97	222 868.655
Share "I - Capitalisation"	37.68	47.51	46.58	1 040 956.429
Share "N - Capitalisation"	160.72	198.81	193.05	11 414.359
Share "Privilege - Capitalisation"	175.25	220.61	216.10	39 889.115
Share "X - Capitalisation"	96.59	0	0	0
<b>Pacific Real Estate Securities</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	18 413 865	16 003 115	12 198 608	
Net asset value per share				
Share "Classic - Capitalisation"	117.46	138.17	112.59	59 336.803
Share "Classic - Distribution"	82.20	93.96	73.28	70 614.251
Share "Classic USD - Capitalisation"	128.24	148.14	120.82	312.195
Share "Classic USD - Distribution"	93.75	105.20	81.98	770.032
Share "I - Capitalisation"	136.78	162.54	133.12	628.029
Share "N - Capitalisation"	120.69	140.92	114.40	257.950
Share "Privilege - Capitalisation"	122.09	144.92	118.62	804.890
Share "Privilege - Distribution"	107.35	123.83	97.02	460.233
<b>Premia Opportunities</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	10 488 396	44 605 406	44 500 590	
Net asset value per share				
Share "Classic - Capitalisation"	104.83	108.80	101.99	370 804.079
Share "Classic - Distribution"	0	101.51	91.33	13 144.750
Share "I - Capitalisation"	106 264.00	111 299.00	104 830.00	0.010
Share "Privilege - Capitalisation"	106.35	111.14	104.52	10.000
Share "X - Capitalisation"	97.37	102.39	96.64	56 681.000
<b>RMB Bond</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	52 583 981	81 218 108	112 269 917	
Net asset value per share				
Share "Classic - Capitalisation"	175.97	180.00	180.84	57 533.597
Share "Classic - Distribution"	97.41	96.28	93.77	10.000
Share "I - Capitalisation"	185.12	190.83	0	0
Share "N - Capitalisation"	100.91	102.71	102.95	10.000
Share "Privilege - Capitalisation"	101.99	104.95	105.78	10.000
Share "Privilege - Distribution"	98.07	97.59	95.35	10.000
Share "X - Capitalisation"	1 032.87	1 069.00	1 080.38	94 283.182

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## Key figures relating to the last 3 years (Note 10)

Russia Equity	EUR	EUR	EUR	Number of shares 30/06/2020
	31/12/2018	31/12/2019	30/06/2020	
Net assets	1 387 927 494	1 464 097 484	1 109 908 162	
Net asset value per share				
Share "Classic - Capitalisation"	118.78	162.55	134.01	1 136 460.336
Share "Classic - Distribution"	82.73	106.58	79.96	377 825.230
Share "Classic RH ZAR MD - Distribution"	915.51	1 142.55	879.72	219 983.110
Share "Classic USD - Capitalisation"	91.02	122.31	100.89	2 042 595.873
Share "Classic USD - Distribution"	71.04	89.80	67.21	8 570.512
Share "Classic USD MD - Distribution"	104.14	130.75	104.10	76 445.873
Share "I - Capitalisation"	135.05	186.87	154.92	4 471 766.072
Share "I - Distribution"	128.71	167.70	126.58	48 026.842
Share "I GBP - Capitalisation"	98.13	128.18	113.97	10.000
Share "N - Capitalisation"	262.87	357.04	293.26	50 552.089
Share "Privilege - Capitalisation"	125.39	173.31	143.59	85 477.774
Share "Privilege - Distribution"	98.66	128.41	96.85	1 581.539
Share "Privilege GBP - Distribution"	104.43	127.98	103.89	2 629.542
Share "X - Capitalisation"	0	111.20	92.53	23.125
<b>Seasons</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	0	116 511 247	129 628 589	
Net asset value per share				
Share "Classic - Capitalisation"	0	107.39	106.77	1 214 140.498
<b>SMaRT Food</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	584 479 175	772 382 629	788 016 963	
Net asset value per share				
Share "Classic - Capitalisation"	92.84	116.61	103.09	3 506 760.259
Share "Classic - Distribution"	87.30	107.08	92.05	244 929.912
Share "Classic RH USD - Capitalisation"	92.32	119.31	108.37	4 719.729
Share "Classic RH USD MD - Distribution"	0	100.94	87.92	100.000
Share "Classic SGD - Capitalisation"	88.78	108.05	99.18	10.000
Share "Classic USD - Capitalisation"	85.48	105.48	93.31	789.295
Share "I - Capitalisation"	96.86	123.08	109.44	1 464 480.854
Share "N - Capitalisation"	91.19	113.67	100.12	74 339.300
Share "Privilege - Capitalisation"	96.43	122.33	108.69	116 023.762
Share "Privilege - Distribution"	91.78	113.71	98.24	97 659.929
Share "Privilege GBP - Capitalisation"	91.15	109.16	104.05	1 668.805
Share "Privilege H USD - Capitalisation"	0	0	91.47	600.000
Share "U - Capitalisation"	0	0	88.70	56 344.231
Share "U - Distribution"	0	0	88.71	5 924.757
Share "U RH CHF - Capitalisation"	0	0	88.94	15 238.772
Share "U RH CHF - Distribution"	0	0	88.39	1 706.000
Share "U RH GBP - Capitalisation"	0	0	87.77	100.000
Share "U RH GBP - Distribution"	0	0	88.39	100.000
Share "U RH USD - Capitalisation"	0	0	89.30	122 015.755
Share "U RH USD - Distribution"	0	0	89.54	100.000
Share "UP - Capitalisation"	0	0	89.03	108 045.336
Share "UP - Distribution"	0	0	89.04	6 700.779
Share "UP RH CHF - Capitalisation"	0	0	88.73	142 232.363
Share "UP RH CHF - Distribution"	0	0	89.15	14 916.220
Share "UP RH GBP - Capitalisation"	0	0	88.02	11 883.036
Share "UP RH GBP - Distribution"	0	0	88.70	6 762.534
Share "UP RH USD - Capitalisation"	0	0	89.41	50 832.975
Share "UP RH USD - Distribution"	0	0	89.30	3 312.256
Share "X - Capitalisation"	99.40	127.18	113.49	865 652.048
Share "X - Distribution"	0	107.84	93.59	736 338.838

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 10)

<b>Sustainable Enhanced Bond 12M</b>	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	30/06/2020	30/06/2020
Net assets	0	1 998 327 236	1 795 585 063	
Net asset value per share				
Share "Classic - Capitalisation"	0	101.43	100.51	1 121 989.067
Share "Classic - Distribution"	0	98.33	97.43	53 079.394
Share "I - Capitalisation"	0	103 139.25	102 365.47	3 949.500
Share "Privilege - Capitalisation"	0	101.79	100.93	1 169 458.342
Share "Privilege - Distribution"	0	99.02	98.19	247 493.671
Share "U3 - Capitalisation"	0	0	99.27	10.000
Share "X - Capitalisation"	0	104.54	103.81	4 254 259.686
Share "X - Distribution"	0	1 002.85	995.82	692 264.453
<b>Sustainable Euro Bond</b>	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	30/06/2020	30/06/2020
Net assets	354 254 002	688 531 552	636 148 101	
Net asset value per share				
Share "Classic - Capitalisation"	146.19	152.52	152.29	653 247.203
Share "Classic - Distribution"	112.42	116.42	115.95	118 975.569
Share "Classic H USD - Capitalisation"	0	99.79	100.42	100.000
Share "I - Capitalisation"	159.02	166.98	167.26	1 247 002.003
Share "IH GBP - Distribution"	0	99.81	100.31	100.000
Share "IH USD - Capitalisation"	0	99.89	100.88	28 223.057
Share "N - Capitalisation"	111.11	115.33	114.87	71 204.586
Share "Privilege - Capitalisation"	113.85	119.31	119.40	564 798.308
Share "Privilege - Distribution"	108.76	113.13	112.92	70 417.378
Share "Privilege H GBP - Distribution"	0	99.78	100.18	100.000
Share "Privilege H USD - Capitalisation"	0	99.85	100.71	100.000
Share "X - Capitalisation"	122.59	129.11	129.52	1 761 504.726
<b>Sustainable Euro Corporate Bond</b>	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	30/06/2020	30/06/2020
Net assets	964 999 697	1 501 791 517	1 649 426 464	
Net asset value per share				
Share "Classic - Capitalisation"	144.94	152.74	148.11	281 896.028
Share "Classic - Distribution"	106.95	111.28	107.21	234 953.431
Share "Classic H CHF - Capitalisation"	99.19	104.08	100.83	300.000
Share "I - Capitalisation"	155.46	164.88	160.40	2 222 695.493
Share "N - Capitalisation"	137.00	143.65	138.95	40 384.696
Share "Privilege - Capitalisation"	114.88	121.76	118.42	1 882 825.430
Share "Privilege - Distribution"	102.26	107.03	103.42	299 139.788
Share "X - Capitalisation"	135.23	143.85	140.15	5 053 778.629
Share "X - Distribution"	0	102.10	98.84	2 611 868.849

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 10)

<b>Sustainable Global Corporate Bond</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	244 858 138	346 198 383	387 656 987	
Net asset value per share				
Share "Classic - Capitalisation"	162.13	179.97	182.21	257 461.187
Share "Classic - Distribution"	108.77	118.08	116.03	39 331.903
Share "Classic H EUR - Capitalisation"	106.66	115.10	115.34	200 701.256
Share "I - Capitalisation"	172.21	192.39	195.41	224 693.519
Share "IH EUR - Capitalisation"	108.45	117.76	118.35	596 228.692
Share "IH NOK - Capitalisation"	97.24	107.21	106.89	985 054.256
Share "N - Capitalisation"	154.07	170.17	171.86	14 432.680
Share "N H EUR - Distribution"	95.12	99.85	96.75	2 240.795
Share "Privilege - Capitalisation"	98.91	110.29	111.92	37 579.467
Share "Privilege - Distribution"	100.15	109.21	107.56	46 814.963
Share "Privilege EUR - Capitalisation"	101.23	114.95	116.56	329 284.880
Share "Privilege H EUR - Capitalisation"	106.64	115.62	116.06	42 323.583
Share "X - Capitalisation"	100.14	112.21	114.14	172 219.890
Share "X - Distribution"	0	104.98	103.65	924 887.171
<b>Sustainable Multi-Asset Balanced</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	0	714 870 533	743 168 157	
Net asset value per share				
Share "Classic - Capitalisation"	0	220.07	208.68	2 293 574.163
Share "Classic - Distribution"	0	124.53	116.46	87 144.922
Share "Classic RH USD - Capitalisation"	0	110.93	105.90	87 383.198
Share "Classic RH USD - Distribution"	0	111.00	104.41	64 570.842
Share "Classic Solidarity BE - Capitalisation"	0	106.61	101.10	865 571.563
Share "Classic Solidarity BE - Distribution"	0	104.93	98.14	838 438.705
Share "I - Capitalisation"	0	263.01	250.67	48 261.123
Share "N - Capitalisation"	0	112.60	106.38	269 876.864
Share "Privilege - Capitalisation"	0	105.85	100.78	38 038.314
Share "Privilege - Distribution"	0	118.21	110.99	231 603.911
Share "Privilege Solidarity BE - Capitalisation"	0	109.01	103.79	98.540
<b>Sustainable Multi-Asset Growth</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	0	385 360 757	424 930 856	
Net asset value per share				
Share "Classic - Capitalisation"	0	244.13	227.18	1 058 335.172
Share "Classic - Distribution"	0	139.13	126.87	27 329.528
Share "Classic Solidarity BE - Capitalisation"	0	110.61	102.93	771 819.845
Share "Classic Solidarity BE - Distribution"	0	108.42	98.86	635 669.030
Share "I - Capitalisation"	0	293.06	274.18	19 663.684
Share "N - Capitalisation"	0	121.01	112.19	144 918.377
Share "Privilege - Capitalisation"	0	140.88	131.62	129 802.507
Share "Privilege - Distribution"	0	114.63	104.95	104.188

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 10)

<b>Sustainable Multi-Asset Stability</b>	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	30/06/2020	30/06/2020
Net assets	0	951 523 714	1 123 871 603	
Net asset value per share				
Share "Classic - Capitalisation"	0	440.93	426.42	1 451 109.164
Share "Classic - Distribution"	0	240.64	230.86	480 209.193
Share "Classic Solidarity BE - Capitalisation"	0	113.82	110.08	895 462.385
Share "Classic Solidarity BE - Distribution"	0	107.90	103.52	1 365 336.166
Share "I - Capitalisation"	0	127.47	123.84	656 303.079
Share "N - Capitalisation"	0	109.08	105.10	333 866.646
Share "Privilege - Capitalisation"	0	128.58	124.78	285 505.529
Share "Privilege - Distribution"	0	103.38	99.53	16 480.050
Share "Privilege Solidarity BE - Capitalisation"	0	105.75	102.63	4 854.946
Share "Privilege Solidarity BE - Distribution"	0	104.43	100.54	1 736.883
<b>Target Risk Balanced</b>	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	30/06/2020	30/06/2020
Net assets	1 689 830 202	1 839 019 026	1 705 273 575	
Net asset value per share				
Share "Classic - Capitalisation"	235.45	274.48	252.21	2 733 254.150
Share "Classic - Distribution"	117.36	136.82	108.36	1 160 079.475
Share "Classic RH USD - Capitalisation"	0	102.27	94.75	17 562.806
Share "Classic RH USD MD - Distribution"	94.97	111.78	100.24	13 022.531
Share "I - Capitalisation"	143.15	168.13	155.07	985 658.429
Share "N - Capitalisation"	205.76	238.07	217.94	135 824.024
Share "N - Distribution"	90.28	104.46	82.39	2 844.404
Share "Privilege - Capitalisation"	1 083.85	1 271.85	1 172.45	21 569.586
Share "Privilege - Distribution"	101.59	119.20	94.74	61 282.994
Share "X - Capitalisation"	102.19	120.87	111.87	5 856 087.701
Share "X RH BRL - Capitalisation"	99.25	123.09	115.26	998 272.047
<b>Telecom</b>	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	30/06/2020	30/06/2020
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
<b>Turkey Equity</b>	EUR	EUR	EUR	Number of shares
	31/12/2018	31/12/2019	30/06/2020	30/06/2020
Net assets	33 093 752	33 252 463	24 924 033	
Net asset value per share				
Share "Classic - Capitalisation"	122.44	143.45	126.54	109 619.000
Share "Classic - Distribution"	85.10	95.40	80.95	26 466.692
Share "Classic USD - Capitalisation"	41.23	47.44	41.87	7 948.608
Share "I - Capitalisation"	121.45	143.87	127.62	4 882.090
Share "N - Capitalisation"	111.31	129.43	113.75	51 843.573
Share "Privilege - Capitalisation"	61.15	72.36	64.15	25 686.628
Share "Privilege - Distribution"	46.62	52.79	45.02	9 925.828

# BNP PARIBAS FUNDS SICAV

## Key figures relating to the last 3 years (Note 10)

US Growth	USD	USD	USD	Number of shares
	31/12/2018	31/12/2019	30/06/2020	30/06/2020
Net assets	722 114 978	710 681 547	693 414 303	
Net asset value per share				
Share "Classic - Capitalisation"	75.57	100.12	108.90	1 560 733.160
Share "Classic - Distribution"	42.05	54.99	59.17	437 175.391
Share "Classic EUR - Capitalisation"	270.95	365.59	397.43	173 594.333
Share "Classic H CZK - Capitalisation"	266.34	348.89	376.22	578 936.130
Share "Classic H EUR - Capitalisation"	171.86	220.90	238.21	71 647.794
Share "Classic H EUR - Distribution"	155.45	197.33	209.71	4 213.669
Share "I - Capitalisation"	309.78	414.59	453.24	497 828.502
Share "N - Capitalisation"	124.76	164.06	177.78	31 393.502
Share "Privilege - Capitalisation"	180.53	241.34	263.68	239 368.094
Share "Privilege - Distribution"	94.54	124.77	134.85	29 427.288
Share "Privilege EUR - Capitalisation"	272.59	371.11	405.23	29 652.872
Share "Privilege H EUR - Capitalisation"	96.31	124.98	134.88	62 785.691
Share "Privilege H EUR - Distribution"	90.24	115.52	123.34	1 762.154
Share "X - Capitalisation"	176.94	238.23	261.22	264 911.226
US High Yield Bond	USD	USD	USD	Number of shares
	31/12/2018	31/12/2019	30/06/2020	30/06/2020
Net assets	96 437 320	102 921 366	82 344 936	
Net asset value per share				
Share "Classic - Capitalisation"	233.00	265.39	252.26	58 463.681
Share "Classic - Distribution"	95.59	101.62	91.15	15 075.549
Share "Classic H AUD MD - Distribution"	76.25	81.47	74.02	35 163.324
Share "Classic H EUR - Capitalisation"	144.53	159.92	150.01	16 400.564
Share "Classic MD - Distribution"	62.44	67.00	61.73	750 897.498
Share "I - Capitalisation"	26.77	30.75	29.35	444 557.245
Share "N - Capitalisation"	213.39	241.85	229.30	5 902.410
Share "N H EUR - Distribution"	89.11	91.47	80.70	300.000
Share "Privilege - Capitalisation"	20.73	23.78	22.68	39 135.273
Share "X - Capitalisation"	0	105.47	0	0
US Mid Cap	USD	USD	USD	Number of shares
	31/12/2018	31/12/2019	30/06/2020	30/06/2020
Net assets	166 713 819	145 494 530	118 306 618	
Net asset value per share				
Share "Classic - Capitalisation"	204.47	237.42	218.30	201 649.334
Share "Classic - Distribution"	167.36	190.61	171.85	42 960.417
Share "Classic EUR - Capitalisation"	178.84	211.48	194.35	77 925.111
Share "Classic H EUR - Capitalisation"	140.71	158.51	143.47	53 047.415
Share "Classic H SGD - Capitalisation"	98.49	113.59	103.50	1 612.178
Share "I - Capitalisation"	23.68	27.81	25.72	1 327 975.345
Share "I EUR - Capitalisation"	0	103.96	96.09	17 270.056
Share "N - Capitalisation"	185.79	214.12	196.14	6 439.833
Share "Privilege - Capitalisation"	182.65	214.21	197.95	18 600.608
Share "Privilege - Distribution"	80.77	93.11	84.38	1 854.186
Share "Privilege H EUR - Capitalisation"	106.99	121.79	110.80	826.851
Share "X - Capitalisation"	120.57	143.25	133.19	1.000
US Multi-Factor Corporate Bond	USD	USD	USD	Number of shares
	31/12/2018	31/12/2019	30/06/2020	30/06/2020
Net assets	0	46 171 905	92 696 748	
Net asset value per share				
Share "Classic - Capitalisation"	0	103.46	108.29	10.000
Share "I - Capitalisation"	0	104.09	109.25	322 052.106
Share "IH EUR - Capitalisation"	0	0	103.57	40 052.759
Share "X - Capitalisation"	0	103.83	108.98	484 992.340

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## Key figures relating to the last 3 years (Note 10)

<b>US Multi-Factor Equity</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	0	1 789 445 376	1 313 465 096	
Net asset value per share				
Share "Classic - Capitalisation"	0	143.70	130.63	1 087 762.500
Share "Classic - Distribution"	0	117.03	104.21	158 641.138
Share "Classic EUR - Capitalisation"	0	297.00	269.82	961 809.941
Share "Classic EUR - Distribution"	0	104.40	92.98	58 028.372
Share "Classic H EUR - Capitalisation"	0	113.50	101.49	554 779.104
Share "I - Capitalisation"	0	167.50	152.92	1 682 976.046
Share "I EUR - Capitalisation"	0	116.29	106.10	63 115.693
Share "I Plus - Capitalisation"	0	103.29	94.37	311 010.000
Share "I Plus EUR - Capitalisation"	0	135.30	123.54	352 070.000
Share "N - Capitalisation"	0	106.89	96.81	93 768.090
Share "Privilege - Capitalisation"	0	116.23	106.00	108 463.641
Share "Privilege - Distribution"	0	109.28	97.65	54 213.690
Share "Privilege EUR - Capitalisation"	0	104.56	95.29	8 934.172
Share "Privilege H EUR - Capitalisation"	0	112.19	99.99	69 582.588
Share "X - Capitalisation"	0	143.85	131.57	3 164 548.157
<b>US Short Duration Bond</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	46 064 887	82 371 985	103 559 328	
Net asset value per share				
Share "Classic - Capitalisation"	453.91	471.76	491.87	95 049.310
Share "Classic - Distribution"	98.21	99.20	101.58	134 823.240
Share "Classic EUR - Capitalisation"	0	99.08	103.25	4 787.787
Share "Classic H EUR - Capitalisation"	107.18	108.19	111.70	145 747.026
Share "Classic MD - Distribution"	113.93	115.00	118.74	36 385.692
Share "I - Capitalisation"	21.02	21.94	22.93	212 796.199
Share "IH EUR - Capitalisation"	97.23	98.38	101.84	464.965
Share "N - Capitalisation"	415.62	430.44	448.02	5 274.464
Share "Privilege - Capitalisation"	170.91	178.17	186.04	67 154.557
Share "Privilege - Distribution"	0	102.15	104.77	1 531.856
<b>US Small Cap</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	557 466 328	670 992 602	571 604 105	
Net asset value per share				
Share "Classic - Capitalisation"	201.69	258.45	239.20	231 252.055
Share "Classic - Distribution"	158.86	200.81	182.54	34 385.457
Share "Classic EUR - Capitalisation"	262.54	342.59	316.89	87 307.113
Share "Classic EUR - Distribution"	138.82	178.73	162.46	3 281.150
Share "Classic H EUR - Capitalisation"	161.20	200.40	183.03	126 449.114
Share "I - Capitalisation"	238.12	308.69	287.35	1 148 920.916
Share "IH EUR - Capitalisation"	0	103.50	95.08	46 692.182
Share "N - Capitalisation"	164.55	209.28	192.97	9 395.739
Share "Privilege - Capitalisation"	185.83	240.51	223.71	190 669.753
Share "Privilege - Distribution"	132.59	169.29	154.66	25 288.476
Share "Privilege EUR - Capitalisation"	89.34	117.77	109.50	1 233.199
Share "Privilege GBP - Capitalisation"	98.68	122.80	122.47	10.000
Share "Privilege H EUR - Capitalisation"	83.66	105.01	96.35	634 655.300
Share "X - Capitalisation"	94.96	0	0	0

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## Key figures relating to the last 3 years (Note 10)

<b>US Value Multi-Factor Equity</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	27 642 856	64 428 445	48 924 472	
Net asset value per share				
Share "Classic - Capitalisation"	106.82	130.29	108.51	176 037.219
Share "Classic - Distribution"	93.23	110.94	89.01	45 325.091
Share "Classic EUR - Capitalisation"	122.64	152.34	126.79	92 456.539
Share "Classic H EUR - Capitalisation"	97.65	116.24	94.96	45 791.399
Share "Classic H EUR - Distribution"	88.38	102.29	80.57	13 326.504
Share "Classic HUF - Capitalisation"	12 688.26	16 248.24	14 492.36	16.136
Share "I - Capitalisation"	111.82	137.78	115.32	5 732.762
Share "IH EUR - Capitalisation"	101.91	121.99	100.13	4 498.730
Share "N - Capitalisation"	103.28	125.04	103.74	10 349.198
Share "N - Distribution"	0	104.10	83.21	906.041
Share "Privilege - Capitalisation"	110.74	136.29	114.01	20 779.520
Share "Privilege - Distribution"	0	104.63	84.31	10.349
Share "Privilege H EUR - Capitalisation"	0	104.59	85.87	306.181
Share "Privilege H EUR - Distribution"	91.66	107.20	84.68	19 089.361
<b>USD Money Market</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2018</b>	<b>31/12/2019</b>	<b>30/06/2020</b>	<b>30/06/2020</b>
Net assets	492 994 657	478 578 345	450 718 333	
Net asset value per share				
Share "Classic - Capitalisation"	212.901718	217.735287	218.838016	1 681 754.745
Share "Classic - Distribution"	104.305860	103.831599	102.505696	77 764.770
Share "I - Capitalisation"	98.836640	101.250375	101.883912	484 241.949
Share "Privilege - Capitalisation"	1 035.326273	1 059.415268	1 065.151279	23 826.256
Share "Privilege - Distribution"	100.880000	100.160000	98.870000	1.000



# BNP PARIBAS FUNDS SICAV Absolute Return Global Opportunities

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds			11 276 270	99.46
<i>Luxembourg</i>			<i>6 888 993</i>	<i>60.77</i>
44 506.00	BNP PARIBAS EASY ENERGY AND METALS ENHANCED ROLL - UCITS ETF EUR CAP	EUR	381 016	3.36
135 000.00	BNP PARIBAS EASY EUR CORP BOND SRI FOSSIL FREE	EUR	1 420 848	12.52
23 720.00	BNP PARIBAS EASY FTSE EPRA/NAREIT DEVELOPED EUROPE UCITS ETF - QD - DIS	EUR	204 808	1.81
26 806.00	BNP PARIBAS EASY FTSE EPRA/NAREIT EUROZONE CAPPED UCITS ETF	EUR	221 919	1.96
7 000.00	BNP PARIBAS EASY MSCI EM SRI SRS 5PC CP	EUR	70 237	0.62
2 000.00	BNP PARIBAS EASY MSCI JAPAN SRI SRS 5PC CP	EUR	41 614	0.37
13 720.16	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - I CAP	EUR	1 379 965	12.17
99 000.00	DB X-TRACKERS DJ EURO STOXX 50 SHORT ETF	EUR	1 192 208	10.52
123 000.00	DB X-TRACKERS S&P 500 SHORT - 1C - CAP	EUR	1 312 422	11.58
40 000.00	UBS ETF BM US LIQ. C. SUST.U	EUR	663 956	5.86
<i>Ireland</i>			<i>2 925 974</i>	<i>25.81</i>
3 133.00	ISHARES EURO CORP BOND LARGE CAP UCITS ETF	EUR	431 696	3.81
1 627.00	ISHARES EURO HIGH YIELD CORP BOND UCITS ETF EUR	EUR	158 519	1.40
2 000.00	ISHARES GERMANY GOV BND	EUR	296 570	2.62
110 000.00	ISHARES JPM ESG USD EM BD A	EUR	549 175	4.84
2 500.00	ISHARES USD TREASURY BONDS 7-10YR UCITS ETF	EUR	496 882	4.38
4 000.00	PIMCO SH TERM H/Y CORP BOND	USD	328 861	2.90
10 967.00	SPDR BLOOMBERG BARCLAYS EMERGING MARKETS LOCAL BOND	EUR	664 271	5.86
<i>France</i>			<i>1 461 303</i>	<i>12.88</i>
0.01	BNP PARIBAS MOIS ISR - I - CAP	EUR	137	0.00
14 000.00	LYXOR ETF EURO CASH EONIA	EUR	1 461 166	12.88
<b>Total securities portfolio</b>			<b>11 276 270</b>	<b>99.46</b>

# BNP PARIBAS FUNDS SICAV Absolute Return Low Vol Bond

## Securities portfolio at 30/06/2020

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									
<b>Bonds</b>			<b>9 022 935</b>	<b>42.81</b>					
<i>United States of America</i>									
100 000	AT&T INC 1.950% 19-15/09/2023	EUR	103 430	0.49					
240 000	DBJPM 2016-C1 A4 3.276% 16-10/05/2049	USD	232 164	1.10					
500 000	DTAOT 2018-2 D 4.150% 18-15/03/2024	USD	455 154	2.16					
100 000	FHMS K735 A2 2.862% 19-25/05/2026	USD	98 377	0.47					
1 969 744	FHR 4135 BI 4.500% 12-15/11/2042	USD	285 550	1.35					
2 656 215	FHS 329 C8 4.000% 14-15/03/2044	USD	301 509	1.43					
1 467 837	FHS 354 C14 4.000% 17-15/11/2046	USD	187 412	0.89					
328 715	FNR 2011-99 GI 5.000% 11-25/05/2040	USD	15 786	0.07					
1 687 112	FNR 2017-68 IL 4.500% 17-25/09/2047	USD	224 016	1.06					
1 722 102	FNS 407 7 5.000% 11-25/03/2041	USD	262 432	1.25					
50 000	FORD MOTOR CO 9.000% 20-22/04/2025	USD	48 148	0.23					
532 295	GNR 2010-114 KI 4.000% 10-16/10/2024	USD	10 323	0.05					
409 624	GNR 2010-89 GI 4.500% 10-20/05/2039	USD	3 561	0.02					
2 284 236	GNR 2017-114 PI 4.000% 17-20/10/2046	USD	228 832	1.09					
300 000	TESLA MOTORS INC 5.300% 17-15/08/2025	USD	267 106	1.27					
<i>Italy</i>			<i>1 189 929</i>	<i>5.64</i>					
600 000	ITALY BTPS 0.950% 20-01/08/2030	EUR	582 897	2.77					
600 000	ITALY BTPS 1.350% 19-01/04/2030	EUR	607 032	2.87					
<i>France</i>			<i>1 113 066</i>	<i>5.27</i>					
100 000	ACCOR 2.625% 14-05/02/2021	EUR	100 401	0.48					
126 000	AIRBUS SE 1.375% 20-09/06/2026	EUR	127 545	0.61					
100 000	ALSTOM S 0.250% 19-14/10/2026	EUR	95 383	0.45					
100 000	AUCHAN SA 1.750% 14-23/04/2021	EUR	100 053	0.47					
100 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	99 025	0.47					
100 000	CASINO GUICHARD 4.561% 13-25/01/2023	EUR	95 540	0.45					
100 000	IMERYSA SA 2.000% 14-10/12/2024	EUR	101 380	0.48					
100 000	KLEPIERRE 1.000% 15-17/04/2023	EUR	100 117	0.47					
100 000	MERCIALYS 1.787% 14-31/03/2023	EUR	97 160	0.46					
100 000	SCHNEIDER ELEC 0.000% 20-12/06/2023	EUR	99 838	0.47					
100 000	VALEO SA 0.375% 17-12/09/2022	EUR	96 624	0.46					
<i>United Kingdom</i>			<i>791 773</i>	<i>3.76</i>					
100 000	BARCLAYS BANK PLC 6.000% 10-14/01/2021	EUR	102 612	0.49					
100 000	EASYJET PLC 1.125% 16-18/10/2023	EUR	87 109	0.41					
100 000	FCE BANK PLC 1.528% 15-09/11/2020	EUR	99 011	0.47					
100 000	HAMMERSON PLC 2.000% 14-01/07/2022	EUR	90 215	0.43					
100 000	NATIONWIDE BLDG 6.750% 10-22/07/2020	EUR	100 315	0.48					
100 000	ROLLS-ROYCE PLC 2.125% 13-18/06/2021	EUR	99 142	0.47					
100 000	STANDARD CHARTERED 3.625% 12-23/11/2022	EUR	107 070	0.51					
100 000	TESCO CORP TREAS 2.500% 14-01/07/2024	EUR	106 299	0.50					
<i>Greece</i>			<i>749 246</i>	<i>3.55</i>					
400 000	HELLENIC REP 1.875% 19-23/07/2026	EUR	425 844	2.02					
300 000	HELLENIC REP 1.875% 20-04/02/2035	EUR	323 402	1.53					
<i>Spain</i>			<i>643 658</i>	<i>3.06</i>					
100 000	AMADEUS IT GROUP SA 0.875% 18-18/09/2023	EUR	98 382	0.47					
540 000	SPANISH GOVT 0.500% 20-30/04/2030	EUR	545 276	2.59					
					<i>Germany</i>				
200 000	BASF SE 0.101% 20-05/06/2023	EUR	200 206	0.95					
100 000	COMMERZBANK AG 7.750% 11-16/03/2021	EUR	103 964	0.49					
100 000	CRH FINANCE GERM 1.750% 14-16/07/2021	EUR	101 117	0.48					
100 000	THYSSENKRUPP 1.375% 17-03/03/2022	EUR	97 096	0.46					
					<i>China</i>				
200 000	CHINA EVERGRANDE 8.750% 17-28/06/2025	USD	142 902	0.68					
200 000	CHINA SCE GRP 7.375% 19-09/04/2024	USD	174 899	0.83					
					<i>Argentina</i>				
600 000	ARGENTINA 7.125% 18-28/06/2117	USD	205 505	0.97					
					<i>The Netherlands</i>				
100 000	SIEMENS FINAN 0.125% 20-05/06/2022	EUR	100 186	0.48					
100 000	UJOHN FINANCE 0.816% 20-23/06/2022	EUR	100 559	0.48					
					<i>Portugal</i>				
90 000	PORTUGUESE OTS 4.100% 15-15/02/2045	EUR	143 513	0.68					
					<i>Austria</i>				
136 000	OMV AG 0.000% 20-16/06/2023	EUR	135 325	0.64					
					<i>Ireland</i>				
100 000	GE CAP EUR FUND 2.625% 13-15/03/2023	EUR	104 482	0.50					
					<i>Sweden</i>				
100 000	SCANIA CV AB 2.250% 20-03/06/2025	EUR	102 293	0.49					
					<i>Luxembourg</i>				
100 000	LOGICOR FIN 0.500% 19-30/04/2021	EUR	99 416	0.47					
			<b>300 836</b>	<b>1.43</b>					
					<i>Floating rate bonds</i>				
					<i>Italy</i>				
100 000	UNICREDIT S.P.A. 13-28/10/2025 FRN	EUR	100 931	0.48					
					<i>Germany</i>				
100 000	COMMERZBANK AG 20-05/12/2030 FRN	EUR	100 352	0.48					
					<i>Spain</i>				
100 000	BANKIA 17-15/03/2027 FRN	EUR	99 553	0.47					
			<b>5 034 577</b>	<b>23.91</b>					
					<i>Floating rate notes</i>				
					<i>United States of America</i>				
150 000	BMIR 2020-1A B1 20-25/06/2030 FRN	USD	133 553	0.63					
102 188	CAS 2017-C06 1M2 17-25/02/2030 FRN	USD	90 196	0.43					
104 562	CAS 2017-C07 1M2 17-25/05/2030 FRN	USD	91 000	0.43					
94 015	CAS 2018-C03 1M2 18-25/10/2030 FRN	USD	82 261	0.39					
79 287	CAS 2019-R01 2M2 19-25/07/2031 FRN	USD	68 868	0.33					
4 855	CWL 2005-7 AF6 05-25/10/2035 FRN	USD	4 378	0.02					
1 399 864	FHMS K109 X1 20-25/04/2030 FRN	USD	159 706	0.76					
14 017	FHR 3807 WS 11-15/08/2038 FRN	USD	97	0.00					
360 107	FHR 3928 SH 11-15/08/2040 FRN	USD	27 138	0.13					
1 528 967	FNR 2006-8 WN 06-25/03/2036 FRN	USD	332 044	1.58					
496 806	FNR 2010-134 SK 10-25/06/2038 FRN	USD	10 610	0.05					
956 462	FNR 2012-16 SD 12-25/03/2042 FRN	USD	166 399	0.79					
1 934 826	FNR 2013-26 DS 13-25/11/2038 FRN	USD	92 245	0.44					
135 000	FREMF 2013-K30 B 13-25/06/2045 FRN	USD	126 289	0.60					
160 000	FREMF 2013-K35 B 13-25/12/2046 FRN	USD	152 940	0.73					
90 000	FREMF 2014-K41 B 14-25/11/2047 FRN	USD	86 105	0.41					
80 000	FREMF 2016-K53 C 16-25/03/2049 FRN	USD	73 731	0.35					
500 000	FREMF 2016-K60 B 16-25/12/2049 FRN	USD	465 739	2.21					
100 000	FREMF 2017-K64 C 17-25/05/2050 FRN	USD	90 033	0.43					

# BNP PARIBAS FUNDS SICAV Absolute Return Low Vol Bond

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
150 000	FREMF 2017-K66 C 17-25/07/2027 FRN	USD	132 494	0.63
150 000	FREMF 2017-K728 B 17-25/11/2050 FRN	USD	140 448	0.67
92 683	FREMF 2018-KF42 B 18-25/12/2024 FRN	USD	79 517	0.38
996 028	GNR 2006-20 S 06-20/02/2036 FRN	USD	46 112	0.22
2 682 009	GNR 2013-169 SA 13-20/11/2043 FRN	USD	497 838	2.36
1 160 537	GNR 2018-124 JS 6.029% 18-20/03/2037	USD	215 447	1.02
150 000	GSMS 2017-STAY A 17-15/07/2032 FRN	USD	125 584	0.60
948 633	IHSFR 2017-SFR2 A 17-17/12/2036 FRN	USD	834 203	3.95
220 000	IHSFR 2018-SFR4 D 18-17/01/2038 FRN	USD	191 236	0.91
100 000	STACR 2016-DNA4 M3 16-25/03/2029	USD	89 927	0.43
500 000	STACR 2018-DNA3 M2 18-25/09/2048 FRN	USD	428 439	2.03
	<b>To be Announced ("TBA") Mortgage Backed Securities</b>		<b>7 425 543</b>	<b>35.22</b>
	<i>United States of America</i>		<i>7 425 543</i>	<i>35.22</i>
8 000 000	FNCL 2.5 7/14 2.500% 14-25/10/2043	USD	7 425 543	35.22
	Other transferable securities		15	0.00
	<b>Floating rate notes</b>		<b>15</b>	<b>0.00</b>
	<i>United States of America</i>		<i>15</i>	<i>0.00</i>
1 721 658	VENDE 1994 - 3A 110 94 - 15/09/2024 FRN	USD	15	0.00
	Money Market Instruments		3 499 045	16.58
	<i>Italy</i>		<i>2 501 345</i>	<i>11.86</i>
2 500 000	ITALY BOTS 0.000% 19-14/09/2020	EUR	2 501 345	11.86
	<i>Greece</i>		<i>997 700</i>	<i>4.72</i>
1 000 000	HELLENIC T-BILL 0.000% 20- 12/03/2021	EUR	997 700	4.72
	Shares/Units in investment funds		2 109 158	10.00
	<i>Luxembourg</i>		<i>2 109 158</i>	<i>10.00</i>
1 590.64	BNP PARIBAS FLEXI ABS OPP XCA	EUR	2 109 158	10.00
	<b>Total securities portfolio</b>		<b>27 392 109</b>	<b>129.95</b>

# BNP PARIBAS FUNDS SICAV Absolute Return Multi-Strategy

## Securities portfolio at 30/06/2020

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									
	<b>Shares</b>		<b>11 051 472</b>	<b>5.45</b>					
<i>Germany</i>									
25 621	ADO PROPERTIES SA	EUR	620 541	0.31					
81 822	DEUTSCHE WOHNEN AG - BR	EUR	3 268 789	1.61					
18 183	LEG IMMOBILIEN AG	EUR	2 054 679	1.01					
66 119	TAG IMMOBILIEN AG	EUR	1 403 045	0.69					
67 772	VONOVIA SE	EUR	3 704 418	1.83					
<b>Bonds</b>									
<i>France</i>									
2 400 000	BOUYGUES 4.250% 05-22/07/2020	EUR	2 404 368	1.19					
Money Market Instruments									
<i>France</i>									
4 100 000	AGENCE CENTRALE DES ORGANISMES DE SECURI ANJOU ET EONICAP+0.195	EUR	4 103 228	2.02					
3 000 000	AXA BANQUE SA EONICAP+0.22	EUR	2 999 592	1.48					
4 000 000	29/06/2021 N	EUR	4 000 000	1.97					
1 200 000	BRETAGNE (REGION) 0.000%	EUR	1 200 851	0.59					
3 000 000	18/09/2020 NEUCP	EUR	3 000 662	1.48					
1 000 000	CARREFOUR BANQUE SA 0.000%	EUR	1 000 462	0.49					
1 500 000	04/08/2020 NEUCP	EUR	1 496 218	0.74					
3 000 000	COFACE SA 0.000% 12/08/2020 NEUCP	EUR	3 000 166	1.48					
1 000 000	COFACE SA 0.000% 29/06/2021 NEUCP	EUR	1 000 173	0.49					
3 000 000	DANONE SA 0.000% 08/07/2020 NEUCP	EUR	3 000 585	1.48					
5 000 000	DEPARTEMENT DU LOIRET 0.000%	EUR	5 006 253	2.47					
4 000 000	17/07/2020 NEUCP	EUR	4 003 853	1.97					
4 000 000	FRANCE(ELECTRICITE DE) 0.000%	EUR	4 001 858	1.97					
3 000 000	31/07/2020 NEUCP	EUR	3 002 302	1.48					
4 000 000	FRANFINANCE SA 0.000% 10/11/2020 NEUCP	EUR	2 001 288	0.99					
4 000 000	GECINA SA 0.000% 01/12/2020 NEUCP	EUR	4 103 134	2.02					
3 000 000	KERING FINANCE 0.000% 11/09/2020 NEUCP	EUR	4 001 531	1.97					
2 000 000	MARSEILLE(VILLE DE) 0.000%	EUR	3 000 796	1.48					
4 100 000	10/09/2020 NEUCP	EUR	1 250 203	0.62					
4 000 000	METROPOLE DE LYON 0.000%	EUR	2 001 418	0.99					
3 000 000	25/09/2020 NEUCP	EUR	3 800 773	1.87					
1 250 000	PARIS(VILLE DE) 0.000% 10/08/2020 NEUCP	EUR	2 000 531	0.99					
2 000 000	PR FINANCE S.A. 0.000% 11/08/2020 NEUCP	EUR	1 000 587	0.49					
3 800 000	REGION REUNION 0.000% 16/07/2020 NEUCP	EUR	2 001 535	0.99					
2 000 000	RENNES (VILLE DE) 0.000% 18/09/2020 NEUCP	EUR	8 999 896	4.44					
3 800 000	RHONE ALPES LYON 0.000%	EUR	4 002 400	1.97					
2 000 000	20/07/2020 NEUCP	EUR	5 005 134	2.47					
2 000 000	SCHNEIDER ELECTRIC SE 0.000%	EUR	3 000 324	1.48					
1 000 000	11/08/2020 NEUCP	EUR	2 000 755	0.99					
2 000 000	SOCIETE DES AUTOROUT 0.000%	EUR	4 000 755	1.97					
2 000 000	30/09/2020 NEUCP	EUR	2 998 386	1.48					
	VEOLIA ENVIRONNEMENT 0.000%	EUR							
	28/10/2020 NEUCP	EUR							
<i>Spain</i>									
4 000 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.000% 28	EUR	4 002 400	1.97					
5 000 000	CAIXA BANK SA 0.000% 04/12/2020	EUR	5 005 134	2.47					
3 000 000	SANTANDER CONSUMER FIN 0.000%	EUR	3 000 324	1.48					
	09/07/2020	EUR							
<i>The Netherlands</i>									
2 000 000	AIRBUS GROUP FINANCE BV 0.000%	EUR	2 000 755	0.99					
4 000 000	14/08/2020 NE	EUR	4 000 755	1.97					
3 000 000	IBERDROLA INTERNATIONAL BV 0.000% 30/07/2020	EUR	2 998 386	1.48					
	ING BANK NV EONICAP+0.18	EUR							
	08/03/2021 NEU	EUR							
					<i>Belgium</i>				
3 000 000	SOCIETE WALLONE DU CRE 0.000%	EUR	7 010 009	3.46					
4 000 000	22/12/2020	EUR	3 004 060	1.48					
4 000 000	SUMITOMO MITSUI BANKING CORP/BRUSSELS 0.000%	EUR	4 005 949	1.98					
					<i>Luxembourg</i>				
6 000 000	INDUSTRIAL AND COMMERCIAL BANK OF CHINA 26/08/2020	EUR	6 003 105	2.96					
6 000 000	INTESA SANPAOLO SPA/LON 0.000%	EUR	6 001 334	2.96					
20/07/2020	EUR	6 001 334	2.96						
					<i>United Kingdom</i>				
4 000 000	NYKREDIT BANK A/S 0.000%	EUR	4 003 311	1.97					
4 000 000	17/09/2020	EUR	4 003 311	1.97					
					<i>Denmark</i>				
4 000 000	E.ON SE 0.000% 02/07/2020	EUR	4 000 055	1.97					
4 000 000	EUR	4 000 055	1.97						
					<i>Germany</i>				
3 000 000	VATTENFALL AB 0.000% 07/08/2020	EUR	3 000 719	1.48					
3 000 000	EUR	3 000 719	1.48						
					<i>Sweden</i>				
					Shares/Units in investment funds				
					<i>Ireland</i>				
161 534.00	GO UCITS ROBO-STOX	USD	36 893 154	18.22					
494 258.00	ISHARES PHYSICAL GOLD ETC	USD	2 473 743	1.22					
62 243.00	SOURCE NASDAQ BIOTECH UCITS	USD	15 351 636	7.58					
65 881.00	SOURCE PHYSICAL GOLD P - ETC	USD	2 402 381	1.18					
107 625.00	SPDR BLOOMBERG BARCLAYS EMERGING MARKETS LOCAL BOND	EUR	10 146 548	5.01					
430 000.00	BNP P ENERGY & METAL UCITS	USD	6 518 846	3.23					
9 335.00	LYXOR MSCI WORLD HEALTH CARE TR UCITS ETF - C EUR CAP	EUR	6 205 194	3.06					
		EUR	3 114 002	1.54					
		EUR	3 091 192	1.52					
<b>Total securities portfolio</b>								<b>173 558 474</b>	<b>85.60</b>

# BNP PARIBAS FUNDS SICAV Aqua

## Securities portfolio at 30/06/2020

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									
<b>Shares</b>									
<i>United States of America</i>									
623 355	ADVANCED DRAINAGE SYSTEMS INC	USD	27 417 297	1.38	2 933 037	ALFA LAVAL AB	SEK	57 292 886	2.88
743 848	AGILENT TECHNOLOGIES INC	USD	58 526 330	2.94	2 299 311	WIENERBERGER AG	EUR	44 583 640	2.24
430 294	AMERICAN WATER WORKS CO INC	USD	49 291 391	2.47	793 499	NOVOZYMES A/S - B	DKK	40 829 296	2.05
373 438	BADGER METER INC	USD	20 920 375	1.05	<i>South Korea</i>				
287 233	CALIFORNIA WATER SERVICE GRP	USD	12 198 739	0.61	758 281	COWAY CO LTD	KRW	40 528 790	2.03
266 690	DANAHER CORP	USD	41 987 974	2.11	<i>Finland</i>				
264 559	ECOLAB INC	USD	46 862 853	2.35	2 206 823	KEMIRA OYJ	EUR	25 290 192	1.27
1 288 731	ESSENTIAL UTILITIES INC	USD	48 467 255	2.43	<i>Canada</i>				
1 049 228	EVOQUA WATER TECHNOLOGIES CO	USD	17 375 810	0.87	910 092	STANTEC INC	CAD	24 933 457	1.25
505 592	FRANKLIN ELECTRIC CO INC	USD	23 642 160	1.19	<i>Australia</i>				
394 555	IDEX CORP	USD	55 518 383	2.79	6 105 427	ALS LTD	AUD	24 586 446	1.23
427 515	ITRON INC	USD	25 217 352	1.27	<i>Brazil</i>				
240 928	LINDSAY CORP	USD	19 780 057	0.99	2 452 423	CIA SANEAMENTO BASICO DE - ADR	USD	22 948 819	1.15
5 110 264	MUELLER WATER PRODUCTS INC - A	USD	42 905 925	2.15	<i>Germany</i>				
533 841	PERKINELMER INC	USD	46 622 859	2.34	772 784	NORMA GROUP SE	EUR	18 314 981	0.92
126 315	POOL CORP	USD	30 575 844	1.53	<b>Total securities portfolio</b>				
1 988 133	REXNORD CORP	USD	51 599 588	2.59	<b>1 970 358 851 98.90</b>				
1 076 683	SPX FLOW INC	USD	35 891 031	1.80					
746 139	TORO CO	USD	44 071 461	2.21					
1 201 684	TRIMBLE INC	USD	46 209 974	2.32					
400 618	VALMONT INDUSTRIES	USD	40 527 282	2.03					
368 654	WATTS WATER TECHNOLOGIES - A	USD	26 586 809	1.33					
843 317	XYLEM INC	USD	48 775 206	2.45					
<i>United Kingdom</i>									
643 137	FERGUSON PLC	GBP	46 781 318	2.35					
1 234 104	HALMA PLC	GBP	31 266 683	1.57					
110 546	LINDE PLC	USD	20 876 919	1.05					
4 237 776	PENNON GROUP PLC	GBP	52 168 002	2.62					
1 379 170	PENTAIR PLC	USD	46 649 751	2.34					
1 619 291	SEVERN TRENT PLC	GBP	44 160 862	2.22					
337 796	SPIRAX-SARCO ENGINEERING PLC	GBP	37 072 089	1.86					
3 829 012	UNITED UTILITIES GROUP PLC	GBP	38 340 668	1.92					
<i>Switzerland</i>									
82 533	FISCHER (GEORG) - REG	CHF	63 087 239	3.17					
56 140	GEBERIT AG - REG	CHF	25 014 412	1.26					
250 088	SIKA AG - REG	CHF	42 850 408	2.15					
<i>France</i>									
6 079 588	SUEZ	EUR	63 440 500	3.18					
2 680 936	VEOLIA ENVIRONNEMENT	EUR	53 672 339	2.69					
<i>Japan</i>									
3 042 518	KUBOTA CORP	JPY	40 368 582	2.03					
1 310 300	KURITA WATER INDUSTRIES LTD	JPY	32 343 734	1.62					
2 804 299	SEKISUI CHEMICAL CO LTD	JPY	35 617 674	1.79					
<i>The Netherlands</i>									
1 560 287	AALBERTS INDUSTRIES NV	EUR	45 544 778	2.29					
1 851 455	ARCADIS NV	EUR	29 808 426	1.50					
<i>Hong Kong</i>									
71 090 526	BEIJING ENTERPRISES WATER GR	HKD	24 652 809	1.24					
40 960 494	CHINA EVERBRIGHT INTERNATIONAL LTD	HKD	19 247 844	0.97					
11 192 599	GUANGDONG INVESTMENT LTD	HKD	17 113 352	0.86					

# BNP PARIBAS FUNDS SICAV Asia ex-Japan Bond

## Securities portfolio at 30/06/2020

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									
<b>Bonds</b>			<b>49 489 733</b>	<b>85.86</b>					
<i>China</i>									
1 200 000	AGILE GROUP 9.500% 18-23/11/2020	USD	1 225 125	2.13					
10 000 000	AGRICUL DEV BANK 3.580% 16-22/04/2026	CNY	1 431 872	2.48					
10 000 000	AGRICULTURAL DEV BANK 4.390% 17-08/09/2027	CNY	1 501 417	2.60					
600 000	ALIBABA GROUP HOLDING 3.400% 17-06/12/2027	USD	662 976	1.15					
20 000 000	CENTRAL HUIJIN 3.450% 19-22/05/2022	CNY	2 854 028	4.94					
10 000 000	CHINA DEV BANK 3.810% 15-05/02/2025	CNY	1 455 844	2.53					
1 239 000	CHINA EVERGRANDE 7.500% 17-28/06/2023	USD	1 037 275	1.80					
900 000	CHINA SCE GRP 7.250% 19-19/04/2023	USD	893 250	1.55					
500 000	COUNTRY GARDEN 8.000% 18-27/01/2024	USD	539 509	0.94					
1 000 000	EASY TACTIC LTD 8.625% 19-27/02/2024	USD	901 563	1.56					
400 000	GOLDEN EAGLE RETAIL 4.625% 13-21/05/2023	USD	366 000	0.63					
1 000 000	POWERLONG 5.950% 17-19/07/2020	USD	998 350	1.73					
200 000	TENCENT HOLD 3.240% 20-03/06/2050	USD	201 858	0.35					
<i>Indonesia</i>									
200 000	HUTAMA KARYA PER 3.750% 20-11/05/2030	USD	210 500	0.37					
11 970 000 000	INDONESIA GOVT 10.250% 07-15/07/2022	IDR	905 471	1.57					
6 270 000 000	INDONESIA GOVT 10.250% 07-15/07/2027	IDR	513 121	0.89					
6 615 000 000	INDONESIA GOVT 10.500% 09-15/08/2030	IDR	562 235	0.98					
8 980 000 000	INDONESIA GOVT 8.250% 11-15/06/2032	IDR	654 757	1.14					
23 540 000 000	INDONESIA GOVT 8.250% 18-15/05/2029	IDR	1 754 943	3.04					
6 615 000 000	INDONESIA GOVT 8.375% 19-15/04/2039	IDR	486 389	0.84					
500 000	PERTAMINA 6.450% 14-30/05/2044	USD	637 344	1.11					
250 000	PT PERTAMINA 4.175% 20-21/01/2050	USD	250 785	0.44					
800 000	REP OF INDONESIA 5.125% 15-15/01/2045	USD	976 079	1.69					
<i>India</i>									
400 000	ADANI ELECTRICIT 3.949% 20-12/02/2030	USD	373 875	0.65					
200 000	EX-IM BK OF IN 3.250% 20-15/01/2030	USD	197 790	0.34					
32 900 000	INDIA GOVT BOND 7.160% 13-20/05/2023	INR	467 174	0.81					
6 800 000	INDIA GOVT BOND 7.590% 15-20/03/2029	INR	98 570	0.17					
45 890 000	INDIA GOVT BOND 7.590% 16-11/01/2026	INR	664 111	1.15					
62 880 000	INDIA GOVT BOND 8.240% 14-10/11/2033	INR	962 304	1.67					
1 000 000	POWER FIN CORP 6.150% 18-06/12/2028	USD	1 105 000	1.92					
1 000 000	REC LIMITED 3.375% 19-25/07/2024	USD	989 688	1.72					
<i>South Korea</i>									
1 177 150 000	KOREA TRSY BD 1.375% 19-10/09/2024 FLAT	KRW	990 787	1.72					
760 200 000	KOREA TRSY BD 2.125% 17-10/06/2027 FLAT	KRW	669 401	1.16					
1 970 790 000	KOREA TRSY BD 2.250% 17-10/09/2037 FLAT	KRW	1 822 609	3.15					
187 430 000	KOREA TRSY BD 2.625% 18-10/06/2028 FLAT	KRW	171 363	0.30					
84 000 000	KOREA TRSY BD 3.750% 13-10/12/2033 FLAT	KRW	89 222	0.15					
361 230 000	KOREA TRSY BD 4.000% 11-10/12/2031 FLAT	KRW	381 943	0.66					
364 000 000	KOREA TRSY BD 4.750% 10-10/12/2030 FLAT	KRW	401 185	0.70					
<i>Singapore</i>									
1 000 000	OIL INDIA INTERN 4.000% 17-21/04/2027	USD	1 003 750	1.74					
250 000	PUBLIC UTILITIES 3.010% 18-18/07/2033	SGD	204 665	0.36					
420 000	SINGAPORE GOVT 1.750% 18-01/02/2023	SGD	311 992	0.54					
280 000	SINGAPORE GOVT 2.625% 18-01/05/2028	SGD	228 021	0.40					
762 000	SINGAPORE GOVT 2.750% 12-01/04/2042	SGD	694 158	1.20					
100 000	SINGAPORE GOVT 2.750% 16-01/03/2046	SGD	93 370	0.16					
470 000	SINGAPORE GOVT 2.875% 14-01/07/2029	SGD	394 231	0.68					
1 030 000	SINGAPORE GOVT 3.000% 09-01/09/2024	SGD	816 047	1.42					
620 000	SINGAPORE GOVT 3.500% 07-01/03/2027	SGD	524 492	0.91					
<i>Hong Kong</i>									
400 000	CHINA OIL 5.500% 19-25/01/2023	USD	395 750	0.69					
700 000	CNAC HK FINBRID 3.875% 19-19/06/2029	USD	757 969	1.31					
845 000	CNAC HK FINBRID 4.625% 18-14/03/2023	USD	897 020	1.56					
400 000	CNAC HK FINBRID 4.750% 19-19/06/2049	USD	458 680	0.80					
800 000	HK GOVT BOND PRO 2.020% 19-07/03/2034	HKD	120 580	0.21					
1 000 000	HYSAN MTN LTD 2.820% 19-04/09/2029	USD	996 916	1.73					
<i>Malaysia</i>									
1 889 000	MALAYSIA GOVT 3.620% 16-30/11/2021	MYR	450 217	0.78					
1 720 000	MALAYSIA GOVT 3.885% 19-15/08/2029	MYR	434 319	0.75					
2 627 000	MALAYSIA GOVT 4.893% 18-08/06/2038	MYR	720 357	1.25					
2 236 000	MALAYSIA INVEST 4.258% 17-26/07/2027	MYR	571 660	0.99					
850 000	MALAYSIAN GOVT 3.659% 15-15/10/2020	MYR	199 279	0.35					
608 000	MALAYSIAN GOVT 4.254% 15-31/05/2035	MYR	153 909	0.27					
230 000	MALAYSIAN GOVT 4.642% 18-07/11/2033	MYR	61 022	0.11					
<i>British Virgin Islands</i>									
700 000	MINMETALS BOUNTE 4.200% 16-27/07/2026	USD	773 500	1.34					
800 000	SCENERY JOURNEY 13.750% 18-06/11/2023	USD	782 500	1.36					
700 000	STATE GRID OSEAS 3.500% 17-04/05/2027	USD	772 139	1.34					
<i>Thailand</i>									
12 950 000	THAILAND GOVT 2.875% 16-17/06/2046	THB	488 341	0.85					
6 480 000	THAILAND GOVT 3.400% 15-17/06/2036	THB	259 748	0.45					
7 790 000	THAILAND GOVT 3.580% 12-17/12/2027	THB	295 880	0.51					
5 884 000	THAILAND GOVT 4.000% 15-17/06/2066	THB	270 720	0.47					
6 320 000	THAILAND GOVT 4.875% 09-22/06/2029	THB	267 854	0.46					
<i>Sri Lanka</i>									
200 000	REP OF SRI LANKA 6.850% 19-14/03/2024	USD	137 750	0.24					
1 100 000	REP OF SRI LANKA 7.550% 19-28/03/2030	USD	724 625	1.26					
105 000 000	SRI LANKA GOVT 11.000% 16-01/08/2024	LKR	652 814	1.13					
<i>Cayman Islands</i>									
300 000	MUMTALAKAT SUKUK 5.625% 19-27/02/2024	USD	309 188	0.54					
667 000	QNB FINANCE LTD 2.750% 20-12/02/2027	USD	681 382	1.18					
<i>Canada</i>									
700 000	NEXEN INC 7.400% 98-01/05/2028	USD	962 500	1.67					

# BNP PARIBAS FUNDS SICAV Asia ex-Japan Bond

## Securities portfolio at 30/06/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Philippines</i>		<i>838 946</i>	<i>1.46</i>
8 000 000	PHILIPPINE GOVT 4.125% 14- 20/08/2024	PHP	171 401	0.30
5 210 000	PHILIPPINE GOVT 6.250% 18- 22/03/2028	PHP	130 497	0.23
17 950 000	PHILIPPINE GOVT 8.000% 11- 19/07/2031	PHP	537 048	0.93
	<i>Macao</i>		<i>377 729</i>	<i>0.66</i>
370 000	MGM CHINA HOLDIN 5.875% 19- 15/05/2026	USD	377 729	0.66
	<b>Floating rate bonds</b>		<b>314 919</b>	<b>0.55</b>
	<i>Hong Kong</i>		<i>314 919</i>	<i>0.55</i>
300 000	SHANGHAI COMM BK 19- 17/01/2029 FRN	USD	314 919	0.55
	Shares/Units in investment funds		2 298 922	3.98
	<i>Luxembourg</i>		<i>2 298 922</i>	<i>3.98</i>
2 131.00	BNP PARIBAS FUNDS RMB BOND - X CAP	USD	2 298 922	3.98
	<b>Total securities portfolio</b>		<b>52 103 574</b>	<b>90.39</b>

# BNP PARIBAS FUNDS SICAV Asia ex-Japan Equity

## Securities portfolio at 30/06/2020

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									
<b>Shares</b>									
<i>China</i>									
21 887 846	CHINA CONSTRUCTION BANK - H	HKD	17 696 287	2.95					
4 019 000	GREAT WALL MOTOR COMPANY - H	HKD	2 512 094	0.42					
761 000	HENGAN INTL GROUP CO LTD	HKD	5 952 571	0.99					
21 656 325	IND & COMM BANK OF CHINA - H	HKD	13 109 837	2.18					
3 020 000	PING AN INSURANCE GROUP CO - H	HKD	30 191 347	5.03					
1 043 600	SHENZHOU INTERNATIONAL GROUP	HKD	12 605 149	2.10					
911 194	TENCENT HOLDINGS LTD	HKD	58 489 772	9.76					
6 860 000	TINGYI (CAYMAN ISLAND) HOLDING CO	HKD	10 628 998	1.77					
<i>Taiwan</i>									
569 764	ADVANTECH CO LTD	TWD	5 699 312	0.95					
3 374 000	DELTA ELECTRONIC INDUSTRIAL CO	TWD	19 115 655	3.19					
6 714 938	FUBON FINANCIAL HOLDING CO	TWD	9 981 876	1.66					
4 502 400	HON HAI PRECISION INDUSTRY	TWD	13 133 773	2.19					
621 000	PRESIDENT CHAIN STORE CORP	TWD	6 238 590	1.04					
605 863	SPORTON INTERNATIONAL INC	TWD	4 930 669	0.82					
4 837 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO	TWD	51 379 519	8.56					
<i>South Korea</i>									
221 608	LG DISPLAY CO LTD	KRW	2 098 861	0.35					
118 156	LG ELECTRONICS INC	KRW	6 215 470	1.04					
11 240	LG HOUSEHOLD & HEALTH CARE	KRW	12 562 881	2.09					
1 119 669	SAMSUNG ELECTRONICS CO LTD	KRW	49 089 625	8.18					
261 013	SK HYNIX INC	KRW	18 458 896	3.08					
<i>Hong Kong</i>									
4 283 644	CHINA TAIPING INSURANCE HOLD	HKD	6 858 551	1.14					
1 254 028	CK HUTCHISON HOLDINGS LTD	HKD	8 065 449	1.34					
1 306 841	CK INFRASTRUCTURE HOLDINGS	HKD	6 726 964	1.12					
2 158 000	HAIER ELECTRONICS GROUP CO	HKD	6 532 951	1.09					
613 450	HONG KONG EXCHANGES & CLEAR	HKD	26 096 987	4.35					
4 628 000	SITC INTERNATIONAL HOLDINGS	HKD	4 934 846	0.82					
1 433 500	TECHTRONIC INDUSTRIES CO LTD	HKD	14 065 633	2.34					
<i>India</i>									
800 125	ASIAN PAINTS LTD	INR	17 868 459	2.98					
293 579	HDFC BANK LTD - ADR	USD	13 346 101	2.22					
261 358	HINDUSTAN UNILEVER LTD	INR	7 544 211	1.26					
711 742	LUPIN LTD	INR	8 593 302	1.43					
119 156	MARUTI SUZUKI INDIA LTD	INR	9 212 336	1.54					
1 398 201	STATE BANK OF INDIA	INR	3 302 653	0.55					
209 018	TATA MOTORS LTD	INR	272 068	0.05					
1 315 992	TECH MAHINDRA LTD	INR	9 493 871	1.58					
<i>Indonesia</i>									
9 933 000	BANK CENTRAL ASIA TBK PT	IDR	19 825 635	3.30					
12 841 200	MATAHARI DEPARTMENT STORE TB	IDR	1 449 800	0.24					
37 423 111	TELEKOMUNIKASI INDONESIA PER	IDR	7 987 945	1.33					
5 652 300	UNILEVER INDONESIA TBK PT	IDR	3 127 530	0.52					
<i>Philippines</i>									
2 163 400	INTL CONTAINER TERM SVCS INC	PHP	4 451 799	0.74					
603 667	SM INVESTMENTS CORP	PHP	11 356 027	1.89					
<i>Singapore</i>									
2 082 300	SINGAPORE EXCHANGE LTD	SGD	12 446 793	2.07					
<i>Thailand</i>									
7 160 807	PTT PCL/FOREIGN	THB	8 746 114	1.46					
					<b>Total securities portfolio</b>				
					576 895 328 96.13				
					<i>United States of America</i>				
					10 629 000 NEXTEER AUTOMOTIVE GROUP LTD HKD 7 296 421 1.22				
					<i>Malaysia</i>				
					1 869 210 PUBLIC BANK BERHAD MYR 7 201 700 1.20				



# BNP PARIBAS FUNDS SICAV Asia ex-Japan Small Cap

## Securities portfolio at 30/06/2020

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									
<b>Shares</b>									
<b>Taiwan</b>									
62 896	ADVANTECH CO LTD	TWD	629 145	1.94					
40 000	AIRTAC INTERNATIONAL GROUP	TWD	696 779	2.15					
305 400	CHICONY POWER TECHNOLOGY CO	TWD	695 637	2.14					
242 000	CHROMA ATE INC	TWD	1 240 370	3.82					
49 000	EMEMORY TECHNOLOGY INC	TWD	808 231	2.49					
84 000	GLOBALWAFERS CO LTD	TWD	1 144 380	3.53					
20 810	HIWIN TECHNOLOGIES CORP	TWD	205 470	0.63					
94 000	LAND MARK OPTOELECTRONICS	TWD	919 638	2.83					
119 572	SPORTON INTERNATIONAL INC	TWD	973 108	3.00					
79 000	TAIWAN SECOM	TWD	233 146	0.72					
<b>China</b>									
51 660	21VIANET GROUP INC-ADR	USD	1 232 607	3.80					
22 700	ALIBABA GROUP HOLDING LTD	HKD	612 664	1.89					
22 064	DADA NEXUS LTD-ADR	USD	492 027	1.52					
215 500	LI NING CO LTD	HKD	684 743	2.11					
1 658 000	LIFETECH SCIENTIFIC CORP	HKD	521 983	1.61					
36 900	SUNNY OPTICAL TECH	HKD	589 290	1.82					
13 400	TENCENT HOLDINGS LTD	HKD	860 149	2.65					
245 000	TONG REN TANG TECHNOLOGIES - H	HKD	186 189	0.57					
<b>South Korea</b>									
16 775	BINGGRAE CO LTD	KRW	839 917	2.59					
12 408	COM2US CORP	KRW	1 214 907	3.74					
12 025	LG ELECTRONICS-PREF	KRW	251 564	0.78					
502	LG HOUSEHOLD & HEALTH - PREF	KRW	302 338	0.93					
8 830	S-1 CORPORATION	KRW	630 609	1.94					
14 876	SK HYNIX INC	KRW	1 052 034	3.24					
<b>Hong Kong</b>									
1 702 000	ESSEX BIO-TECHNOLOGY LTD	HKD	1 203 132	3.71					
65 000	HAIER ELECTRONICS GROUP CO	HKD	196 776	0.61					
1 214 500	LEES PHARMACEUTICAL HLDGS	HKD	643 351	1.98					
930 000	SITC INTERNATIONAL HOLDINGS	HKD	991 661	3.06					
79 000	TECHTRONIC INDUSTRIES CO LTD	HKD	775 155	2.39					
104 000	VITASOY INTERNATIONAL HOLDINGS	HKD	398 067	1.23					
<b>India</b>									
30 501	DR LAL PATHLABS LTD	INR	632 177	1.95					
181 548	GUJARAT GAS LTD	INR	765 229	2.36					
159 090	GUJARAT STATE PETRONET LTD	INR	465 477	1.43					
236 793	HINDUSTAN PETROLEUM CORP	INR	680 165	2.10					
26 970	INFO EDGE INDIA LTD	INR	987 850	3.04					
3 045	JUBILANT FOODWORKS LTD	INR	69 701	0.21					
358 339	OIL INDIA LTD	INR	443 866	1.37					
23 436	QUESS CORP LTD	INR	113 077	0.35					
<b>Singapore</b>									
953 725	FRASERS LOGISTICS & INDUSTRI	SGD	816 677	2.52					
150 400	SHENG SIONG GROUP LTD	SGD	178 113	0.55					
56 500	VENTURE CORP LTD	SGD	656 261	2.02					
<b>Indonesia</b>									
2 310 300	MITRA KELUARGA KARYASEHAT TB	IDR	367 081	1.13					
25 763 100	PAKUWON JATI TBK PT	IDR	751 132	2.31					
9 645 600	RAMAYANA LESTARI SENTOSA TBK	IDR	401 748	1.24					
<b>Philippines</b>									
363 400	INTL CONTAINER TERM SVCS INC	PHP	747 797	2.30					
23 378	SM INVESTMENTS CORP	PHP	439 781	1.36					
					<b>Malaysia</b>				
19 100	ALLIANZ MALAYSIA BHD	MYR	62 858	0.19					
839 400	INARI AMERTRON BHD	MYR	331 698	1.02					
1 314 700	SKP RESOURCES BHD	MYR	414 683	1.28					
					<b>United States of America</b>				
1 790 000	RAZER INC	HKD	337 098	1.04					
					<b>Total securities portfolio</b>				
					<b>30 887 536 95.19</b>				

# BNP PARIBAS FUNDS SICAV Belgium Equity

## Securities portfolio at 30/06/2020

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				
<b>Shares</b>			<b>228 002 059</b>	<b>99.63</b>
<i>Belgium</i>				
			<i>179 703 347</i>	<i>78.52</i>
39 943	ACKERMANS & VAN HAAREN	EUR	4 649 365	2.03
76 851	AEDIFICA	EUR	7 477 602	3.27
287 502	AGEAS	EUR	9 067 813	3.96
393 913	ANHEUSER - BUSCH INBEV SA/NV	EUR	17 278 994	7.55
57 146	ASIT BIOTECH SA	EUR	10 572	0.00
404 530	BALTA GROUP NV	EUR	449 028	0.20
17 234	BARCO N.V.	EUR	2 705 738	1.18
42 897	BONE THERAPEUTICS SA	EUR	105 956	0.05
96 624	COLRUYT SA	EUR	4 731 677	2.07
50 510	ELIA SYSTEM OPERATOR SA/NV	EUR	4 879 266	2.13
48 288	FINANCIERE DE TUBIZE	EUR	3 969 274	1.73
89 243	GALAPAGOS NV	EUR	15 621 987	6.83
84 754	GIMV NV	EUR	4 339 405	1.90
62 232	GROUPE BRUXELLES LAMBERT SA	EUR	4 647 486	2.03
121 751	ION BEAM APPLICATIONS	EUR	930 178	0.41
439 669	KBC GROEP NV	EUR	22 449 498	9.82
99 711	KINEPOLIS	EUR	4 013 368	1.75
2 714	LOTUS BAKERIES	EUR	7 680 620	3.36
35 742	MELEXIS NV	EUR	2 412 585	1.05
68 262	MITHRA PHARMACEUTICALS - W/I	EUR	1 242 368	0.54
131 364	ONTEX GROUP NV - W/I	EUR	1 711 673	0.75
81 174	ORANGE BELGIUM	EUR	1 177 023	0.51
100 051	OXURION NV	EUR	300 153	0.13
134 992	PROXIMUS	EUR	2 448 755	1.07
545 010	RECTICEL	EUR	4 305 579	1.88
103 283	SHURGARD SELF STORAGE SA	EUR	3 454 816	1.51
59 323	SOLVAY SA	EUR	4 227 357	1.85
34 028	TELENET GROUP HOLDING NV	EUR	1 246 786	0.54
279 452	TINC COMM VA - W/I	EUR	3 604 931	1.58
107 514	UCB SA	EUR	11 084 693	4.84
223 595	UMICORE	EUR	9 370 866	4.09
68 140	VGP	EUR	7 740 704	3.38
426 635	WAREHOUSES DE PAUW SCA	EUR	10 367 231	4.53
<i>The Netherlands</i>				
			<i>36 277 872</i>	<i>15.86</i>
306 136	ABN AMRO GROUP NV - CVA	EUR	2 346 839	1.03
99 128	ARGENX SE	EUR	19 657 082	8.59
2 293 105	ING GROEP NV	EUR	14 212 665	6.21
41 691	KIADIS PHARMA NV - W/I	EUR	61 286	0.03
<i>France</i>				
			<i>8 213 480</i>	<i>3.59</i>
232 216	BNP PARIBAS	EUR	8 213 480	3.59
<i>Luxembourg</i>				
			<i>3 807 360</i>	<i>1.66</i>
95 060	APERAM	EUR	2 359 389	1.03
50 806	RTL GROUP	EUR	1 447 971	0.63
<b>Total securities portfolio</b>			<b>228 002 059</b>	<b>99.63</b>

# BNP PARIBAS FUNDS SICAV Brazil Equity

## Securities portfolio at 30/06/2020

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									
<b>Shares</b>			<b>84 503 294</b>	<b>97.96</b>					
<i>Brazil</i>									
32 965	AFYA LTD-CLASS A	USD	772 700	0.90	288 000	NATURA &CO HOLDING SA	BRL	2 092 807	2.43
80 100	ALIANSC E SONAE SHOPPING CENT	BRL	416 488	0.48	178 189	NOTRE DAME INTERMED PAR SA	BRL	2 207 077	2.56
361 700	AMBEV SA	BRL	931 455	1.08	154 395	PETROBRAS DISTRIBUIDORA SA	BRL	605 961	0.70
825 040	AMBEV SA - ADR	USD	2 178 106	2.53	82 400	PETROLEO BRASILEIRO PETROBRAS - ADR	BRL	335 254	0.39
55 295	ATACADAO DISTRIBUICAO COMERC	BRL	198 892	0.23	183 811	PETROLEO BRASILEIRO PETROBRAS - ADR	USD	1 520 117	1.76
60 752	B2W CIA DIGITAL	BRL	1 184 435	1.37	305 236	PETROLEO BRASILEIRO PETROBRAS - ADR	USD	2 432 731	2.82
549 800	B3 SA-BRASIL BOLSA BALCAO	BRL	5 516 216	6.39	568 427	PETROLEO BRASILEIRO PETROBRAS - PREF	BRL	2 230 929	2.59
881 252	BANCO BRADESCO - ADR	USD	3 357 570	3.89	52 092	RAIA DROGASIL SA	BRL	1 049 466	1.22
232 756	BANCO BRADESCO SA	BRL	803 717	0.93	174 196	RUMO SA	BRL	713 496	0.83
791 117	BANCO BRADESCO SA-PREF	BRL	2 982 462	3.46	5 060	SER EDUCACIONAL SA	BRL	13 823	0.02
273 084	BANCO DO BRASIL S.A.	BRL	1 598 973	1.85	79 400	SUL AMERICA SA - UNITS	BRL	651 736	0.76
106 964	BANCO SANTANDER BRASIL-UNIT	BRL	545 845	0.63	302 186	SUZANO PAPEL E CELULOSE SA	BRL	2 024 734	2.35
108 601	BB SEGURIDADE PARTICIPACOES	BRL	539 365	0.63	105 100	TELEFONICA BRASIL - ADR	USD	931 186	1.08
11 600	BR PROPERTIES SA	BRL	18 845	0.02	378 765	TIM PARTICIPACOES SA	BRL	979 540	1.14
96 294	BRAESPAR SA - PREF	BRL	640 287	0.74	56 593	TOTVS SA	BRL	238 604	0.28
68 300	BRASKEM SA-PREF A	BRL	288 833	0.33	106 000	ULTRAPAR PARTICIPACOES SA	BRL	354 826	0.41
10 712	BRF SA	BRL	41 476	0.05	139 196	ULTRAPAR PARTICIPACOES SA-SPON ADR	USD	471 874	0.55
232 763	BRF SA - ADR	USD	924 069	1.07	72 300	VALE SA	BRL	736 325	0.85
778 777	CCR SA	BRL	2 056 577	2.38	580 706	VALE SA - ADR	USD	5 987 078	6.95
376 880	CEMIG SA - ADR	USD	772 604	0.90	153 300	VIA VAREJO SA	BRL	427 446	0.50
89 000	CENTRAIS ELETRICAS BRASILEIR	BRL	502 476	0.58	2 160	VIVARA PARTICIPACOES SA	BRL	8 285	0.01
86 500	CENTRAIS ELETRICAS BRAS-PR B	BRL	507 896	0.59	231 073	WEG SA	BRL	2 129 852	2.47
71 600	CIA BRASILEIRA DE DISTRIBUIC	BRL	925 578	1.07	141 975	YDUQS PART	BRL	870 083	1.01
21 822	CIA PARANAENSE DE ENERGI-PFB	BRL	241 716	0.28	<i>Cayman Islands</i>				
121 700	CIA SANEAMENTO BASICO DE - ADR	USD	1 279 067	1.48	76 375	BANCO BTG PACTUAL SA-UNIT	BRL	1 064 085	1.23
61 800	CIA SIDERURGICA NACIONAL SA	BRL	120 205	0.14	<b>Total securities portfolio</b>				
392 099	COGNA EDUCACAO	BRL	472 021	0.55				<b>84 503 294</b>	<b>97.96</b>
43 200	CONSTRUTORA TENDA SA	BRL	243 977	0.28					
34 049	COSAN LTD - A SHARES	USD	512 778	0.59					
26 800	CYRELA BRAZIL REALTY SA EMP	BRL	111 528	0.13					
12 142	DURATEX SA	BRL	28 438	0.03					
44 532	EMBRAER SA-ADR	USD	266 301	0.31					
97 022	ENERGISA SA - UNITS	BRL	865 825	1.00					
46 500	ENGIE BRASIL ENERGIA SA	BRL	356 448	0.41					
414 010	EQUATORIAL ENERGIA SA - ORD	BRL	1 750 801	2.03					
104 129	EVEN CONSTRUTORA E INCORPORADORA	BRL	209 745	0.24					
315 700	GERDAU SA - ADR	USD	934 472	1.08					
174 100	GERDAU SA - PREF	BRL	507 638	0.59					
59 745	HYPERA SA	BRL	362 334	0.42					
719 500	ITAU UNIBANCO H PREF - ADR	USD	3 374 455	3.91					
519 965	ITAU UNIBANCO HOLDING S-PREF	BRL	2 410 048	2.79					
571 850	ITAUSA INVESTIMENTOS ITAU-PR	BRL	998 768	1.16					
97 600	KLABIN SA - UNIT	BRL	361 369	0.42					
102 351	LINX SA	BRL	472 348	0.55					
207 508	LOCALIZA RENT A CAR	BRL	1 546 066	1.79					
260 188	LOJAS AMERICANAS SA	BRL	1 292 219	1.50					
109 626	LOJAS AMERICANAS SA-PREF	BRL	642 486	0.74					
210 440	LOJAS RENNER SA	BRL	1 602 022	1.86					
43 500	M DIAS BRANCO SA	BRL	321 726	0.37					
305 060	MAGAZINE LUIZA SA	BRL	3 980 752	4.61					
329 678	MARFRIG GLOBAL FOODS SA	BRL	757 127	0.88					
24 968	METALURGICA GERDAU SA-PREF	BRL	33 240	0.04					
210 510	MINERVA SA	BRL	504 153	0.58					
20 600	MRV ENGENHARIA	BRL	67 531	0.08					
25 046	MULTIPLAN EMPREENDIMENTOS	BRL	93 510	0.11					

# BNP PARIBAS FUNDS SICAV China A-Shares

## Securities portfolio at 30/06/2020

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				
<b>Shares</b>			<b>76 951 849</b>	<b>94.51</b>
<i>China</i>				
			<i>76 951 849</i>	<i>94.51</i>
494 700	ANHUI CONCH CEMENT CO LTD - A	CNY	3 698 694	4.54
327 100	BANK OF NINGBO CO LTD - A	CNY	1 213 342	1.49
543 500	BEIJING ORIENTAL YUHONG - A	CNY	3 117 158	3.83
2 685 300	CHINA CONSTRUCTION BANK - A	CNY	2 393 189	2.94
155 700	CHINA INTERNATIONAL TRAVEL - A	CNY	3 382 922	4.15
682 000	CHINA MERCHANTS BANK - A	CNY	3 247 410	3.99
303 100	CHINA VANKE CO LTD - A	CNY	1 120 022	1.38
88 100	CONTEMPORARY AMPEREX TECHN- A	CNY	2 171 466	2.67
386 800	GREE ELECTRIC APPLIANCES I - A	CNY	3 090 182	3.80
441 100	HANGZHOU HIKVISION DIGITAL - A	CNY	1 891 888	2.32
462 600	HANGZHOU ROBAM APPLIANCES - A	CNY	2 031 919	2.50
172 200	HANGZHOU TIGERMED CONSULTI-A	CNY	2 480 003	3.05
157 200	HONGFA TECHNOLOGY CO LTD-A	CNY	890 178	1.09
208 390	HUNDSUN TECHNOLOGIES INC - A	CNY	3 167 273	3.89
209 100	INNER MONGOLIA YILI INDUS - A	CNY	919 185	1.13
310 100	JIANGSU HENGLI HIGHPRESSUR-A	CNY	3 511 059	4.31
315 240	JIANGSU HENGRUI MEDICINE C - A	CNY	4 110 800	5.06
18 700	KWEICHOW MOUTAI CO LTD - A	CNY	3 866 482	4.76
458 370	LUXSHARE PRECISION INDUSTR - A	CNY	3 323 611	4.08
14 565	MAXSCEND MICROELECTRONICS -A	CNY	834 550	1.02
227 000	MIDEA GROUP CO LTD - A	CNY	1 915 689	2.35
30 300	NAURA TECHNOLOGY GROUP CO-A	CNY	732 136	0.90
208 800	OFFCN EDUCATION TECHNOLOGY-A	CNY	817 942	1.00
277 700	PING AN BANK CO LTD - A	CNY	501 847	0.62
348 100	PING AN INSURANCE GROUP CO - A	CNY	3 512 749	4.31
707 800	POLY REAL ESTATE GROUP CO - A	CNY	1 477 483	1.81
28 700	SHENNAN CIRCUITS CO LTD-A	CNY	679 581	0.83
79 100	SHENZHEN MINDRAY BIO-MEDIC-A	CNY	3 418 557	4.20
394 300	SUOFEIYA HOME COLLECTION C - A	CNY	1 345 903	1.65
425 000	VENUSTECH GROUP INC - A	CNY	2 525 396	3.10
775 300	WEICHAI POWER CO LTD - A	CNY	1 501 787	1.84
21 500	WILL SEMICONDUCTOR LTD-A	CNY	613 041	0.75
138 000	WULIANGYE YIBIN CO LTD - A	CNY	3 335 624	4.10
1 926 600	YONGHUI SUPERSTORES CO LTD - A	CNY	2 554 114	3.14
42 400	YUNNAN BAIYAO GROUP CO LTD - A	CNY	562 103	0.69
322 270	ZHEJIANG SANHUA INTELLIGEN-A	CNY	996 564	1.22
<b>Total securities portfolio</b>			<b>76 951 849</b>	<b>94.51</b>

# BNP PARIBAS FUNDS SICAV China Equity

## Securities portfolio at 30/06/2020

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				
<b>Shares</b>			<b>989 905 941</b>	<b>99.43</b>
<i>China</i>				
			<i>955 933 908</i>	<i>96.02</i>
321 448	ALIBABA GROUP HOLDING - ADR	USD	69 336 333	6.96
718 800	ALIBABA GROUP HOLDING LTD	HKD	19 400 139	1.95
854 750	A-LIVING SERVICES CO LTD-H	HKD	4 301 051	0.43
3 337 000	ANHUI CONCH CEMENT CO LTD - H	HKD	22 468 658	2.26
4 296 357	BEIJING ORIENTAL YUHONG - A	CNY	24 641 077	2.47
44 359 135	CHINA CONSTRUCTION BANK - H	HKD	35 864 287	3.60
1 877 587	CHINA INTERNATIONAL TRAVEL - A	CNY	40 794 677	4.10
5 147 000	CHINA MENGNIU DAIRY CO	HKD	19 668 743	1.98
4 991 000	CHINA MERCHANTS BANK - H	HKD	22 948 365	2.30
7 800 000	CHINASOFT INTERNATIONAL LTD	HKD	4 269 088	0.43
10 283 000	CITIC SECURITIES CO LTD - H	HKD	19 445 503	1.95
581 259	CONTEMPORARY AMPEREX TECHN- A	CNY	14 326 719	1.44
25 245 000	GREAT WALL MOTOR COMPANY - H	HKD	15 779 499	1.58
3 961 386	GREE ELECTRIC APPLIANCES I - A	CNY	31 647 893	3.18
3 587 162	HANGZHOU HIKVISION DIGITAL - A	CNY	15 385 419	1.55
5 757 027	HANGZHOU ROBAM APPLIANCES - A	CNY	25 287 102	2.54
518 801	HANGZHOU TIGERMED CONSULTI-A	CNY	7 471 709	0.75
566 140	JD.COM INC - ADR	USD	34 070 305	3.42
1 775 963	JIANGSU HENGLI HIGHPRESSUR-A	CNY	20 108 066	2.02
1 346 078	JIANGSU HENGRUI MEDICINE C - A	CNY	17 553 156	1.76
84 716	KWEICHOW MOUTAI CO LTD - A	CNY	17 516 194	1.76
6 229 500	LI NING CO LTD	HKD	19 793 987	1.99
2 266 500	LONGFOR PROPERTIES	HKD	10 748 508	1.08
3 584 753	LUXSHARE PRECISION INDUSTR - A	CNY	25 992 810	2.61
952 800	MEITUAN DIANPING-CLASS B	HKD	21 085 606	2.12
188 706	NAURA TECHNOLOGY GROUP CO-A	CNY	4 559 685	0.46
125 827	NETEASE INC - ADR	USD	54 027 597	5.43
199 352	NEW ORIENTAL EDUCATIO - ADR	USD	25 961 611	2.61
3 053 000	PING AN INSURANCE GROUP CO - H	HKD	30 521 252	3.07
1 882 705	POLY REAL ESTATE GROUP CO - A	CNY	3 930 015	0.39
193 846	SHENNAN CIRCUITS CO LTD-A	CNY	4 590 036	0.46
704 291	SHENZHEN MINDRAY BIO-MEDIC-A	CNY	30 438 165	3.06
1 028 700	SUNNY OPTICAL TECH	HKD	16 428 241	1.65
5 605 256	SUOFEIYA HOME COLLECTION C - A	CNY	19 132 974	1.92
307 699	TAL EDUCATION GROUP - ADR	USD	21 040 458	2.11
1 528 900	TENCENT HOLDINGS LTD	HKD	98 140 476	9.87
3 387 022	VENUSTECH GROUP INC - A	CNY	20 126 052	2.02
1 272 186	WULIANGYE YIBIN CO LTD - A	CNY	30 750 250	3.09
543 500	WUXI BIOLOGICS CAYMAN INC	HKD	9 949 019	1.00
2 580 000	YIHAI INTERNATIONAL HOLDING	HKD	26 433 183	2.65
<i>Taiwan</i>				
			<i>17 356 654</i>	<i>1.74</i>
1 634 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO	TWD	17 356 654	1.74
<i>Hong Kong</i>				
			<i>16 615 379</i>	<i>1.67</i>
14 638 000	CHINA JINMAO HOLDINGS GROUP	HKD	10 281 572	1.03
3 364 000	SINO BIOPHARMACEUTICAL	HKD	6 333 807	0.64
<b>Total securities portfolio</b>			<b>989 905 941</b>	<b>99.43</b>

# BNP PARIBAS FUNDS SICAV Climate Impact

## Securities portfolio at 30/06/2020

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										
<b>Shares</b>										
<i>United States of America</i>										
302 012	ADVANCED DRAINAGE SYSTEMS INC	USD	13 283 527	1.02	722 362	UMICORE	EUR	30 274 191	2.31	
652 442	ALTAIR ENGINEERING INC - A	USD	23 090 922	1.76	1 399 283	NIBE INDUSTRIER AB - B	SEK	27 533 674	2.10	
285 388	AMERICAN WATER WORKS CO INC	USD	32 692 000	2.50	2 874 297	CIA SANEAMENTO BASICO DE - ADR	USD	26 896 551	2.06	
331 825	BADGER METER INC	USD	18 589 172	1.42	<i>Hong Kong</i>					
1 798 011	DARLING INGREDIENTS INC	USD	39 413 285	3.01	41 556 000	BEIJING ENTERPRISES WATER GR	HKD	14 410 811	1.10	
616 098	FRANKLIN ELECTRIC CO INC	USD	28 809 569	2.20	10 066 000	CHINA EVERBRIGHT INTERNATIONAL LTD	HKD	4 730 138	0.36	
345 152	GENERAC HOLDINGS INC	USD	37 469 958	2.86	1 562 000	VITASOY INTERNATIONAL HOLDINGS	HKD	5 323 122	0.41	
421 273	ITRON INC	USD	24 849 162	1.90	<i>Germany</i>					
104 370	LENNOX INTERNATIONAL INC	USD	21 650 863	1.65	434 574	NORMA GROUP SE	EUR	10 299 404	0.79	
188 304	LITTELFUSE INC	USD	28 607 320	2.19	25 241	RATIONAL AG	EUR	12 580 114	0.96	
623 926	ORMAT TECHNOLOGIES INC	USD	35 269 609	2.70	<i>Ireland</i>					
528 444	PTC INC	USD	36 600 328	2.80	394 906	KINGSPAN GROUP PLC	EUR	22 647 859	1.73	
2 090 849	RAYONIER INC	USD	46 148 910	3.53	<i>South Korea</i>					
507 427	SENSATA TECHNOLOGIES HOLDING	USD	16 820 111	1.29	420 676	COWAY CO LTD	KRW	22 484 395	1.72	
910 622	TRIMBLE INC	USD	35 017 375	2.68	<i>Israel</i>					
123 000	WATTS WATER TECHNOLOGIES - A	USD	8 870 587	0.68	180 999	SOLAREEDGE TECHNOLOGIES INC	USD	22 364 814	1.71	
1 676 965	WELBILT INC	USD	9 092 923	0.69	<i>Austria</i>					
532 698	XYLEM INC	USD	30 809 831	2.35	287 200	LENZING AG	EUR	11 832 640	0.90	
<i>United Kingdom</i>					<b>Total securities portfolio</b>					
392 732	APTIV PLC	USD	27 246 296	2.08					<b>1 253 573 123</b>	<b>95.81</b>
7 461 251	DS SMITH PLC	GBP	26 939 302	2.06						
866 183	PENTAIR PLC	USD	29 298 217	2.24						
364 145	SPIRAX-SARCO ENGINEERING PLC	GBP	39 963 812	3.05						
<i>The Netherlands</i>										
705 082	ARCADIS NV	EUR	11 351 820	0.87						
387 731	KONINKLIJKE DSM NV	EUR	47 768 460	3.65						
1 152 863	SIGNIFY NV	EUR	26 504 320	2.03						
<i>China</i>										
2 220 400	ENN ENERGY HOLDINGS LTD	HKD	22 216 427	1.70						
38 647 635	XINYI SOLAR HOLDINGS LTD	HKD	32 591 722	2.49						
5 762 800	ZHUZHOU CRRC TIMES ELECTRIC	HKD	13 051 096	1.00						
<i>Norway</i>										
729 946	SALMAR ASA	NOK	30 929 230	2.36						
586 652	TOMRA SYSTEMS ASA	NOK	19 118 304	1.46						
<i>Denmark</i>										
334 220	NOVOZYMES A/S - B	DKK	17 197 208	1.31						
359 415	VESTAS WIND SYSTEMS A/S	DKK	32 569 973	2.49						
<i>Australia</i>										
5 752 910	BRAMBLES LTD	AUD	38 404 069	2.94						
<i>Switzerland</i>										
420 128	LANDIS+GYR GROUP AG	CHF	24 199 057	1.85						
8 699	LEM HOLDING SA - REG	CHF	11 443 364	0.87						
<i>Spain</i>										
2 892 625	EDP RENOVAVEIS SA	EUR	35 579 288	2.72						
<i>Taiwan</i>										
3 057 062	ADVANTECH CO LTD	TWD	27 226 632	2.08						
1 653 000	DELTA ELECTRONIC INDUSTRIAL CO	TWD	8 338 332	0.64						
<i>Japan</i>										
1 224 100	AZBIL CORP	JPY	33 173 029	2.54						

# BNP PARIBAS FUNDS SICAV Consumer Innovators

## Securities portfolio at 30/06/2020

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									
	<b>Shares</b>		<b>447 479 702</b>	<b>96.74</b>					
	<i>United States of America</i>								
84 184	ACTIVISION BLIZZARD INC	USD	5 688 969	1.23					
3 412	ALPHABET INC - A	USD	4 307 872	0.93					
18 764	AMAZON.COM INC	USD	46 090 460	9.97					
17 634	APPLE INC	USD	5 727 537	1.24					
20 105	BEYOND MEAT INC	USD	2 398 315	0.52					
43 380	BURLINGTON STORES INC	USD	7 606 129	1.64					
62 856	CHEWY INC - CLASS A	USD	2 501 032	0.54					
96 171	COLUMBIA SPORTSWEAR CO	USD	6 899 754	1.49					
124 805	CUBIC CORP	USD	5 337 118	1.15					
175 346	DICKS SPORTING GOODS INC	USD	6 441 505	1.39					
43 714	ELECTRONIC ARTS INC	USD	5 139 504	1.11					
87 163	FIVE BELOW	USD	8 296 840	1.79					
99 147	FRONTDOOR INC	USD	3 913 268	0.85					
85 827	HASBRO INC	USD	5 727 404	1.24					
152 184	HOLOGIC INC	USD	7 723 357	1.67					
144 236	HOME DEPOT INC	USD	32 170 734	6.95					
15 442	ILLUMINA INC	USD	5 091 880	1.10					
176 540	LIONS GATE ENTERTAINMENT - A	USD	1 164 725	0.25					
65 366	MATCH GROUP INC	USD	6 230 183	1.35					
12 078	NETFLIX INC	USD	4 893 356	1.06					
233 257	NIKE INC - B	USD	20 363 129	4.40					
44 720	PAYPAL HOLDINGS INC - W/I	USD	6 937 244	1.50					
163 361	PINTEREST INC- CLASS A	USD	3 224 603	0.70					
93 936	PLANET FITNESS INC - A	USD	5 065 845	1.10					
206 607	REVOLVE GROUP INC	USD	2 733 544	0.59					
201 058	SPROUTS FARMERS MARKET INC	USD	4 580 932	0.99					
85 775	SQUARE INC - A	USD	8 014 271	1.73					
228 092	STARBUCKS CORP	USD	14 944 834	3.23					
123 614	TARGET CORP	USD	13 199 508	2.85					
26 032	TELADOC HEALTH INC	USD	4 423 227	0.96					
43 903	ULTA BEAUTY INC	USD	7 951 519	1.72					
42 183	VAIL RESORTS INC	USD	6 841 146	1.48					
68 115	WALT DISNEY CO	USD	6 762 680	1.46					
41 901	WINGSTOP INC	USD	5 184 510	1.12					
168 134	YETI HOLDINGS INC	USD	6 396 622	1.38					
182 925	YUM CHINA HOLDINGS INC	USD	7 829 056	1.69					
	<i>Japan</i>		<i>44 800 819</i>	<i>9.69</i>					
20 700	FAST RETAILING CO LTD	JPY	10 530 173	2.28					
70 200	KAO CORP	JPY	4 944 813	1.07					
15 300	NINTENDO CO LTD	JPY	6 050 639	1.31					
109 000	SHISEIDO CO LTD	JPY	6 143 060	1.33					
228 400	SONY CORP	JPY	13 932 250	3.01					
162 100	ZOZO INC	JPY	3 199 884	0.69					
	<i>France</i>		<i>42 536 144</i>	<i>9.20</i>					
106 846	DANONE	EUR	6 577 440	1.42					
19 933	KERING	EUR	9 652 555	2.09					
29 972	LOREAL	EUR	8 563 000	1.85					
45 437	LVMH	EUR	17 743 149	3.84					
	<i>China</i>		<i>27 615 283</i>	<i>5.97</i>					
41 992	ALIBABA GROUP HOLDING - ADR	USD	8 064 528	1.74					
2 223 500	LI NING CO LTD	HKD	6 290 418	1.36					
78 777	TAL EDUCATION GROUP - ADR	USD	4 796 128	1.04					
148 100	TENCENT HOLDINGS LTD	HKD	8 464 209	1.83					
	<i>Canada</i>		<i>16 764 243</i>	<i>3.62</i>					
36 167	LULULEMON ATHLETICA INC	USD	10 047 158	2.17					
138 098	RESTAURANT BRANDS INTERN	USD	6 717 085	1.45					
	<i>Germany</i>		<i>10 360 627</i>	<i>2.24</i>					
44 352	ADIDAS AG	EUR	10 360 627	2.24					
	<i>Australia</i>		<i>5 854 954</i>	<i>1.27</i>					
139 041	DOMINOS PIZZA ENTERPRISES	AUD	5 854 954	1.27					
	<i>United Kingdom</i>		<i>1 745 020</i>	<i>0.38</i>					
77 528	FEVERTREE DRINKS PLC	GBP	1 745 020	0.38					
	<b>Total securities portfolio</b>		<b>447 479 702</b>	<b>96.74</b>					

# BNP PARIBAS FUNDS SICAV Disruptive Technology

## Securities portfolio at 30/06/2020

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									
<b>Shares</b>					<b>Total securities portfolio</b>				
	<i>United States of America</i>					<i>Switzerland</i>			
120 807	ADOBE SYSTEMS INC	USD	46 822 326	2.70	173 599	LANDIS+GYR GROUP AG	CHF	9 999 172	0.58
705 798	ADVANCED MICRO DEVICES	USD	33 060 618	1.91	237 560	TE CONNECTIVITY LTD	USD	17 248 825	0.99
210 438	AKAMAI TECHNOLOGIES INC	USD	20 064 823	1.16					
48 678	ALPHABET INC - A	USD	61 459 144	3.54					
26 149	AMAZON.COM INC	USD	64 230 409	3.70					
181 499	ANALOG DEVICES INC	USD	19 818 401	1.14					
287 833	APPLE INC	USD	93 488 384	5.38					
248 493	CDW CORP/DE	USD	25 704 418	1.48					
694 852	CIENA CORP	USD	33 506 820	1.93					
1 040 953	CISCO SYSTEMS INC	USD	43 226 682	2.49					
725 991	CUBIC CORP	USD	31 046 029	1.79					
555 801	ENTEGRIS INC	USD	29 221 430	1.68					
61 947	EPAM SYSTEMS INC	USD	13 899 536	0.80					
52 658	EQUINIX INC	USD	32 926 780	1.90					
91 242	EVERBRIDGE INC	USD	11 240 033	0.65					
1 186 957	FIRST SOLAR INC	USD	52 312 132	3.02					
122 288	INSULET CORP	USD	21 150 930	1.22					
335 536	INTERCONTINENTAL EXCHANGE INC	USD	27 365 087	1.58					
212 470	IRHYTHM TECHNOLOGIES INC	USD	21 923 295	1.26					
537 763	MICROSOFT CORP	USD	97 440 367	5.61					
69 071	NETFLIX INC	USD	27 983 856	1.61					
815 499	NEW RELIC INC	USD	50 027 050	2.88					
470 079	NIKE INC - B	USD	41 037 480	2.37					
1 619 259	ON SEMICONDUCTOR CORPORATION	USD	28 574 735	1.65					
483 640	PLEXUS CORP	USD	30 383 865	1.75					
402 824	PROOFPOINT INC	USD	39 853 807	2.30					
1 765 604	PURE STORAGE INC - CLASS A	USD	27 242 948	1.57					
472 937	RAPID7 INC	USD	21 483 547	1.24					
194 474	SALESFORCE.COM INC	USD	32 436 286	1.87					
130 128	SERVICENOW INC	USD	46 930 194	2.71					
499 235	SQUARE INC - A	USD	46 645 346	2.69					
102 829	TELADOC HEALTH INC	USD	17 472 187	1.01					
332 985	TRANE TECHNOLOGIES PLC	USD	26 380 275	1.52					
161 363	VERISIGN INC	USD	29 715 273	1.71					
100 554	VERTEX PHARMACEUTICALS INC	USD	25 991 036	1.50					
318 688	VISA INC - A	USD	54 810 988	3.16					
	<i>China</i>					<i>China</i>			
159 989	ALIBABA GROUP HOLDING - ADR	USD	30 725 751	1.77					
2 999 000	PING AN INSURANCE GROUP CO - H	HKD	26 694 036	1.54					
618 100	TENCENT HOLDINGS LTD	HKD	35 325 642	2.04					
	<i>Germany</i>					<i>Germany</i>			
311 666	SAP SE	EUR	38 746 317	2.23					
367 821	SIEMENS AG - REG	EUR	38 532 928	2.22					
	<i>The Netherlands</i>					<i>The Netherlands</i>			
167 277	ASML HOLDING NV	EUR	54 682 851	3.15					
	<i>Taiwan</i>					<i>Taiwan</i>			
974 695	TAIWAN SEMICONDUCTOR - ADR	USD	49 266 291	2.84					
	<i>Japan</i>					<i>Japan</i>			
123 000	FANUC CORP	JPY	19 417 409	1.12					
78 900	KEYENCE CORP	JPY	29 299 302	1.69					
	<i>Israel</i>					<i>Israel</i>			
350 524	CYBERARK SOFTWARE LTD/ISRAEL	USD	30 981 185	1.79					



# BNP PARIBAS FUNDS SICAV Emerging Bond

## Securities portfolio at 30/06/2020

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									
<b>Bonds</b>			<b>717 641 127</b>	<b>95.54</b>					
<i>Mexico</i>									
1 000 000	COMISION FEDERAL 4.750% 16-23/02/2027	USD	1 049 688	0.14					
3 500 000	MEXICAN UTD STS 7.500% 03-08/04/2033	USD	4 703 125	0.63					
1 200 000	MEXICO CITY ARPT 5.500% 17-31/07/2047	USD	1 057 800	0.14					
2 000 000	PETROLEOS MEXICA 3.750% 17-21/02/2024	EUR	2 068 000	0.28					
1 450 000	PETROLEOS MEXICA 5.350% 18-12/02/2028	USD	1 214 738	0.16					
3 536 000	PETROLEOS MEXICA 5.950% 20-28/01/2031	USD	2 905 178	0.39					
2 600 000	PETROLEOS MEXICA 6.500% 18-13/03/2027	USD	2 356 120	0.31					
4 800 000	PETROLEOS MEXICA 6.500% 18-23/01/2029	USD	4 170 720	0.56					
2 600 000	PETROLEOS MEXICA 6.750% 17-21/09/2047	USD	1 996 150	0.27					
2 600 000	PETROLEOS MEXICA 6.840% 19-23/01/2030	USD	2 277 844	0.30					
727 000	PETROLEOS MEXICA 6.875% 17-04/08/2026	USD	686 833	0.09					
2 360 000	PETROLEOS MEXICA 6.950% 20-28/01/2060	USD	1 811 890	0.24					
3 450 000	PETROLEOS MEXICA 7.690% 19-23/01/2050	USD	2 878 163	0.38					
6 375 000	UNITED MEXICAN 4.500% 19-31/01/2050	USD	6 572 624	0.87					
1 700 000	UNITED MEXICAN 4.750% 12-08/03/2044	USD	1 788 719	0.24					
800 000	UNITED MEXICAN 5.000% 20-27/04/2051	USD	862 800	0.11					
800 000	UNITED MEXICAN 5.625% 14-19/03/2114	GBP	998 344	0.13					
1 850 000	UNITED MEXICAN 6.050% 08-11/01/2040	USD	2 257 578	0.30					
<i>Ukraine</i>									
4 612 000	UKRAINE GOVT 4.375% 20-27/01/2030	EUR	4 441 822	0.59					
3 350 000	UKRAINE GOVT 6.750% 19-20/06/2026	EUR	3 827 221	0.51					
5 025 000	UKRAINE GOVT 7.375% 17-25/09/2032	USD	5 046 984	0.67					
4 840 000	UKRAINE GOVT 7.750% 15-01/09/2022	USD	5 045 700	0.67					
4 500 000	UKRAINE GOVT 7.750% 15-01/09/2024	USD	4 691 250	0.62					
6 550 000	UKRAINE GOVT 9.750% 18-01/11/2028	USD	7 483 374	1.00					
<i>Qatar</i>									
6 220 000	QATAR STATE OF 4.817% 19-14/03/2049	USD	8 190 962	1.09					
1 000 000	STATE OF QATAR 4.500% 18-23/04/2028	USD	1 178 750	0.16					
2 500 000	STATE OF QATAR 4.625% 16-02/06/2046	USD	3 221 094	0.43					
10 118 000	STATE OF QATAR 5.103% 18-23/04/2048	USD	13 757 317	1.84					
<i>Dominican Republic</i>									
7 741 000	DOMINICAN REPUB 5.875% 20-30/01/2060	USD	6 650 002	0.89					
1 200 000	DOMINICAN REPUB 6.400% 19-05/06/2049	USD	1 098 375	0.15					
2 000 000	REP OF DOMINICAN 5.875% 13-18/04/2024	USD	2 050 625	0.27					
2 500 000	REP OF DOMINICAN 5.950% 17-25/01/2027	USD	2 514 844	0.33					
500 000	REP OF DOMINICAN 6.000% 18-19/07/2028	USD	502 656	0.07					
4 400 000	REP OF DOMINICAN 6.850% 15-27/01/2045	USD	4 214 375	0.56					
2 620 000	REP OF DOMINICAN 6.875% 16-29/01/2026	USD	2 746 906	0.37					
2 210 000	REP OF DOMINICAN 7.450% 14-30/04/2044	USD	2 270 775	0.30					
2 633 333	REP OF DOMINICAN 7.500% 10-06/05/2021	USD	2 718 094	0.36					
<i>Indonesia</i>									
1 224 000	HUTAMA KARYA PER 3.750% 20-11/05/2030	USD	1 288 260	0.17					
2 000 000	INDONESIA ASAHAN 5.710% 18-15/11/2023	USD	2 170 625	0.29					
2 000 000	INDONESIA ASAHAN 6.757% 18-15/11/2048	USD	2 457 820	0.33					
580 000	PELABUHAN INDONESIA II 5.375% 15-05/05/2045	USD	613 713	0.08					
1 650 000	PERTAMINA 6.450% 14-30/05/2044	USD	2 103 234	0.28					
1 000 000	PT PERTAMINA 4.700% 19-30/07/2049	USD	1 081 250	0.14					
2 600 000	REP OF INDONESIA 5.125% 15-15/01/2045	USD	3 172 257	0.42					
4 000 000	REP OF INDONESIA 7.750% 17/01/2038	USD	6 015 000	0.80					
2 650 000	REP OF INDONESIA 8.500% 05-12/10/2035	USD	4 125 719	0.55					
<i>Russia</i>									
5 400 000	RUSSIA - EUROBOND 4.250% 17-23/06/2027	USD	6 026 400	0.80					
5 625 000	RUSSIA 12.750% 98-24/06/2028	USD	9 674 999	1.29					
5 200 000	RUSSIA-EUROBOND 5.100% 19-28/03/2035	USD	6 426 874	0.86					
<i>Panama</i>									
2 800 000	PANAMA 3.870% 19-23/07/2060	USD	3 176 250	0.42					
3 000 000	PANAMA 4.300% 13-29/04/2053	USD	3 586 875	0.48					
1 150 000	PANAMA 4.500% 18-16/04/2050	USD	1 404 078	0.19					
2 960 000	PANAMA 6.700% 06-26/01/2036	USD	4 259 625	0.57					
500 000	PANAMA 7.125% 05-29/01/2026	USD	630 938	0.08					
5 801 000	PANAMA 9.375% 99-01/04/2029	USD	8 801 204	1.17					
<i>Oman</i>									
6 500 000	OMAN INTRNL BOND 5.375% 17-08/03/2027	USD	6 045 000	0.80					
700 000	OMAN INTRNL BOND 5.625% 18-17/01/2028	USD	652 750	0.09					
3 000 000	OMAN INTRNL BOND 6.000% 19-01/08/2029	USD	2 795 625	0.37					
13 352 000	OMAN INTRNL BOND 6.750% 18-17/01/2048	USD	11 503 582	1.53					
<i>Kazakhstan</i>									
500 000	KAZAKHSTAN 4.875% 14-14/10/2044	USD	634 219	0.08					
500 000	KAZAKHSTAN 5.125% 15-21/07/2025	USD	578 625	0.08					
2 100 000	KAZAKHSTAN 6.500% 15-21/07/2045	USD	3 099 469	0.41					
2 856 000	KAZMUNAYGAS NAT 4.750% 17-19/04/2027	USD	3 099 653	0.41					
5 600 000	KAZMUNAYGAS NAT 4.750% 18-24/04/2025	USD	6 016 500	0.80					
5 750 000	KAZMUNAYGAS NAT 6.375% 18-24/10/2048	USD	7 257 577	0.97					
<i>Egypt</i>									
2 846 000	ARAB REP EGYPT 5.750% 20-29/05/2024	USD	2 858 451	0.38					
600 000	ARAB REP EGYPT 7.053% 19-15/01/2032	USD	570 000	0.08					
950 000	ARAB REP EGYPT 7.600% 19-01/03/2029	USD	967 219	0.13					
1 000 000	ARAB REP EGYPT 7.625% 20-29/05/2032	USD	976 563	0.13					
1 700 000	ARAB REP EGYPT 8.150% 19-20/11/2059	USD	1 578 344	0.21					
450 000	ARAB REP EGYPT 8.500% 17-31/01/2047	USD	439 875	0.06					
6 600 000	ARAB REP EGYPT 8.700% 19-01/03/2049	USD	6 465 937	0.86					
5 417 000	ARAB REP EGYPT 8.875% 20-29/05/2050	USD	5 349 288	0.71					
<i>Bahrain</i>									
1 142 000	BAHRAIN 7.375% 20-14/05/2030	USD	1 290 460	0.17					
11 875 000	BAHRAIN 7.500% 17-20/09/2047	USD	13 255 468	1.76					
1 800 000	CBB INTL SUKUK 5.625% 19-30/09/2031	USD	1 814 625	0.24					
2 484 000	OIL & GAS HLDING 7.625% 18-07/11/2024	USD	2 690 483	0.36					

# BNP PARIBAS FUNDS SICAV Emerging Bond

## Securities portfolio at 30/06/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<b>Turkey</b>					<b>China</b>				
1 845 000	REP OF TURKEY 11.875% 00-15/01/2030	USD	2 499 975	0.33	5 440 000	CHINA EVERGRANDE 7.500% 17-28/06/2023	USD	4 554 300	0.61
2 200 000	REP OF TURKEY 6.000% 11-14/01/2041	USD	1 899 563	0.25	5 400 000	CHINA SCE GRP 7.250% 19-19/04/2023	USD	5 359 500	0.71
700 000	REP OF TURKEY 6.000% 17-25/03/2027	USD	682 281	0.09	5 087 000	GOLDEN EAGLE RETAIL 4.625% 13-21/05/2023	USD	4 654 605	0.62
4 450 000	REP OF TURKEY 6.625% 14-17/02/2045	USD	4 016 125	0.53	1 198 000	TENCENT HOLD 3.240% 20-03/06/2050	USD	1 209 129	0.16
1 500 000	REP OF TURKEY 7.375% 05-05/02/2025	USD	1 579 688	0.21	<b>Malaysia</b>				
2 300 000	REP OF TURKEY 8.000% 04-14/02/2034	USD	2 486 875	0.33	1 120 000	MY SUKUK GLOBAL 4.080% 16-27/04/2046	USD	1 377 950	0.18
4 770 000	TURKEY REP OF 7.625% 19-26/04/2029	USD	5 014 463	0.67	1 313 000	PETRONAS 7.625% 96 -15/10/2026	USD	1 771 565	0.24
<b>Philippines</b>					1 750 000	PETRONAS CAP LTD 4.500% 15-18/03/2045	USD	2 178 750	0.29
200 000	AYC FINANCE LTD 5.125% 17-31/12/2049	USD	200 250	0.03	2 000 000	PETRONAS CAP LTD 4.550% 20-21/04/2050	USD	2 541 780	0.34
3 160 000	PHILIPPINES(REP) 0.700% 20-03/02/2029	EUR	3 355 060	0.45	6 703 000	PETRONAS CAP LTD 7.875% 02-22/05/2022	USD	7 511 548	1.00
1 334 000	PHILIPPINES(REP) 2.950% 20-05/05/2045	USD	1 384 025	0.18	<b>Saudi Arabia</b>				
400 000	PHILIPPINES(REP) 7.500% 06-25/09/2024	USD	474 875	0.06	1 200 000	SAUDI INT BOND 3.250% 16-26/10/2026	USD	1 296 000	0.17
4 000 000	REP OF PHILIPPINES 6.375% 09-23/10/2034	USD	5 765 000	0.77	2 000 000	SAUDI INT BOND 3.250% 20-22/10/2030	USD	2 146 500	0.29
500 000	REP OF PHILIPPINES 7.750% 06-14/01/2031	USD	747 813	0.10	1 500 000	SAUDI INT BOND 3.625% 17-04/03/2028	USD	1 649 063	0.22
3 775 000	REP OF PHILIPPINES 9.500% 05-02/02/2030	USD	6 141 453	0.82	3 800 000	SAUDI INT BOND 4.500% 16-26/10/2046	USD	4 366 200	0.58
<b>Cayman Islands</b>					2 500 000	SAUDI INT BOND 5.000% 18-17/04/2049	USD	3 100 000	0.41
1 900 000	ICD FUNDING LTD 4.625% 14-21/05/2024	USD	1 962 938	0.26	1 800 000	SAUDI INT BOND 5.250% 19-16/01/2050	USD	2 314 125	0.31
1 500 000	ICD SUKUK CO LTD 5.000% 17-01/02/2027	USD	1 561 875	0.21	<b>United Arab Emirates</b>				
4 200 000	MUMTALAKAT SUKUK 5.625% 19-27/02/2024	USD	4 328 625	0.58	543 000	ABU DHABI GOVT 3.125% 17-11/10/2027	USD	593 228	0.08
8 050 000	QNB FINANCE LTD 2.750% 20-12/02/2027	USD	8 223 577	1.09	800 000	ABU DHABI GOVT 3.125% 19-30/09/2049	USD	833 000	0.11
1 137 000	SHARIAH SUKUK 3.234% 19-23/10/2029	USD	1 144 462	0.15	1 625 000	ABU DHABI GOVT 3.125% 20-16/04/2030	USD	1 787 500	0.24
750 000	SHARIAH SUKUK 3.854% 19-03/04/2026	USD	791 250	0.11	900 000	ABU DHABI GOVT 3.875% 20-16/04/2050	USD	1 060 875	0.14
<b>Chile</b>					5 100 000	ABU DHABI GOVT 4.125% 17-11/10/2047	USD	6 215 624	0.83
200 000	CHILE 3.625% 12-30/10/2042	USD	226 438	0.03	2 100 000	DP WORLD LTD 6.850% 07-02/07/2037	USD	2 554 125	0.34
3 200 000	CODELCO INC 3.000% 19-30/09/2029	USD	3 294 000	0.44	1 400 000	DUBAI GOVT INTL 5.250% 13-30/01/2043	USD	1 560 125	0.21
1 916 000	CODELCO INC 3.150% 20-14/01/2030	USD	1 995 035	0.27	<b>Argentina</b>				
4 000 000	CODELCO INC 3.625% 17-01/08/2027	USD	4 281 250	0.57	1 402 038	ARGENT- USD DIS 8.280% 10-31/12/2033	USD	609 010	0.08
850 000	CODELCO INC 4.375% 19-05/02/2049	USD	958 375	0.13	420 611	ARGENTINA - USD DIS 8.280% 05-31/12/2033	USD	187 698	0.02
1 330 000	CODELCO INC 4.500% 17-01/08/2047	USD	1 521 603	0.20	6 000 000	ARGENTINA 6.875% 17-22/04/2021	USD	2 497 500	0.33
3 750 000	EMPRESA NACIONAL 4.500% 17-14/09/2047	USD	3 901 172	0.52	4 000 000	ARGENTINA 6.875% 17-26/01/2027	USD	1 602 000	0.21
1 550 000	EMPRESA NACIONAL 5.250% 18-06/11/2029	USD	1 734 063	0.23	2 300 000	ARGENTINA 6.875% 18-11/01/2048	USD	887 656	0.12
<b>Uruguay</b>					700 000	ARGENTINA 7.125% 17-06/07/2036	USD	272 125	0.04
1 700 000	URUGUAY 4.975% 18-20/04/2055	USD	2 172 281	0.29	9 350 000	ARGENTINA 7.125% 18-28/06/2117	USD	3 596 828	0.48
5 000 000	URUGUAY 5.100% 14-18/06/2050	USD	6 446 874	0.86	8 060 000	ARGENTINA 7.500% 17-22/04/2026	USD	3 239 113	0.43
4 800 000	URUGUAY 7.625% 06-21/03/2036	USD	7 277 999	0.97	3 300 000	ARGENTINA 7.625% 17-22/04/2046	USD	1 278 750	0.17
1 000 000	URUGUAY 7.875% 03-15/01/2033	USD	1 509 688	0.20	<b>Peru</b>				
<b>Sri Lanka</b>					3 400 000	PETROLEOS DEL PE 4.750% 17-19/06/2032	USD	3 740 000	0.50
2 000 000	REP OF SRI LANKA 6.250% 11-27/07/2021	USD	1 721 000	0.23	1 600 000	PETROLEOS DEL PERU 5.625% 17-19/06/2047	USD	1 883 000	0.25
1 650 000	REP OF SRI LANKA 6.750% 18-18/04/2028	USD	1 086 938	0.14	2 800 000	REPUBLIC OF PERU 5.625% 10-18/11/2050	USD	4 413 500	0.59
3 570 000	REP OF SRI LANKA 6.825% 16-18/07/2026	USD	2 329 782	0.31	2 030 000	REPUBLIC OF PERU 8.750% 03-21/11/2033	USD	3 381 980	0.45
2 700 000	REP OF SRI LANKA 6.850% 15-03/11/2025	USD	1 780 110	0.24	<b>Colombia</b>				
3 640 000	REP OF SRI LANKA 6.850% 19-14/03/2024	USD	2 507 050	0.33	3 600 000	COLOMBIA REP OF 5.000% 15-15/06/2045	USD	4 047 188	0.54
7 450 000	REP OF SRI LANKA 7.550% 19-28/03/2030	USD	4 907 688	0.65	2 166 000	REP OF COLOMBIA 6.125% 09-18/01/2041	USD	2 701 408	0.36
3 200 000	REP OF SRI LANKA 7.850% 19-14/03/2029	USD	2 080 000	0.28	4 680 000	REP OF COLOMBIA 7.375% 06-18/09/2037	USD	6 420 959	0.85

# BNP PARIBAS FUNDS SICAV Emerging Bond

## Securities portfolio at 30/06/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets		
<i>India</i>					<i>Ghana</i>						
2 200 000	ADANI ELECTRICIT 3.949% 20-12/02/2030	USD	12 309 243	1.63	1 962 000	GHANA REP OF 8.125% 19-26/03/2032	USD	7 342 348	0.98		
1 100 000	EX - IM BANK OF INDIA 3.875% 18-01/02/2028	USD	2 056 313	0.27	1 097 000	GHANA REP OF 8.750% 20-11/03/2061	USD	1 847 346	0.25		
2 392 000	EX-IM BK OF IN 3.250% 20-15/01/2030	USD	1 146 861	0.15	4 350 000	GHANA REP OF 8.950% 19-26/03/2051	USD	997 242	0.13		
6 100 000	POWER FIN CORP 6.150% 18-06/12/2028	USD	2 365 570	0.31	430 000	REP OF GHANA 10.750% 15-14/10/2030	USD	3 982 969	0.53		
<i>The Netherlands</i>					<i>Romania</i>						
4 060 000	ANGOLA 9.500% 15-12/11/2025	USD	11 689 705	1.55	500 000	ROMANIA 3.375% 20-28/01/2050	EUR	6 806 195	0.91		
6 500 000	METINVEST BV 8.500% 18-23/04/2026	USD	3 674 300	0.49	800 000	ROMANIA 3.875% 15-29/10/2035	EUR	542 973	0.07		
1 600 000	PETROBRAS GLOB 6.900% 19-19/03/2049	USD	6 331 405	0.84	650 000	ROMANIA 4.125% 18-11/03/2039	EUR	970 963	0.13		
<i>Brazil</i>					<i>Jamaica</i>						
500 000	BANCO NAC DESENV 5.750% 13-26/09/2023	USD	11 294 945	1.51	2 500 000	JAMAICA GOVT 6.750% 15-28/04/2028	USD	6 779 763	0.90		
1 333 000	BRAZIL REP OF 3.875% 20-12/06/2030	USD	540 156	0.07	1 630 000	JAMAICA GOVT 7.875% 15-28/07/2045	USD	2 815 625	0.37		
1 000 000	BRAZIL REP OF 4.500% 19-30/05/2029	USD	1 286 345	0.17	1 600 000	JAMAICA GOVT 8.000% 07-15/03/2039	USD	1 990 638	0.27		
500 000	CAIXA ECONOMICA 3.500% 12-07/11/2022	USD	1 028 438	0.14	1 600 000	JAMAICA GOVT 8.000% 07-15/03/2039	USD	1 973 500	0.26		
1 500 000	REP OF BRAZIL 5.625% 09-07/01/2041	USD	507 919	0.07	<i>Paraguay</i>						
6 110 000	REP OF BRAZIL 5.625% 16-21/02/2047	USD	1 558 594	0.21	2 000 000	PARAGUAY 4.700% 17-27/03/2027	USD	6 743 369	0.90		
<i>South Africa</i>					<i>United Kingdom</i>						
930 000	REP OF SOUTH AFRICA 4.300% 16-12/10/2028	USD	11 179 064	1.49	5 050 000	GAZPROM PJSC 3.250% 20-25/02/2030	USD	2 190 625	0.29		
800 000	REP OF SOUTH AFRICA 4.665% 12-17/01/2024	USD	863 738	0.11	1 000 000	PARAGUAY 5.000% 16-15/04/2026	USD	1 110 938	0.15		
1 600 000	REP OF SOUTH AFRICA 4.850% 17-27/09/2027	USD	815 750	0.11	500 000	PARAGUAY 5.400% 19-30/03/2050	USD	567 031	0.08		
2 410 000	REP OF SOUTH AFRICA 5.875% 18-22/06/2030	USD	1 562 000	0.21	2 360 000	PARAGUAY 6.100% 14-11/08/2044	USD	2 874 775	0.38		
800 000	REP OF SOUTH AFRICA 6.250% 11-08/03/2041	USD	2 443 138	0.33	<i>Azerbaijan</i>						
600 000	REP OF SOUTH AFRICA 6.300% 18-22/06/2048	USD	775 250	0.10	900 000	REP OF AZERBAIJAN 3.500% 17-01/09/2032	USD	6 609 383	0.88		
2 200 000	SOUTH AFRICA 5.650% 17-27/09/2047	USD	566 063	0.08	2 006 000	REP OF AZERBAIJAN 4.750% 14-18/03/2024	USD	878 625	0.12		
2 600 000	SOUTH AFRICA 5.750% 19-30/09/2049	USD	1 905 750	0.25	2 300 000	REPUBLIC OF AZER 5.125% 17-01/09/2029	USD	2 138 898	0.28		
<i>Ecuador</i>					<i>Gabon</i>						
7 450 000	REP OF ECUADOR 10.750% 16-28/03/2022	USD	10 965 950	1.46	1 404 000	GABONESE REPUBLIC 6.950% 15-16/06/2025	USD	6 542 933	0.87		
4 020 000	REP OF ECUADOR 8.875% 17-23/10/2027	USD	3 407 625	0.45	5 850 000	REPUBLIC OF GABO 6.625% 20-06/02/2031	USD	1 314 495	0.17		
1 230 000	REP OF ECUADOR 9.625% 17-02/06/2027	USD	1 118 250	0.15	<i>British Virgin Islands</i>						
3 860 000	REP OF ECUADOR 9.650% 16-13/12/2026	USD	1 241 625	0.17	770 000	MINMETALS BOUNTE 4.750% 15-30/07/2025	USD	6 446 165	0.85		
5 850 000	REPUBLIC OF ECUA 10.750% 19-31/01/2029	USD	2 400 750	0.32	4 250 000	SCENERY JOURNEY 13.750% 18-06/11/2023	USD	863 603	0.11		
2 700 000	REPUBLIC OF ECUA 7.875% 19-27/03/2025	USD	2 797 700	0.37	1 300 000	SINOPEC OVERSEAS 3.500% 16-03/05/2026	USD	4 157 031	0.55		
<i>Nigeria</i>					<i>Bolivia</i>						
3 600 000	REP OF NIGERIA 6.500% 17-28/11/2027	USD	9 702 154	1.29	7 243 000	BOLIVIA GOVT 4.500% 17-20/03/2028	USD	6 156 549	0.82		
1 200 000	REP OF NIGERIA 7.143% 18-23/02/2030	USD	3 140 156	0.42	<i>Guatemala</i>						
1 320 000	REP OF NIGERIA 7.875% 17-16/02/2032	USD	2 064 060	0.27	3 230 000	REP OF GUATEMALA 4.375% 17-05/06/2027	USD	6 123 401	0.82		
2 400 000	REP OF NIGERIA 8.747% 18-21/01/2031	USD	3 170 719	0.42	2 600 000	REP OF GUATEMALA 4.875% 13-13/02/2028	USD	3 347 088	0.45		
2 770 000	REP OF NIGERIA 9.248% 18-21/01/2049	USD	1 327 219	0.18	<i>El Salvador</i>						
<i>Hong Kong</i>					<i>El Salvador</i>						
2 900 000	CNAC HK FINBRID 3.875% 19-19/06/2029	USD	9 521 361	1.14	1 060 000	EL SALVADOR REP 6.375% 14-18/01/2027	USD	6 059 648	0.80		
1 800 000	CNAC HK FINBRID 4.750% 19-19/06/2049	USD	4 050 705	0.54	2 108 000	EL SALVADOR REP 7.125% 19-20/01/2050	USD	914 581	0.12		
3 100 000	HUARONG FIN 2019 3.875% 19-13/11/2029	USD	4 470 656	0.60	500 000	EL SALVADOR REP 7.625% 11-01/02/2041	USD	1 718 020	0.23		
900 000	SINOCEM OVERSEA 6.300% 10-12/11/2040	USD	<i>Ireland</i>					422 656	0.06		
<i>Ireland</i>					<i>El Salvador</i>						
4 000 000	GTLK EU CAPITAL 4.949% 19-18/02/2026	USD	8 521 361	1.14	900 000	EL SALVADOR REP 7.750% 02-24/01/2023	USD	838 969	0.11		
4 300 000	GTLK EUROPE DAC 5.125% 17-31/05/2024	USD	4 050 705	0.54	1 100 000	EL SALVADOR REP 8.250% 02-10/04/2032	USD	1 008 563	0.13		
					<i>El Salvador</i>						
					1 225 000 EL SALVADOR REP 8.625% 17-28/02/2029					1 156 859	0.15

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Emerging Bond

## Securities portfolio at 30/06/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<b>Costa Rica</b>					<b>Macao</b>				
575 000	COSTA RICA 7.000% 14-04/2044	USD	5 751 157	0.76	2 408 000	MGM CHINA HOLDIN 5.875% 19-15/05/2026	USD	2 458 300	0.33
3 900 000	COSTA RICA 7.158% 15-12/03/2045	USD	472 219	0.06				2 458 300	0.33
2 000 000	COSTA RICA GOVT 6.125% 19-19/02/2031	USD	3 261 375	0.43	<b>Croatia</b>				
300 000	INSTIT COSTA ELE 6.950% 11-10/11/2021	USD	1 721 875	0.23	2 000 000	CROATIA 6.000% 13-26/01/2024	USD	2 288 125	0.30
<b>Kenya</b>					<b>Zambia</b>				
2 800 000	KENYA REP OF 8.000% 19-22/05/2032	USD	5 571 372	0.75	2 100 000	REP OF ZAMBIA 5.375% 12-20/09/2022	USD	1 113 000	0.15
1 650 000	KENYA REP OF 8.250% 18-28/02/2048	USD	2 757 125	0.37	900 000	REP OF ZAMBIA 8.500% 14-14/04/2024	USD	477 000	0.06
1 172 000	REP OF KENYA 6.875% 14-24/06/2024	USD	1 625 766	0.22	1 000 000	REP OF ZAMBIA 8.970% 15-30/07/2027	USD	524 688	0.07
<b>Singapore</b>					<b>Honduras</b>				
6 250 000	MEDCO BELL 6.375% 20-30/01/2027	USD	5 571 372	0.75	1 053 000	HONDURAS 8.750% 13-16/12/2020	USD	2 086 411	0.28
			5 255 859	0.70	950 000	HONDURAS GOVT 6.250% 17-19/01/2027	USD	1 071 098	0.14
<b>Surinam</b>					<b>Morocco</b>				
7 965 000	REP OF SURINAME 9.250% 16-26/10/2026	USD	5 191 504	0.69	750 000	MOROCCO KINGDOM 4.250% 12-11/12/2022	USD	1 889 438	0.26
3 300 000	SURINAME INTL 9.875% 19-30/12/2023	USD	3 539 447	0.47	900 000	MOROCCO KINGDOM 5.500% 12-11/12/2042	USD	790 313	0.11
<b>Senegal</b>					<b>Serbia</b>				
2 650 000	REP OF SENEGAL 6.250% 17-23/05/2033	USD	1 652 057	0.22	1 533 000	SERBIA REPUBLIC 3.125% 20-15/05/2027	EUR	1 099 125	0.15
200 000	REP OF SENEGAL 6.750% 18-13/03/2048	USD	5 063 672	0.68				1 803 574	0.24
2 100 000	REP OF SENEGAL 8.750% 11-13/05/2021	USD	2 697 203	0.36				1 803 574	0.24
<b>Angola</b>					<b>Kuwait</b>				
2 390 000	ANGOLA 8.250% 18-09/05/2028	USD	4 430 225	0.59	1 560 000	KUWAIT INTL BOND 3.500% 17-20/03/2027	USD	1 739 888	0.23
1 000 000	ANGOLA REP OF 9.125% 19-26/11/2049	USD	1 977 725	0.26				1 739 888	0.23
2 000 000	ANGOLA REP OF 9.375% 18-08/05/2048	USD	817 500	0.11	<b>Ethiopia</b>				
			1 635 000	0.22	1 500 000	ETHIOPIA 6.625% 14-11/12/2024	USD	1 496 719	0.20
<b>Georgia</b>					<b>Uzbekistan</b>				
1 260 000	BGEO GROUP JSC 6.000% 16-26/07/2023	USD	3 692 600	0.49	600 000	REPUB UZBEKISTAN 4.750% 19-20/02/2024	USD	1 393 782	0.18
2 500 000	TBC BANK JSC 5.750% 19-19/06/2024	USD	1 233 225	0.16	700 000	REPUB UZBEKISTAN 5.375% 19-20/02/2029	USD	630 563	0.08
<b>Ivory Coast</b>					<b>Mozambique</b>				
2 420 000	IVORY COAST-PDI 6.125% 17-15/06/2033	USD	3 636 794	0.48	1 294 000	MOZAMBIQUE REP O 5.000% 19-15/09/2031	USD	1 099 900	0.15
1 200 000	IVORY COAST-PDI 6.375% 15-03/03/2028	USD	2 410 169	0.32	<b>Vietnam</b>				
			1 226 625	0.16	1 000 000	REP OF VIETNAM 4.800% 14-19/11/2024	USD	1 089 723	0.15
<b>Hungary</b>					<b>Armenia</b>				
1 700 000	REP OF HUNGARY 5.375% 14-25/03/2024	USD	3 305 050	0.44	833 000	ARMENIA 3.950% 19-26/09/2029	USD	1 024 128	0.14
820 000	REP OF HUNGARY 7.625% 11-29/03/2041	USD	1 929 500	0.26	200 000	ARMENIA 7.150% 15-26/03/2025	USD	799 940	0.11
<b>Namibia</b>					<b>Cameroon</b>				
2 000 000	NAMIBIA INTL BND 5.500% 11-03/11/2021	USD	3 085 338	0.41	815 000	REP OF CAMEROON 9.500% 15-19/11/2025	USD	817 292	0.11
1 070 000	REP OF NAMIBIA 5.250% 15-29/10/2025	USD	2 000 625	0.27	<b>Lebanon</b>				
<b>Poland</b>					<b>Papua New Guinea</b>				
2 000 000	REP OF POLAND 3.250% 16-06/04/2026	USD	3 083 787	0.41	4 700 000	REP OF LEBANON 6.600% 11-27/11/2026	USD	815 156	0.11
755 000	REP OF POLAND 4.000% 14-22/01/2024	USD	2 246 250	0.30	751 000	PNG GOVT INTL BO 8.375% 18-04/10/2028	USD	815 156	0.11
			837 537	0.11	<b>Luxembourg</b>				
<b>Pakistan</b>					<b>Tajikistan</b>				
1 500 000	REP OF PAKISTAN 6.875% 17-05/12/2027	USD	3 051 998	0.41	570 000	TAJKISTAN INT BOND 7.125% 17-14/09/2027	USD	464 114	0.06
1 500 000	REP OF PAKISTAN 8.250% 15-30/09/2025	USD	1 475 768	0.20				464 114	0.06
<b>Tunisia</b>					<b>Venezuela</b>				
1 480 000	BQ CENT TUNISIE 5.750% 15-30/01/2025	USD	2 974 599	0.39	12 150 000	VENEZUELA 0.000% 07-31/03/2038 DFLT	USD	1	0.00
1 585 000	TUNISIA INT BOND 6.375% 19-15/07/2026	EUR	1 371 313	0.18				1	0.00
<b>Trinidad &amp; Tobago</b>					<b>Floating rate bonds</b>				
1 323 000	TRINIDAD & TOBAGO 4.500% 16-04/08/2026	USD	2 810 677	0.37	<b>China</b>				
500 000	TRINIDAD GEN UNL 5.250% 16-04/11/2027	USD	1 340 364	0.18	5 000 000	CHINA MINMETALS 17-31/12/2049 FRN	USD	5 039 063	0.67
1 000 000	TRINIDAD PETROLE 9.750% 19-15/06/2026	USD	467 813	0.06				5 039 063	0.67
			1 002 500	0.13	<b>China</b>				

# BNP PARIBAS FUNDS SICAV Emerging Bond

## Securities portfolio at 30/06/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Mexico</i>		<i>1 928 000</i>	<i>0.26</i>
2 000 000	PETROLEOS MEXICA 18- 11/03/2022 FRN	USD	1 928 000	0.26
	<i>Argentina</i>		<i>1 369 375</i>	<i>0.18</i>
3 500 000	ARGENTINA 05-31/12/2038 SR FLAT	USD	1 369 375	0.18
Shares/Units in investment funds			11 073 006	1.47
	<i>Luxembourg</i>		<i>11 073 006</i>	<i>1.47</i>
84 604.14	BNP PARIBAS INSTICASH USD 1D SHORT TERM XCA	USD	11 073 006	1.47
<b>Total securities portfolio</b>			<b>737 050 571</b>	<b>98.12</b>

# BNP PARIBAS FUNDS SICAV Emerging Bond Opportunities

## Securities portfolio at 30/06/2020

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									
	<b>Shares</b>		<b>927</b>	<b>0.00</b>					
	<i>Kazakhstan</i>		927	0.00				18 060 629	4.01
308 936	FORTEBANK JSC -SPON GDR REGS	USD	927	0.00	1 005 000	RUSSIA 12.750% 98-24/06/2028	USD	1 728 600	0.38
	<b>Bonds</b>		<b>408 447 605</b>	<b>90.75</b>	600 000	RUSSIA-EUROBOND 5.100% 19-28/03/2035	USD	741 563	0.16
	<i>Indonesia</i>		32 949 539	7.32	400 000	RUSSIA-EUROBOND 5.250% 17-23/06/2047	USD	528 400	0.12
642 000	HUTAMA KARYA PER 3.750% 20-11/05/2030	USD	675 705	0.15	185 840 000	RUSSIA-OFZ 6.500% 18-28/02/2024	RUB	2 746 454	0.61
2 500 000	INDONESIA ASAHAN 6.757% 18-15/11/2048	USD	3 072 275	0.68	218 000 000	RUSSIA-OFZ 7.050% 13-19/01/2028	RUB	3 338 635	0.74
35 698 000 000	INDONESIA GOVT 10.500% 09-15/08/2030	IDR	3 034 115	0.67	235 030 000	RUSSIA-OFZ 7.250% 18-10/05/2034	RUB	3 661 293	0.81
27 537 000 000	INDONESIA GOVT 7.000% 11-15/05/2027	IDR	1 929 266	0.43	145 960 000	RUSSIA-OFZ 7.400% 19-17/07/2024	RUB	2 229 598	0.50
41 970 000 000	INDONESIA GOVT 8.250% 11-15/06/2032	IDR	3 060 150	0.68	192 050 000	RUSSIA-OFZ 7.700% 17-23/03/2033	RUB	3 086 086	0.69
145 290 000 000	INDONESIA GOVT 8.250% 18-15/05/2029	IDR	10 831 597	2.40		<i>Brazil</i>		17 528 111	3.89
16 536 000 000	INDONESIA GOVT 8.375% 10-15/09/2026	IDR	1 246 491	0.28	25 430 000	BRAZIL NTN-F 10.000% 12-01/01/2023 FLAT	BRL	5 259 073	1.17
26 210 000 000	INDONESIA GOVT 8.375% 13-15/03/2034	IDR	1 926 347	0.43	13 000 000	BRAZIL NTN-F 10.000% 14-01/01/2025 FLAT	BRL	2 777 192	0.62
36 640 000 000	INDONESIA GOVT 8.375% 19-15/04/2039	IDR	2 694 070	0.60	9 130 000	BRAZIL NTN-F 10.000% 16-01/01/2027 FLAT	BRL	1 973 336	0.44
19 480 000 000	INDONESIA GOVT 9.000% 13-15/03/2029	IDR	1 507 984	0.34	22 400 000	BRAZIL NTN-F 10.000% 18-01/01/2029 FLAT	BRL	4 921 776	1.09
650 000	PT PERTAMINA 4.175% 20-21/01/2050	USD	652 041	0.14	756 000	BRAZIL REP OF 3.875% 20-12/06/2030	USD	729 540	0.16
500 000	REP OF INDONESIA 5.125% 15-15/01/2045	USD	610 049	0.14	1 790 000	REP OF BRAZIL 5.625% 16-21/02/2047	USD	1 867 194	0.41
1 098 000	REP OF INDONESIA 8.500% 05-12/10/2035	USD	1 709 449	0.38		<i>Thailand</i>		13 553 799	3.02
	<i>Mexico</i>		32 612 258	7.22	97 000 000	THAILAND GOVT 1.450% 19-17/12/2024	THB	3 223 421	0.72
750 000	COMISION FEDERAL 4.750% 16-23/02/2027	USD	787 266	0.17	31 648 000	THAILAND GOVT 2.875% 16-17/06/2046	THB	1 193 438	0.27
114 821 500	MEXICAN BONOS 10.000% 05-05/12/2024	MXN	5 978 480	1.33	27 770 000	THAILAND GOVT 3.300% 18-17/06/2038	THB	1 111 977	0.25
48 000 000	MEXICAN BONOS 7.500% 07-03/06/2027	MXN	2 316 184	0.51	76 320 000	THAILAND GOVT 3.400% 15-17/06/2036	THB	3 059 257	0.68
600 000	MEXICAN BONOS 7.750% 11-29/05/2031	MXN	2 937 425	0.65	25 290 000	THAILAND GOVT 4.000% 15-17/06/2066	THB	1 163 582	0.26
108 100 000	MEXICAN BONOS 7.750% 12-13/11/2042	MXN	5 109 714	1.14	89 711 000	THAILAND GOVT 4.875% 09-22/06/2029	THB	3 802 124	0.84
21 500 000	MEXICAN BONOS 7.750% 14-23/11/2034	MXN	1 057 520	0.23		<i>Malaysia</i>		12 711 103	2.83
250 000	MEXICO CITY ARPT 5.500% 17-31/07/2047	USD	220 375	0.05	10 630 000	MALAYSIA GOVT 3.885% 19-15/08/2029	MYR	2 684 195	0.60
1 816 000	PETROLEOS MEXICA 5.950% 20-28/01/2031	USD	1 492 026	0.33	5 117 000	MALAYSIA GOVT 4.893% 18-08/06/2038	MYR	1 403 147	0.31
865 000	PETROLEOS MEXICA 6.500% 18-13/03/2027	USD	783 863	0.17	7 830 000	MALAYSIAN GOVT 3.659% 15-15/10/2020	MYR	1 835 710	0.41
700 000	PETROLEOS MEXICA 6.500% 18-23/01/2029	USD	608 230	0.14	9 687 000	MALAYSIAN GOVT 3.795% 15-30/09/2022	MYR	2 339 824	0.52
1 800 000	PETROLEOS MEXICA 6.840% 19-23/01/2030	USD	1 576 969	0.35	12 950 000	MALAYSIAN GOVT 4.160% 11-15/07/2021	MYR	3 088 235	0.69
1 888 000	PETROLEOS MEXICA 6.950% 20-28/01/2060	USD	1 449 512	0.32	537 000	PETRONAS 7.625% 96 -15/10/2026	USD	724 547	0.16
1 250 000	PETROLEOS MEXICA 7.690% 19-23/01/2050	USD	1 042 813	0.23	500 000	PETRONAS CAP LTD 4.550% 20-21/04/2050	USD	635 445	0.14
5 075 000	UNITED MEXICAN 4.500% 19-31/01/2050	USD	5 232 324	1.16		<i>Sri Lanka</i>		12 000 493	2.68
400 000	UNITED MEXICAN 4.750% 20-27/04/2032	USD	440 600	0.10	600 000	REP OF SRI LANKA 6.200% 17-11/05/2027	USD	390 000	0.09
600 000	UNITED MEXICAN 5.000% 20-27/04/2051	USD	647 100	0.14	600 000	REP OF SRI LANKA 6.750% 18-18/04/2028	USD	395 250	0.09
160 000	UNITED MEXICAN 5.625% 14-19/03/2114	GBP	199 669	0.04	1 000 000	REP OF SRI LANKA 6.825% 16-18/07/2026	USD	652 600	0.14
600 000	UNITED MEXICAN 6.050% 08-11/01/2040	USD	732 188	0.16	600 000	REP OF SRI LANKA 6.850% 15-03/11/2025	USD	395 580	0.09
	<i>South Africa</i>		26 565 398	5.91	1 100 000	REP OF SRI LANKA 6.850% 19-14/03/2024	USD	757 625	0.17
43 400 000	REP OF SOUTH AFRICA 10.500% 98-21/12/2026	ZAR	2 850 391	0.63	4 500 000	REP OF SRI LANKA 7.550% 19-28/03/2030	USD	2 964 375	0.66
300 000	REP OF SOUTH AFRICA 5.875% 18-22/06/2030	USD	304 125	0.07	800 000	REP OF SRI LANKA 7.850% 19-14/03/2029	USD	520 000	0.12
650 000	REP OF SOUTH AFRICA 6.250% 11-08/03/2041	USD	629 891	0.14	953 000 000	SRI LANKA GOVT 11.000% 16-01/08/2024	LKR	5 925 063	1.32
40 650 000	REP OF SOUTH AFRICA 7.000% 10-26/02/2031	ZAR	1 923 211	0.43					
31 200 000	REP OF SOUTH AFRICA 7.750% 12-28/02/2023	ZAR	1 915 296	0.43					



# BNP PARIBAS FUNDS SICAV Emerging Bond Opportunities

## Securities portfolio at 30/06/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<b>Hungary</b>					<b>China</b>				
1 320 000 000	HUNGARY GOVT 1.000% 19-26/11/2025	HUF	10 558 670	2.35	2 900 000	CHINA EVERGRANDE 7.500% 17-28/06/2023	USD	8 644 306	1.93
930 600 000	HUNGARY GOVT 2.500% 18-24/10/2024	HUF	4 092 468	0.91	3 200 000	CHINA SCE GRP 7.250% 19-19/04/2023	USD	2 427 844	0.54
748 400 000	HUNGARY GOVT 2.750% 17-22/12/2026	HUF	3 115 322	0.69	2 596 000	GOLDEN EAGLE RETAIL 4.625% 13-21/05/2023	USD	3 176 000	0.71
152 000 000	HUNGARY GOVT 3.000% 19-21/08/2030	HUF	2 551 459	0.57	659 000	TENCENT HOLD 3.240% 20-03/06/2050	USD	2 375 340	0.53
88 190 000	HUNGARY GOVT 3.000% 20-25/04/2041	HUF	517 667	0.12	<b>Turkey</b>				
					7 795 520				
<b>Poland</b>					<b>Dominican Republic</b>				
20 800 000	POLAND GOVT BOND 2.250% 19-25/10/2024	PLN	10 382 127	2.30	4 451 000	DOMINICAN REPubL 5.875% 20-30/01/2060	USD	7 314 473	1.62
8 530 000	POLAND GOVT BOND 2.750% 13-25/04/2028	PLN	5 642 930	1.25	400 000	DOMINICAN REPubL 6.400% 19-05/06/2049	USD	3 823 687	0.85
5 516 000	POLAND GOVT BOND 2.750% 19-25/10/2029	PLN	2 396 692	0.53	300 000	REP OF DOMINICAN 6.850% 15-27/01/2045	USD	366 125	0.08
1 180 000	POLAND GOVT BOND 4.000% 17-25/04/2047	PLN	1 570 368	0.35	670 000	REP OF DOMINICAN 6.875% 16-29/01/2026	USD	287 344	0.06
310 000	REP OF POLAND 3.250% 16-06/04/2026	USD	423 968	0.09	1 290 000	REP OF DOMINICAN 7.450% 14-30/04/2044	USD	702 453	0.16
					47 270 000	REP OF DOMINICAN CBN 11.000% 17-05/01/2024	DOP	1 325 475	0.29
<b>Ukraine</b>					<b>Bahrain</b>				
2 400 000	UKRAINE GOVT 4.375% 20-27/01/2030	EUR	10 165 635	2.25	6 425 000	BAHRAIN 7.500% 17-20/09/2047	USD	7 171 905	1.58
2 300 000	UKRAINE GOVT 6.750% 19-20/06/2026	EUR	2 311 443	0.51	<b>Egypt</b>				
3 725 000	UKRAINE GOVT 7.375% 17-25/09/2032	USD	2 627 645	0.58	887 000	ARAB REP EGYPT 5.750% 20-29/05/2024	USD	7 135 919	1.59
1 300 000	UKRAINE GOVT 9.750% 18-01/11/2028	USD	3 741 297	0.83	500 000	ARAB REP EGYPT 7.053% 19-15/01/2032	USD	890 881	0.20
					900 000	ARAB REP EGYPT 8.150% 19-20/11/2059	USD	475 000	0.11
<b>Peru</b>					<b>Czech Republic</b>				
300 000	PETROLEOS DEL PE 4.750% 17-19/06/2032	USD	10 090 175	2.23	32 340 000	CZECH REPUBLIC 0.950% 15-15/05/2030	CZK	7 116 316	1.58
450 000	PETROLEOS DEL PERU 5.625% 17-19/06/2047	USD	330 000	0.07	69 450 000	CZECH REPUBLIC 1.000% 15-26/06/2026	CZK	1 379 178	0.31
3 150 000	REPUBLIC OF PERU 5.350% 19-12/08/2040	PEN	529 594	0.12	13 030 000	CZECH REPUBLIC 2.500% 13-25/08/2028	CZK	2 991 582	0.66
2 435 000	REPUBLIC OF PERU 5.400% 19-12/08/2034	PEN	905 057	0.20	11 660 000	CZECH REPUBLIC 4.850% 07-26/11/2057	CZK	627 391	0.14
250 000	REPUBLIC OF PERU 5.625% 10-18/11/2050	USD	726 393	0.16	25 000 000	CZECH REPUBLIC 5.700% 09-25/05/2024	CZK	846 751	0.19
1 290 000	REPUBLIC OF PERU 5.940% 18-12/02/2029	PEN	394 063	0.09	<b>Oman</b>				
1 745 000	REPUBLIC OF PERU 6.150% 17-12/08/2032	PEN	420 057	0.09	710 000	OMAN INTRNL BOND 6.500% 17-08/03/2047	USD	7 090 880	1.58
2 680 000	REPUBLIC OF PERU 6.350% 16-12/08/2028	PEN	562 473	0.12	7 520 000	OMAN INTRNL BOND 6.750% 18-17/01/2048	USD	611 931	0.14
6 970 000	REPUBLIC OF PERU 6.900% 07-12/08/2037	PEN	895 986	0.20	<b>Chile</b>				
3 329 000	REPUBLIC OF PERU 6.950% 08-12/08/2031	PEN	2 364 485	0.53	350 000	CHILE 3.860% 17-21/06/2047	USD	7 025 214	1.56
1 090 000	REPUBLIC OF PERU 8.750% 03-21/11/2033	USD	1 146 127	0.25	1 254 000	CODELCO INC 3.150% 20-14/01/2030	USD	414 422	0.09
					850 000	CODELCO INC 4.375% 19-05/02/2049	USD	1 305 728	0.29
<b>Qatar</b>					300 000	EMPRESA NACIONAL 4.500% 17-14/09/2047	USD	958 375	0.21
400 000	QATAR STATE OF 3.750% 20-16/04/2030	USD	9 708 762	2.15	1 000 000	EMPRESA NACIONAL 5.250% 18-06/11/2029	USD	312 094	0.07
1 150 000	QATAR STATE OF 4.817% 19-14/03/2049	USD	456 375	0.10	580 000 000	TESORERIA PESOS 4.500% 15-01/03/2026 FLAT	CLP	1 118 750	0.25
5 691 000	STATE OF QATAR 5.103% 18-23/04/2048	USD	1 514 406	0.34	700 000 000	TESORERIA PESOS 4.700% 18-01/09/2030 FLAT	CLP	837 759	0.19
					610 000 000	TESORERIA PESOS 5.100% 19-15/07/2050 FLAT	CLP	1 040 077	0.23
<b>Colombia</b>									
17 858 000 000	COLOMBIA TES 6.000% 12-28/04/2028	COP	9 470 450	2.11					
3 181 700 000	COLOMBIA TES 7.000% 17-30/06/2032	COP	4 845 224	1.08					
2 900 000 000	COLOMBIA TES 7.250% 19-18/10/2034	COP	869 392	0.19					
964 000	REP OF COLOMBIA 6.125% 09-18/01/2041	USD	802 873	0.18					
1 276 000	REP OF COLOMBIA 7.375% 06-18/09/2037	USD	1 202 289	0.27					
<b>Cayman Islands</b>									
750 000	ICD SUKUK CO LTD 5.000% 17-01/02/2027	USD	8 778 900	1.94					
2 200 000	MUMTALAKAT SUKUK 5.625% 19-27/02/2024	USD	780 938	0.17					
4 994 000	QNB FINANCE LTD 2.750% 20-12/02/2027	USD	2 267 375	0.50					
237 000	SHARJAH SUKUK 3.234% 19-23/10/2029	USD	5 101 682	1.13					
370 000	SHARJAH SUKUK 3.854% 19-03/04/2026	USD	238 555	0.05					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Emerging Bond Opportunities

## Securities portfolio at 30/06/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<b>Kazakhstan</b>		<b>6 549 141</b>	<b>1.46</b>		<b>Philippines</b>		<b>4 265 128</b>	<b>0.95</b>
3 100 000	KAZMUNAYGAS NAT 4.750% 18-24/04/2025	USD	3 330 563	0.74	1 000 000	PHILIPPINES(REP) 0.700% 20-03/02/2029	EUR	1 061 728	0.24
2 550 000	KAZMUNAYGAS NAT 6.375% 18-24/10/2048	USD	3 218 578	0.72	444 000	PHILIPPINES(REP) 2.950% 20-05/05/2045	USD	460 650	0.10
	<b>Romania</b>		<b>6 391 052</b>	<b>1.41</b>	1 000 000	REP OF PHILIPPINES 6.375% 09-23/10/2034	USD	1 441 250	0.32
250 000	ROMANIA 3.375% 20-28/01/2050	EUR	271 486	0.06	800 000	REP OF PHILIPPINES 9.500% 05-02/02/2030	USD	1 301 500	0.29
550 000	ROMANIA 3.875% 15-29/10/2035	EUR	667 537	0.15		<b>Ghana</b>		<b>3 991 069</b>	<b>0.89</b>
7 880 000	ROMANIA 4.750% 14-24/02/2025	RON	1 904 036	0.42	217 000	GHANA REP OF 8.125% 19-26/03/2032	USD	204 319	0.05
1 500 000	ROMANIA 5.125% 18-15/06/2048	USD	1 771 875	0.39	622 000	GHANA REP OF 8.750% 20-11/03/2061	USD	565 437	0.13
2 800 000	ROMANIA 5.800% 12-26/07/2027	RON	727 056	0.16	1 050 000	GHANA REP OF 8.950% 19-26/03/2051	USD	961 406	0.21
4 480 000	ROMANIA GOVT 4.750% 19-11/10/2034	RON	1 049 062	0.23	290 000	REP OF GHANA 10.750% 15-14/10/2030	USD	347 184	0.08
	<b>United States of America</b>		<b>5 557 615</b>	<b>1.23</b>	10 440 000	REP OF GHANA 24.750% 16-19/07/2021	GHS	1 912 723	0.42
62 420 000 000	INTERAMER DEV BK 7.875% 16-14/03/2023	IDR	4 431 063	0.98		<b>United Kingdom</b>		<b>3 668 835</b>	<b>0.81</b>
47 000 000	INTL FIN CORP 12.250% 16-05/10/2021	UYU	1 126 552	0.25	3 000 000	GAZPROM PJSC 3.250% 20-25/02/2030	USD	2 983 125	0.66
	<b>India</b>		<b>5 437 863</b>	<b>1.21</b>	1 800 000	PETRA DIAMONDS 7.250% 17-01/05/2022	USD	685 710	0.15
1 100 000	ADANI ELECTRICIT 3.949% 20-12/02/2030	USD	1 028 156	0.23		<b>Ireland</b>		<b>3 412 061</b>	<b>0.76</b>
660 000	EX-IM BK OF IN 3.250% 20-15/01/2030	USD	652 707	0.15	700 000	GTKL EU CAPITAL 4.949% 19-18/02/2026	USD	708 873	0.16
3 400 000	POWER FIN CORP 6.150% 18-06/12/2028	USD	3 757 000	0.83	2 600 000	GTKL EUROPE DAC 5.125% 17-31/05/2024	USD	2 703 188	0.60
	<b>United Arab Emirates</b>		<b>5 417 439</b>	<b>1.20</b>		<b>Kenya</b>		<b>3 384 680</b>	<b>0.76</b>
400 000	ABU DHABI GOVT 3.125% 19-30/09/2049	USD	416 500	0.09	226 800 000	KENYA INFRASTRUC 11.750% 19-08/10/2035	KES	2 005 867	0.45
1 375 000	ABU DHABI GOVT 3.125% 20-16/04/2030	USD	1 512 500	0.34	1 000 000	KENYA REP OF 8.000% 19-22/05/2032	USD	984 688	0.22
300 000	ABU DHABI GOVT 3.875% 20-16/04/2050	USD	353 625	0.08	400 000	KENYA REP OF 8.250% 18-28/02/2048	USD	394 125	0.09
1 250 000	ABU DHABI GOVT 4.125% 17-11/10/2047	USD	1 523 438	0.34		<b>Ecuador</b>		<b>2 949 350</b>	<b>0.65</b>
1 050 000	DP WORLD LTD 6.850% 07-02/07/2037	USD	1 277 063	0.28	1 200 000	REP OF ECUADOR 10.750% 16-28/03/2022	USD	591 000	0.13
300 000	DUBAI GOVT INTL 5.250% 13-30/01/2043	USD	334 313	0.07	1 100 000	REP OF ECUADOR 8.875% 17-23/10/2027	USD	456 500	0.10
	<b>Uruguay</b>		<b>5 392 827</b>	<b>1.20</b>	450 000	REP OF ECUADOR 9.625% 17-02/06/2027	USD	189 000	0.04
700 000	URUGUAY 4.975% 18-20/04/2055	USD	894 469	0.20	870 000	REP OF ECUADOR 9.650% 16-13/12/2026	USD	369 750	0.08
600 000	URUGUAY 5.100% 14-18/06/2050	USD	773 625	0.17	1 980 000	REPUBLIC OF ECUA 10.750% 19-31/01/2029	USD	821 700	0.18
2 025 000	URUGUAY 7.625% 06-21/03/2036	USD	3 070 406	0.68	1 200 000	REPUBLIC OF ECUA 7.875% 19-27/03/2025	USD	521 400	0.12
355 000	URUGUAY 7.875% 03-15/01/2033	USD	535 939	0.12		<b>Gabon</b>		<b>2 944 989</b>	<b>0.66</b>
4 440 000	URUGUAY 8.500% 17-15/03/2028	UYU	95 481	0.02	759 000	GABONESE REPUBLIC 6.950% 15-16/06/2025	USD	710 614	0.16
974 000	URUGUAY 9.875% 17-20/06/2022	UYU	22 907	0.01	2 500 000	REPUBLIC OF GABO 6.625% 20-06/02/2031	USD	2 234 375	0.50
	<b>Panama</b>		<b>5 155 605</b>	<b>1.14</b>		<b>Surinam</b>		<b>2 792 979</b>	<b>0.62</b>
1 000 000	PANAMA 3.870% 19-23/07/2060	USD	1 134 375	0.25	4 370 000	REP OF SURINAME 9.250% 16-26/10/2026	USD	1 941 919	0.43
950 000	PANAMA 4.300% 13-29/04/2053	USD	1 135 844	0.25	1 700 000	SURINAME INTL 9.875% 19-30/12/2023	USD	851 060	0.19
1 072 000	PANAMA 6.700% 06-26/01/2036	USD	1 542 675	0.34		<b>Nigeria</b>		<b>2 744 376</b>	<b>0.61</b>
885 000	PANAMA 9.375% 99-01/04/2029	USD	1 342 711	0.30	300 000	REP OF NIGERIA 7.143% 18-23/02/2030	USD	279 563	0.06
	<b>The Netherlands</b>		<b>4 703 719</b>	<b>1.05</b>	1 000 000	REP OF NIGERIA 8.747% 18-21/01/2031	USD	1 000 313	0.22
500 000	ANGOLA 9.500% 15-12/11/2025	USD	452 500	0.10	1 450 000	REP OF NIGERIA 9.248% 18-21/01/2049	USD	1 464 500	0.33
3 500 000	METINVEST BV 8.500% 18-23/04/2026	USD	3 409 219	0.76		<b>Singapore</b>		<b>2 733 047</b>	<b>0.61</b>
800 000	PETROBRAS GLOB 6.900% 19-19/03/2049	USD	842 000	0.19	3 250 000	MEDCO BELL 6.375% 20-30/01/2027	USD	2 733 047	0.61
	<b>Argentina</b>		<b>4 645 326</b>	<b>1.04</b>		<b>Bolivia</b>		<b>2 636 275</b>	<b>0.59</b>
420 611	ARGENTINA - USD DIS 8.280% 05-31/12/2033	USD	187 698	0.04	2 644 000	BOLIVIA GOVT 4.500% 17-20/03/2028	USD	2 247 400	0.50
800 000	ARGENTINA 5.875% 18-11/01/2028	USD	318 400	0.07	400 000	BOLIVIA GOVT 5.950% 13-22/08/2023	USD	388 875	0.09
1 000 000	ARGENTINA 6.875% 17-22/04/2021	USD	416 250	0.09		<b>British Virgin Islands</b>		<b>2 445 313</b>	<b>0.54</b>
1 200 000	ARGENTINA 6.875% 18-11/01/2048	USD	463 125	0.10	2 500 000	SCENERY JOURNEY 13.750% 18-06/11/2023	USD	2 445 313	0.54
1 800 000	ARGENTINA 7.125% 17-06/07/2036	USD	699 750	0.16		<b>Hong Kong</b>		<b>2 267 681</b>	<b>0.50</b>
4 650 000	ARGENTINA 7.125% 18-28/06/2117	USD	1 788 797	0.40	1 300 000	CNAC HK FINBRID 3.875% 19-19/06/2029	USD	1 407 656	0.31
1 630 000	ARGENTINA 7.500% 17-22/04/2026	USD	655 056	0.15	750 000	CNAC HK FINBRID 4.750% 19-19/06/2049	USD	860 025	0.19
300 000	ARGENTINA 7.625% 17-22/04/2046	USD	116 250	0.03					

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS SICAV Emerging Bond Opportunities

## Securities portfolio at 30/06/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Saudi Arabia</i>		<i>2 141 000</i>	<i>0.48</i>		<i>Zambia</i>		<i>792 344</i>	<i>0.18</i>
1 000 000	SAUDI INT BOND 4.500% 16-26/10/2046	USD	1 149 000	0.26	1 000 000	REP OF ZAMBIA 5.375% 12-20/09/2022	USD	530 000	0.12
800 000	SAUDI INT BOND 5.000% 18-17/04/2049	USD	992 000	0.22	500 000	REP OF ZAMBIA 8.970% 15-30/07/2027	USD	262 344	0.06
	<i>Jamaica</i>		<i>1 874 738</i>	<i>0.42</i>		<i>Cameroon</i>		<i>391 097</i>	<i>0.09</i>
500 000	JAMAICA GOVT 6.750% 15-28/04/2028	USD	563 125	0.13	390 000	REP OF CAMEROON 9.500% 15-19/11/2025	USD	391 097	0.09
670 000	JAMAICA GOVT 7.875% 15-28/07/2045	USD	818 238	0.18		<i>Namibia</i>		<i>344 675</i>	<i>0.08</i>
400 000	JAMAICA GOVT 8.000% 07-15/03/2039	USD	493 375	0.11	340 000	REP OF NAMIBIA 5.250% 15-29/10/2025	USD	344 675	0.08
	<i>Georgia</i>		<i>1 857 838</i>	<i>0.41</i>		<i>Lebanon</i>		<i>329 531</i>	<i>0.07</i>
290 000	BGEO GROUP JSC 6.000% 16-26/07/2023	USD	283 838	0.06	1 900 000	REP OF LEBANON 6.600% 11-27/11/2026	USD	329 531	0.07
1 600 000	TBC BANK JSC 5.750% 19-19/06/2024	USD	1 574 000	0.35		<i>Uzbekistan</i>		<i>327 094</i>	<i>0.07</i>
	<i>Angola</i>		<i>1 745 575</i>	<i>0.39</i>	300 000	REPUB UZBEKISTAN 5.375% 19-20/02/2029	USD	327 094	0.07
430 000	ANGOLA 8.250% 18-09/05/2028	USD	355 825	0.08		<i>Honduras</i>		<i>320 625</i>	<i>0.07</i>
1 100 000	ANGOLA REP OF 9.125% 19-26/11/2049	USD	899 250	0.20	300 000	HONDURAS GOVT 6.250% 17-19/01/2027	USD	320 625	0.07
600 000	ANGOLA REP OF 9.375% 18-08/05/2048	USD	490 500	0.11		<i>Mozambique</i>		<i>297 500</i>	<i>0.07</i>
	<i>Guatemala</i>		<i>1 487 256</i>	<i>0.33</i>	350 000	MOZAMBIQUE REP O 5.000% 19-15/09/2031	USD	297 500	0.07
920 000	REP OF GUATEMALA 4.375% 17-05/06/2027	USD	953 350	0.21		<i>Morocco</i>		<i>244 250</i>	<i>0.05</i>
500 000	REP OF GUATEMALA 4.875% 13-13/02/2028	USD	533 906	0.12	200 000	MOROCCO KINGDOM 5.500% 12-11/12/2042	USD	244 250	0.05
	<i>Costa Rica</i>		<i>1 459 094</i>	<i>0.32</i>		<i>Papua New Guinea</i>		<i>214 000</i>	<i>0.05</i>
650 000	COSTA RICA 7.000% 14-04/04/2044	USD	533 813	0.12	214 000	PNG GOVT INTL BO 8.375% 18-04/10/2028	USD	214 000	0.05
400 000	COSTA RICA 7.158% 15-12/03/2045	USD	334 500	0.07		<i>Armenia</i>		<i>208 388</i>	<i>0.05</i>
400 000	COSTA RICA GOVT 6.125% 19-19/02/2031	USD	344 375	0.08	217 000	ARMENIA 3.950% 19-26/09/2029	USD	208 388	0.05
250 000	INSTIT COSTA ELE 6.950% 11-10/11/2021	USD	246 406	0.05		<i>Ethiopia</i>		<i>199 563</i>	<i>0.04</i>
	<i>El Salvador</i>		<i>1 379 527</i>	<i>0.31</i>	200 000	ETHIOPIA 6.625% 14-11/12/2024	USD	199 563	0.04
368 000	EL SALVADOR REP 7.125% 19-20/01/2050	USD	299 920	0.07		<i>Tajikistan</i>		<i>162 847</i>	<i>0.04</i>
200 000	EL SALVADOR REP 7.625% 11-01/02/2041	USD	169 063	0.04	200 000	TAJKISTAN INT BOND 7.125% 17-14/09/2027	USD	162 847	0.04
200 000	EL SALVADOR REP 8.250% 02-10/04/2032	USD	183 375	0.04		<i>Venezuela</i>		<i>0</i>	<i>0.00</i>
770 000	EL SALVADOR REP 8.625% 17-28/02/2029	USD	727 169	0.16	3 370 000	VENEZUELA 0.000% 07-31/03/2038 DFLT	USD	0	0.00
	<i>Paraguay</i>		<i>1 284 688</i>	<i>0.29</i>		<b>Floating rate bonds</b>		<b>273 875</b>	<b>0.06</b>
200 000	PARAGUAY 4.950% 20-28/04/2031	USD	222 000	0.05		<i>Argentina</i>		<i>273 875</i>	<i>0.06</i>
400 000	PARAGUAY 5.400% 19-30/03/2050	USD	453 625	0.10	700 000	ARGENTINA 05-31/12/2038 SR FLAT	USD	273 875	0.06
500 000	PARAGUAY 6.100% 14-11/08/2044	USD	609 063	0.14		<b>Shares/Units in investment funds</b>		<b>26 507 194</b>	<b>5.88</b>
	<i>Macao</i>		<i>1 247 526</i>	<i>0.28</i>		<i>Luxembourg</i>		<i>26 507 194</i>	<i>5.88</i>
1 222 000	MGM CHINA HOLDIN 5.875% 19-15/05/2026	USD	1 247 526	0.28	24 571.00	BNP PARIBAS FUNDS RMB BOND - X CAP	USD	26 507 194	5.88
	<i>Azerbaijan</i>		<i>1 239 838</i>	<i>0.28</i>		<b>Total securities portfolio</b>		<b>435 229 601</b>	<b>96.69</b>
1 270 000	REP OF AZERBAIJAN 3.500% 17-01/09/2032	USD	1 239 838	0.28					
	<i>Tunisia</i>		<i>1 213 924</i>	<i>0.27</i>					
380 000	BQ CENT TUNISIE 5.750% 15-30/01/2025	USD	352 094	0.08					
852 000	TUNISIA INT BOND 6.375% 19-15/07/2026	EUR	861 830	0.19					
	<i>Trinidad &amp; Tobago</i>		<i>1 083 438</i>	<i>0.24</i>					
700 000	TRINIDAD & TOBAGO 4.500% 16-04/08/2026	USD	709 188	0.16					
400 000	TRINIDAD GEN UNL 5.250% 16-04/11/2027	USD	374 250	0.08					
	<i>Serbia</i>		<i>941 200</i>	<i>0.21</i>					
800 000	SERBIA REPUBLIC 3.125% 20-15/05/2027	EUR	941 200	0.21					
	<i>Senegal</i>		<i>936 388</i>	<i>0.21</i>					
920 000	REP OF SENEGAL 6.250% 17-23/05/2033	USD	936 388	0.21					
	<i>Ivory Coast</i>		<i>806 709</i>	<i>0.18</i>					
810 000	IVORY COAST-PDI 6.125% 17-15/06/2033	USD	806 709	0.18					

# BNP PARIBAS FUNDS SICAV Emerging Equity

## Securities portfolio at 30/06/2020

*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									
<b>Shares</b>			<b>811 419 777</b>	<b>96.22</b>					
<i>Canada</i>									
3 849 950	B2GOLD CORP	USD	21 906 216	2.60					
2 419 904	BARRICK GOLD CORP	USD	65 192 213	7.74					
40 718 672	GRAN TIERRA ENERGY INC	USD	14 096 804	1.67					
8 933 737	KINROSS GOLD CORP	USD	64 501 580	7.65					
2 111 029	PAN AMERICAN SILVER CORP	USD	64 154 171	7.61					
484 246	WHEATON PRECIOUS METALS CORP	USD	21 331 036	2.53					
<i>China</i>									
110 770	51JOB INC - ADR	USD	7 952 178	0.94					
169 865	ALIBABA GROUP HOLDING - ADR	USD	36 639 881	4.34					
735 000	ANHUI CONCH CEMENT CO LTD - H	HKD	4 948 895	0.59					
95 335	BAIDU INC - ADR	USD	11 429 713	1.36					
136 295	JD.COM INC - ADR	USD	8 202 233	0.97					
71 882	NEW ORIENTAL EDUCATIO - ADR	USD	9 361 193	1.11					
479 000	PING AN INSURANCE GROUP CO - H	HKD	4 788 628	0.57					
152 420	SINA CORP	USD	5 473 402	0.65					
1 282 600	TENCENT HOLDINGS LTD	HKD	82 330 417	9.77					
82 035	ZAI LAB LTD-ADR	USD	6 737 535	0.80					
<i>Taiwan</i>									
160 646	CHAILEASE HOLDING CO GDS RULE144A	USD	3 405 695	0.40					
928 676	CHAILEASE HOLDING CO LTD	TWD	3 911 982	0.46					
11 436 252	E.SUN FINANCIAL HOLDING CO	TWD	10 750 876	1.27					
1 353 000	PRESIDENT CHAIN STORE CORP	TWD	13 592 291	1.61					
341 015	TAIWAN SEMICONDUCTOR - ADR	USD	19 359 422	2.30					
1 336 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO	TWD	14 191 242	1.68					
5 879 000	UNI PRESIDENT ENTERPRISES CO	TWD	14 198 940	1.68					
<i>United States of America</i>									
2 255 081	ALACER GOLD CORP	CAD	15 447 603	1.83					
370 393	BUNGE LTD	USD	15 234 264	1.81					
669 832	NEWMONT MINING CORP	USD	41 355 428	4.90					
<i>Hong Kong</i>									
269 600	AIA GROUP LTD	HKD	2 507 447	0.30					
52 804 000	WH GROUP LTD	HKD	45 215 515	5.36					
<i>South Korea</i>									
1 502	LG HOUSEHOLD & HEALTH CARE	KRW	1 678 776	0.20					
319 216	MACQUARIE KOREA INFRA FUND	KRW	3 025 166	0.36					
839 441	SAMSUNG ELECTRONICS CO LTD	KRW	36 803 595	4.36					
<i>The Netherlands</i>									
211 853	PROSUS NV	EUR	19 687 379	2.33					
286 777	YANDEX NV - A	USD	14 344 586	1.70					
<i>South Africa</i>									
14 962	CAPITEC BANK HOLDINGS LTD	ZAR	739 445	0.09					
1 145 920	CLICKS GROUP LTD	ZAR	13 873 698	1.65					
1 194 303	GOLD FIELDS LTD	ZAR	11 150 483	1.32					
102 878	MR PRICE GROUP LTD	ZAR	846 707	0.10					
<i>Indonesia</i>									
6 703 100	BANK CENTRAL ASIA TBK PT	IDR	13 378 960	1.59					
54 168 300	TELEKOMUNIKASI INDONESIA PER	IDR	11 562 198	1.37					
<i>Malaysia</i>									
21 452 200	DIALOG GROUP BHD	MYR	18 084 169	2.14					
					<b>Total securities portfolio</b>				
			<b>811 419 777</b>	<b>96.22</b>					

# BNP PARIBAS FUNDS SICAV Emerging Multi-Asset Income

## Securities portfolio at 30/06/2020

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									
<b>Shares</b>			<b>23 532 010</b>	<b>25.18</b>					
<i>China</i>									
763	51JOB INC - ADR	USD	54 776	0.06	34 200	TIM PARTICIPACOES SA	BRL	88 446	0.09
1 169	ALIBABA GROUP HOLDING - ADR	USD	252 153	0.27	11 885	ULTRAPAR PARTICIPACOES SA	BRL	39 784	0.04
41 000	ANHUI CONCH CEMENT CO LTD - H	HKD	276 061	0.30	56 500	VALE SA	BRL	575 413	0.62
652	BAIDU INC - ADR	USD	78 168	0.08	10 400	VIA VAREJO SA	BRL	28 998	0.03
530 000	BANK OF CHINA LTD - H	HKD	196 075	0.21	10 774	WEG SA	BRL	99 306	0.11
219 000	CHINA COMMUNICATIONS CONST - H	HKD	123 446	0.13	4 800	YDUQS PART	BRL	29 416	0.03
248 000	CHINA COMMUNICATIONS SERVI - H	HKD	154 462	0.17	<i>Taiwan</i>				
372 721	CHINA CONSTRUCTION BANK - H	HKD	301 344	0.32	12 708	CHAILEASE HOLDING CO LTD	TWD	53 532	0.06
88 000	CHINA LIFE INSURANCE CO - H	HKD	176 665	0.19	23 000	DELTA ELECTRONIC INDUSTRIAL CO	TWD	130 308	0.14
518 000	CHINA TELECOM CORP LTD - H	HKD	145 044	0.16	78 775	E.SUN FINANCIAL HOLDING CO	TWD	74 054	0.08
279 000	GREAT WALL MOTOR COMPANY - H	HKD	174 390	0.19	120 000	FUBON FINANCIAL HOLDING CO	TWD	178 382	0.19
345 000	IND & COMM BANK OF CHINA - H	HKD	208 849	0.22	39 600	HON HAI PRECISION INDUSTRY	TWD	115 516	0.12
938	JD.COM INC - ADR	USD	56 449	0.06	28 000	PRESIDENT CHAIN STORE CORP	TWD	281 289	0.30
136 000	JIANGSU EXPRESS CO LTD - H	HKD	159 510	0.17	101 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO	TWD	1 072 840	1.14
479	NEW ORIENTAL EDUCATIO - ADR	USD	62 380	0.07	40 000	UNI PRESIDENT ENTERPRISES CO	TWD	96 608	0.10
43 000	PING AN INSURANCE GROUP CO - H	HKD	429 877	0.46	<i>Canada</i>				
178 000	SHENZHEN EXPRESSWAY CO - H	HKD	180 050	0.19	27 064	B2GOLD CORP	USD	153 994	0.16
1 045	SINA CORP	USD	37 526	0.04	16 520	BARRICK GOLD CORP	USD	445 049	0.48
32 800	TENCENT HOLDINGS LTD	HKD	2 105 439	2.24	280 318	GRAN TIERRA ENERGY INC	USD	97 046	0.10
569	ZAI LAB LTD-ADR	USD	46 732	0.05	64 595	KINROSS GOLD CORP	USD	466 376	0.50
<i>Brazil</i>					14 987	PAN AMERICAN SILVER CORP	USD	455 455	0.49
62 698	AMBEV SA	BRL	161 461	0.17	3 444	WHEATON PRECIOUS METALS CORP	USD	151 708	0.16
2 700	B2W CIA DIGITAL	BRL	52 640	0.06	<i>Russia</i>				
21 000	B3 SA-BRASIL BOLSA BALCAO	BRL	210 696	0.23	188	ACRON PJSC	RUB	14 680	0.02
17 300	BANCO BRADESCO SA	BRL	59 738	0.06	54 386	ALROSA PJSC	RUB	49 215	0.05
88 206	BANCO BRADESCO SA-PREF	BRL	332 531	0.36	1 617	BASHNEFT PAO - PREF	RUB	32 599	0.03
15 200	BB SEGURIDADE PARTICIPACOES	BRL	75 491	0.08	1 186 893	ENEL RUSSIA PJSC	RUB	16 657	0.02
15 900	CCR SA	BRL	41 988	0.04	3 544	GAZPROM NEFT - ADR	USD	81 158	0.09
2 700	CIA BRASILEIRA DE DISTRIBUIC	BRL	34 903	0.04	43 036	GAZPROM PAO - ADR	USD	232 222	0.25
15 200	CIA ENERGETICA MINAS GER-PRF	BRL	30 506	0.03	1 060 055	INTER RAO UES PJSC	RUB	72 154	0.08
4 500	CIA SANEAMENTO BASICO DE SP	BRL	47 288	0.05	4 184	LUKOIL PJSC - ADR	USD	310 704	0.33
52 501	COGNA EDUCACAO	BRL	63 202	0.07	1 654	MAGNIT PJSC	RUB	93 466	0.10
2 200	COSAN SA INDUSTRIA COMERCIO	BRL	28 415	0.03	2 669	MAIL.RU GROUP-GDR REGS	USD	60 053	0.06
11 300	EQUATORIAL ENERGIA SA - ORD	BRL	47 786	0.05	533	MMC NORILSK NICKEL PJSC	RUB	139 880	0.15
15 000	GERDAU SA - PREF	BRL	43 737	0.05	484	NOVATEK PJSC-SPONS GDR REG S	USD	68 825	0.07
15 228	HYPERA SA	BRL	92 353	0.10	4 118	PHOSAGRO PJSC-GDR REG S	USD	50 816	0.05
9 091	IRB BRASIL RESSEGUROS SA	BRL	18 212	0.02	2 156	POLYMETAL INTERNATIONAL - W/I	GBP	43 036	0.05
76 368	ITAU UNIBANCO HOLDING S-PREF	BRL	353 967	0.38	85 775	SBERBANK OF RUSSIA PJSC	RUB	244 128	0.26
9 100	KLABIN SA - UNIT	BRL	33 693	0.04	149 121	SURGUTNEFTGAS-PREFERENCE	RUB	73 405	0.08
7 846	LOCALIZA RENT A CAR	BRL	58 458	0.06	13 944	TATNEFT PJSC	RUB	108 023	0.12
15 200	LOJAS AMERICANAS SA-PREF	BRL	89 083	0.10	<i>South Korea</i>				
10 320	LOJAS RENNER SA	BRL	78 563	0.08	10	LG HOUSEHOLD & HEALTH CARE	KRW	11 177	0.01
14 300	MAGAZINE LUIZA SA	BRL	186 602	0.20	2 131	MACQUARIE KOREA INFRA FUND	KRW	20 195	0.02
25 100	MINERVA SA	BRL	60 112	0.06	873	POSCO	KRW	126 306	0.13
8 900	NATURA &CO HOLDING SA	BRL	64 674	0.07	19 468	SAMSEUNG ELECTRONICS - PREF	KRW	751 695	0.80
2 200	NOTRE DAME INTERMED PAR SA	BRL	27 250	0.03	5 767	SAMSUNG ELECTRONICS CO LTD	KRW	252 842	0.27
86 400	PETROLEO BRASILEIRO PETROBRAS	BRL	351 529	0.38	6 692	SHINHAN FINANCIAL GROUP LTD	KRW	159 694	0.17
27 600	PETROLEO BRASILEIRO PETROBRAS - PREF	BRL	108 323	0.12	1 612	SK INNOVATION CO LTD	KRW	175 659	0.19
7 800	PORTO SEGURO SA	BRL	71 624	0.08	807	SK TELECOM	KRW	141 620	0.15
5 445	RAIA DROGASIL SA	BRL	109 697	0.12	<i>Mexico</i>				
14 300	RUMO SA	BRL	58 572	0.06	52 500	ALFA S.A.B.-A	MXN	29 423	0.03
10 300	SINQIA SA	BRL	36 092	0.04	74 200	ALSEA SAB DE CV	MXN	72 604	0.08
6 900	SUL AMERICA SA - UNITS	BRL	56 637	0.06	20 900	AMERICA MOVIL - ADR - L	USD	265 221	0.28
10 800	SUZANO PAPEL E CELULOSE SA	BRL	72 363	0.08	76 000	AMERICA MOVIL SAB DE C-SER L	MXN	48 513	0.05
5 900	TELEFONICA BRASIL SA - PREF	BRL	51 609	0.06	34 300	CEMEX SAB - ADR	USD	98 784	0.11
					2 700	FOMENTO ECONOMICO MEX - ADR	USD	167 427	0.18
					3 800	GRUMA S.A.B. - B	MXN	40 792	0.04
					13 500	GRUPO AEROPORTUARIO DEL PACIFIC - B	MXN	96 557	0.10

# BNP PARIBAS FUNDS SICAV Emerging Multi-Asset Income

## Securities portfolio at 30/06/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
61 400	GRUPO FINANCIERO BANORTE - O	MXN	211 832	0.23					
13 900	GRUPO TELEVISIA SA - ADR	USD	72 836	0.08					
23 131	INFRAESTRUCTURA ENERGETICA	MXN	66 399	0.07					
26 148	KIMBERLY-CLARK DE MEXICO - A	MXN	40 602	0.04					
94 505	WALMART DE MEXICO SAB DE CV	MXN	225 557	0.24					
	<i>India</i>		<i>869 878</i>	<i>0.93</i>					
6 251	ASIAN PAINTS LTD	INR	139 598	0.15					
14 229	GODREJ CONSUMER PRODUCTS LTD	INR	130 150	0.14					
93	HDFC BANK LTD - ADR	USD	4 228	0.00					
54 688	HINDUSTAN PETROLEUM CORP	INR	157 086	0.17					
33 423	ICICI BANK LTD	INR	154 972	0.17					
718	MARUTI SUZUKI INDIA LTD	INR	55 511	0.06					
8 278	TATA CONSULTANCY SVCS LTD	INR	228 333	0.24					
	<i>Indonesia</i>		<i>642 574</i>	<i>0.69</i>					
126 000	BANK CENTRAL ASIA TBK PT	IDR	251 488	0.27					
951 500	BANK RAKYAT INDONESIA PERSER	IDR	202 183	0.22					
885 000	TELEKOMUNIKASI INDONESIA PER	IDR	188 903	0.20					
	<i>United States of America</i>		<i>497 451</i>	<i>0.53</i>					
15 413	ALACER GOLD CORP	CAD	105 581	0.11					
2 540	BUNGE LTD	USD	104 470	0.11					
4 655	NEWMONT MINING CORP	USD	287 400	0.31					
	<i>Turkey</i>		<i>411 033</i>	<i>0.45</i>					
39 371	AKBANK T.A.S.	TRY	34 921	0.04					
9 980	ANADOLU EFES BIRACILIK VE	TRY	31 040	0.03					
8 584	ASELSAN ELEKTRONIK SANAYI	TRY	40 674	0.04					
34 218	ENERJISA ENERJI AS	TRY	42 930	0.05					
13 806	KOC HOLDING AS	TRY	36 253	0.04					
3 658	KOZA ALTIN ISLETMELERI AS	TRY	44 479	0.05					
2 718	MAVI GIYIM SANAYI VE TICA - B	TRY	18 874	0.02					
18 321	SODA SANAYII	TRY	16 358	0.02					
7 250	TEKFEN HOLDING AS	TRY	18 001	0.02					
1	TRAKYA CAM SANAYII AS	TRY	1	0.00					
22 793	TURK SISE VE CAM FABRIKALARI	TRY	18 455	0.02					
15 803	TURKCELL ILETISIM HIZMET AS	TRY	37 901	0.04					
57 646	TURKIYE GARANTI BANKASI	TRY	71 146	0.08					
1	TURKIYE SINAI KALKINMA BANK	TRY	0	0.00					
	<i>Poland</i>		<i>393 292</i>	<i>0.41</i>					
4 885	AMREST HOLDINGS SE	PLN	28 157	0.03					
4 018	BANK PEKAO SA	PLN	54 689	0.06					
6 500	CYFROWY POLSAT SA	PLN	43 217	0.05					
44 370	ECHO INVESTMENT S.A.	PLN	42 063	0.04					
9 443	EUROCASH SA	PLN	41 347	0.04					
1 744	KRUK SA	PLN	47 572	0.05					
3 797	POLSKI KONCERN NAFTOWY ORLEN	PLN	60 108	0.06					
3 666	POWSZECHNY ZAKLAD UBEZPIECZE	PLN	26 812	0.03					
4 668	WARSAW STOCK EXCHANGE	PLN	49 327	0.05					
	<i>Chile</i>		<i>352 959</i>	<i>0.38</i>					
2 016 200	BANCO SANTANDER CHILE	CLP	82 555	0.09					
4 100	CIA CERVECERIAS UNIDAS - ADR	USD	58 712	0.06					
12 400	EMPRESA NACIONAL DE TELECOM	CLP	80 088	0.09					
5 100	EMPRESAS COPEC SA	CLP	34 244	0.04					
12 964	ENEL AMERICAS SA - ADR	USD	97 360	0.10					
	<i>Hong Kong</i>		<i>326 718</i>	<i>0.35</i>					
1 800	AIA GROUP LTD	HKD	16 741	0.02					
362 000	WH GROUP LTD	HKD	309 977	0.33					
	<i>Malaysia</i>							<i>324 924</i>	<i>0.35</i>
147 600	DIALOG GROUP BHD	MYR	124 427	0.13					
56 300	MALAYAN BANKING BHD	MYR	98 783	0.11					
26 400	PUBLIC BANK BERHAD	MYR	101 714	0.11					
	<i>The Netherlands</i>							<i>285 023</i>	<i>0.30</i>
1 454	PROSUS NV	EUR	135 119	0.14					
27 869	VEON LTD	USD	50 164	0.05					
1 994	YANDEX NV - A	USD	99 740	0.11					
	<i>Thailand</i>							<i>261 283</i>	<i>0.28</i>
26 300	BANGKOK BANK PCL-FOREIGN REG	THB	91 266	0.10					
139 200	PTT PCL/FOREIGN	THB	170 017	0.18					
	<i>Philippines</i>							<i>184 686</i>	<i>0.20</i>
5 925	PLDT INC	PHP	147 879	0.16					
14 130	UNIVERSAL ROBINA CORP	PHP	36 807	0.04					
	<i>South Africa</i>							<i>176 623</i>	<i>0.19</i>
95	CAPITEC BANK HOLDINGS LTD	ZAR	4 695	0.01					
7 868	CLICKS GROUP LTD	ZAR	95 258	0.10					
8 212	GOLD FIELDS LTD	ZAR	76 670	0.08					
	<i>Peru</i>							<i>156 795</i>	<i>0.17</i>
1 173	CREDICORP LTD	USD	156 795	0.17					
	<i>Hungary</i>							<i>147 698</i>	<i>0.16</i>
12 732	MOL HUNGARIAN OIL AND GAS PL	HUF	74 961	0.08					
2 679	RICHTER GEDEON NYRT	HUF	55 350	0.06					
6 165	WABERERS INTERNATIONAL NYRT	HUF	17 387	0.02					
	<i>Cyprus</i>							<i>122 950</i>	<i>0.13</i>
7 185	GLOBALTRA-SPONS GDR REGS	USD	38 727	0.04					
1 581	QIWI PLC - ADR	USD	27 383	0.03					
2 800	TCS GROUP HOLDING -REG S	USD	56 840	0.06					
	<i>Greece</i>							<i>107 740</i>	<i>0.12</i>
25 914	ALPHA BANK A.E.	EUR	19 268	0.02					
10 900	FF GROUP	EUR	1	0.00					
12 224	NATIONAL BANK OF GREECE	EUR	17 134	0.02					
7 521	OPAP SA	EUR	71 337	0.08					
	<i>Colombia</i>							<i>71 037</i>	<i>0.08</i>
2 700	BANCOLOMBIA S.A.- ADR	USD	71 037	0.08					
	<i>Czech Republic</i>							<i>68 868</i>	<i>0.07</i>
30 535	MONETA MONEY BANK AS	CZK	68 868	0.07					
	<i>Luxembourg</i>							<i>55 690</i>	<i>0.06</i>
7 256	PLAY COMMUNICATIONS SA	PLN	55 690	0.06					
	<i>United Kingdom</i>							<i>50 676</i>	<i>0.06</i>
9 668	EVRAZ PLC	GBP	34 451	0.04					
5 660	HIGHLAND GOLD MINING LTD	GBP	16 225	0.02					
	<i>Guernsey Island</i>							<i>48 035</i>	<i>0.05</i>
35 450	ETALON GROUP-GDR REGS - W/I	USD	48 035	0.05					
	<i>Slovenia</i>							<i>44 184</i>	<i>0.05</i>
5 109	NOVA LJUBLJANSKA B-GDR REG S	EUR	44 184	0.05					
	<i>Austria</i>							<i>43 963</i>	<i>0.05</i>
2 468	RAIFFEISEN BANK INTERNATIONAL	EUR	43 963	0.05					
	<i>Cayman Islands</i>							<i>40 599</i>	<i>0.04</i>
2 914	BANCO BTG PACTUAL SA-UNIT	BRL	40 599	0.04					
	<i>Argentina</i>							<i>17 864</i>	<i>0.02</i>
1 703	PAMPA ENERGIA SA-SPON ADR	USD	17 864	0.02					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Emerging Multi-Asset Income

## Securities portfolio at 30/06/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<b>Bonds</b>					<b>61 477 477</b>	<b>65.69</b>			
<i>Mexico</i>					<i>7 401 991</i>	<i>7.89</i>			
61 500 000	MEXICAN BONOS 10.000% 05-05/12/2024	MXN	3 202 157	3.41	500 000	REP OF INDONESIA 4.125% 15-15/01/2025	USD	543 438	0.58
52 700 000	MEXICAN BONOS 8.500% 09-31/05/2029	MXN	2 701 912	2.88	100 000	REP OF INDONESIA 7.750% 17/01/2038	USD	150 375	0.16
400 000	PETROLEOS MEXICA 5.350% 18-12/02/2028	USD	335 100	0.36	345 000	REP OF INDONESIA 8.500% 05-12/10/2035	USD	537 122	0.57
181 000	PETROLEOS MEXICA 6.875% 17-04/08/2026	USD	171 000	0.18	<i>Colombia</i>				
369 000	PETROLEOS MEXICA 7.690% 19-23/01/2050	USD	307 838	0.33	350 000	COLOMBIA REP OF 4.500% 18-15/03/2029	USD	383 031	0.41
250 000	UNITED MEXICAN 4.500% 19-22/04/2029	USD	270 859	0.29	2 400 000 000	COLOMBIA TES 10.000% 09-24/07/2024	COP	788 000	0.84
400 000	UNITED MEXICAN 4.600% 17-10/02/2048	USD	413 125	0.44	3 350 000 000	COLOMBIA TES 7.500% 11-26/08/2026	COP	1 017 448	1.09
<i>Brazil</i>					<i>4 695 410</i>	<i>4.99</i>			
8 026 000	BRAZIL NTN-F 10.000% 12-01/01/2023 FLAT	BRL	1 659 823	1.76	254 000	REP OF COLOMBIA 10.375% 03-28/01/2033	USD	380 762	0.41
8 496	BRAZIL NTN-F 10.000% 14-01/01/2025 FLAT	BRL	1 882 926	2.00	<i>Turkey</i>				
2 289 000	BRAZIL NTN-F 10.000% 16-01/01/2027 FLAT	BRL	494 739	0.53	250 000	REP OF TURKEY 8.000% 04-14/02/2034	USD	270 313	0.29
250 000	BRAZIL REP OF 4.500% 19-30/05/2029	USD	257 109	0.27	1 450 000	TURKEY GOVT BOND 10.700% 17-17/08/2022	TRY	217 244	0.23
200 000	REP OF BRAZIL 5.000% 14-27/01/2045	USD	192 188	0.21	4 492 704	TURKEY GOVT BOND 11.000% 17-02/03/2022	TRY	673 112	0.72
200 000	REP OF BRAZIL 5.625% 16-21/02/2047	USD	208 625	0.22	2 580 000	TURKEY GOVT BOND 11.000% 17-24/02/2027	TRY	368 102	0.39
<i>Russia</i>					<i>4 146 584</i>	<i>4.43</i>			
285 000	RUSSIA 12.750% 98-24/06/2028	USD	490 200	0.52	775 000	TURKEY GOVT BOND 9.000% 14-24/07/2024	TRY	108 990	0.12
600 000	RUSSIA-EUROBOND 4.375% 18-21/03/2029	USD	681 000	0.73	200 000	TURKEY REP OF 4.250% 20-13/03/2025	USD	186 375	0.20
200 000	RUSSIA-EUROBOND 5.250% 17-23/06/2047	USD	264 200	0.28	400 000	TURKEY REP OF 7.625% 19-26/04/2029	USD	420 500	0.45
50 000 000	RUSSIA-OFZ 7.050% 13-19/01/2028	RUB	765 742	0.82	<i>Qatar</i>				
2 200 000	RUSSIA-OFZ 7.100% 17-16/10/2024	RUB	33 322	0.04	300 000	QATAR STATE OF 3.750% 20-16/04/2030	USD	342 281	0.37
3 330 000	RUSSIA-OFZ 7.150% 19-12/11/2025	RUB	50 775	0.05	600 000	QATAR STATE OF 4.000% 19-14/03/2029	USD	690 000	0.74
30 495 000	RUSSIA-OFZ 7.250% 18-10/05/2034	RUB	475 051	0.51	200 000	STATE OF QATAR 4.625% 16-02/06/2046	USD	257 688	0.28
61 748 000	RUSSIA-OFZ 7.400% 19-17/07/2024	RUB	943 225	1.01	500 000	STATE OF QATAR 5.103% 18-23/04/2048	USD	679 844	0.73
17 750 000	RUSSIA-OFZ 7.700% 17-23/03/2033	RUB	285 228	0.30	<i>Peru</i>				
9 605 000	RUSSIA-OFZ 7.700% 19-16/03/2039	RUB	157 841	0.17	2 800 000	PERU B SOBERANO 6.350% 16-12/08/2028	PEN	935 224	1.00
<i>Poland</i>					<i>3 344 701</i>	<i>3.56</i>			
5 000 000	POLAND GOVT BOND 2.250% 16-25/04/2022	PLN	1 314 305	1.39	500 000	REPUBLIC OF PERU 2.783% 20-23/01/2031	USD	533 375	0.57
1 970 000	POLAND GOVT BOND 2.500% 16-25/07/2027	PLN	543 634	0.58	160 000	REPUBLIC OF PERU 5.700% 14-12/08/2024	PEN	52 462	0.06
1 270 000	POLAND GOVT BOND 2.500% 17-25/01/2023	PLN	339 940	0.36	230 000	REPUBLIC OF PERU 8.750% 03-21/11/2033	USD	383 180	0.41
1 720 000	POLAND GOVT BOND 2.500% 18-25/04/2024	PLN	468 879	0.50	<i>Czech Republic</i>				
1 430 000	POLAND GOVT BOND 2.750% 13-25/04/2028	PLN	401 790	0.43	7 960 000	CZECH REPUBLIC 0.000% 17-24/02/2022	CZK	335 669	0.36
970 000	POLAND GOVT BOND 2.750% 19-25/10/2029	PLN	276 153	0.30	5 800 000	CZECH REPUBLIC 0.450% 15-25/10/2023	CZK	244 661	0.26
<i>Indonesia</i>					<i>2 870 121</i>	<i>3.06</i>			
313 000	INDONESIA (REP) 3.850% 20-15/10/2030	USD	347 430	0.37	8 350 000	CZECH REPUBLIC 0.950% 15-15/05/2030	CZK	356 096	0.38
200 000	INDONESIA ASAHAN 6.757% 18-15/11/2048	USD	245 782	0.26	11 970 000	CZECH REPUBLIC 1.000% 15-26/06/2026	CZK	515 612	0.55
1 900 000 000	INDONESIA GOVT 10.250% 07-15/07/2027	IDR	155 491	0.17	3 160 000	CZECH REPUBLIC 2.000% 17-13/10/2033	CZK	150 907	0.16
1 330 000 000	INDONESIA GOVT 6.125% 12-15/05/2028	IDR	87 202	0.09	2 350 000	CZECH REPUBLIC 2.750% 18-23/07/2029	CZK	116 335	0.12
1 130 000 000	INDONESIA GOVT 7.000% 19-15/09/2030	IDR	77 884	0.08	420 000	CZECH REPUBLIC 4.850% 07-26/11/2057	CZK	30 500	0.03
2 130 000 000	INDONESIA GOVT 8.250% 11-15/06/2032	IDR	155 304	0.17	<i>Chile</i>				
1 820 000 000	INDONESIA GOVT 8.250% 18-15/05/2029	IDR	135 684	0.15	400 000	CHILE 3.240% 18-02/02/2028	USD	439 750	0.47
390 000 000	INDONESIA GOVT 8.375% 13-15/03/2024	IDR	28 949	0.03	300 000	CHILE 3.625% 12-30/10/2042	USD	339 656	0.36
227 000 000	INDONESIA GOVT 8.375% 13-15/03/2034	IDR	16 684	0.02	200 000	CODELCO INC 4.375% 19-05/02/2049	USD	225 500	0.24
1 950 000 000	INDONESIA GOVT 8.375% 19-15/04/2039	IDR	143 380	0.15	490 000 000	TESORERIA PESOS 4.500% 15-01/03/2026 FLAT	CLP	707 762	0.76
3 170 000 000	INDONESIA GOVT 9.000% 13-15/03/2029	IDR	245 396	0.26	<i>Hungary</i>				
					<i>1 559 292</i>	<i>1.68</i>			
					62 250 000	HUNGARY GOVT 1.000% 19-26/11/2025	HUF	192 997	0.21
					181 510 000	HUNGARY GOVT 1.500% 19-24/08/2022	HUF	585 414	0.63
					47 840 000	HUNGARY GOVT 2.500% 18-24/10/2024	HUF	160 152	0.17
					83 930 000	HUNGARY GOVT 2.750% 17-22/12/2026	HUF	286 136	0.31
					30 090 000	HUNGARY GOVT 3.000% 16-27/10/2027	HUF	103 876	0.11

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Emerging Multi-Asset Income

## Securities portfolio at 30/06/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
52 580 000	HUNGARY GOVT 3.000% 19-21/08/2030	HUF	179 072	0.19	1 050 000	ROMANIA 4.750% 14-24/02/2025	RON	253 710	0.27
8 660 000	HUNGARY GOVT 3.000% 20-25/04/2041	HUF	27 667	0.03	680 000	ROMANIA 5.800% 12-26/07/2027	RON	176 571	0.19
6 880 000	HUNGARY GOVT 3.250% 15-22/10/2031	HUF	23 978	0.03	245 000	ROMANIA GOVT 4.750% 19-11/10/2034	RON	57 371	0.06
	<i>Hong Kong</i>		<i>1 525 126</i>	<i>1.62</i>	370 000	ROMANIA GOVT 5.000% 18-12/02/2029	RON	92 225	0.10
600 000	CNAC HK FINBRID 5.125% 18-14/03/2028	USD	693 750	0.74		<i>Singapore</i>		<i>1 042 482</i>	<i>1.12</i>
3 050 000	HK GOVT-10Y2206 0.970% 12-20/06/2022	HKD	399 004	0.43	239 000	SINGAPORE GOVT 2.625% 18-01/05/2028	SGD	194 632	0.21
1 600 000	HK GOVT-15Y2508 2.390% 10-20/08/2025	HKD	229 162	0.24	143 000	SINGAPORE GOVT 2.750% 12-01/04/2042	SGD	130 269	0.14
150 000	HONG KONG GOVT 2.240% 14-27/08/2029	HKD	22 439	0.02	265 000	SINGAPORE GOVT 2.750% 13-01/07/2023	SGD	203 417	0.22
1 200 000	HONG KONG GOVT 2.490% 13-22/08/2028	HKD	180 771	0.19	150 000	SINGAPORE GOVT 2.750% 16-01/03/2046	SGD	140 054	0.15
	<i>South Korea</i>		<i>1 483 237</i>	<i>1.59</i>	280 000	SINGAPORE GOVT 3.000% 09-01/09/2024	SGD	221 838	0.24
51 650 000	KOREA TRSY BD 2.000% 16-10/03/2046 FLAT	KRW	46 846	0.05	180 000	SINGAPORE GOVT 3.500% 07-01/03/2027	SGD	152 272	0.16
157 000 000	KOREA TRSY BD 2.000% 19-10/03/2049 FLAT	KRW	143 044	0.15		<i>Kazakhstan</i>		<i>947 094</i>	<i>1.01</i>
403 470 000	KOREA TRSY BD 2.250% 17-10/09/2037 FLAT	KRW	373 134	0.40	300 000	KAZMUNAYGAS NAT 4.750% 17-19/04/2027	USD	325 594	0.35
87 700 000	KOREA TRSY BD 2.625% 18-10/06/2028 FLAT	KRW	80 182	0.09	550 000	KAZMUNAYGAS NAT 5.375% 18-24/04/2030	USD	621 500	0.66
96 200 000	KOREA TRSY BD 3.000% 13-10/03/2023 FLAT	KRW	85 173	0.09		<i>India</i>		<i>903 711</i>	<i>0.97</i>
117 300 000	KOREA TRSY BD 3.000% 14-10/09/2024 FLAT	KRW	106 004	0.11	8 340 000	INDIA GOVT BOND 6.790% 17-15/05/2027	INR	115 992	0.12
330 000 000	KOREA TRSY BD 3.500% 14-10/03/2024 FLAT	KRW	301 852	0.32	1 250 000	INDIA GOVT BOND 7.060% 16-10/10/2046	INR	17 438	0.02
146 930 000	KOREA TRSY BD 4.000% 11-10/12/2031 FLAT	KRW	155 355	0.17	9 320 000	INDIA GOVT BOND 7.170% 18-08/01/2028	INR	131 705	0.14
133 130 000	KOREA TRSY BD 4.750% 10-10/12/2030 FLAT	KRW	146 730	0.16	4 900 000	INDIA GOVT BOND 7.620% 19-15/09/2039	INR	72 319	0.08
39 600 000	KOREA TRSY BD 5.500% 09-10/12/2029 FLAT	KRW	44 917	0.05	14 490 000	INDIA GOVT BOND 8.240% 14-10/11/2033	INR	221 752	0.24
	<i>Philippines</i>		<i>1 379 295</i>	<i>1.48</i>	4 620 000	INDIA GOVT BOND 8.400% 14-28/07/2024	INR	68 255	0.07
4 690 000	PHILIPPINE GOVT 3.625% 15-09/09/2025	PHP	99 260	0.11	250 000	POWER FIN CORP 6.150% 18-06/12/2028	USD	276 250	0.30
10 300 000	PHILIPPINE GOVT 4.625% 17-04/12/2022	PHP	218 033	0.23		<i>Oman</i>		<i>879 297</i>	<i>0.94</i>
2 740 000	PHILIPPINE GOVT 6.250% 18-22/03/2028	PHP	68 630	0.07	250 000	OMAN INTRNL BOND 5.625% 18-17/01/2028	USD	233 125	0.25
4 030 000	PHILIPPINE GOVT 8.000% 11-19/07/2031	PHP	120 574	0.13	750 000	OMAN INTRNL BOND 6.750% 18-17/01/2048	USD	646 172	0.69
1 850 000	PHILIPPINE GOVT 8.125% 10-16/12/2035	PHP	54 685	0.06		<i>South Africa</i>		<i>804 465</i>	<i>0.86</i>
200 000	PHILIPPINES(REP) 3.950% 15-20/01/2040	USD	232 438	0.25	270 000	REP OF SOUTH AFRICA 6.300% 18-22/06/2048	USD	254 728	0.27
360 000	REP OF PHILIPPINES 9.500% 05-02/02/2030	USD	585 675	0.63	5 750 000	REP OF SOUTH AFRICA 8.500% 13-31/01/2037	ZAR	266 987	0.29
	<i>Ukraine</i>		<i>1 299 558</i>	<i>1.38</i>	300 000	SOUTH AFRICA 4.850% 19-30/09/2029	USD	282 750	0.30
100 000	UKRAINE GOVT 6.750% 19-20/06/2026	EUR	114 245	0.12		<i>Panama</i>		<i>769 313</i>	<i>0.82</i>
300 000	UKRAINE GOVT 7.375% 17-25/09/2032	USD	301 313	0.32	250 000	PANAMA 3.875% 16-17/03/2028	USD	280 938	0.30
300 000	UKRAINE GOVT 7.750% 15-01/09/2024	USD	312 750	0.33	400 000	PANAMA 4.500% 18-16/04/2050	USD	488 375	0.52
500 000	UKRAINE GOVT 9.750% 18-01/11/2028	USD	571 250	0.61		<i>Thailand</i>		<i>731 736</i>	<i>0.79</i>
	<i>Malaysia</i>		<i>1 283 288</i>	<i>1.38</i>	5 990 000	THAILAND GOVT 2.400% 18-17/12/2023	THB	205 288	0.22
930 000	MALAYSIA GOVT 4.893% 18-08/06/2038	MYR	255 018	0.27	3 540 000	THAILAND GOVT 2.875% 16-17/06/2046	THB	133 493	0.14
325 000	MALAYSIAN GOVT 3.502% 07-31/05/2027	MYR	79 844	0.09	1 860 000	THAILAND GOVT 3.400% 15-17/06/2036	THB	74 557	0.08
825 000	MALAYSIAN GOVT 3.659% 15-15/10/2020	MYR	193 418	0.21	900 000	THAILAND GOVT 3.580% 12-17/12/2027	THB	34 184	0.04
300 000	MALAYSIAN GOVT 3.844% 13-15/04/2033	MYR	73 520	0.08	2 000 000	THAILAND GOVT 3.850% 10-12/12/2025	THB	74 727	0.08
545 000	MALAYSIAN GOVT 3.955% 15-15/09/2025	MYR	136 449	0.15	2 545 000	THAILAND GOVT 4.000% 15-17/06/2066	THB	117 094	0.13
870 000	MALAYSIAN GOVT 4.059% 17-30/09/2024	MYR	216 233	0.23	2 180 000	THAILAND GOVT 4.875% 09-22/06/2029	THB	92 393	0.10
380 000	MALAYSIAN GOVT 5.248% 08-15/09/2028	MYR	103 481	0.11		<i>Dominican Republic</i>		<i>643 687</i>	<i>0.69</i>
167 000	PETRONAS 7.625% 96 -15/10/2026	USD	225 325	0.24	500 000	DOMINICAN REPUB 5.875% 20-30/01/2060	USD	429 531	0.46
	<i>Romania</i>		<i>1 092 312</i>	<i>1.17</i>	100 000	REP OF DOMINICAN 7.450% 14-30/04/2044	USD	102 750	0.11
860 000	ROMANIA 3.250% 16-29/04/2024	RON	197 211	0.21	100 000	REP OF DOMINICAN 8.625% 06-20/04/2027	USD	111 406	0.12
100 000	ROMANIA 3.375% 20-28/01/2050	EUR	108 595	0.12					
890 000	ROMANIA 3.500% 15-19/12/2022	RON	206 629	0.22					



# BNP PARIBAS FUNDS SICAV Emerging Multi-Asset Income

## Securities portfolio at 30/06/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Uruguay</i>		<i>635 481</i>	<i>0.68</i>		<i>United States of America</i>		<i>247 038</i>	<i>0.26</i>
260 000	URUGUAY 4.975% 18-20/04/2055	USD	332 231	0.36		<i>INTERAMER DEV BK 7.875% 16-14/03/2023</i>	IDR	247 038	0.26
200 000	URUGUAY 7.625% 06-21/03/2036	USD	303 250	0.32	3 480 000 000	<i>Jamaica</i>		<i>246 688</i>	<i>0.26</i>
	<i>Egypt</i>		<i>595 063</i>	<i>0.64</i>	200 000	JAMAICA GOVT 8.000% 07-15/03/2039	USD	246 688	0.26
200 000	ARAB REP EGYPT 7.600% 19-01/03/2029	USD	203 625	0.22		<i>Gabon</i>		<i>223 438</i>	<i>0.24</i>
200 000	ARAB REP EGYPT 8.500% 17-31/01/2047	USD	195 500	0.21	250 000	REPUBLIC OF GABO 6.625% 20-06/02/2031	USD	223 438	0.24
200 000	ARAB REP EGYPT 8.700% 19-01/03/2049	USD	195 938	0.21		<i>El Salvador</i>		<i>215 703</i>	<i>0.23</i>
	<i>Sri Lanka</i>		<i>592 875</i>	<i>0.63</i>	250 000	EL SALVADOR REP 6.375% 14-18/01/2027	USD	215 703	0.23
900 000	REP OF SRI LANKA 7.550% 19-28/03/2030	USD	592 875	0.63		<i>Senegal</i>		<i>203 563</i>	<i>0.22</i>
	<i>Nigeria</i>		<i>581 501</i>	<i>0.62</i>	200 000	REP OF SENEGAL 6.250% 17-23/05/2033	USD	203 563	0.22
200 000	REP OF NIGERIA 6.500% 17-28/11/2027	USD	189 313	0.20		<i>Trinidad &amp; Tobago</i>		<i>202 625</i>	<i>0.22</i>
200 000	REP OF NIGERIA 7.625% 18-21/11/2025	USD	204 063	0.22	200 000	TRINIDAD & TOBAGO 4.500% 16-04/08/2026	USD	202 625	0.22
200 000	REP OF NIGERIA 7.875% 17-16/02/2032	USD	188 125	0.20		<i>Belarus</i>		<i>200 188</i>	<i>0.21</i>
	<i>Bahrain</i>		<i>558 125</i>	<i>0.60</i>	200 000	REP OF BELARUS 6.875% 17-28/02/2023	USD	200 188	0.21
500 000	BAHRAIN 7.500% 17-20/09/2047	USD	558 125	0.60		<i>China</i>		<i>198 500</i>	<i>0.21</i>
	<i>United Arab Emirates</i>		<i>487 500</i>	<i>0.52</i>	200 000	CHINA SCE GRP 7.250% 19-19/04/2023	USD	198 500	0.21
400 000	ABU DHABI GOVT 4.125% 17-11/10/2047	USD	487 500	0.52		<i>British Virgin Islands</i>		<i>195 625</i>	<i>0.21</i>
	<i>Paraguay</i>		<i>444 188</i>	<i>0.48</i>	200 000	SCENERY JOURNEY 13.750% 18-06/11/2023	USD	195 625	0.21
200 000	PARAGUAY 4.950% 20-28/04/2031	USD	222 000	0.24		<i>The Netherlands</i>		<i>181 000</i>	<i>0.19</i>
200 000	PARAGUAY 5.000% 16-15/04/2026	USD	222 188	0.24	200 000	ANGOLA 9.500% 15-12/11/2025	USD	181 000	0.19
	<i>Cayman Islands</i>		<i>429 183</i>	<i>0.46</i>		<i>Surinam</i>		<i>177 750</i>	<i>0.19</i>
200 000	AVI FUNDING 3.800% 15-16/09/2025	USD	222 558	0.24	400 000	REP OF SURINAME 9.250% 16-26/10/2026	USD	177 750	0.19
200 000	ICD FUNDING LTD 4.625% 14-21/05/2024	USD	206 625	0.22		<i>Bolivia</i>		<i>170 000</i>	<i>0.18</i>
	<i>Azerbaijan</i>		<i>426 500</i>	<i>0.46</i>	200 000	BOLIVIA GOVT 4.500% 17-20/03/2028	USD	170 000	0.18
400 000	REP OF AZERBAIJAN 4.750% 14-18/03/2024	USD	426 500	0.46		<i>Angola</i>		<i>163 500</i>	<i>0.17</i>
	<i>Costa Rica</i>		<i>402 172</i>	<i>0.43</i>	200 000	ANGOLA REP OF 9.125% 19-26/11/2049	USD	163 500	0.17
250 000	COSTA RICA 4.250% 12-26/01/2023	USD	234 922	0.25		<i>Morocco</i>		<i>156 785</i>	<i>0.17</i>
200 000	COSTA RICA 7.158% 15-12/03/2045	USD	167 250	0.18	150 000	MOROCCO KINGDOM 1.500% 19-27/11/2031	EUR	156 785	0.17
	<i>Kenya</i>		<i>399 751</i>	<i>0.43</i>		<i>Serbia</i>		<i>117 650</i>	<i>0.13</i>
200 000	KENYA REP OF 8.000% 19-22/05/2032	USD	196 938	0.21	100 000	SERBIA REPUBLIC 3.125% 20-15/05/2027	EUR	117 650	0.13
200 000	REP OF KENYA 6.875% 14-24/06/2024	USD	202 813	0.22		<i>Zambia</i>		<i>106 000</i>	<i>0.11</i>
	<i>Saudi Arabia</i>		<i>349 500</i>	<i>0.37</i>	200 000	REP OF ZAMBIA 5.375% 12-20/09/2022	USD	106 000	0.11
300 000	SAUDI INT BOND 4.625% 17-04/10/2047	USD	349 500	0.37		<i>Lebanon</i>		<i>103 500</i>	<i>0.11</i>
	<i>Argentina</i>		<i>318 304</i>	<i>0.35</i>	100 000	LEBANESE REP 6.650% 15-03/11/2028	USD	17 156	0.02
250 000	ARGENTINA 3.875% 16-15/01/2022	EUR	110 209	0.12	100 000	REP OF LEBANON 6.600% 11-27/11/2026	USD	17 344	0.02
200 000	ARGENTINA 5.875% 18-11/01/2028	USD	79 600	0.09	400 000	REP OF LEBANON 7.250% 17-23/03/2037	USD	69 000	0.07
200 000	ARGENTINA 7.500% 17-22/04/2026	USD	80 375	0.09		<i>Tunisia</i>		<i>101 154</i>	<i>0.11</i>
150 000	PROVINCIA DE JUJ 8.625% 17-20/09/2022	USD	48 120	0.05	100 000	TUNISIA INT BOND 6.375% 19-15/07/2026	EUR	101 154	0.11
	<i>Ecuador</i>		<i>295 500</i>	<i>0.32</i>		<i>Venezuela</i>		<i>0</i>	<i>0.00</i>
500 000	REP OF ECUADOR 9.650% 16-13/12/2026	USD	212 500	0.23	820 000	VENEZUELA 11.750% 11-21/10/2026 DFLT	USD	0	0.00
200 000	REPUBLIC OF ECUA 10.750% 19-31/01/2029	USD	83 000	0.09		<b>Other transferable securities</b>		<b>48 348</b>	<b>0.06</b>
	<i>Ghana</i>		<i>274 688</i>	<i>0.29</i>		<b>Shares</b>		<b>48 348</b>	<b>0.06</b>
300 000	GHANA REP OF 8.950% 19-26/03/2051	USD	274 688	0.29		<i>Russia</i>		<i>48 348</i>	<i>0.06</i>
	<i>Guatemala</i>		<i>267 813</i>	<i>0.29</i>	28 628	MAGNITOGORSK IRON & STEEL WORKS PJSC	RUB	14 860	0.02
250 000	REP OF GUATEMALA 4.900% 19-01/06/2030	USD	267 813	0.29	1 597 684	ROSSETI PJSC	RUB	33 488	0.04
	<i>Ivory Coast</i>		<i>255 547</i>	<i>0.27</i>					
250 000	IVORY COAST-PDI 6.375% 15-03/03/2028	USD	255 547	0.27					

# BNP PARIBAS FUNDS SICAV Emerging Multi-Asset Income

## Securities portfolio at 30/06/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	Shares/Units in investment funds		5 061 940	5.39
	<i>Luxembourg</i>		2 726 884	2.90
9 978.33	BNP PARIBAS FUNDS ASIA EX- JAPAN SMALL CAP - X CAP	USD	982 465	1.05
1 617.00	BNP PARIBAS FUNDS RMB BOND - X CAP	USD	1 744 419	1.85
	<i>Ireland</i>		2 335 056	2.49
13 499.00	SOURCE PHYSICAL GOLD P - ETC	USD	2 335 056	2.49
	<b>Total securities portfolio</b>		<b>90 119 775</b>	<b>96.32</b>



# BNP PARIBAS FUNDS SICAV Energy Transition

## Securities portfolio at 30/06/2020

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									
<b>Shares</b>			<b>282 054 722</b>	<b>91.31</b>	Shares/Units in investment funds				
					1 083 608 0.35				
					<i>United Kingdom</i>				
					1 000 000.00 GORE STREET ENERGY STORAGE F GBP 1 083 608 0.35				
					<b>Total securities portfolio</b>				
					<b>283 138 330 91.66</b>				
<i>United States of America</i>					<i>138 206 863 44.73</i>				
509 009	AMERICAN SUPERCONDUCTOR CORP	USD	3 684 497	1.19					
1 618 881	BLOOM ENERGY CORP- A	USD	15 682 166	5.08					
143 285	DARLING INGREDIENTS INC	USD	3 140 878	1.02					
51 481	EATON CORP PLC	USD	4 009 756	1.30					
349 748	ENPHASE ENERGY INC	USD	14 813 259	4.80					
185 064	FIRST SOLAR INC	USD	8 156 228	2.64					
446 296	HANNON ARMSTRONG SUSTAINABLE	USD	11 308 894	3.66					
88 169	HL ACQUISITIONS CORP	USD	955 364	0.31					
82 350	ITRON INC	USD	4 857 488	1.57					
91 338	LUMENTUM HOLDINGS INC	USD	6 622 137	2.14					
2 569 314	PLUG POWER INC	USD	18 781 168	6.07					
209 714	RENEWABLE ENERGY GROUP INC	USD	4 626 909	1.50					
910 317	SUNRUN INC	USD	15 983 129	5.17					
41 726	TORTOISE ACQUISITION CORP-A	USD	1 019 420	0.33					
402 189	TPI COMPOSITES INC	USD	8 368 568	2.71					
1 046 099	WORKHORSE GROUP INC	USD	16 197 002	5.24					
<i>United Kingdom</i>					<i>36 416 420 11.78</i>				
160 913	APTIV PLC	USD	11 163 550	3.61					
21 782 932	CENTRICA PLC	GBP	9 235 580	2.99					
347 438	CERES POWER HOLDINGS PLC	GBP	2 067 810	0.67					
470 072	SSE PLC	GBP	7 056 251	2.28					
3 232 368	WOOD GROUP (JOHN) PLC	GBP	6 893 229	2.23					
<i>China</i>					<i>33 029 084 10.70</i>				
1 859 000	BYD CO LTD - H	HKD	12 803 996	4.15					
3 916 520	NARI TECHNOLOGY CO LTD - A	CNY	9 972 609	3.23					
8 227 400	XINJIANG GOLDWIND SCI+TEC - H	HKD	6 279 717	2.03					
1 754 200	ZHUZHOU CRRC TIMES ELECTRIC	HKD	3 972 762	1.29					
<i>The Netherlands</i>					<i>17 693 784 5.73</i>				
221 970	ALFEN NV	EUR	7 968 723	2.58					
612 024	AMG ADVANCED METALLURGICAL	EUR	9 725 061	3.15					
<i>France</i>					<i>9 861 929 3.19</i>				
896 539	ENGIE	EUR	9 861 929	3.19					
<i>Israel</i>					<i>9 295 783 3.01</i>				
75 231	SOLAREEDGE TECHNOLOGIES INC	USD	9 295 783	3.01					
<i>South Korea</i>					<i>8 721 149 2.82</i>				
24 044	LG CHEM LTD	KRW	8 721 149	2.82					
<i>Switzerland</i>					<i>8 586 378 2.78</i>				
149 071	LANDIS+GYR GROUP AG	CHF	8 586 378	2.78					
<i>Belgium</i>					<i>7 525 569 2.44</i>				
179 565	UMICORE	EUR	7 525 569	2.44					
<i>Spain</i>					<i>7 367 602 2.39</i>				
598 992	EDP RENOVAVEIS SA	EUR	7 367 602	2.39					
<i>Denmark</i>					<i>3 849 965 1.25</i>				
42 485	VESTAS WIND SYSTEMS A/S	DKK	3 849 965	1.25					
<i>India</i>					<i>1 500 196 0.49</i>				
105 573	AZURE POWER GLOBAL LTD	USD	1 500 196	0.49					

# BNP PARIBAS FUNDS SICAV Enhanced Bond 6M

## Securities portfolio at 30/06/2020

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									
<b>Bonds</b>			<b>1 971 796 504</b>	<b>75.11</b>					
<i>France</i>									
1 600 000	ACCOR 1.250% 17-25/01/2024	EUR	1 528 910	0.06	15 400 000	RCI BANQUE 0.750% 17-26/09/2022	EUR	15 013 499	0.57
4 225 000	AIRBUS SE 1.375% 20-09/06/2026	EUR	4 276 804	0.16	5 604 000	RCI BANQUE 0.750% 19-10/04/2023	EUR	5 437 867	0.21
9 200 000	ALSTOM S 0.250% 19-14/10/2026	EUR	8 775 242	0.33	3 500 000	RENAULT 1.000% 18-18/04/2024	EUR	3 240 568	0.12
3 000 000	ATOS SE 0.750% 18-07/05/2022	EUR	3 026 618	0.12	16 000 000	RENAULT 1.250% 19-24/06/2025	EUR	14 578 995	0.56
2 700 000	AUCHAN SA 0.625% 17-07/02/2022	EUR	2 657 574	0.10	3 500 000	SCHNEIDER ELEC 0.000% 20-12/06/2023	EUR	3 494 331	0.13
18 300 000	AUCHAN SA 1.750% 14-23/04/2021	EUR	18 309 759	0.70	3 800 000	SOCIETE FONCIERE 1.875% 14-26/11/2021	EUR	3 844 238	0.15
3 500 000	AUCHAN SA 2.375% 19-25/04/2025	EUR	3 467 863	0.13	15 300 000	SOCIETE GENERALE 1.125% 18-23/01/2025	EUR	15 408 218	0.59
4 300 000	AUCHAN SA 2.875% 20-29/01/2026	EUR	4 290 424	0.16	8 900 000	SOCIETE GENERALE 1.250% 19-15/02/2024	EUR	9 009 220	0.34
7 000 000	AUTOROUTES PARIS 1.125% 14-15/01/2021	EUR	7 010 213	0.27	10 000 000	SOCIETE GENERALE 2.625% 15-27/02/2025	EUR	10 647 158	0.41
16 200 000	BANQ FED CRD MUT 0.750% 19-15/06/2023	EUR	16 492 523	0.63	3 400 000	SOCIETE GENERALE 4.000% 13-07/06/2023	EUR	3 700 272	0.14
14 400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.000% 14-21/05/2024	EUR	15 396 605	0.59	5 555 000	SODEXO SA 0.750% 20-27/04/2025	EUR	5 561 690	0.21
20 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.000% 10-22/10/2020	EUR	20 201 420	0.77	19 000 000	THALES SA 0.000% 19-31/05/2022	EUR	18 900 121	0.72
19 700 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	19 507 872	0.74	10 000 000	UNEDIC 0.100% 20-25/11/2026	EUR	10 150 290	0.39
20 000 000	BNP PARIBAS 1.125% 18-22/11/2023	EUR	20 377 942	0.78	3 800 000	UNIBAIL-RODAMCO 0.125% 18-14/05/2021	EUR	3 771 844	0.14
2 600 000	BNP PARIBAS 1.125% 19-28/08/2024	EUR	2 652 610	0.10	5 500 000	VALEO SA 0.375% 17-12/09/2022	EUR	5 314 302	0.20
14 100 000	BNP PARIBAS 2.375% 15-17/02/2025	EUR	14 894 218	0.57	6 600 000	VALEO SA 0.625% 17-11/01/2023	EUR	6 377 329	0.24
1 000 000	BNP PARIBAS 2.750% 15-27/01/2026	EUR	1 080 566	0.04	1 000 000	VEOLIA ENVIRONNEMENT 0.314% 16-04/10/2023	EUR	1 003 151	0.04
10 000 000	BPCE 0.625% 19-26/09/2024	EUR	9 988 938	0.38	3 800 000	VEOLIA ENVIRONNEMENT 0.672% 17-30/03/2022	EUR	3 822 295	0.15
23 300 000	BPCE 1.125% 17-18/01/2023	EUR	23 602 497	0.90	1 500 000	VIVENDI SA 0.000% 19-13/06/2022	EUR	1 487 978	0.06
20 000 000	BPCE 4.625% 13-18/07/2023	EUR	22 195 660	0.85	<i>United Kingdom</i>				
4 100 000	CAPGEMINI SA 0.500% 16-09/11/2021	EUR	4 106 952	0.16	2 850 000	BARCLAYS BANK PLC 0.625% 17-14/11/2023	EUR	2 834 597	0.11
2 000 000	CAPGEMINI SE 1.250% 20-15/04/2022	EUR	2 024 696	0.08	16 000 000	BARCLAYS BANK PLC 1.500% 14-01/04/2022	EUR	16 203 502	0.62
10 400 000	CASINO GUICHARD 2.798% 14-05/08/2026	EUR	8 812 736	0.34	8 111 000	BARCLAYS BANK PLC 1.875% 16-23/03/2021	EUR	8 198 159	0.31
4 700 000	CASINO GUICHARD 4.561% 13-25/01/2023	EUR	4 490 386	0.17	4 400 000	BARCLAYS BANK PLC 6.000% 10-14/01/2021	EUR	4 514 906	0.17
4 300 000	CIE DE ST GOBAIN 0.875% 18-21/09/2023	EUR	4 370 090	0.17	23 840 000	BARCLAYS BANK PLC 6.625% 11-30/03/2022	EUR	25 988 621	0.99
6 000 000	CNP ASSURANCES 1.875% 16-20/10/2022	EUR	6 119 929	0.23	6 500 000	BRITISH SKY BROADCASTING 1.500% 14-15/09/2021	EUR	6 594 885	0.25
10 000 000	CREDIT AGRICOLE 3.900% 10-19/04/2021	EUR	10 274 131	0.39	21 000 000	BRITISH TELECOMM PLC 1.000% 17-21/11/2024	EUR	21 296 549	0.81
5 800 000	CREDIT AGRICOLE SA 2.800% 15-16/10/2025	EUR	6 110 165	0.23	5 000 000	DS SMITH PLC 1.375% 17-26/07/2024	EUR	5 029 397	0.19
2 000 000	CREDIT MUTUEL ARKEA 1.250% 17-31/05/2024	EUR	2 039 547	0.08	5 000 000	DS SMITH PLC 2.250% 15-16/09/2022	EUR	5 123 507	0.20
1 000 000	CREDIT MUTUEL ARKEA 3.250% 16-01/06/2026	EUR	1 108 789	0.04	7 000 000	EASYJET PLC 0.875% 19-11/06/2025	EUR	5 770 743	0.22
4 200 000	CTE CO TRANSP EL 0.875% 17-29/09/2024	EUR	4 309 701	0.16	4 000 000	FCE BANK PLC 0.869% 17-13/09/2021	EUR	3 847 192	0.15
8 700 000	DASSAULT SYSTEME 0.000% 19-16/09/2022	EUR	8 678 305	0.33	19 400 000	FCE BANK PLC 1.528% 15-09/11/2020	EUR	19 208 086	0.73
9 200 000	ESSILORLUXOTTICA 0.000% 19-27/05/2023	EUR	9 165 530	0.35	14 000 000	FCE BANK PLC 1.660% 16-11/02/2021	EUR	13 795 834	0.53
3 100 000	ESSILORLUXOTTICA 0.250% 20-05/01/2024	EUR	3 111 238	0.12	7 657 000	GLAXOSMITHKLINE 0.000001% 19-23/09/2023	EUR	7 625 318	0.29
1 600 000	HIT FINANCE BV 4.875% 06-27/10/2021	EUR	1 681 240	0.06	8 000 000	HAMMERSON PLC 1.750% 16-15/03/2023	EUR	6 762 571	0.26
5 700 000	HSBC FRANCE 0.200% 18-04/09/2021	EUR	5 710 217	0.22	5 188 000	INEOS FINANCE PL 2.875% 19-01/05/2026	EUR	4 937 113	0.19
5 000 000	ICADE 1.125% 16-17/11/2025	EUR	4 928 944	0.19	10 000 000	LLOYDS BANK 0.250% 19-04/10/2022	EUR	9 920 091	0.38
4 900 000	IMERYS SA 2.000% 14-10/12/2024	EUR	4 967 613	0.19	16 700 000	LLOYDS BANKING GROUP PLC 0.750% 16-09/11/2021	EUR	16 761 234	0.64
3 100 000	KERING 0.250% 20-13/05/2023	EUR	3 114 116	0.12	5 000 000	NATIONWIDE BLDG 1.125% 15-03/06/2022	EUR	5 094 813	0.19
14 200 000	LA BANQUE POSTALE 4.375% 10-30/11/2020	EUR	14 413 923	0.55	10 150 000	ROLLS-ROYCE PLC 2.125% 13-18/06/2021	EUR	10 062 913	0.38
4 100 000	MERCIALYS 1.800% 18-27/02/2026	EUR	3 593 369	0.14	6 259 000	STANDARD CHARTERED 3.625% 12-23/11/2022	EUR	6 701 503	0.26
2 700 000	NEXANS SA 2.750% 17-05/04/2024	EUR	2 707 263	0.10	5 341 000	TESCO CORP TREAS 0.875% 19-29/05/2026	EUR	5 287 318	0.20
5 000 000	PSA BANQUE FRANC 0.625% 19-21/06/2024	EUR	4 812 130	0.18	10 900 000	TESCO CORP TREAS 1.375% 18-24/10/2023	EUR	11 122 286	0.42
4 000 000	PSA BANQUE FRANCE 0.625% 17-10/10/2022	EUR	3 921 654	0.15	4 000 000	TESCO CORP TREAS 2.500% 14-01/07/2024	EUR	4 251 964	0.16
2 000 000	PUBLICIS GROUPE 0.500% 16-03/11/2023	EUR	1 985 355	0.08	10 000 000	UBS AG LONDON 0.125% 17-05/11/2021	EUR	10 012 215	0.38
14 400 000	RCI BANQUE 0.250% 18-12/07/2021	EUR	14 177 981	0.54	11 275 000	VODAFONE GROUP 0.375% 17-22/11/2021	EUR	11 310 777	0.43
5 000 000	RCI BANQUE 0.625% 16-10/11/2021	EUR	4 911 152	0.19					
6 000 000	RCI BANQUE 0.750% 17-12/01/2022	EUR	5 898 536	0.22					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Enhanced Bond 6M

## Securities portfolio at 30/06/2020

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>191 318 866</i> <i>7.27</i>				
8 000 000	BASF SE 0.101% 20-05/06/2023	EUR	8 008 257	0.30	7 602 000	DAIMLER INTL FIN 0.625% 19-27/02/2023	EUR	7 583 473	0.29
12 290 000	COMMERZBANK AG 0.500% 18-28/08/2023	EUR	12 281 806	0.47	12 822 000	DEUTSCHE ANN FIN 3.625% 13-08/10/2021	EUR	13 343 402	0.51
8 810 000	COMMERZBANK AG 0.625% 19-28/08/2024	EUR	8 800 151	0.34	1 000 000	EDP FINANCE BV 1.125% 16-12/02/2024	EUR	1 027 895	0.04
6 500 000	COMMERZBANK AG 7.750% 11-16/03/2021	EUR	6 757 681	0.26	1 000 000	EDP FINANCE BV 2.000% 15-22/04/2025	EUR	1 072 512	0.04
7 000 000	CONTINENTAL AG 3.125% 13-09/09/2020	EUR	7 031 852	0.27	3 080 000	EDP FINANCE BV 4.125% 13-20/01/2021	EUR	3 146 161	0.12
6 000 000	DAIMLER AG 0.875% 16-12/01/2021	EUR	6 015 653	0.23	4 580 000	ENEL FIN INTL NV 0.000% 19-17/06/2024	EUR	4 524 012	0.17
9 792 000	E.ON SE 0.375% 17-23/08/2021	EUR	9 803 709	0.37	5 300 000	ING BANK NV 0.000% 19-08/04/2022	EUR	5 282 602	0.20
7 092 000	FRESENIUS MEDICA 0.250% 19-29/11/2023	EUR	7 037 203	0.27	9 422 000	KPN NV 3.750% 10-21/09/2020	EUR	9 490 164	0.36
10 000 000	MERCK FIN SERVIC 0.005% 19-15/12/2023	EUR	9 949 604	0.38	15 085 000	LEASEPLAN CORP 0.125% 19-13/09/2023	EUR	14 514 304	0.55
3 210 000	SCHAEFFLER AG 1.125% 19-26/03/2022	EUR	3 114 123	0.12	5 900 000	LEASEPLAN CORP 0.750% 17-03/10/2022	EUR	5 821 556	0.22
18 000 000	THYSSENKRUPP 1.375% 17-03/03/2022	EUR	17 477 325	0.67	4 800 000	LEASEPLAN CORP 1.000% 16-24/05/2021	EUR	4 780 613	0.18
32 000 000	VOLKSWAGEN BANK 0.375% 19-05/07/2022	EUR	31 536 640	1.19	6 302 000	LEASEPLAN CORP 1.000% 19-25/02/2022	EUR	6 267 994	0.24
4 600 000	VOLKSWAGEN FIN 0.375% 18-12/04/2021	EUR	4 578 535	0.17	1 854 000	PACCAR FINANCIAL 0.125% 19-07/03/2022	EUR	1 822 785	0.07
10 000 000	VOLKSWAGEN FINANCIAL 1.375% 18-16/10/2023	EUR	10 058 652	0.38	5 000 000	RABOBANK 3.875% 13-25/07/2023	EUR	5 485 356	0.21
27 795 000	VOLKSWAGEN LEAS 0.250% 17-05/10/2020	EUR	27 777 008	1.05	1 700 000	REPSOL INTERNATIONAL FINANCE 0.500% 17-23/05/2022	EUR	1 704 369	0.06
21 100 000	VOLKSWAGEN LEAS 0.750% 15-11/08/2020	EUR	21 090 667	0.80	6 355 000	SCHLUMBERGER FIN 0.000% 19-15/10/2024	EUR	6 202 040	0.24
<i>United States of America</i>					<i>188 682 166</i> <i>7.19</i>				
1 005 000	AIR PROD & CHEM 0.500% 20-05/05/2028	EUR	1 009 610	0.04	1 695 000	SCHLUMBERGER FIN 1.375% 20-28/10/2026	EUR	1 731 585	0.07
3 000 000	AMERICAN HONDA F 0.350% 19-26/08/2022	EUR	2 987 312	0.11	5 400 000	SIEMENS FINAN 0.125% 20-05/06/2022	EUR	5 410 037	0.21
7 775 000	AT&T INC 0.250% 19-04/03/2026	EUR	7 486 824	0.29	1 031 000	SWISSCOM FIN 0.375% 20-14/11/2028	EUR	1 034 642	0.04
1 773 000	AT&T INC 1.450% 14-01/06/2022	EUR	1 803 230	0.07	5 026 000	UPJOHN FINANCE 0.816% 20-23/06/2022	EUR	5 054 095	0.19
3 000 000	AT&T INC 1.950% 19-15/09/2023	EUR	3 102 888	0.12	9 500 000	VOLKSWAGEN INTERNATION FN 0.500% 17-30/03/2021	EUR	9 486 881	0.36
15 000 000	FEDEX CORP 0.450% 19-05/08/2025	EUR	14 534 289	0.55	1 100 000	VONOVIA BV 1.125% 17-08/09/2025	EUR	1 130 745	0.04
15 950 000	FORD MOTOR CRED 3.021% 19-06/03/2024	EUR	15 224 275	0.58	<i>Spain</i>				
14 291 000	GEN ELECTRIC CO 1.250% 15-26/05/2023	EUR	14 398 969	0.55	7 500 000	ABERTIS INFRAEST 0.625% 19-15/07/2025	EUR	7 070 174	0.27
6 940 000	GEN MOTORS FIN 0.200% 19-02/09/2022	EUR	6 655 851	0.25	2 400 000	AMADEUS IT GROUP SA 0.875% 18-18/09/2023	EUR	2 361 156	0.09
5 898 000	GEN MOTORS FIN 2.200% 19-01/04/2024	EUR	5 780 417	0.22	8 000 000	BANCO BILBAO VIZ 0.375% 19-02/10/2024	EUR	7 768 473	0.30
3 700 000	GOLDMAN SACHS GROUP 4.750% 06-12/10/2021	EUR	3 888 581	0.15	4 700 000	BANCO BILBAO VIZ 1.125% 19-28/02/2024	EUR	4 721 851	0.18
2 853 000	HONEYWELL INTL 0.000% 20-10/03/2024	EUR	2 817 211	0.11	500 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.750% 17-11/09/2022	EUR	501 494	0.02
12 225 000	IBM CORP 0.375% 19-31/01/2023	EUR	12 268 435	0.47	24 000 000	BANCO SANTANDER 1.375% 17-09/02/2022	EUR	24 271 464	0.92
20 000 000	JOHNSON CONTROLS 0.000% 17-04/12/2020	EUR	19 968 850	0.76	9 000 000	BANCO SANTANDER 2.125% 18-08/02/2028	EUR	9 087 593	0.35
12 601 000	JOHNSON CONTROLS 1.000% 17-15/09/2023	EUR	12 724 631	0.48	20 200 000	CAIXABANK 1.125% 17-12/01/2023	EUR	20 214 599	0.77
14 800 000	JP MORGAN CHASE 1.500% 15-26/10/2022	EUR	15 230 902	0.58	600 000	CAIXABANK 1.125% 17-17/05/2024	EUR	608 510	0.02
4 700 000	JP MORGAN CHASE 2.750% 12-24/08/2022	EUR	4 950 012	0.19	6 500 000	COMUNIDAD MADRID 4.125% 14-21/05/2024	EUR	7 545 340	0.29
10 000 000	MONDELEZ INTERNATIONAL INC 2.375% 13-26/01/2021	EUR	10 115 817	0.39	18 150 000	FERROVIAL EMISIO 3.375% 13-07/06/2021	EUR	18 629 300	0.71
20 000 000	MORGAN STANLEY 1.000% 16-02/12/2022	EUR	20 221 354	0.77	5 000 000	SANTANDER ISSUAN 2.500% 15-18/03/2025	EUR	5 212 831	0.20
5 000 000	MORGAN STANLEY 2.375% 14-31/03/2021	EUR	5 087 715	0.19	900 000	SANTANDER ISSUAN 3.250% 16-04/04/2026	EUR	970 566	0.04
3 740 000	PROLOGIS LP 3.000% 13-18/01/2022	EUR	3 873 001	0.15	5 400 000	TELEFONICA EMIS 0.318% 16-17/10/2020	EUR	5 396 847	0.21
4 619 000	THERMO FISHER 0.125% 19-01/03/2025	EUR	4 551 992	0.17	3 000 000	TELEFONICA EMIS 1.477% 15-14/09/2021	EUR	3 048 264	0.12
<i>The Netherlands</i>					<i>123 680 596</i> <i>4.71</i>				
15 500 000	ABN AMRO BANK NV 7.125% 12-06/07/2022	EUR	17 456 798	0.66	12 500 000	TELEFONICA EMIS 3.961% 13-26/03/2021	EUR	12 844 639	0.49
7 734 000	BMW FINANCE NV 0.000% 19-24/03/2023	EUR	7 655 545	0.29	<i>Luxembourg</i>				
4 810 000	BMW FINANCE NV 0.625% 19-06/10/2023	EUR	4 850 500	0.18	15 000 000	ALLERGAN FUNDING 1.500% 18-15/11/2023	EUR	15 256 650	0.58
3 000 000	DAIMLER INTERNATIONAL FINANCE 0.200% 17-13/09/2021	EUR	2 992 922	0.11	18 626 000	HEIDELCEMENT FIN 0.500% 17-18/01/2021	EUR	18 630 774	0.71
27 000 000	DAIMLER INTERNATIONAL FINANCE 0.250% 18-11/05/2022	EUR	26 849 675	1.02	10 000 000	HEIDELCEMENT FIN 0.500% 18-09/08/2022	EUR	9 909 764	0.38
					18 000 000	HEIDELCEMENT FIN 3.250% 13-21/10/2020	EUR	18 142 574	0.69
					4 000 000	HEIDELCEMENT FIN 3.250% 13-21/10/2021	EUR	4 127 346	0.16
					16 859 000	LOGICOR FIN 0.750% 19-15/07/2024	EUR	16 572 574	0.63

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Enhanced Bond 6M

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
26 577 000	LOGICOR FIN 1.500% 18-14/11/2022	EUR	26 855 870	1.02					
6 019 000	MEDTRONIC GLOBAL 0.375% 19-07/03/2023	EUR	6 028 659	0.23	6 725 000	Denmark SYDBANK A/S 1.250% 19-04/02/2022	EUR	6 701 670	0.26
8 164 000	NESTLE FIN INTL 0.000% 20-12/11/2024	EUR	8 156 385	0.31		Finland CRH FINLAND SERV 2.750% 13-15/10/2020	EUR	6 024 350	0.23
	<i>Italy</i>		<i>116 437 846</i>	<i>4.43</i>	6 016 000	Mexico AMERICA MOVIL SA 3.000% 12-12/07/2021	EUR	4 095 000	0.16
219 000	INTESA SANPAOLO 0.875% 17-27/06/2022	EUR	219 000	0.01	4 000 000	Australia WESTPAC BANKING 0.750% 18-17/10/2023	EUR	3 374 923	0.13
8 613 000	INTESA SANPAOLO 1.000% 19-04/07/2024	EUR	8 558 174	0.33	3 300 000	Singapore ING GROEP NV 0.750% 17-09/03/2022	EUR	1 007 654	0.04
13 497 000	INTESA SANPAOLO 2.000% 14-18/06/2021	EUR	13 697 875	0.52		<b>Convertible bonds</b>		<b>14 125 017</b>	<b>0.54</b>
8 500 000	INTESA SANPAOLO 3.928% 14-15/09/2026	EUR	9 045 553	0.34		France AIRBUS SE 0.000% 16-14/06/2021 CV	EUR	4 940 000	0.19
6 381 000	INTESA SANPAOLO 6.625% 13-13/09/2023	EUR	7 238 368	0.28	32 600	UNIBAIL-RODAMCO 0.000% 14-01/07/2021 CV FLAT	EUR	9 185 017	0.35
11 500 000	ITALY BTPS 1.750% 19-01/07/2024	EUR	12 063 500	0.46		<b>Floating rate bonds</b>		<b>537 472 974</b>	<b>20.46</b>
4 997 150	ITALY BTPS I/L 0.250% 17-20/11/2023	EUR	4 944 180	0.19		United States of America		<i>163 250 076</i>	<i>6.20</i>
12 300 000	SIAS 4.500% 10-26/10/2020	EUR	12 406 703	0.47	6 340 000	AT&T INC 18-05/09/2023 FRN	EUR	6 404 020	0.24
3 986 000	TELECOM ITALIA 2.500% 17-19/07/2023	EUR	4 047 836	0.15	10 600 000	BANK OF AMERICA CORP 17-07/02/2022 FRN	EUR	10 616 363	0.40
4 100 000	UNICREDIT S.P.A. 6.125% 11-19/04/2021	EUR	4 228 069	0.16	20 000 000	BANK OF AMERICA CORP 17-07/02/2022 FRN	EUR	20 029 558	0.76
10 131 000	UNICREDIT S.P.A. 6.950% 12-31/10/2022	EUR	11 139 797	0.42	22 857 000	BANK OF AMERICA CORP 18-25/04/2024 FRN	EUR	22 719 325	0.87
10 581 000	UNIONE DI BANCHE 0.750% 17-17/10/2022	EUR	10 524 127	0.40	347 000	FORD MOTOR CREDIT 17-01/12/2021 FRN	EUR	324 255	0.01
10 672 000	UNIONE DI BANCHE 1.625% 19-21/04/2025	EUR	10 390 434	0.40	28 600 000	GENERAL MOTORS FIN 17-10/05/2021 FRN	EUR	28 095 688	1.06
8 000 000	UNIONE DI BANCHE 1.750% 18-12/04/2023	EUR	7 934 230	0.30	2 400 000	GENERAL MOTORS FIN 18-26/03/2022 FRN	EUR	2 281 354	0.09
	<i>Ireland</i>		<i>79 259 624</i>	<i>3.00</i>	9 810 000	GOLDMAN SACHS GP 20-21/04/2023 FRN	EUR	9 676 056	0.37
20 587 000	BANK OF IRELAND 10.000% 12-19/12/2022	EUR	24 116 612	0.92	7 406 000	GOLDMAN SACHS GROUP 16-27/07/2021 FRN	EUR	7 435 231	0.28
33 000 000	FCA BANK IE 0.250% 17-12/10/2020	EUR	32 902 481	1.24	16 800 000	GOLDMAN SACHS GROUP 17-26/09/2023 FRN	EUR	16 528 132	0.63
6 084 000	FCA BANK IE 0.250% 20-28/02/2023	EUR	5 832 249	0.22	23 123 000	MORGAN STANLEY 17-08/11/2022 FRN	EUR	23 074 340	0.88
4 756 000	FCA BANK IE 0.500% 19-13/09/2024	EUR	4 475 609	0.17	16 082 000	MORGAN STANLEY 17-09/11/2021 FRN	EUR	16 065 754	0.61
12 000 000	FCA BANK IE 1.000% 17-15/11/2021	EUR	11 932 673	0.45		France		<i>153 292 552</i>	<i>5.83</i>
	<i>Sweden</i>		<i>65 608 485</i>	<i>2.49</i>	2 400 000	ARKEMA 14-29/10/2049 FRN	EUR	2 413 657	0.09
19 000 000	SBAB BANK AB 0.250% 17-07/09/2022	EUR	19 027 235	0.72	3 500 000	AXA SA 13-04/07/2043 FRN	EUR	3 893 538	0.15
2 657 000	SCANIA CV AB 2.250% 20-03/06/2025	EUR	2 717 927	0.10	4 000 000	BNP PARIBAS 14-14/10/2027 FRN	EUR	4 078 956	0.16
9 470 000	SKANDINAV ENSKIL 0.250% 20-19/05/2023	EUR	9 526 677	0.36	15 851 000	BNP PARIBAS 17-22/09/2022 FRN	EUR	15 920 906	0.61
15 000 000	SVENSKA HANDELSBANKEN 1.125% 15-14/12/2022	EUR	15 411 048	0.59	500 000	BPCE 17-09/03/2022 FRN	EUR	503 591	0.02
18 894 000	SWEDBANK AB 0.250% 17-07/11/2022	EUR	18 925 598	0.72	1 500 000	BPCE 18-11/01/2023 FRN	EUR	1 484 221	0.06
	<i>Japan</i>		<i>44 303 776</i>	<i>1.69</i>	7 400 000	BPCE 18-23/03/2023 FRN	EUR	7 334 856	0.28
8 846 000	MIZUHO FINANCIAL 0.118% 19-06/09/2024	EUR	8 642 358	0.33	5 600 000	CARREFOUR BANQUE 19-12/09/2023 FRN	EUR	5 557 221	0.21
18 000 000	MIZUHO FINANCIAL 0.523% 19-10/06/2024	EUR	17 918 982	0.68	6 200 000	CASINO GUICHARD 13-31/01/2049 FRN	EUR	2 985 714	0.11
17 500 000	SUMITOMO MITSUI 0.819% 18-23/07/2023	EUR	17 742 436	0.68	12 050 000	CNP ASSURANCES 10-14/09/2040 FRN	EUR	12 109 057	0.46
	<i>Norway</i>		<i>23 384 378</i>	<i>0.89</i>	1 400 000	CREDIT LOGEMENT 17-28/11/2029 FRN	EUR	1 403 384	0.05
10 000 000	DNB BANK ASA 0.050% 19-14/11/2023	EUR	9 982 877	0.38	4 300 000	JC DECAUX SA 18-24/10/2020 FRN	EUR	4 289 637	0.16
8 000 000	SPAREBANK 1 SR 0.375% 16-10/02/2022	EUR	8 001 222	0.30	500 000	LA BANQUE POSTALE 14-23/04/2026 FRN	EUR	503 683	0.02
5 415 000	TELENOR 0.000% 19-25/09/2023	EUR	5 400 279	0.21	2 094 000	RCI BANQUE 17-04/11/2024 FRN	EUR	1 936 318	0.07
	<i>Belgium</i>		<i>18 949 757</i>	<i>0.73</i>	6 469 000	RCI BANQUE 17-12/04/2021 FRN	EUR	6 400 729	0.24
3 480 000	ANHEUSER - BUSCH INBEV 1.950% 14-30/09/2021	EUR	3 556 557	0.14	15 347 000	RCI BANQUE 17-14/03/2022 FRN	EUR	15 001 712	0.57
15 000 000	KBC GROUP NV 1.125% 19-25/01/2024	EUR	15 393 200	0.59	23 831 000	RCI BANQUE 18-12/01/2023 FRN	EUR	22 862 244	0.87
	<i>Poland</i>		<i>16 964 154</i>	<i>0.65</i>	1 600 000	RCI BANQUE 19-18/02/2030 FRN	EUR	1 455 936	0.06
14 889 000	REP OF POLAND 3.375% 12-09/07/2024	EUR	16 964 154	0.65	200 000	SOCIETE GENERALE 14-16/09/2026 FRN	EUR	200 999	0.01
	<i>Austria</i>		<i>9 020 018</i>	<i>0.34</i>					
9 065 000	OMV AG 0.000% 20-16/06/2023	EUR	9 020 018	0.34					
	<i>Portugal</i>		<i>6 708 071</i>	<i>0.26</i>					
4 500 000	BRISA CONCESSAO 3.875% 14-01/04/2021	EUR	4 603 011	0.18					
2 000 000	REFER 4.250% 06-13/12/2021	EUR	2 105 060	0.08					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Enhanced Bond 6M

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
27 200 000	SOCIETE GENERALE 17-01/04/2022 FRN	EUR	27 214 922	1.03
15 700 000	SOCIETE GENERALE 17-22/05/2024 FRN	EUR	15 542 276	0.59
200 000	SOCIETE GENERALE 18-23/02/2028 FRN	EUR	198 995	0.01
	<i>United Kingdom</i>		<i>65 735 429</i>	<i>2.50</i>
10 000 000	CREDIT AGRICOLE 17-20/04/2022 FRN	EUR	10 037 164	0.38
27 435 000	HSBC HOLDINGS PLC 17-05/10/2023 FRN	EUR	27 087 898	1.03
16 900 000	HSBC HOLDINGS PLC 17-27/09/2022 FRN	EUR	16 881 135	0.64
12 000 000	SANTANDER UK GRP 18-27/03/2024 FRN	EUR	11 729 232	0.45
	<i>Spain</i>		<i>58 284 287</i>	<i>2.22</i>
10 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 17-01/12/2023 FRN	EUR	9 651 359	0.37
14 000 000	BANCO SANTANDER 17-05/01/2023 FRN	EUR	13 810 342	0.53
4 000 000	BANCO SANTANDER 17-11/05/2024 FRN	EUR	3 879 100	0.15
29 900 000	BANCO SANTANDER 17-21/03/2022 FRN	EUR	29 834 068	1.13
100 000	BANKIA 17-15/03/2027 FRN	EUR	99 553	0.00
500 000	BANKINTER SA 17-06/04/2027 FRN	EUR	499 780	0.02
500 000	CAIXABANK 17-15/02/2027 FRN	EUR	510 085	0.02
	<i>Italy</i>		<i>29 623 784</i>	<i>1.13</i>
9 750 000	CASSA DEPO PREST 15-20/03/2022 FRN	EUR	9 698 604	0.37
4 000 000	INTESA SANPAOLO 17-19/04/2022 FRN	EUR	3 978 867	0.15
5 600 000	ITALY CCTS EU 15-15/12/2022 FRN	EUR	5 621 739	0.21
347 000	UNICREDIT S.P.A. 13-28/10/2025 FRN	EUR	350 229	0.01
952 000	UNICREDIT S.P.A. 16-03/01/2027 FRN	EUR	972 510	0.04
2 000 000	UNICREDIT S.P.A. 16-22/04/2021 FRN	EUR	2 001 271	0.08
7 740 000	UNICREDIT SPA 19-23/09/2029 FRN	EUR	7 000 564	0.27
	<i>The Netherlands</i>		<i>20 863 489</i>	<i>0.80</i>
5 000 000	DELTA LLOYD LEVE 12-29/08/2042 FRN	EUR	5 790 843	0.22
5 000 000	ING GROEP NV 17-11/04/2028 FRN	EUR	5 242 269	0.20
8 500 000	ING GROEP NV 17-15/02/2029 FRN	EUR	8 825 459	0.34
1 000 000	ING GROEP NV 17-26/09/2029 FRN	EUR	1 004 918	0.04
	<i>Guernsey Island</i>		<i>20 094 144</i>	<i>0.77</i>
20 000 000	CREDIT SUISSE GROUP FUNDING 15-20/12/2022 FRN	EUR	20 094 144	0.77
	<i>Germany</i>		<i>9 364 235</i>	<i>0.36</i>
200 000	ALLIANZ SE 13-29/10/2049 FRN	EUR	219 283	0.01
1 300 000	COMMERZBANK AG 20-05/12/2030 FRN	EUR	1 304 581	0.05
7 900 000	VOLKSWAGEN BANK 17-15/06/2021 FRN	EUR	7 840 371	0.30
	<i>Ireland</i>		<i>7 872 414</i>	<i>0.30</i>
5 200 000	CLOVERIE PLC 12-01/09/2042 FRN	EUR	5 834 229	0.22
2 072 000	FCA BANK IE 18-17/06/2021 FRN	EUR	2 038 185	0.08
	<i>Belgium</i>		<i>7 427 594</i>	<i>0.28</i>
7 300 000	KBC GROUP NV 17-18/09/2029 FRN	EUR	7 427 594	0.28
	<i>Sweden</i>		<i>995 412</i>	<i>0.04</i>
1 000 000	NORDEA BANK AB 16-07/09/2026 FRN	EUR	995 412	0.04
	<i>Luxembourg</i>		<i>669 558</i>	<i>0.03</i>
600 000	HANNOVER FINANCE 12-30/06/2043 FRN	EUR	669 558	0.03
	Shares/Units in investment funds		63 216 983	2.40
	<i>France</i>		<i>63 216 983</i>	<i>2.40</i>
57.00	BNP PARIBAS LCR 1 FCP	EUR	5 698 422	0.22
1 801.00	BNP PARIBAS MONEY 3M - IC	EUR	41 584 264	1.57
5 454.00	BNP PARIBAS OBLI CT- 1	EUR	15 934 297	0.61
	<b>Total securities portfolio</b>		<b>2 586 611 478</b>	<b>98.51</b>

# BNP PARIBAS FUNDS SICAV Euro Bond

## Securities portfolio at 30/06/2020

*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									
			<b>773 774 194</b>	<b>92.54</b>					
<b>Bonds</b>			<b>728 646 503</b>	<b>87.13</b>					
<i>France</i>			<i>243 473 124</i>	<i>29.14</i>					
3 000 000	AEROPORT PARIS 1.125% 19-18/06/2034	EUR	2 901 224	0.35	2 600 000	PERNOD RICARD SA 1.125% 20-07/04/2025	EUR	2 682 419	0.32
1 268 000	AIRBUS SE 1.375% 20-09/06/2026	EUR	1 283 547	0.15	2 531 000	RCI BANQUE 1.125% 20-15/01/2027	EUR	2 372 630	0.28
1 000 000	APRR SA 1.250% 20-14/01/2027	EUR	1 047 735	0.13	4 500 000	RCI BANQUE 1.625% 17-11/04/2025	EUR	4 464 425	0.53
4 300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.750% 18-17/07/2025	EUR	4 410 742	0.53	1 500 000	SANOFI 1.500% 20-01/04/2030	EUR	1 662 103	0.20
3 000 000	BNP PARIBAS 0.500% 16-01/06/2022	EUR	3 027 074	0.36	600 000	SCHNEIDER ELEC 1.000% 20-09/04/2027	EUR	629 506	0.08
4 900 000	BNP PARIBAS 0.750% 16-11/11/2022	EUR	4 977 236	0.60	3 300 000	SOCIETE GENERALE 0.875% 19-24/09/2029	EUR	3 191 918	0.38
5 000 000	BNP PARIBAS 1.500% 17-17/11/2025	EUR	5 209 670	0.62	4 000 000	SODEXO 2.500% 14-24/06/2026	EUR	4 424 930	0.53
4 400 000	BNP PARIBAS 1.625% 19-02/07/2031	EUR	4 360 107	0.52	1 200 000	TOTAL CAP INTL 1.491% 20-08/04/2027	EUR	1 276 630	0.15
1 000 000	BPCE 0.125% 19-04/12/2024	EUR	994 679	0.12	<i>Germany</i>				
1 400 000	BPCE 0.250% 20-15/01/2026	EUR	1 389 039	0.17	5 000 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 16-15/08/2026	EUR	5 210 800	0.62
3 600 000	BPCE 0.625% 20-28/04/2025	EUR	3 650 941	0.44	3 500 000	BUNDESREPUBLIK DEUTSCHLAND 0.250% 17-15/02/2027	EUR	3 716 230	0.44
6 300 000	BPCE 0.875% 18-31/01/2024	EUR	6 356 964	0.76	17 000 000	BUNDESREPUBLIK DEUTSCHLAND 0.250% 18-15/08/2028	EUR	18 180 310	2.17
9 500 000	BPCE 1.125% 17-18/01/2023	EUR	9 623 336	1.15	5 700 000	BUNDESREPUBLIK DEUTSCHLAND 0.500% 16-15/02/2026	EUR	6 089 823	0.73
2 100 000	BPCE SFH 0.010% 20-23/03/2028	EUR	2 135 130	0.26	9 600 000	BUNDESREPUBLIK DEUTSCHLAND 1.000% 15-15/08/2025	EUR	10 452 768	1.25
5 500 000	BPCE SFH 0.375% 16-10/02/2023	EUR	5 601 917	0.67	1 600 000	BUNDESREPUBLIK DEUTSCHLAND 1.250% 17-15/08/2048	EUR	2 172 560	0.26
7 500 000	BPCE SFH 0.625% 19-22/09/2027	EUR	7 957 082	0.95	5 000 000	BUNDESREPUBLIK DEUTSCHLAND 120 0.000% 18-14/04/2023	EUR	5 099 750	0.61
500 000	BPCE SFH 2.375% 13-29/11/2023	EUR	546 580	0.07	5 800 000	BUNDESREPUBLIK DEUTSCHLAND 4.750% 03-04/07/2034	EUR	10 057 954	1.20
5 000 000	CAISSE AMORT DET 1.375% 14-25/11/2024	EUR	5 386 934	0.64	3 100 000	DAIMLER AG 0.000% 19-08/02/2024	EUR	2 977 663	0.36
1 700 000	CAISSE FR DE FIN 0.010% 20-07/05/2025	EUR	1 723 903	0.21	1 500 000	DEUTSCHLAND REP 0.000% 19-15/08/2050	EUR	1 497 990	0.18
2 600 000	CAISSE FR DE FIN 0.500% 19-19/02/2027	EUR	2 725 244	0.33	3 000 000	DEUTSCHLAND REP 0.000% 20-15/02/2030	EUR	3 144 690	0.38
8 300 000	CAISSE FR DE FINANCEMENT 0.200% 15-27/04/2023	EUR	8 423 042	1.01	2 300 000	EVONIK 0.625% 20-18/09/2025	EUR	2 319 116	0.28
1 600 000	CAPGEMINI SE 1.625% 20-15/04/2026	EUR	1 676 166	0.20	8 000 000	KFW 0.010% 19-05/05/2027	EUR	8 228 457	0.98
1 200 000	CIE DE ST GOBAIN 1.375% 17-14/06/2027	EUR	1 252 581	0.15	4 000 000	KFW 0.625% 15-15/01/2025	EUR	4 210 180	0.50
1 800 000	CIE FIN FONCIER 0.050% 20-16/04/2024	EUR	1 822 098	0.22	3 600 000	KFW 0.625% 17-22/02/2027	EUR	3 855 361	0.46
3 900 000	COFIROUTE 0.375% 16-07/02/2025	EUR	3 935 327	0.47	2 500 000	MERCK FIN SERVIC 0.375% 19-05/07/2027	EUR	2 509 299	0.30
1 100 000	CRD MUTUEL ARKEA 1.625% 19-15/04/2026	EUR	1 144 823	0.14	2 000 000	SAP SE 0.125% 20-18/05/2026	EUR	1 999 408	0.24
4 600 000	CREDIT MUTUEL ARKEA 3.250% 16-01/06/2026	EUR	5 100 431	0.61	<i>Spain</i>				
3 000 000	CSSE REFIN LHAB 0.010% 20-07/02/2028	EUR	3 046 217	0.36	2 300 000	ACS SERVICIOS CO 1.875% 18-20/04/2026	EUR	2 373 348	0.28
3 000 000	DEXIA CRED LOCAL 0.000% 19-29/05/2024	EUR	3 026 929	0.36	1 700 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	1 709 806	0.20
3 500 000	DEXIA CRED LOCAL 0.010% 20-22/01/2027	EUR	3 515 052	0.42	700 000	BANKINTER SA 0.875% 15-03/08/2022	EUR	715 885	0.09
20 000 000	FRANCE O.A.T. 0.500% 16-25/05/2026	EUR	21 142 999	2.53	3 800 000	CAJA RURAL NAV 0.500% 15-16/03/2022	EUR	3 842 741	0.46
5 200 000	FRANCE O.A.T. 0.500% 19-25/05/2029	EUR	5 545 124	0.66	1 800 000	CAJA RURAL NAV 0.875% 18-08/05/2025	EUR	1 874 400	0.22
3 000 000	FRANCE O.A.T. 1.250% 18-25/05/2034	EUR	3 486 810	0.42	1 700 000	KUTXABANK 0.500% 19-25/09/2024	EUR	1 622 120	0.19
10 198 643	FRANCE O.A.T. 1.500% 15-25/05/2031	EUR	11 998 602	1.44	4 300 000	SPANISH GOVT 0.500% 20-30/04/2030	EUR	4 342 011	0.52
11 250 000	FRANCE O.A.T. 1.500% 19-25/05/2050	EUR	14 126 738	1.69	6 500 000	SPANISH GOVT 1.300% 16-31/10/2026	EUR	7 020 715	0.84
14 400 000	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	18 317 951	2.19	19 500 000	SPANISH GOVT 1.400% 18-30/04/2028	EUR	21 307 454	2.56
2 200 000	FRANCE O.A.T. 2.500% 14-25/05/2030	EUR	2 789 050	0.33	1 700 000	SPANISH GOVT 1.500% 17-30/04/2027	EUR	1 862 877	0.22
1 000 000	FRANCE O.A.T. 4.000% 10-25/04/2060	EUR	2 174 810	0.26	3 200 000	SPANISH GOVT 1.600% 15-30/04/2025	EUR	3 468 736	0.41
7 961 520	FRANCE O.A.T. I/L 1.100% 10-25/07/2022	EUR	8 273 014	0.99	2 900 000	SPANISH GOVT 1.850% 19-30/07/2035	EUR	3 336 450	0.40
3 421 080	FRANCE O.A.T. I/L 2.100% 07-25/07/2023	EUR	3 726 873	0.45	3 200 000	SPANISH GOVT 2.350% 17-30/07/2033	EUR	3 878 144	0.46
1 300 000	JCDECAUX SA 2.625% 20-24/04/2028	EUR	1 318 253	0.16	4 100 000	SPANISH GOVT 2.750% 14-31/10/2024	EUR	4 622 709	0.55
600 000	KERING 0.750% 20-13/05/2028	EUR	610 501	0.07	2 500 000	SPANISH GOVT 2.900% 16-31/10/2046	EUR	3 465 350	0.41
2 100 000	LA BANQUE POSTAL 0.250% 19-12/07/2026	EUR	2 081 497	0.25	11 500 000	SPANISH GOVT 4.400% 13-31/10/2023	EUR	13 309 525	1.59
6 800 000	LA BANQUE POSTALE 2.375% 14-15/01/2024	EUR	7 451 930	0.89	2 100 000	SPANISH GOVT 4.700% 09-30/07/2041	EUR	3 555 846	0.43
2 600 000	LA POSTE SA 0.375% 19-17/09/2027	EUR	2 585 085	0.31	<i>Italy</i>				
1 400 000	LEGRAND SA 0.750% 20-20/05/2030	EUR	1 415 636	0.17	2 300 000	CREDIT AGRICOLE 1.000% 19-25/03/2027	EUR	2 476 619	0.30
1 500 000	LVMH MOET HENNES 0.750% 20-07/04/2025	EUR	1 534 381	0.18	5 100 000	ENI S.P.A. 2.625% 13-22/11/2021	EUR	5 264 145	0.63
5 000 000	ORANGE 1.125% 19-15/07/2024	EUR	5 140 077	0.61	4 800 000	INTESA SANPAOLO 2.000% 14-18/06/2021	EUR	4 871 438	0.58
800 000	PERNOD RICARD SA 0.500% 19-24/10/2027	EUR	797 482	0.10	1 700 000	INTESA SANPAOLO 3.625% 12-05/12/2022	EUR	1 857 840	0.22
					11 310 000	ITALY BTIPS 0.650% 16-15/10/2023	EUR	11 443 571	1.37
					3 300 000	ITALY BTIPS 1.350% 19-01/04/2030	EUR	3 338 676	0.40

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS SICAV Euro Bond

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
17 000 000	ITALY BTPS 1.650% 15-01/03/2032	EUR	17 465 800	2.09					
5 800 000	ITALY BTPS 2.000% 18-01/02/2028	EUR	6 210 350	0.74					
1 300 000	ITALY BTPS 2.100% 19-15/07/2026	EUR	1 395 160	0.17					
4 300 000	ITALY BTPS 2.200% 17-01/06/2027	EUR	4 657 072	0.56					
2 450 000	ITALY BTPS 2.950% 18-01/09/2038	EUR	2 860 081	0.34					
4 800 000	ITALY BTPS 4.750% 08-01/08/2023	EUR	5 456 208	0.65					
2 400 000	ITALY BTPS 4.750% 13-01/09/2044	EUR	3 594 792	0.43					
5 559 550	ITALY BTPS I/L 3.100% 11-15/09/2026	EUR	6 420 141	0.77					
4 965 000	UNICREDIT SPA 0.500% 19-09/04/2025	EUR	4 782 830	0.57					
	<b>Austria</b>		<b>42 987 553</b>	<b>5.14</b>					
3 471 000	OMV AG 0.000% 19-03/07/2025	EUR	3 417 086	0.41					
6 700 000	REP OF AUSTRIA 0.000% 20-20/02/2030	EUR	6 838 683	0.82					
5 500 000	REP OF AUSTRIA 0.500% 19-20/02/2029	EUR	5 872 283	0.70					
13 000 000	REPUBLIC OF AUSTRIA 0.500% 17-20/04/2027	EUR	13 809 107	1.65					
3 000 000	REPUBLIC OF AUSTRIA 0.750% 18-20/02/2028	EUR	3 253 425	0.39					
7 000 000	REPUBLIC OF AUSTRIA 1.200% 15-20/10/2025	EUR	7 640 700	0.91					
1 600 000	REPUBLIC OF AUSTRIA 2.400% 13-23/05/2034	EUR	2 156 269	0.26					
	<b>Belgium</b>		<b>37 816 202</b>	<b>4.51</b>					
550 000	AB INBEV SA/NV 2.125% 20-02/12/2027	EUR	594 880	0.07					
5 200 000	ANHEUSER - BUSCH INBEV 1.500% 16-17/03/2025	EUR	5 461 553	0.65					
1 000 000	BELFIUS BANK SA 0.625% 14-14/10/2021	EUR	1 011 702	0.12					
2 600 000	BELFIUS BANK SA 0.750% 15-10/02/2025	EUR	2 725 648	0.33					
3 400 000	BELGIUM GOVERNMENT 0.800% 15-22/06/2025	EUR	3 619 436	0.43					
2 000 000	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	2 514 520	0.30					
2 600 000	BELGIUM GOVERNMENT 1.900% 15-22/06/2038	EUR	3 325 634	0.40					
5 000 000	BELGIUM GOVERNMENT 2.600% 14-22/06/2024	EUR	5 630 950	0.67					
980 000	BELGIUM GOVERNMENT 3.000% 14-22/06/2034	EUR	1 375 254	0.16					
2 200 000	BELGIUM GOVERNMENT 3.750% 13-22/06/2045	EUR	3 869 008	0.46					
7 432 000	EUROPEAN UNION 0.625% 15-04/11/2023	EUR	7 687 617	0.92					
	<b>Luxembourg</b>		<b>36 346 956</b>	<b>4.34</b>					
5 726 000	EIB 0.375% 16-14/04/2026	EUR	6 029 014	0.72					
5 000 000	EIB 1.125% 17-13/04/2033	EUR	5 798 772	0.69					
9 700 000	EIB 1.625% 14-15/03/2023	EUR	10 286 724	1.23					
7 000 000	ESM 0.500% 19-05/03/2029	EUR	7 484 751	0.90					
3 400 000	LUXEMBOURG GOVT 0.000% 19-13/11/2026	EUR	3 497 682	0.42					
1 015 000	LUXEMBOURG GOVT 0.000% 20-28/04/2025	EUR	1 039 151	0.12					
2 223 000	NESTLE FIN INTL 0.125% 20-12/11/2027	EUR	2 210 862	0.26					
	<b>The Netherlands</b>		<b>23 553 725</b>	<b>2.82</b>					
2 844 000	BMW FINANCE NV 0.625% 19-06/10/2023	EUR	2 867 946	0.34					
7 000 000	BNG BANK NV 0.125% 19-11/04/2026	EUR	7 148 929	0.86					
2 600 000	EDP FINANCE BV 0.375% 19-16/09/2026	EUR	2 558 285	0.31					
1 100 000	ING GROEP NV 1.000% 18-20/09/2023	EUR	1 121 760	0.13					
2 000 000	NETHERLANDS GOVERNMENT 3.750% 10-15/01/2042	EUR	3 647 940	0.44					
2 286 000	SCHLUMBERGER FIN 0.250% 19-15/10/2027	EUR	2 155 725	0.26					
2 000 000	SHELL INTL FIN 0.375% 16-15/02/2025	EUR	2 023 027	0.24					
1 600 000	SIEMENS FINAN 0.375% 20-05/06/2026	EUR	1 608 629	0.19					
420 000	SWISSCOM FIN 0.375% 20-14/11/2028	EUR	421 484	0.05					
	<b>Finland</b>		<b>16 044 525</b>	<b>1.92</b>					
15 000 000	FINNISH GOVT 0.500% 19-15/09/2029	EUR	16 044 525	1.92					
	<b>Ireland</b>		<b>13 937 460</b>	<b>1.67</b>					
1 367 000	FCA BANK IE 0.250% 20-28/02/2023	EUR	1 310 435	0.16					
7 500 000	IRISH GOVT 1.000% 16-15/05/2026	EUR	8 086 275	0.97					
1 000 000	IRISH GOVT 1.100% 19-15/05/2029	EUR	1 106 740	0.13					
3 000 000	IRISH GOVT 3.400% 14-18/03/2024	EUR	3 434 010	0.41					
	<b>United States of America</b>		<b>13 913 911</b>	<b>1.66</b>					
1 675 000	AIR PROD & CHEM 0.500% 20-05/05/2028	EUR	1 682 684	0.20					
2 127 000	GEN MOTORS FIN 0.200% 19-02/09/2022	EUR	2 039 913	0.24					
2 350 000	JP MORGAN CHASE 1.500% 15-26/10/2022	EUR	2 418 420	0.29					
5 000 000	MMS USA FIN INC 0.625% 19-13/06/2025	EUR	4 772 783	0.57					
3 055 000	TOYOTA MTR CRED 0.250% 20-16/07/2026	EUR	3 000 111	0.36					
	<b>Portugal</b>		<b>13 105 389</b>	<b>1.56</b>					
1 700 000	BANCO SANTANDER TOTTA 1.250% 17-26/09/2027	EUR	1 874 206	0.22					
2 800 000	PORTUGUESE OTS 2.875% 15-15/10/2025	EUR	3 238 368	0.39					
1 300 000	PORTUGUESE OTS 4.100% 06-15/04/2037	EUR	1 933 373	0.23					
3 800 000	PORTUGUESE OTS 4.100% 15-15/02/2045	EUR	6 059 442	0.72					
	<b>Sweden</b>		<b>10 890 376</b>	<b>1.31</b>					
796 000	SCANIA CV AB 2.250% 20-03/06/2025	EUR	814 253	0.10					
2 030 000	SKANDINAV ENSKIL 0.375% 19-09/02/2026	EUR	2 097 165	0.25					
5 041 000	SKANDINAVISKA ENSKILDA BANK 0.500% 18-13/03/2023	EUR	5 102 082	0.61					
1 088 000	SVENSKA HANDELSBANKEN 1.000% 20-15/04/2025	EUR	1 132 418	0.14					
1 700 000	VOLVO TREAS AB 1.625% 20-26/05/2025	EUR	1 744 458	0.21					
	<b>United Kingdom</b>		<b>6 422 085</b>	<b>0.77</b>					
2 975 000	DS SMITH PLC 0.875% 19-12/09/2026	EUR	2 868 513	0.34					
3 490 000	HSBC HOLDINGS PLC 0.875% 16-06/09/2024	EUR	3 553 572	0.43					
	<b>Canada</b>		<b>4 648 713</b>	<b>0.56</b>					
4 593 000	BANK NOVA SCOTIA 0.010% 20-14/01/2027	EUR	4 648 713	0.56					
	<b>Denmark</b>		<b>4 284 620</b>	<b>0.51</b>					
4 253 000	CARLSBERG BREW 0.500% 17-06/09/2023	EUR	4 284 620	0.51					
	<b>Norway</b>		<b>3 200 510</b>	<b>0.38</b>					
3 206 000	DNB BANK ASA 0.050% 19-14/11/2023	EUR	3 200 510	0.38					
	<b>Ivory Coast</b>		<b>1 896 155</b>	<b>0.23</b>					
1 800 000	AFRICAN DEV BANK 0.500% 19-21/03/2029	EUR	1 896 155	0.23					
	<b>Floating rate bonds</b>		<b>45 127 691</b>	<b>5.41</b>					
	<b>France</b>		<b>17 579 133</b>	<b>2.11</b>					
2 200 000	BNP PARIBAS 19-23/01/2027 FRN	EUR	2 351 646	0.28					
2 000 000	LA BANQUE POSTAL 20-17/06/2026 FRN	EUR	1 976 893	0.24					
6 800 000	LA BANQUE POSTALE 15-19/11/2027 FRN	EUR	6 987 475	0.84					
1 800 000	LA POSTE 18-31/12/2049 FRN	EUR	1 849 269	0.22					
688 000	TOTAL SA 19-31/12/2049 FRN	EUR	677 483	0.08					
4 300 000	UNIBAIL-RODAMCO 18-31/12/2049 FRN	EUR	3 736 367	0.45					
	<b>The Netherlands</b>		<b>10 260 673</b>	<b>1.23</b>					
8 500 000	ING GROEP NV 17-11/04/2028 FRN	EUR	8 911 857	1.07					
1 400 000	ING GROEP NV 19-13/11/2030 FRN	EUR	1 348 816	0.16					
	<b>Germany</b>		<b>6 560 474</b>	<b>0.78</b>					
2 300 000	ENERGIE BADEN-WU 20-29/06/2080 FRN MUENCHENER	EUR	2 277 000	0.27					
3 900 000	RUECKVERSICHERUNG 12-26/05/2042 FRN	EUR	4 283 474	0.51					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Euro Bond

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Spain</i>		<i>3 255 073</i>	<i>0.39</i>
3 000 000	MAPFRE 17-31/03/2047 FRN	EUR	3 255 073	0.39
	<i>Luxembourg</i>		<i>2 901 418</i>	<i>0.35</i>
2 600 000	HANNOVER FINANCE 12-30/06/2043 FRN	EUR	2 901 418	0.35
	<i>Italy</i>		<i>2 669 763</i>	<i>0.32</i>
2 724 000	UNICREDIT SPA 19-03/07/2025 FRN	EUR	2 669 763	0.32
	<i>Switzerland</i>		<i>1 901 157</i>	<i>0.23</i>
1 938 000	UBS GROUP 20-29/01/2026 FRN	EUR	1 901 157	0.23
	Money Market Instruments		18 293 829	2.19
	<i>Italy</i>		<i>18 293 829</i>	<i>2.19</i>
27 400 000	ITALY BTPS HYBRD 0.000% 07-01/08/2039	EUR	18 293 829	2.19
	Shares/Units in investment funds		44 304 029	5.31
	<i>France</i>		<i>44 304 029</i>	<i>5.31</i>
147.00	BNP PARIBAS LCR 1 FCP	EUR	14 695 930	1.76
1 294.00	BNP PARIBAS MONEY 3M - ID EUR	EUR	29 608 099	3.55
	<b>Total securities portfolio</b>		<b>836 372 052</b>	<b>100.04</b>



# BNP PARIBAS FUNDS SICAV Euro Bond Opportunities

## Securities portfolio at 30/06/2020

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									
<b>Bonds</b>			<b>214 268 634</b>	<b>81.92</b>					
<i>Spain</i>									
200 000	BANCO BILBAO VIZ 0.750% 20-04/06/2025	EUR	201 303	0.08	1 037 700	FRANCE O.A.T. 0.100% 17-01/03/2028	EUR	1 112 072	0.43
200 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.500% 17-10/02/2027	EUR	220 294	0.08	5 000 000	FRANCE O.A.T. 0.500% 16-25/05/2026	EUR	5 285 750	2.01
100 000	BANCO SANTANDER 0.300% 19-04/10/2026	EUR	99 393	0.04	710 000	FRANCE O.A.T. 1.250% 18-25/05/2034	EUR	825 212	0.32
300 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	301 730	0.12	1 381 817	FRANCE O.A.T. 1.500% 15-25/05/2031	EUR	1 625 694	0.62
200 000	BANCO SANTANDER 1.375% 20-05/01/2026	EUR	203 219	0.08	1 080 381	FRANCE O.A.T. 1.750% 16-25/05/2066	EUR	1 538 311	0.59
100 000	BANKIA 1.000% 19-25/06/2024	EUR	96 051	0.04	1 500 000	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	1 908 120	0.73
500 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	470 674	0.18	706 000	FRANCE O.A.T. 2.000% 17-25/05/2048	EUR	976 193	0.37
300 000	CAIXABANK 0.375% 20-03/02/2025	EUR	294 735	0.11	7 000 000	FRANCE O.A.T. 2.250% 13-25/05/2024	EUR	7 781 971	2.97
300 000	CAIXABANK 1.125% 19-27/03/2026	EUR	304 782	0.12	253 568	FRANCE O.A.T. 2.500% 14-25/05/2030	EUR	321 461	0.12
100 000	CAIXABANK 2.375% 19-01/02/2024	EUR	103 854	0.04	732 049	FRANCE O.A.T. 3.250% 13-25/05/2045	EUR	1 210 194	0.46
100 000	FERROVIAL EMISIO 0.375% 16-14/09/2022	EUR	99 644	0.04	110 000	FRANCE O.A.T. 4.000% 05-25/04/2055	EUR	226 851	0.09
100 000	IBERDROLA FIN SA 1.000% 16-07/03/2024	EUR	102 723	0.04	110 000	FRANCE O.A.T. 4.500% 09-25/04/2041	EUR	201 955	0.08
200 000	MERLIN PROPERTIES 1.875% 16-02/11/2026	EUR	195 846	0.07	100 000	GROUPAMA SA 6.000% 17-23/01/2027	EUR	119 812	0.05
100 000	NORTEGAS ENERGIA 2.065% 17-28/09/2027	EUR	105 826	0.04	100 000	KERING 0.750% 20-13/05/2028	EUR	101 750	0.04
200 000	SANTAN CONS FIN 1.000% 19-27/02/2024	EUR	202 384	0.08	300 000	LA BANQUE POSTAL 0.250% 19-12/07/2026	EUR	297 357	0.11
200 000	SANTANDER ISSUAN 2.500% 15-18/03/2025	EUR	208 513	0.08	200 000	LA MONDIALE 2.125% 20-23/06/2031	EUR	196 987	0.08
2 400 000	SPANISH GOVT 0.400% 17-30/04/2022	EUR	2 435 592	0.93	106 000	LA POSTE 4.375% 03-26/06/2023	EUR	119 219	0.05
390 000	SPANISH GOVT 0.600% 19-31/10/2029	EUR	398 962	0.15	400 000	LVMH MOET HENNES 0.125% 20-11/02/2028	EUR	391 977	0.15
1 471 000	SPANISH GOVT 1.300% 16-31/10/2026	EUR	1 588 842	0.61	100 000	MICHELIN 0.875% 18-03/09/2025	EUR	103 194	0.04
6 220 000	SPANISH GOVT 1.400% 18-30/04/2028	EUR	6 796 532	2.59	100 000	ORANGE 1.250% 20-07/07/2027	EUR	104 941	0.04
190 000	SPANISH GOVT 1.850% 19-30/07/2035	EUR	218 595	0.08	100 000	ORANGE 1.375% 19-04/09/2049	EUR	95 048	0.04
820 000	SPANISH GOVT 2.350% 17-30/07/2033	EUR	993 774	0.38	200 000	ORANGE 2.000% 19-15/01/2029	EUR	222 987	0.09
539 000	SPANISH GOVT 2.700% 18-31/10/2048	EUR	728 421	0.28	100 000	RENAULT 1.000% 18-18/04/2024	EUR	92 588	0.04
260 000	SPANISH GOVT 2.900% 16-31/10/2046	EUR	360 396	0.14	200 000	SANOFI 0.000% 16-13/09/2022	EUR	200 186	0.08
403 000	SPANISH GOVT 3.450% 16-30/07/2066	EUR	662 972	0.25	200 000	SANOFI 1.000% 20-01/04/2025	EUR	208 628	0.08
6 000 000	SPANISH GOVT 3.800% 14-30/04/2024	EUR	6 934 201	2.64	700 000	SNCF RESEAU 0.750% 19-25/05/2036	EUR	730 682	0.28
200 000	SPANISH GOVT 4.700% 09-30/07/2041	EUR	338 652	0.13	400 000	SOCIETE GENERALE 0.125% 20-24/02/2026	EUR	394 892	0.15
913 000	SPANISH GOVT 5.150% 13-31/10/2044	EUR	1 692 419	0.65	200 000	THALES SA 0.250% 20-29/01/2027	EUR	197 252	0.08
12 300 000	SPANISH GOVT 5.400% 13-31/01/2023	EUR	14 129 749	5.39	200 000	TOTAL CAP INTL 0.625% 17-04/10/2024	EUR	203 690	0.08
400 000	TELEFONICA EMIS 0.664% 20-03/02/2030	EUR	387 529	0.15	400 000	TOTAL CAP INTL 0.696% 19-31/05/2028	EUR	405 105	0.15
100 000	TELEFONICA EMIS 1.069% 19-05/02/2024	EUR	102 608	0.04	100 000	UNIBAIL-RODAMCO 1.375% 14-17/10/2022	EUR	100 674	0.04
<i>France</i>									
211 000	AIRBUS SE 1.375% 20-09/06/2026	EUR	213 587	0.08	400 000	UNIBAIL-RODAMCO 1.750% 19-01/07/2049	EUR	341 462	0.13
200 000	AUCHAN SA 2.375% 19-25/04/2025	EUR	198 164	0.08	200 000	UNIBAIL-RODAMCO 1.750% 19-27/02/2034	EUR	192 188	0.07
100 000	BANQ FED CRD MUT 1.875% 19-18/06/2029	EUR	102 879	0.04	400 000	VEOLIA ENVRNMT 0.664% 20-15/01/2031	EUR	395 457	0.15
200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.750% 18-17/07/2025	EUR	205 151	0.08	200 000	VEOLIA ENVRNMT 0.892% 19-14/01/2024	EUR	204 025	0.08
172 000	BNP PARIBAS 1.125% 18-22/11/2023	EUR	175 250	0.07	380 000	WPP FINANCE 2.375% 20-19/05/2027	EUR	389 849	0.15
100 000	BNP PARIBAS 1.125% 19-28/08/2024	EUR	102 023	0.04	<i>Italy</i>				
200 000	BNP PARIBAS 1.625% 19-02/07/2031	EUR	198 187	0.08	100 000	ASSICURAZIONI 3.875% 19-29/01/2029	EUR	107 720	0.04
200 000	BPCE 0.625% 18-26/09/2023	EUR	202 785	0.08	200 000	INTESA SANPAOLO 1.125% 15-04/03/2022	EUR	201 071	0.08
300 000	BPCE 0.625% 19-26/09/2024	EUR	299 668	0.11	400 000	INTESA SANPAOLO 3.928% 14-15/09/2026	EUR	425 673	0.16
300 000	CARREFOUR SA 1.000% 19-17/05/2027	EUR	307 017	0.12	200 000	INTESA SANPAOLO 6.625% 13-13/09/2023	EUR	226 873	0.09
100 000	CIE DE ST GOBAIN 1.125% 18-23/03/2026	EUR	103 316	0.04	302 000	ITALGAS SPA 0.250% 20-24/06/2025	EUR	299 421	0.11
200 000	CNP ASSURANCES 1.875% 16-20/10/2022	EUR	203 998	0.08	11 720 000	ITALY BTPS 0.350% 19-01/02/2025	EUR	11 593 073	4.42
400 000	ENGIE 0.000% 19-04/03/2027	EUR	389 600	0.15	3 470 000	ITALY BTPS 1.650% 15-01/03/2032	EUR	3 565 078	1.36
200 000	ENGIE 1.375% 18-22/06/2028	EUR	210 435	0.08	650 000	ITALY BTPS 2.450% 17-01/09/2033	EUR	720 252	0.28
200 000	ENGIE 1.750% 20-27/03/2028	EUR	216 118	0.08	243 000	ITALY BTPS 2.700% 16-01/03/2047	EUR	270 031	0.10
400 000	ESSILORLUXOTTICA 0.375% 20-05/01/2026	EUR	399 920	0.15	357 000	ITALY BTPS 2.800% 16-01/03/2067	EUR	397 848	0.15
					1 360 000	ITALY BTPS 2.950% 18-01/09/2038	EUR	1 587 637	0.61
					310 000	ITALY BTPS 3.100% 19-01/03/2040	EUR	368 742	0.14
					1 100 000	ITALY BTPS 3.500% 14-01/03/2030	EUR	1 326 996	0.51
					504 000	ITALY BTPS 3.850% 19-01/09/2049	EUR	681 413	0.26
					440 000	ITALY BTPS 4.000% 05-01/02/2037	EUR	577 799	0.22
					1 095 000	ITALY BTPS 5.000% 03-01/08/2034	EUR	1 554 867	0.59
					907 000	ITALY BTPS 5.000% 09-01/09/2040	EUR	1 361 362	0.52
					3 310 000	ITALY BTPS 9.000% 93-01/11/2023	EUR	4 259 838	1.63
					372 776	ITALY BTPS I/L 0.550% 18-21/05/2026	EUR	365 786	0.14
					<b>30 851 428 11.77</b>				

# BNP PARIBAS FUNDS SICAV Euro Bond Opportunities

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	TERNA SPA 1.000% 19-10/04/2026	EUR	102 853	0.04	100 000	CITIGROUP INC 0.750% 16-26/10/2023	EUR	101 146	0.04
150 000	UNICREDIT S.P.A. 6.950% 12-31/10/2022	EUR	164 936	0.06	169 000	CITIGROUP INC 1.250% 19-10/04/2029	EUR	175 232	0.07
466 000	UNICREDIT SPA 1.800% 20-20/01/2030	EUR	448 286	0.17	179 000	COCA-COLA CO/THE 0.750% 19-22/09/2026	EUR	184 120	0.07
241 000	UNIONE DI BANCHE 1.500% 19-10/04/2024	EUR	243 873	0.09	100 000	COMCAST CORP 0.250% 20-20/05/2027	EUR	98 080	0.04
	<i>Germany</i>		<i>20 553 342</i>	<i>7.88</i>	165 000	COMCAST CORP 1.250% 20-20/02/2040	EUR	159 312	0.06
200 000	BASF SE 0.250% 20-05/06/2027	EUR	200 704	0.08	620 000	CVS HEALTH CORP 4.300% 18-25/03/2028	USD	644 778	0.25
2 600 000	BUNDESREPUBLIK DEUTSCHLAND 0.500% 16-15/02/2026	EUR	2 777 814	1.06	295 000	DANAHER CORP 2.100% 20-30/09/2026	EUR	319 363	0.12
1 440 000	BUNDESREPUBLIK DEUTSCHLAND 2.500% 12-04/07/2044	EUR	2 349 101	0.90	680 000	DISCOVERY COMMUNICATIONS 3.950% 17-20/03/2028	USD	675 343	0.26
1 035 220	BUNDESREPUBLIK DEUTSCHLAND 2.500% 14-15/08/2046	EUR	1 731 302	0.66	700 000	FEDEX CORP 3.100% 19-05/08/2029	USD	663 795	0.25
1 262 000	BUNDESREPUBLIK DEUTSCHLAND 4.250% 07-04/07/2039	EUR	2 350 626	0.90	740 000	FORD MOTOR CO 9.625% 20-22/04/2030	USD	779 501	0.30
2 855 000	BUNDESREPUBLIK DEUTSCHLAND 4.750% 03-04/07/2034	EUR	4 950 941	1.88	100 000	GEN ELECTRIC CO 0.375% 17-17/05/2022	EUR	99 023	0.04
541 568	BUNDESREPUBLIK DEUTSCHLAND 4.750% 08-04/07/2040	EUR	1 087 061	0.42	150 000	GEN ELECTRIC CO 0.875% 17-17/05/2025	EUR	144 397	0.06
190 000	BUNDESREPUBLIK DEUTSCHLAND 5.500% 00-04/01/2031	EUR	311 847	0.12	400 000	GEN MOTORS FIN 0.200% 19-02/09/2022	EUR	383 623	0.15
108 000	COMMERZBANK AG 0.500% 18-28/08/2023	EUR	107 928	0.04	300 000	GOLDMAN SACHS GROUP 2.000% 15-27/07/2023	EUR	312 079	0.12
310 000	DEUTSCHE POST AG 0.750% 20-20/05/2029	EUR	317 200	0.12	690 000	HARTFORD FINL 2.800% 19-19/08/2029	USD	650 583	0.25
224 000	DEUTSCHE TELEKOM 0.875% 19-25/03/2026	EUR	230 000	0.09	650 000	HCA INC 4.125% 19-15/06/2029	USD	638 938	0.24
394 000	DEUTSCHLAND REP 0.000% 19-15/08/2050	EUR	393 472	0.15	678 000	IBM CORP 0.650% 20-11/02/2032	EUR	652 789	0.25
287 000	E.ON SE 0.875% 20-20/08/2031	EUR	288 710	0.11	200 000	IBM CORP 0.950% 17-23/05/2025	EUR	205 744	0.08
69 000	E.ON SE 1.000% 20-07/10/2025	EUR	71 347	0.03	210 000	JP MORGAN CHASE 0.625% 16-25/01/2024	EUR	211 656	0.08
226 000	FRESENIUS MEDICA 1.500% 20-29/05/2030	EUR	233 109	0.09	200 000	JP MORGAN CHASE 1.500% 15-26/10/2022	EUR	205 823	0.08
200 000	FRESENIUS SE & C 1.625% 20-08/10/2027	EUR	209 978	0.08	610 000	KEURIG DR PEPPER 4.597% 19-25/05/2028	USD	651 558	0.25
200 000	FRESENIUS SE & C 2.875% 19-15/02/2029	EUR	228 990	0.09	200 000	KRAFT HEINZ FOOD 1.500% 16-24/05/2024	EUR	197 367	0.08
200 000	HANNOVER RUECK V 1.125% 18-18/04/2028	EUR	213 820	0.08	690 000	MCDONALDS CORP 2.625% 19-01/09/2029	USD	658 255	0.25
100 000	INFINEON TECH 1.125% 20-24/06/2026	EUR	100 121	0.04	116 000	MET LIFE GLOB 0.375% 19-09/04/2024	EUR	116 512	0.04
200 000	LANXESS 1.125% 18-16/05/2025	EUR	205 617	0.08	270 000	MORGAN STANLEY 1.000% 16-02/12/2022	EUR	272 988	0.10
300 000	MERCK FIN SERVIC 0.375% 19-05/07/2027	EUR	301 116	0.12	680 000	PACKAGING CORP 3.000% 19-15/12/2029	USD	655 537	0.25
260 000	NORDRHEIN-WEST 1.000% 16-16/10/2046	EUR	306 321	0.12	680 000	PARKER-HANNIFIN 3.250% 19-14/06/2029	USD	667 962	0.26
340 000	NORDRHEIN-WEST 1.650% 17-16/05/2047	EUR	458 763	0.18	100 000	PROCTER & GAMBLE 0.500% 17-25/10/2024	EUR	102 647	0.04
260 000	NORDRHEIN-WEST 1.750% 17-26/10/2057	EUR	382 792	0.15	176 000	PROLOGIS EURO 0.375% 20-06/02/2028	EUR	172 414	0.07
130 000	VOLKSWAGEN BANK 0.750% 17-15/06/2023	EUR	128 329	0.05	140 000	THERMO FISHER 0.500% 19-01/03/2028	EUR	137 241	0.05
300 000	VOLKSWAGEN BANK 1.875% 19-31/01/2024	EUR	306 797	0.12	630 000	UNION PAC CORP 3.950% 18-10/09/2028	USD	666 370	0.25
100 000	VOLKSWAGEN FINANCIAL 0.250% 18-16/10/2020	EUR	99 871	0.04	308 000	VERIZON COMM INC 1.250% 19-08/04/2030	EUR	317 437	0.12
200 000	VOLKSWAGEN LEAS 2.625% 14-15/01/2024	EUR	209 665	0.08	590 000	VERIZON COMMUNICATIONS INC 4.329% 18-21/09/2028	USD	633 768	0.24
	<i>United States of America</i>		<i>18 864 969</i>	<i>7.21</i>	115 000	VF CORP 0.250% 20-25/02/2028	EUR	108 499	0.04
200 000	ABBOTT IL FIN 1.500% 18-27/09/2026	EUR	213 541	0.08	620 000	WASTE MANAGEMENT 3.450% 19-15/06/2029	USD	574 845	0.22
200 000	ABBVIE INC 1.375% 16-17/05/2024	EUR	205 871	0.08		<i>The Netherlands</i>		<i>14 187 481</i>	<i>5.43</i>
650 000	ABBVIE INC 3.200% 19-21/11/2029	USD	635 322	0.24	286 000	AHOLD DELHAIZE 0.875% 17-19/09/2024	EUR	291 794	0.11
100 000	AIR PROD & CHEM 0.500% 20-05/05/2028	EUR	100 459	0.04	115 000	AHOLD DELHAIZE 1.750% 20-02/04/2027	EUR	124 447	0.05
680 000	AMGEN INC 2.450% 20-21/02/2030	USD	639 538	0.24	174 000	ALLIANDER 0.375% 20-10/06/2030	EUR	175 888	0.07
247 000	APPLE INC 0.875% 17-24/05/2025	EUR	258 038	0.10	400 000	BMW FINANCE NV 1.500% 19-06/02/2029	EUR	419 015	0.16
363 000	AT&T INC 0.250% 19-04/03/2026	EUR	349 546	0.13	218 000	CONTI-GUMMI FIN 1.125% 20-25/09/2024	EUR	217 240	0.08
300 000	AT&T INC 1.800% 18-05/09/2026	EUR	313 241	0.12	100 000	COOPERATIEVE RAB 0.750% 18-29/08/2023	EUR	101 179	0.04
100 000	BANK OF AMERICA CORP 1.375% 15-26/03/2025	EUR	104 090	0.04	356 000	DAIMLER INTL FIN 0.625% 19-27/02/2023	EUR	355 132	0.14
208 000	BAXTER INTL 0.400% 19-15/05/2024	EUR	209 279	0.08	100 000	DEUTSCHE TEL FIN 0.875% 17-30/01/2024	EUR	102 526	0.04
670 000	BECTON DICKINSON 3.700% 17-06/06/2027	USD	666 375	0.25	279 000	DIGITAL DUTCH 1.250% 20-01/02/2031	EUR	277 031	0.11
640 000	BOSTON SCIENTIFC 4.000% 19-01/03/2029	USD	651 913	0.25	426 000	EDP FINANCE BV 0.375% 19-16/09/2026	EUR	419 165	0.16
630 000	BROADCOM INC 4.750% 19-15/04/2029	USD	635 145	0.24	100 000	EDP FINANCE BV 2.375% 16-23/03/2023	EUR	105 670	0.04
712 000	CHARTER COMM OPT 2.800% 20-01/04/2031	USD	643 886	0.25	230 000	ENEL FIN INTL NV 0.000% 19-17/06/2024	EUR	227 188	0.09

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Euro Bond Opportunities

## Securities portfolio at 30/06/2020

*Expressed in EUR*

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
0.01	ENEL FIN INTL NV 0.375% 19-17/06/2027	EUR	172 674	0.07					
100 000	INNOGY FINANCE BV 1.000% 17-13/04/2025	EUR	103 271	0.04					
300 000	KONINKLIJKE KPN 0.625% 16-09/04/2025	EUR	299 410	0.11					
500 000	LINDE FINANCE BV 0.250% 20-19/05/2027	EUR	502 708	0.19					
200 000	NATURGY ENERGY GROUP F 0.875% 17-15/05/2025	EUR	205 436	0.08					
250 000	NED WATERSCHAPBK 0.000% 19-02/10/2034	EUR	247 441	0.09					
1 545 150	NETHERLANDS GOVERNMENT 2.500% 12-15/01/2033	EUR	2 083 758	0.80					
1 270 000	NETHERLANDS GOVERNMENT 3.750% 10-15/01/2042	EUR	2 316 442	0.89					
620 000	NETHERLANDS GOVERNMENT 4.000% 05-15/01/2037	EUR	1 047 726	0.40					
1 370 000	NETHERLANDS GOVERNMENT 5.500% 98-15/01/2028	EUR	1 995 076	0.76					
570 000	NETHERLANDS GOVT 0.250% 19-15/07/2029	EUR	602 678	0.23					
224 000	NN GROUP NV 1.625% 17-01/06/2027	EUR	236 525	0.09					
112 000	PHILIPS NV 0.500% 19-22/05/2026	EUR	113 026	0.04					
130 000	PHILIPS NV 1.375% 20-30/03/2025	EUR	135 873	0.05					
190 000	RECKITT BEN TSY 0.375% 20-19/05/2026	EUR	190 551	0.07					
200 000	SIEMENS FINAN 0.250% 20-05/06/2024	EUR	200 834	0.08					
200 000	SIEMENS FINAN 1.250% 19-28/02/2031	EUR	213 629	0.08					
100 000	SIKA CAPITAL BV 0.875% 19-29/04/2027	EUR	102 821	0.04					
100 000	SWISSCOM FIN 0.375% 20-14/11/2028	EUR	100 353	0.04					
300 000	VONOVIA BV 0.500% 19-14/09/2029	EUR	287 946	0.11					
200 000	VONOVIA BV 2.250% 15-15/12/2023	EUR	213 028	0.08					
	<b>Belgium</b>		<b>10 228 929</b>	<b>3.91</b>					
384 000	AB INBEV SA/NV 1.125% 19-01/07/2027	EUR	391 549	0.15					
420 000	BELGIUM GOVERNMENT 0320 4.250% 10-28/03/2041	EUR	739 624	0.28					
240 000	BELGIUM GOVERNMENT 0338 2.250% 17-22/06/2057	EUR	365 506	0.14					
1 700 000	BELGIUM GOVERNMENT 1.000% 15-22/06/2031	EUR	1 900 209	0.73					
1 270 000	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	1 596 720	0.61					
403 775	BELGIUM GOVERNMENT 1.700% 19-22/06/2050	EUR	524 649	0.20					
230 000	BELGIUM GOVERNMENT 1.900% 15-22/06/2038	EUR	294 191	0.11					
226 000	BELGIUM GOVERNMENT 3.750% 13-22/06/2045	EUR	397 453	0.15					
2 500 000	BELGIUM OLO 31 5.500% 98-28/03/2028	EUR	3 634 875	1.39					
100 000	KBC GROUP NV 0.625% 19-10/04/2025	EUR	101 167	0.04					
300 000	SOLVAY SA 0.500% 19-06/09/2029	EUR	282 986	0.11					
	<b>Luxembourg</b>		<b>9 970 690</b>	<b>3.81</b>					
100 000	BECTON DICKINSON 0.632% 19-04/06/2023	EUR	99 259	0.04					
400 000	CNH IND FIN 1.625% 19-03/07/2029	EUR	378 046	0.14					
1 950 000	EIB 4.000% 05-15/10/2037	EUR	3 305 639	1.26					
2 230 000	EIB 4.000% 10-15/04/2030	EUR	3 190 473	1.22					
1 200 000	ESM 1.800% 17-02/11/2046	EUR	1 664 371	0.64					
121 000	HEIDELCEMENT FIN 0.500% 18-09/08/2022	EUR	119 908	0.05					
187 000	HEIDELCEMENT FIN 1.125% 19-01/12/2027	EUR	184 220	0.07					
322 000	LUXEMBOURG GOVT 0.000% 19-13/11/2026	EUR	331 251	0.13					
297 000	NESTLE FIN INTL 0.125% 20-12/11/2027	EUR	295 378	0.11					
114 000	NOVARTIS FINANCE 0.500% 18-14/08/2023	EUR	115 855	0.04					
150 000	PROLOGIS INTL II 1.876% 15-17/04/2025	EUR	159 081	0.06					
130 000	WHIRLPOOL FIN 1.100% 17-09/11/2027	EUR	127 209	0.05					
	<b>Ireland</b>		<b>6 656 813</b>	<b>2.53</b>					
236 000	CLOVERIE PLC 1.500% 18-15/12/2028	EUR	251 987	0.10					
263 000	DELL BANK INTERN 1.625% 20-24/06/2024	EUR	264 470	0.10					
334 000	FCA BANK IE 0.500% 19-13/09/2024	EUR	314 309	0.12					
111 000	FCA BANK IE 1.250% 19-21/06/2022	EUR	110 435	0.04					
280 000	IRISH GOVT 1.300% 18-15/05/2033	EUR	322 134	0.12					
70 000	IRISH GOVT 1.500% 19-15/05/2050	EUR	86 227	0.03					
150 000	IRISH GOVT 2.000% 15-18/02/2045	EUR	202 451	0.08					
4 000 000	IRISH GOVT 5.400% 09-13/03/2025	EUR	5 104 800	1.94					
	<b>Greece</b>		<b>6 529 583</b>	<b>2.49</b>					
6 100 000	HELLENIC REP 2.000% 20-22/04/2027	EUR	6 529 583	2.49					
	<b>Portugal</b>		<b>5 076 549</b>	<b>1.94</b>					
200 000	BRISA CONCESSAO 2.375% 17-10/05/2027	EUR	210 173	0.08					
2 000 000	PORTUGUESE OTS 1.950% 19-15/06/2029	EUR	2 275 620	0.87					
250 000	PORTUGUESE OTS 2.875% 16-21/07/2026	EUR	293 535	0.11					
70 000	PORTUGUESE OTS 3.875% 14-15/02/2030	EUR	92 553	0.04					
110 000	PORTUGUESE OTS 4.100% 06-15/04/2037	EUR	163 593	0.06					
1 280 000	PORTUGUESE OTS 4.100% 15-15/02/2045	EUR	2 041 075	0.78					
	<b>United Kingdom</b>		<b>4 661 351</b>	<b>1.79</b>					
191 000	BARCLAYS BANK PLC 1.500% 18-03/09/2023	EUR	195 228	0.07					
271 000	BP CAPITAL PLC 0.900% 18-03/07/2024	EUR	274 407	0.10					
137 000	COCA-COLA EURO 1.125% 19-12/04/2029	EUR	140 663	0.05					
200 000	CREDIT AGRICOLE 0.750% 18-05/12/2023	EUR	204 476	0.08					
200 000	CREDIT AGRICOLE 1.250% 16-14/04/2026	EUR	212 469	0.08					
100 000	CREDIT AGRICOLE 1.375% 17-03/05/2027	EUR	107 794	0.04					
100 000	DIAGEO FINANCE PLC 1.000% 18-22/04/2025	EUR	103 553	0.04					
180 000	GLAXOSMITHKLINE 0.125% 20-12/05/2023	EUR	179 978	0.07					
300 000	GLAXOSMITHKLINE 1.000% 17-12/09/2026	EUR	314 173	0.12					
433 000	INEOS FINANCE PL 2.875% 19-01/05/2026	EUR	412 061	0.16					
207 000	LLOYDS BANK 0.375% 20-28/01/2025	EUR	203 798	0.08					
200 000	LLOYDS BANKING GROUP PLC 1.000% 16-09/11/2023	EUR	201 913	0.08					
100 000	NATL GRID ELECT 0.190% 20-20/01/2025	EUR	100 149	0.04					
132 000	RENTOKIL INITIAL 0.875% 19-30/05/2026	EUR	131 093	0.05					
278 000	ROYAL BANK OF SCOTLAND 0.625% 18-02/03/2022	EUR	276 822	0.11					
100 000	UNILEVER NV 0.875% 17-31/07/2025	EUR	104 434	0.04					
210 000	UNILEVER NV 1.250% 20-25/03/2025	EUR	221 775	0.08					
121 000	VODAFONE GROUP 0.900% 19-24/11/2026	EUR	123 042	0.05					
300 000	VODAFONE GROUP 1.125% 17-20/11/2025	EUR	310 156	0.12					
610 000	VODAFONE GROUP 4.375% 18-30/05/2028	USD	644 906	0.25					
200 000	WPP FINANCE 2016 1.375% 18-20/03/2025	EUR	198 461	0.08					
	<b>Austria</b>		<b>4 363 138</b>	<b>1.66</b>					
100 000	ERSTE GROUP 0.375% 19-16/04/2024	EUR	100 383	0.04					
200 000	ERSTE GROUP 0.875% 20-13/05/2027	EUR	205 357	0.08					
211 000	OMV AG 1.000% 17-14/12/2026	EUR	219 409	0.08					
330 000	REP OF AUSTRIA 0.500% 19-20/02/2029	EUR	352 337	0.13					
220 000	REPUBLIC OF AUSTRIA 1.500% 16-20/02/2047	EUR	287 573	0.11					
790 000	REPUBLIC OF AUSTRIA 2.400% 13-23/05/2034	EUR	1 064 658	0.41					

# BNP PARIBAS FUNDS SICAV Euro Bond Opportunities

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
250 000	REPUBLIC OF AUSTRIA 3.150% 12-20/06/2044	EUR	420 581	0.16					
530 000	REPUBLIC OF AUSTRIA 3.800% 12-26/01/2062	EUR	1 210 841	0.46					
300 000	REPUBLIC OF AUSTRIA 4.150% 07-15/03/2037	EUR	501 999	0.19					
	<i>Finland</i>		<i>2 816 315</i>	<i>1.08</i>					
1 850 000	FINNISH GOVT 0.500% 18-15/09/2028	EUR	1 976 457	0.76					
240 000	FINNISH GOVT 1.125% 18-15/04/2034	EUR	277 248	0.11					
120 000	FINNISH GOVT 2.625% 12-04/07/2042	EUR	185 167	0.07					
240 000	NORDEA BANK 0.375% 19-28/05/2026	EUR	244 392	0.09					
130 000	SAMPO OYJ 1.000% 16-18/09/2023	EUR	133 051	0.05					
	<i>Sweden</i>		<i>1 396 486</i>	<i>0.53</i>					
128 000	ESSITY AB 0.500% 20-03/02/2030	EUR	123 877	0.05					
443 000	NORDEA BANK AB 0.500% 20-14/05/2027	EUR	452 052	0.17					
200 000	SKF AB 1.625% 15-02/12/2022	EUR	205 526	0.08					
300 000	SWEDBANK AB 0.250% 19-09/10/2024	EUR	295 900	0.11					
200 000	TELIA CO AB 2.125% 19-20/02/2034	EUR	217 605	0.08					
104 000	VOLVO TREAS AB 0.000% 20-11/02/2023	EUR	101 526	0.04					
	<i>Japan</i>		<i>1 366 590</i>	<i>0.52</i>					
397 000	TAKEDA PHARM 1.000% 20-09/07/2029	EUR	397 297	0.15					
580 000	TAKEDA PHARMACEU 5.000% 19-26/11/2028	USD	636 891	0.24					
327 000	TAKEDA PHARMACEUTICAL 1.125% 18-21/11/2022	EUR	332 402	0.13					
	<i>Denmark</i>		<i>1 263 373</i>	<i>0.49</i>					
345 000	CARLSBERG BREW 0.375% 20-30/06/2027	EUR	340 638	0.13					
200 000	CARLSBERG BREW 2.500% 14-28/05/2024	EUR	215 566	0.08					
201 000	DANSKE BANK A/S 0.250% 17-28/11/2022	EUR	201 632	0.08					
302 000	NYKREDIT 0.500% 20-10/07/2025	EUR	304 233	0.12					
206 000	NYKREDIT 0.625% 19-17/01/2025	EUR	201 304	0.08					
	<i>Argentina</i>		<i>832 294</i>	<i>0.32</i>					
2 430 000	ARGENTINA 7.125% 18-28/06/2117	USD	832 294	0.32					
	<i>Slovakia</i>		<i>433 355</i>	<i>0.17</i>					
180 000	SLOVAKIA GOVT 1.625% 16-21/01/2031	EUR	209 894	0.08					
170 138	SLOVAKIA GOVT 3.625% 14-16/01/2029	EUR	223 461	0.09					
	<i>Mexico</i>		<i>410 250</i>	<i>0.16</i>					
400 000	AMERICA MOVIL SA 1.500% 16-10/03/2024	EUR	410 250	0.16					
	<i>Norway</i>		<i>287 613</i>	<i>0.11</i>					
300 000	SANTANDER CONSUM 0.125% 20-25/02/2025	EUR	287 613	0.11					
	<i>Slovenia</i>		<i>186 038</i>	<i>0.07</i>					
160 000	REP OF SLOVENIA 1.750% 16-03/11/2040	EUR	186 038	0.07					
	<b>Floating rate bonds</b>		<b>10 248 054</b>	<b>3.93</b>					
	<i>France</i>		<i>1 986 518</i>	<i>0.76</i>					
200 000	ARKEMA 20-31/12/2060 FRN	EUR	187 761	0.07					
250 000	AXA SA 16-06/07/2047 FRN	EUR	273 830	0.10					
100 000	BNP PARIBAS 19-23/01/2027 FRN	EUR	106 893	0.04					
200 000	BNP PARIBAS 20-15/01/2032 FRN	EUR	192 431	0.07					
300 000	CRED AGRICOLE SA 20-05/06/2030 FRN	EUR	301 278	0.12					
100 000	CREDIT AGRICOLE ASSURANCES 18-29/01/2048 FRN	EUR	100 900	0.04					
200 000	ORANGE 14-29/12/2049 FRN	EUR	222 354	0.09					
300 000	SUEZ 19-31/12/2059 FRN	EUR	280 669	0.11					
100 000	TOTAL SA 15-29/12/2049 FRN	EUR	99 826	0.04					
224 000	TOTAL SA 19-31/12/2049 FRN	EUR	220 576	0.08					
	<i>The Netherlands</i>		<i>1 834 083</i>	<i>0.70</i>					
100 000	ASR NEDERLAND NV 19-02/05/2049 FRN	EUR	103 630	0.04					
300 000	FERROVIAL NL 17-31/12/2049 FRN	EUR	280 727	0.11					
300 000	IBERDROLA INTL 17-31/12/2049 FRN	EUR	299 134	0.11					
300 000	ING GROEP NV 20-26/05/2031 FRN	EUR	306 970	0.12					
130 000	NN GROUP NV 17-13/01/2048 FRN	EUR	147 409	0.06					
200 000	REPSOL INTERNATIONAL FINANCE 15-25/03/2075 FRN	EUR	207 569	0.08					
200 000	VOLKSWAGEN INTERNATION FN 15-29/12/2049 FRN	EUR	195 576	0.07					
300 000	VOLKSWAGEN INTERNATION FN 17-31/12/2049 FRN	EUR	293 068	0.11					
	<i>Germany</i>		<i>1 459 622</i>	<i>0.56</i>					
100 000	ALLIANZ SE 15-07/07/2045 FRN	EUR	104 079	0.04					
200 000	ALLIANZ SE 19-25/09/2049 FRN	EUR	192 401	0.07					
49 000	DEUTSCHE BANK AG 20-10/06/2026 FRN	EUR	49 717	0.02					
300 000	ENERGIE BADEN-WU 20-29/06/2080 FRN	EUR	297 000	0.11					
200 000	HANNOVER RUECKV 20-08/10/2040 FRN	EUR	198 400	0.08					
100 000	MERCK 19-25/06/2079 FRN	EUR	99 314	0.04					
400 000	MERCK 19-25/06/2079 FRN	EUR	416 302	0.16					
100 000	TALANX AG 17-05/12/2047 FRN	EUR	102 409	0.04					
	<i>United Kingdom</i>		<i>1 205 162</i>	<i>0.46</i>					
366 000	BP CAPITAL PLC 20-22/06/2169 FRN	EUR	367 413	0.14					
330 000	SSE PLC 20-31/12/2060 FRN	EUR	330 439	0.13					
129 000	STANDARD CHART 20-09/09/2030 FRN	EUR	130 887	0.05					
100 000	SWISS RE FIN UK 20-04/06/2052 FRN	EUR	103 547	0.04					
273 000	VIRGIN MONEY 20-24/06/2025 FRN	EUR	272 876	0.10					
	<i>Italy</i>		<i>961 180</i>	<i>0.37</i>					
250 000	ASSICURAZIONI GENERALI 15-27/10/2047 FRN	EUR	284 471	0.11					
200 000	ENEL S.P.A. 18-24/11/2078 FRN	EUR	199 958	0.08					
302 000	UNICREDIT SPA 19-03/07/2025 FRN	EUR	295 987	0.11					
200 000	UNICREDIT SPA 20-15/01/2032 FRN	EUR	180 764	0.07					
	<i>United States of America</i>		<i>722 883</i>	<i>0.28</i>					
100 000	AT&T INC 18-05/09/2023 FRN	EUR	101 010	0.04					
176 000	CITIGROUP INC 18-24/07/2026 FRN	EUR	181 869	0.07					
332 000	JPMORGAN CHASE 19-11/03/2027 FRN	EUR	338 969	0.13					
101 000	MORGAN STANLEY 19-26/07/2024 FRN	EUR	101 035	0.04					
	<i>Spain</i>		<i>576 418</i>	<i>0.22</i>					
400 000	BANCO BILBAO VIZ 20-16/01/2030 FRN	EUR	375 275	0.14					
200 000	BANCO SABADELL 20-29/06/2023 FRN	EUR	201 143	0.08					
	<i>Switzerland</i>		<i>400 033</i>	<i>0.16</i>					
200 000	CREDIT SUISSE 17-17/07/2025 FRN	EUR	203 835	0.08					
200 000	UBS GROUP 20-29/01/2026 FRN	EUR	196 198	0.08					
	<i>Belgium</i>		<i>386 121</i>	<i>0.15</i>					
400 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	386 121	0.15					
	<i>Luxembourg</i>		<i>314 423</i>	<i>0.12</i>					
300 000	SWISS RE FIN 19-30/04/2050 FRN	EUR	314 423	0.12					
	<i>Cyprus</i>		<i>299 986</i>	<i>0.11</i>					
319 000	AROUNDTOWN SA 19-12/01/2168 FRN	EUR	299 986	0.11					
	<i>Australia</i>		<i>101 625</i>	<i>0.04</i>					
100 000	BHP BILLITON FIN 15-22/04/2076 FRN	EUR	101 625	0.04					

# BNP PARIBAS FUNDS SICAV Euro Bond Opportunities

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<b>Floating rate notes</b>			<b>12 712 452</b>	<b>4.86</b>
<i>United States of America</i>				
849 139	CAS 2016-C04 1M2 16-25/01/2029	USD	782 397	0.30
824 183	CAS 2016-C05 2M2 16-25/01/2029 FRN	USD	749 818	0.29
1 020 936	CAS 2016-C06 1M2 16-25/04/2029 FRN	USD	949 429	0.36
877 436	CAS 2017-C01 1M2 17-25/07/2029 FRN	USD	794 251	0.30
2 300 000	FREMF 2016-K60 B 16-25/12/2049 FRN	USD	2 142 398	0.82
900 000	FREMF 2017-K68 B 17-25/10/2049 FRN	USD	880 338	0.34
1 300 000	FREMF 2018-K82 B 18-25/09/2028 FRN	USD	1 274 675	0.49
1 480 000	IHSFR 2018-SFR4 D 18-17/01/2038 FRN	USD	1 286 495	0.49
159 245	STACR 2015-DNA1 M2 15-25/10/2027 FRN	USD	141 581	0.05
688 059	STACR 2016-DNA1 M3 16-25/07/2028 FRN	USD	640 123	0.24
800 000	STACR 2016-DNA4 M3 16-25/03/2029	USD	719 419	0.28
1 000 000	STACR 2016-HQA4 M3 16-25/04/2029 FRN	USD	916 459	0.35
502 000	STACR 2017-DNA1 M2 17-25/07/2029 FRN	USD	450 861	0.17
1 100 000	STACR 2017-DNA3 M2 17-25/03/2030 FRN	USD	984 208	0.38
Money Market Instruments			2 498 648	0.96
<i>Italy</i>				
2 500 000	ITALY CTZS 0.000% 19-29/11/2021	EUR	2 498 648	0.96
Shares/Units in investment funds			19 704 790	7.52
<i>Luxembourg</i>				
15 428.00	BNP PARIBAS FLEXI 1 ABS EUROPE IG XCA	EUR	17 974 392	6.86
<i>France</i>				
173.18	BNP PARIBAS INVEST 3 MOIS - X	EUR	1 730 398	0.66
<b>Total securities portfolio</b>			<b>259 432 578</b>	<b>99.19</b>



# BNP PARIBAS FUNDS SICAV Euro Corporate Bond

## Securities portfolio at 30/06/2020

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									
<b>Bonds</b>			<b>1 585 923 848</b>	<b>73.76</b>					
<i>France</i>									
4 225 000	AIRBUS SE 1.375% 20-09/06/2026	EUR	4 276 804	0.20					
3 000 000	AIRBUS SE 1.625% 20-07/04/2025	EUR	3 085 892	0.14					
4 900 000	APRR SA 0.000% 20-20/01/2023	EUR	4 867 019	0.23					
3 000 000	ATOS SE 1.750% 18-07/05/2025	EUR	3 171 764	0.15					
2 500 000	ATOS SE 2.500% 18-07/11/2028	EUR	2 856 220	0.13					
15 600 000	AUCHAN SA 2.875% 20-29/01/2026	EUR	15 565 260	0.72					
12 500 000	BANQ FED CRD MUT 1.250% 20-03/06/2030	EUR	12 830 780	0.60					
3 400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.000% 14-21/05/2024	EUR	3 635 310	0.17					
4 500 000	BNP PARIBAS 1.000% 17-27/06/2024	EUR	4 569 316	0.21					
2 500 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	2 475 618	0.12					
5 000 000	BNP PARIBAS 1.125% 18-11/06/2026	EUR	5 084 392	0.24					
10 000 000	BNP PARIBAS 1.500% 17-17/11/2025	EUR	10 419 339	0.48					
8 300 000	BOUYGUES 1.125% 20-24/07/2028	EUR	8 611 594	0.40					
20 100 000	BPCE 0.625% 20-28/04/2025	EUR	20 384 418	0.94					
2 000 000	CAPGEMINI SE 1.000% 18-18/10/2024	EUR	2 036 182	0.09					
7 200 000	CAPGEMINI SE 1.625% 20-15/04/2026	EUR	7 542 747	0.35					
6 300 000	CAPGEMINI SE 2.375% 20-15/04/2032	EUR	6 904 429	0.32					
700 000	CARMILA 2.375% 16-16/09/2024	EUR	705 291	0.03					
3 500 000	CARREFOUR SA 2.625% 20-15/12/2027	EUR	3 908 385	0.18					
2 900 000	CIE DE ST GOBAN 2.375% 20-04/10/2027	EUR	3 201 536	0.15					
10 000 000	CRED AGRICOLE SA 2.000% 19-25/03/2029	EUR	10 350 530	0.48					
8 500 000	DASSAULT SYSTEME 0.000% 19-16/09/2022	EUR	8 478 804	0.39					
6 600 000	ENGIE 0.375% 20-11/06/2027	EUR	6 570 659	0.31					
4 000 000	ENGIE 1.375% 20-27/03/2025	EUR	4 203 249	0.20					
2 500 000	ENGIE 1.750% 20-27/03/2028	EUR	2 701 477	0.13					
4 200 000	ESSILORLUXOTTICA 0.250% 20-05/01/2024	EUR	4 215 225	0.20					
2 000 000	ESSILORLUXOTTICA 0.375% 20-05/01/2026	EUR	1 999 602	0.09					
2 950 000	GDF SUEZ 3.500% 10-18/10/2022	EUR	3 169 073	0.15					
1 100 000	GECINA 2.875% 13-30/05/2023	EUR	1 167 570	0.05					
5 000 000	GROUPAMA SA 6.000% 17-23/01/2027	EUR	5 990 611	0.28					
8 000 000	HOLDING DINFRA 2.250% 14-24/03/2025	EUR	8 104 020	0.38					
2 500 000	ICADE SANTE SAS 0.875% 19-04/11/2029	EUR	2 293 985	0.11					
1 700 000	INLI 1.125% 19-02/07/2029	EUR	1 691 751	0.08					
10 400 000	JCDECAUX SA 2.000% 20-24/10/2024	EUR	10 500 361	0.49					
4 500 000	KERING 0.750% 20-13/05/2028	EUR	4 578 761	0.21					
2 600 000	KLEPI 1.625% 20-13/12/2032	EUR	2 578 160	0.12					
1 100 000	KLEPIERRE 1.000% 15-17/04/2023	EUR	1 101 284	0.05					
2 200 000	LA MONDIALE 2.125% 20-23/06/2031	EUR	2 166 856	0.10					
3 400 000	LEGRAND SA 0.750% 20-20/05/2030	EUR	3 437 973	0.16					
9 300 000	LVMH MOET HENNES 0.750% 20-07/04/2025	EUR	9 513 163	0.44					
3 000 000	MERCIALYS 1.800% 18-27/02/2026	EUR	2 629 294	0.12					
8 000 000	ORANGE 1.125% 19-15/07/2024	EUR	8 224 122	0.38					
18 300 000	RCI BANQUE 1.250% 15-08/06/2022	EUR	18 093 433	0.84					
2 900 000	SANOFI 1.000% 20-01/04/2025	EUR	3 025 102	0.14					
3 500 000	SCHNEIDER ELEC 0.000% 20-12/06/2023	EUR	3 494 331	0.16					
3 500 000	SCHNEIDER ELECTRIC 0.250% 16-09/09/2024	EUR	3 518 698	0.16					
2 300 000	SOCIETE GENERALE 0.125% 20-24/02/2026	EUR	2 270 629	0.11					
3 700 000	SOCIETE GENERALE 0.750% 20-25/01/2027	EUR	3 607 975	0.17					
11 300 000	SOCIETE GENERALE 1.250% 19-15/02/2024	EUR	11 438 672	0.53					
5 900 000	THALES SA 0.875% 18-19/04/2024	EUR	6 014 492	0.28					
18 000 000	URW 2.125% 20-09/04/2025	EUR	18 628 105	0.87					
3 700 000	VALEO SA 0.375% 17-12/09/2022	EUR	3 575 076	0.17					
12 000 000	VEOLIA ENVRNMT 0.892% 19-14/01/2024	EUR	12 241 526	0.57					
2 500 000	VIVENDI SA 0.625% 19-11/06/2025	EUR	2 490 285	0.12					
1 800 000	WPP FINANCE 2.250% 14-22/09/2026	EUR	1 851 677	0.09					
4 640 000	WPP FINANCE 2.375% 20-19/05/2027	EUR	4 760 258	0.22					
<i>United States of America</i>					<b>289 565 955</b>	<b>13.45</b>			
10 376 000	ABBOTT IL FIN 0.875% 18-27/09/2023	EUR	10 604 939	0.49					
7 400 000	ABBVIE INC 1.375% 16-17/05/2024	EUR	7 617 237	0.35					
4 000 000	AIR PROD & CHEM 0.500% 20-05/05/2028	EUR	4 018 350	0.19					
2 385 000	AIR PROD & CHEM 0.800% 20-05/05/2032	EUR	2 397 695	0.11					
14 600 000	AMERICAN HONDA F 1.950% 20-18/10/2024	EUR	15 382 183	0.72					
6 000 000	AMERICAN INTERNATIONAL GROUP 1.875% 17-21/06/2027	EUR	6 295 030	0.29					
11 000 000	AT&T INC 1.600% 20-19/05/2028	EUR	11 259 207	0.52					
9 222 000	AT&T INC 3.150% 17-04/09/2036	EUR	10 407 857	0.48					
6 000 000	CITIGROUP INC 0.750% 16-26/10/2023	EUR	6 068 747	0.28					
5 500 000	COCA-COLA 1.125% 14-22/09/2022	EUR	5 621 980	0.26					
4 595 000	COMCAST CORP 0.750% 20-20/02/2032	EUR	4 464 007	0.21					
8 600 000	DANAHER CORP 1.700% 20-30/03/2024	EUR	9 003 014	0.42					
5 000 000	DANAHER CORP 2.500% 20-30/03/2030	EUR	5 729 119	0.27					
3 998 000	FISERV INC 1.125% 19-01/07/2027	EUR	4 038 920	0.19					
12 800 000	GEN ELECTRIC CO 1.875% 15-28/05/2027	EUR	12 648 952	0.59					
8 000 000	GEN MOTORS FIN 0.200% 19-02/09/2022	EUR	7 672 450	0.36					
1 960 000	GENERAL MILLS IN 0.450% 20-15/01/2026	EUR	1 928 126	0.09					
19 280 000	GOLDMAN SACHS GP 3.375% 20-27/03/2025	EUR	21 474 105	0.99					
6 912 000	IBM CORP 0.375% 19-31/01/2023	EUR	6 936 558	0.32					
5 600 000	IBM CORP 0.650% 20-11/02/2032	EUR	5 391 766	0.25					
10 000 000	IBM CORP 0.950% 17-23/05/2025	EUR	10 287 205	0.48					
3 000 000	INTERNATIONAL FL 1.800% 18-25/09/2026	EUR	3 018 025	0.14					
9 000 000	JP MORGAN CHASE 0.625% 16-25/01/2024	EUR	9 070 979	0.42					
1 500 000	JP MORGAN CHASE 2.750% 12-24/08/2022	EUR	1 579 791	0.07					
10 069 000	KKR GR FIN CO 1.625% 19-22/05/2029	EUR	10 196 273	0.47					
10 000 000	MERCK & CO INC 1.875% 14-15/10/2026	EUR	11 060 121	0.51					
3 300 000	MMS USA FIN INC 0.625% 19-13/06/2025	EUR	3 150 036	0.15					
10 000 000	MORGAN STANLEY 1.000% 16-02/12/2022	EUR	10 110 677	0.47					
2 500 000	MYLAN NV 2.250% 16-22/11/2024	EUR	2 617 057	0.12					
3 000 000	NEW YORK LIFE GL 0.250% 20-23/01/2027	EUR	2 970 132	0.14					
2 180 000	ORACLE CORP 2.250% 13-10/01/2021	EUR	2 203 468	0.10					
7 831 000	PEPSICO INC 0.250% 20-06/05/2024	EUR	7 874 151	0.37					
10 000 000	PEPSICO INC 0.500% 20-06/05/2028	EUR	10 063 520	0.47					
5 000 000	PFIZER INC 1.000% 17-06/03/2027	EUR	5 236 066	0.24					
15 496 000	THERMO FISHER 1.750% 20-15/04/2027	EUR	16 512 894	0.77					
6 318 000	UNITED PARCEL SERVICE 0.375% 17-15/11/2023	EUR	6 355 072	0.30					
7 140 000	VERIZON COMM INC 1.850% 20-18/05/2040	EUR	7 266 002	0.34					
5 436 000	VERIZON COMMUNICATIONS INC 1.375% 17-27/10/2026	EUR	5 678 240	0.26					
5 498 000	ZIMMER BIOMET 1.164% 19-15/11/2027	EUR	5 356 004	0.25					
<i>The Netherlands</i>					<b>192 412 604</b>	<b>8.95</b>			
6 900 000	ABN AMRO BANK NV 0.600% 20-15/01/2027	EUR	6 792 840	0.32					
5 300 000	ABN AMRO BANK NV 1.250% 20-28/05/2025	EUR	5 417 438	0.25					
1 435 000	AHOLD DELHAIZE 1.750% 20-02/04/2027	EUR	1 552 886	0.07					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Euro Corporate Bond

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
6 002 000	CONTI-GUMMI FIN 2.125% 20-27/11/2023	EUR	6 187 130	0.29	6 516 000	FRESENIUS MEDICA 1.500% 20-29/05/2030	EUR	6 720 952	0.31
15 555 000	DAIMLER INTL FIN 0.250% 19-06/11/2023	EUR	15 143 548	0.70	10 794 000	FRESENIUS SE & C 1.625% 20-08/10/2027	EUR	11 332 521	0.53
7 000 000	DEUTSCHE TEL FIN 1.375% 18-01/12/2025	EUR	7 388 155	0.34	2 400 000	HEIDELBERGCEMENT 1.500% 16-07/02/2025	EUR	2 443 090	0.11
8 394 000	DIGITAL DUTCH 1.250% 20-01/02/2031	EUR	8 334 758	0.39	3 800 000	INFINEON TECH 1.125% 20-24/06/2026	EUR	3 804 583	0.18
4 878 000	DSM NV 0.250% 20-23/06/2028	EUR	4 865 141	0.23	8 200 000	MERCK FIN SERVIC 0.005% 19-15/12/2023	EUR	8 158 675	0.38
1 705 000	ENEL FIN INTL NV 0.000% 19-17/06/2024	EUR	1 684 157	0.08	4 500 000	VOLKSWAGEN FIN 2.500% 20-06/04/2023	EUR	4 657 779	0.22
4 000 000	FRESENIUS FIN 4.000% 14-01/02/2024	EUR	4 490 308	0.21	21 732 000	VOLKSWAGEN FIN 3.000% 20-06/04/2025	EUR	23 222 651	1.07
895 000	GIVAUDAN FIN EUR 1.000% 20-22/04/2027	EUR	926 525	0.04		<i>United Kingdom</i>		<i>150 780 943</i>	<i>7.03</i>
3 000 000	HEINEKEN NV 3.500% 12-19/03/2024	EUR	3 354 199	0.16	4 900 000	ASTRAZENECA PLC 0.875% 14-24/11/2021	EUR	4 956 891	0.23
2 000 000	IBERDROLA INTL 1.750% 15-17/09/2023	EUR	2 098 938	0.10	5 500 000	BARCLAYS BANK PLC 6.625% 11-30/03/2022	EUR	5 995 697	0.28
5 778 000	INNOGY FINANCE 0.750% 18-30/11/2022	EUR	5 837 278	0.27	19 315 000	BP CAPITAL PLC 1.876% 20-07/04/2024	EUR	20 278 225	0.94
3 200 000	INNOGY FINANCE 1.500% 18-31/07/2029	EUR	3 423 103	0.16	5 850 000	BRITISH SKY BROADCASTING 2.500% 14-15/09/2026	EUR	6 582 991	0.31
5 000 000	JAB HOLDINGS 1.000% 19-20/12/2027	EUR	4 849 425	0.23	6 400 000	BRITISH TELECOMM PLC 1.000% 17-21/11/2024	EUR	6 490 377	0.30
12 500 000	LINDE FINANCE BV 0.250% 20-19/05/2027	EUR	12 567 711	0.58	4 087 000	COCA-COLA EURO 1.125% 19-12/04/2029	EUR	4 196 278	0.20
2 578 000	LYB INT FINANCE 0.875% 19-17/09/2026	EUR	2 467 866	0.11	5 000 000	CREDIT AGRICOLE 1.375% 18-13/03/2025	EUR	5 175 952	0.24
5 000 000	NATURGY FINANCE 1.250% 20-15/01/2026	EUR	5 197 671	0.24	6 800 000	DIAGEO FIN PLC 0.125% 19-12/10/2023	EUR	6 795 027	0.32
4 960 000	PHILIPS NV 1.375% 20-30/03/2025	EUR	5 184 068	0.24	3 084 000	DIAGEO FINANCE PLC 0.250% 18-22/10/2021	EUR	3 086 295	0.14
7 000 000	PHILIPS NV 2.000% 20-30/03/2030	EUR	7 784 280	0.36	5 180 000	GLAXOSMITHKLINE 0.000001% 19-23/09/2023	EUR	5 158 567	0.24
9 555 000	RECKITT BEN TSY 0.375% 20-19/05/2026	EUR	9 582 718	0.45	10 680 000	GLAXOSMITHKLINE 0.125% 20-12/05/2023	EUR	10 678 682	0.50
5 000 000	REDEXIS GAS FIN 1.875% 15-27/04/2027	EUR	5 170 792	0.24	4 000 000	GLAXOSMITHKLINE 1.375% 14-02/12/2024	EUR	4 212 352	0.20
5 000 000	REN FINANCE BV 2.500% 15-12/02/2025	EUR	5 427 439	0.25	2 500 000	HAMMERSON PLC 2.000% 14-01/07/2022	EUR	2 255 377	0.10
5 000 000	SCHLUMBERGER FIN 0.000% 19-15/10/2024	EUR	4 879 654	0.23	3 500 000	HEATHROW FUNDING 1.875% 14-23/05/2022	EUR	3 553 971	0.17
4 895 000	SCHLUMBERGER FIN 0.250% 19-15/10/2027	EUR	4 616 042	0.21	2 588 000	NATL GRID ELECT 0.190% 20-20/01/2025	EUR	2 591 844	0.12
8 675 000	SHELL INTL FIN 1.125% 20-07/04/2024	EUR	8 994 794	0.42	17 805 000	NATWEST MARKETS 2.750% 20-02/04/2025	EUR	19 063 501	0.89
4 000 000	SIEMENS FINAN 0.000% 20-20/02/2023	EUR	3 991 951	0.19	7 500 000	SSE PLC 1.750% 20-16/04/2030	EUR	7 847 928	0.37
4 800 000	SIEMENS FINAN 0.250% 20-05/06/2024	EUR	4 820 020	0.22	14 000 000	TESCO CORP TREAS 2.500% 14-01/07/2024	EUR	14 881 875	0.69
6 780 000	UPJOHN FINANCE 1.023% 20-23/06/2024	EUR	6 821 087	0.32	6 429 000	UBS AG LONDON 0.750% 20-21/04/2023	EUR	6 526 742	0.30
5 152 000	UPJOHN FINANCE 1.908% 20-23/06/2032	EUR	5 219 646	0.24	10 000 000	VODAFONE GROUP 1.750% 16-25/08/2023	EUR	10 452 371	0.49
10 000 000	VONOVIA BV 0.625% 19-07/10/2027	EUR	9 861 674	0.46		<i>Spain</i>		<i>108 465 017</i>	<i>5.02</i>
2 830 000	WOLTERS KLUWER N 0.750% 20-03/07/2030	EUR	2 793 833	0.13	3 000 000	ABERTIS INFRAEST 0.625% 19-15/07/2025	EUR	2 828 070	0.13
4 560 000	WURTH FIN INTL 0.750% 20-22/11/2027	EUR	4 685 529	0.22	15 000 000	BANCO BILBAO VIZ 0.750% 20-04/06/2025	EUR	15 097 755	0.70
	<i>Germany</i>		<i>179 149 419</i>	<i>8.34</i>	7 000 000	BANCO SABADELL 1.625% 18-07/03/2024	EUR	6 942 835	0.32
5 000 000	ALBEMARLE NH 1.125% 19-25/11/2025	EUR	4 906 271	0.23	10 000 000	BANCO SABADELL 1.750% 19-10/05/2024	EUR	9 479 669	0.44
4 500 000	ALBEMARLE NH 1.625% 19-25/11/2028	EUR	4 290 003	0.20	20 500 000	BANCO SANTANDER 1.375% 20-05/01/2026	EUR	20 829 938	0.96
8 600 000	BASF SE 0.250% 20-05/06/2027	EUR	8 630 253	0.40	5 000 000	BANKIA 1.000% 19-25/06/2024	EUR	4 802 548	0.22
2 000 000	BASF SE 2.000% 12-05/12/2022	EUR	2 094 510	0.10	12 000 000	BANKIA 1.125% 19-12/11/2026	EUR	11 173 541	0.52
11 000 000	BERTELSMANN SE 1.500% 20-15/05/2030	EUR	11 312 512	0.53	4 700 000	BANKINTER SA 0.875% 19-08/07/2026	EUR	4 554 282	0.21
6 200 000	COMMERZBANK AG 0.250% 19-16/09/2024	EUR	5 919 734	0.28	1 700 000	CAIXABANK 1.125% 17-17/05/2024	EUR	1 724 111	0.08
8 039 000	COMMERZBANK AG 4.000% 17-30/03/2027	EUR	8 316 145	0.39	5 000 000	CAIXABANK 1.375% 19-19/06/2026	EUR	4 981 567	0.23
5 000 000	CONTINENTAL AG 2.500% 20-27/08/2026	EUR	5 266 104	0.25	3 000 000	IBERDROLA FIN SA 0.875% 20-16/06/2025	EUR	3 082 859	0.14
4 385 000	COVESTRO AG 0.875% 20-03/02/2026	EUR	4 371 907	0.20	3 500 000	INMOBILIARIA COLONIAL 1.450% 16-28/10/2024	EUR	3 502 797	0.16
5 130 000	DAIMLER AG 1.625% 20-22/08/2023	EUR	5 236 668	0.24	5 000 000	MADRILENA RED FI 2.250% 17-11/04/2029	EUR	5 302 900	0.25
7 500 000	DEUTSCHE BANK AG 1.500% 17-20/01/2022	EUR	7 520 595	0.35	2 500 000	MERLIN PROPERTIES 1.750% 17-26/05/2025	EUR	2 483 669	0.12
7 000 000	DEUTSCHE BANK AG 1.625% 20-20/01/2027	EUR	6 908 412	0.32	5 000 000	SANTANDER ISSUAN 3.250% 16-04/04/2026	EUR	5 392 036	0.25
5 424 000	DEUTSCHE POST AG 0.750% 20-20/05/2029	EUR	5 549 981	0.26	6 100 000	TELEFONICA EMIS 1.201% 20-21/08/2027	EUR	6 286 440	0.29
10 000 000	DEUTSCHE POST AG 2.875% 12-11/12/2024	EUR	11 213 766	0.52					
5 300 000	DEUTSCHE WOHNEN 1.000% 20-30/04/2025	EUR	5 414 464	0.25					
16 100 000	E.ON SE 0.000% 19-28/08/2024	EUR	15 904 203	0.74					
6 000 000	FRESENIUS MEDICA 0.250% 19-29/11/2023	EUR	5 953 640	0.28					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Euro Corporate Bond

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<b>Luxembourg</b>					<b>Canada</b>				
5 234 000	DH EUROPE 0.200% 19-18/03/2026	EUR	5 144 839	0.24	10 255 000	BANK NOVA SCOTIA 0.500% 19-30/04/2024	EUR	10 266 174	0.48
15 300 000	GRAND CITY PROP 1.700% 20-09/04/2024	EUR	15 879 065	0.74	5 000 000	TOTAL CAP CANADA 1.125% 14-18/03/2022	EUR	5 084 696	0.24
8 952 000	HEIDELCEMENT FIN 0.500% 18-09/08/2022	EUR	8 871 221	0.41	<b>Mexico</b>				
2 000 000	HEIDELCEMENT FIN 1.125% 19-01/12/2027	EUR	1 970 270	0.09	5 000 000	AMERICA MOVIL SA 1.500% 16-10/03/2024	EUR	5 128 125	0.24
5 000 000	HEIDELCEMENT FIN 1.750% 18-24/04/2028	EUR	5 087 246	0.24	6 752 000	AMERICA MOVIL SA 3.000% 12-12/07/2021	EUR	6 912 360	0.32
6 135 000	HEIDELCEMENT FIN 2.500% 20-09/10/2024	EUR	6 499 209	0.30	<b>Cyprus</b>				
3 000 000	LOGICOR FIN 0.750% 19-15/07/2024	EUR	2 949 032	0.14	4 600 000	AROUNDTOWN SA 1.625% 18-31/01/2028	EUR	4 675 272	0.22
8 100 000	LOGICOR FIN 3.250% 18-13/11/2028	EUR	8 818 373	0.41	6 700 000	AROUNDTOWN SA 2.000% 18-02/11/2026	EUR	7 020 555	0.33
7 000 000	MEDTRONIC GLOBAL 0.375% 19-07/03/2023	EUR	7 011 233	0.33	<b>Ireland</b>				
5 442 000	NESTLE FIN INTL 0.000% 20-12/11/2024	EUR	5 436 924	0.25	5 430 000	CRH SMW FINANCE 1.250% 20-05/11/2026	EUR	5 608 561	0.26
1 421 000	NESTLE FIN INTL 1.125% 20-01/04/2026	EUR	1 500 000	0.07	3 000 000	WILLOW NO.2 PLC 3.375% 12-27/06/2022	EUR	3 184 343	0.15
1 942 000	PROLOGIS INTL II 1.625% 20-17/06/2032	EUR	2 020 549	0.09	<b>Australia</b>				
2 100 000	RICHEMONT INT 0.750% 20-26/05/2028	EUR	2 157 128	0.10	2 000 000	BHP BILLITON FIN 0.750% 15-28/10/2022	EUR	2 016 656	0.09
<b>Italy</b>					3 000 000	BHP BILLITON FIN 3.250% 12-24/09/2027	EUR	3 543 488	0.16
5 960 000	ENI SPA 1.250% 20-18/05/2026	EUR	6 153 300	0.29	2 845 000	TELSTRA CORP LTD 1.000% 20-23/04/2030	EUR	2 924 060	0.14
13 000 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	13 510 424	0.63	<b>Belgium</b>				
10 056 000	ITALGAS SPA 0.250% 20-24/06/2025	EUR	9 970 122	0.46	5 300 000	AB INBEV SA/NV 2.875% 20-02/04/2032	EUR	5 995 302	0.28
5 000 000	MEDIOBANCA SPA 0.750% 20-15/07/2027	EUR	4 725 967	0.22	<b>Floating rate bonds</b>				
5 983 000	SNAM 0.750% 20-17/06/2030	EUR	6 013 313	0.28	<b>France</b>				
5 000 000	UNICREDIT SPA 0.500% 19-09/04/2025	EUR	4 816 546	0.22	3 000 000	ARKEMA 20-31/12/2060 FRN	EUR	2 816 415	0.13
8 122 000	UNIONE DI BANCHE 1.625% 19-21/04/2025	EUR	7 907 712	0.37	10 735 000	AXA SA 13-04/07/2043 FRN	EUR	11 942 037	0.56
6 000 000	UNIONE DI BANCHE 2.625% 19-20/06/2024	EUR	6 103 180	0.28	3 200 000	BNP PARIBAS 14-14/10/2027 FRN	EUR	3 263 165	0.15
<b>Japan</b>					800 000	BNP PARIBAS 14-31/12/2049 FRN	EUR	857 362	0.04
6 661 000	MITSUB UFJ FIN 0.978% 20-09/06/2024	EUR	6 770 050	0.32	2 000 000	BNP PARIBAS 17-07/06/2024 FRN	EUR	1 986 389	0.09
5 000 000	MITSUBISHI UFJ FINANCE 0.980% 18-09/10/2023	EUR	5 092 468	0.24	6 500 000	CNP ASSURANCES 14-05/06/2045 FRN	EUR	7 213 440	0.34
15 880 000	TAKEDA PHARM 1.000% 20-09/07/2029	EUR	15 891 897	0.74	3 500 000	CNP ASSURANCES 15-10/06/2047 FRN	EUR	4 019 918	0.19
4 375 000	TAKEDA PHARM 2.000% 20-09/07/2040	EUR	4 359 087	0.20	3 000 000	CNP ASSURANCES 20-30/06/2051 FRN	EUR	2 973 332	0.14
15 284 000	TAKEDA PHARMACEUTICAL 1.125% 18-21/11/2022	EUR	15 536 472	0.72	4 600 000	CRD MUTUEL ARKEA 20-11/06/2029 FRN	EUR	4 585 331	0.21
<b>Denmark</b>					10 000 000	CRED AGRICOLE SA 20-22/04/2026 FRN	EUR	10 082 984	0.47
3 430 000	CARLSBERG BREW 0.375% 20-30/06/2027	EUR	3 386 632	0.16	5 000 000	CREDIT AGRICOLE ASSURANCES 18-29/01/2048 FRN	EUR	5 044 993	0.23
8 674 000	CARLSBERG BREW 2.500% 14-28/05/2024	EUR	9 349 097	0.44	7 200 000	DANONE 17-31/12/2049 FRN	EUR	7 125 182	0.33
23 022 000	DANSKE BANK A/S 0.625% 20-26/05/2025	EUR	23 209 817	1.07	5 600 000	ENGIE 18-31/12/2049 FRN	EUR	5 436 210	0.25
<b>Sweden</b>					8 400 000	ENGIE 19-31/12/2049 FRN	EUR	8 787 033	0.41
5 317 000	BALDER 1.125% 19-29/01/2027	EUR	4 987 139	0.23	8 500 000	ORANGE 14-29/10/2049 FRN	EUR	9 824 612	0.46
2 361 000	BALDER 1.250% 20-28/01/2028	EUR	2 198 328	0.10	2 000 000	ORANGE 14-29/12/2049 FRN	EUR	2 223 538	0.10
3 000 000	MOLNLYCKE HLD 1.750% 15-28/02/2024	EUR	3 104 170	0.14	3 600 000	ORANGE 19-31/12/2049 FRN	EUR	3 638 957	0.17
4 813 000	NORDEA BANK AB 0.500% 20-14/05/2027	EUR	4 911 342	0.23	4 000 000	SOGECAP SA 14-29/12/2049 FRN	EUR	4 213 545	0.20
1 243 000	SVENSKA HANDELSBANKEN 0.050% 19-03/09/26	EUR	1 212 307	0.06	2 500 000	SUEZ 19-31/12/2059 FRN	EUR	2 338 910	0.11
10 000 000	SWEDBANK AB 0.750% 20-05/05/2025	EUR	10 212 481	0.48	7 700 000	TOTAL SA 15-29/12/2049 FRN	EUR	7 854 735	0.37
<b>Austria</b>					4 500 000	TOTAL SA 16-29/12/2049 FRN	EUR	4 639 163	0.22
8 100 000	ERSTE GROUP 0.875% 20-13/05/2027	EUR	8 316 971	0.39	<b>The Netherlands</b>				
4 290 000	OMV AG 0.750% 18-04/12/2023	EUR	4 368 019	0.20	5 000 000	AEGON NV 14-25/04/2044 FRN	EUR	5 244 371	0.24
4 000 000	RAIFFEISEN BANK INTERNATIONAL 6.000% 13-16/10/2023	EUR	4 462 983	0.21	12 500 000	COOPERATIEVE RAB 20-05/05/2028 FRN	EUR	12 663 198	0.59
<b>Portugal</b>					1 500 000	IBERDROLA INTL 18-31/12/2049 FRN	EUR	1 540 265	0.07
5 000 000	BRISA CONCESSAO 1.875% 15-30/04/2025	EUR	5 119 125	0.24	3 000 000	IBERDROLA INTL 19-31/12/2049 FRN	EUR	3 173 023	0.15
10 700 000	EDP SA 1.625% 20-15/04/2027	EUR	11 347 195	0.53	2 900 000	ING GROEP NV 20-26/05/2031 FRN	EUR	2 967 374	0.14
					4 500 000	ING VERZEKERING 14-08/04/2044 FRN	EUR	4 904 328	0.23
					10 000 000	KONINKLIJKE KPN 19-08/02/2168 FRN	EUR	9 404 479	0.44
					2 500 000	NATURGY ENERGY GROUP F 14-29/11/2049 FRN	EUR	2 561 739	0.12
					2 195 000	NN GROUP NV 14-29/06/2049 FRN	EUR	2 347 984	0.11

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS SICAV Euro Corporate Bond

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
2 300 000	NN GROUP NV 17-13/01/2048 FRN	EUR	2 608 011	0.12					
4 500 000	REPSOL INTERNATIONAL FINANCE 15-25/03/2075 FRN	EUR	4 670 292	0.22	14 535 000	CREDIT SUISSE 17-17/07/2025 FRN	EUR	14 813 712	0.69
5 982 000	REPSOL INTL FIN 20-31/12/2060 FRN	EUR	5 954 739	0.28					
2 500 000	SWISS RE 15-29/12/2049 FRN	EUR	2 596 398	0.12					
13 000 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	12 657 784	0.59					
17 500 000	VOLKSWAGEN INTERNATION FN 17-31/12/2049 FRN	EUR	17 422 650	0.81					
12 800 000	VOLKSWAGEN INTFN 20-31/12/2060 FRN	EUR	12 650 501	0.59					
	<i>Italy</i>		<b>60 401 556</b>	<b>2.82</b>					
15 110 000	ASSICURAZIONI GENERALI 15-27/10/2047 FRN	EUR	17 193 412	0.80					
2 500 000	ENEL S.P.A. 18-24/11/2078 FRN	EUR	2 499 469	0.12					
8 500 000	ENEL S.P.A. 18-24/11/2081 FRN	EUR	8 719 348	0.41					
16 750 000	UNICREDIT SPA 19-03/07/2025 FRN	EUR	16 416 492	0.76					
5 000 000	UNICREDIT SPA 19-20/02/2029 FRN	EUR	5 157 980	0.24					
7 100 000	UNICREDIT SPA 20-16/06/2026 FRN	EUR	7 063 733	0.33					
3 500 000	UNICREDIT SPA 20-20/01/2026 FRN	EUR	3 351 122	0.16					
	<i>United Kingdom</i>		<b>59 484 805</b>	<b>2.79</b>					
3 000 000	AVIVA PLC 13-05/07/2043 FRN	EUR	3 386 120	0.16					
2 000 000	AVIVA PLC 14-03/07/2044 FRN	EUR	2 137 100	0.10					
15 000 000	BARCLAYS PLC 20-02/04/2025 FRN	EUR	16 095 905	0.75					
11 999 000	BP CAPITAL PLC 20-22/06/2169 FRN	EUR	12 045 321	0.56					
2 500 000	BRITISH TELECOMM 20-18/08/2080 FRN	EUR	2 295 275	0.11					
3 080 000	HBOS PLC 05-18/03/2030 SR FRN	EUR	3 332 160	0.16					
4 000 000	LLOYDS BK GR PLC 20-01/04/2026 FRN	EUR	4 428 279	0.21					
2 000 000	NGG FINANCE 19-05/12/2079 FRN	EUR	1 960 679	0.09					
4 622 000	SSE PLC 20-31/12/2060 FRN	EUR	4 628 147	0.22					
5 000 000	SWISS RE FIN UK 20-04/06/2052 FRN	EUR	5 177 344	0.24					
4 000 000	VODAFONE GROUP 18-03/01/2079 FRN	EUR	3 998 475	0.19					
	<i>United States of America</i>		<b>44 504 218</b>	<b>2.06</b>					
10 900 000	AT&T INC 18-05/09/2023 FRN	EUR	11 010 066	0.51					
5 000 000	BANK OF AMER CRP 19-09/05/2026 FRN	EUR	5 028 214	0.23					
11 805 000	CITIGROUP INC 20-06/07/2026 FRN	EUR	12 059 654	0.56					
10 000 000	WELLS FARGO CO 20-04/05/2025 FRN	EUR	10 173 510	0.47					
6 000 000	WELLS FARGO CO 20-04/05/2030 FRN	EUR	6 232 774	0.29					
	<i>Germany</i>		<b>37 495 054</b>	<b>1.74</b>					
3 000 000	ALLIANZ SE 12-17/10/2042 FRN	EUR	3 296 147	0.15					
1 000 000	BAYER AG 19-12/11/2079 FRN	EUR	991 324	0.05					
3 000 000	BAYER AG 19-12/11/2079 FRN	EUR	2 910 948	0.14					
5 000 000	BERTELSMANN SE 15-23/04/2075 FRN	EUR	4 960 534	0.23					
3 700 000	COMMERZBANK AG 20-05/12/2030 FRN	EUR	3 713 037	0.17					
1 821 000	DEUTSCHE BANK AG 20-10/06/2026 FRN	EUR	1 847 638	0.09					
5 000 000	DEUTSCHE BANK AG 20-19/05/2031 FRN	EUR	5 234 239	0.24					
1 600 000	HANNOVER RUECKV 20-08/10/2040 FRN	EUR	1 587 200	0.07					
1 600 000	MERCK 19-25/06/2079 FRN	EUR	1 589 020	0.07					
6 000 000	MERCK 19-25/06/2079 FRN	EUR	6 244 527	0.29					
5 000 000	TALANX AG 17-05/12/2047 FRN	EUR	5 120 440	0.24					
	<i>Spain</i>		<b>22 005 360</b>	<b>1.02</b>					
2 700 000	BANCO SABADELL 20-29/06/2023 FRN	EUR	2 715 436	0.13					
7 500 000	BANKIA 19-15/02/2029 FRN	EUR	7 405 803	0.34					
2 000 000	BANKINTER SA 17-06/04/2027 FRN	EUR	1 999 121	0.09					
10 000 000	IBERDROLA FIN SA 17-20/02/2024 FRN	EUR	9 885 000	0.46					
	<i>Ireland</i>		<b>19 557 601</b>	<b>0.91</b>					
8 950 000	AQUARIUS + INV 13-02/10/2043 FRN	EUR	9 756 046	0.45					
10 000 000	BANK OF IRELAND 19-25/11/2025 FRN	EUR	9 801 555	0.46					
	<i>Switzerland</i>		<b>14 813 712</b>	<b>0.69</b>					
	<i>Belgium</i>		<b>8 759 173</b>	<b>0.41</b>					
	<i>Cyprus</i>		<b>5 642 372</b>	<b>0.26</b>					
	<i>Sweden</i>		<b>5 089 494</b>	<b>0.24</b>					
	<i>Australia</i>		<b>4 625 518</b>	<b>0.22</b>					
	<i>Mexico</i>		<b>3 941 875</b>	<b>0.18</b>					
	<i>Austria</i>		<b>2 175 898</b>	<b>0.10</b>					
	<b>Shares/Units in investment funds</b>							<b>46 256 339</b>	<b>2.15</b>
	<i>Luxembourg</i>							<b>46 256 339</b>	<b>2.15</b>
	<b>Total securities portfolio</b>							<b>2 134 911 210</b>	<b>99.34</b>

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Euro Corporate Bond Opportunities

## Securities portfolio at 30/06/2020

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									
<b>Bonds</b>			<b>186 869 321</b>	<b>76.05</b>					
<i>France</i>									
900 000	ACCOR 1.750% 19-04/02/2026	EUR	859 751	0.35	600 000	VIVENDI SA 1.125% 19-11/12/2028	EUR	602 687	0.25
1 800 000	AEROPORT PARIS 1.125% 19-18/06/2034	EUR	1 740 735	0.71	1 100 000	WEDEL SA 1.000% 16-20/04/2023	EUR	1 107 337	0.45
400 000	AEROPORT PARIS 2.125% 20-02/10/2026	EUR	429 097	0.17	755 000	WPP FINANCE 2.375% 20-19/05/2027	EUR	774 568	0.32
761 000	AIRBUS SE 1.375% 20-09/06/2026	EUR	770 331	0.31	<i>The Netherlands</i>				
1 535 000	ALTICE FRANCE 2.125% 20-15/02/2025	EUR	1 430 782	0.58	1 200 000	ACHMEA BV 1.500% 20-26/05/2027	EUR	1 227 960	0.50
1 100 000	ATOS SE 1.750% 18-07/05/2025	EUR	1 162 980	0.47	1 525 000	AEGON NV 1.000% 16-08/12/2023	EUR	1 548 902	0.63
400 000	AUCHAN SA 2.875% 20-29/01/2026	EUR	399 109	0.16	829 000	ASHLAND SERVICES 2.000% 20-30/01/2028	EUR	766 623	0.31
1 300 000	AUTOROUTES DU SU 1.375% 19-21/02/2031	EUR	1 412 347	0.58	510 000	CONTI-GUMMI FIN 2.125% 20-27/11/2023	EUR	525 731	0.21
500 000	BANIJAY ENTERTAI 3.500% 20-01/03/2025	EUR	474 708	0.19	1 700 000	DUFY ONE BV 2.000% 19-15/02/2027	EUR	1 323 919	0.54
475 000	BANIJAY GROUP 6.500% 20-01/03/2026	EUR	423 715	0.17	500 000	EDP FINANCE BV 1.500% 17-22/11/2027	EUR	527 985	0.21
900 000	BANQ FED CRD MUT 0.750% 19-08/06/2026	EUR	920 638	0.37	952 000	ENEL FIN INTL NV 1.500% 19-21/07/2025	EUR	1 007 373	0.41
1 100 000	BPCE 0.250% 20-15/01/2026	EUR	1 091 388	0.44	961 000	ENEL FINANCE INTERNATIONAL NV 1.125% 18-16/09/2026	EUR	1 007 383	0.41
900 000	BPCE 0.625% 19-26/09/2024	EUR	899 004	0.37	1 100 000	IBERDROLA INTL 0.375% 16-15/09/2025	EUR	1 104 332	0.45
1 300 000	BPCE 1.375% 18-23/03/2026	EUR	1 342 571	0.55	1 100 000	JAB HOLDINGS 2.500% 18-25/06/2029	EUR	1 188 028	0.48
400 000	CAISSE NA REA MU 2.125% 19-16/09/2029	EUR	381 629	0.16	500 000	NATURGY FINANCE 1.250% 20-15/01/2026	EUR	519 767	0.21
400 000	CAPGEMINI SE 1.625% 20-15/04/2026	EUR	419 041	0.17	630 000	NN GROUP NV 1.625% 17-01/06/2027	EUR	665 227	0.27
400 000	CFCM NORD EUROPE 2.125% 16-12/09/2026	EUR	385 527	0.16	850 000	OI EUROPEAN GRP 3.125% 16-15/11/2024	EUR	835 844	0.34
400 000	CIE DE ST GOBAIN 1.875% 18-21/09/2028	EUR	429 702	0.17	338 000	REN FINANCE BV 1.750% 18-18/01/2028	EUR	360 892	0.15
1 000 000	ELIS SA 1.000% 19-03/04/2025	EUR	902 643	0.37	636 000	SCHLUMBERGER FIN 0.500% 19-15/10/2031	EUR	585 784	0.24
700 000	ENGIE 0.375% 20-11/06/2027	EUR	696 888	0.28	1 470 000	SHELL INTL FIN 0.875% 19-08/11/2039	EUR	1 348 280	0.55
1 100 000	ENGIE 1.375% 19-21/06/2039	EUR	1 110 074	0.45	450 000	SIEMENS FINAN 0.500% 19-05/09/2034	EUR	429 982	0.18
900 000	ESSILORLUXOTTICA 0.750% 19-27/11/2031	EUR	907 071	0.37	500 000	UNITED GROUP 4.875% 17-01/07/2024	EUR	494 804	0.20
675 000	FAURECIA 2.375% 19-15/06/2027	EUR	628 141	0.26	1 064 000	UPIOHN FINANCE 1.362% 20-23/06/2027	EUR	1 070 416	0.44
400 000	FONCIERE DES REGIONS 1.875% 16-20/05/2026	EUR	410 659	0.17	1 500 000	VOLKSWAGEN INTERNATION FN 1.875% 17-30/03/2027	EUR	1 534 493	0.62
400 000	GENCINA 1.625% 19-29/05/2034	EUR	411 451	0.17	1 300 000	VONOVIA BV 0.500% 19-14/09/2029	EUR	1 247 765	0.51
900 000	ICADE 1.625% 18-28/02/2028	EUR	899 470	0.37	1 300 000	VONOVIA BV 1.800% 19-29/06/2025	EUR	1 377 065	0.56
500 000	JCDECAUX SA 2.000% 20-24/10/2024	EUR	504 825	0.21	2 000 000	ZIGGO 3.375% 20-28/02/2030	EUR	1 880 075	0.77
350 000	KAPLA HOLDING SA 3.375% 19-15/12/2026	EUR	309 650	0.13	<i>United States of America</i>				
400 000	LA MONDIALE 2.125% 20-23/06/2031	EUR	393 974	0.16	265 000	AMERICAN HONDA F 1.600% 20-20/04/2022	EUR	270 195	0.11
1 100 000	LEGRAND SA 0.625% 19-24/06/2028	EUR	1 107 649	0.45	700 000	AT&T INC 1.600% 20-19/05/2028	EUR	716 495	0.29
400 000	LEGRAND SA 0.750% 20-20/05/2030	EUR	404 467	0.16	1 030 000	AT&T INC 1.800% 18-05/09/2026	EUR	1 075 461	0.44
1 010 000	LOXAM SAS 3.250% 19-14/01/2025	EUR	918 997	0.37	386 000	AT&T INC 1.800% 19-14/09/2039	EUR	361 004	0.15
1 100 000	ORANGE 0.000% 19-04/09/2026	EUR	1 070 356	0.44	575 000	CATALANT PHARMA 2.375% 20-01/03/2028	EUR	544 410	0.22
400 000	ORANGE 1.000% 16-12/05/2025	EUR	411 683	0.17	1 030 000	EURONET WORLDWID 1.375% 19-22/05/2026	EUR	966 297	0.39
400 000	PERNOD RICARD SA 1.125% 20-07/04/2025	EUR	412 680	0.17	1 400 000	FORD MOTOR CO 8.500% 20-21/04/2023	USD	1 318 168	0.54
700 000	PEUGEOT 2.750% 20-15/05/2026	EUR	710 747	0.29	1 100 000	FORD MOTOR CRED 2.330% 19-25/11/2025	EUR	965 570	0.39
1 038 000	PSA BANQUE FRANCE 0.625% 17-10/10/2022	EUR	1 017 669	0.41	1 417 000	GEN MOTORS FIN 0.200% 19-02/09/2022	EUR	1 358 983	0.55
875 000	RCI BANQUE 0.500% 16-15/09/2023	EUR	845 263	0.34	554 000	GENERAL MILLS IN 0.450% 20-15/01/2026	EUR	544 991	0.22
440 000	RCI BANQUE 2.000% 19-11/07/2024	EUR	442 727	0.18	750 000	GOLDMAN SACHS GP 0.875% 20-21/01/2030	EUR	732 748	0.30
500 000	RENAULT 1.125% 19-04/10/2027	EUR	428 516	0.17	272 000	HARLEY-DAVIDSON 0.900% 19-19/11/2024	EUR	254 824	0.10
1 100 000	SANEF 1.875% 15-16/03/2026	EUR	1 131 097	0.46	916 000	IBM CORP 1.200% 20-11/02/2040	EUR	874 010	0.36
400 000	SEB SA 1.375% 20-16/06/2025	EUR	400 385	0.16	989 000	IBM CORP 1.750% 19-31/01/2031	EUR	1 076 401	0.44
400 000	SOCIETE GENERALE 0.500% 17-13/01/2023	EUR	396 954	0.16	656 000	JOHNSON CONTROLS 1.000% 17-15/09/2023	EUR	662 436	0.27
900 000	SUEZ 1.250% 20-14/05/2035	EUR	911 090	0.37	1 300 000	MANPOWERGROUP 1.875% 15-11/09/2022	EUR	1 331 926	0.54
1 100 000	TELEPERFORMANCE 1.500% 17-03/04/2024	EUR	1 112 679	0.45	1 100 000	MMS USA FIN INC 0.625% 19-13/06/2025	EUR	1 050 012	0.43
600 000	TOTAL CAP INTL 1.491% 20-08/04/2027	EUR	638 315	0.26	900 000	MMS USA FIN INC 1.250% 19-13/06/2028	EUR	854 640	0.35
1 300 000	UMG GROUPE VYV 1.625% 19-02/07/2029	EUR	1 310 346	0.53	1 150 000	NETFLIX INC 3.875% 19-15/11/2029	EUR	1 204 561	0.49
500 000	VEOLIA ENVRNMT 0.800% 20-15/01/2032	EUR	498 988	0.20	1 060 000	PARKER-HANNIFIN 1.125% 17-01/03/2025	EUR	1 064 346	0.43
1 100 000	VIVENDI SA 0.875% 17-18/09/2024	EUR	1 113 086	0.45	1 000 000	STANDARD INDS IN 2.250% 19-21/11/2026	EUR	937 083	0.38

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Euro Corporate Bond Opportunities

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 000 000	VERIZON COMM INC 1.250% 19-08/04/2030	EUR	1 030 640	0.42	600 000	VIER GAS TRANSP0 0.125% 19-10/09/2029	EUR	579 696	0.24
935 000	VERIZON COMM INC 1.300% 20-18/05/2033	EUR	949 154	0.39	378 000	VOLKSWAGEN FIN 2.500% 20-06/04/2023	EUR	391 253	0.16
215 000	VF CORP 0.250% 20-25/02/2028	EUR	202 845	0.08	1 310 000	VOLKSWAGEN LEAS 1.375% 17-20/01/2025	EUR	1 310 128	0.53
991 000	WELLS FARGO CO 0.625% 20-14/08/2030	EUR	934 131	0.38		<i>Italy</i>		<i>14 311 723</i>	<i>5.83</i>
556 000	ZIMMER BIOMET 1.164% 19-15/11/2027	EUR	541 640	0.22	600 000	ASSICURAZIONI GENERALI 4.125% 14-04/05/2026	EUR	654 612	0.27
	<i>Spain</i>		<i>18 033 514</i>	<i>7.35</i>	1 935 000	BANCO BPM SPA 1.750% 19-28/01/2025	EUR	1 910 967	0.79
1 300 000	ACS ACTIVIDADES 1.375% 20-17/06/2025	EUR	1 294 351	0.53	1 030 000	ENI S.P.A. 0.625% 16-19/09/2024	EUR	1 035 569	0.42
900 000	AMADEUS IT GROUP SA 0.875% 18-18/09/2023	EUR	885 434	0.36	480 000	ENI SPA 1.250% 20-18/05/2026	EUR	495 568	0.20
400 000	BANCO SABADELL 0.875% 19-22/07/2025	EUR	380 745	0.16	500 000	IGD 2.125% 19-28/11/2024	EUR	418 209	0.17
400 000	BANCO SABADELL 1.125% 19-27/03/2025	EUR	362 704	0.15	530 000	INTESA SANPAOLO 0.750% 19-04/12/2024	EUR	522 378	0.21
900 000	BANCO SANTANDER 0.250% 19-19/06/2024	EUR	897 273	0.37	1 310 000	INTESA SANPAOLO 1.000% 19-19/11/2026	EUR	1 278 918	0.52
1 100 000	BANCO SANTANDER 0.500% 20-04/02/2027	EUR	1 055 369	0.43	1 500 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	1 558 895	0.63
900 000	BANCO SANTANDER 1.375% 17-09/02/2022	EUR	910 180	0.37	1 030 000	IREN SPA 2.750% 15-02/11/2022	EUR	1 084 104	0.44
400 000	BANCO SANTANDER 1.375% 20-05/01/2026	EUR	406 438	0.17	920 000	SNAM SPA 0.875% 16-25/10/2026	EUR	945 745	0.39
900 000	BANKIA 1.125% 19-12/11/2026	EUR	838 016	0.34	800 000	TELECOM ITALIA 2.500% 17-19/07/2023	EUR	812 411	0.33
400 000	CAIXABANK 1.125% 17-12/01/2023	EUR	400 289	0.16	700 000	UNICREDIT SPA 1.800% 20-20/01/2030	EUR	673 391	0.27
1 300 000	CAIXABANK 1.125% 19-27/03/2026	EUR	1 320 722	0.54	1 300 000	UNIONE DI BANCHE 1.000% 19-22/07/2022	EUR	1 295 016	0.53
500 000	CAIXABANK 1.375% 19-19/06/2026	EUR	498 157	0.20	1 670 000	UNIONE DI BANCHE 1.625% 19-21/04/2025	EUR	1 625 940	0.66
600 000	CELLNEX TELECOM 1.000% 20-20/04/2027	EUR	571 895	0.23		<i>United Kingdom</i>		<i>12 420 951</i>	<i>5.07</i>
700 000	CELLNEX TELECOM 1.875% 20-26/06/2029	EUR	689 437	0.28	240 000	AMCOR UK FINANCE 1.125% 20-23/06/2027	EUR	241 783	0.10
400 000	CELLNEX TELECOM 2.875% 20-18/04/2025	EUR	426 272	0.17	1 520 000	BP CAPITAL PLC 0.830% 16-19/09/2024	EUR	1 535 548	0.63
1 030 000	FCC AQUALIA SA 2.629% 17-08/06/2027	EUR	1 071 863	0.44	920 000	BP CAPITAL PLC 1.876% 20-07/04/2024	EUR	965 880	0.39
900 000	MAPFRE 1.625% 16-19/05/2026	EUR	960 124	0.39	437 000	BRITISH TELECOMM 0.500% 19-12/09/2025	EUR	432 909	0.18
600 000	MERLIN PROPETIE 1.875% 19-04/12/2034	EUR	549 070	0.22	496 000	BRITISH TELECOMM 1.125% 19-12/09/2029	EUR	496 575	0.20
600 000	NORTEGAS ENERGIA 2.065% 17-28/09/2027	EUR	634 955	0.26	1 030 000	BRITISH TELECOMM PLC 1.000% 17-21/11/2024	EUR	1 044 545	0.43
900 000	SANTAN CONS FIN 0.375% 19-27/06/2024	EUR	887 716	0.36	1 050 000	FCE BANK PLC 0.869% 17-13/09/2021	EUR	1 009 888	0.41
1 100 000	SANTANDER CONSUMER FIN 0.875% 17-24/01/2022	EUR	1 106 242	0.45	680 000	ITV PLC 1.375% 19-26/09/2026	EUR	653 363	0.27
1 800 000	TELEFONICA EMIS 1.528% 17-17/01/2025	EUR	1 886 262	0.77	1 000 000	JAGUAR LAND ROVR 5.875% 19-15/11/2024	EUR	859 219	0.35
	<i>Germany</i>		<i>16 916 236</i>	<i>6.88</i>	625 000	LLOYDS BANK 0.375% 20-28/01/2025	EUR	615 333	0.25
925 000	ALBEMARLE NH 1.625% 19-25/11/2028	EUR	881 834	0.36	1 350 000	LONDON STOCK EX 0.875% 17-19/09/2024	EUR	1 380 875	0.56
900 000	BERTELSMANN SE 1.125% 16-27/04/2026	EUR	934 537	0.38	1 300 000	ROYAL BANK OF SCOTLAND 0.625% 18-02/03/2022	EUR	1 294 490	0.53
1 500 000	BERTELSMANN SE 1.500% 20-15/05/2030	EUR	1 542 615	0.63	754 000	SSE PLC 1.250% 20-16/04/2025	EUR	776 914	0.32
365 000	CHEPLAPHARM ARZN 3.500% 20-11/02/2027	EUR	353 533	0.14	500 000	VIRGIN MEDIA FIN 3.750% 20-15/07/2030	EUR	488 252	0.20
991 000	COMMERZBANK AG 0.625% 19-28/08/2024	EUR	989 892	0.40	615 000	VODAFONE GROUP 0.900% 19-24/11/2026	EUR	625 377	0.25
335 000	COVESTRO AG 0.875% 20-03/02/2026	EUR	334 000	0.14		<i>Luxembourg</i>		<i>11 478 971</i>	<i>4.67</i>
1 000 000	DAIMLER AG 1.000% 17-15/11/2027	EUR	966 505	0.39	900 000	ALTICE FRANCE 4.000% 20-15/02/2028	EUR	811 125	0.33
645 000	DAIMLER AG 2.625% 20-07/04/2025	EUR	685 752	0.28	700 000	ARD FINANCE SA 5.000% 19-30/06/2027	EUR	671 615	0.27
1 300 000	DEUTSCHE BANK AG 1.625% 20-20/01/2027	EUR	1 282 991	0.52	1 910 000	ARENA LUX FIN 1.875% 20-01/02/2028	EUR	1 736 191	0.71
532 000	FRESENIUS MEDICA 1.000% 20-29/05/2026	EUR	540 313	0.22	400 000	BLACKSTONE PROP 1.750% 19-12/03/2029	EUR	394 828	0.16
632 000	FRESENIUS SE & C 0.750% 20-15/01/2028	EUR	624 605	0.25	1 103 000	CNH IND FIN 1.625% 19-03/07/2029	EUR	1 042 461	0.42
480 000	FRESENIUS SE & C 1.625% 20-08/10/2027	EUR	503 948	0.21	1 235 000	EUROFINS SCIEN 3.750% 20-17/07/2026	EUR	1 294 925	0.53
540 000	HEIDELBERGCEMENT 1.500% 16-07/02/2025	EUR	549 695	0.22	700 000	GRAND CITY PROP 1.700% 20-09/04/2024	EUR	726 493	0.30
600 000	INFINEON TECH 1.125% 20-24/06/2026	EUR	600 724	0.24	1 100 000	GRAND CITY PROPERTIES 1.500% 18-22/02/2027	EUR	1 136 832	0.46
800 000	SCHAEFFLER AG 1.875% 19-26/03/2024	EUR	774 233	0.32	755 000	HEIDELCEMENT FIN 2.500% 20-09/10/2024	EUR	799 821	0.33
1 334 000	STYROLUTION 2.250% 20-16/01/2027	EUR	1 222 516	0.50	660 000	MEDTRONIC GLOBAL 0.375% 19-07/03/2023	EUR	661 059	0.27
1 940 000	TECHEM VERWALTUN 2.000% 20-15/07/2025	EUR	1 847 466	0.75	200 000	MOHAWK CAPITAL 1.750% 20-12/06/2027	EUR	205 574	0.08
					1 037 000	PROLOGIS INTL II 0.875% 19-09/07/2029	EUR	1 041 651	0.42

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Euro Corporate Bond Opportunities

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
175 000	PROLOGIS INTL II 1.625% 20-17/06/2032	EUR	182 078	0.07					
400 000	RICHEMONT INT 0.750% 20-26/05/2028	EUR	410 882	0.17					
400 000	VIVION 3.000% 19-08/08/2024	EUR	363 436	0.15					
	<b>Sweden</b>		<b>7 595 872</b>	<b>3.10</b>					
899 000	ALFA LAVAL TREAS 0.250% 19-25/06/2024	EUR	880 963	0.36					
620 000	BALDER 1.125% 19-29/01/2027	EUR	581 536	0.24					
357 000	BALDER 1.250% 20-28/01/2028	EUR	332 403	0.14					
1 257 000	HEMSO FASTIGHETS 1.000% 16-09/09/2026	EUR	1 238 349	0.50					
1 000 000	MOLNLYCKE HLD 0.875% 19-05/09/2029	EUR	944 648	0.38					
442 000	SCA HYGIENE AB 1.125% 17-27/03/2024	EUR	454 558	0.19					
935 000	SVENSKA HANDELSBANKEN 0.050% 19-03/09/26	EUR	911 912	0.37					
549 000	SWEDBANK AB 0.750% 20-05/05/2025	EUR	560 665	0.23					
1 145 000	TELE2 AB 1.125% 18-15/05/2024	EUR	1 177 762	0.48					
500 000	VOLVO TREAS AB 1.625% 20-26/05/2025	EUR	513 076	0.21					
	<b>Ireland</b>		<b>4 972 882</b>	<b>2.02</b>					
870 000	ARDAGH PKG FIN 2.125% 19-15/08/2026	EUR	834 982	0.34					
825 000	ARDAGH PKG FIN 2.125% 20-15/08/2026	EUR	792 550	0.32					
400 000	CRH FINANCE 1.375% 16-18/10/2028	EUR	420 720	0.17					
831 000	DELL BANK INTERN 1.625% 20-24/06/2024	EUR	835 645	0.34					
750 000	FRESENIUS FIN IR 1.500% 17-30/01/2024	EUR	775 172	0.32					
1 300 000	PARTNERRE IRELAND 1.250% 16-15/09/2026	EUR	1 313 813	0.53					
	<b>Austria</b>		<b>4 076 505</b>	<b>1.65</b>					
1 300 000	BAWAG PSK 0.375% 19-03/09/2027	EUR	1 187 864	0.48					
400 000	ERSTE GROUP 0.375% 19-16/04/2024	EUR	401 533	0.16					
1 120 000	OMV AG 1.000% 19-03/07/2034	EUR	1 091 003	0.44					
1 300 000	TELEKOM FINANZ 1.500% 16-07/12/2026	EUR	1 396 105	0.57					
	<b>Belgium</b>		<b>4 036 949</b>	<b>1.65</b>					
601 000	AB INBEV SA/NV 2.125% 20-02/12/2027	EUR	650 041	0.26					
2 610 000	ANHEUSER - BUSCH INBEV 1.500% 16-17/03/2025	EUR	2 741 280	1.13					
600 000	ELIA SYSTEM OP 1.500% 18-05/09/2028	EUR	645 628	0.26					
	<b>Denmark</b>		<b>3 025 563</b>	<b>1.23</b>					
825 000	CARLSBERG BREW 0.375% 20-30/06/2027	EUR	814 569	0.33					
1 030 000	CARLSBERG BREW 2.500% 14-28/05/2024	EUR	1 110 165	0.45					
500 000	DKT FINANCE 7.000% 18-17/06/2023	EUR	496 918	0.20					
618 000	NYKREDIT 0.625% 19-17/01/2025	EUR	603 911	0.25					
	<b>Japan</b>		<b>1 509 130</b>	<b>0.61</b>					
1 508 000	TAKEDA PHARM 1.000% 20-09/07/2029	EUR	1 509 130	0.61					
	<b>Hong Kong</b>		<b>1 041 351</b>	<b>0.42</b>					
1 030 000	CKH FIN 16 1.250% 16-06/04/2023	EUR	1 041 351	0.42					
	<b>Mexico</b>		<b>739 273</b>	<b>0.30</b>					
335 000	CEMEX SAB 7.375% 20-05/06/2027	USD	300 835	0.12					
500 000	PETROLEOS MEXICA 3.750% 14-16/04/2026	EUR	438 438	0.18					
	<b>Finland</b>		<b>617 328</b>	<b>0.25</b>					
600 000	STORA ENSO OYJ 2.500% 18-21/03/2028	EUR	617 328	0.25					
	<b>Portugal</b>		<b>602 552</b>	<b>0.25</b>					
600 000	GALP ENERGIA 2.000% 20-15/01/2026	EUR	602 552	0.25					
	<b>Cyprus</b>		<b>597 108</b>	<b>0.24</b>					
600 000	AROUNDTOWN SA 1.450% 19-09/07/2028	EUR	597 108	0.24					
	<b>Romania</b>		<b>575 625</b>	<b>0.23</b>					
600 000	RCS & RDS SA 2.500% 20-05/02/2025	EUR	575 625	0.23					
	<b>Floating rate bonds</b>		<b>56 648 825</b>	<b>23.09</b>					
	<b>The Netherlands</b>		<b>11 379 476</b>	<b>4.65</b>					
800 000	ABN AMRO BANK NV 15-29/12/2049 FRN	EUR	796 439	0.32					
300 000	ABN AMRO BANK NV 20-31/12/2060 FRN	EUR	291 275	0.12					
650 000	ACHMEA BV 15-29/12/2049 FRN	EUR	676 492	0.28					
600 000	COOPERATIEVE RAB 19-31/12/2059 FRN	EUR	549 969	0.22					
800 000	COOPERATIEVE RAB 20-05/05/2028 FRN	EUR	810 445	0.33					
1 300 000	FERROVIAL NL 17-31/12/2049 FRN	EUR	1 216 482	0.50					
900 000	ING GROEP NV 19-13/11/2030 FRN	EUR	867 096	0.35					
600 000	ING GROEP NV 20-26/05/2031 FRN	EUR	613 940	0.25					
600 000	NATURGY ENERGY GROUP F 15-29/12/2049 FRN	EUR	601 947	0.25					
1 000 000	TELEFONICA EUROP 16-31/12/2049 FRN	EUR	1 001 409	0.41					
1 100 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	1 071 043	0.44					
1 100 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	1 097 703	0.45					
900 000	TELEFONICA EUROP 20-31/12/2060 FRN	EUR	849 320	0.35					
900 000	VOLKSWAGEN INTERNATION FN 14-29/03/2049 FRN	EUR	935 916	0.38					
	<b>France</b>		<b>9 588 728</b>	<b>3.91</b>					
700 000	AXA SA 14-20/05/2049 FRN	EUR	761 212	0.31					
700 000	BNP PARIBAS 14-20/03/2026 FRN	EUR	705 406	0.29					
600 000	BNP PARIBAS 19-04/06/2026 FRN	EUR	591 788	0.24					
500 000	BNP PARIBAS 20-17/04/2029 FRN	EUR	504 620	0.21					
900 000	CNP ASSURANCES 20-30/06/2051 FRN	EUR	892 000	0.36					
600 000	CRD MUTUEL ARKEA 20-11/06/2029 FRN	EUR	598 087	0.24					
600 000	CRED AGRICOLE SA 20-05/06/2030 FRN	EUR	602 555	0.25					
500 000	CRED AGRICOLE SA 20-22/04/2026 FRN	EUR	504 149	0.21					
500 000	CREDIT AGRICOLE ASSURANCES 14-31/10/2049 FRN	EUR	546 264	0.22					
500 000	CREDIT AGRICOLE ASSURANCES 15-29/01/2049 FRN	EUR	535 899	0.22					
600 000	CREDIT LOGEMENT 17-28/11/2029 FRN	EUR	601 450	0.24					
600 000	LA MONDIALE 19-31/12/2059 FRN	EUR	585 554	0.24					
900 000	SOGECAP SA 14-29/12/2049 FRN	EUR	948 048	0.39					
600 000	TOTAL SA 15-29/12/2049 FRN	EUR	612 057	0.25					
590 000	TOTAL SA 16-29/12/2049 FRN	EUR	599 639	0.24					
	<b>United Kingdom</b>		<b>7 541 179</b>	<b>3.05</b>					
400 000	AVIVA PLC 14-03/07/2044 FRN	EUR	427 420	0.17					
1 253 000	BARCLAYS PLC 19-09/06/2025 FRN	EUR	1 224 380	0.50					
916 000	BP CAPITAL PLC 20-22/06/2169 FRN	EUR	919 536	0.37					
1 510 000	BRITISH TELECOMM 20-18/08/2080 FRN	EUR	1 386 346	0.56					
600 000	NATIONWIDE BLDG 18-08/03/2026 FRN	EUR	621 041	0.25					
1 614 000	ROYAL BK SCOTLND 19-15/11/2025 FRN	EUR	1 580 918	0.64					
792 000	SSE PLC 20-31/12/2060 FRN	EUR	793 053	0.32					
580 000	STANDARD CHART 20-09/09/2030 FRN	EUR	588 485	0.24					
	<b>United States of America</b>		<b>5 649 737</b>	<b>2.31</b>					
600 000	AT&T INC 20-31/12/2060 FRN	EUR	567 687	0.23					
1 506 000	BANK OF AMER CRP 19-09/05/2026 FRN	EUR	1 514 498	0.62					
600 000	CITIGROUP INC 18-24/07/2026 FRN	EUR	620 009	0.25					
545 000	CITIGROUP INC 19-08/10/2027 FRN	EUR	529 637	0.22					

# BNP PARIBAS FUNDS SICAV Euro Corporate Bond Opportunities

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
700 000	CITIGROUP INC 20-06/07/2026 FRN	EUR	715 100	0.29
931 000	JPMORGAN CHASE 19-11/03/2027 FRN	EUR	950 543	0.39
752 000	MORGAN STANLEY 19- 26/07/2024 FRN	EUR	752 263	0.31
	<i>Italy</i>		<i>5 345 305</i>	<i>2.18</i>
1 130 000	INTESA SANPAOLO 20-31/12/2060 FRN	EUR	907 595	0.37
500 000	INTESA SANPAOLO 20-31/12/2060 FRN	EUR	401 825	0.16
900 000	UNICREDIT S.P.A. 16-29/12/2049 FRN	EUR	955 136	0.39
1 200 000	UNICREDIT SPA 20-16/06/2026 FRN	EUR	1 193 870	0.49
940 000	UNICREDIT SPA 20-20/01/2026 FRN	EUR	900 016	0.37
1 335 000	UNICREDIT SPA 20-31/12/2060 FRN	EUR	986 863	0.40
	<i>Germany</i>		<i>3 952 442</i>	<i>1.61</i>
700 000	ALLIANZ SE 20-08/07/2050 FRN	EUR	709 337	0.29
400 000	COMMERZBANK AG 20- 05/12/2030 FRN	EUR	401 409	0.16
400 000	COMMERZBANK AG 20- 31/12/2060 FRN	EUR	380 998	0.16
218 000	DEUTSCHE BANK AG 20- 10/06/2026 FRN	EUR	221 189	0.09
300 000	DEUTSCHE BOERSE 20- 16/06/2047 FRN	EUR	299 015	0.12
927 000	ENERGIE BADEN-WU 16- 05/04/2077 FRN	EUR	952 000	0.39
900 000	MUENCHENER RUECKVERSICHERUNG 12- 26/05/2042 FRN	EUR	988 494	0.40
	<i>Spain</i>		<i>3 480 699</i>	<i>1.42</i>
400 000	BANCO BILBAO VIZ 20- 16/01/2030 FRN	EUR	375 275	0.15
800 000	BANCO BILBAO VIZCAYA ARGENTARIA 16-29/12/2049 FRN	EUR	826 000	0.34
600 000	BANCO SABADELL 20-29/06/2023 FRN	EUR	603 430	0.25
800 000	BANCO SANTANDER 20- 31/12/2060 FRN	EUR	722 012	0.29
1 100 000	IBERCAJA 20-23/07/2030 FRN	EUR	953 982	0.39
	<i>Austria</i>		<i>2 269 708</i>	<i>0.93</i>
600 000	BAWAG GROUP AG 19-26/03/2029 FRN	EUR	583 399	0.24
800 000	ERSTE GROUP 20-31/12/2060 FRN	EUR	675 998	0.28
1 000 000	RAIFFEISEN BK IN 20-18/06/2032 FRN	EUR	1 010 311	0.41
	<i>Switzerland</i>		<i>2 061 055</i>	<i>0.84</i>
833 000	CREDIT SUISSE 19-24/06/2027 FRN	EUR	831 604	0.34
540 000	CREDIT SUISSE 20-14/01/2028 FRN	EUR	524 120	0.21
719 000	UBS GROUP 20-29/01/2026 FRN	EUR	705 331	0.29
	<i>Ireland</i>		<i>1 545 720</i>	<i>0.63</i>
200 000	AIB GROUP PLC 20-31/12/2060 FRN	EUR	198 628	0.08
1 355 000	ZURICH FINANCE 20-17/09/2050 FRN	EUR	1 347 092	0.55
	<i>Finland</i>		<i>1 286 860</i>	<i>0.52</i>
1 291 000	OP CORPORATE BK 20-09/06/2030 FRN	EUR	1 286 860	0.52
	<i>Luxembourg</i>		<i>1 004 337</i>	<i>0.41</i>
900 000	HANNOVER FINANCE 12- 30/06/2043 FRN	EUR	1 004 337	0.41
	<i>Sweden</i>		<i>605 377</i>	<i>0.25</i>
643 000	TELIA CO AB 20-11/05/2081 FRN	EUR	605 377	0.25
	<i>Cyprus</i>		<i>564 237</i>	<i>0.23</i>
600 000	AROUNDTOWN SA 19-12/01/2168 FRN	EUR	564 237	0.23
	<i>Portugal</i>		<i>373 965</i>	<i>0.15</i>
400 000	EDP SA 20-20/07/2080 FRN	EUR	373 965	0.15
	Shares/Units in investment funds		3 016 598	1.24
	<i>Luxembourg</i>		<i>3 016 598</i>	<i>1.24</i>
27 052.25	BNP PARIBAS FUNDS EURO HIGH YIELD SHT DURATION BD XCA	EUR	3 016 598	1.24
	<b>Total securities portfolio</b>		<b>246 534 744</b>	<b>100.38</b>



# BNP PARIBAS FUNDS SICAV Euro Covered Bond

## Securities portfolio at 30/06/2020

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									
<b>Bonds</b>			<b>103 231 202</b>	<b>94.36</b>					
<i>France</i>					<i>The Netherlands</i>				
1 300 000	ARKEA HL 0.125% 19-12/07/2029	EUR	1 327 289	1.21	200 000	ABN AMRO BANK NV 1.125% 17-12/01/2032	EUR	227 065	0.21
1 700 000	AXA HOME LOAN 0.050% 19-05/07/2027	EUR	1 731 165	1.58	800 000	ABN AMRO BANK NV 1.125% 19-23/04/2039	EUR	951 618	0.87
300 000	BPCE SFH 0.125% 20-31/03/2025	EUR	306 089	0.28	1 000 000	ABN AMRO BANK NV 1.250% 18-10/01/2033	EUR	1 157 963	1.06
600 000	BPCE SFH 0.375% 16-10/02/2023	EUR	611 118	0.56	1 100 000	ABN AMRO BANK NV 1.500% 15-30/09/2030	EUR	1 283 140	1.17
200 000	BPCE SFH 0.500% 15-11/10/2022	EUR	203 782	0.19	500 000	ABN AMRO BANK NV 2.375% 14-23/01/2024	EUR	548 522	0.50
500 000	BPCE SFH 0.750% 18-02/09/2025	EUR	526 725	0.48	1 100 000	COOPERATIEVE RAB 0.010% 20-02/07/2030	EUR	1 111 404	1.02
1 600 000	BPCE SFH 4.000% 11-23/03/2022	EUR	1 719 462	1.57	1 800 000	COOPERATIEVE RAB 0.250% 17-31/05/2024	EUR	1 844 795	1.69
700 000	CAISSE FR DE FIN 0.010% 20-07/05/2025	EUR	709 842	0.65	1 200 000	COOPERATIEVE RAB 0.875% 18-08/02/2028	EUR	1 300 071	1.19
1 100 000	CAISSE FR DE FIN 0.010% 20-24/06/2030	EUR	1 111 252	1.02	2 200 000	ING BANK NV 1.875% 13-22/05/2023	EUR	2 340 870	2.13
500 000	CAISSE FR DE FINANCEMENT 0.375% 16-23/06/2025	EUR	516 112	0.47	<i>Italy</i>				
700 000	CAISSE FR DE FINANCEMENT 0.625% 16-13/04/2026	EUR	735 485	0.67	600 000	CASS RISP PARMA 0.875% 14-31/01/2022	EUR	609 447	0.56
1 100 000	CAISSE FR DE FINANCEMENT 0.750% 17-11/01/2027	EUR	1 170 195	1.07	1 100 000	CASS RISP PARMA 0.875% 15-16/06/2023	EUR	1 134 934	1.04
300 000	CAISSE FR DE FINANCEMENT 3.000% 13-02/10/2028	EUR	378 899	0.35	1 300 000	CREDIT AGRICOLE 1.125% 17-21/03/2025	EUR	1 381 089	1.26
200 000	CAISSE REFIN L HAB 4.000% 11-10/01/2022	EUR	213 268	0.19	1 300 000	CREDITO EMILIANO 0.875% 14-05/11/2021	EUR	1 316 108	1.20
1 800 000	CAISSE REFIN L HAB 4.000% 12-17/06/2022	EUR	1 953 875	1.79	500 000	CREDITO EMILIANO 1.125% 19-17/01/2024	EUR	520 835	0.48
700 000	CAISSE REFIN L HAB 4.300% 11-24/02/2023	EUR	786 466	0.72	1 700 000	INTESA SANPAOLO 1.125% 18-14/07/2025	EUR	1 812 409	1.66
3 000 000	CIE FIN FONCIER 0.010% 19-10/11/2027	EUR	3 042 244	2.77	1 300 000	INTESA SANPAOLO 3.625% 12-05/12/2022	EUR	1 420 701	1.30
100 000	CIE FINANCEMENT FONCIER 0.375% 15-29/10/2020	EUR	100 225	0.09	<i>Germany</i>				
100 000	CM - CIC COVERED B 3.125% 10-09/09/2020	EUR	100 660	0.09	700 000	LANDBK HESSEN - TH 0.000% 17-12/01/2022	EUR	703 596	0.64
1 300 000	CREDIT AG HOME L 0.010% 20-03/11/2031	EUR	1 305 272	1.19	1 300 000	LANDBK HESSEN-TH 0.000% 19-03/07/2024	EUR	1 316 456	1.20
1 500 000	CREDIT AGRICOLE HOME 0.375% 16-24/03/2023	EUR	1 528 631	1.40	685 000	LB BADEN-WUERT 0.010% 20-17/06/2026	EUR	697 731	0.64
750 000	CREDIT AGRICOLE HOME L 0.625% 15-11/09/2023	EUR	772 787	0.71	1 594 000	UNICREDIT 0.010% 20-24/06/2030	EUR	1 606 972	1.47
200 000	CREDIT AGRICOLE HOME L 0.875% 18-11/08/2028	EUR	217 009	0.20	1 300 000	UNICREDIT 0.250% 20-15/01/2032	EUR	1 344 315	1.23
600 000	CREDIT MUTUEL - CIC 0.375% 16-12/09/2022	EUR	609 172	0.56	<i>Australia</i>				
1 000 000	CREDIT MUTUEL - CIC 0.625% 17-10/02/2025	EUR	1 042 324	0.95	625 000	NATIONAL AUSTRALIA BANK 0.250% 17-28/03/2022	EUR	630 969	0.58
1 000 000	CREDIT MUTUEL - CIC 1.000% 18-30/04/2028	EUR	1 091 123	1.00	600 000	NATL AUSTRALIABK 0.750% 19-30/01/2026	EUR	627 675	0.57
1 500 000	CREDIT MUTUEL ARKEA 4.500% 11-13/04/2021	EUR	1 556 193	1.42	1 100 000	WESTPAC BANKING 0.750% 15-22/07/2021	EUR	1 112 254	1.02
500 000	CSSE REFIN LHAB 0.010% 19-08/10/2029	EUR	505 638	0.46	3 000 000	WESTPAC BANKING 1.500% 14-24/03/2021	EUR	3 039 100	2.77
1 300 000	HSBC SFH 0.500% 18-17/04/2025	EUR	1 346 423	1.23	<i>Canada</i>				
700 000	HSBC SFH 1.875% 13-28/10/2020	EUR	705 291	0.64	536 000	BANK NOVA SCOTIA 0.010% 20-14/01/2027	EUR	542 502	0.50
1 200 000	LA BANQUE POST H 0.010% 19-22/10/2029	EUR	1 213 523	1.11	681 000	CAISS DESJARDINS 0.050% 19-26/11/2027	EUR	688 344	0.63
2 100 000	LA BANQUE POSTALE 2.375% 14-15/01/2024	EUR	2 301 330	2.09	1 051 000	ROYAL BANK OF CANADA 0.250% 18-28/06/2023	EUR	1 068 374	0.98
1 200 000	SOCIETE GENERALE 0.250% 18-11/09/2023	EUR	1 222 497	1.12	720 000	ROYAL BANK OF CANADA 0.250% 19-29/01/2024	EUR	732 816	0.67
1 000 000	SOCIETE GENERALE 0.500% 18-28/01/2026	EUR	1 043 681	0.95	600 000	ROYAL BK CANADA 0.050% 19-19/06/2026	EUR	609 316	0.56
800 000	SOCIETE GENERALE 0.750% 19-29/01/2027	EUR	853 031	0.78	1 000 000	TORONTO DOMINION BANK 0.375% 16-27/04/2023	EUR	1 018 322	0.93
<i>Spain</i>									
400 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.625% 16-18/03/2023	EUR	409 339	0.37					
700 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.875% 13-30/01/2023	EUR	774 886	0.71					
1 100 000	BANCO BILBAO VIZCAYA ARGENTARIA 4.000% 05-25/02/2025	EUR	1 318 662	1.21					
500 000	BANCO SANTANDER 0.010% 20-27/02/2025	EUR	504 826	0.46					
700 000	BANCO SANTANDER 0.100% 20-27/02/2032	EUR	707 611	0.65					
800 000	BANCO SANTANDER 0.875% 19-09/05/2031	EUR	880 743	0.81					

# BNP PARIBAS FUNDS SICAV Euro Covered Bond

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Belgium</i>				
1 500 000	BNP PARIBAS FORTIS SA 0.500% 17-23/09/2024	EUR	1 550 127	1.42
300 000	BNP PARIBAS FORTIS SA 0.625% 18-04/10/2025	EUR	314 097	0.29
500 000	ING BELGIUM SA 0.500% 15-01/10/2021	EUR	505 139	0.46
1 200 000	ING BELGIUM SA 0.625% 18-30/05/2025	EUR	1 253 762	1.15
300 000	KBC BANK NV 0.375% 16-01/09/2022	EUR	304 677	0.28
<i>Finland</i>				
600 000	NORDEA BANK FINLAND 0.625% 15-17/03/2027	EUR	634 737	0.58
1 200 000	NORDEA BANK FINLAND 0.625% 15-19/10/2022	EUR	1 227 334	1.12
900 000	NORDEA MORTGAGE 0.025% 17-24/01/2022	EUR	905 950	0.83
1 130 000	OP CORPORATE BANK 0.250% 16-11/05/2023	EUR	1 150 607	1.05
<i>United Kingdom</i>				
600 000	ABBEY NATIONAL TREASURY 0.250% 15-21/04/2022	EUR	604 860	0.55
1 300 000	LLOYDS BANK PLC 0.125% 19-18/06/2026	EUR	1 322 803	1.21
500 000	LLOYDS BANK PLC 0.625% 15-14/09/2022	EUR	510 346	0.47
500 000	SANTANDER UK PLC 0.050% 20-12/01/2027	EUR	504 796	0.46
180 000	YORKSHIRE BLD SOC 0.375% 17-11/04/2023	EUR	182 636	0.17
<i>Portugal</i>				
1 600 000	BANCO COMMERCIAL PORTUGUES 0.750% 17-31/05/2022	EUR	1 625 280	1.49
900 000	BANCO SANTANDER TOTTA 0.875% 17-25/04/2024	EUR	939 953	0.86
500 000	BANCO SANTANDER TOTTA 1.250% 17-26/09/2027	EUR	551 237	0.50
<i>Norway</i>				
963 000	DNB BOLIGKREDITT 0.375% 18-14/11/2023	EUR	984 629	0.90
1 096 000	DNB BOLIGKREDITT 0.625% 18-19/06/2025	EUR	1 145 074	1.05
<i>South Korea</i>				
1 100 000	KHFC 0.010% 20-07/07/2025	EUR	1 099 923	1.01
<i>Sweden</i>				
1 000 000	SWEDBANK HYPOTEK 0.400% 17-08/05/2024	EUR	1 025 991	0.94
<i>Ireland</i>				
300 000	BANK IRELAND MTGE 0.375% 15-07/05/2022	EUR	303 583	0.28
<b>Total securities portfolio</b>			<b>103 231 202</b>	<b>94.36</b>

# BNP PARIBAS FUNDS SICAV Euro Defensive Equity

## Securities portfolio at 30/06/2020

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									
	<b>Shares</b>		<b>36 333 871</b>	<b>82.68</b>					
	<i>Germany</i>		<i>10 155 814</i>	<i>23.12</i>				<i>3 242 142</i>	<i>7.37</i>
2 263	ADIDAS AG	EUR	528 637	1.20	11 113	RANDSTAD HOLDING NV	EUR	440 742	1.00
3 173	ALLIANZ SE - REG	EUR	576 724	1.31	9 726	VOPAK	EUR	457 900	1.04
5 673	BEIERSDORF AG	EUR	573 540	1.31	7 922	WOLTERS KLUWER	EUR	550 737	1.25
3 618	DEUTSCHE BOERSE AG	EUR	582 679	1.33		<i>Spain</i>			
18 566	DEUTSCHE POST AG - REG	EUR	604 324	1.39	22 363	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS	EUR	501 826	1.14
37 234	DEUTSCHE TELEKOM AG - REG	EUR	556 462	1.27	24 344	ENAGAS SA	EUR	529 482	1.20
7 449	DEUTSCHE WOHNEN AG - BR	EUR	297 588	0.68	21 762	FERROVIAL SA	EUR	515 759	1.17
12 532	FRESENIUS SE & CO KGAA	EUR	552 912	1.26	42 027	IBERDROLA SA	EUR	433 719	0.99
3 619	HANNOVER RUECK SE	EUR	555 155	1.26	158 963	MAPFRE SA	EUR	251 797	0.57
3 199	HENKEL AG & CO KGAA VORZUG	EUR	265 133	0.60	29 661	RED ELECTRICA CORPORACION SA	EUR	492 521	1.12
10 019	LANXESS AG	EUR	470 492	1.07	121 742	TELEFONICA SA	EUR	517 038	1.18
4 750	LEG IMMOBILIEN AG	EUR	536 750	1.22		<i>Finland</i>		<i>2 210 803</i>	<i>5.03</i>
4 467	MERCK KGAA	EUR	461 441	1.05	9 994	ELISA OYJ	EUR	541 075	1.23
24 516	METRO AG	EUR	206 327	0.47	13 111	FORTUM OYJ	EUR	221 641	0.50
2 523	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	583 822	1.33	11 972	ORION OYJ - B	EUR	515 514	1.17
4 623	PUMA SE	EUR	318 155	0.72	42 811	STORA ENSO OYJ - R	EUR	455 081	1.04
4 706	SAP SE	EUR	585 050	1.33	18 565	UPM-KYMMENE OYJ	EUR	477 492	1.09
1 458	SARTORIUS AG - VORZUG	EUR	426 611	0.97		<i>Belgium</i>		<i>1 614 972</i>	<i>3.69</i>
11 942	SIEMENS HEALTHINEERS AG	EUR	509 326	1.16	6 869	COLRUYT SA	EUR	336 375	0.77
5 574	SYMRISE AG	EUR	576 909	1.31	25 079	PROXIMUS	EUR	454 933	1.04
147 612	TELEFONICA DEUTSCHLAND HOLDING	EUR	387 777	0.88	5 169	TELENET GROUP HOLDING NV	EUR	189 392	0.43
	<i>France</i>		<i>9 537 254</i>	<i>21.69</i>	6 152	UCB SA	EUR	634 272	1.45
2 882	AMUNDI SA	EUR	200 875	0.46		<i>Italy</i>		<i>1 378 999</i>	<i>3.14</i>
6 540	ARKEMA	EUR	556 816	1.27	38 512	ASSICURAZIONI GENERALI	EUR	518 757	1.18
7 715	ATOS SE	EUR	585 569	1.33	35 548	ATLANTIA S.P.A.	EUR	508 336	1.16
31 615	AXA SA	EUR	588 418	1.34	10 338	MONCLER SPA	EUR	351 906	0.80
4 034	BIOMERIEUX	EUR	493 358	1.12		<i>Austria</i>		<i>742 131</i>	<i>1.69</i>
33 360	CARREFOUR SA	EUR	458 867	1.04	16 700	OMV AG	EUR	496 992	1.13
8 784	DANONE	EUR	540 743	1.23	6 150	VERBUND AG	EUR	245 139	0.56
2 557	DASSAULT SYSTEMES SA	EUR	392 755	0.89		<i>United Kingdom</i>		<i>553 014</i>	<i>1.26</i>
4 551	ESSILORLUXOTTICA	EUR	519 952	1.18	11 704	UNILEVER NV	EUR	553 014	1.26
3 976	IPSEN	EUR	300 784	0.68		<i>Portugal</i>		<i>550 073</i>	<i>1.25</i>
8 206	LEGRAND SA	EUR	554 890	1.26	35 295	JERONIMO MARTINS	EUR	550 073	1.25
2 089	LOREAL	EUR	596 827	1.36		<b>Warrants, Rights</b>		<b>52 368</b>	<b>0.12</b>
1 418	LVMH	EUR	553 729	1.26	22 363	ACS ACTIVIDADES DE CONST RTS 07/07/2020	EUR	31 051	0.07
49 696	ORANGE	EUR	529 014	1.20	121 742	TELEFONICA SA RTS 01/07/2020	EUR	21 317	0.05
5 162	PUBLICIS GROUPE	EUR	148 717	0.34		<b>Total securities portfolio</b>		<b>36 386 239</b>	<b>82.80</b>
6 144	SANOVI AVENTIS	EUR	556 954	1.27					
1 940	SEB SA	EUR	285 374	0.65					
2 462	SODEXO SA	EUR	148 212	0.34					
31 831	SUEZ	EUR	332 156	0.76					
7 941	TOTAL SA	EUR	269 795	0.61					
17 255	VALEO SA	EUR	403 077	0.92					
6 346	VINCI SA	EUR	520 372	1.18					
	<i>The Netherlands</i>		<i>6 348 669</i>	<i>14.44</i>					
210 355	AEGON NV	EUR	558 072	1.27					
4 641	AKZO NOBEL N.V.	EUR	370 073	0.84					
1 839	ASML HOLDING NV	EUR	601 170	1.37					
3 578	FERRARI NV	EUR	543 319	1.24					
23 724	KONINKLIJKE AHOLD DELHAIZE NV	EUR	575 544	1.31					
4 674	KONINKLIJKE DSM NV	EUR	575 837	1.31					
240 804	KONINKLIJKE KPN NV	EUR	568 297	1.29					
13 341	KONINKLIJKE PHILIPS NV	EUR	553 918	1.26					
18 497	NN GROUP NV - W/I	EUR	553 060	1.26					



# BNP PARIBAS FUNDS SICAV Euro Equity

## Securities portfolio at 30/06/2020

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				
<b>Shares</b>			<b>1 466 195 316</b>	<b>99.46</b>
<i>Germany</i>				
238 031	DEUTSCHE BOERSE AG	EUR	38 334 893	2.60
4 407 231	DEUTSCHE TELEKOM AG - REG	EUR	65 866 067	4.47
5 572 083	E.ON SE	EUR	55 804 411	3.79
521 586	FRESENIUS MEDICAL CARE AG	EUR	39 797 012	2.70
2 361 227	INFINEON TECHNOLOGIES AG	EUR	49 290 614	3.34
749 260	SAP SE	EUR	93 148 002	6.32
632 876	SIEMENS AG - REG	EUR	66 300 090	4.50
449 348	SYMRISE AG	EUR	46 507 518	3.15
<i>France</i>				
411 877	AIR LIQUIDE SA	EUR	52 885 007	3.59
515 375	ESSILORLUXOTTICA	EUR	58 881 594	3.99
214 908	LVMH	EUR	83 921 574	5.69
457 290	MICHELIN (CGDE)	EUR	42 226 159	2.86
252 922	PERNOD RICARD SA	EUR	35 421 726	2.40
816 291	SANOFI AVENTIS	EUR	73 996 779	5.02
615 935	SCHNEIDER ELECTRIC SE	EUR	60 903 653	4.13
1 527 455	VIVENDI	EUR	34 887 072	2.37
<i>The Netherlands</i>				
217 172	ASML HOLDING NV	EUR	70 993 527	4.82
410 693	KONINKLIJKE DSM NV	EUR	50 597 378	3.43
883 837	PROSUS NV	EUR	73 128 673	4.96
<i>Finland</i>				
1 300 262	NESTE OYJ	EUR	45 262 120	3.07
3 193 178	NORDEA BANK ABP	EUR	19 631 658	1.33
1 251 058	SAMPO OYJ - A	EUR	38 307 396	2.60
<i>Spain</i>				
486 847	AMADEUS IT GROUP SA	EUR	22 579 964	1.53
16 259 209	BANCO SANTANDER SA	EUR	35 355 650	2.40
1 183 287	GRIFOLS SA	EUR	31 984 248	2.17
94 157	GRIFOLS SA - B	EUR	1 540 409	0.10
<i>United Kingdom</i>				
254 700	LINDE PLC	EUR	47 934 540	3.25
<i>Ireland</i>				
1 525 662	CRH PLC	EUR	46 532 691	3.16
<i>Portugal</i>				
2 512 420	JERONIMO MARTINS	EUR	39 156 066	2.66
<i>Belgium</i>				
819 316	ANHEUSER - BUSCH INBEV SA/NV	EUR	35 939 296	2.44
<i>Luxembourg</i>				
1 579 598	TENARIS SA	EUR	9 079 529	0.62
Shares/Units in investment funds			6 603 146	0.45
<i>Luxembourg</i>				
54 917.89	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP	EUR	6 603 146	0.45
<b>Total securities portfolio</b>			<b>1 472 798 462</b>	<b>99.91</b>

# BNP PARIBAS FUNDS SICAV Euro Government Bond

## Securities portfolio at 30/06/2020

*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									
<b>Bonds</b>									
					<i>France</i>				
					<i>Italy</i>				
					<i>Spain</i>				
					<i>Germany</i>				
2 788 000	ACQUIRENTE UNI 2.800% 19-20/02/2026	EUR	2 969 257	0.23	3 035 000	SPANISH GOVT 3.450% 16-30/07/2066	EUR	4 992 855	0.38
13 465 000	ITALY BTPS 0.350% 19-01/02/2025	EUR	13 319 174	1.02	8 000 000	SPANISH GOVT 5.400% 13-31/01/2023	EUR	9 190 080	0.70
8 993 880	ITALY BTPS 0.500% 1/L 15-20/04/2023	EUR	8 989 125	0.69	8 000 000	SPANISH GOVT 5.500% 11-30/04/2021	EUR	8 395 520	0.64
7 000 000	ITALY BTPS 0.650% 16-15/10/2023	EUR	7 082 670	0.54	<i>France</i>				
13 372 860	ITALY BTPS 0.650% 19-28/10/2027	EUR	13 045 554	1.00					
10 000 000	ITALY BTPS 1.450% 18-15/05/2025	EUR	10 375 400	0.79	220 749 952 16.88				
2 382 000	ITALY BTPS 1.450% 20-01/03/2036	EUR	2 308 825	0.18	3 400 000	CAISSE CENT IMMO 0.000% 19-22/01/2023	EUR	3 425 948	0.26
8 000 000	ITALY BTPS 1.650% 15-01/03/2032	EUR	8 219 200	0.63	11 300 000	CAISSE CENT IMMO 0.125% 18-26/10/2022	EUR	11 413 198	0.87
8 400 000	ITALY BTPS 1.650% 20-01/12/2030	EUR	8 669 472	0.66	5 100 000	DEXIA CRED LOCAL 0.000% 19-29/05/2024	EUR	5 145 780	0.39
3 000 000	ITALY BTPS 1.850% 17-15/05/2024	EUR	3 160 080	0.24	2 500 000	DEXIA CRED LOCAL 0.010% 20-22/01/2027	EUR	2 510 752	0.19
1 367 000	ITALY BTPS 1.850% 20-01/07/2025	EUR	1 442 848	0.11	6 000 000	DEXIA CRED LOCAL 0.625% 17-03/02/2024	EUR	6 184 732	0.47
17 000 000	ITALY BTPS 2.050% 17-01/08/2027	EUR	18 243 210	1.40	3 300 000	DEXIA CRED LOCAL 0.625% 19-17/01/2026	EUR	3 431 569	0.26
12 000 000	ITALY BTPS 2.100% 19-15/07/2026	EUR	12 878 400	0.98	5 000 000	DEXIA CRED LOCAL 1.250% 14-26/11/2024	EUR	5 312 534	0.41
14 000 000	ITALY BTPS 2.200% 17-01/06/2027	EUR	15 162 560	1.16	7 450 000	DEXIA CREDIT LOCAL 0.250% 17-02/06/2022	EUR	7 523 153	0.58
2 200 000	ITALY BTPS 2.250% 16-01/09/2036	EUR	2 369 026	0.18	6 300 000	DEXIA CREDIT LOCAL 0.250% 18-01/06/2023	EUR	6 393 979	0.49
8 000 000	ITALY BTPS 2.450% 17-01/09/2033	EUR	8 864 640	0.68	8 000 000	DEXIA CREDIT LOCAL 0.500% 18-17/01/2025	EUR	8 242 218	0.63
4 000 000	ITALY BTPS 2.450% 18-01/10/2023	EUR	4 276 400	0.33	2 900 000	DEXIA CREDIT LOCAL 0.625% 15-21/01/2022	EUR	2 944 461	0.23
1 000 000	ITALY BTPS 2.450% 20-01/09/2050	EUR	1 049 830	0.08	5 000 000	FRANCE O.A.T. 0.000% 19-25/02/2022	EUR	5 049 100	0.39
10 000 000	ITALY BTPS 2.500% 14-01/12/2024	EUR	10 828 600	0.83	7 000 000	FRANCE O.A.T. 0.500% 19-25/05/2029	EUR	7 464 590	0.57
15 000 000	ITALY BTPS 2.500% 18-15/11/2025	EUR	16 388 100	1.25	3 760 563	FRANCE O.A.T. 0.500% 20-25/05/2040	EUR	3 859 174	0.30
1 500 000	ITALY BTPS 2.800% 14-01/03/2067	EUR	1 671 630	0.13	6 000 000	FRANCE O.A.T. 1.250% 18-25/05/2034	EUR	6 973 620	0.53
6 000 000	ITALY BTPS 2.950% 18-01/09/2038	EUR	7 004 280	0.54	9 000 000	FRANCE O.A.T. 1.500% 15-25/05/2031	EUR	10 588 410	0.81
3 944 000	ITALY BTPS 3.000% 19-01/08/2029	EUR	4 566 836	0.35	21 740 000	FRANCE O.A.T. 1.500% 19-25/05/2050	EUR	27 299 135	2.08
16 600 000	ITALY BTPS 3.100% 19-01/03/2040	EUR	19 745 534	1.51	11 800 000	FRANCE O.A.T. 1.750% 14-25/11/2024	EUR	13 015 990	1.00
8 870 000	ITALY BTPS 3.350% 19-01/03/2035	EUR	10 808 450	0.83	7 280 000	FRANCE O.A.T. 1.750% 16-25/05/2066	EUR	10 365 701	0.79
3 000 000	ITALY BTPS 3.500% 14-01/03/2030	EUR	3 619 080	0.28	25 400 000	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	32 310 833	2.46
18 000 000	ITALY BTPS 3.750% 14-01/09/2024	EUR	20 361 060	1.56	15 410 197	FRANCE O.A.T. 2.000% 17-25/05/2048	EUR	21 307 833	1.63
2 614 000	ITALY BTPS 3.850% 19-01/09/2049	EUR	3 534 154	0.27	500 000	FRANCE O.A.T. 4.000% 05-25/04/2055	EUR	1 031 140	0.08
1 000 000	ITALY BTPS 4.000% 05-01/02/2037	EUR	1 313 180	0.10	700 000	FRANCE O.A.T. 4.000% 10-25/04/2060	EUR	1 522 367	0.12
3 000 000	ITALY BTPS 4.500% 13-01/05/2023	EUR	3 361 140	0.26	2 241 640	FRANCE O.A.T./L 1.850% 11-25/07/2027	EUR	2 702 297	0.21
4 000 000	ITALY BTPS 4.750% 13-01/09/2044	EUR	5 991 320	0.46	6 127 785	RESEAU FERRE FRANCE 1/L 2.450% 03-28/02/2023	EUR	6 611 206	0.51
5 300 000	ITALY BTPS 5.000% 09-01/09/2040	EUR	7 955 035	0.61	8 000 000	UNEDIC 0.100% 20-25/11/2026	EUR	8 120 232	0.62
1 341 195	ITALY BTPS 1/L 0.550% 18-21/05/2026	EUR	1 316 046	0.10	<i>Germany</i>				
3 999 080	ITALY BTPS 1/L 1.250% 14-27/10/2020	EUR	4 017 954	0.31	166 651 444 12.75				
					<i>Spain</i>				
					<i>Germany</i>				
1 500 000	ADIF ALTA VELOCI 0.950% 19-30/04/2027	EUR	1 562 100	0.12	10 200 000	BUNDESABL-180 0.000% 19-18/10/2024	EUR	10 509 060	0.80
2 300 000	FADE 0.050% 19-17/09/2024	EUR	2 311 788	0.18	12 800 000	BUNDESREPUBLIK DEUTSCHLAND 0.500% 16-15/02/2026	EUR	13 675 392	1.05
6 700 000	INSTITUTO DE CREDITO OFICIAL 0.500% 16-26/10/2023	EUR	6 830 738	0.52	3 000 000	BUNDESREPUBLIK DEUTSCHLAND 0.500% 17-15/08/2027	EUR	3 249 300	0.25
25 000 000	SPANISH GOVT 0.000% 20-30/04/2023	EUR	25 223 798	1.92	3 000 000	BUNDESREPUBLIK DEUTSCHLAND 1.250% 17-15/08/2048	EUR	4 073 550	0.31
26 400 000	SPANISH GOVT 0.050% 18-31/10/2021	EUR	26 564 472	2.02	4 000 000	BUNDESREPUBLIK DEUTSCHLAND 2.500% 12-04/07/2044	EUR	6 525 280	0.50
4 000 000	SPANISH GOVT 0.250% 19-30/07/2024	EUR	4 076 400	0.31	5 080 000	BUNDESREPUBLIK DEUTSCHLAND 2.500% 14-15/08/2046	EUR	8 495 792	0.65
9 000 000	SPANISH GOVT 0.350% 18-30/07/2023	EUR	9 176 940	0.70	5 000 000	DEUTSCHLAND REP 0.000% 19-15/08/2050	EUR	4 993 300	0.38
11 801 000	SPANISH GOVT 0.500% 20-30/04/2030	EUR	11 916 296	0.91	22 830 000	DEUTSCHLAND REP 0.000% 20-15/02/2030	EUR	23 931 091	1.83
3 293 000	SPANISH GOVT 1.250% 20-31/10/2030	EUR	3 552 554	0.27	3 999 996	DEUTSCHLAND REP 0.000% 20-15/05/2035	EUR	4 147 103	0.32
10 000 000	SPANISH GOVT 1.400% 18-30/07/2028	EUR	10 937 900	0.84	22 654 263	DEUTSCHLAND REP 0.000% 20-15/08/2030	EUR	23 720 146	1.81
6 000 000	SPANISH GOVT 1.450% 17-31/10/2027	EUR	6 559 200	0.50	5 000 000	DEUTSCHLAND REP 0.250% 19-15/02/2029	EUR	5 356 800	0.41
8 000 000	SPANISH GOVT 1.500% 17-30/04/2027	EUR	8 766 480	0.67	20 000 000	KFW 0.000% 19-30/06/2022	EUR	20 216 348	1.55
28 600 000	SPANISH GOVT 1.600% 15-30/04/2025	EUR	31 001 828	2.36	10 000 000	KFW 0.125% 18-07/06/2023	EUR	10 202 900	0.78
10 000 000	SPANISH GOVT 1.850% 19-30/07/2035	EUR	11 505 000	0.88	20 000 000	KFW 0.375% 16-15/03/2023	EUR	20 502 600	1.57
10 000 000	SPANISH GOVT 2.150% 15-31/10/2025	EUR	11 188 300	0.86	3 223 000	NIEDERSACHSEN 0.125% 19-07/03/2025	EUR	3 296 207	0.25
9 500 000	SPANISH GOVT 2.700% 18-31/10/2048	EUR	12 838 585	0.98	3 703 000	RENTENBANK 0.050% 18-12/06/2023	EUR	3 756 575	0.29
7 000 000	SPANISH GOVT 2.750% 14-31/10/2024	EUR	7 892 430	0.60					
6 389 000	SPANISH GOVT 2.900% 16-31/10/2046	EUR	8 856 048	0.68					

# BNP PARIBAS FUNDS SICAV Euro Government Bond

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<b>Austria</b>					<b>Luxembourg</b>				
4 200 000	HAA-BANK INTL AG 2.375% 12-13/12/2022	EUR	4 416 086	0.34	7 718 182	ESM 0.000% 18-17/01/2022	EUR	7 779 653	0.59
7 950 000	REP OF AUSTRIA 0.000% 20-20/02/2030	EUR	8 114 557	0.62	11 671 000	LUXEMBOURG GOVT 0.000% 19-13/11/2026	EUR	12 006 308	0.92
14 334 000	REP OF AUSTRIA 0.500% 19-20/02/2029	EUR	15 304 237	1.17	4 058 000	LUXEMBOURG GOVT 0.000% 20-28/04/2025	EUR	4 154 557	0.32
357 000	REP OF AUSTRIA 0.850% 20-30/06/2120	EUR	381 988	0.03	2 212 000	LUXEMBOURG GOVT 0.625% 17-01/02/2027	EUR	2 360 488	0.18
9 000 000	REPUBLIC OF AUSTRIA 0.000% 16-15/07/2023	EUR	9 158 092	0.70	<b>Slovenia</b>				
16 000 000	REPUBLIC OF AUSTRIA 0.500% 17-20/04/2027	EUR	16 995 824	1.30	8 000 000	REP OF SLOVENIA 0.200% 20-31/03/2023	EUR	8 094 376	0.62
16 514 000	REPUBLIC OF AUSTRIA 0.750% 18-20/02/2028	EUR	17 909 020	1.37	3 000 000	REP OF SLOVENIA 1.188% 19-14/03/2029	EUR	3 258 189	0.25
5 612 000	REPUBLIC OF AUSTRIA 1.200% 15-20/10/2025	EUR	6 125 659	0.47	1 584 000	REP OF SLOVENIA 1.250% 17-22/03/2027	EUR	1 719 277	0.13
1 000 000	REPUBLIC OF AUSTRIA 1.500% 16-20/02/2047	EUR	1 307 151	0.10	1 200 000	REP OF SLOVENIA 1.750% 16-03/11/2040	EUR	1 395 287	0.11
964 000	REPUBLIC OF AUSTRIA 2.100% 17-20/09/2117	EUR	1 876 802	0.14	<b>Latvia</b>				
<b>Belgium</b>					8 077 000	REP OF LATVIA 0.125% 20-14/04/2023	EUR	8 167 866	0.62
4 000 000	BELGIAN 0.100% 20-22/06/2030	EUR	4 090 180	0.31	<b>Slovakia</b>				
15 853 448	BELGIAN 0.900% 19-22/06/2029	EUR	17 446 403	1.33	4 312 000	SLOVAKIA GOVT 1.375% 15-21/01/2027	EUR	4 735 351	0.36
7 000 000	BELGIUM GOVERNMENT 0.200% 16-22/10/2023	EUR	7 179 200	0.55	2 200 000	SLOVAKIA GOVT 1.875% 17-09/03/2037	EUR	2 730 668	0.21
5 000 000	BELGIUM GOVERNMENT 0338 0.500% 17-22/10/2024	EUR	5 221 350	0.40	<b>Estonia</b>				
1 500 000	BELGIUM GOVERNMENT 0338 2.250% 17-22/06/2057	EUR	2 284 410	0.17	650 000	ESTONIA REP OF 0.125% 20-10/06/2030	EUR	652 331	0.05
4 000 000	BELGIUM GOVERNMENT 1.000% 15-22/06/2031	EUR	4 471 080	0.34	<b>Greece</b>				
5 000 000	BELGIUM GOVERNMENT 1.000% 16-22/06/2026	EUR	5 422 000	0.41	4 606 900	HELLENIC REPUBLIC 0.000% 12-15/10/2042	EUR	12 485	0.00
5 000 000	BELGIUM GOVERNMENT 1.450% 17-22/06/2037	EUR	5 982 500	0.46	<b>Money Market Instruments</b>				
5 900 000	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	7 417 834	0.57					
1 500 000	BELGIUM GOVERNMENT 1.900% 15-22/06/2038	EUR	1 918 635	0.15	<b>Italy</b>				
1 500 000	BELGIUM GOVERNMENT 2.150% 16-22/06/2066	EUR	2 333 385	0.18	7 000 000	ITALY CTZS 0.000% 18-27/11/2020	EUR	7 005 460	0.54
<b>Finland</b>					29 991 000	ITALY CTZS 0.000% 19-29/11/2021	EUR	29 974 784	2.28
2 384 000	FINNISH GOVT 0.000% 19-15/09/2024	EUR	2 442 858	0.19	<b>Germany</b>				
6 800 000	FINNISH GOVT 0.500% 16-15/04/2026	EUR	7 189 318	0.55	10 000 000	GERMAN T-BILL 0.000% 20-05/05/2021	EUR	10 048 477	0.77
21 386 000	FINNISH GOVT 0.500% 19-15/09/2029	EUR	22 875 214	1.75	<b>France</b>				
3 000 000	FINNISH GOVT 1.125% 18-15/04/2034	EUR	3 465 595	0.27	5 000 000	FRENCH BTF 0.000% 20-16/06/2021	EUR	5 023 850	0.38
800 000	FINNISH GOVT 1.375% 17-15/04/2047	EUR	1 047 513	0.08	<b>Shares/Units in investment funds</b>				
<b>The Netherlands</b>					<b>Luxembourg</b>				
5 000 000	BANK NEDERLANDSE GEMEENTEN 0.050% 18-11/07/2023	EUR	5 061 602	0.39	39 715.01	BNP PARIBAS INSTCASH EUR 3M Standard VNAV - I CAP	EUR	3 994 512	0.31
4 033 000	BANK NEDERLANDSE GEMEENTEN 0.500% 18-16/04/2025	EUR	4 180 083	0.32	<b>France</b>				
4 300 000	NETHERLANDS GOVERNMENT 0.750% 18-15/07/2028	EUR	4 716 369	0.36	43.44	BNP PARIBAS MOIS ISR - I - CAP	EUR	995 259	0.08
2 000 000	NETHERLANDS GOVERNMENT 2.500% 12-15/01/2033	EUR	2 697 160	0.21	<b>Total securities portfolio</b>				
600 000	NETHERLANDS GOVERNMENT 2.750% 14-15/01/2047	EUR	1 037 388	0.08					
37 069	NETHERLANDS GOVERNMENT 7 1/223-PRN 0.000% 93-15/01/2023	EUR	37 682	0.00					
11 600 000	NETHERLANDS GOVT 0.250% 19-15/07/2029	EUR	12 265 028	0.94					
<b>Ireland</b>					<b>Portugal</b>				
7 425 743	IRISH GOVT 0.200% 20-15/05/2027	EUR	7 645 656	0.58	8 000 000	PORTUGUESE OTS 0.700% 20-15/10/2027	EUR	8 293 520	0.63
2 000 000	IRISH GOVT 0.900% 18-15/05/2028	EUR	2 170 360	0.17	7 000 000	PORTUGUESE OTS 3.875% 14-15/02/2030	EUR	9 255 260	0.71
7 500 000	IRISH GOVT 1.300% 18-15/05/2033	EUR	8 628 600	0.66	3 600 000	PORTUGUESE OTS 4.100% 06-15/04/2037	EUR	5 353 956	0.41
1 000 000	IRISH GOVT 1.500% 19-15/05/2050	EUR	1 231 820	0.09	3 500 000	PORTUGUESE OTS 4.100% 15-15/02/2045	EUR	5 581 065	0.43
8 900 000	IRISH GOVT 3.400% 14-18/03/2024	EUR	10 187 563	0.78					

# BNP PARIBAS FUNDS SICAV Euro High Quality Government Bond

## Securities portfolio at 30/06/2020

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									
<b>Bonds</b>			<b>322 337 577</b>	<b>98.50</b>					
<i>Germany</i>									
13 310 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 16-15/08/2026	EUR	13 871 150	4.24					
1 360 000	BUNDESREPUBLIK DEUTSCHLAND 0.250% 18-15/08/2028	EUR	1 454 425	0.44					
20 669 000	BUNDESREPUBLIK DEUTSCHLAND 0.500% 17-15/08/2027	EUR	22 386 593	6.84					
8 120 000	BUNDESREPUBLIK DEUTSCHLAND 0.500% 18-15/02/2028	EUR	8 827 171	2.70					
3 589 118	BUNDESREPUBLIK DEUTSCHLAND 1.250% 17-15/08/2048	EUR	4 873 484	1.49					
4 169 900	BUNDESREPUBLIK DEUTSCHLAND 1.500% 13-15/05/2023	EUR	4 437 733	1.36					
6 570 000	BUNDESREPUBLIK DEUTSCHLAND 174 0.000% 16-08/10/2021	EUR	6 623 808	2.02					
4 740 000	BUNDESREPUBLIK DEUTSCHLAND 2.000% 13-15/08/2023	EUR	5 147 119	1.57					
4 642 000	BUNDESREPUBLIK DEUTSCHLAND 2.500% 12-04/07/2044	EUR	7 572 587	2.31					
5 690 000	BUNDESREPUBLIK DEUTSCHLAND 2.500% 14-15/08/2046	EUR	9 515 956	2.91					
7 310 000	BUNDESREPUBLIK DEUTSCHLAND 3.250% 10-04/07/2042	EUR	12 856 389	3.93					
5 195 622	BUNDESREPUBLIK DEUTSCHLAND 4.000% 05-04/01/2037	EUR	8 933 976	2.73					
6 210 000	BUNDESREPUBLIK DEUTSCHLAND 4.250% 07-04/07/2039	EUR	11 566 870	3.53					
2 076 522	DEUTSCHLAND I/L 0.500% 14-15/04/2030	EUR	2 432 625	0.74					
2 320 000	DEUTSCHLAND REP 0.000% 19-15/08/2050	EUR	2 316 891	0.71					
17 983 668	DEUTSCHLAND REP 0.000% 20-15/02/2030	EUR	18 851 020	5.76					
5 340 000	DEUTSCHLAND REP 0.000% 20-15/05/2035	EUR	5 536 388	1.69					
7 220 000	DEUTSCHLAND REP 0.250% 19-15/02/2029	EUR	7 735 219	2.36					
5 151 000	KFW 0.000% 19-30/06/2022	EUR	5 206 720	1.59					
4 794 000	KFW 0.000% 19-30/09/2026	EUR	4 929 303	1.51					
11 394 000	KFW 0.000% 20-30/06/2023	EUR	11 587 296	3.54					
<i>The Netherlands</i>									
29 810 000	NETHERLANDS GOVERNMENT 0.000% 16-15/01/2022	EUR	30 095 579	9.20					
5 225 000	NETHERLANDS GOVERNMENT 0.000% 17-15/01/2024	EUR	5 342 563	1.63					
9 010 000	NETHERLANDS GOVERNMENT 0.500% 16-15/07/2026	EUR	9 587 631	2.93					
11 650 000	NETHERLANDS GOVERNMENT 0.750% 17-15/07/2027	EUR	12 674 268	3.87					
12 970 933	NETHERLANDS GOVERNMENT 1.750% 13-15/07/2023	EUR	13 924 297	4.26					
8 760 000	NETHERLANDS GOVERNMENT 2.000% 14-15/07/2024	EUR	9 703 540	2.97					
10 650 000	NETHERLANDS GOVERNMENT 2.250% 12-15/07/2022	EUR	11 282 397	3.45					
2 048 125	NETHERLANDS GOVERNMENT 2.750% 14-15/01/2047	EUR	3 541 167	1.08					
1 461 048	NETHERLANDS GOVERNMENT 4.000% 05-15/01/2037	EUR	2 468 996	0.75					
15 374 525	NETHERLANDS GOVT 0.250% 19-15/07/2029	EUR	16 255 947	4.97					
<i>Luxembourg</i>									
966 000	DUCHY OF LUXEMBOURG 2.250% 13-19/03/2028	EUR	1 163 653	0.36					
7 548 000	LUXEMBOURG GOVT 0.000% 19-13/11/2026	EUR	7 764 854	2.37					
1 771 000	LUXEMBOURG GOVT 0.000% 20-28/04/2030	EUR	1 820 142	0.56					
1 592 000	LUXEMBOURG GOVT 0.625% 17-01/02/2027	EUR	1 698 869	0.52					
<i>Austria</i>									
147 000	REP OF AUSTRIA 0.850% 20-30/06/2120	EUR	157 289	0.05					
780 000	REPUBLIC OF AUSTRIA 1.500% 16-20/02/2047	EUR	1 019 578	0.31					
5 993 000	REPUBLIC OF AUSTRIA 2.400% 13-23/05/2034	EUR	8 076 576	2.47					
					<b>Total securities portfolio</b>				
					<b>322 337 577 98.50</b>				
					<i>Finland</i>				
					9 097 508 2.78				
					1 536 000 FINNISH GOVT 0.250% 20-15/09/2040 EUR 1 561 613 0.48				
					5 492 000 FINNISH GOVT 1.125% 18-15/04/2034 EUR 6 344 349 1.94				
					910 000 FINNISH GOVT 1.375% 17-15/04/2047 EUR 1 191 546 0.36				

# BNP PARIBAS FUNDS SICAV Euro High Yield Bond

## Securities portfolio at 30/06/2020

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									
<b>Bonds</b>			<b>377 611 880</b>	<b>82.59</b>					
<i>United Kingdom</i>									
1 870 000	ALGECO SCOTSMAN 6.500% 18-15/02/2023	EUR	1 793 106	0.39	2 800 000	TEVA PHARMACEUTICAL FNC 1.125% 16-15/10/2024	EUR	2 449 125	0.54
3 281 000	AROIVA BROAD FIN 6.750% 18-30/09/2023	GBP	3 735 792	0.82	2 580 000	TEVA PHARMACEUTICAL FNC 1.875% 15-31/03/2027	EUR	2 172 844	0.48
3 703 000	CO-OPERATIVE GRO 5.125% 19-17/05/2024	GBP	4 301 396	0.94	2 250 000	UNITED GROUP 4.875% 17-01/07/2024	EUR	2 226 620	0.49
2 040 000	CO-OPERATIVE WHOLESALE 7.500% 11-08/07/2026	GBP	2 564 912	0.56	8 883 000	UPC HOLDING BV 3.875% 17-15/06/2029	EUR	8 266 104	1.80
6 072 000	DRAX FINCO PLC 4.250% 17-01/05/2022	GBP	6 668 178	1.46	2 500 000	ZF EUROPE 2.000% 19-23/02/2026	EUR	2 312 233	0.51
1 520 000	INEOS FINANCE PL 2.875% 19-01/05/2026	EUR	1 446 494	0.32	2 400 000	ZF EUROPE 2.500% 19-23/10/2027	EUR	2 181 953	0.48
2 300 000	INTL CONSOLIDAT 1.500% 19-04/07/2027	EUR	1 724 221	0.38	700 000	ZF EUROPE 3.000% 19-23/10/2029	EUR	625 703	0.14
1 800 000	INTL GAME TECH 2.375% 19-15/04/2028	EUR	1 611 394	0.35	1 000 000	ZIGGO 3.375% 20-28/02/2030	EUR	940 037	0.21
4 194 000	INTL GAME TECH 3.500% 19-15/06/2026	EUR	3 955 991	0.87	3 612 000	ZIGGO SECURED FINANCE 4.250% 16-15/01/2027	EUR	3 346 175	0.73
1 300 000	JAGUAR LAND ROVER 3.875% 15-01/03/2023	GBP	1 252 397	0.27	<i>United States of America</i>				
2 350 000	JAGUAR LAND ROVER 5.000% 14-15/02/2022	GBP	2 475 865	0.54	600 000	AXALTA COATING 4.250% 16-15/08/2024	EUR	594 094	0.13
5 250 000	JAGUAR LAND ROVR 2.750% 17-24/01/2021	GBP	5 651 277	1.24	1 000 000	BALL CORP 0.875% 19-15/03/2024	EUR	958 637	0.21
2 650 000	JAGUAR LAND ROVR 5.875% 19-15/11/2024	EUR	2 276 930	0.50	2 860 000	BANFF MERGER SUB 8.375% 18-01/09/2026	EUR	2 856 461	0.62
1 000 000	LADBROKES GROUP 5.125% 16-08/09/2023	GBP	1 120 645	0.25	1 052 000	BELDEN INC 3.375% 17-15/07/2027	EUR	1 012 638	0.22
1 060 000	MARKS & SPENCER 3.250% 19-10/07/2027	GBP	1 137 824	0.25	400 000	BERRY GLOBAL INC 1.000% 20-15/01/2025	EUR	377 484	0.08
960 000	MARKS & SPENCER 6.000% 12-12/06/2025	GBP	1 128 906	0.25	1 600 000	BERRY GLOBAL INC 1.500% 20-15/01/2027	EUR	1 507 970	0.33
1 520 000	OCADO GROUP PLC 4.000% 17-15/06/2024	GBP	1 701 059	0.37	2 500 000	BOXER PARENT CO 6.500% 20-02/10/2025	EUR	2 578 000	0.56
1 800 000	RAC BOND CO 5.000% 17-06/11/2022	GBP	1 845 173	0.40	1 900 000	CATALENT PHARMA 2.375% 20-01/03/2028	EUR	1 798 920	0.39
3 222 000	SYNTHOMER PLC 3.875% 20-01/07/2025	EUR	3 260 587	0.71	672 000	CGG HOLDING US 7.875% 18-01/05/2023	EUR	678 510	0.15
2 875 000	TALKTALK TELECOM 3.875% 20-20/02/2025	GBP	3 039 546	0.66	2 783 000	FORD MOTOR CO 8.500% 20-21/04/2023	USD	2 620 329	0.57
3 663 000	VICTORIA PLC 5.250% 19-15/07/2024	EUR	3 444 973	0.75	3 500 000	FORD MOTOR CRED 2.386% 19-17/02/2026	EUR	3 070 124	0.67
600 000	VIRGIN MEDIA FIN 3.750% 20-15/07/2030	EUR	585 902	0.13	3 343 000	GEN MOTORS FIN 0.850% 20-26/02/2026	EUR	2 920 125	0.64
3 425 000	VIRGIN MEDIA SEC 4.875% 15-15/01/2027	GBP	3 941 715	0.86	2 040 000	KRAFT HEINZ FOOD 2.250% 16-25/05/2028	EUR	2 003 721	0.44
2 000 000	VIRGIN MEDIA SEC 5.000% 17-15/04/2027	GBP	2 286 215	0.50	2 717 000	KRATON POLYMERS 5.250% 18-15/05/2026	EUR	2 730 585	0.60
2 444 000	WILLIAM HILL 4.750% 19-01/05/2026	GBP	2 697 743	0.59	1 912 000	KRONOS INTL INC 3.750% 17-15/09/2025	EUR	1 861 858	0.41
<i>The Netherlands</i>					1 900 000	MPT OP PTNR/FINL 2.550% 19-05/12/2023	GBP	2 080 875	0.45
1 232 000	ASHLAND SERVICES 2.000% 20-30/01/2028	EUR	1 139 300	0.25	3 000 000	MPT OP PTNR/FINL 3.692% 19-05/06/2028	GBP	3 293 503	0.72
1 450 000	AXALTA COATING 3.750% 16-15/01/2025	EUR	1 427 960	0.31	4 755 000	NETFLIX INC 3.000% 20-15/06/2025	EUR	4 889 055	1.07
862 000	CONSTELLIUM NV 4.625% 14-15/05/2021	EUR	575 303	0.13	1 000 000	NETFLIX INC 3.625% 19-15/06/2030	EUR	1 026 116	0.22
1 088 000	ENERGIZER G A 4.625% 18-15/07/2026	EUR	1 109 581	0.24	1 154 000	PVH CORP 3.125% 17-15/12/2027	EUR	1 108 258	0.24
1 397 000	INTERTRUST 3.375% 18-15/11/2025	EUR	1 390 666	0.30	4 316 000	QUINTILES IMS 2.875% 17-15/09/2025	EUR	4 329 385	0.95
7 334 000	IPD 3 BV 4.500% 17-15/07/2022	EUR	6 833 292	1.49	8 061 000	QUINTILES IMS 3.250% 17-15/03/2025	EUR	8 117 815	1.78
1 150 000	OCI NV 3.125% 19-01/11/2024	EUR	1 123 473	0.25	1 672 000	SCIENTIFIC GAMES 3.375% 18-15/02/2026	EUR	1 530 009	0.33
4 360 000	OI EUROPEAN GRP 2.875% 19-15/02/2025	EUR	4 198 050	0.92	966 000	WGM ACQUISITION 2.750% 20-15/07/2028	EUR	979 334	0.21
3 139 000	OI EUROPEAN GRP 3.125% 16-15/11/2024	EUR	3 086 721	0.67	564 000	ZF NA CAPITAL 4.750% 15-29/04/2025	USD	503 219	0.11
1 647 000	PFF TELECOM GRP 3.500% 20-20/05/2024	EUR	1 676 509	0.37	<i>France</i>				
2 662 000	PPF ARENA 1 B 2.125% 19-31/01/2025	EUR	2 575 573	0.56	5 025 000	ALTICE FRANCE 2.500% 19-15/01/2025	EUR	4 776 005	1.04
2 055 000	PPF ARENA 1 B 3.125% 19-27/03/2026	EUR	2 042 696	0.45	1 130 000	AUTODIS SA 4.375% 16-01/05/2022	EUR	1 087 557	0.24
3 300 000	SAIPEM FIN INTL 2.625% 17-07/01/2025	EUR	3 265 119	0.71	2 000 000	BANJAY ENTERTAI 3.500% 20-01/03/2025	EUR	1 898 831	0.42
1 197 000	SCHAEFFLER FIN 3.250% 15-15/05/2025	EUR	1 187 045	0.26	6 100 000	CASINO GUICHARD 2.798% 14-05/08/2026	EUR	5 169 009	1.13
1 282 000	SUNSHINE MID 6.500% 18-15/05/2026	EUR	1 264 947	0.28	1 333 000	CROWN EUROPEAN 3.375% 15-15/05/2025	EUR	1 380 183	0.30
5 882 000	TEVA PHARM FNC 6.000% 19-31/01/2025	EUR	6 201 834	1.36	2 100 000	ELIS SA 1.625% 19-03/04/2028	EUR	1 903 653	0.42
3 000 000	TEVA PHARMACEUTICAL FNC 0.375% 16-25/07/2020	EUR	1 817 506	0.40	1 160 000	FAURECIA 2.625% 18-15/06/2025	EUR	1 123 721	0.25
					2 573 000	FAURECIA 3.125% 19-15/06/2026	EUR	2 508 587	0.55
					6 000 000	LOXAM SAS 3.250% 19-14/01/2025	EUR	5 459 387	1.19
					1 000 000	ORANO SA 3.375% 19-23/04/2026	EUR	1 000 186	0.22
					3 731 000	QUATRIM 5.875% 19-15/01/2024	EUR	3 813 219	0.83
					1 100 000	RENAULT 1.125% 19-04/10/2027	EUR	942 736	0.21

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Euro High Yield Bond

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
3 000 000	SPCM SA 2.875% 15-15/06/2023	EUR	2 970 788	0.65					
1 600 000	SPCM SA 4.875% 17-15/09/2025	USD	1 437 386	0.31					
1 800 000	SPIE SA 2.625% 19-18/06/2026	EUR	1 740 066	0.38					
	<b>Germany</b>		<b>32 099 460</b>	<b>7.02</b>					
1 000 000	ADLER REAL EST 1.500% 19-17/04/2022	EUR	970 925	0.21					
2 310 000	CHEPLAPHARM ARZN 3.500% 20-11/02/2027	EUR	2 237 426	0.49					
5 056 000	CONSUS REAL EST 9.625% 19-15/05/2024	EUR	5 486 329	1.20					
2 200 000	DEMIRE RL ESTATE 1.875% 19-15/10/2024	EUR	2 081 218	0.46					
2 502 000	KME AG 6.750% 18-01/02/2023	EUR	1 634 640	0.36					
2 877 000	NIDDA HEALTHCARE 3.500% 20-30/09/2024	EUR	2 798 610	0.61					
1 022 000	SCHAEFFLER AG 1.125% 19-26/03/2022	EUR	991 475	0.22					
3 850 000	SCHAEFFLER AG 1.875% 19-26/03/2024	EUR	3 725 994	0.81					
2 280 000	TECHEM VERWALTUN 2.000% 20-15/07/2025	EUR	2 171 248	0.47					
3 811 000	THYSSENKRUPP 1.375% 17-03/03/2022	EUR	3 700 338	0.81					
4 403 000	THYSSENKRUPP 2.750% 16-08/03/2021	EUR	4 376 362	0.96					
2 004 000	THYSSENKRUPP 2.875% 19-22/02/2024	EUR	1 924 895	0.42					
	<b>Luxembourg</b>		<b>27 234 543</b>	<b>5.96</b>					
2 250 000	ALTICE FINANCING 3.000% 20-15/01/2028	EUR	2 066 024	0.45					
3 279 000	CRYSTAL ALMOND S 4.250% 19-15/10/2024	EUR	3 221 737	0.70					
2 200 000	HANESBRANDS LX 3.500% 16-15/06/2024	EUR	2 185 276	0.48					
7 438 000	KLEOPATRA HLDS 8.500% 17-30/06/2023	EUR	6 324 978	1.38					
2 510 000	MATTERHORN TELE 3.125% 19-15/09/2026	EUR	2 412 181	0.53					
1 431 000	ROSSINI SARL 6.750% 18-30/10/2025	EUR	1 522 350	0.33					
1 870 000	SIG COMBIBLOC PU 1.875% 20-18/06/2023	EUR	1 898 945	0.42					
6 500 000	STENA INTERNATIO 5.750% 14-01/03/2024	USD	5 421 425	1.19					
2 295 000	SUMMER BC HOLDCO 5.750% 19-31/10/2026	EUR	2 181 627	0.48					
	<b>Italy</b>		<b>17 730 785</b>	<b>3.88</b>					
2 937 000	ALMAVIVA 7.250% 17-15/10/2022	EUR	2 598 196	0.57					
1 900 000	ATLANTIA 1.875% 17-13/07/2027	EUR	1 765 100	0.39					
3 349 000	ATLANTIA 2.875% 13-26/02/2021	EUR	3 303 998	0.72					
2 477 000	CMF SPA 9.000% 17-15/06/2022	EUR	2 400 921	0.52					
3 242 000	PIAGGIO & C 3.625% 18-30/04/2025	EUR	3 184 896	0.70					
4 594 000	TELECOM ITALIA 2.375% 17-12/10/2027	EUR	4 477 674	0.98					
	<b>Mexico</b>		<b>15 919 047</b>	<b>3.48</b>					
100 000	CEMEX SAB 2.750% 17-05/12/2024	EUR	91 750	0.02					
5 116 000	CEMEX SAB 3.125% 19-19/03/2026	EUR	4 644 369	1.02					
925 000	CEMEX SAB 7.375% 20-05/06/2027	USD	830 665	0.18					
9 415 000	PETROLEOS MEXICA 2.750% 15-21/04/2027	EUR	7 408 427	1.62					
3 002 000	PETROLEOS MEXICA 5.125% 16-15/03/2023	EUR	2 943 836	0.64					
	<b>Denmark</b>		<b>10 061 790</b>	<b>2.20</b>					
6 767 000	DKT FINANCE 7.000% 18-17/06/2023	EUR	6 725 290	1.47					
2 831 000	TELE DANMARK 5.625% 11-23/02/2023	GBP	3 336 500	0.73					
	<b>Spain</b>		<b>8 544 014</b>	<b>1.87</b>					
1 400 000	CELLNEX TELECOM 1.875% 20-26/06/2029	EUR	1 378 874	0.30					
7 195 000	GRIFOLS SA 3.200% 17-01/05/2025	EUR	7 165 140	1.57					
	<b>Cayman Islands</b>		<b>7 730 326</b>	<b>1.69</b>					
7 298 746	PUBMASTER FIN 5.943% 02-30/09/2022	GBP	7 730 326	1.69					
	<b>Austria</b>		<b>6 948 034</b>	<b>1.52</b>					
3 397 000	SAPPI PAPIER HOL 3.125% 19-15/04/2026	EUR	2 889 573	0.63					
4 000 000	WIENERBERGER AG 2.750% 20-04/06/2025	EUR	4 058 461	0.89					
	<b>Portugal</b>		<b>6 629 700</b>	<b>1.45</b>					
9 800 000	TAP SGPS SA 5.625% 19-02/12/2024	EUR	6 629 700	1.45					
	<b>Ireland</b>		<b>6 546 486</b>	<b>1.43</b>					
4 135 000	ARDAGH PKG FIN 2.125% 20-15/08/2026	EUR	3 972 356	0.87					
2 699 000	EIRCOM FINANCE 2.625% 19-15/02/2027	EUR	2 574 130	0.56					
	<b>Sweden</b>		<b>4 981 415</b>	<b>1.09</b>					
2 114 000	VOLVO CAR AB 2.000% 17-24/01/2025	EUR	2 045 224	0.45					
3 000 000	VOLVO CAR AB 2.125% 19-02/04/2024	EUR	2 936 191	0.64					
	<b>Czech Republic</b>		<b>3 912 131</b>	<b>0.86</b>					
4 365 000	SAZKA GROUP AS 3.875% 20-15/02/2027	EUR	3 912 131	0.86					
	<b>Belgium</b>		<b>3 154 095</b>	<b>0.69</b>					
4 080 000	SARENS FINANCE 5.750% 20-21/02/2027	EUR	3 154 095	0.69					
	<b>Jersey Island</b>		<b>2 397 105</b>	<b>0.52</b>					
2 244 000	AA BOND CO LTD 4.875% 18-31/07/2024	GBP	2 397 105	0.52					
	<b>Floating rate bonds</b>		<b>68 332 241</b>	<b>14.93</b>					
	<b>The Netherlands</b>		<b>27 405 458</b>	<b>5.98</b>					
2 600 000	ABN AMRO BANK NV 20-31/12/2060 FRN	EUR	2 524 388	0.55					
8 375 000	AEGON NV 04-29/07/2049 FRN	USD	5 377 218	1.18					
1 100 000	ING GROEP NV 20-26/05/2031 FRN	EUR	1 125 556	0.25					
2 300 000	KONINKLIJKE KPN 19-08/02/2168 FRN	EUR	2 163 030	0.47					
2 300 000	NATURGY ENERGY GROUP F 15-29/12/2049 FRN	EUR	2 307 465	0.50					
1 500 000	REPSOL INTERNATIONAL FINANCE 15-25/03/2075 FRN	EUR	1 556 764	0.34					
451 000	REPSOL INTL FIN 20-31/12/2060 FRN	EUR	456 135	0.10					
3 200 000	TELEFONICA EUROP 16-31/12/2049 FRN	EUR	3 204 508	0.70					
200 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	194 735	0.04					
3 300 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	3 293 110	0.72					
2 000 000	TELEFONICA EUROP 19-31/12/2059 FRN	EUR	1 896 789	0.41					
3 379 000	UNITED GROUP 19-15/05/2025 FRN	EUR	3 305 760	0.72					
	<b>United Kingdom</b>		<b>11 784 041</b>	<b>2.58</b>					
2 400 000	BRITISH TELECOMM 20-18/08/2080 FRN	EUR	2 203 464	0.48					
1 800 000	CENTRICA PLC 15-10/04/2076 FRN	EUR	1 765 058	0.39					
3 213 000	SSE PLC 20-31/12/2060 FRN	EUR	3 217 273	0.70					
4 600 000	VODAFONE GROUP 18-03/01/2079 FRN	EUR	4 598 246	1.01					
	<b>France</b>		<b>10 776 229</b>	<b>2.36</b>					
2 300 000	ACCOR 19-31/12/2059 FRN	EUR	1 873 511	0.41					
2 000 000	LA BANQUE POSTAL 19-31/12/2059 FRN	EUR	1 866 609	0.41					
3 000 000	PARTS EUROPE SA 19-01/05/2022 FRN	EUR	2 888 250	0.63					
2 000 000	RCI BANQUE 19-18/02/2030 FRN	EUR	1 819 920	0.40					
2 300 000	SOLVAY FIN 15-29/06/2049 FRN	EUR	2 327 939	0.51					
	<b>Germany</b>		<b>5 972 682</b>	<b>1.31</b>					
2 300 000	BERTELSMANN SE 15-23/04/2075 FRN	EUR	2 258 712	0.49					
900 000	BERTELSMANN SE 15-23/04/2075 FRN	EUR	892 896	0.20					
2 900 000	INFINEON TECH 19-01/04/2168 FRN	EUR	2 821 074	0.62					



# BNP PARIBAS FUNDS SICAV Euro High Yield Bond

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Italy</i>				
1 877 000	EVOCA SPA 19-01/11/2026 FRN	EUR	3 745 659	0.81
1 100 000	FABRIC BC SPA 18-30/11/2024 FRN	EUR	1 598 969	0.35
1 110 000	FABRIC BC SPA 20-31/08/2026 FRN	EUR	1 073 875	0.23
			1 072 815	0.23
<i>Luxembourg</i>				
3 000 000	HELLAS II 06-31/12/2049 FRN DFLT	EUR	2 872 879	0.63
2 228 783	HELLAS TEL FIN 06-15/07/2015 FRN DFLT	EUR	0	0.00
1 666 666	PAPER INDUSTRIES 20- 01/03/2025 FRN	EUR	223	0.00
1 700 000	TLG FINANCE 19-31/12/2059 FRN	EUR	1 265 259	0.28
			1 607 397	0.35
<i>Belgium</i>				
2 600 000	KBC GROUP NV 18-31/12/2049 FRN	EUR	2 487 810	0.54
			2 487 810	0.54
<i>Sweden</i>				
1 910 000	VERISURE HOLDING 20- 15/04/2025 FRN	EUR	1 914 263	0.42
			1 914 263	0.42
<i>Spain</i>				
1 600 000	TENDAM BRANDS SAU 17- 15/09/2024 FRN	EUR	1 373 220	0.30
			1 373 220	0.30
Other transferable securities			994 688	0.22
<b>Bonds</b>			<b>994 688</b>	<b>0.22</b>
<i>Iceland</i>				
1 000 000	TEVA PHARMACEUTICAL F 4.500% 18-01/03/2025	EUR	994 688	0.22
			994 688	0.22
Shares/Units in investment funds			11 876 874	2.58
<i>Luxembourg</i>				
96 914.00	BNP PARIBAS FUNDS EURO HIGH YIELD SHT DURATION BD XCA	EUR	11 876 874	2.58
8 899.08	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP	EUR	10 806 879	2.35
			1 069 995	0.23
<b>Total securities portfolio</b>			<b>458 815 683</b>	<b>100.32</b>

# BNP PARIBAS FUNDS SICAV Euro High Yield Short Duration Bond

## Securities portfolio at 30/06/2020

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									
<b>Bonds</b>			<b>94 420 430</b>	<b>77.39</b>					
<i>United States of America</i>									
1 500 000	ALBERTSONS COS 3.500% 20-15/02/2023	USD	1 352 224	1.11					
650 000	ALLY FINANCIAL 3.050% 20-05/06/2023	USD	586 809	0.48					
650 000	AMERICAN AXLE & MFG HOLDINGS 6.625% 12-15/10/2022	USD	585 309	0.48					
2 000 000	AXALTA COATING 4.875% 16-15/08/2024	USD	1 802 965	1.48					
1 750 000	CENTURYLINK INC 6.450% 11-15/06/2021	USD	1 593 487	1.31					
1 849 000	CGG HOLDING US 7.875% 18-01/05/2023	EUR	1 866 912	1.53					
1 500 000	CSC HOLDINGS LLC 6.750% 11-15/11/2021	USD	1 401 919	1.15					
1 000 000	DCP MIDSTREAM 4.750% 11-30/09/2021	USD	906 415	0.74					
1 250 000	DISH DBS CORP 6.750% 11-01/06/2021	USD	1 133 990	0.93					
2 000 000	EMC CORP 3.375% 13-01/06/2023	USD	1 796 942	1.47					
726 000	FORD MOTOR CO 8.500% 20-21/04/2023	USD	683 564	0.56					
675 000	GRAY TELE INC 5.125% 16-15/10/2024	USD	599 987	0.49					
500 000	HJ HEINZ CO 2.000% 15-30/06/2023	EUR	505 577	0.41					
100 000	KRONOS INTL INC 3.750% 17-15/09/2025	EUR	97 378	0.08					
625 000	MPT OP PTNR/FINL 2.550% 19-05/12/2023	GBP	684 498	0.56					
1 300 000	NEWELL RUBBERMAI 3.850% 16-01/04/2023	USD	1 194 121	0.98					
1 000 000	OASIS PETROLEUM 6.500% 11-01/11/2021	USD	163 973	0.13					
211 000	OWENS-BROCKWAY 5.000% 14-15/01/2022	USD	187 496	0.15					
1 500 000	SOUTHWESTERN ENERGY 4.100% 12-15/03/2022	USD	1 250 151	1.02					
1 500 000	T-MOBILE USA INC 4.000% 17-15/04/2022	USD	1 369 942	1.12					
339 000	WMG ACQUISITION 2.750% 20-15/07/2028	EUR	343 679	0.28					
1 500 000	WYNDHAM WORLDWIDE 4.250% 12-01/03/2022	USD	1 312 425	1.08					
700 000	ZF NA CAPITAL 2.750% 15-27/04/2023	EUR	694 851	0.57					
<i>United Kingdom</i>									
860 000	ALGECO SCOTSMAN 6.500% 18-15/02/2023	EUR	824 637	0.68					
2 119 000	ARQIVA BROAD FIN 6.750% 18-30/09/2023	GBP	2 412 723	1.98					
1 672 000	DRAX FINCO PLC 4.250% 17-01/05/2022	GBP	1 836 165	1.50					
900 000	FCE BANK PLC 1.134% 15-10/02/2022	EUR	863 016	0.71					
1 500 000	GKN HOLDINGS PLC 5.375% 12-19/09/2022	GBP	1 718 478	1.41					
500 000	INTL CONSOLIDAT 0.500% 19-04/07/2023	EUR	396 592	0.33					
1 006 000	INTL GAME TECH 6.250% 15-15/02/2022	USD	906 332	0.74					
450 000	JAGUAR LAND ROVER 3.875% 15-01/03/2023	GBP	433 522	0.36					
2 125 000	JAGUAR LAND ROVER 5.000% 14-15/02/2022	GBP	2 238 814	1.83					
550 000	JAGUAR LAND ROVR 2.750% 17-24/01/2021	GBP	592 039	0.49					
200 000	LADBROKES GROUP 5.125% 16-08/09/2023	GBP	224 129	0.18					
1 000 000	MARKS & SPENCER 6.125% 11-06/12/2021	GBP	1 150 529	0.94					
1 000 000	PREMIER FOODS 6.250% 18-15/10/2023	GBP	1 131 703	0.93					
600 000	RAC BOND CO 5.000% 17-06/11/2022	GBP	615 058	0.50					
571 000	SYNTHOMER PLC 3.875% 20-01/07/2025	EUR	577 838	0.47					
940 000	TALKTALK TELECOM 3.875% 20-20/02/2025	GBP	993 799	0.81					
1 050 000	VICTORIA PLC 5.250% 19-15/07/2024	EUR	987 503	0.81					
					<i>The Netherlands</i>				
220 000	CONSTELLIUM NV 4.625% 14-15/05/2021	EUR	146 829	0.12					
1 344 000	IPD 3 BV 4.500% 17-15/07/2022	EUR	1 252 242	1.03					
632 000	PFF TELECOM GRP 3.500% 20-20/05/2024	EUR	643 323	0.53					
1 000 000	SAIPEM FIN INTL 3.750% 16-08/09/2023	EUR	1 024 075	0.84					
3 100 000	TEVA PHARMACEUTICAL FNC 1.250% 15-31/03/2023	EUR	2 885 906	2.37					
1 050 000	TEVA PHARMACEUTICAL FNC 3.250% 18-15/04/2022	EUR	1 044 422	0.86					
600 000	UNITED GROUP 4.875% 17-01/07/2024	EUR	593 765	0.49					
1 000 000	UPC HOLDING BV 3.875% 17-15/06/2029	EUR	930 553	0.76					
2 000 000	ZF EUROPE 1.250% 19-23/10/2023	EUR	1 888 080	1.55					
					<i>France</i>				
839 000	ALTICE FRANCE 2.500% 19-15/01/2025	EUR	797 426	0.65					
270 000	AUTODIS SA 4.375% 16-01/05/2022	EUR	259 859	0.21					
1 800 000	CASINO GUICHARD 1.865% 17-13/06/2022	EUR	1 729 521	1.42					
3 300 000	CASINO GUICHARD 4.561% 13-25/01/2023	EUR	3 152 825	2.57					
850 000	QUATRIM 5.875% 19-15/01/2024	EUR	868 731	0.71					
1 000 000	RENAULT 3.125% 14-05/03/2021	EUR	1 004 992	0.82					
300 000	SPCM SA 2.875% 15-15/06/2023	EUR	297 079	0.24					
400 000	SPCM SA 4.875% 17-15/09/2025	USD	359 346	0.29					
600 000	SPIE SA 3.125% 17-22/03/2024	EUR	597 483	0.49					
950 000	VALLOUREC SA 6.625% 17-15/10/2022	EUR	592 800	0.49					
					<i>Germany</i>				
1 191 000	CONSUS REAL EST 9.625% 19-15/05/2024	EUR	1 292 369	1.06					
340 000	KME AG 6.750% 18-01/02/2023	EUR	222 133	0.18					
615 000	NIDDA HEALTHCARE 3.500% 20-30/09/2024	EUR	598 243	0.49					
800 000	PRESTIGE BIDCO 6.250% 16-15/12/2023	EUR	803 975	0.66					
850 000	SCHAEFFLER AG 1.125% 19-26/03/2022	EUR	824 612	0.68					
1 198 000	TECHEM VERWALTUN 2.000% 20-15/07/2025	EUR	1 140 857	0.94					
2 604 000	THYSSENKRUPP 1.375% 17-03/03/2022	EUR	2 528 386	2.07					
2 028 000	THYSSENKRUPP 2.750% 16-08/03/2021	EUR	2 015 731	1.65					
					<i>Italy</i>				
1 334 000	ALMAVIVA 7.250% 17-15/10/2022	EUR	1 180 114	0.97					
782 000	ATLANTIA 2.875% 13-26/02/2021	EUR	771 492	0.63					
1 600 000	ATLANTIA 6.250% 04-09/06/2022	GBP	1 781 100	1.46					
997 000	CMF SPA 9.000% 17-15/06/2022	EUR	966 378	0.79					
2 000 000	TELECOM ITALIA 3.250% 15-16/01/2023	EUR	2 077 598	1.70					
1 500 000	TIM S.p.A. 4.000% 19-11/04/2024	EUR	1 568 078	1.29					
					<i>Mexico</i>				
1 000 000	CEMEX SAB 2.750% 17-05/12/2024	EUR	917 500	0.75					
800 000	PETROLEOS MEXICA 2.500% 17-21/08/2021	EUR	775 000	0.64					
500 000	PETROLEOS MEXICA 2.500% 18-24/11/2022	EUR	463 750	0.38					
2 200 000	PETROLEOS MEXICA 5.125% 16-15/03/2023	EUR	2 157 375	1.77					
					<i>Luxembourg</i>				
752 000	CRYSTAL ALMOND S 4.250% 19-15/10/2024	EUR	738 867	0.61					
400 000	INEOS GROUP HOLD 5.375% 16-01/08/2024	EUR	390 853	0.32					
1 200 000	KLEOPATRA HLDS 8.500% 17-30/06/2023	EUR	1 020 432	0.84					
					<i>Austria</i>				
2 234 000	SAPPI PAPIER HOL 4.000% 16-01/04/2023	EUR	2 032 940	1.67					



# BNP PARIBAS FUNDS SICAV Euro High Yield Short Duration Bond

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Denmark</i>				
450 000	TDC A/S 3.750% 12-02/03/2022	EUR	1 645 749	1.35
			467 190	0.38
1 000 000	TELE DANMARK 5.625% 11-23/02/2023	GBP	1 178 559	0.97
<i>Australia</i>				
1 500 000	FMG RES AUG 2006 4.750% 17-15/05/2022	USD	1 361 265	1.12
<i>Cayman Islands</i>				
558 720	PUBMASTER FIN 5.943% 02-30/09/2022	GBP	1 142 183	0.93
565 000	UPCB FINANCE VII 3.625% 17-15/06/2029	EUR	591 758	0.48
			550 425	0.45
<i>Sweden</i>				
1 000 000	Volvo Car AB 3.250% 16-18/05/2021	EUR	1 013 756	0.83
			1 013 756	0.83
<i>Poland</i>				
1 000 000	AUTOSTRAD PER L 1.625% 15-12/06/2023	EUR	945 765	0.78
			945 765	0.78
<i>Curacao</i>				
1 000 000	TEVA PHARMACEUTICAL 2.950% 12-18/12/2022	USD	851 678	0.70
			851 678	0.70
<i>Portugal</i>				
900 000	TAP SGPS SA 5.625% 19-02/12/2024	EUR	608 850	0.50
			608 850	0.50
<i>Czech Republic</i>				
514 000	SAZKA GROUP AS 4.125% 19-20/11/2024	EUR	496 653	0.41
			496 653	0.41
<b>Floating rate bonds</b>			<b>23 408 938</b>	<b>19.18</b>
<i>The Netherlands</i>				
2 000 000	ABN AMRO BANK NV 15-29/12/2049 FRN	EUR	10 169 311	8.33
			1 991 098	1.63
1 200 000	NATURGY ENERGY GROUP F 14-29/11/2049 FRN	EUR	1 229 635	1.01
4 800 000	TELEFONICA EUROP 16-31/12/2049 FRN	EUR	4 806 763	3.93
1 690 000	UNITED GROUP 19-15/05/2025 FRN	EUR	1 653 369	1.36
500 000	VOLKSWAGEN INTERNATION FN 17-31/12/2049 FRN	EUR	488 446	0.40
<i>Italy</i>				
1 000 000	ASSICURAZIONI 07-29/12/2049 FRN	GBP	4 340 127	3.56
			1 157 930	0.95
500 000	FABRIC BC SPA 18-30/11/2024 FRN	EUR	488 125	0.40
100 000	FABRIC BC SPA 20-31/08/2026 FRN	EUR	96 650	0.08
1 300 000	UNICREDIT S.P.A. 16-03/01/2027 FRN	EUR	1 328 007	1.09
1 300 000	UNICREDIT SPA 14-29/12/2049 FRN	EUR	1 269 415	1.04
<i>Switzerland</i>				
3 028 000	UBS GROUP 15-29/12/2049 FRN	EUR	3 099 158	2.54
			3 099 158	2.54
<i>France</i>				
750 000	PARTS EUROPE SA 19-01/05/2022 FRN	EUR	2 139 070	1.75
			722 063	0.59
1 400 000	SOLVAY FIN 15-29/06/2049 FRN	EUR	1 417 007	1.16
<i>Spain</i>				
1 400 000	BANCO BILBAO VIZ 17-31/12/2049	EUR	1 705 418	1.40
			1 362 113	1.12
400 000	TENDAM BRANDS SAU 17-15/09/2024 FRN	EUR	343 305	0.28
<i>United Kingdom</i>				
1 150 000	CO-OPERATIVE GROUP HOLDING 11-08/07/2020 SR FRN	GBP	1 258 328	1.03
			1 258 328	1.03
<i>Sweden</i>				
500 000	VERISURE HOLDING 20-15/04/2025 FRN	EUR	501 116	0.41
			501 116	0.41
<i>Germany</i>				
200 000	BERTELSMANN SE 15-23/04/2075 FRN	EUR	196 410	0.16
			196 410	0.16
<b>Total securities portfolio</b>			<b>117 829 368</b>	<b>96.57</b>

# BNP PARIBAS FUNDS SICAV Euro Inflation-Linked Bond

## Securities portfolio at 30/06/2020

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				
			<b>134 695 468</b>	<b>96.18</b>
<b>Bonds</b>				
<i>France</i>				
3 367 337	FRANCE O.A.T. 0.100% 17-01/03/2028	EUR	3 608 674	2.58
2 229 168	FRANCE O.A.T. 0.100% 19-01/03/2029	EUR	2 432 758	1.74
9 084 091	FRANCE O.A.T. 0.100% 20-01/03/2026	EUR	9 614 897	6.88
860 585	FRANCE O.A.T. I/L 0.250% 13-25/07/2024	EUR	903 390	0.65
3 706 607	FRANCE O.A.T. I/L 0.100% 15-01/03/2025	EUR	3 866 399	2.76
2 488 406	FRANCE O.A.T. I/L 0.100% 18-25/07/2036	EUR	2 862 750	2.04
4 850 108	FRANCE O.A.T. I/L 0.700% 14-25/07/2030	EUR	5 674 142	4.05
6 840 901	FRANCE O.A.T. I/L 1.800% 07-25/07/2040	EUR	10 547 574	7.54
5 707 497	FRANCE O.A.T. I/L 2.100% 07-25/07/2023	EUR	6 217 662	4.44
3 838 230	FRANCE O.A.T. I/L 2.250% 04-25/07/2020	EUR	3 841 454	2.74
3 559 640	FRANCE O.A.T. I/L 3.150% 02-25/07/2032	EUR	5 376 943	3.84
3 246 596	FRANCE O.A.T. I/L 3.400% 99-25/07/2029	EUR	4 566 791	3.26
361 217	RESEAU FERRE FRANCE I/L 2.450% 03-28/02/2023	EUR	389 713	0.28
<i>Italy</i>				
14 039 688	ITALY BTPS 0.100% I/L 18-15/05/2023	EUR	13 910 805	9.94
6 183 765	ITALY BTPS 0.400% 19-15/05/2030	EUR	5 943 618	4.24
3 214 812	ITALY BTPS 0.500% I/L 15-20/04/2023	EUR	3 213 113	2.29
1 582 747	ITALY BTPS 0.650% 19-28/10/2027	EUR	1 544 008	1.10
5 153 960	ITALY BTPS I/L 1.250% 15-15/09/2032	EUR	5 348 574	3.82
611 495	ITALY BTPS I/L 1.300% 17-15/05/2028	EUR	635 841	0.45
1 597 379	ITALY BTPS I/L 2.350% 14-15/09/2024	EUR	1 726 431	1.23
6 724 461	ITALY BTPS I/L 2.550% 09-15/09/2041	EUR	8 422 186	6.01
7 392 857	ITALY BTPS I/L 2.600% 07-15/09/2023	EUR	7 951 314	5.68
4 030 674	ITALY BTPS I/L 3.100% 11-15/09/2026	EUR	4 654 602	3.32
<i>Spain</i>				
3 963 685	SPAIN I/L BOND 0.650% 17-30/11/2027	EUR	4 309 834	3.08
2 902 583	SPAIN I/L BOND 0.700% 18-30/11/2033	EUR	3 268 004	2.33
1 947 439	SPAIN I/L BOND 1.000% 15-30/11/2030	EUR	2 228 152	1.59
2 652 022	SPAIN I/L BOND 1.800% 14-30/11/2024	EUR	2 939 647	2.10
<i>Germany</i>				
1 463 443	DEUTSCHLAND I/L 0.100% 12-15/04/2023	EUR	1 491 358	1.06
3 209 016	DEUTSCHLAND I/L 0.100% 15-15/04/2026	EUR	3 430 630	2.45
2 235 618	DEUTSCHLAND I/L 0.100% 15-15/04/2046	EUR	3 053 105	2.18
615 540	DEUTSCHLAND I/L 0.500% 14-15/04/2030	EUR	721 099	0.51
<b>Total securities portfolio</b>			<b>134 695 468</b>	<b>96.18</b>

# BNP PARIBAS FUNDS SICAV Euro Medium Term Bond

## Securities portfolio at 30/06/2020

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										
<b>Bonds</b>			<b>387 348 800</b>	<b>82.03</b>						
<i>France</i>										
700 000	ATOS SE 0.750% 18-07/05/2022	EUR	706 211	0.15						
2 500 000	AUCHAN SA 0.625% 17-07/02/2022	EUR	2 460 717	0.52						
1 400 000	AUCHAN SA 2.875% 20-29/01/2026	EUR	1 396 882	0.30						
4 700 000	AUTOROUTES PARIS 1.125% 14-15/01/2021	EUR	4 706 857	1.00						
2 400 000	BANQ FED CRD MUT 0.750% 19-15/06/2023	EUR	2 443 337	0.52						
2 786 000	BNP PARIBAS 1.000% 18-17/04/2024	EUR	2 828 227	0.60						
600 000	BNP PARIBAS 1.125% 19-28/08/2024	EUR	612 141	0.13						
700 000	BPCE 0.125% 19-04/12/2024	EUR	696 275	0.15						
4 700 000	BPCE 0.875% 18-31/01/2024	EUR	4 742 497	1.00						
900 000	BPCE 1.000% 19-01/04/2025	EUR	911 059	0.19						
600 000	CAISSE FR DE FIN 0.010% 20-07/05/2025	EUR	608 436	0.13						
2 000 000	CAISSE REFIN L HAB 3.600% 12-08/03/2024	EUR	2 290 765	0.49						
1 300 000	CAISSE REFIN L HAB 4.300% 11-24/02/2023	EUR	1 460 579	0.31						
600 000	CAPGEMINI SE 1.625% 20-15/04/2026	EUR	628 562	0.13						
1 500 000	CARREFOUR SA 0.875% 18-12/06/2023	EUR	1 524 045	0.32						
1 000 000	CIE DE ST GOBAIN 1.750% 20-03/04/2023	EUR	1 036 706	0.22						
1 300 000	CRD MUTUEL ARKEA 0.875% 20-07/05/2027	EUR	1 322 271	0.28						
900 000	CRD MUTUEL ARKEA 1.625% 19-15/04/2026	EUR	936 674	0.20						
700 000	CRED AGRICOLE SA 2.000% 19-25/03/2029	EUR	724 537	0.15						
1 500 000	CREDIT AGRICOLE HOME 0.375% 16-24/03/2023	EUR	1 528 631	0.32						
1 500 000	CSSE REFIN LHAB 0.010% 19-27/11/2026	EUR	1 524 116	0.32						
1 400 000	DEXIA CRED LOCAL 0.010% 20-22/01/2027	EUR	1 406 021	0.30						
4 900 000	DEXIA CRED LOCAL 1.250% 14-26/11/2024	EUR	5 206 283	1.10						
4 600 000	DEXIA CREDIT LOCAL 0.250% 17-02/06/2022	EUR	4 645 168	0.98						
350 000	DEXIA CREDIT LOCAL 2.000% 14-22/01/2021	EUR	354 467	0.08						
2 800 000	ELEC DE FRANCE 2.250% 13-27/04/2021	EUR	2 850 756	0.60						
2 200 000	ESSILORLUXOTTICA 0.000% 19-27/05/2023	EUR	2 191 757	0.46						
800 000	ESSILORLUXOTTICA 0.250% 20-05/01/2024	EUR	802 900	0.17						
1 400 000	EUTELSAT SA 1.125% 16-23/06/2021	EUR	1 400 887	0.30						
4 500 000	FRANCE O.A.T. 1.000% 17-25/05/2027	EUR	4 930 785	1.04						
9 200 000	FRANCE O.A.T. 1.750% 14-25/11/2024	EUR	10 148 060	2.15						
8 000 000	FRANCE O.A.T. 2.250% 13-25/05/2024	EUR	8 893 680	1.88						
1 000 000	HSBC FRANCE 0.250% 19-17/05/2024	EUR	1 001 840	0.21						
700 000	LA BANQUE POSTAL 0.250% 19-12/07/2026	EUR	693 832	0.15						
1 600 000	LA BANQUE POSTALE 0.500% 16-18/01/2023	EUR	1 634 161	0.35						
1 800 000	LA BANQUE POSTALE 1.875% 13-11/09/2020	EUR	1 807 435	0.38						
1 000 000	LA POSTE 4.250% 06-08/11/2021	EUR	1 057 888	0.22						
696 000	LA POSTE 4.375% 03-26/06/2023	EUR	782 798	0.17						
700 000	LA POSTE SA 0.375% 19-17/09/2027	EUR	695 984	0.15						
900 000	ORANGE 0.000% 19-04/09/2026	EUR	875 746	0.19						
400 000	ORANGE 0.500% 19-15/01/2022	EUR	402 296	0.09						
500 000	ORANGE SA 3.375% 10-16/09/2022	EUR	535 333	0.11						
1 100 000	PERNOD RICARD SA 0.000% 19-24/10/2023	EUR	1 089 748	0.23						
1 100 000	PERNOD RICARD SA 1.125% 20-07/04/2025	EUR	1 134 870	0.24						
563 000	PSA BANQUE FRANC 0.625% 19-21/06/2024	EUR	541 846	0.11						
200 000	PUBLICIS GROUPE 1.125% 14-16/12/2021	EUR	201 502	0.04						
					1 215 000	RCI BANQUE 1.125% 20-15/01/2027	EUR	1 138 975	0.24	
					1 000 000	SANOFI 1.000% 20-01/04/2025	EUR	1 043 139	0.22	
					2 900 000	SOCIETE GENERALE 1.250% 19-15/02/2024	EUR	2 935 589	0.62	
					1 200 000	SODEXO 2.500% 14-24/06/2026	EUR	1 327 479	0.28	
					4 600 000	UNEDIC 0.100% 20-25/11/2026	EUR	4 669 133	0.99	
					900 000	UNIBAIL-RODAMCO 0.125% 18-14/05/2021	EUR	893 331	0.19	
					200 000	VALEO SA 3.250% 14-22/01/2024	EUR	205 657	0.04	
					<i>Italy</i>				<b>75 960 270</b>	<b>16.10</b>
					836 000	ACQUIRENTE UNI 2.800% 19-20/02/2026	EUR	890 351	0.19	
					2 900 000	CREDITO EMILIANO 0.875% 14-05/11/2021	EUR	2 935 933	0.62	
					115 000	INTESA SANPAOLO 1.125% 15-04/03/2022	EUR	115 616	0.02	
					1 800 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	1 870 674	0.40	
					2 241 000	INTESA SANPAOLO 3.500% 14-17/01/2022	EUR	2 339 209	0.50	
					4 800 000	ITALY BTPS 0.350% 19-01/02/2025	EUR	4 748 016	1.01	
					300 000	ITALY BTPS 1.350% 15-15/04/2022	EUR	306 726	0.06	
					3 600 000	ITALY BTPS 1.750% 19-01/07/2024	EUR	3 776 400	0.80	
					10 200 000	ITALY BTPS 1.850% 17-15/05/2024	EUR	10 744 272	2.28	
					13 400 000	ITALY BTPS 1.850% 20-01/07/2025	EUR	14 143 498	3.00	
					9 662 000	ITALY BTPS 2.500% 18-15/11/2025	EUR	10 556 121	2.24	
					1 100 000	ITALY BTPS 3.500% 14-01/03/2030	EUR	1 326 996	0.28	
					12 000 000	ITALY BTPS 4.500% 13-01/03/2024	EUR	13 773 119	2.92	
					3 200 000	ITALY BTPS 4.750% 08-01/08/2023	EUR	3 637 472	0.77	
					1 936 837	ITALY BTPS I/L 0.550% 18-21/05/2026	EUR	1 900 520	0.40	
					1 500 000	UNICREDIT S.P.A. 1.000% 18-18/01/2023	EUR	1 478 128	0.31	
					600 000	UNICREDIT S.P.A. 6.950% 12-31/10/2022	EUR	659 745	0.14	
					778 000	UNIONE DI BANCHE 1.625% 19-21/04/2025	EUR	757 474	0.16	
					<i>Spain</i>				<b>61 313 587</b>	<b>12.99</b>
					2 400 000	BANCO BILBAO VIZ 0.500% 20-14/01/2027	EUR	2 292 776	0.49	
					1 800 000	BANCO SANTANDER 0.250% 19-19/06/2024	EUR	1 794 547	0.38	
					1 600 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	1 609 229	0.34	
					800 000	BANCO SANTANDER 1.375% 20-05/01/2026	EUR	812 876	0.17	
					400 000	BANKIA 0.875% 19-25/03/2024	EUR	397 039	0.08	
					1 100 000	BANKIA 1.125% 15-05/08/2022	EUR	1 131 016	0.24	
					700 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	658 944	0.14	
					700 000	BANKINTER SA 0.875% 15-03/08/2022	EUR	715 885	0.15	
					2 400 000	BANKINTER SA 0.875% 19-05/03/2024	EUR	2 426 175	0.51	
					2 100 000	CAJA RURAL NAV 0.500% 15-16/03/2022	EUR	2 123 620	0.45	
					900 000	KUTXABANK 0.500% 19-25/09/2024	EUR	858 769	0.18	
					1 400 000	KUTXABANK 1.250% 15-22/09/2025	EUR	1 504 202	0.32	
					7 200 000	SPANISH GOVT 0.000% 20-30/04/2023	EUR	7 264 454	1.54	
					11 400 000	SPANISH GOVT 0.050% 18-31/10/2021	EUR	11 471 022	2.43	
					6 900 000	SPANISH GOVT 0.450% 17-31/10/2022	EUR	7 032 963	1.49	
					2 600 000	SPANISH GOVT 1.450% 19-30/04/2029	EUR	2 856 828	0.61	
					5 000 000	SPANISH GOVT 1.950% 16-30/04/2026	EUR	5 576 600	1.18	
					2 400 000	SPANISH GOVT 2.150% 15-31/10/2025	EUR	2 685 192	0.57	
					7 000 000	SPANISH GOVT 4.400% 13-31/10/2023	EUR	8 101 450	1.72	
					<i>The Netherlands</i>				<b>34 618 936</b>	<b>7.34</b>
					1 504 000	BMW FINANCE NV 0.125% 17-12/01/2021	EUR	1 503 780	0.32	
					465 000	BMW FINANCE NV 0.125% 19-13/07/2022	EUR	463 357	0.10	
					3 478 000	BMW FINANCE NV 0.375% 18-10/07/2023	EUR	3 476 640	0.74	
					1 424 000	BMW FINANCE NV 0.500% 18-22/11/2022	EUR	1 431 557	0.30	
					1 055 000	BMW FINANCE NV 0.625% 19-06/10/2023	EUR	1 063 883	0.23	

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Euro Medium Term Bond

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 709 000	CONTI-GUMMI FIN 1.125% 20-25/09/2024	EUR	1 703 045	0.36					
1 300 000	COOPERATIEVE RAB 0.625% 19-27/02/2024	EUR	1 312 130	0.28					
1 824 000	DAIMLER INTL FIN 0.625% 19-27/02/2023	EUR	1 819 555	0.39					
2 300 000	HEINEKEN NV 1.000% 16-04/05/2026	EUR	2 372 184	0.50					
465 000	HEINEKEN NV 1.625% 20-30/03/2025	EUR	491 889	0.10					
1 300 000	ING BANK NV 0.000% 19-08/04/2022	EUR	1 295 733	0.27					
3 000 000	ING BANK NV 0.750% 16-22/02/2021	EUR	3 014 616	0.64					
1 200 000	ING GROEP NV 1.000% 18-20/09/2023	EUR	1 223 739	0.26					
1 693 000	LEASEPLAN CORP 0.125% 19-13/09/2023	EUR	1 628 950	0.35					
663 000	LEASEPLAN CORP 1.375% 19-07/03/2024	EUR	663 974	0.14					
1 000 000	NATURGY FINANCE 1.250% 20-15/01/2026	EUR	1 039 534	0.22					
189 000	PACCAR FINANCIAL 0.125% 19-07/03/2022	EUR	185 818	0.04					
748 000	PHILIPS NV 0.500% 19-22/05/2026	EUR	754 851	0.16					
1 300 000	RABOBANK 4.125% 12-14/09/2022	EUR	1 406 652	0.30					
1 000 000	SHELL INTL FIN 1.125% 20-07/04/2024	EUR	1 036 864	0.22					
3 000 000	SHELL INTL FIN 1.250% 15-15/03/2022	EUR	3 065 472	0.65					
1 700 000	SIEMENS FINAN 0.125% 20-05/06/2022	EUR	1 703 160	0.36					
1 000 000	TENNET HLD BV 0.875% 15-04/06/2021	EUR	1 005 510	0.21					
947 000	TOYOTA MOTOR FIN 0.625% 18-26/09/2023	EUR	956 043	0.20					
	<b>Luxembourg</b>		<b>25 343 655</b>	<b>5.37</b>					
807 000	EFSE 0.200% 15-28/04/2025	EUR	834 164	0.18					
15 000 000	EFSE 0.500% 15-20/01/2023	EUR	15 414 232	3.27					
7 000 000	EUROPEAN INVT BK 0.000% 20-25/03/2025	EUR	7 183 835	1.52					
1 867 000	LUXEMBOURG GOVT 0.000% 20-28/04/2025	EUR	1 911 424	0.40					
	<b>Portugal</b>		<b>18 985 809</b>	<b>4.03</b>					
4 800 000	PORTUGUESE OTS 1.950% 19-15/06/2029	EUR	5 461 488	1.16					
3 000 000	PORTUGUESE OTS 2.875% 16-21/07/2026	EUR	3 522 420	0.75					
4 200 000	PORTUGUESE OTS 3.875% 14-15/02/2030	EUR	5 553 156	1.18					
3 500 000	PORTUGUESE OTS 4.125% 17-14/04/2027	EUR	4 448 745	0.94					
	<b>Austria</b>		<b>14 296 017</b>	<b>3.02</b>					
1 100 000	OMV AG 1.500% 20-09/04/2024	EUR	1 150 234	0.24					
4 600 000	REP OF AUSTRIA 0.000% 20-20/04/2023	EUR	4 675 158	0.99					
5 200 000	REPUBLIC OF AUSTRIA 0.000% 16-15/07/2023	EUR	5 291 342	1.12					
2 900 000	REPUBLIC OF AUSTRIA 1.650% 14-21/10/2024	EUR	3 179 283	0.67					
	<b>Germany</b>		<b>11 377 415</b>	<b>2.40</b>					
2 117 000	DAIMLER AG 0.000% 19-08/02/2024	EUR	2 033 456	0.43					
575 000	E.ON SE 0.000% 19-24/10/2022	EUR	572 121	0.12					
1 568 000	E.ON SE 0.375% 20-20/04/2023	EUR	1 573 013	0.33					
2 000 000	HENKEL AG & CO 0.000% 16-13/09/2021	EUR	2 000 447	0.42					
4 800 000	KFW 0.125% 17-15/01/2024	EUR	4 911 912	1.04					
296 000	SCHAEFFLER AG 1.875% 19-26/03/2024	EUR	286 466	0.06					
	<b>United States of America</b>		<b>8 085 045</b>	<b>1.71</b>					
1 304 000	AMERICAN HONDA F 0.350% 19-26/08/2022	EUR	1 298 485	0.28					
500 000	DANAHER CORP 1.700% 20-30/03/2024	EUR	523 431	0.11					
458 000	FORD MOTOR CRED 3.021% 19-06/03/2024	EUR	437 161	0.09					
1 500 000	GEN ELECTRIC CO 0.375% 17-17/05/2022	EUR	1 485 338	0.31					
3 400 000	MCDONALDS CORP 1.000% 16-15/11/2023	EUR	3 481 529	0.74					
900 000	MMS USA FIN INC 0.625% 19-13/06/2025	EUR	859 101	0.18					
	<b>Finland</b>		<b>5 385 958</b>	<b>1.14</b>					
1 400 000	FORTUM OYJ 0.875% 19-27/02/2023	EUR	1 413 060	0.30					
570 000	FORTUM OYJ 2.250% 12-06/09/2022	EUR	592 872	0.13					
1 800 000	NORDEA MORTGAGE 0.025% 17-24/01/2022	EUR	1 811 899	0.38					
349 000	OP CORPORATE BK 0.375% 19-26/02/2024	EUR	353 319	0.07					
1 200 000	OP CORPORATE BK 0.500% 20-12/08/2025	EUR	1 214 808	0.26					
	<b>United Kingdom</b>		<b>4 717 862</b>	<b>0.99</b>					
1 000 000	ANZ NEW ZEALAND INTL/LDN 0.400% 17-01/03/2022	EUR	1 004 599	0.21					
724 000	BRITISH TELECOMM PLC 0.625% 16-10/03/2021	EUR	725 308	0.15					
1 162 000	DIAGEO FINANCE PLC 0.000% 17-17/11/2020	EUR	1 161 307	0.25					
1 006 000	DIAGEO FINANCE PLC 0.250% 18-22/10/2021	EUR	1 006 749	0.21					
820 000	GLAXOSMITHKLINE 0.125% 20-12/05/2023	EUR	819 899	0.17					
	<b>Denmark</b>		<b>4 626 958</b>	<b>0.98</b>					
1 615 000	CARLSBERG BREW 0.375% 20-30/06/2027	EUR	1 594 580	0.34					
3 010 000	CARLSBERG BREW 0.500% 17-06/09/2023	EUR	3 032 378	0.64					
	<b>Belgium</b>		<b>4 472 100</b>	<b>0.94</b>					
1 154 000	AB INBEV SA/NV 2.125% 20-02/12/2027	EUR	1 248 166	0.26					
2 200 000	APETRA NV 2.125% 12-17/12/2020	EUR	2 220 841	0.47					
1 000 000	BELFIUS BANK SA 0.750% 17-12/09/2022	EUR	1 003 093	0.21					
	<b>Norway</b>		<b>4 224 588</b>	<b>0.90</b>					
1 587 000	DNB BANK ASA 0.050% 19-14/11/2023	EUR	1 584 283	0.34					
1 841 000	DNB BANK ASA 0.250% 19-09/04/2024	EUR	1 851 988	0.39					
771 000	DNB BOLIGKREDITT 0.375% 18-14/11/2023	EUR	788 317	0.17					
	<b>South Korea</b>		<b>3 299 769</b>	<b>0.70</b>					
3 300 000	KHFC 0.010% 20-07/07/2025	EUR	3 299 769	0.70					
	<b>Canada</b>		<b>3 071 919</b>	<b>0.65</b>					
1 294 000	ROYAL BANK OF CANADA 0.250% 18-28/06/2023	EUR	1 315 391	0.28					
1 724 000	TORONTO DOMINION BANK 0.625% 18-20/07/2023	EUR	1 756 528	0.37					
	<b>Ireland</b>		<b>2 474 242</b>	<b>0.53</b>					
1 459 000	FCA BANK IE 0.250% 20-28/02/2023	EUR	1 398 628	0.30					
1 143 000	FCA BANK IE 0.500% 19-13/09/2024	EUR	1 075 614	0.23					
	<b>Japan</b>		<b>1 524 704</b>	<b>0.32</b>					
1 538 000	MITSUB UFJ FIN 0.339% 19-19/07/2024	EUR	1 524 704	0.32					
	<b>Sweden</b>		<b>981 095</b>	<b>0.21</b>					
1 005 000	VOLVO TREAS AB 0.000% 20-11/02/2023	EUR	981 095	0.21					
	<b>Floating rate bonds</b>		<b>27 488 269</b>	<b>5.84</b>					
	<b>United States of America</b>		<b>9 494 396</b>	<b>2.01</b>					
2 934 000	BANK OF AMER CRP 19-09/05/2026 FRN	EUR	2 950 556	0.62					
3 530 000	GOLDMAN SACHS GP 20-21/04/2023 FRN	EUR	3 481 802	0.74					
3 050 000	GOLDMAN SACHS GROUP 16-27/07/2021 FRN	EUR	3 062 038	0.65					
	<b>France</b>		<b>9 435 794</b>	<b>2.01</b>					
900 000	CARREFOUR BANQUE 19-12/09/2023 FRN	EUR	893 125	0.19					
500 000	CREDIT MUTUEL ARKEA 17-25/10/2029 FRN	EUR	499 844	0.11					
900 000	LA BANQUE POSTAL 20-17/06/2026 FRN	EUR	889 602	0.19					
5 400 000	LA BANQUE POSTALE 15-19/11/2027 FRN	EUR	5 548 877	1.18					
1 600 000	SOCIETE GENERALE 19-06/09/2021 FRN	EUR	1 604 346	0.34					

# BNP PARIBAS FUNDS SICAV Euro Medium Term Bond

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Italy</i>		<i>4 735 696</i>	<i>1.01</i>
517 000	CREDITO EMILIANO 19- 25/10/2025 FRN	EUR	501 909	0.11
684 000	UNICREDIT S.P.A. 13-28/10/2025 FRN	EUR	690 365	0.15
2 300 000	UNICREDIT S.P.A. 16-03/01/2027 FRN	EUR	2 349 552	0.50
1 200 000	UNICREDIT SPA 20-16/06/2026 FRN	EUR	1 193 870	0.25
	<i>The Netherlands</i>		<i>2 422 998</i>	<i>0.51</i>
2 400 000	RABOBANK 14-26/05/2026 FRN	EUR	2 422 998	0.51
	<i>Spain</i>		<i>1 399 385</i>	<i>0.30</i>
1 400 000	BANKINTER SA 17-06/04/2027 FRN	EUR	1 399 385	0.30
	Money Market Instruments		9 316 833	1.97
	<i>Germany</i>		<i>9 316 833</i>	<i>1.97</i>
9 300 000	GERMAN T-BILL 0.000% 20-04/11/2020	EUR	9 316 833	1.97
	<b>Total securities portfolio</b>		<b>424 153 902</b>	<b>89.84</b>

# BNP PARIBAS FUNDS SICAV Euro Mid Cap

## Securities portfolio at 30/06/2020

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			36 493 699	90.94
<b>Shares</b>			<b>36 493 699</b>	<b>90.94</b>
<i>France</i>			<i>15 353 715</i>	<i>38.27</i>
46 972	ALSTOM	EUR	1 945 111	4.85
5 639	ATOS SE	EUR	428 000	1.07
69 987	BUREAU VERITAS SA	EUR	1 314 356	3.28
15 445	CAPGEMINI SE	EUR	1 574 618	3.92
40 133	CNP ASSURANCES	EUR	411 363	1.03
9 539	COVIVIO	EUR	615 266	1.53
18 149	EDENRED	EUR	706 541	1.76
6 371	FAURECIA	EUR	221 520	0.55
1 806	ILIAD SA	EUR	313 612	0.78
9 069	INGENICO GROUP	EUR	1 287 798	3.21
14 318	IPSEN	EUR	1 083 157	2.70
11 146	KLEPIERRE	EUR	197 674	0.49
4 827	ORPEA	EUR	496 698	1.24
41 422	SCOR SE	EUR	1 010 697	2.52
1 974	SEB SA	EUR	290 375	0.72
8 111	TELEPERFORMANCE	EUR	1 832 275	4.57
2 838	UBISOFT ENTERTAINMENT	EUR	208 309	0.52
18 375	WORLDLINE SA - W/I	EUR	1 416 345	3.53
<i>Germany</i>			<i>7 064 768</i>	<i>17.60</i>
37 960	DEUTSCHE WOHNEN AG - BR	EUR	1 516 502	3.78
11 336	LEG IMMOBILIEN AG	EUR	1 280 968	3.19
1 284	MTU AERO ENGINES AG	EUR	197 929	0.49
17 761	PUMA SE	EUR	1 222 312	3.05
8 803	SCOUT24 AG	EUR	607 847	1.51
498 382	TELEFONICA DEUTSCHLAND HOLDING	EUR	1 309 250	3.26
14 813	ZALANDO SE	EUR	929 960	2.32
<i>Italy</i>			<i>4 906 307</i>	<i>12.23</i>
1 016 156	A2A SPA	EUR	1 280 865	3.19
10 078	AMPLIFON SPA	EUR	238 949	0.60
99 983	FINCOBANK S.P.A.	EUR	1 201 296	2.99
16 342	MONCLER SPA	EUR	556 282	1.39
36 646	RECORDATI SPA	EUR	1 628 915	4.06
<i>The Netherlands</i>			<i>4 503 408</i>	<i>11.22</i>
36 608	ASR NEDERLAND NV	EUR	1 000 863	2.49
62 742	NN GROUP NV - W/I	EUR	1 875 986	4.68
23 397	WOLTERS KLUWER	EUR	1 626 559	4.05
<i>Ireland</i>			<i>2 015 031</i>	<i>5.02</i>
6 468	KINGSPAN GROUP PLC	EUR	370 940	0.92
55 245	SMURFIT KAPPA GROUP PLC	EUR	1 644 091	4.10
<i>Cyprus</i>			<i>1 081 036</i>	<i>2.69</i>
212 051	AROUNDTOWN SA	EUR	1 081 036	2.69
<i>Luxembourg</i>			<i>906 049</i>	<i>2.26</i>
1 622	EUROFINS SCIENTIFIC	EUR	906 049	2.26
<i>Finland</i>			<i>663 385</i>	<i>1.65</i>
29 264	KESKO OYJ - B	EUR	445 398	1.11
7 473	METSO OYJ	EUR	217 987	0.54
Shares/Units in investment funds			2 161 267	5.40
<i>Luxembourg</i>			<i>2 161 267</i>	<i>5.40</i>
17 975.11	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP	EUR	2 161 267	5.40
<b>Total securities portfolio</b>			<b>38 654 966</b>	<b>96.34</b>

# BNP PARIBAS FUNDS SICAV Euro Money Market

## Securities portfolio at 30/06/2020

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									
<b>Floating rate bonds</b>			<b>7 389 833</b>	<b>0.64</b>					
<i>France</i>									
4 400 000	LVMH MOET HENNES 20-11/02/2022 FRN	EUR	4 391 420	0.38					
1 000 000	SAFRAN SA 18-13/07/2020 FRN	EUR	999 950	0.09					
<i>The Netherlands</i>									
2 000 000	BMW FINANCE NV 19-21/12/2020 FRN	EUR	1 998 463	0.17					
Other transferable securities					35 042 839			3.06	
<b>Floating rate bonds</b>			<b>35 042 839</b>	<b>3.06</b>					
<i>France</i>									
35 000 000	SOCIETE GENERALE SA EONICAP+0.4 20/08/2021	EUR	35 042 839	3.06					
Money Market Instruments					982 772 180			86.04	
<i>France</i>									
4 000 000	AIN (SOCIETE D ECONOMIE MIXTE DE CONSTRU	EUR	4 000 465	0.35					
9 000 000	AIR LIQUIDE FINANCE SA 0.000% 10/07/2020 NEU	EUR	9 000 614	0.79					
17 000 000	ANJOU ET EONICAP+0.195 14/01/2021 NEUCP	EUR	16 997 687	1.49					
19 800 000	ATOS SE 0.000% 14/08/2020 NEUCP	EUR	19 803 686	1.73					
10 000 000	ATOS SE 0.000% 22/07/2020 NEUCP	EUR	10 001 023	0.88					
5 000 000	AXA BANQUE EONICAP+0.2 02/12/2020 NEUCP	EUR	5 000 862	0.44					
20 000 000	AXA BANQUE SA EONICAP+0.22 29/06/2021 N	EUR	20 000 819	1.75					
10 000 000	BANQUE FEDE EONICAP+0.205 18/12/2020 CP	EUR	10 000 162	0.88					
15 000 000	CARREFOUR SA 0.000% 11/09/2020 NEUCP	EUR	15 006 869	1.31					
3 500 000	COFACE SA 0.000% 29/06/2021 NEUCP	EUR	3 504 001	0.31					
10 000 000	CREDIT A EONICAP+0.185 28/12/2020 NEUCP	EUR	9 998 857	0.88					
10 000 000	CREDIT AG EONICAP+0.19 13/11/2020 NEUCP	EUR	10 000 608	0.88					
25 000 000	CREDIT IN EONICAP+0.19 20/01/2021 NEUCP	EUR	24 995 187	2.18					
10 000 000	DANONE SA 0.000% 15/09/2020 NEUCP	EUR	10 004 834	0.88					
5 200 000	DEPARTEMENT DU LOIRET 0.000% 17/07/2020 NEUC	EUR	5 200 892	0.46					
4 000 000	EIFFAGE SA 0.000% 11/06/2021 NEUCP	EUR	4 007 167	0.35					
7 000 000	FRANCE(ELECTRICITE DE) 0.000% 31/07/2020 NEU	EUR	7 001 347	0.61					
6 000 000	KERING FINANCE 0.000% 11/09/2020 NEUCP	EUR	6 002 748	0.53					
10 000 000	KLEPIERRE 0.000% 14/09/2020 NEUCP	EUR	10 004 770	0.88					
16 000 000	KLEPIERRE 0.000% 26/02/2021 NEUCP	EUR	16 021 718	1.40					
9 000 000	LOCATION DEQUIPEMENT 0.000% 07/01/2021 NEUCP	EUR	9 011 468	0.79					
2 000 000	MARSEILLE(VILLE DE) 0.000% 10/09/2020 NEUCP	EUR	2 001 275	0.18					
5 000 000	METROPOLE DE LYON 0.000% 25/09/2020 NEUCP	EUR	5 003 784	0.44					
35 000 000	NATIXIS SA EONICAP+0.18 01/09/2020 CP	EUR	35 004 735	3.05					
9 800 000	PROVENCE ALPES COTE D AZUR (REGION) 0.000% 2	EUR	9 801 977	0.86					
5 000 000	REGION BOURGOGNE-FRANCHE-COMTE 0.000% 09/09/	EUR	5 003 148	0.44					
3 000 000	REGION REUNION 0.000% 16/07/2020 NEUCP	EUR	3 000 484	0.26					
2 000 000	RENNES (VILLE DE) 0.000% 18/09/2020 NEUCP	EUR	2 001 403	0.18					
10 000 000	SAFRAN SA 0.000% 15/09/2020 NEUCP	EUR	10 003 214	0.88					
15 000 000	SAGESSE SA DE GESTION DE STOCK DE SECURIT 06/07/2020	EUR	15 000 908	1.31					
7 000 000	SCHNEIDER ELECTRIC SE 0.000% 11/08/2020 NEUC	EUR	7 001 832	0.61					
					<i>United Kingdom</i>				
20 000 000	BARCLAYS BANK PLC EONICAP+0.67 08/06/20	EUR	20 067 712	1.75					
15 000 000	BP CAPITAL MARKETS PLC 0.000% 10/12/2020	EUR	15 015 041	1.31					
10 000 000	GOLDMAN SACHS INTERNATI 0.000% 09/10/2020	EUR	10 010 044	0.88					
25 000 000	LLOYDS BA EONICAP+0.22 20/08/2020 NEUCP	EUR	25 004 669	2.18					
10 000 000	LLOYDS BANK CORPORATE 0.000% 24/12/2020	EUR	10 015 121	0.88					
6 000 000	MIZUHO BANK LTD (LONDON 0.000% 14/07/2020	EUR	6 001 057	0.53					
25 000 000	NATIONAL WESTMINSTER B 0.000% 27/07/2020	EUR	25 008 202	2.18					
5 000 000	NATWEST MARKETS PLC 0.000% 14/10/2020	EUR	5 004 362	0.44					
16 000 000	UBS AG/LONDON 0.000% 15/10/2020	EUR	16 016 893	1.40					
					<i>The Netherlands</i>				
10 000 000	AIRBUS GROUP FINANCE BV 0.000% 14/08/2020 NE	EUR	10 003 735	0.88					
15 000 000	ENEL FINANCE INTERNATIONAL NV 0.000% 21/07/2	EUR	15 002 148	1.31					
18 000 000	IBERDROLA INTERNATIONA 0.000% 24/07/2020	EUR	18 002 858	1.58					
3 000 000	IBERDROLA INTERNATIONA 0.000% 28/10/2020	EUR	3 002 271	0.26					
10 000 000	IBERDROLA INTERNATIONAL BV 0.000% 20/07/2020	EUR	10 001 364	0.88					
10 000 000	IBERDROLA INTERNATIONAL BV 0.000% 30/07/2020	EUR	10 001 862	0.88					
25 000 000	ING BANK NV EONICAP+0.18 08/03/2021 NEU	EUR	24 986 549	2.18					
10 000 000	KONINKLIJKE KPN NV 0.000% 26/08/2020	EUR	10 002 373	0.88					
20 000 000	REPSOL INTERNATIONAL F 0.000% 05/08/2020	EUR	20 004 478	1.75					
					<i>Germany</i>				
10 000 000	ALLIANZ SE 0.000% 28/08/2020	EUR	10 006 600	0.88					
10 000 000	COMMERZBANK AG 0.000% 04/03/2021	EUR	10 011 717	0.88					
14 000 000	CONTINENTAL AG 0.000% 29/10/2020	EUR	14 010 679	1.23					
8 000 000	E.ON SE 0.000% 02/07/2020	EUR	8 000 109	0.70					
3 500 000	FRESENIUS MEDICAL CARE 0.000% 03/12/2020	EUR	3 502 227	0.31					
10 000 000	FRESENIUS MEDICAL CARE AG + CO KGAA 0.000% 1	EUR	10 003 299	0.88					
30 000 000	SAP SE 0.000% 13/08/2020	EUR	30 010 953	2.62					
7 000 000	VOLKSWAGEN AG 0.000% 03/09/2020	EUR	7 002 850	0.61					
					<i>Spain</i>				
6 000 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.000% 28	EUR	6 003 570	0.53					
31 000 000	CAIXA BANK SA 0.000% 04/12/2020	EUR	31 031 517	2.71					
35 000 000	SANTANDER CONSUMER FIN 0.000% 04/12/2020	EUR	35 035 582	3.06					
7 000 000	SANTANDER CONSUMER FIN 0.000% 09/07/2020	EUR	7 000 750	0.61					
					<i>Belgium</i>				
19 000 000	AB INBEV SA/NV 0.000% 16/12/2020	EUR	19 019 665	1.66					
10 000 000	ANHEUSER BUSCH INBEV N 0.000% 20/11/2020	EUR	10 008 912	0.88					
2 000 000	ANHEUSER BUSCH INBEV N 0.000% 24/08/2020	EUR	2 000 689	0.18					
5 000 000	ANHEUSER BUSCH INBEV N 0.000% 24/09/2020	EUR	5 002 704	0.44					
5 000 000	ANHEUSER BUSCH INBEV NV 0.000% 11/08/2020	EUR	5 001 309	0.44					
5 000 000	BARRY CALLEBAUT SERVICES NV 0.000% 14/08/2020	EUR	5 000 931	0.44					
7 000 000	SOCIETE WALLONE DU CRE 0.000% 22/12/2020	EUR	7 009 375	0.61					
20 000 000	SUMITOMO MITSUI BANKING CORP/BRUSSELS 0.000%	EUR	20 029 480	1.75					
					<i>Sweden</i>				
10 000 000	SCANIA CV AB 0.000% 17/08/2020	EUR	10 002 998	0.88					
15 000 000	SCANIA CV AB 0.000% 20/08/2020	EUR	15 004 782	1.31					
7 000 000	VATTENFALL AB 0.000% 07/08/2020	EUR	7 001 656	0.61					

# BNP PARIBAS FUNDS SICAV Euro Money Market

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
5 000 000	VATTENFALL AB 0.000% 18/08/2020	EUR	5 001 531	0.44
10 000 000	VOLVO TREASURY AB 0.000% 07/09/2020	EUR	10 004 326	0.88
6 000 000	VOLVO TREASURY AB 0.000% 20/08/2020	EUR	6 001 913	0.53
	<i>Ireland</i>		<i>34 973 782</i>	<i>3.06</i>
5 000 000	FCA BANK SPA/IRELAND 0.000% 10/09/2020	EUR	5 003 500	0.44
5 000 000	FRESENIUS FINANCE IRELAND PLC 0.000% 25/09/2	EUR	5 001 820	0.44
25 000 000	INTESA SANPAOLO BANK IRELAND PLC 0.000% 28/0	EUR	24 968 462	2.18
	<i>Luxembourg</i>		<i>32 515 176</i>	<i>2.85</i>
10 000 000	AGRICULTURAL BANK OF C 0.000% 02/09/2020	EUR	10 005 451	0.88
7 000 000	AGRICULTURAL BANK OF CH 0.000% 07/09/2020	EUR	7 003 952	0.61
5 000 000	ARCELORMITTAL 0.000% 30/11/2020 NEUCP	EUR	5 003 130	0.44
5 500 000	BANK OF CHINA 0.000% 28/10/2020	EUR	5 503 603	0.48
5 000 000	INTESA SANPAOLO BANK LUXEMBOURG S.A. 0.000% 09/03/2021	EUR	4 999 040	0.44
	<i>Qatar</i>		<i>30 014 067</i>	<i>2.62</i>
30 000 000	QATAR NATIONAL BANK SAQ - LONDON BRANCH	EUR	30 014 067	2.62
	<i>Italy</i>		<i>15 019 748</i>	<i>1.31</i>
15 000 000	CASSA DEPOSITI E PREST 0.000% 18/12/2020	EUR	15 019 748	1.31
	Shares/Units in investment funds		32 898 189	2.88
	<i>France</i>		<i>31 905 958</i>	<i>2.79</i>
19.09	BNP PARIBAS CASH INVEST - I PLUS - CAP	EUR	18 907 366	1.65
13.00	BNP PARIBAS INVEST 3 MOIS FCP	EUR	12 977 834	1.14
0.90	BNP PARIBAS MONEY 3M - IC	EUR	20 758	0.00
	<i>Luxembourg</i>		<i>992 231</i>	<i>0.09</i>
7 169.02	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - I CAP	EUR	992 231	0.09
	<b>Total securities portfolio</b>		<b>1 058 103 041</b>	<b>92.62</b>



# BNP PARIBAS FUNDS SICAV Euro Multi-Factor Corporate Bond

## Securities portfolio at 30/06/2020

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									
<b>Bonds</b>			<b>238 034 674</b>	<b>92.73</b>					
<i>United States of America</i>									
1 700 000	ABBOTT IL FIN 0.100% 19-19/11/2024	EUR	1 688 331	0.66	650 000	PEPSICO INC 1.125% 19-18/03/2031	EUR	686 119	0.27
1 000 000	ABBOTT IL FIN 0.375% 19-19/11/2027	EUR	997 291	0.39	1 650 000	PPG INDUSTRIES 0.875% 16-03/11/2025	EUR	1 674 128	0.65
1 700 000	ABBOTT IL FIN 0.875% 18-27/09/2023	EUR	1 737 509	0.68	1 200 000	PRICELINE GROUP 2.375% 14-23/09/2024	EUR	1 273 965	0.50
1 600 000	ABBOTT IL FIN 1.500% 18-27/09/2026	EUR	1 708 328	0.67	1 900 000	PROCTER & GAMBLE 0.500% 17-25/10/2024	EUR	1 950 284	0.76
2 000 000	AIR PROD & CHEM 0.500% 20-05/05/2028	EUR	2 009 175	0.78	1 900 000	PROCTER & GAMBLE 0.625% 18-30/10/2024	EUR	1 957 400	0.76
2 000 000	AIR PROD & CHEM 0.800% 20-05/05/2032	EUR	2 010 646	0.78	1 950 000	PROCTER & GAMBLE 1.125% 15-02/11/2023	EUR	2 030 153	0.79
1 950 000	AMGEN INC 1.250% 16-25/02/2022	EUR	1 980 519	0.77	2 200 000	PROLOGIS EURO 1.000% 20-06/02/2035	EUR	2 125 295	0.83
100 000	APPLE INC 0.500% 19-15/11/2031	EUR	101 655	0.04	130 000	PROLOGIS LP 3.000% 14-02/06/2026	EUR	149 059	0.06
1 900 000	APPLE INC 0.875% 17-24/05/2025	EUR	1 984 911	0.77	2 150 000	PUBLIC STORAGE 0.875% 20-24/01/2032	EUR	2 101 411	0.82
2 000 000	APPLE INC 1.000% 14-10/11/2022	EUR	2 052 580	0.80	1 900 000	RELX CAPITAL 1.300% 15-12/05/2025	EUR	1 978 169	0.77
1 750 000	APPLE INC 1.375% 17-24/05/2029	EUR	1 921 416	0.75	2 000 000	THERMO FISHER 0.875% 19-01/10/2031	EUR	1 974 288	0.77
1 900 000	AT&T INC 2.450% 15-15/03/2035	EUR	2 014 323	0.78	1 950 000	THERMO FISHER 1.400% 17-23/01/2026	EUR	2 035 196	0.79
1 750 000	AT&T INC 3.375% 14-15/03/2034	EUR	2 069 237	0.81	1 700 000	THERMO FISHER 1.450% 17-16/03/2027	EUR	1 783 107	0.69
1 800 000	BANK OF AMERICA CORP 2.375% 14-19/06/2024	EUR	1 934 740	0.75	500 000	THERMO FISHER 2.150% 15-21/07/2022	EUR	516 546	0.20
1 710 000	BAXTER INTL 0.400% 19-15/05/2024	EUR	1 720 518	0.67	2 000 000	VERIZON COMM INC 0.875% 16-02/04/2025	EUR	2 038 145	0.79
1 640 000	BAXTER INTL 1.300% 19-15/05/2029	EUR	1 710 550	0.67	1 500 000	VERIZON COMM INC 0.875% 19-08/04/2027	EUR	1 516 858	0.59
1 600 000	COLGATE-PALM CO 0.500% 19-06/03/2026	EUR	1 633 814	0.64	750 000	VERIZON COMM INC 0.875% 19-19/03/2032	EUR	733 867	0.29
1 500 000	COLGATE-PALM CO 1.375% 19-06/03/2034	EUR	1 683 808	0.66	1 200 000	VERIZON COMM INC 2.625% 14-01/12/2031	EUR	1 403 478	0.55
1 740 000	DOVER CORP 0.750% 19-04/11/2027	EUR	1 655 477	0.64	2 200 000	VF CORP 0.250% 20-25/02/2028	EUR	2 075 627	0.81
1 650 000	DOVER CORP 1.250% 16-09/11/2026	EUR	1 653 469	0.64	2 200 000	VF CORP 0.625% 20-25/02/2032	EUR	2 000 682	0.78
1 420 000	ECOLAB INC 2.625% 15-08/07/2025	EUR	1 568 376	0.61	<i>The Netherlands</i>				
1 600 000	EMERSON ELECTRIC 0.375% 19-22/05/2024	EUR	1 609 718	0.63	36 000	ADECCO INTERNATIONAL FINANCIAL SERVICES 1.500% 15-22/11/2022	EUR	36 882	0.01
1 500 000	EMERSON ELECTRIC 1.250% 19-15/10/2025	EUR	1 576 271	0.61	1 400 000	AKZO NOBEL NV 1.125% 16-08/04/2026	EUR	1 469 229	0.57
1 450 000	EMERSON ELECTRIC 2.000% 19-15/10/2029	EUR	1 619 891	0.63	1 360 000	AKZO NOBEL NV 1.750% 14-07/11/2024	EUR	1 445 622	0.56
2 200 000	FEDEX CORP 1.300% 19-05/08/2031	EUR	2 088 229	0.81	150 000	ASML HOLDING NV 0.250% 20-25/02/2030	EUR	144 329	0.06
1 900 000	HONEYWELL INTERNATIONAL 1.300% 16-22/02/2023	EUR	1 951 016	0.76	2 000 000	ASML HOLDING NV 0.625% 16-07/07/2022	EUR	2 021 620	0.79
1 800 000	HONEYWELL INTL 2.250% 16-22/02/2028	EUR	2 032 177	0.79	250 000	ASML HOLDING NV 1.375% 16-07/07/2026	EUR	266 979	0.10
1 400 000	ILLINOIS TOOL WK 0.250% 19-05/12/2024	EUR	1 398 668	0.54	1 850 000	ASML HOLDING NV 1.625% 16-28/05/2027	EUR	2 009 239	0.78
650 000	ILLINOIS TOOL WK 0.625% 19-05/12/2027	EUR	653 286	0.25	1 520 000	ASML HOLDING NV 3.375% 13-19/09/2023	EUR	1 677 322	0.65
1 650 000	ILLINOIS TOOL WK 1.000% 19-05/06/2031	EUR	1 692 162	0.66	1 500 000	COMPASS GROUP 0.625% 17-03/07/2024	EUR	1 513 794	0.59
1 400 000	ILLINOIS TOOL WK 2.125% 15-22/05/2030	EUR	1 583 243	0.62	850 000	COMPASS GROUP 1.500% 18-05/09/2028	EUR	894 118	0.35
600 000	ILLINOIS TOOL WK 3.000% 14-19/05/2034	EUR	754 841	0.29	300 000	DIGITAL DUTCH 1.500% 20-15/03/2030	EUR	306 384	0.12
500 000	JOHNSON CONTROLS 1.375% 16-25/02/2025	EUR	511 546	0.20	2 000 000	DSM NV 0.750% 16-28/09/2026	EUR	2 074 443	0.81
2 000 000	MANPOWERGROUP 1.750% 18-22/06/2026	EUR	2 032 485	0.79	1 700 000	DSM NV 1.000% 15-09/04/2025	EUR	1 768 415	0.69
1 000 000	MCDONALDS CORP 1.125% 15-26/05/2022	EUR	1 015 053	0.40	1 700 000	DSM NV 1.375% 15-26/09/2022	EUR	1 755 153	0.68
500 000	MCDONALDS CORP 1.600% 19-15/03/2031	EUR	527 529	0.21	0	EDP FINANCE BV 2.625% 14-18/01/2022	EUR	311 260	0.12
1 900 000	MERCK & CO INC 0.500% 16-02/11/2024	EUR	1 939 928	0.76	1 300 000	LYB INT FINANCE 1.625% 19-17/09/2031	EUR	1 242 594	0.48
1 150 000	MERCK & CO INC 2.500% 14-15/10/2034	EUR	1 433 608	0.56	1 700 000	PHILIPS NV 0.500% 17-06/09/2023	EUR	1 718 884	0.67
1 100 000	MICROSOFT CORP 2.625% 13-02/05/2033	EUR	1 402 411	0.55	1 000 000	PHILIPS NV 0.500% 19-22/05/2026	EUR	1 009 159	0.39
1 550 000	MICROSOFT CORP 3.125% 13-06/12/2028	EUR	1 933 433	0.75	1 100 000	PHILIPS NV 0.750% 18-02/05/2024	EUR	1 122 192	0.44
1 200 000	MORGAN STANLEY 1.750% 16-11/03/2024	EUR	1 253 121	0.49	1 900 000	PHILIPS NV 1.375% 18-02/05/2028	EUR	2 038 014	0.79
2 100 000	NASDAQ INC 0.875% 20-13/02/2030	EUR	2 088 391	0.81	1 100 000	PHILIPS NV 2.000% 20-30/03/2030	EUR	1 223 244	0.48
1 500 000	NASDAQ INC 1.750% 16-19/05/2023	EUR	1 557 659	0.61	900 000	RELX FINANCE 0.500% 20-10/03/2028	EUR	881 169	0.34
2 000 000	NASDAQ INC 1.750% 19-28/03/2029	EUR	2 147 057	0.85	1 200 000	RELX FINANCE 1.375% 16-12/05/2026	EUR	1 258 926	0.49
1 000 000	PEPSICO INC 0.750% 19-18/03/2027	EUR	1 034 139	0.40	1 450 000	RELX FINANCE 1.500% 18-13/05/2027	EUR	1 525 901	0.59
1 600 000	PEPSICO INC 0.875% 16-18/07/2028	EUR	1 670 067	0.65	1 900 000	WOLTERS KLUWER 2.875% 13-21/03/2023	EUR	2 024 932	0.79
					1 900 000	WOLTERS KLUWER N 1.500% 17-22/03/2027	EUR	2 005 417	0.78
					1 860 000	WOLTERS KLUWER-C 2.500% 14-13/05/2024	EUR	1 996 783	0.78

# BNP PARIBAS FUNDS SICAV Euro Multi-Factor Corporate Bond

## Securities portfolio at 30/06/2020

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>30 137 452</i>	<i>11.75</i>		<i>Finland</i>		<i>6 050 694</i>	<i>2.35</i>
700 000	APTIVE 1.500% 15-10/03/2025	EUR	693 289	0.27	1 950 000	FORTUM OYJ 0.875% 19-27/02/2023	EUR	1 968 191	0.77
1 950 000	ASB FINANCE LTD 0.500% 17-10/06/2022	EUR	1 961 531	0.76	1 950 000	FORTUM OYJ 1.625% 19-27/02/2026	EUR	2 039 419	0.79
1 450 000	ASB FINANCE LTD 0.750% 19-13/03/2024	EUR	1 478 149	0.58	1 500 000	FORTUM OYJ 2.125% 19-27/02/2029	EUR	1 627 034	0.63
800 000	BNZ INTL FUND/LN 0.625% 19-23/04/2022	EUR	807 122	0.31	400 000	FORTUM OYJ 2.250% 12-06/09/2022	EUR	416 050	0.16
1 980 000	BRAMBLES FINANCE 1.500% 17-04/10/2027	EUR	1 998 900	0.78		<i>Luxembourg</i>		<i>6 045 588</i>	<i>2.36</i>
1 400 000	COMPASS GROUP 1.875% 14-27/01/2023	EUR	1 447 629	0.56	1 075 000	NESTLE FINANCE INTERNATIONAL 0.375% 17-18/01/2024	EUR	1 090 390	0.42
1 480 000	DIAGEO FINANCE PLC 0.250% 18-22/10/2021	EUR	1 481 101	0.58	650 000	NESTLE FINANCE INTERNATIONAL 0.750% 14-08/11/2021	EUR	656 445	0.26
1 860 000	EXPERIAN FINANCE 1.375% 17-25/06/2026	EUR	1 903 488	0.74	1 400 000	NESTLE FINANCE INTERNATIONAL 0.750% 15-16/05/2023	EUR	1 430 451	0.56
1 550 000	LLOYDS BANKING GROUP PLC 0.750% 16-09/11/2021	EUR	1 555 683	0.61	1 350 000	NESTLE FINANCE INTERNATIONAL 1.750% 12-12/09/2022	EUR	1 402 193	0.55
200 000	LLOYDS BANKING GROUP PLC 1.000% 16-09/11/2023	EUR	201 913	0.08	1 430 000	NESTLE FINANCE INTERNATIONAL 2.125% 13-10/09/2021	EUR	1 466 109	0.57
1 250 000	LONDON STOCK EX 0.875% 17-19/09/2024	EUR	1 278 588	0.50		<i>Norway</i>		<i>5 975 018</i>	<i>2.33</i>
1 600 000	LONDON STOCK EX 1.750% 18-06/12/2027	EUR	1 728 963	0.67	1 900 000	STATKRAFT AS 1.125% 17-20/03/2025	EUR	1 984 169	0.77
2 070 000	OMNICOM FIN HOL 0.800% 19-08/07/2027	EUR	2 001 006	0.78	1 050 000	STATKRAFT AS 1.500% 15-21/09/2023	EUR	1 093 603	0.43
2 100 000	OMNICOM FIN HOL 1.400% 19-08/07/2031	EUR	2 073 416	0.81	1 600 000	STATKRAFT AS 1.500% 15-26/03/2030	EUR	1 735 358	0.68
2 100 000	OTE PLC 0.875% 19-24/09/2026	EUR	2 056 371	0.80	1 100 000	STATKRAFT AS 2.500% 12-28/11/2022	EUR	1 161 888	0.45
1 750 000	RENTOKIL INITIAL 0.875% 19-30/05/2026	EUR	1 737 970	0.68		<i>Ireland</i>		<i>5 462 642</i>	<i>2.12</i>
1 400 000	RENTOKIL INITIAL 0.950% 17-22/11/2024	EUR	1 404 993	0.55	1 700 000	EATON CAPITAL 0.697% 19-14/05/2025	EUR	1 702 369	0.66
1 400 000	SMITHS GROUP PLC 1.250% 15-28/04/2023	EUR	1 399 395	0.55	1 690 000	EATON CAPITAL 0.750% 16-20/09/2024	EUR	1 696 123	0.66
1 600 000	SMITHS GROUP PLC 2.000% 17-23/02/2027	EUR	1 637 951	0.64	1 950 000	SWISSCOM AG 1.125% 18-12/10/2026	EUR	2 064 150	0.80
1 300 000	WPP FINANCE 2016 1.375% 18-20/03/2025	EUR	1 289 994	0.50		<i>Australia</i>		<i>4 777 478</i>	<i>1.86</i>
	<i>Sweden</i>		<i>10 679 805</i>	<i>4.16</i>	1 800 000	BRAMBLES FINANCE 2.375% 14-12/06/2024	EUR	1 899 659	0.74
1 610 000	AKZO NOBEL SWEDEN 2.625% 12-27/07/2022	EUR	1 694 275	0.66	1 000 000	TELSTRA CORP LTD 1.375% 19-26/03/2029	EUR	1 068 735	0.42
500 000	SCA HYGIENE AB 0.625% 17-28/03/2022	EUR	503 308	0.20	1 700 000	TELSTRA CORPORATION LTD 3.750% 11-16/05/2022	EUR	1 809 084	0.70
2 000 000	SCA HYGIENE AB 1.125% 17-27/03/2024	EUR	2 056 824	0.80		<i>Belgium</i>		<i>3 475 959</i>	<i>1.36</i>
1 900 000	TELE2 AB 1.125% 18-15/05/2024	EUR	1 954 365	0.76	1 370 000	BARRY CALLEBAUT SVCS 2.375% 16-24/05/2024	EUR	1 458 405	0.57
1 800 000	TELE2 AB 2.125% 18-15/05/2028	EUR	1 954 723	0.76	2 000 000	KBC GROUP NV 0.750% 17-01/03/2022	EUR	2 017 554	0.79
1 000 000	VATTENFALL AB 0.500% 19-24/06/2026	EUR	999 956	0.39		<i>Canada</i>		<i>3 154 861</i>	<i>1.23</i>
1 270 000	VATTENFALL TREAS 5.375% 04-29/04/2024	EUR	1 516 354	0.59	2 100 000	MAGNA INTL INC 1.500% 17-25/09/2027	EUR	2 135 993	0.83
	<i>France</i>		<i>10 117 080</i>	<i>3.94</i>	1 000 000	TORONTO DOMINION BANK 0.625% 18-20/07/2023	EUR	1 018 868	0.40
1 600 000	LVMH 1.000% 14-24/09/2021	EUR	1 616 060	0.63		<i>Jersey Island</i>		<i>1 908 435</i>	<i>0.74</i>
1 710 000	LVMH 0.375% 17-26/05/2022	EUR	1 718 040	0.67	1 800 000	UBS GROUP FUNDING 2.125% 16-04/03/2024	EUR	1 908 435	0.74
900 000	SCHNEIDER ELEC 1.500% 19-15/01/2028	EUR	977 537	0.38		<i>Italy</i>		<i>1 902 184</i>	<i>0.74</i>
1 000 000	SCHNEIDER ELECTRIC 0.250% 16-09/09/2024	EUR	1 005 342	0.39	1 900 000	INTESA SANPAOLO 1.750% 19-04/07/2029	EUR	1 902 184	0.74
1 000 000	SCHNEIDER ELECTRIC 1.500% 15-08/09/2023	EUR	1 042 054	0.41		<b>Floating rate bonds</b>		<b>5 603 665</b>	<b>2.18</b>
1 400 000	SCHNEIDER ELECTRIC 2.500% 13-06/09/2021	EUR	1 439 757	0.56		<i>United States of America</i>		<i>3 543 587</i>	<i>1.38</i>
1 300 000	VIVENDI SA 0.000% 19-13/06/2022	EUR	1 289 581	0.50	1 500 000	BANK OF AMERICA CORP 17-07/02/2025 FRN	EUR	1 542 843	0.60
1 000 000	WPP FINANCE 2.250% 14-22/09/2026	EUR	1 028 709	0.40	1 900 000	JPMORGAN CHASE 17-18/05/2028	EUR	2 000 744	0.78
	<i>Denmark</i>		<i>7 259 095</i>	<i>2.84</i>		<i>Switzerland</i>		<i>2 060 078</i>	<i>0.80</i>
1 950 000	CARLSBERG BREW 0.500% 17-06/09/2023	EUR	1 964 498	0.77	2 100 000	UBS GROUP 20-29/01/2026 FRN	EUR	2 060 078	0.80
1 800 000	CARLSBERG BREW 2.500% 14-28/05/2024	EUR	1 940 094	0.76		Shares/Units in investment funds		9 546 399	3.73
1 650 000	CARLSBERG BREW 2.625% 12-15/11/2022	EUR	1 742 969	0.68		<i>France</i>		<i>9 546 399</i>	<i>3.73</i>
1 700 000	DSV PANALPINA 0.375% 20-26/02/2027	EUR	1 611 534	0.63	416.65	BNP PARIBAS MOIS ISR - I - CAP	EUR	9 546 399	3.73
						<b>Total securities portfolio</b>		<b>253 184 738</b>	<b>98.64</b>

# BNP PARIBAS FUNDS SICAV Euro Multi-Factor Equity

## Securities portfolio at 30/06/2020

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										
<b>Shares</b>			<b>176 172 884</b>	<b>97.92</b>						
<i>France</i>										
15 194	AMUNDI SA	EUR	1 059 022	0.59	1 165 869	KONINKLIJKE KPN NV	EUR	2 751 451	1.53	
13 243	ARKEMA	EUR	1 127 509	0.63	66 521	KONINKLIJKE PHILIPS NV	EUR	2 761 952	1.53	
39 306	ATOS SE	EUR	2 983 324	1.67	90 231	NN GROUP NV - W/I	EUR	2 697 907	1.50	
143 368	AXA SA	EUR	2 668 365	1.48	31 520	RANDSTAD HOLDING NV	EUR	1 250 083	0.69	
20 480	BIOMERIEUX	EUR	2 504 704	1.39	44 580	STMICROELECTRONICS NV	EUR	1 079 728	0.60	
151 157	CARREFOUR SA	EUR	2 079 165	1.16	48 521	VOPAK	EUR	2 284 369	1.27	
21 951	COMPAGNIE DE SAINT GOBAIN	EUR	703 530	0.39	39 898	WOLTERS KLUWER	EUR	2 773 709	1.54	
40 225	DANONE	EUR	2 476 251	1.38	<i>Spain</i>					
7 933	DASSAULT SYSTEMES SA	EUR	1 218 509	0.68	108 221	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS	EUR	2 428 479	1.35	
22 120	ESSILORLUXOTTICA	EUR	2 527 210	1.40	104 037	ENAGAS SA	EUR	2 262 805	1.26	
32 958	FAURECIA	EUR	1 145 950	0.64	108 507	FERROVIAL SA	EUR	2 571 616	1.43	
1 421	HERMES INTERNATIONAL	EUR	1 056 940	0.59	35 413	GRIFOLS SA	EUR	957 213	0.53	
38 686	IPSEN	EUR	2 926 595	1.63	165 521	IBERDROLA SA	EUR	1 708 177	0.95	
29 112	JC DECAUX SA	EUR	481 804	0.27	41 074	INDUSTRIA DE DISENO TEXTIL	EUR	968 114	0.54	
2 212	KERING	EUR	1 071 161	0.60	1 527 537	MAPFRE SA	EUR	2 419 619	1.34	
39 457	LEGRAND SA	EUR	2 668 082	1.48	136 291	RED ELECTRICA CORPORACION SA	EUR	2 263 112	1.26	
10 306	LOREAL	EUR	2 944 423	1.64	546 688	TELEFONICA SA	EUR	2 321 784	1.29	
1 629	LVMH	EUR	636 125	0.35	<i>Finland</i>					
242 742	ORANGE	EUR	2 583 989	1.44	49 613	ELISA OYJ	EUR	2 686 048	1.49	
8 813	REMY COINTREAU	EUR	1 068 136	0.59	91 797	FORTUM OYJ	EUR	1 551 828	0.86	
30 914	SANOFI AVENTIS	EUR	2 802 354	1.56	61 515	ORION OYJ - B	EUR	2 648 836	1.47	
18 677	SEB SA	EUR	2 747 387	1.53	128 326	STORA ENSO OYJ - R	EUR	1 364 105	0.76	
142 501	SUEZ	EUR	1 486 998	0.83	97 881	UPM-KYMMENE OYJ	EUR	2 517 499	1.40	
52 985	TOTAL SA	EUR	1 800 165	1.00	<i>Belgium</i>					
71 115	VALEO SA	EUR	1 661 246	0.92	50 511	COLRUYT SA	EUR	2 473 524	1.37	
22 511	VINCI SA	EUR	1 845 902	1.03	135 837	PROXIMUS	EUR	2 464 083	1.37	
<i>Germany</i>					53 840	TELENET GROUP HOLDING NV	EUR	1 972 698	1.10	
10 780	ADIDAS AG	EUR	2 518 208	1.40	15 328	UCB SA	EUR	1 580 317	0.88	
14 789	ALLIANZ SE - REG	EUR	2 688 049	1.49	<i>Italy</i>					
27 604	BEIERSDORF AG	EUR	2 790 764	1.55	171 648	ASSICURAZIONI GENERALI	EUR	2 312 099	1.28	
17 864	DEUTSCHE BOERSE AG	EUR	2 876 997	1.60	165 412	ATLANTIA S.P.A.	EUR	2 365 392	1.31	
89 667	DEUTSCHE POST AG - REG	EUR	2 918 660	1.62	<i>Austria</i>					
183 299	DEUTSCHE TELEKOM AG - REG	EUR	2 739 404	1.52	80 556	OMV AG	EUR	2 397 347	1.33	
29 311	DEUTSCHE WOHNEN AG - BR	EUR	1 170 974	0.65	25 430	VERBUND AG	EUR	1 013 640	0.56	
62 352	FRESENIUS SE & CO KGAA	EUR	2 750 970	1.53	<i>United Kingdom</i>					
10 485	HANNOVER RUECK SE	EUR	1 608 399	0.89	58 129	UNILEVER NV	EUR	2 746 595	1.53	
26 552	LANXESS AG	EUR	1 246 882	0.69	<i>Portugal</i>					
23 020	LEG IMMOBILIEN AG	EUR	2 601 260	1.45	156 612	JERONIMO MARTINS	EUR	2 440 798	1.36	
26 640	MERCK KGAA	EUR	2 751 912	1.53	<b>Warrants, Rights</b>					
81 872	METRO AG	EUR	689 035	0.38	108 221	ACS ACTIVIDADES DE CONST RTS 07/07/2020	EUR	150 265	0.08	
11 824	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	2 736 074	1.52	546 688	TELEFONICA SA RTS 01/07/2020	EUR	95 725	0.05	
24 491	PUMA SE	EUR	1 685 471	0.94	<b>Total securities portfolio</b>					
22 965	SAP SE	EUR	2 855 009	1.59					<b>176 418 874</b>	<b>98.05</b>
6 699	SARTORIUS AG - VORZUG	EUR	1 960 127	1.09						
58 878	SIEMENS HEALTHINEERS AG	EUR	2 511 147	1.40						
27 661	SYMRISE AG	EUR	2 862 914	1.59						
660 434	TELEFONICA DEUTSCHLAND HOLDING	EUR	1 734 960	0.96						
<i>The Netherlands</i>										
966 104	AEGON NV	EUR	2 563 074	1.42						
29 260	AKZO NOBEL N.V.	EUR	2 333 192	1.30						
8 852	ASML HOLDING NV	EUR	2 893 718	1.61						
17 697	FERRARI NV	EUR	2 687 289	1.49						
118 441	KONINKLIJKE AHOLD DELHAIZE NV	EUR	2 873 379	1.60						
22 851	KONINKLIJKE DSM NV	EUR	2 815 243	1.56						

# BNP PARIBAS FUNDS SICAV Euro Short Term Bond Opportunities

## Securities portfolio at 30/06/2020

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									
<b>Bonds</b>			<b>182 332 255</b>	<b>86.06</b>					
<i>France</i>									
500 000	ACCOR 2.625% 14-05/02/2021	EUR	502 003	0.24					
500 000	AEROPORT PARIS 2.125% 20-02/10/2026	EUR	536 372	0.25					
700 000	ALSTOM S 0.250% 19-14/10/2026	EUR	667 681	0.32					
1 600 000	BANQ FED CRD MUT 0.750% 19-15/06/2023	EUR	1 628 891	0.77					
4 000 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	3 960 989	1.87					
1 200 000	BPCE 0.500% 19-24/02/2027	EUR	1 175 940	0.55					
1 700 000	BPCE 1.000% 19-01/04/2025	EUR	1 720 890	0.81					
600 000	CIE DE ST GOBAIN 0.875% 18-21/09/2023	EUR	609 780	0.29					
300 000	CIE DE ST GOBAIN 1.750% 20-03/04/2023	EUR	311 012	0.15					
800 000	CRD MUTUEL ARKEA 1.625% 19-15/04/2026	EUR	832 599	0.39					
1 300 000	CRED AGRICOLE SA 0.375% 19-21/10/2025	EUR	1 279 524	0.60					
3 000 000	CRED AGRICOLE SA 2.700% 15-15/07/2025	EUR	3 134 130	1.48					
1 400 000	DASSAULT SYSTEME 0.000% 19-16/09/2024	EUR	1 391 208	0.66					
1 400 000	ESSILORLUXOTTICA 0.000% 19-27/05/2023	EUR	1 394 755	0.66					
2 400 000	LA BANQUE POSTALE 4.375% 10-30/11/2020	EUR	2 436 156	1.15					
700 000	LVMH 1.750% 13-13/11/2020	EUR	703 611	0.33					
700 000	ORANGE 0.500% 19-15/01/2022	EUR	704 018	0.33					
700 000	PERNOD RICARD SA 1.125% 20-07/04/2025	EUR	722 190	0.34					
463 000	PSA BANQUE FRANC 0.500% 19-12/04/2022	EUR	455 994	0.22					
3 000 000	PSA BANQUE FRANCE 0.750% 18-19/04/2023	EUR	2 938 267	1.39					
1 400 000	RCI BANQUE 0.250% 18-12/07/2021	EUR	1 378 415	0.65					
3 000 000	SANOFI 0.000% 19-21/03/2022	EUR	3 004 899	1.42					
1 600 000	SOCIETE GENERALE 0.000% 19-27/05/2022	EUR	1 594 303	0.75					
3 900 000	SOCIETE GENERALE 0.125% 16-05/10/2021	EUR	3 900 294	1.84					
1 300 000	SOCIETE GENERALE 1.250% 19-15/02/2024	EUR	1 315 953	0.62					
1 900 000	THALES SA 0.000% 19-31/05/2022	EUR	1 890 012	0.89					
1 300 000	VEOLIA ENVRNMT 0.892% 19-14/01/2024	EUR	1 326 165	0.63					
2 600 000	VIVENDI SA 0.750% 16-26/05/2021	EUR	2 609 144	1.23					
<i>The Netherlands</i>									
1 698 000	ACHMEA BV 2.500% 13-19/11/2020	EUR	1 712 953	0.81					
3 000 000	BMW FINANCE NV 0.625% 19-06/10/2023	EUR	3 025 260	1.43					
700 000	COOPERATIEVE RAB 0.750% 18-29/08/2023	EUR	708 254	0.33					
2 280 000	DAIMLER INTL FIN 0.625% 19-27/02/2023	EUR	2 274 443	1.07					
1 274 000	DEUTSCHE TEL FIN 0.375% 17-30/10/2021	EUR	1 278 311	0.60					
1 600 000	ING BANK NV 0.000% 19-08/04/2022	EUR	1 594 748	0.75					
1 700 000	ING BANK NV 0.375% 18-26/11/2021	EUR	1 706 224	0.81					
2 822 000	LEASEPLAN CORP 0.125% 19-13/09/2023	EUR	2 715 238	1.28					
1 001 000	LEASEPLAN CORP 1.000% 19-25/02/2022	EUR	995 599	0.47					
2 215 000	LINDE FINANCE BV 0.250% 17-18/01/2022	EUR	2 224 852	1.05					
3 000 000	NN BANK NV 0.375% 19-26/02/2025	EUR	2 950 067	1.39					
748 000	PHILIPS NV 0.500% 19-22/05/2026	EUR	754 851	0.36					
3 200 000	RABOBANK 3.750% 10-09/11/2020	EUR	3 237 231	1.53					
1 273 000	SCHLUMBERGER FIN 0.000% 19-15/10/2024	EUR	1 242 360	0.59					
597 000	SIEMENS FINAN 0.000% 19-05/09/2021	EUR	596 521	0.28					
1 263 000	TOYOTA MOTOR FIN 0.625% 18-26/09/2023	EUR	1 275 060	0.60					
					<i>Italy</i>				
5 000 000	ITALY BTPS 0.050% 19-15/01/2023	EUR	4 982 550	2.35					
2 000 000	ITALY BTPS 1.450% 17-15/11/2024	EUR	2 077 960	0.98					
2 000 000	ITALY BTPS 1.850% 17-15/05/2024	EUR	2 106 720	0.99					
11 000 000	ITALY BTPS 2.450% 18-01/10/2023	EUR	11 760 099	5.55					
2 220 000	UNICREDIT SPA 0.500% 19-09/04/2025	EUR	2 138 546	1.01					
4 000 000	UNIONE DI BANCHE 0.750% 17-17/10/2022	EUR	3 978 500	1.88					
					<i>United States of America</i>				
					20 179 925	9.53			
1 519 000	ABBOTT IL FIN 0.875% 18-27/09/2023	EUR	1 552 516	0.73					
1 564 000	AMERICAN HONDA F 0.350% 19-26/08/2022	EUR	1 557 386	0.74					
1 420 000	APPLE INC 0.000% 19-15/11/2025	EUR	1 417 204	0.67					
1 135 000	FEDEX CORP 0.700% 19-13/05/2022	EUR	1 139 412	0.54					
3 000 000	FORD MOTOR CRED 1.514% 19-17/02/2023	EUR	2 805 030	1.32					
786 000	GEN MOTORS FIN 2.200% 19-01/04/2024	EUR	770 330	0.36					
3 062 000	GOLDMAN SACHS GP 0.125% 19-19/08/2024	EUR	2 981 852	1.41					
1 222 000	IBM CORP 0.375% 19-31/01/2023	EUR	1 226 342	0.58					
469 000	INTERNATIONAL FL 0.500% 18-25/09/2021	EUR	467 838	0.22					
1 469 000	JOHNSON CONTROLS 0.000% 17-04/12/2020	EUR	1 466 712	0.69					
3 000 000	MMS USA FIN INC 0.625% 19-13/06/2025	EUR	2 863 670	1.35					
1 342 000	STRYKER CORP 0.250% 19-03/12/2024	EUR	1 326 540	0.63					
614 000	THERMO FISHER 0.125% 19-01/03/2025	EUR	605 093	0.29					
					<i>Germany</i>				
					15 416 551	7.27			
5 000 000	DAIMLER AG 0.375% 19-08/11/2026	EUR	4 707 945	2.22					
3 274 000	E.ON SE 0.000% 19-28/08/2024	EUR	3 234 184	1.53					
1 400 000	LANXESS 0.250% 16-07/10/2021	EUR	1 399 619	0.66					
1 400 000	MERCK FIN SERVIC 0.005% 19-15/12/2023	EUR	1 392 945	0.66					
1 000 000	VOLKSWAGEN BANK 1.875% 19-31/01/2024	EUR	1 022 657	0.48					
2 000 000	VOLKSWAGEN LEAS 0.250% 17-05/10/2020	EUR	1 998 705	0.94					
1 663 000	VOLKSWAGEN LEAS 0.250% 18-16/02/2021	EUR	1 660 496	0.78					
					<i>Spain</i>				
					14 619 764	6.90			
1 000 000	AMADEUS CAP MKT 0.125% 16-06/10/2020	EUR	996 887	0.47					
3 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.000% 16-20/01/2021	EUR	3 016 995	1.42					
400 000	BANCO SANTANDER 0.300% 19-04/10/2026	EUR	397 572	0.19					
800 000	KUTXABANK 0.500% 19-25/09/2024	EUR	763 351	0.36					
9 000 000	SPANISH GOVT 5.500% 11-30/04/2021	EUR	9 444 959	4.46					
					<i>Luxembourg</i>				
					8 499 219	4.01			
2 020 000	HEIDELCEMENT FIN 0.500% 17-18/01/2021	EUR	2 020 518	0.95					
3 000 000	LOGICOR FIN 0.750% 19-15/07/2024	EUR	2 949 032	1.39					
3 390 000	LOGICOR FIN 2.250% 18-13/05/2025	EUR	3 529 669	1.67					
					<i>United Kingdom</i>				
					7 007 295	3.31			
1 677 000	DIAGEO FINANCE PLC 0.250% 18-22/10/2021	EUR	1 678 248	0.79					
637 000	FCE BANK PLC 0.869% 17-13/09/2021	EUR	612 665	0.29					
946 000	GLAXOSMITHKLINE 0.000001% 19-23/09/2023	EUR	942 086	0.44					
4 000 000	HAMMERSON PLC 1.750% 16-15/03/2023	EUR	3 381 286	1.60					
397 000	TESCO CORP TREAS 0.875% 19-29/05/2026	EUR	393 010	0.19					

# BNP PARIBAS FUNDS SICAV Euro Short Term Bond Opportunities

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Ireland</i>		5 231 372	2.47					
1 428 000	FCA BANK IE 0.500% 19-13/09/2024	EUR	1 343 812	0.63					
700 000	FCA BANK IE 0.625% 19-24/11/2022	EUR	684 987	0.32					
970 000	FCA BANK IE 1.000% 18-21/02/2022	EUR	964 209	0.46					
2 240 000	FCA CAPITAL IRE 1.250% 16-21/01/2021	EUR	2 238 364	1.06					
	<i>Japan</i>		2 029 425	0.96					
2 000 000	MIZUHO FINANCIAL 1.020% 18-11/10/2023	EUR	2 029 425	0.96					
	<i>Belgium</i>		1 975 632	0.94					
1 000 000	APETRA NV 2.125% 12-17/12/2020	EUR	1 009 473	0.48					
900 000	ETHIAS 5.000% 15-14/01/2026	EUR	966 159	0.46					
	<i>Denmark</i>		1 829 396	0.86					
1 833 000	SYDBANK A/S 1.375% 18-18/09/2023	EUR	1 829 396	0.86					
	<i>Canada</i>		1 813 437	0.86					
1 809 000	TORONTO DOM BANK 0.375% 19-25/04/2024	EUR	1 813 437	0.86					
	<i>Sweden</i>		1 519 677	0.72					
352 000	SVENSKA HANDELSBANKEN 1.000% 20-15/04/2025	EUR	366 371	0.17					
548 000	VATTENFALL AB 0.050% 20-15/10/2025	EUR	541 220	0.26					
627 000	VOLVO TREAS AB 0.000% 20-11/02/2023	EUR	612 086	0.29					
	<i>Finland</i>		1 211 195	0.57					
1 200 000	FORTUM OYJ 0.875% 19-27/02/2023	EUR	1 211 195	0.57					
	<i>Austria</i>		999 293	0.47					
1 000 000	KA FINANZ 0.375% 15-11/08/2020	EUR	999 293	0.47					
	<i>Norway</i>		538 532	0.25					
540 000	TELENOR 0.000% 19-25/09/2023	EUR	538 532	0.25					
	<b>Floating rate bonds</b>		<b>24 118 136</b>	<b>11.38</b>					
	<i>France</i>		6 445 068	3.04					
3 500 000	CNP ASSURANCES 10-14/09/2040 FRN	EUR	3 517 154	1.66					
1 400 000	JC DECAUX SA 18-24/10/2020 FRN	EUR	1 396 626	0.66					
1 532 000	RCI BANQUE 17-08/07/2020 FRN	EUR	1 531 288	0.72					
	<i>Italy</i>		3 996 217	1.88					
2 005 000	INTESA SANPAOLO 17-19/04/2022 FRN	EUR	1 994 407	0.94					
2 000 000	ITALY CCTS EU 15-15/06/2022 FRN	EUR	2 001 810	0.94					
	<i>Ireland</i>		3 727 827	1.76					
2 000 000	BANK OF IRELAND 19-08/07/2024 FRN	EUR	1 962 121	0.93					
1 795 000	FCA BANK IE 18-17/06/2021 FRN	EUR	1 765 706	0.83					
	<i>Austria</i>		2 211 980	1.04					
2 000 000	VIENNA INSURANCE 13-09/10/2043 FRN	EUR	2 211 980	1.04					
	<i>The Netherlands</i>		2 198 374	1.04					
2 200 000	ING GROEP NV 18-20/09/2023 FRN	EUR	2 198 374	1.04					
	<i>Japan</i>		1 792 494	0.85					
1 783 000	TAKEDA PHARMACEUTICAL 18-21/11/2022 FRN	EUR	1 792 494	0.85					
	<i>United States of America</i>		1 351 220	0.64					
1 446 000	FORD MOTOR CREDIT 17-01/12/2021 FRN	EUR	1 351 220	0.64					
	<i>Luxembourg</i>		1 139 868	0.54					
1 000 000	TALANX FINANZ 12-15/06/2042 FRN	EUR	1 139 868	0.54					
	<i>United Kingdom</i>		866 740	0.41					
887 000	BARCLAYS PLC 19-09/06/2025 FRN	EUR	866 740	0.41					
	<i>Switzerland</i>		388 348	0.18					
389 000	CREDIT SUISSE 19-24/06/2027 FRN	EUR	388 348	0.18					
	<i>Money Market Instruments</i>							4 197 729	1.98
	<i>Italy</i>							4 197 729	1.98
	4 200 000 ITALY CTZS 0.000% 19-29/11/2021	EUR						4 197 729	1.98
	<b>Total securities portfolio</b>							<b>210 648 120</b>	<b>99.42</b>



# BNP PARIBAS FUNDS SICAV Euro Short Term Corporate Bond

## Securities portfolio at 30/06/2020

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									
<b>Bonds</b>			<b>31 169 728</b>	<b>72.50</b>					
<i>France</i>									
155 000	ALTICE FRANCE 2.125% 20-15/02/2025	EUR	144 476	0.34	100 000	VEOLIA ENVIRONNEMENT 4.375% 05-11/12/2020	EUR	101 841	0.24
100 000	APRR SA 0.000% 20-20/01/2023	EUR	99 327	0.23	100 000	VEOLIA ENVRNMT 0.892% 19-14/01/2024	EUR	102 013	0.24
100 000	ATOS SE 1.750% 18-07/05/2025	EUR	105 725	0.25	100 000	VIVENDI SA 0.000% 19-13/06/2022	EUR	99 199	0.23
100 000	AUTOROUTES DU SUD 5.625% 07-04/07/2022	EUR	110 675	0.26	<i>United Kingdom</i>				
300 000	BNP PARIBAS 0.500% 16-01/06/2022	EUR	302 707	0.70					
100 000	BPCE 0.125% 19-04/12/2024	EUR	99 468	0.23	100 000	BRITISH TELECOMM PLC 0.500% 17-23/06/2022	EUR	100 368	0.23
200 000	BPCE 0.625% 18-26/09/2023	EUR	202 785	0.47	100 000	CREDIT AGRICOLE 0.500% 19-24/06/2024	EUR	99 616	0.23
200 000	BPCE 0.625% 19-26/09/2024	EUR	199 779	0.46	800 000	CREDIT AGRICOLE 0.750% 18-05/12/2023	EUR	817 905	1.91
100 000	BPCE 1.125% 15-14/12/2022	EUR	102 180	0.24	100 000	FCE BANK PLC 1.875% 14-24/06/2021	EUR	97 705	0.23
100 000	CAPGEMINI SE 1.000% 18-18/10/2024	EUR	101 809	0.24	100 000	GLAXOSMITHKLINE 0.000001% 19-23/09/2023	EUR	99 586	0.23
100 000	CAPGEMINI SE 1.250% 20-15/04/2022	EUR	101 235	0.24	105 000	GLAXOSMITHKLINE 0.125% 20-12/05/2023	EUR	104 987	0.24
100 000	CIE DE ST GOBAIN 0.875% 18-21/09/2023	EUR	101 630	0.24	200 000	HELLENIC TELECOM 3.500% 14-09/07/2020	EUR	199 969	0.47
100 000	DASSAULT SYSTEME 0.000% 19-16/09/2022	EUR	99 751	0.23	207 000	LLOYDS BANK 0.375% 20-28/01/2025	EUR	203 798	0.47
100 000	DASSAULT SYSTEME 0.000% 19-16/09/2024	EUR	99 372	0.23	100 000	LLOYDS BANKING GROUP PLC 0.750% 16-09/11/2021	EUR	100 367	0.23
300 000	ESSILORLUXOTTICA 0.000% 19-27/05/2023	EUR	298 876	0.70	100 000	NATIONWIDE BLDG 1.125% 15-03/06/2022	EUR	101 896	0.24
100 000	ESSILORLUXOTTICA 0.125% 19-27/05/2025	EUR	99 399	0.23	1 000 000	OTE PLC 2.375% 18-18/07/2022	EUR	1 023 188	2.39
100 000	ESSILORLUXOTTICA 0.250% 20-05/01/2024	EUR	100 363	0.23	126 000	SSE PLC 1.250% 20-16/04/2025	EUR	129 829	0.30
100 000	ESSILORLUXOTTICA 0.375% 20-05/01/2026	EUR	99 980	0.23	115 000	TALKTALK TELECOM 3.875% 20-20/02/2025	GBP	121 582	0.28
200 000	EUTELSAT SA 1.125% 16-23/06/2021	EUR	200 127	0.47	100 000	TITAN GLOBAL FIN 3.500% 16-17/06/2021	EUR	101 139	0.24
100 000	FAURECIA 2.625% 18-15/06/2025	EUR	96 872	0.23	100 000	UNILEVER NV 0.000% 17-31/07/2021	EUR	99 950	0.23
100 000	HOLDING DINFRA 0.625% 17-27/03/2023	EUR	96 908	0.23	100 000	UNILEVER NV 0.375% 17-14/02/2023	EUR	101 279	0.24
100 000	KERING 0.250% 20-13/05/2023	EUR	100 455	0.23	100 000	UNILEVER NV 0.500% 18-12/08/2023	EUR	101 922	0.24
100 000	LOXAM SAS 3.500% 17-15/04/2022	EUR	97 586	0.23	100 000	VODAFONE GROUP 0.375% 17-22/11/2021	EUR	100 317	0.23
200 000	LVMH MOET HENNES 0.000% 19-28/02/2021	EUR	199 780	0.46	<i>The Netherlands</i>				
100 000	LVMH MOET HENNES 0.000% 20-11/02/2024	EUR	99 305	0.23	100 000	ABN AMRO BANK NV 0.250% 18-03/12/2021	EUR	100 273	0.23
100 000	MERCIALYS 1.787% 14-31/03/2023	EUR	97 160	0.23	100 000	ABN AMRO BANK NV 0.625% 16-31/05/2022	EUR	101 225	0.24
300 000	ORANGE 0.000% 19-04/09/2026	EUR	291 915	0.68	100 000	ABN AMRO BANK NV 6.375% 11-27/04/2021	EUR	104 763	0.24
1 100 000	ORANGE 0.500% 19-15/01/2022	EUR	1 106 314	2.58	100 000	AHOLD DELHAIZE 0.250% 19-26/06/2025	EUR	99 431	0.23
100 000	ORANGE 1.125% 19-15/07/2024	EUR	102 802	0.24	100 000	ALLIANZ FINANCE 0.250% 17-06/06/2023	EUR	100 817	0.23
100 000	ORANGE 3.875% 10-14/01/2021	EUR	101 913	0.24	10 000	BMW FINANCE NV 0.000% 19-24/03/2023	EUR	9 899	0.02
700 000	PEUGEOT 2.000% 18-20/03/2025	EUR	699 942	1.64	10 000	BMW FINANCE NV 0.125% 19-13/07/2022	EUR	9 965	0.02
1 000 000	PEUGEOT 2.375% 16-14/04/2023	EUR	1 016 597	2.38	20 000	BMW FINANCE NV 0.375% 20-14/01/2027	EUR	19 715	0.05
100 000	RCI BANQUE 0.750% 17-12/01/2022	EUR	98 309	0.23	10 000	BMW FINANCE NV 0.500% 18-22/11/2022	EUR	10 053	0.02
100 000	RCI BANQUE 0.750% 17-26/09/2022	EUR	97 490	0.23	10 000	BMW FINANCE NV 0.625% 19-06/10/2023	EUR	10 084	0.02
34 000	RENAULT 1.000% 17-08/03/2023	EUR	32 434	0.08	36 000	CONTI-GUMMI FIN 1.125% 20-25/09/2024	EUR	35 875	0.08
100 000	RENAULT 1.000% 18-18/04/2024	EUR	92 588	0.22	30 000	CONTI-GUMMI FIN 2.125% 20-27/11/2023	EUR	30 925	0.07
20 000	RENAULT 3.125% 14-05/03/2021	EUR	20 100	0.05	100 000	COOPERATIEVE RAB 0.125% 16-11/10/2021	EUR	100 354	0.23
100 000	REXEL SA 2.750% 19-15/06/2026	EUR	98 927	0.23	10 000	DAIMLER INTERNATIONAL FINANCE 0.200% 17-13/09/2021	EUR	9 976	0.02
200 000	SANOFI 0.000% 16-13/09/2022	EUR	200 186	0.47	10 000	DAIMLER INTERNATIONAL FINANCE 0.250% 18-09/08/2021	EUR	9 987	0.02
200 000	SANOFI 0.000% 19-21/03/2022	EUR	200 327	0.47	460 000	ENEL FIN INTL NV 0.000% 19-17/06/2024	EUR	454 377	1.06
100 000	SANOFI 0.500% 18-21/03/2023	EUR	101 442	0.24	100 000	IBERDROLA INTL 2.875% 13-11/11/2020	EUR	100 701	0.23
100 000	SANOFI 1.000% 20-01/04/2025	EUR	104 314	0.24	300 000	IBERDROLA INTL 3.000% 13-31/01/2022	EUR	313 444	0.73
100 000	SCHNEIDER ELEC 0.000% 20-12/06/2023	EUR	99 838	0.23	100 000	IBERDROLA INTL 3.500% 13-01/02/2021	EUR	102 017	0.24
100 000	SEB SA 1.375% 20-16/06/2025	EUR	100 096	0.23	100 000	ING BANK NV 0.000% 19-08/04/2022	EUR	99 672	0.23
100 000	SOCIETE GENERALE 1.000% 16-01/04/2022	EUR	100 799	0.23	100 000	ING BANK NV 0.375% 18-26/11/2021	EUR	100 366	0.23
100 000	ST GOBAIN 3.625% 12-15/06/2021	EUR	103 341	0.24	100 000	OI EUROPEAN GRP 2.875% 19-15/02/2025	EUR	96 286	0.22
100 000	UNIBAIL-RODAMCO 0.125% 18-14/05/2021	EUR	99 259	0.23	100 000	PHILIPS NV 0.500% 17-06/09/2023	EUR	101 111	0.24
100 000	UNIBAIL-RODAMCO 2.375% 13-25/02/2021	EUR	101 219	0.24	100 000	PHILIPS NV 0.750% 18-02/05/2024	EUR	102 017	0.24
100 000	UNIBAIL-RODAMCO 2.500% 14-26/02/2024	EUR	104 786	0.24					

# BNP PARIBAS FUNDS SICAV Euro Short Term Corporate Bond

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	RELX FINANCE 0.375% 17-22/03/2021	EUR	100 077	0.23	100 000	HUNTSMAN INT LLC 5.125% 14-15/04/2021	EUR	101 180	0.24
300 000	REPSOL INTERNATIONAL FINANCE 0.500% 17-23/05/2022	EUR	300 771	0.70	100 000	IBM CORP 0.375% 19-31/01/2023	EUR	100 355	0.23
100 000	SCHLUMBERGER FIN 0.000% 19-15/10/2024	EUR	97 593	0.23	100 000	KELLOGG CO 0.800% 17-17/11/2022	EUR	100 858	0.23
30 000	SIEMENS FINAN 0.000% 19-05/09/2024	EUR	29 800	0.07	200 000	MCDONALDS CORP 0.500% 16-15/01/2021	EUR	200 065	0.47
100 000	SIEMENS FINAN 0.000% 20-20/02/2023	EUR	99 799	0.23	100 000	NATIONAL GRID NA INC 0.750% 15-11/02/2022	EUR	100 616	0.23
100 000	SIEMENS FINAN 0.125% 20-05/06/2022	EUR	100 186	0.23	160 000	PROCTER & GAMBLE 0.625% 18-30/10/2024	EUR	164 834	0.38
100 000	SIEMENS FINAN 0.250% 20-05/06/2024	EUR	100 417	0.23	100 000	TOYOTA MOTOR CRED 0.000% 17-21/07/2021	EUR	99 770	0.23
10 000	SIEMENS FINAN 0.300% 19-28/02/2024	EUR	10 097	0.02	146 000	UNITED PARCEL SERVICE 0.375% 17-15/11/2023	EUR	146 857	0.34
100 000	SYNGENTA FINANCE 1.875% 14-02/11/2021	EUR	100 002	0.23		<i>Spain</i>		2 313 277	5.39
100 000	TOYOTA MOTOR FIN 0.250% 19-10/01/2022	EUR	99 959	0.23	100 000	ABERTI 1.500% 19-27/06/2024	EUR	99 346	0.23
100 000	ZIGGO 3.375% 20-28/02/2030	EUR	94 004	0.22	200 000	ACS ACTIVIDADES 1.375% 20-17/06/2025	EUR	199 131	0.46
	<i>Germany</i>		3 295 013	7.65	100 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.750% 17-11/09/2022	EUR	100 299	0.23
100 000	ADLER REAL EST 1.500% 19-17/04/2022	EUR	97 092	0.23	100 000	BANCO SANTANDER 0.250% 19-19/06/2024	EUR	99 697	0.23
100 000	ALBEMARLE NH 1.125% 19-25/11/2025	EUR	98 125	0.23	100 000	BANCO SANTANDER 1.375% 17-09/02/2022	EUR	101 131	0.24
100 000	BASF SE 0.101% 20-05/06/2023	EUR	100 103	0.23	200 000	BANKINTER SA 0.875% 19-05/03/2024	EUR	202 181	0.47
100 000	COMMERZBANK AG 0.500% 18-06/12/2021	EUR	100 424	0.23	100 000	CAIXABANK 0.375% 20-03/02/2025	EUR	98 245	0.23
500 000	COMMERZBANK AG 7.750% 11-16/03/2021	EUR	519 822	1.22	200 000	CAIXABANK 0.625% 19-01/10/2024	EUR	194 095	0.45
10 000	CONTINENTAL AG 0.375% 19-27/06/2025	EUR	9 533	0.02	100 000	CAIXABANK 1.125% 17-12/01/2023	EUR	100 072	0.23
10 000	DAIMLER AG 1.625% 20-22/08/2023	EUR	10 208	0.02	100 000	CAIXABANK 1.750% 18-24/10/2023	EUR	101 653	0.24
120 000	E.ON SE 0.000% 19-24/10/2022	EUR	119 399	0.28	100 000	CRITERIA CAIXA 1.375% 19-10/04/2024	EUR	101 146	0.24
100 000	E.ON SE 0.000% 19-29/09/2022	EUR	99 619	0.23	100 000	KUTXABANK 0.500% 19-25/09/2024	EUR	95 419	0.22
145 000	E.ON SE 0.000% 20-18/12/2023	EUR	143 520	0.33	800 000	TELEFONICA EMIS 1.069% 19-05/02/2024	EUR	820 862	1.92
40 000	E.ON SE 0.375% 20-20/04/2023	EUR	40 128	0.09		<i>Italy</i>		1 903 706	4.43
14 000	E.ON SE 1.000% 20-07/10/2025	EUR	14 476	0.03	250 000	BANCO BPM SPA 1.625% 20-18/02/2025	EUR	230 220	0.54
236 000	FRESENIUS MEDICA 0.250% 19-29/11/2023	EUR	234 177	0.54	100 000	BANCO POPOLARE 6.375% 11-31/05/2021	EUR	102 100	0.24
300 000	HEIDELBERGCEMENT 2.250% 16-30/03/2023	EUR	310 501	0.72	100 000	IGD 2.125% 19-28/11/2024	EUR	83 642	0.19
100 000	HENKEL AG & CO 0.000% 16-13/09/2021	EUR	100 022	0.23	140 000	INTESA SANPAOLO 0.750% 19-04/12/2024	EUR	137 987	0.32
100 000	INFINEON TECH 0.750% 20-24/06/2023	EUR	100 396	0.23	500 000	INTESA SANPAOLO 0.875% 17-27/06/2022	EUR	499 999	1.16
700 000	LANXESS 0.250% 16-07/10/2021	EUR	699 809	1.64	172 000	INTESA SANPAOLO 1.000% 19-04/07/2024	EUR	170 905	0.40
100 000	MERCK FIN SERVIC 0.005% 19-15/12/2023	EUR	99 496	0.23	100 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	103 926	0.24
100 000	MERCK FIN SERVIC 0.125% 20-16/07/2025	EUR	99 398	0.23	200 000	INTESA SANPAOLO 6.625% 13-13/09/2023	EUR	226 873	0.53
100 000	NIDDA HEALTHCARE HOLDING 3.500% 17-30/09/2024	EUR	98 306	0.23	250 000	UNICREDIT S.P.A. 1.000% 18-18/01/2023	EUR	246 355	0.57
100 000	SAP SE 0.000% 20-17/05/2023	EUR	100 014	0.23	100 000	UNIPOL GRUPPO FI 4.375% 14-05/03/2021	EUR	101 699	0.24
100 000	SAP SE 0.250% 18-10/03/2022	EUR	100 445	0.23		<i>Sweden</i>		901 883	2.09
	<i>United States of America</i>		3 185 501	7.40	100 000	ERICSSON LM 0.875% 17-01/03/2021	EUR	100 027	0.23
100 000	ABBOTT IL FIN 0.100% 19-19/11/2024	EUR	99 314	0.23	100 000	NORDEA BANK AB 0.300% 17-30/06/2022	EUR	100 687	0.23
100 000	ABBOTT IL FIN 0.875% 18-27/09/2023	EUR	102 206	0.24	200 000	SKANDINAV ENSKIL 0.250% 20-19/05/2023	EUR	201 197	0.47
100 000	AMERICAN INTERNATIONAL GROUP 1.500% 16-08/06/2023	EUR	102 921	0.24	100 000	SKANDINAVISKA ENSKILDA BANK 0.300% 17-17/02/2022	EUR	100 423	0.23
100 000	APPLE INC 0.000% 19-15/11/2025	EUR	99 803	0.23	100 000	SVENSKA HANDELSBANKEN 0.250% 17-28/02/22	EUR	100 435	0.23
200 000	AT&T INC 0.250% 19-04/03/2026	EUR	192 587	0.45	100 000	SVENSKA HANDELSBANKEN 0.500% 18-21/03/2023	EUR	101 326	0.24
300 000	BALL CORP 0.875% 19-15/03/2024	EUR	287 591	0.67	100 000	SWEDBANK AB 0.250% 17-07/11/2022	EUR	100 167	0.23
300 000	CITIGROUP INC 0.500% 19-29/01/2022	EUR	301 279	0.70	100 000	VOLVO TREAS AB 0.000% 20-11/02/2023	EUR	97 621	0.23
100 000	COCA-COLA CO/THE 0.125% 19-22/09/2022	EUR	99 944	0.23		<i>Belgium</i>		715 436	1.66
100 000	COLFAX CORP 3.250% 17-15/05/2025	EUR	99 207	0.23	100 000	KBC GROEP NV 1.000% 16-26/04/2021	EUR	100 594	0.23
100 000	COLGATE-PALM CO 0.000% 19-12/11/2021	EUR	99 956	0.23	100 000	KBC GROUP NV 0.875% 18-27/06/2023	EUR	101 735	0.24
100 000	DANAHER CORP 1.700% 20-30/03/2024	EUR	104 686	0.24	500 000	KBC GROUP NV 1.125% 19-25/01/2024	EUR	513 107	1.19
100 000	EQUINIX INC 2.875% 17-01/10/2025	EUR	101 472	0.24					
245 000	FIDELITY NATL IN 0.125% 19-03/12/2022	EUR	243 620	0.57					
100 000	GEN ELECTRIC CO 0.375% 17-17/05/2022	EUR	99 023	0.23					
100 000	GENERAL MILLS IN 0.450% 20-15/01/2026	EUR	98 374	0.23					
35 000	GOLDMAN SACHS GP 3.375% 20-27/03/2025	EUR	38 983	0.09					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Euro Short Term Corporate Bond

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Canada</i>		<i>708 824</i>	<i>1.64</i>		<i>The Netherlands</i>		<i>2 884 070</i>	<i>6.74</i>
100 000	BANK NOVA SCOTIA 0.500% 19-30/04/2024	EUR	100 109	0.23	1 000 000	IBERDROLA INTL 17-31/12/2049 FRN	EUR	997 112	2.33
100 000	TORONTO DOM BANK 0.375% 19-25/04/2024	EUR	100 245	0.23	100 000	IBERDROLA INTL 18-31/12/2049 FRN	EUR	102 684	0.24
500 000	TOTAL CAP CANADA 1.125% 14-18/03/2022	EUR	508 470	1.18	800 000	ING BANK NV 14-25/02/2026 FRN	EUR	811 652	1.90
	<i>Norway</i>		<i>700 739</i>	<i>1.64</i>	100 000	ING GROEP NV 18-20/09/2023 FRN	EUR	99 926	0.23
600 000	DNB BANK ASA 0.050% 19-14/11/2023	EUR	598 973	1.40	300 000	KONINKLIJKE KPN 19-08/02/2168 FRN	EUR	282 134	0.66
100 000	DNB BANK ASA 0.600% 18-25/09/2023	EUR	101 766	0.24	200 000	TELEFONICA EUROPE 16-31/12/2049 FRN	EUR	200 282	0.47
	<i>Luxembourg</i>		<i>683 097</i>	<i>1.58</i>	200 000	TELEFONICA EUROPE 17-31/12/2049 FRN	EUR	194 080	0.45
100 000	ARCELORMITTAL 1.000% 19-19/05/2023	EUR	96 118	0.22	100 000	TELEFONICA EUROPE 18-31/12/2049 FRN	EUR	97 368	0.23
330 000	HEIDELCEMENT FIN 0.500% 17-18/01/2021	EUR	330 085	0.77	100 000	VOLKSWAGEN INTFN 20-31/12/2060 FRN	EUR	98 832	0.23
10 000	HEIDELCEMENT FIN 0.500% 18-09/08/2022	EUR	9 910	0.02		<i>Germany</i>		<i>1 101 929</i>	<i>2.57</i>
109 000	NESTLE FIN INTL 0.000% 20-12/11/2024	EUR	108 898	0.25	200 000	ALLIANZ SE 12-17/10/2042 FRN	EUR	219 743	0.51
149 000	STENA INTERNATIO 3.750% 20-01/02/2025	EUR	138 086	0.32	400 000	ENERGIE BADEN-WU 14-02/04/2076 FRN	EUR	404 360	0.94
	<i>Ireland</i>		<i>199 783</i>	<i>0.46</i>	155 000	ENERGIE BADEN-WU 16-05/04/2077 FRN	EUR	159 180	0.37
100 000	AIB GROUP PLC 1.500% 18-29/03/2023	EUR	100 966	0.23	200 000	MUENCHENER RUECKVERSICHERUNG 11-26/05/2041 FRN	EUR	208 813	0.49
100 000	GAS NETWORKS IE 0.125% 19-04/12/2024	EUR	98 817	0.23	100 000	MUENCHENER RUECKVERSICHERUNG 12-26/05/2042 FRN	EUR	109 833	0.26
	<i>Austria</i>		<i>164 496</i>	<i>0.38</i>		<i>Italy</i>		<i>887 706</i>	<i>2.07</i>
50 000	OMV AG 0.000% 20-16/06/2023	EUR	49 752	0.12	100 000	ASSICURAZIONI GENERALI 12-12/12/2042 FRN	EUR	115 506	0.27
10 000	OMV AG 1.500% 20-09/04/2024	EUR	10 457	0.02	100 000	ENEL S.P.A. 18-24/11/2078 FRN	EUR	99 979	0.23
100 000	TELEKOM FINANZ 3.125% 13-03/12/2021	EUR	104 287	0.24	50 000	UNICREDIT S.P.A. 10-29/07/2049 FRN	EUR	50 101	0.12
	<i>Japan</i>		<i>101 652</i>	<i>0.24</i>	200 000	UNICREDIT S.P.A. 13-28/10/2025 FRN	EUR	201 861	0.47
100 000	TAKEDA PHARMACEUTICAL 1.125% 18-21/11/2022	EUR	101 652	0.24	200 000	UNICREDIT SPA 19-23/09/2029 FRN	EUR	180 893	0.42
	<i>Australia</i>		<i>100 827</i>	<i>0.23</i>	250 000	UNICREDIT SPA 20-20/01/2026 FRN	EUR	239 366	0.56
100 000	NATIONAL AUSTRALIA BANK 0.350% 17-07/09/2022	EUR	100 827	0.23		<i>Luxembourg</i>		<i>716 635</i>	<i>1.68</i>
	<i>Singapore</i>		<i>100 765</i>	<i>0.23</i>	600 000	HANNOVER FINANCE 10-14/09/2040 FRN	EUR	605 042	1.42
100 000	ING GROEP NV 0.750% 17-09/03/2022	EUR	100 765	0.23	100 000	HANNOVER FINANCE 12-30/06/2043 FRN	EUR	111 593	0.26
	<i>Denmark</i>		<i>100 739</i>	<i>0.23</i>		<i>United Kingdom</i>		<i>604 069</i>	<i>1.40</i>
100 000	NYKREDIT 0.500% 20-10/07/2025	EUR	100 739	0.23	100 000	AVIVA PLC 13-05/07/2043 FRN	EUR	112 871	0.26
	<i>Portugal</i>		<i>96 828</i>	<i>0.23</i>	100 000	BARCLAYS BANK PLC 05-29/03/2049 SR	EUR	82 167	0.19
100 000	CAIXA GERAL DEPO 1.250% 19-25/11/2024	EUR	96 828	0.23	200 000	LLOYDS BANKING 14-27/06/2049 FRN	EUR	193 793	0.45
	<b>Floating rate bonds</b>		<b>11 558 129</b>	<b>26.93</b>	100 000	LLOYDS BK GR PLC 19-12/11/2025 FRN	EUR	97 698	0.23
	<i>France</i>		<i>3 985 818</i>	<i>9.28</i>	120 000	ROYAL BK SCOTLND 19-15/11/2025 FRN	EUR	117 540	0.27
100 000	ARKEMA 20-31/12/2060 FRN	EUR	93 881	0.22		<i>Spain</i>		<i>389 271</i>	<i>0.90</i>
200 000	AXA SA 13-04/07/2043 FRN	EUR	222 488	0.52	100 000	BANCO SABADELL 20-29/06/2023 FRN	EUR	100 572	0.23
200 000	AXA SA 14-29/11/2049 FRN	EUR	215 852	0.50	100 000	BANKINTER SA 17-06/04/2027 FRN	EUR	99 956	0.23
100 000	BNP PARIBAS 14-20/03/2026 FRN	EUR	100 772	0.23	100 000	CAIXABANK 17-15/02/2027 FRN	EUR	102 017	0.24
800 000	CNP ASSURANCES 10-14/09/2040 FRN	EUR	803 921	1.88	100 000	IBERCAJA 20-23/07/2030 FRN	EUR	86 726	0.20
100 000	CNP ASSURANCES 11-30/09/2041 FRN	EUR	106 557	0.25		<i>Portugal</i>		<i>318 376</i>	<i>0.74</i>
100 000	CRED AGRICOLE SA 20-05/06/2030 FRN	EUR	100 426	0.23	100 000	CAIXA GERAL DEPO 18-28/06/2028 FRN	EUR	106 197	0.25
200 000	CREDIT AGRICOLE SA 14-29/04/2049 FRN	EUR	203 500	0.47	200 000	EDP SA 19-30/04/2079 FRN	EUR	212 179	0.49
300 000	DANONE 17-31/12/2049 FRN	EUR	296 883	0.69		<i>Ireland</i>		<i>252 988</i>	<i>0.59</i>
1 000 000	ORANGE 14-29/10/2049 FRN	EUR	1 028 935	2.40	100 000	ALLIED IRISH BANKS 15-26/11/2025 FRN	EUR	100 084	0.23
100 000	ORANGE 14-29/12/2049 FRN	EUR	111 177	0.26	156 000	BANK OF IRELAND 19-25/11/2025 FRN	EUR	152 904	0.36
200 000	ORANGE 19-31/12/2049 FRN	EUR	202 164	0.47		<i>Norway</i>		<i>125 750</i>	<i>0.29</i>
400 000	TOTAL SA 16-29/12/2049 FRN	EUR	412 370	0.96	126 000	DNB BANK ASA 17-01/03/2027 FRN	EUR	125 750	0.29
100 000	UNIBAIL-RODAMCO 18-31/12/2049 FRN	EUR	86 892	0.20		<i>Finland</i>		<i>99 679</i>	<i>0.23</i>
					100 000	OP CORPORATE BK 20-09/06/2030 FRN	EUR	99 679	0.23
						<i>Belgium</i>		<i>96 530</i>	<i>0.22</i>
					100 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	96 530	0.22



# BNP PARIBAS FUNDS SICAV Euro Short Term Corporate Bond

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Austria</i>		<i>95 308</i>	<i>0.22</i>
100 000	ERSTE GROUP 19-10/06/2030 FRN	EUR	95 308	0.22
<b>Total securities portfolio</b>			<b>42 727 857</b>	<b>99.43</b>

# BNP PARIBAS FUNDS SICAV Euro Short Term Corporate Bond Opportunities

## Securities portfolio at 30/06/2020

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									
<b>Bonds</b>			<b>321 107 511</b>	<b>74.63</b>					
<i>France</i>									
1 268 000	AIRBUS SE 1.375% 20-09/06/2026	EUR	1 283 547	0.30					
3 000 000	ALTAREA 2.250% 17-05/07/2024	EUR	3 052 458	0.71					
2 745 000	ALTICE FRANCE 2.125% 20-15/02/2025	EUR	2 558 630	0.59					
700 000	AUCHAN SA 2.875% 20-29/01/2026	EUR	698 441	0.16					
1 000 000	BANIJAY ENTERTAI 3.500% 20-01/03/2025	EUR	949 415	0.22					
955 000	BANIJAY GROUP 6.500% 20-01/03/2026	EUR	851 890	0.20					
2 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.375% 17-13/01/2022	EUR	2 006 984	0.47					
3 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.500% 18-16/11/2022	EUR	3 025 924	0.70					
1 800 000	BPCE 1.125% 15-14/12/2022	EUR	1 839 247	0.43					
500 000	CAPGEMINI SE 1.250% 20-15/04/2022	EUR	506 174	0.12					
600 000	CAPGEMINI SE 1.625% 20-15/04/2026	EUR	628 562	0.15					
3 200 000	CTE CO TRANSP EL 0.875% 17-29/09/2024	EUR	3 283 582	0.76					
1 800 000	ELIS SA 1.000% 19-03/04/2025	EUR	1 624 758	0.38					
4 400 000	GDF SUEZ 0.500% 15-13/03/2022	EUR	4 421 804	1.03					
1 000 000	JCDECAUX SA 2.000% 20-24/10/2024	EUR	1 009 650	0.23					
550 000	KAPLA HOLDING SA 3.375% 19-15/12/2026	EUR	486 592	0.11					
700 000	LA MONDIALE 2.125% 20-23/06/2031	EUR	689 454	0.16					
800 000	LEGRAND SA 0.750% 20-20/05/2030	EUR	808 935	0.19					
3 400 000	ORANGE 0.000% 19-04/09/2026	EUR	3 308 373	0.77					
700 000	PERNOD RICARD SA 1.125% 20-07/04/2025	EUR	722 190	0.17					
1 200 000	PEUGEOT 2.750% 20-15/05/2026	EUR	1 218 424	0.28					
5 210 000	PSA BANQUE FRANCE 0.625% 17-10/10/2022	EUR	5 107 954	1.19					
3 000 000	RCI BANQUE 0.625% 16-10/11/2021	EUR	2 946 691	0.68					
1 100 000	RCI BANQUE 2.000% 19-11/07/2024	EUR	1 106 818	0.26					
1 000 000	RENAULT 1.125% 19-04/10/2027	EUR	857 033	0.20					
800 000	SEB SA 1.375% 20-16/06/2025	EUR	800 771	0.19					
4 000 000	SOCIETE GENERALE 0.000% 19-27/05/2022	EUR	3 985 757	0.93					
4 500 000	SOCIETE GENERALE 1.250% 19-15/02/2024	EUR	4 555 224	1.06					
700 000	TOTAL CAP INTL 1.491% 20-08/04/2027	EUR	744 701	0.17					
2 700 000	UMG GROUPE VYV 1.625% 19-02/07/2029	EUR	2 721 488	0.63					
1 445 000	WPP FINANCE 2.375% 20-19/05/2027	EUR	1 482 451	0.34					
<i>The Netherlands</i>									
700 000	ACHMEA BV 1.500% 20-26/05/2027	EUR	716 310	0.17					
1 941 000	ASHLAND SERVICES 2.000% 20-30/01/2028	EUR	1 794 952	0.42					
4 216 000	BMW FINANCE NV 0.500% 18-22/11/2022	EUR	4 238 373	0.99					
1 350 000	CONTI-GUMMI FIN 2.125% 20-27/11/2023	EUR	1 391 640	0.32					
2 000 000	DAIMLER INTERNATIONAL FINANCE 0.250% 18-09/08/2021	EUR	1 997 305	0.46					
2 000 000	DAIMLER INTL FIN 0.625% 19-27/02/2023	EUR	1 995 126	0.46					
3 000 000	DUFREY ONE BV 2.000% 19-15/02/2027	EUR	2 336 328	0.54					
4 000 000	HEINEKEN NV 1.250% 15-10/09/2021	EUR	4 037 903	0.94					
2 200 000	JAB HOLDINGS 2.500% 18-25/06/2029	EUR	2 376 055	0.55					
1 000 000	KPNQWEST BV 8.875% 01-31/12/2049 DFLT	EUR	0	0.00					
3 000 000	LYB INTL FIN 1.875% 16-02/03/2022	EUR	3 036 162	0.71					
900 000	NATURGY FINANCE 1.250% 20-15/01/2026	EUR	935 581	0.22					
3 000 000	PHILIPS NV 0.750% 18-02/05/2024	EUR	3 060 523	0.71					
800 000	UNITED GROUP 4.875% 17-01/07/2024	EUR	791 687	0.18					
1 525 000	UPJOHN FINANCE 1.023% 20-23/06/2024	EUR	1 534 242	0.36					
5 000 000	VOLKSWAGEN INTERNATION FN 0.500% 17-30/03/2021	EUR	4 993 095	1.16					
					<i>United States of America</i>				
2 300 000	VONOVIA BV 0.500% 19-14/09/2029	EUR	2 207 583	0.51					
4 700 000	VONOVIA BV 0.750% 17-25/01/2022	EUR	4 730 409	1.10					
3 610 000	ZIGGO 3.375% 20-28/02/2030	EUR	3 393 534	0.79					
					<i>United Kingdom</i>				
420 000	AMCOR UK FINANCE 1.125% 20-23/06/2027	EUR	423 121	0.10					
6 000 000	ASTRAZENECA PLC 0.875% 14-24/11/2021	EUR	6 069 661	1.41					
1 685 000	BP CAPITAL PLC 1.876% 20-07/04/2024	EUR	1 769 030	0.41					
2 000 000	BRITISH TELECOMM PLC 0.500% 17-23/06/2022	EUR	2 007 362	0.47					
5 684 000	DIAGEO FINANCE PLC 0.250% 18-22/10/2021	EUR	5 688 229	1.32					
1 195 000	ITV PLC 1.375% 19-26/09/2026	EUR	1 148 189	0.27					
1 600 000	JAGUAR LAND ROVR 5.875% 19-15/11/2024	EUR	1 374 750	0.32					
1 001 000	LLOYDS BANK 0.375% 20-28/01/2025	EUR	985 518	0.23					
3 000 000	LONDON STOCK EX 0.875% 17-19/09/2024	EUR	3 068 612	0.71					
1 382 000	SSE PLC 1.250% 20-16/04/2025	EUR	1 423 999	0.33					
5 250 000	UBS AG LONDON 0.250% 18-10/01/2022	EUR	5 263 481	1.22					
2 532 000	UBS AG LONDON 0.625% 18-23/01/2023	EUR	2 563 346	0.60					
3 000 000	VODAFONE GROUP 0.375% 17-22/11/2021	EUR	3 009 519	0.70					
					<i>Italy</i>				
1 200 000	ASSICURAZIONI GENERALI 4.125% 14-04/05/2026	EUR	1 309 224	0.30					
1 595 000	ENI SPA 1.250% 20-18/05/2026	EUR	1 646 730	0.38					
950 000	IGD 2.125% 19-28/11/2024	EUR	794 597	0.18					
975 000	INTESA SANPAOLO 0.750% 19-04/12/2024	EUR	960 979	0.22					
2 310 000	INTESA SANPAOLO 1.000% 19-19/11/2026	EUR	2 255 191	0.52					
3 000 000	INTESA SANPAOLO 1.750% 18-20/03/2028	EUR	3 033 609	0.71					
2 600 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	2 702 085	0.63					
3 000 000	IREN SPA 2.750% 15-02/11/2022	EUR	3 157 584	0.73					
2 500 000	MEDIOBANCA SPA 1.125% 19-15/07/2025	EUR	2 466 716	0.57					
2 500 000	TERNA S.P.A. 1.000% 18-23/07/2023	EUR	2 549 530	0.59					
2 917 000	UNIONE DI BANCHE 1.625% 19-21/04/2025	EUR	2 840 039	0.66					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Euro Short Term Corporate Bond Opportunities

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<b>Germany</b>					<b>23 660 759</b>	<b>5.50</b>			
4 000 000	BERTELSMANN SE 0.250% 17-26/05/2021	EUR	4 002 272	0.93	4 000 000	EATON CAPITAL 0.021% 19-14/05/2021	EUR	3 987 811	0.93
800 000	BERTELSMANN SE 1.500% 20-15/05/2030	EUR	822 728	0.19	3 000 000	PARTNERRE IRELAND 1.250% 16-15/09/2026	EUR	3 031 875	0.70
780 000	CHEPLAPHARM ARZN 3.500% 20-11/02/2027	EUR	755 494	0.18	2 350 000	SMURFIT KAPPA AQ 2.875% 18-15/01/2026	EUR	2 425 980	0.56
580 000	COVESTRO AG 0.875% 20-03/02/2026	EUR	578 268	0.13	<b>Sweden</b>				
1 182 000	DAIMLER AG 2.625% 20-07/04/2025	EUR	1 256 681	0.29	2 214 000	BALDER 1.125% 19-29/01/2027	EUR	2 076 646	0.48
2 200 000	DEUTSCHE BANK AG 1.625% 20-20/01/2027	EUR	2 171 215	0.50	593 000	BALDER 1.250% 20-28/01/2028	EUR	552 143	0.13
1 698 000	E.ON SE 0.375% 17-23/08/2021	EUR	1 700 030	0.40	1 601 000	MOLNLYCKE HLD 1.500% 14-28/02/2022	EUR	1 623 478	0.38
974 000	FRESENIUS MEDICA 1.000% 20-29/05/2026	EUR	989 220	0.23	700 000	SKANDINAVISKA ENSKILDA BANK 0.500% 18-13/03/2023	EUR	708 482	0.16
1 053 000	FRESENIUS SE & C 0.750% 20-15/01/2028	EUR	1 040 678	0.24	1 005 000	SWEDBANK AB 0.750% 20-05/05/2025	EUR	1 026 354	0.24
879 000	FRESENIUS SE & C 1.625% 20-08/10/2027	EUR	922 854	0.21	2 430 000	TELE2 AB 1.125% 18-15/05/2024	EUR	2 499 530	0.58
1 100 000	INFINEON TECH 0.750% 20-24/06/2023	EUR	1 104 352	0.26	523 000	VOLVO TREAS AB 0.000% 20-11/02/2023	EUR	510 560	0.12
1 500 000	SCHAEFFLER AG 1.875% 19-26/03/2024	EUR	1 451 686	0.34	900 000	VOLVO TREAS AB 1.625% 20-26/05/2025	EUR	923 537	0.21
2 390 000	STYROLUTION 2.250% 20-16/01/2027	EUR	2 190 264	0.51	<b>Japan</b>				
4 019 000	TECHEM VERWALTUN 2.000% 20-15/07/2025	EUR	3 827 301	0.89	2 760 000	ASAHI GROUP 0.321% 17-19/09/2021	EUR	2 746 676	0.64
819 000	VOLKSWAGEN FIN 2.500% 20-06/04/2023	EUR	847 716	0.20	1 329 000	TAKEDA PHARM 0.750% 20-09/07/2027	EUR	1 332 974	0.31
<b>Luxembourg</b>					<b>23 384 048</b>	<b>5.45</b>			
1 700 000	ALTICE FRANCE 4.000% 20-15/02/2028	EUR	1 532 125	0.36	<b>Austria</b>				
1 200 000	ARD FINANCE SA 5.000% 19-30/06/2027	EUR	1 151 340	0.27	2 100 000	BAWAG PSK 0.375% 19-03/09/2027	EUR	1 918 858	0.45
3 385 000	ARENA LUX FIN 1.875% 20-01/02/2028	EUR	3 076 965	0.72	1 400 000	ERSTE GROUP 0.875% 19-22/05/2026	EUR	1 413 587	0.33
1 600 000	EUROCLEAR BANK 0.500% 18-10/07/2023	EUR	1 619 823	0.38	<b>Singapore</b>				
2 172 000	EUROFINS SCIEN 3.750% 20-17/07/2026	EUR	2 277 390	0.53	3 000 000	ING GROEP NV 0.750% 17-09/03/2022	EUR	3 022 962	0.70
1 300 000	GRAND CITY PROP 1.700% 20-09/04/2024	EUR	1 349 202	0.31	<b>Czech Republic</b>				
1 385 000	HEIDELCEMENT FIN 2.500% 20-09/10/2024	EUR	1 467 221	0.34	3 000 000	CEZ AS 0.875% 18-21/11/2022	EUR	3 017 694	0.70
5 509 000	MEDTRONIC GLOBAL 0.375% 19-07/03/2023	EUR	5 517 840	1.28	<b>Denmark</b>				
400 000	MOHAWK CAPITAL 1.750% 20-12/06/2027	EUR	411 147	0.10	1 375 000	CARLSBERG BREW 0.375% 20-30/06/2027	EUR	1 357 615	0.32
321 000	PROLOGIS INTL II 1.625% 20-17/06/2032	EUR	333 984	0.08	1 000 000	DKT FINANCE 7.000% 18-17/06/2023	EUR	993 836	0.23
3 000 000	PROLOGIS INTL II 2.875% 14-04/04/2022	EUR	3 122 098	0.73	<b>Australia</b>				
600 000	RICHEMONT INT 0.750% 20-26/05/2028	EUR	616 322	0.14	2 000 000	TOYOTA FIN AUSTR 0.000% 19-09/04/2021	EUR	1 995 503	0.46
1 000 000	VIVION 3.000% 19-08/08/2024	EUR	908 591	0.21	<b>Cyprus</b>				
<b>Spain</b>					<b>21 992 855</b>	<b>5.11</b>			
2 300 000	ACS ACTIVIDADES 1.375% 20-17/06/2025	EUR	2 290 006	0.53	2 000 000	AROUNDTOWN SA 1.450% 19-09/07/2028	EUR	1 990 359	0.46
2 500 000	AMADEUS CAP MKT 1.625% 15-17/11/2021	EUR	2 516 803	0.58	<b>Mexico</b>				
3 700 000	BANCO SABADELL 0.875% 19-22/07/2025	EUR	3 521 890	0.82	650 000	CEMEX SAB 7.375% 20-05/06/2027	USD	583 710	0.14
1 400 000	BANCO SABADELL 1.125% 19-27/03/2025	EUR	1 269 463	0.30	1 000 000	PETROLEOS MEXICA 3.750% 14-16/04/2026	EUR	876 875	0.20
1 900 000	BANCO SANTANDER 0.500% 20-04/02/2027	EUR	1 822 911	0.42	<b>Romania</b>				
1 400 000	BANCO SANTANDER 1.375% 20-05/01/2026	EUR	1 422 532	0.33	1 300 000	RCS & RDS SA 2.500% 20-05/02/2025	EUR	1 247 188	0.29
1 700 000	BANKIA 1.125% 19-12/11/2026	EUR	1 582 918	0.37	<b>Portugal</b>				
900 000	CELLNEX TELECOM 1.000% 20-20/04/2027	EUR	857 843	0.20	1 200 000	GALP ENERGIA 2.000% 20-15/01/2026	EUR	1 205 104	0.28
1 400 000	CELLNEX TELECOM 1.875% 20-26/06/2029	EUR	1 378 874	0.32	<b>Belgium</b>				
700 000	CELLNEX TELECOM 2.875% 20-18/04/2025	EUR	745 976	0.17	1 104 000	AB INBEV SA/NV 2.125% 20-02/12/2027	EUR	1 194 086	0.28
1 900 000	FCC AQUALIA SA 2.629% 17-08/06/2027	EUR	1 977 223	0.46	<b>Norway</b>				
2 500 000	SANTANDER ISSUAN 2.500% 15-18/03/2025	EUR	2 606 416	0.61	1 200 000	SANTANDER CONSUM 0.125% 19-11/09/2024	EUR	1 162 089	0.27
<b>Ireland</b>					<b>13 910 650</b>	<b>3.23</b>			
1 700 000	ARDAGH PKG FIN 2.125% 19-15/08/2026	EUR	1 631 574	0.38	<b>Finland</b>				
1 485 000	ARDAGH PKG FIN 2.125% 20-15/08/2026	EUR	1 426 590	0.33	840 000	CRH FINLAND SERV 0.875% 20-05/11/2023	EUR	852 180	0.20
1 399 000	DELL BANK INTERN 1.625% 20-24/06/2024	EUR	1 406 820	0.33	<b>Floating rate bonds</b>				
					<b>76 702 159</b>	<b>17.83</b>			
					<b>The Netherlands</b>				
					<b>17 809 793</b>	<b>4.13</b>			
1 800 000	ABN AMRO BANK NV 15-29/12/2049 FRN	EUR	1 791 988	0.42	1 800 000	ABN AMRO BANK NV 15-29/12/2049 FRN	EUR	1 791 988	0.42
500 000	ABN AMRO BANK NV 20-31/12/2060 FRN	EUR	485 459	0.11	500 000	ABN AMRO BANK NV 20-31/12/2060 FRN	EUR	485 459	0.11
1 000 000	COOPERATIEVE RAB 19-31/12/2059 FRN	EUR	916 615	0.21	1 000 000	COOPERATIEVE RAB 19-31/12/2059 FRN	EUR	916 615	0.21
2 800 000	COOPERATIEVE RAB 20-05/05/2028 FRN	EUR	2 836 556	0.66	2 800 000	COOPERATIEVE RAB 20-05/05/2028 FRN	EUR	2 836 556	0.66

# BNP PARIBAS FUNDS SICAV Euro Short Term Corporate Bond Opportunities

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
2 400 000	FERROVIAL NL 17-31/12/2049 FRN	EUR	2 245 813	0.52					
1 800 000	ING GROEP NV 19-13/11/2030 FRN	EUR	1 734 192	0.40					
1 100 000	ING GROEP NV 20-26/05/2031 FRN	EUR	1 125 556	0.26					
1 700 000	TELEFONICA EUROP 16-31/12/2049 FRN	EUR	1 702 395	0.40					
2 000 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	1 995 824	0.46					
1 500 000	TELEFONICA EUROP 20-31/12/2060 FRN	EUR	1 415 534	0.33					
1 500 000	VOLKSWAGEN INTERNATION FN 14-29/03/2049 FRN	EUR	1 559 861	0.36					
	<i>United Kingdom</i>		<i>13 915 726</i>	<i>3.23</i>					
2 263 000	BARCLAYS PLC 19-09/06/2025 FRN	EUR	2 211 311	0.51					
1 613 000	BP CAPITAL PLC 20-22/06/2169 FRN	EUR	1 619 227	0.38					
2 870 000	BRITISH TELECOMM 20-18/08/2080 FRN	EUR	2 634 976	0.61					
2 000 000	HSBC HOLDINGS 18-04/12/2024 FRN	EUR	2 069 771	0.48					
3 007 000	ROYAL BK SCOTLND 19-15/11/2025 FRN	EUR	2 945 363	0.68					
1 452 000	SSE PLC 20-31/12/2060 FRN	EUR	1 453 931	0.34					
967 000	STANDARD CHART 20-09/09/2030 FRN	EUR	981 147	0.23					
	<i>France</i>		<i>9 165 490</i>	<i>2.13</i>					
1 300 000	BNP PARIBAS 14-20/03/2026 FRN	EUR	1 310 040	0.30					
1 300 000	BNP PARIBAS 19-04/06/2026 FRN	EUR	1 282 208	0.30					
800 000	BNP PARIBAS 20-17/04/2029 FRN	EUR	807 392	0.19					
1 600 000	CNP ASSURANCES 20-30/06/2051 FRN	EUR	1 585 777	0.37					
1 000 000	CRD MUTUEL ARKEA 20-11/06/2029 FRN	EUR	996 811	0.23					
1 100 000	CRED AGRICOLE SA 20-05/06/2030 FRN	EUR	1 104 685	0.26					
900 000	CRED AGRICOLE SA 20-22/04/2026 FRN	EUR	907 469	0.21					
1 200 000	LA MONDIALE 19-31/12/2059 FRN	EUR	1 171 108	0.27					
	<i>Italy</i>		<i>7 978 653</i>	<i>1.86</i>					
1 865 000	INTESA SANPAOLO 20-31/12/2060 FRN	EUR	1 497 933	0.35					
1 000 000	INTESA SANPAOLO 20-31/12/2060 FRN	EUR	803 650	0.19					
1 500 000	UNICREDIT S.P.A. 16-29/12/2049 FRN	EUR	1 591 894	0.37					
2 100 000	UNICREDIT SPA 20-16/06/2026 FRN	EUR	2 089 273	0.49					
2 700 000	UNICREDIT SPA 20-31/12/2060 FRN	EUR	1 995 903	0.46					
	<i>Spain</i>		<i>6 612 801</i>	<i>1.52</i>					
800 000	BANCO BILBAO VIZ 20-16/01/2030 FRN	EUR	750 550	0.17					
1 800 000	BANCO BILBAO VIZCAYA ARGENTARIA 16-29/12/2049 FRN	EUR	1 858 500	0.43					
1 000 000	BANCO SABADELL 20-29/06/2023 FRN	EUR	1 005 717	0.23					
1 400 000	BANCO SANTANDER 20-31/12/2060 FRN	EUR	1 263 521	0.29					
2 000 000	IBERCAJA 20-23/07/2030 FRN	EUR	1 734 513	0.40					
	<i>Austria</i>		<i>4 261 789</i>	<i>0.99</i>					
1 400 000	BAWAG GROUP AG 19-26/03/2029 FRN	EUR	1 361 265	0.32					
1 400 000	ERSTE GROUP 20-31/12/2060 FRN	EUR	1 182 996	0.27					
1 700 000	RAIFFEISEN BK IN 20-18/06/2032 FRN	EUR	1 717 528	0.40					
	<i>Germany</i>		<i>3 141 836</i>	<i>0.74</i>					
700 000	ALLIANZ SE 20-08/07/2050 FRN	EUR	709 337	0.16					
800 000	COMMERZBANK AG 20-05/12/2030 FRN	EUR	802 819	0.19					
800 000	COMMERZBANK AG 20-31/12/2060 FRN	EUR	761 997	0.18					
364 000	DEUTSCHE BANK AG 20-10/06/2026 FRN	EUR	369 325	0.09					
500 000	DEUTSCHE BOERSE 20-16/06/2047 FRN	EUR	498 358	0.12					
	<i>United States of America</i>		<i>3 110 395</i>	<i>0.73</i>					
1 900 000	AT&T INC 20-31/12/2060 FRN	EUR	1 797 675	0.42					
1 285 000	CITIGROUP INC 20-06/07/2026 FRN	EUR	1 312 720	0.31					
	<i>Ireland</i>		<i>2 733 611</i>	<i>0.64</i>					
330 000	AIB GROUP PLC 20-31/12/2060 FRN	EUR	327 735	0.08					
2 420 000	ZURICH FINANCE 20-17/09/2050 FRN	EUR	2 405 876	0.56					
	<i>Switzerland</i>		<i>2 411 855</i>	<i>0.57</i>					
1 265 000	CREDIT SUISSE 20-14/01/2028 FRN	EUR	1 227 801	0.29					
1 207 000	UBS GROUP 20-29/01/2026 FRN	EUR	1 184 054	0.28					
	<i>Portugal</i>		<i>2 245 782</i>	<i>0.52</i>					
1 500 000	EDP SA 19-30/04/2079 FRN	EUR	1 591 342	0.37					
700 000	EDP SA 20-20/07/2080 FRN	EUR	654 440	0.15					
	<i>Finland</i>		<i>2 145 099</i>	<i>0.50</i>					
2 152 000	OP CORPORATE BK 20-09/06/2030 FRN	EUR	2 145 099	0.50					
	<i>Sweden</i>		<i>1 169 329</i>	<i>0.27</i>					
1 242 000	TELIA CO AB 20-11/05/2081 FRN	EUR	1 169 329	0.27					
	Other transferable securities							0	0.00
	<b>Floating rate bonds</b>							<b>0</b>	<b>0.00</b>
	<i>United States of America</i>							0	0.00
8 000 000	LEHMAN BROS HLDG 07-31/12/2049 SR DFLT	EUR	0	0.00				0	0.00
	Shares/Units in investment funds							10 354 854	2.40
	<i>Luxembourg</i>							<i>10 354 854</i>	<i>2.40</i>
68 043.47	BNP PARIBAS FUNDS EURO HIGH YIELD BOND - X CAP	EUR	10 354 854	2.40				10 354 854	2.40
	<b>Total securities portfolio</b>							<b>408 164 524</b>	<b>94.86</b>

# BNP PARIBAS FUNDS SICAV Europe Convertible

## Securities portfolio at 30/06/2020

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									
<b>Convertible bonds</b>			<b>122 781 206</b>	<b>96.47</b>					
<i>France</i>									
89 200	AIR FRANCE-K 0.125% 19-25/03/26 CV FLAT	EUR	1 200 900	0.94					
900 000	AIRBUS SE 0.000% 16-14/06/2021 CV	EUR	889 200	0.70					
1 800 000	ARCHER OBLIGATIONS 0.000% 17-31/03/2023 CV	EUR	2 268 576	1.78					
2 300 000	ATOS SE 0.000% 19-06/11/2024 CV	EUR	3 022 706	2.37					
4 200 000	CARREFOUR SA 0.000% 18-27/03/2024 CV	USD	3 552 434	2.79					
22 527	EDENRED 0.000% 19-06/09/2024 CV	EUR	1 352 138	1.06					
168 442	ELIS SA 0.000% 17-06/10/2023 CV FLAT	EUR	4 786 448	3.76					
1 200 000	KERING 0.000% 19-30/09/2022 CV	EUR	1 237 536	0.97					
2 545 332	KORIAN SA 17-31/12/2049 FLAT	EUR	2 625 408	2.06					
3 187	LVMH 0.000% 16-16/02/2021 CV	USD	1 346 633	1.06					
1 287 158	MAISONS DU MONDE 0.125% 17-06/12/23 CV FLAT	EUR	923 096	0.73					
3 400 000	MICHELIN 0.000% 17-10/01/2022 CV	USD	2 960 027	2.33					
3 520 875	NEXITY 0.125% 16-01/01/2023 FLAT	EUR	3 204 927	2.52					
1 200 000	ORANGE 0.375% 17-27/06/2021 CV	GBP	1 300 449	1.02					
11 891	ORPEA 0.375% 19-17/05/2027 CV FLAT	EUR	1 696 655	1.33					
1 276 731	SAFRAN SA 0.000% 18-21/06/2023 CV FLAT	EUR	1 246 904	0.98					
13 099	SAFRAN SA 0.875% 20-15/05/2027 CV FLAT	EUR	1 566 627	1.23					
10 600	SEB SA 0.000% 16-17/11/2021 CV	EUR	1 938 666	1.52					
6 000	SOITEC 0.000% 18-28/06/2023 CV	EUR	705 696	0.55					
3 400 000	TOTAL SA 0.500% 15-02/12/2022 CV	USD	2 974 588	2.34					
24 593	UBISOFT ENTERTAI 0.000% 19-24/09/24 CV FLAT	EUR	2 957 530	2.32					
33 099	VEOLIA ENVRNMT 0.000% 19-01/01/2025 CV	EUR	1 018 655	0.80					
1 200 000	VINCI SA 0.375% 17-16/02/2022 CV	USD	1 226 198	0.96					
10 285	WORLDLINE SA 0.000% 19-30/07/2026 CV	EUR	1 207 737	0.95					
<i>Germany</i>									
1 600 000	ADIDAS AG 0.050% 18-12/09/2023 CV	EUR	1 770 032	1.39					
4 900 000	DELIVERY HERO AG 0.250% 20-23/01/2024 CV	EUR	5 589 626	4.40					
3 300 000	DEUTSCHE POST AG 0.050% 17-30/06/2025 CV	EUR	3 248 916	2.55					
4 600 000	DEUTSCHE WOHNEN 0.600% 17-05/01/2026 CV	EUR	4 903 830	3.86					
400 000	HELLOFRESH SE 0.750% 20-13/05/2025 CV	EUR	475 032	0.37					
700 000	LEG IMMOBILIEN 0.400% 20-30/06/2028 CV	EUR	696 066	0.55					
1 100 000	LEG IMMOBILIEN 0.875% 17-01/09/2025 CV	EUR	1 285 416	1.01					
500 000	MTU AERO ENGINES 0.050% 19-18/03/2027 CV	EUR	419 155	0.33					
2 200 000	RAG STIFTUNG 0.000% 20-17/06/2026 CV	EUR	2 190 034	1.72					
3 100 000	SYMRISE AG 0.238% 17-20/06/2024 CV	EUR	3 870 536	3.04					
<i>The Netherlands</i>									
900 000	ARGENTUM NETH 0.50% 19-02/10/2024 CV	EUR	88 380	0.07					
400 000	CAPITAL STAGE FI 17-31/12/2049 CV FRN	EUR	730 664	0.57					
800 000	DUFREY ONE BV 1.000% 20-04/05/2023 CV	CHF	792 671	0.62					
1 600 000	IBERDROLA INTL 0.000% 15-11/11/2022 CV	EUR	2 011 760	1.58					
900 000	JUST EAT TAKEA 1.250% 20-30/04/2026 CV	EUR	978 480	0.77					
800 000	QIAGEN NV 0.875% 14-19/03/2021 CV	USD	1 072 647	0.84					
1 600 000	QIAGEN NV 1.000% 18-13/11/2024 CV	USD	1 543 459	1.21					
4 600 000	STMICROELECTRONICS 0.250% 17-03/07/2024 CV	USD	6 013 767	4.74					
600 000	TAKEAWAY.COM N 2.25% 19-25/01/2024 CV	EUR	876 096	0.69					
					<i>Spain</i>				
1 700 000	ALMIRALL SA 0.250% 18-14/12/2021 CV	EUR	1 619 556	1.27					
1 400 000	CELLNEX TELECOM 0.5% 19-05/07/2028 CV	EUR	1 793 722	1.41					
3 100 000	CELLNEX TELECOM 1.500% 18-16/01/2026 CV	EUR	5 252 919	4.14					
					<i>United States of America</i>				
4 400 000	JP MORGAN CHASE 0.000% 19-18/09/2022 CV	EUR	4 725 556	3.71					
2 300 000	JP MORGAN CHASE 0.000% 19-24/05/2022 CV	EUR	2 418 335	1.90					
					<i>Switzerland</i>				
600 000	CEMBRA MONEY BAN 0.000% 19-09/07/2026 CV	CHF	538 086	0.42					
4 560 000	SIKA AG 0.150% 18-05/06/2025 CV	CHF	5 011 908	3.95					
					<i>Italy</i>				
700 000	NEXI 1.750% 20-24/04/2027 CV	EUR	795 396	0.62					
2 000 000	PRYSMIAN SPA 0.000% 17-17/01/2022 CV	EUR	1 923 700	1.51					
700 000	SNAM 0.000% 17-20/03/2022	EUR	737 331	0.58					
					<i>Belgium</i>				
2 000 000	BNP PARIBAS FORTIS BANK SA/NV 07-29/12/2049 FRN CV	EUR	1 396 620	1.10					
900 000	UMICORE SA 0.000% 20-23/06/2025 CV	EUR	926 730	0.73					
					<i>Sweden</i>				
2 300 000	GEELY SWEDEN FIN 0.000% 19-19/06/2024 CV	EUR	2 316 928	1.82					
					<i>United Kingdom</i>				
1 400 000	OCADO GROUP PLC 0.875% 19-09/12/2025 CV	GBP	2 015 738	1.58					
					<i>Luxembourg</i>				
1 900 000	GRAND CITY PROPERTIES 0.250% 16-02/03/2022 CV	EUR	1 927 056	1.51					
					<i>Austria</i>				
1 000 000	AMS AG 0.875% 17-28/09/2022 CV	USD	770 182	0.61					
500 000	CA IMMO ANLAGEN 0.750% 17-04/04/2025 CV	EUR	551 595	0.43					
					<i>Denmark</i>				
1 100 000	GN STORE NORD 0.000% 19-21/05/2024 CV	EUR	1 095 633	0.86					
					<i>Ireland</i>				
800 000	GLANBIA COOP SOC 1.375% 16-09/06/2021 CV	EUR	765 104	0.60					
					<i>Cayman Islands</i>				
500 000	SIEM INDUSTRIES 2.250% 16-02/06/2021 CV	EUR	432 810	0.34					
					Shares/Units in investment funds				
					<i>France</i>				
33.39	BNP PARIBAS CASH INVEST - PRIVILEGE - CAP	EUR	75 715	0.06					
			<b>122 856 921</b>	<b>96.53</b>	<b>Total securities portfolio</b>				

# BNP PARIBAS FUNDS SICAV Europe Dividend

## Securities portfolio at 30/06/2020

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									
<b>Shares</b>			<b>208 029 658</b>	<b>99.32</b>					
<i>France</i>									
29 176	AIR LIQUIDE SA	EUR	3 746 198	1.79	27 457	NEMETSCHKE AG	EUR	1 680 368	0.80
36 176	AIRBUS SE	EUR	2 297 900	1.10	30 834	SAP SE	EUR	3 833 283	1.83
25 131	ARKEMA	EUR	2 139 653	1.02	29 037	SIEMENS AG - REG	EUR	3 041 916	1.45
33 193	ATOS SE	EUR	2 519 349	1.20	<i>The Netherlands</i>				
113 262	AXA SA	EUR	2 108 032	1.01	14 376	ASML HOLDING NV	EUR	4 699 514	2.24
97 044	BNP PARIBAS	EUR	3 432 446	1.64	26 353	HEINEKEN NV	EUR	2 162 527	1.03
25 324	CAPGEMINI SE	EUR	2 581 782	1.23	41 193	KONINKLIJKE AHOLD DELHAIZE NV	EUR	999 342	0.48
512 822	CREDIT AGRICOLE SA	EUR	4 322 064	2.06	16 335	KONINKLIJKE DSM NV	EUR	2 012 472	0.96
30 313	DANONE	EUR	1 866 068	0.89	1 336 095	KONINKLIJKE KPN NV	EUR	3 153 184	1.51
13 625	ESSILORLUXOTTICA	EUR	1 556 656	0.74	100 937	ROYAL DUTCH SHELL PLC - A	EUR	1 453 291	0.69
1 467	HERMES INTERNATIONAL	EUR	1 091 155	0.52	52 676	STMICROELECTRONICS NV	EUR	1 275 813	0.61
12 701	LVMH	EUR	4 959 741	2.37	<i>Italy</i>				
17 595	MICHELIN (CGDE)	EUR	1 624 722	0.78	1 099 241	ENEL S.P.A.	EUR	8 439 972	4.03
116 378	ORANGE	EUR	1 238 844	0.59	2 946 254	INTESA SANPAOLO	EUR	5 019 238	2.40
10 199	ORPEA	EUR	1 049 477	0.50	<i>Spain</i>				
21 667	RUBIS	EUR	926 914	0.44	363 303	BANCO SANTANDER SA	EUR	790 002	0.38
57 868	SANOFI AVENTIS	EUR	5 245 734	2.50	179 191	ENAGAS SA	EUR	3 897 404	1.86
39 303	SCHNEIDER ELECTRIC SE	EUR	3 886 281	1.86	365 705	IBERDROLA SA	EUR	3 774 076	1.80
6 978	TELEPERFORMANCE	EUR	1 576 330	0.75	94 100	INDUSTRIA DE DISENO TEXTIL	EUR	2 217 937	1.06
6 695	THALES SA	EUR	481 237	0.23	<i>Denmark</i>				
88 331	TOTAL SA	EUR	3 001 046	1.43	9 927	COLOPLAST - B	DKK	1 369 214	0.65
49 821	VERALLIA	EUR	1 267 944	0.61	80 411	NOVO NORDISK A/S - B	DKK	4 632 737	2.21
13 464	VINCI SA	EUR	1 104 048	0.53	<i>Belgium</i>				
<i>Switzerland</i>									
900	GIVAUDAN - REG	CHF	2 983 510	1.42	79 248	KBC GROEP NV	EUR	4 046 403	1.93
121 619	NESTLE SA - REG	CHF	11 969 345	5.72	<i>Austria</i>				
33 477	ROCHE HOLDING AG GENUSSSCHEIN	CHF	10 328 563	4.94	48 417	OMV AG	EUR	1 440 890	0.69
9 469	SWISS RE AG	CHF	650 040	0.31	84 688	WIENERBERGER AG	EUR	1 642 100	0.78
12 795	TEMENOS GROUP AG - REG	CHF	1 769 118	0.84	<i>Finland</i>				
26 315	ZURICH INSURANCE GROUP AG	CHF	8 263 541	3.95	42 501	NESTE OYJ	EUR	1 479 460	0.71
<i>United Kingdom</i>									
94 904	ASTRAZENECA PLC	GBP	8 791 932	4.20	52 340	UPM-KYMMENE OYJ	EUR	1 346 185	0.64
435 387	BP PLC	GBP	1 471 407	0.70	<i>Ireland</i>				
97 400	DIAGEO PLC	GBP	2 873 246	1.37	10 881	KERRY GROUP PLC - A	EUR	1 200 174	0.57
173 083	GLAXOSMITHKLINE PLC	GBP	3 116 256	1.49	<b>Total securities portfolio</b>				
10 374	INTERTEK GROUP PLC	GBP	620 842	0.30				<b>208 029 658</b>	<b>99.32</b>
13 415	LINDE PLC	EUR	2 524 703	1.21					
2 087 793	LLOYDS BANKING GROUP PLC	GBP	716 028	0.34					
10 479	LONDON STOCK EXCHANGE GROUP	GBP	963 515	0.46					
105 117	NATIONAL GRID PLC	GBP	1 143 913	0.55					
76 573	PENNON GROUP PLC	GBP	942 631	0.45					
385 218	RELX PLC	GBP	7 924 727	3.78					
33 421	RIO TINTO PLC	GBP	1 672 521	0.80					
55 677	SSE PLC	GBP	835 768	0.40					
428 725	TESCO PLC	GBP	1 075 821	0.51					
822 008	VODAFONE GROUP PLC	GBP	1 165 280	0.56					
<i>Germany</i>									
32 053	ALLIANZ SE - REG	EUR	5 825 953	2.78					
12 789	BAYER AG - REG	EUR	841 388	0.40					
59 889	DEUTSCHE POST AG - REG	EUR	1 949 387	0.93					
251 741	DEUTSCHE TELEKOM AG - REG	EUR	3 762 269	1.80					
35 454	DEUTSCHE WOHNEN AG - BR	EUR	1 416 387	0.68					
13 034	FRESENIUS MEDICAL CARE AG	EUR	994 494	0.47					
37 988	HEIDELBERGCEMENT AG	EUR	1 805 950	0.86					



# BNP PARIBAS FUNDS SICAV Europe Emerging Equity

## Securities portfolio at 30/06/2020

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									
<b>Shares</b>			<b>46 992 821</b>	<b>97.45</b>					
<i>Russia</i>									
3 060	ACRON PJSC	RUB	212 745	0.44					
890 461	ALROSA PJSC	RUB	717 448	1.49					
26 378	BASHNEFT PAO - PREF	RUB	473 476	0.98					
19 550 422	ENEL RUSSIA PJSC	RUB	244 291	0.51					
57 783	GAZPROM NEFT - ADR	USD	1 178 142	2.44					
709 086	GAZPROM PAO - ADR	USD	3 406 695	7.07					
279 789	GLOBALTRUCK MANAGEMENT PJSC	RUB	145 437	0.30					
18 224 529	INTER RAO UES PJSC	RUB	1 104 456	2.29					
63 558	LUKOIL PJSC - ADR	USD	4 202 304	8.72					
26 942	MAGNIT PJSC	RUB	1 355 526	2.81					
45 384	MAIL.RU GROUP-GDR REGS	USD	909 175	1.89					
9 664	MMC NORILSK NICKEL PJSC	RUB	2 258 131	4.68					
7 887	NOVATEK PJSC-SPONS GDR REG S	USD	998 559	2.07					
81 148	PHOSAGRO PJSC-GDR REG S	USD	891 570	1.85					
37 012	POLYMETAL INTERNATIONAL - W/I	GBP	657 788	1.36					
1 400 496	SBERBANK OF RUSSIA PJSC	RUB	3 548 954	7.37					
2 407 082	SURGUTNEFTGAS-PREFERENCE	RUB	1 054 967	2.19					
229 766	TATNEFT PJSC	RUB	1 584 803	3.29					
<i>Poland</i>									
85 606	AMREST HOLDINGS SE	PLN	439 321	0.91					
103 981	BANK PEKAO SA	PLN	1 260 092	2.61					
85 318	CYFROWY POLSAT SA	PLN	505 056	1.05					
619 078	ECHO INVESTMENT S.A.	PLN	522 540	1.08					
157 071	EUROCASH SA	PLN	612 332	1.27					
26 192	KRUK SA	PLN	636 112	1.32					
67 936	POLSKI KONCERN NAFTOWY ORLEN	PLN	957 539	1.99					
67 813	POWSZECHNY ZAKLAD UBEZPIECZE	PLN	441 575	0.92					
74 697	WARSAW STOCK EXCHANGE	PLN	702 785	1.46					
<i>Turkey</i>									
644 152	AKBANK T.A.S.	TRY	508 702	1.05					
126 785	ANADOLU EFES BIRACILIK VE	TRY	351 096	0.73					
106 004	ASELSAN ELEKTRONIK SANAYI	TRY	447 208	0.93					
549 072	ENERJISA ENERJI AS	TRY	613 337	1.27					
1	ENKA INSAAT VE SANAYI AS	TRY	0	0.00					
268 486	KOC HOLDING AS	TRY	627 719	1.30					
60 741	KOZA ALTIN ISLETMELERI AS	TRY	657 596	1.36					
54 130	MAVI GIYIM SANAYI VE TICA - B	TRY	334 670	0.69					
299 720	SODA SANAYII	TRY	238 253	0.49					
119 416	TEKFEN HOLDING AS	TRY	263 994	0.55					
375 443	TURK SISE VE CAM FABRIKALARI	TRY	270 650	0.56					
238 245	TURKCELL ILETISIM HIZMET AS	TRY	508 741	1.05					
943 161	TURKIYE GARANTI BANKASI	TRY	1 036 400	2.15					
1	TURKIYE IS BANKASI - C	TRY	1	0.00					
1	TURKIYE SINAI KALKINMA BANK	TRY	0	0.00					
<i>Hungary</i>									
175 172	MOL HUNGARIAN OIL AND GAS PL	HUF	918 264	1.90					
47 889	RICHTER GEDEON NYRT	HUF	880 928	1.83					
69 344	WABERERS INTERNATIONAL NYRT	HUF	174 123	0.36					
<i>Cyprus</i>									
105 174	GLOBALTRA-SPONS GDR REGS	USD	504 730	1.05					
26 042	QIWI PLC - ADR	USD	401 591	0.83					
37 960	TCS GROUP HOLDING -REG S	USD	686 095	1.42					
					<i>Greece</i>				
465 141	ALPHA BANK A.E.	EUR	307 923	0.64					
61 332	FF GROUP	EUR	6	0.00					
182 151	NATIONAL BANK OF GREECE	EUR	227 324	0.47					
111 962	OPAP SA	EUR	945 519	1.96					
					<i>Czech Republic</i>				
499 542	MONETA MONEY BANK AS	CZK	1 003 115	2.08					
					<i>Luxembourg</i>				
146 172	PLAY COMMUNICATIONS SA	PLN	998 871	2.07					
					<i>United Kingdom</i>				
145 543	EVRAZ PLC	GBP	461 767	0.96					
93 179	GLOBAL PORTS HOLDING PLC	GBP	87 951	0.18					
93 119	HIGHLAND GOLD MINING LTD	GBP	237 663	0.49					
					<i>The Netherlands</i>				
466 627	VEON LTD	USD	747 833	1.55					
					<i>Austria</i>				
36 592	RAIFFEISEN BANK INTERNATIONAL	EUR	580 349	1.20					
					<i>Guernsey Island</i>				
403 325	ETALON GROUP-GDR REGS - W/I	USD	486 583	1.01					
					<i>Slovenia</i>				
60 000	NOVA LJUBLJANSKA B-GDR REG S	EUR	462 000	0.96					
					Other transferable securities				
<b>Shares</b>			<b>732 314</b>	<b>1.52</b>					
					<i>Russia</i>				
523 139	MAGNITOGORSK IRON & STEEL WORKS PJSC	RUB	241 765	0.50					
26 286 157	ROSSETI PJSC	RUB	490 549	1.02					
					<i>Slovakia</i>				
107 150	POVAZSKE STROJARNE	EUR	0	0.00					
					<b>Total securities portfolio</b>				
			<b>47 725 136</b>	<b>98.97</b>					

# BNP PARIBAS FUNDS SICAV Europe Equity

## Securities portfolio at 30/06/2020

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									
	<b>Shares</b>		<b>1 240 668 298</b>	<b>99.82</b>					
<i>Germany</i>									
134 904	DEUTSCHE BOERSE AG	EUR	21 726 289	1.75					
2 197 718	DEUTSCHE TELEKOM AG - REG	EUR	32 844 896	2.64					
3 836 059	E.ON SE	EUR	38 418 131	3.09					
419 719	FRESENIUS MEDICAL CARE AG	EUR	32 024 560	2.58					
1 491 729	INFINEON TECHNOLOGIES AG	EUR	31 139 843	2.51					
397 877	SAP SE	EUR	49 464 068	3.98					
410 630	SIEMENS AG - REG	EUR	43 017 599	3.46					
254 631	SYMRISE AG	EUR	26 354 309	2.12					
<i>France</i>									
272 204	AIR LIQUIDE SA	EUR	34 950 994	2.81					
340 200	ESSILORLUXOTTICA	EUR	38 867 850	3.13					
96 527	LVMH	EUR	37 693 794	3.03					
308 235	MICHELIN (CGDE)	EUR	28 462 420	2.29					
527 674	SANOFI AVENTIS	EUR	47 833 647	3.85					
1 182 791	VIVENDI	EUR	27 014 946	2.17					
<i>United Kingdom</i>									
2 472 150	GLAXOSMITHKLINE PLC	GBP	44 509 579	3.58					
614 877	JOHNSON MATTHEY PLC	GBP	14 191 551	1.14					
200 665	LINDE PLC	EUR	37 765 153	3.04					
2 754 029	PRUDENTIAL PLC	GBP	36 917 319	2.97					
558 303	RECKITT BENCKISER GROUP PLC	GBP	45 646 951	3.67					
4 251 821	STANDARD CHARTERED PLC	GBP	20 585 549	1.66					
<i>The Netherlands</i>									
112 366	ASML HOLDING NV	EUR	36 732 445	2.96					
203 957	KONINKLIJKE DSM NV	EUR	25 127 502	2.02					
678 803	PROSUS NV	EUR	56 164 159	4.51					
<i>Sweden</i>									
490 704	ATLAS COPCO AB - A	SEK	18 504 568	1.49					
2 165 416	EPIROC AB - A	SEK	24 025 688	1.93					
1 121 296	LUNDIN PETROLEUM AB	SEK	24 067 573	1.94					
<i>Switzerland</i>									
93 276	LONZA GROUP AG - REG	CHF	43 839 939	3.53					
87 636	SCHINDLER HOLDING - PART CERT	CHF	18 363 005	1.48					
<i>Spain</i>									
359 764	AMADEUS IT GROUP SA	EUR	16 685 854	1.34					
8 473 518	BANCO SANTANDER SA	EUR	18 425 665	1.48					
940 389	GRIFOLS SA	EUR	25 418 715	2.05					
54 775	GRIFOLS SA - B	EUR	896 119	0.07					
<i>Ireland</i>									
1 000 431	CRH PLC	EUR	30 513 146	2.46					
993 068	EXPERIAN PLC	GBP	30 797 125	2.48					
<i>Finland</i>									
929 583	NESTE OYJ	EUR	32 358 784	2.60					
822 993	SAMPO OYJ - A	EUR	25 200 046	2.03					
<i>Denmark</i>									
491 040	NOVOZYMES A/S - B	DKK	25 266 342	2.03					
226 124	ORSTED A/S	DKK	23 221 767	1.87					
<i>Portugal</i>									
2 049 632	JERONIMO MARTINS	EUR	31 943 515	2.57					
<i>Belgium</i>									
540 916	ANHEUSER - BUSCH INBEV SA/NV	EUR	23 727 280	1.91					
					<i>Norway</i>				
436 406	SCHIBSTED ASA - A	NOK	10 101 581	0.81					
237 701	SCHIBSTED ASA - B	NOK	4 971 209	0.40					
					<i>Luxembourg</i>				
850 178	TENARIS SA	EUR	4 886 823	0.39					
					Shares/Units in investment funds				
					<i>Luxembourg</i>				
17 494.69	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP	EUR	2 103 504	0.17					
					<b>Total securities portfolio</b>				
					<b>1 242 771 802</b>				
					<b>99.99</b>				



# BNP PARIBAS FUNDS SICAV Europe ex-UK Equity

## Securities portfolio at 30/06/2020

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									
	<b>Shares</b>		<b>1 652 225</b>	<b>95.03</b>					
	<i>Germany</i>		<i>431 434</i>	<i>24.81</i>		<i>Belgium</i>		<i>33 337</i>	<i>1.92</i>
128	CONTINENTAL AG	EUR	11 156	0.64	760	ANHEUSER - BUSCH INBEV SA/NV	EUR	33 337	1.92
176	DEUTSCHE BOERSE AG	EUR	28 345	1.63		<i>Luxembourg</i>		<i>6 564</i>	<i>0.38</i>
4 386	DEUTSCHE TELEKOM AG - REG	EUR	65 549	3.77	1 142	TENARIS SA	EUR	6 564	0.38
4 785	E.ON SE	EUR	47 922	2.76	Shares/Units in investment funds				
603	FRESENIUS MEDICAL CARE AG	EUR	46 009	2.65		<i>France</i>		<i>27 124</i>	<i>1.56</i>
2 109	INFINEON TECHNOLOGIES AG	EUR	44 025	2.53	11.97	BNP PARIBAS CASH INVEST - CLASSIC	EUR	27 124	1.56
600	SAP SE	EUR	74 592	4.28	<b>Total securities portfolio</b>				
646	SIEMENS AG - REG	EUR	67 675	3.89				<b>1 679 349</b>	<b>96.59</b>
446	SYMRISE AG	EUR	46 161	2.66					
	<i>France</i>		<i>393 503</i>	<i>22.63</i>					
370	AIR LIQUIDE SA	EUR	47 508	2.73					
487	ESSILORLUXOTTICA	EUR	55 640	3.20					
154	LVMH	EUR	60 137	3.46					
409	MICHELIN (CGDE)	EUR	37 767	2.17					
279	PERNOD RICARD SA	EUR	39 074	2.25					
790	SANOFI AVENTIS	EUR	71 614	4.12					
449	SCHNEIDER ELECTRIC SE	EUR	44 397	2.55					
1 636	VIVENDI	EUR	37 366	2.15					
	<i>The Netherlands</i>		<i>180 635</i>	<i>10.39</i>					
190	ASML HOLDING NV	EUR	62 111	3.57					
365	KONINKLIJKE DSM NV	EUR	44 968	2.59					
889	PROSUS NV	EUR	73 556	4.23					
	<i>Sweden</i>		<i>100 550</i>	<i>5.79</i>					
777	ATLAS COPCO AB - A	SEK	29 301	1.69					
3 483	EPIROC AB - A	SEK	38 645	2.22					
1 519	LUNDIN PETROLEUM AB	SEK	32 604	1.88					
	<i>Spain</i>		<i>95 980</i>	<i>5.52</i>					
452	AMADEUS IT GROUP SA	EUR	20 964	1.21					
9 217	BANCO SANTANDER SA	EUR	20 042	1.15					
1 989	GRIFOLS SA	EUR	53 763	3.09					
74	GRIFOLS SA - B	EUR	1 211	0.07					
	<i>Switzerland</i>		<i>82 631</i>	<i>4.76</i>					
129	LONZA GROUP AG - REG	CHF	60 630	3.49					
105	SCHINDLER HOLDING - PART CERT	CHF	22 001	1.27					
	<i>Finland</i>		<i>73 500</i>	<i>4.22</i>					
1 216	NESTE OYJ	EUR	42 329	2.43					
1 018	SAMPO OYJ - A	EUR	31 171	1.79					
	<i>Denmark</i>		<i>72 740</i>	<i>4.18</i>					
777	NOVOZYMES A/S - B	DKK	39 980	2.30					
319	ORSTED A/S	DKK	32 760	1.88					
	<i>United Kingdom</i>		<i>50 814</i>	<i>2.92</i>					
270	LINDE PLC	EUR	50 814	2.92					
	<i>Portugal</i>		<i>50 682</i>	<i>2.92</i>					
3 252	JERONIMO MARTINS	EUR	50 682	2.92					
	<i>Ireland</i>		<i>43 463</i>	<i>2.50</i>					
1 425	CRH PLC	EUR	43 463	2.50					
	<i>Norway</i>		<i>36 392</i>	<i>2.09</i>					
1 261	DNB ASA	NOK	14 792	0.85					
607	SCHIBSTED ASA - A	NOK	14 050	0.81					
361	SCHIBSTED ASA - B	NOK	7 550	0.43					

# BNP PARIBAS FUNDS SICAV Europe Growth

## Securities portfolio at 30/06/2020

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									
<b>Shares</b>									
<i>Germany</i>									
66 150	DEUTSCHE BOERSE AG	EUR	10 653 458	2.12					
936 134	DEUTSCHE TELEKOM AG - REG	EUR	13 990 523	2.79					
200 926	FRESENIUS MEDICAL CARE AG	EUR	15 330 654	3.05					
692 291	INFINEON TECHNOLOGIES AG	EUR	14 451 575	2.88					
203 235	SAP SE	EUR	25 266 176	5.04					
162 630	SIEMENS AG - REG	EUR	17 037 119	3.39					
112 678	SYMRISE AG	EUR	11 662 173	2.32					
<i>United Kingdom</i>									
815 210	GLAXOSMITHKLINE PLC	GBP	14 677 367	2.92					
88 991	LINDE PLC	EUR	16 748 106	3.33					
1 069 647	PRUDENTIAL PLC	GBP	14 338 447	2.85					
220 750	RECKITT BENCKISER GROUP PLC	GBP	18 048 559	3.59					
1 965 134	STANDARD CHARTERED PLC	GBP	9 514 362	1.89					
<i>France</i>									
137 787	ESSILORLUXOTTICA	EUR	15 742 165	3.13					
38 594	LVMH	EUR	15 070 957	3.00					
130 957	MICHELIN (CGDE)	EUR	12 092 569	2.41					
168 302	SANOFI AVENTIS	EUR	15 256 576	3.04					
455 204	VIVENDI	EUR	10 396 859	2.07					
<i>The Netherlands</i>									
45 481	ASML HOLDING NV	EUR	14 867 739	2.96					
108 320	KONINKLIJKE DSM NV	EUR	13 345 024	2.66					
303 686	PROSUS NV	EUR	25 126 980	5.01					
<i>Sweden</i>									
274 423	ATLAS COPCO AB - A	SEK	10 348 558	2.06					
698 777	EPIROC AB - A	SEK	7 753 059	1.54					
514 570	LUNDIN PETROLEUM AB	SEK	11 044 765	2.20					
<i>Spain</i>									
201 988	AMADEUS IT GROUP SA	EUR	9 368 203	1.87					
3 583 847	BANCO SANTANDER SA	EUR	7 793 075	1.55					
376 666	GRIFOLS SA	EUR	10 181 282	2.03					
95 996	GRIFOLS SA - B	EUR	1 570 495	0.31					
<i>Switzerland</i>									
40 661	LONZA GROUP AG - REG	CHF	19 110 766	3.82					
34 233	SCHINDLER HOLDING - PART CERT	CHF	7 173 088	1.43					
<i>Ireland</i>									
389 380	CRH PLC	EUR	11 876 090	2.36					
450 869	EXPERIAN PLC	GBP	13 982 395	2.78					
<i>Denmark</i>									
181 544	NOVOZYMES A/S - B	DKK	9 341 302	1.86					
110 873	ORSTED A/S	DKK	11 386 084	2.27					
<i>Finland</i>									
319 882	NESTE OYJ	EUR	11 135 092	2.22					
259 370	SAMPO OYJ - A	EUR	7 941 909	1.58					
<i>Italy</i>									
1 015 211	NEXI SPA	EUR	15 634 249	3.11					
<i>Portugal</i>									
800 337	JERONIMO MARTINS	EUR	12 473 252	2.48					
<i>Belgium</i>									
221 936	ANHEUSER - BUSCH INBEV SA/NV	EUR	9 735 223	1.94					
					<i>Norway</i> 892 362 ADEVINTA ASA NOK 7 980 607 1.59				
					<i>Luxembourg</i> 324 519 TENARIS SA EUR 1 865 335 0.37				
					Shares/Units in investment funds 799 477 0.16				
					<i>Luxembourg</i> 6 649.20 BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP EUR 799 477 0.16				
					<b>Total securities portfolio 502 111 694 99.98</b>				

# BNP PARIBAS FUNDS SICAV Europe Multi-Factor Equity

## Securities portfolio at 30/06/2020

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									
<b>Shares</b>			<b>498 571 494</b>	<b>97.44</b>					
<i>United Kingdom</i>					<i>Germany</i>				
254 218	ADMIRAL GROUP PLC	GBP	6 429 562	1.26	30 188	DEUTSCHE BOERSE AG	EUR	4 861 777	0.95
663 226	ANTOFAGASTA PLC	GBP	6 840 932	1.34	506 560	DEUTSCHE TELEKOM AG - REG	EUR	7 570 539	1.48
1 540 018	AVIVA PLC	GBP	4 635 302	0.91	171 796	FRESENIUS SE & CO KGAA	EUR	7 579 640	1.48
250 415	BUNZL PLC	GBP	5 966 984	1.17	427 005	METRO AG	EUR	3 593 674	0.70
54 591	COCA-COLA EUROPEAN PARTNERS	USD	1 835 335	0.36	17 474	SARTORIUS AG - VORZUG	EUR	5 112 892	1.00
130 085	CRODA INTERNATIONAL PLC	GBP	7 521 747	1.47	75 312	SYMRISE AG	EUR	7 794 792	1.52
1 582 278	DIRECT LINE INSURANCE GROUP PLC	GBP	4 717 242	0.92	1 739 995	TELEFONICA DEUTSCHLAND HOLDING	EUR	4 570 967	0.89
422 316	GLAXOSMITHKLINE PLC	GBP	7 603 546	1.49	<i>France</i>				
91 916	HARGREAVES LANSDOWN PLC	GBP	1 646 702	0.32	27 964	ARKEMA	EUR	2 380 855	0.47
105 635	NEXT PLC	GBP	5 687 323	1.11	56 665	ATOS SE	EUR	4 300 874	0.84
233 367	PERSIMMON PLC	GBP	5 868 833	1.15	38 324	BIOMERIEUX	EUR	4 687 025	0.92
391 071	PRUDENTIAL PLC	GBP	5 242 244	1.02	481 100	CARREFOUR SA	EUR	6 617 531	1.29
355 661	RELX PLC	GBP	7 316 678	1.43	141 955	FAURECIA	EUR	4 935 775	0.96
152 212	RIO TINTO PLC	GBP	7 617 298	1.49	50 911	IPSEN	EUR	3 851 417	0.75
3 096 029	SAINSBURY (J) PLC	GBP	7 108 265	1.39	100 111	JC DECAUX SA	EUR	1 656 837	0.32
158 020	SCHRODERS PLC	GBP	5 126 523	1.00	341 672	ORANGE	EUR	3 637 098	0.71
741 741	SEGRO PLC	GBP	7 303 170	1.43	624 827	SUEZ	EUR	6 520 070	1.27
2 964 668	TESCO PLC	GBP	7 439 392	1.45	84 755	VALEO SA	EUR	1 979 877	0.39
137 013	UNILEVER PLC	GBP	6 564 264	1.28	<i>Norway</i>				
3 625 494	WM MORRISON SUPERMARKETS	GBP	7 599 977	1.49	149 024	GJENSIDIGE FORSIKRING ASA	NOK	2 435 824	0.48
<i>The Netherlands</i>					<i>Spain</i>				
2 383 540	AEGON NV	EUR	6 323 532	1.24	318 875	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS	EUR	7 155 555	1.40
35 790	FERRARI NV	EUR	5 434 712	1.06	149 235	ENAGAS SA	EUR	3 245 861	0.63
318 809	KONINKLIJKE AHOLD DELHAIZE NV	EUR	7 734 306	1.51	1 921 914	MAPFRE SA	EUR	3 044 312	0.59
62 791	KONINKLIJKE DSM NV	EUR	7 735 851	1.51	302 694	RED ELECTRICA CORPORACION SA	EUR	5 026 234	0.98
3 175 683	KONINKLIJKE KPN NV	EUR	7 494 612	1.46	929 899	TELEFONICA SA	EUR	3 949 281	0.77
103 054	NN GROUP NV - W/I	EUR	3 081 315	0.60	<i>Belgium</i>				
189 501	RANDSTAD HOLDING NV	EUR	7 515 610	1.47	97 651	COLRUYT SA	EUR	4 781 969	0.93
159 902	VOPAK	EUR	7 528 186	1.47	322 419	PROXIMUS	EUR	5 848 681	1.14
112 241	WOLTERS KLUWER	EUR	7 802 995	1.53	102 332	SOLVAY SA	EUR	7 292 178	1.43
<i>Sweden</i>					<i>Finland</i>				
417 834	ASSA ABLOY AB - B	SEK	7 564 856	1.48	61 360	TELENET GROUP HOLDING NV	EUR	2 248 230	0.44
119 418	ATLAS COPCO AB - B	SEK	3 932 668	0.77	<i>Denmark</i>				
398 501	BOLIDEN AB	SEK	8 073 607	1.59	43 176	CHRISTIAN HANSEN HOLDING A/S	DKK	3 962 403	0.77
367 593	EPIROC AB - A	SEK	4 078 512	0.80	52 064	COLOPLAST - B	DKK	7 181 097	1.40
265 633	EPIROC AB - B	SEK	2 892 668	0.57	50 323	NOVOZYMES A/S - B	DKK	2 589 358	0.51
162 043	ICA GRUPPEN AB	SEK	6 841 609	1.34	173 832	TRYG A/S	DKK	4 478 072	0.88
163 087	INVESTOR AB - B	SEK	7 663 406	1.50	<i>Austria</i>				
99 401	LUNDBERGS AB - B	SEK	4 016 317	0.78	206 364	OMV AG	EUR	6 141 393	1.20
362 194	LUNDIN PETROLEUM AB	SEK	7 774 156	1.52	77 777	VERBUND AG	EUR	3 100 191	0.61
616 462	SECURITAS AB - B	SEK	7 396 484	1.45	<i>Portugal</i>				
<i>Switzerland</i>					<i>Ireland</i>				
171 922	ADECCO GROUP AG - REG	CHF	7 182 196	1.40	61 729	EXPERIAN PLC	GBP	1 914 346	0.37
2 063	BARRY CALLEBAUT AG - REG	CHF	3 502 787	0.68	<b>Warrants, Rights</b>				
72	CHOCOLADEFABRIKEN LINDT - REG	CHF	5 506 977	1.08	914 701	TELEFONICA SA RTS 01/07/2020	EUR	160 164	0.03
16 704	GEBERIT AG - REG	CHF	7 442 835	1.45	<b>Total securities portfolio</b>				
754	GIVAUDAN - REG	CHF	2 499 518	0.49				<b>498 731 658</b>	<b>97.47</b>
52 714	KUEHNE & NAGEL INTL AG - REG	CHF	7 796 274	1.52					
17 034	SONOVA HOLDING AG - REG	CHF	3 027 466	0.59					
9 477	STRAUMANN HOLDING AG - REG	CHF	7 248 558	1.42					
15 762	SWISSCOM AG - REG	CHF	7 344 492	1.44					
7 733	ZURICH INSURANCE GROUP AG	CHF	2 428 347	0.47					

# BNP PARIBAS FUNDS SICAV Europe Real Estate Securities

## Securities portfolio at 30/06/2020

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				
<b>Shares</b>			<b>271 065 054</b>	<b>97.81</b>
<i>United Kingdom</i>				
448 990	BIG YELLOW GROUP PLC	GBP	4 959 141	1.79
3 530 517	GRAINGER PLC	GBP	11 108 117	4.01
1 794 108	GREAT PORTLAND ESTATES PLC	GBP	12 473 886	4.50
2 588 318	LAND SECURITIES GROUP PLC	GBP	15 746 313	5.68
2 032 718	SEGRO PLC	GBP	20 014 110	7.22
1 139 001	UNITE GROUP PLC	GBP	11 778 448	4.25
<i>Germany</i>				
305 457	DEUTSCHE WOHNEN AG - BR	EUR	12 203 007	4.40
200 658	LEG IMMOBILIEN AG	EUR	22 674 354	8.18
509 712	VONOVIA SE	EUR	27 860 858	10.04
<i>Sweden</i>				
662 184	FABEGE AB	SEK	6 891 422	2.49
660 354	HUFVUDSTADEN AB - A	SEK	7 307 817	2.64
710 756	KUNGSLEDEN AB	SEK	4 713 921	1.70
2 710 887	SAMHALLSBYGGNADSBOLAGET I N O	SEK	6 165 817	2.22
<i>Spain</i>				
813 295	INMOBILIARIA COLONIAL SOCIMI	EUR	6 376 233	2.30
1 587 063	MERLIN PROPERTIES SOCIMI SA	EUR	11 712 525	4.23
<i>France</i>				
75 196	GECINA SA	EUR	8 271 560	2.98
433 143	KLEPIERRE	EUR	7 681 791	2.77
<i>The Netherlands</i>				
99 628	NSI NV	EUR	3 432 185	1.24
245 725	UNIBAIL-RODAMCO-WESTFIELD	EUR	12 325 566	4.45
<i>Belgium</i>				
94 481	BEFIMMO	EUR	3 765 068	1.36
98 309	SHURGARD SELF STORAGE SA	EUR	3 288 436	1.19
199 897	WAREHOUSES DE PAUW SCA	EUR	4 857 497	1.75
<i>Cyprus</i>				
2 259 234	AROUNDTOWN SA	EUR	11 517 575	4.16
<i>Switzerland</i>				
89 182	PSP SWISS PROPERTY AG - REG	CHF	8 941 244	3.23
<i>Norway</i>				
711 449	ENTRA ASA	NOK	8 063 308	2.91
<i>Luxembourg</i>				
291 133	GRAND CITY PROPERTIES	EUR	5 979 872	2.16
<i>Austria</i>				
191 169	CA IMMOBILIEN ANLAGEN AG	EUR	5 668 161	2.05
<i>Ireland</i>				
2 897 015	IRISH RESIDENTIAL PROPERTIES	EUR	4 096 379	1.48
<i>Italy</i>				
187 767	COIMA RES SPA	EUR	1 190 443	0.43
<b>Total securities portfolio</b>			<b>271 065 054</b>	<b>97.81</b>

# BNP PARIBAS FUNDS SICAV Europe Small Cap

## Securities portfolio at 30/06/2020

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									
<b>Shares</b>									
<i>United Kingdom</i>									
6 900 592	AVAST PLC	GBP	40 120 604	3.05	851 380	SOLUTIONS 30 SE	EUR	10 863 609	0.83
8 894 306	BOOHOO.COM PLC	GBP	40 313 026	3.07	173 660	SOPRA STERIA GROUP	EUR	19 050 502	1.45
3 538 925	BRITVIC PLC	GBP	29 977 693	2.28	541 835	SPIE SA - WI	EUR	7 206 406	0.55
6 229 743	DS SMITH PLC	GBP	22 492 867	1.71	<i>The Netherlands</i>				
327 596	GREGGS PLC	GBP	5 838 345	0.44	646 028	AALBERTS INDUSTRIES NV	EUR	18 857 557	1.43
3 035 869	HOMESERVE SHS	GBP	43 584 257	3.31	1 396 502	ASR NEDERLAND NV	EUR	38 180 365	2.90
4 305 126	IG GROUP HOLDINGS PLC	GBP	38 741 398	2.95	297 532	CORBION NV	EUR	9 535 901	0.73
861 447	MONEYSUPERMARKET.COM	GBP	3 066 713	0.23	<i>Ireland</i>				
4 283 170	NATIONAL EXPRESS GROUP PLC	GBP	8 801 938	0.67	2 115 782	GREENCORE GROUP PLC	GBP	2 928 112	0.22
5 279 694	PHOENIX GROUP HOLDINGS PLC	GBP	37 405 093	2.84	560 261	KEYWORDS STUDIOS PLC	GBP	11 168 239	0.85
500 425	WH SMITH PLC	GBP	6 039 232	0.46	3 681 117	UDG HEALTHCARE PLC	GBP	29 076 370	2.21
<i>Germany</i>					<i>Luxembourg</i>				
2 009 838	ALSTRIA OFFICE REIT AG	EUR	26 650 452	2.03	1 429 963	GRAND CITY PROPERTIES	EUR	29 371 440	2.23
263 698	BECHTLE AG	EUR	41 400 585	3.15	<i>Spain</i>				
632 765	CANCOM SE	EUR	29 866 508	2.27	1 430 918	APPLUS SERVICES SA	EUR	9 773 170	0.74
167 128	CTS EVENTIM AG + CO KGAA	EUR	6 183 736	0.47	593 600	MASMOVIL IBERCOM SA	EUR	13 474 720	1.02
221 944	LEG IMMOBILIEN AG	EUR	25 079 672	1.91	2 830 324	PROSEGUR COMPANIA DE SEGURIDAD	EUR	5 864 431	0.45
164 838	SCOUT24 AG	EUR	11 382 064	0.87	<i>Denmark</i>				
493 250	STROEER SE & CO KGAA	EUR	29 545 675	2.25	352 767	ROYAL UNIBREW	DKK	26 117 391	1.99
356 074	VARTA AG	EUR	35 571 793	2.70	<i>Austria</i>				
<i>Sweden</i>					<i>United Arab Emirates</i>				
712 547	AAK AB	SEK	10 902 024	0.83	422 910	NMC HEALTH PLC	GBP	5	0.00
1 868 226	AXFOOD AB	SEK	36 314 714	2.76	Shares/Units in investment funds				
2 389 400	CASTELLUM AB	SEK	39 743 413	3.02	<i>Luxembourg</i>				
2 703 641	ELEKTA AB - B	SEK	22 390 819	1.70	550 311.58	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP	EUR	66 167 648	5.04
1 216 406	FABEGE AB	SEK	12 659 271	0.96	<b>Total securities portfolio</b>				
957 142	HEXPOL AB	SEK	6 311 429	0.48	<b>1 315 210 708 100.01</b>				
1 484 952	LOOMIS AB	SEK	31 589 289	2.40					
1 683 722	PEAB AB	SEK	12 325 411	0.94					
862 701	TELE2 AB - B	SEK	10 186 039	0.77					
<i>Italy</i>									
25 494 781	A2A SPA	EUR	32 136 171	2.44					
810 491	AMPLIFON SPA	EUR	19 216 742	1.46					
1 365 046	BANCA GENERALI S.P.A.	EUR	36 392 126	2.77					
1 322 578	BREMBO SPA	EUR	10 878 204	0.83					
1 417 775	CERVED GROUP S.P.A.	EUR	9 066 671	0.69					
11 445 910	IREN SPA	EUR	25 249 677	1.92					
<i>Switzerland</i>									
40 231	BANQUE CANTONALE VAUDOIS-REG	CHF	3 481 583	0.26					
474 883	LOGITECH INTERNATIONAL - REG	CHF	27 602 784	2.10					
36 004	SIEGFRIED HOLDING AG - REG	CHF	14 547 071	1.11					
516 557	SUNRISE COMMUNICATIONS GROUP	CHF	40 795 505	3.10					
<i>Finland</i>									
892 501	HUHTAMAKI OYJ	EUR	31 273 235	2.38					
1 916 236	KESKO OYJ - B	EUR	29 165 112	2.22					
3 196 251	METSA BOARD OYJ	EUR	19 241 431	1.46					
<i>France</i>									
626 859	KORIAN	EUR	20 423 066	1.55					
51 060	ORPEA	EUR	5 254 074	0.40					
474 337	PLASTIC OMNIUM	EUR	8 599 730	0.65					
695 279	REXEL SA	EUR	7 070 987	0.54					

# BNP PARIBAS FUNDS SICAV Europe Small Cap Convertible

## Securities portfolio at 30/06/2020

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									
<b>Convertible bonds</b>			<b>238 039 125</b>	<b>95.73</b>					
<i>France</i>									
4 100 000	AKKA TECH 19-31/12/2059 CV FRN	EUR	2 970 696	1.19					
3 935 160	FIGEAC AERO 1.125% 17-18/10/2022 CV FLAT	EUR	3 535 371	1.42					
1 499 980	GENFIT 3.500% 17-16/10/2022 CV FLAT	EUR	518 709	0.21					
236 967	KORIAN SA 2.500% 17-31/12/2049 CV FLAT	EUR	9 828 206	3.96					
11 898 857	MAISONS DU MONDE 0.125% 17-06/12/23 CV FLAT	EUR	8 533 368	3.43					
8 956 668	NEXITY 0.125% 16-01/01/2023 FLAT	EUR	8 152 936	3.28					
7 100 000	ORPAR 0.000% 17-20/06/2024 CV	EUR	6 986 400	2.81					
44 537	SEB SA 0.000% 16-17/11/2021 CV	EUR	8 145 506	3.28					
4 711 597	SOITEC 0.000% 18-28/06/2023 CV	EUR	5 304 482	2.13					
<i>The Netherlands</i>									
3 700 000	BE SEMICONDUCTOR INDUSTRIES 0.500% 17-06/12/2024 CV	EUR	3 870 866	1.56					
0.01	BE SEMICONDUCTOR INDUSTRIES 2.500% 16-02/12/2023 CV	EUR	6 979 280	2.81					
4 700 000	CAPITAL STAGE FI 17-31/12/2049 CV FRN	EUR	8 585 302	3.45					
1 700 000	FUGRO NV 4.000% 16-26/10/2021 CV	EUR	1 294 754	0.52					
7 400 000	JUST EAT TAKEA 1.250% 20-30/04/2026 CV	EUR	8 045 280	3.24					
5 100 000	PHARMING NV 3.000% 20-21/01/2025 CV	EUR	4 777 374	1.92					
3 500 000	SHOP APOTHEKE 4.500% 18-19/04/2023 CV	EUR	7 969 115	3.20					
<i>Germany</i>									
90 000	ADLER REAL ESTATE 2.500% 16-19/07/2021 CV FLAT	EUR	1 287 360	0.52					
7 200 000	ADO PROPERTIES 1.250% 18-23/11/2023 CV	EUR	6 596 568	2.65					
200 000	ARCANDOR AG 8.875% 08-31/12/2099 CV DFLT	EUR	20	0.00					
6 500 000	AURELIUS SE 1.000% 15-01/12/2020 CV	EUR	5 878 275	2.36					
1 100 000	HEIDELBERG DRUCK 5.250% 15-30/03/2022 CV	EUR	825 550	0.33					
2 400 000	HELLOFRESH SE 0.750% 20-13/05/2025 CV	EUR	2 850 192	1.15					
2 500 000	SAF - HOLLAND SA 1.000% 14-12/09/2020 CV	EUR	2 462 917	0.99					
6 200 000	TAG IMMOBILIEN AG 0.625% 17-01/09/2022 CV	EUR	7 665 866	3.08					
<i>Spain</i>									
7 900 000	ALMIRALL SA 0.250% 18-14/12/2021 CV	EUR	7 526 172	3.03					
5 200 000	CO ECONOMICA 1.000% 16-01/12/2023 CV	EUR	4 932 304	1.98					
7 000 000	ENCE ENERGIA Y CELULOSA 1.250% 18-05/03/2023 CV	EUR	6 212 990	2.50					
<i>Switzerland</i>									
3 810 000	BASILEA PHARMACEUTICA 2.750% 15-23/12/2022 CV	CHF	3 367 943	1.35					
8 200 000	CEMBRA MONEY BAN 0.000% 19-09/07/2026 CV	CHF	7 353 842	2.96					
8 895 000	IMPLENIA 0.500% 15-30/06/2022 CV	CHF	7 743 686	3.11					
<i>Italy</i>									
7 500 000	BENI STABILI 0.875% 15-31/01/2021 CV	EUR	7 473 900	3.01					
6 600 000	SOGEFI 2.000% 14-21/05/2021 CV	EUR	6 089 160	2.45					
<i>Luxembourg</i>									
1 400 000	CORESTATE CAPITA 1.375% 17-28/11/2022 CV	EUR	991 284	0.40					
7 900 000	GRAND CITY PROPERTIES 0.250% 16-02/03/2022 CV	EUR	8 012 496	3.22					
3 800 000	KLOECKNER & CO 2.000% 16-08/09/2023 CV	EUR	3 522 942	1.42					
					<i>United States of America</i>				
14 000 000	JP MORGAN CHASE 0.000% 18-11/01/2021 CV	USD	12 194 452	4.91					
					<i>Jersey Island</i>				
4 500 000	DERWENT CAP 3 1.5% 19-12/06/2025 CV	GBP	4 650 050	1.87					
3 700 000	PHP FIN JERS 2.875% 19-15/07/2025 CV	GBP	4 672 502	1.88					
2 600 000	TULLOW OIL JERS 6.625% 16-12/07/2021	USD	1 851 934	0.74					
					<i>Austria</i>				
3 200 000	AMS AG 0.875% 17-28/09/2022 CV	USD	2 464 583	0.99					
5 800 000	CA IMMO ANLAGEN 0.750% 17-04/04/2025 CV	EUR	6 398 502	2.57					
					<i>Sweden</i>				
73 000 000	RECIPHARM 2.750% 16-06/10/2021 CV	SEK	6 685 318	2.69					
					<i>Ireland</i>				
6 100 000	GLANBIA COOP SOC 1.375% 16-09/06/2021 CV	EUR	5 833 918	2.35					
					<i>Denmark</i>				
4 100 000	GN STORE NORD 0.000% 19-21/05/2024 CV	EUR	4 083 723	1.64					
					<i>Norway</i>				
1 600 000	BORR DRILLING 3.875% 18-23/05/2023 CV	USD	356 141	0.14					
3 000 000	BW OFFSHORE LTD 2.500% 19-12/11/2024 CV	USD	2 083 426	0.84					
					<i>Belgium</i>				
800 000	BIOCARTIS NV 4% 19-09/05/2024 CV	EUR	473 464	0.19					
					Shares/Units in investment funds				
					<i>France</i>				
1 270.88	BNP PARIBAS CASH INVEST - PRIVILEGE - CAP	EUR	2 881 665	1.16					
<b>Total securities portfolio</b>			<b>240 920 790</b>	<b>96.89</b>					

# BNP PARIBAS FUNDS SICAV Europe Value

## Securities portfolio at 30/06/2020

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									
<b>Shares</b>			<b>269 264 227</b>	<b>100.10</b>					
<i>France</i>					<i>Spain</i>				
25 780	ALTEN	EUR	1 973 459	0.73	116 781	CONSTRUCC Y AUX DE FERROCARR	EUR	3 772 026	1.40
45 041	ARKEMA	EUR	3 834 791	1.43	168 588	GRIFOLS SA	EUR	4 556 934	1.69
81 340	ATOS SE	EUR	6 173 706	2.30	188 524	INDRA SISTEMAS SA	EUR	1 318 725	0.49
398 132	AXA SA	EUR	7 410 033	2.75	431 640	REPSOL SA	EUR	3 360 749	1.25
196 593	BNP PARIBAS	EUR	6 953 494	2.59	<i>Belgium</i>				
110 236	BOUYGUES SA	EUR	3 352 277	1.25	137 178	KBC GROEP NV	EUR	7 004 309	2.60
48 401	CAPGEMINI SE	EUR	4 934 482	1.83	306 736	ONTEX GROUP NV - W/I	EUR	3 996 770	1.49
284 514	CARREFOUR SA	EUR	3 913 490	1.45	<i>Italy</i>				
186 142	COMPAGNIE DE SAINT GOBAIN	EUR	5 965 851	2.22	513 511	ENI S.P.A.	EUR	4 359 708	1.62
882 564	CREDIT AGRICOLE SA	EUR	7 438 249	2.77	348 350	UNICREDIT S.P.A.	EUR	2 852 290	1.06
52 468	EIFPAGE SA	EUR	4 270 895	1.59	<i>Luxembourg</i>				
480 758	ENGIE	EUR	5 288 338	1.97	128 481	APERAM	EUR	3 188 898	1.19
109 793	KORIAN	EUR	3 577 056	1.33	330 615	ARCELORMITTAL	EUR	3 097 863	1.15
36 004	ORPEA	EUR	3 704 812	1.38	<i>Austria</i>				
358 132	PEUGEOT SA	EUR	5 185 751	1.93	166 970	ERSTE GROUP BANK AG	EUR	3 498 022	1.30
62 134	RENAULT SA	EUR	1 402 986	0.52	113 625	WIENERBERGER AG	EUR	2 203 189	0.82
136 360	SANOPI AVENTIS	EUR	12 361 033	4.59	<i>Finland</i>				
19 750	SOPRA STERIA GROUP	EUR	2 166 575	0.81	377 270	NOKIA OYJ	EUR	1 467 014	0.55
295 700	TOTAL SA	EUR	10 046 407	3.72	<b>Warrants, Rights</b>				
324 630	VEOLIA ENVIRONNEMENT	EUR	6 499 093	2.42	431 640	REPSOL SA RTS	EUR	187 030	0.07
48 195	VINCI SA	EUR	3 951 990	1.47	<b>Total securities portfolio</b>				
<i>Germany</i>					<b>269 451 257</b>				
54 818	ALLIANZ SE - REG	EUR	9 963 719	3.69	<b>100.17</b>				
38 160	BAYERISCHE MOTOREN WERKE AG	EUR	2 168 251	0.81					
177 298	DEUTSCHE TELEKOM AG - REG	EUR	2 649 719	0.99					
85 469	DIALOG SEMICONDUCTOR PLC	EUR	3 470 896	1.29					
88 707	EVONIK INDUSTRIES AG	EUR	2 005 665	0.75					
17 219	GERRESHEIMER AG	EUR	1 413 680	0.53					
53 458	HEIDELBERGCEMENT AG	EUR	2 541 393	0.94					
54 619	KION GROUP AG	EUR	2 993 121	1.11					
36 925	MERCK KGAA	EUR	3 814 353	1.42					
36 762	RHEINMETALL AG	EUR	2 838 026	1.06					
11 288	VOLKSWAGEN AG - PREF	EUR	1 523 203	0.57					
<i>Switzerland</i>					<i>Spain</i>				
288 492	CREDIT SUISSE GROUP AG - REG	CHF	2 655 997	0.99	116 781	CONSTRUCC Y AUX DE FERROCARR	EUR	3 772 026	1.40
42 460	NESTLE SA - REG	CHF	4 178 774	1.55	168 588	GRIFOLS SA	EUR	4 556 934	1.69
81 171	NOVARTIS AG - REG	CHF	6 286 224	2.34	188 524	INDRA SISTEMAS SA	EUR	1 318 725	0.49
23 986	ROCHE HOLDING AG GENUSSSCHEIN	CHF	7 400 332	2.75	431 640	REPSOL SA	EUR	3 360 749	1.25
37 342	ZURICH INSURANCE GROUP AG	CHF	11 726 282	4.35	<i>Belgium</i>				
<i>United Kingdom</i>					<i>Italy</i>				
1 910 884	BP PLC	GBP	6 457 905	2.40	513 511	ENI S.P.A.	EUR	4 359 708	1.62
957 496	HSBC HOLDINGS PLC	GBP	3 987 987	1.48	348 350	UNICREDIT S.P.A.	EUR	2 852 290	1.06
164 028	RIO TINTO PLC	GBP	8 208 618	3.05	<i>Luxembourg</i>				
2 481 793	TESCO PLC	GBP	6 227 690	2.32	128 481	APERAM	EUR	3 188 898	1.19
<i>The Netherlands</i>					<i>Austria</i>				
410 423	ING GROEP NV	EUR	2 543 802	0.95	166 970	ERSTE GROUP BANK AG	EUR	3 498 022	1.30
287 582	KONINKLIJKE AHOLD DELHAIZE NV	EUR	6 976 739	2.59	113 625	WIENERBERGER AG	EUR	2 203 189	0.82
152 253	KONINKLIJKE PHILIPS NV	EUR	6 321 545	2.35	<i>Finland</i>				
128 176	ROYAL DUTCH SHELL PLC - A	GBP	1 814 769	0.67	377 270	NOKIA OYJ	EUR	1 467 014	0.55
165 879	STMICROELECTRONICS NV	EUR	4 014 272	1.49	<b>Warrants, Rights</b>				
					<b>431 640 REPSOL SA RTS</b>				
					<b>187 030</b>				
					<b>0.07</b>				
					<b>Total securities portfolio</b>				
					<b>269 451 257</b>				
					<b>100.17</b>				



# BNP PARIBAS FUNDS SICAV Flexible Global Credit

## Securities portfolio at 30/06/2020

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									
<b>Shares</b>			<b>7 998 481</b>	<b>9.06</b>					
<i>Canada</i>									
436	BANK OF MONTREAL	CAD	20 595	0.02	300	NITORI HOLDINGS CO LTD	JPY	52 269	0.06
551	BANK OF NOVA SCOTIA	CAD	20 235	0.02	5 300	NTT DOCOMO INC	JPY	125 948	0.14
3 237	BCE INC	CAD	119 810	0.14	600	RINNAI CORP	JPY	44 544	0.05
700	CAN APARTMENT PROP REAL ESTATE	CAD	22 234	0.03	500	SECOM CO LTD	JPY	38 859	0.04
342	CAN IMPERIAL BANK OF COMMERCE	CAD	20 286	0.02	2 600	SEKISUI HOUSE LTD	JPY	43 999	0.05
464	CANADIAN NATL RAILWAY CO	CAD	36 431	0.04	8 700	SEVEN BANK LTD	JPY	21 139	0.02
163	CANADIAN PACIFIC RAILWAY LTD	CAD	36 795	0.04	4 700	SUMITOMO RUBBER INDUSTRIES	JPY	41 134	0.05
913	CGI INC	CAD	51 047	0.06	4 100	TEIJIN LTD	JPY	57 931	0.07
1 458	DOLLARAMA INC	CAD	43 042	0.05	7 800	TOKYO GAS CO LTD	JPY	165 894	0.19
1 398	GEORGE WESTON LTD	CAD	90 885	0.10	800	TOYOTA MOTOR CORP	JPY	44 577	0.05
1 348	GREAT-WEST LIFE CO INC	CAD	20 972	0.02	9 700	YAMADA DENKI CO LTD	JPY	42 762	0.05
9 749	HYDRO ONE LTD	CAD	162 701	0.19	<i>United Kingdom</i>				
241	INTACT FINANCIAL CORP	CAD	20 356	0.02	1 670	BUNZL PLC	GBP	39 793	0.05
2 039	LOBLAW COMPANIES LTD	CAD	88 118	0.10	1 064	CRODA INTERNATIONAL PLC	GBP	61 522	0.07
2 366	METRO INC	CAD	86 613	0.10	2 760	DIAGEO PLC	GBP	81 418	0.09
1 439	OPEN TEXT CORP	CAD	54 230	0.06	3 164	GLAXOSMITHKLINE PLC	GBP	56 966	0.07
3 260	ROGERS COMMUNICATIONS INC - B	CAD	116 250	0.13	328	LINDE PLC	USD	61 944	0.07
354	ROYAL BANK OF CANADA	CAD	21 315	0.02	15 561	NATIONAL GRID PLC	GBP	169 339	0.19
8 061	SHAW COMMUNICATIONS INC - B	CAD	116 666	0.13	1 757	RELX PLC	GBP	36 145	0.04
8 030	TELUS CORP	CAD	119 525	0.14	998	RIO TINTO LTD	AUD	60 039	0.07
519	TORONTO DOMINION BANK	CAD	20 556	0.02	2 254	SEGRO PLC	GBP	22 193	0.03
<i>United States of America</i>					332	SPIRAX-SARCO ENGINEERING PLC	GBP	36 436	0.04
154	ADOBE SYSTEMS INC	USD	59 687	0.07	1 809	UNILEVER PLC	GBP	86 669	0.10
283	AIR PRODUCTS AND CHEMICALS INC	USD	60 841	0.07	42 087	WM MORRISON SUPERMARKETS	GBP	88 225	0.10
20	AMAZON.COM INC	USD	49 126	0.06	<i>Switzerland</i>				
762	BAXTER INTERNATIONAL INC	USD	58 414	0.07	256	BANQUE CANTONALE VAUDOIS-REG	CHF	22 154	0.03
279	BECTON DICKINSON AND CO	USD	59 437	0.07	12	CHOCOLADEFABRIKEN LINDT - PC	CHF	87 949	0.10
514	BROADRIDGE FINANCIAL SOLUTIONS	USD	57 750	0.07	772	CIE FINANCIERE RICHEMONT - REG	CHF	43 843	0.05
1 321	CISCO SYSTEMS INC	USD	54 856	0.06	543	GARMIN LTD	USD	47 138	0.05
443	CITRIX SYSTEMS INC	USD	58 340	0.07	85	GEBERIT AG - REG	CHF	37 874	0.04
386	DANAHER CORP	USD	60 772	0.07	20	GIVAUDAN - REG	CHF	66 300	0.08
449	FIDELITY NATIONAL INFO SERV	USD	53 605	0.06	276	KUEHNE & NAGEL INTL AG - REG	CHF	40 820	0.05
251	INTERCONTINENTAL EXCHANGE INC	USD	20 471	0.02	914	NESTLE SA - REG	CHF	89 953	0.10
343	JACK HENRY & ASSOCIATES INC	USD	56 201	0.06	188	ROCHE HOLDING AG GENUSSCHEIN	CHF	58 003	0.07
266	MCDONALDS CORP	USD	43 689	0.05	179	SCHINDLER HOLDING AG - REG	CHF	37 541	0.04
809	MERCK & CO INC	USD	55 700	0.06	17	SGS SA - REG	CHF	36 979	0.04
318	MICROSOFT CORP	USD	57 620	0.07	262	SWISS PRIME SITE - REG	CHF	21 566	0.02
1 157	ORACLE CORP	USD	56 936	0.07	266	SWISSCOM AG - REG	CHF	123 946	0.14
1 842	PFIZER INC	USD	53 629	0.06	<i>Australia</i>				
487	REPUBLIC SERVICES INC	USD	35 577	0.04	405	ASX LTD	AUD	21 214	0.02
660	STARBUCKS CORP	USD	43 244	0.05	149 272	AUSNET SERVICES	AUD	152 990	0.17
188	THERMO FISHER SCIENTIFIC INC	USD	60 651	0.07	5 389	BRAMBLES LTD	AUD	35 975	0.04
312	VISA INC - A	USD	53 661	0.06	491	COMMONWEALTH BANK OF AUSTRALIA	AUD	20 898	0.02
386	WASTE MANAGEMENT INC	USD	36 399	0.04	327	CSL LTD	AUD	57 535	0.07
<i>Japan</i>					11 794	MEDIBANK PRIVATE LTD	AUD	21 653	0.02
900	BANDAI NAMCO HOLDINGS INC	JPY	42 041	0.05	5 618	ORICA LTD	AUD	57 345	0.07
1 500	BRIDGESTONE CORP	JPY	42 893	0.05	3 238	SONIC HEALTHCARE LTD	AUD	60 434	0.07
2 900	CANON INC	JPY	51 071	0.06	3 392	SUNCORP GROUP LTD	AUD	19 237	0.02
500	EAST JAPAN RAILWAY CO	JPY	30 809	0.04	1 702	WESFARMERS LTD	AUD	46 787	0.05
2 900	JAPAN POST BANK CO LTD	JPY	19 164	0.02	3 826	WOOLWORTHS GROUP LTD	AUD	87 401	0.10
18 400	MIZUHO FINANCIAL GROUP INC	JPY	20 043	0.02	<i>France</i>				
1 400	NAGOYA RAILROAD CO LTD	JPY	35 124	0.04	489	AIR LIQUIDE SA	EUR	62 788	0.07
					1 905	BUREAU VERITAS SA	EUR	35 776	0.04
					1 399	DANONE	EUR	86 122	0.10
					361	DASSAULT SYSTEMES SA	EUR	55 450	0.06
					389	ESSILORLUXOTTICA	EUR	44 443	0.05
					115	LVMH	EUR	44 908	0.05
					643	SANOFI AVENTIS	EUR	58 288	0.07
					603	THOMSON REUTERS CORP	CAD	36 359	0.04



# BNP PARIBAS FUNDS SICAV Flexible Global Credit

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Hong Kong</i>		<i>381 073</i>	<i>0.42</i>	833 000	AT&T INC 3.600% 16-17/02/2023	USD	796 109	0.91
1 400	HANG SENG BANK LTD	HKD	20 933	0.02	996 000	BANK OF AMER CRP 4.125% 14-22/01/2024	USD	981 507	1.12
113 318	HONG KONG & CHINA GAS	HKD	156 188	0.18	752 000	CALPINE CORP 5.500% 15-01/02/2024	USD	668 206	0.76
5 700	HONGKONG LAND HOLDINGS LTD	USD	20 983	0.02	860 000	CARDINAL HEALTH 2.616% 17-15/06/2022	USD	791 643	0.90
2 700	LINK REIT	HKD	19 639	0.02	844 000	CONAGRA BRANDS 3.800% 18-22/10/2021	USD	780 687	0.89
8 000	MTR CORP	HKD	36 897	0.04	1 015 000	CVS HEALTH CORP 3.700% 18-09/03/2023	USD	970 544	1.11
249 000	PCCW LTD	HKD	126 433	0.14	1 000 000	DAIMLER FINANCE 3.400% 19-22/02/2022	USD	919 970	1.05
	<i>Norway</i>		<i>342 049</i>	<i>0.39</i>	350 000	EMD FINANCE LLC 2.950% 15-19/03/2022	USD	321 581	0.37
14 062	EQUINOR ASA	NOK	177 284	0.20	982 000	FEDEX CORP 0.700% 19-13/05/2022	EUR	985 817	1.13
1 240	GIENSIDIGE FORSIKRING ASA	NOK	20 268	0.02	867 000	GEN ELEC CAP CRP 3.150% 12-07/09/2022	USD	806 810	0.92
11 193	ORKLA ASA	NOK	87 085	0.10	636 000	IMS HEALTH INC 5.000% 16-15/10/2026	USD	582 516	0.67
1 863	YARA INTERNATIONAL ASA	NOK	57 412	0.07	1 008 000	LIMITED BRANDS 5.625% 12-15/02/2022	USD	880 524	1.01
	<i>The Netherlands</i>		<i>291 547</i>	<i>0.33</i>	829 000	MONDELEZ INT INC 3.625% 18-07/05/2023	USD	794 596	0.91
525	KONINKLIJKE DSM NV	EUR	64 680	0.07	917 000	MORGAN STANLEY 3.750% 13-25/02/2023	USD	878 941	1.00
4 014	VOPAK	EUR	188 979	0.22	972 000	NATIONAL GRID NA INC 0.750% 18-08/08/2023	EUR	984 742	1.12
545	WOLTERS KLUWER	EUR	37 888	0.04	700 000	NIELSEN FINANCE 5.000% 14-15/04/2022	USD	620 522	0.71
	<i>Singapore</i>		<i>286 563</i>	<i>0.31</i>	716 000	SPRINT CORP 7.250% 14-15/09/2021	USD	667 189	0.76
10 500	ASCENDAS REAL ESTATE INV TRT	SGD	21 318	0.02	745 000	SYMANTEC CORP 3.950% 12-15/06/2022	USD	671 870	0.77
1 500	DBS GROUP HOLDINGS LTD	SGD	19 970	0.02	753 000	TERRAFORM POWER 4.250% 17-31/01/2023	USD	676 306	0.77
13 400	SINGAPORE AIRLINES LTD	SGD	31 933	0.04	838 000	THERMO FISHER 3.000% 16-15/04/2023	USD	789 376	0.90
4 100	SINGAPORE EXCHANGE LTD	SGD	21 820	0.02	635 000	T-MOBILE USA INC 5.125% 17-15/04/2025	USD	576 152	0.66
16 400	SINGAPORE TECH ENGINEERING SINGAPORE TELECOMMUNICATIONS	SGD	34 610	0.04	1 074 000	VMWARE INC 2.950% 17-21/08/2022	USD	988 754	1.13
74 800	SINGAPORE TELECOMMUNICATIONS	SGD	117 581	0.13	1 081 000	WALGREENS BOOTS 3.300% 14-18/11/2021	USD	992 411	1.13
1 500	UNITED OVERSEAS BANK LTD	SGD	19 383	0.02	748 000	WYNDHAM WORLDWIDE 4.250% 12-01/03/2022	USD	654 463	0.75
4 600	UOL GROUP LTD	SGD	19 948	0.02		<i>The Netherlands</i>		<i>10 033 332</i>	<i>11.47</i>
	<i>Germany</i>		<i>186 966</i>	<i>0.21</i>	870 000	ABN AMRO BANK NV 5.000% 12-09/02/2022	EUR	939 228	1.07
544	DEUTSCHE WOHNEN AG - BR	EUR	21 733	0.02	1 000 000	BMW FINANCE NV 1.250% 14-05/09/2022	EUR	1 021 611	1.18
185	LEG IMMOBILIEN AG	EUR	20 905	0.02	1 025 000	COOPERATIEVE RAB 3.875% 18-26/09/2023	USD	996 101	1.14
546	MERCK KGAA	EUR	56 402	0.06	1 000 000	DAIMLER INTERNATIONAL FINANCE 0.250% 18-11/05/2022	EUR	994 432	1.14
637	SYMRISE AG	EUR	65 930	0.08	1 059 000	DEUTSCHE TEL FIN 2.485% 16-19/09/2023	USD	978 585	1.12
403	VONOVIA SE	EUR	21 996	0.03	753 000	EDP FINANCE BV 1.875% 17-29/09/2023	EUR	789 896	0.90
	<i>Portugal</i>		<i>180 482</i>	<i>0.21</i>	1 085 000	ENEL FIN INTL NV 2.875% 17-25/05/2022	USD	997 915	1.14
17 531	GALP ENERGIA SGPS SA	EUR	180 482	0.21	886 000	HEINEKEN NV 1.250% 15-10/09/2021	EUR	894 395	1.02
	<i>New Zealand</i>		<i>157 835</i>	<i>0.18</i>	1 065 000	HEINEKEN NV 2.750% 12-01/04/2023	USD	990 940	1.13
58 689	MERCURY NZ	NZD	157 835	0.18	625 000	TEVA PHARMACEUTICAL FNC 3.250% 18-15/04/2022	EUR	621 680	0.71
	<i>Denmark</i>		<i>78 405</i>	<i>0.09</i>	800 000	VONOVIA BV 0.875% 16-10/06/2022	EUR	808 549	0.92
992	NOVO NORDISK A/S - B	DKK	57 152	0.07		<i>France</i>		<i>7 081 970</i>	<i>8.10</i>
825	TRYG A/S	DKK	21 253	0.02	600 000	AREVA SA 3.125% 14-20/03/2023	EUR	607 265	0.69
	<i>Italy</i>		<i>61 830</i>	<i>0.07</i>	900 000	BPCE 2.875% 13-16/01/2024	EUR	981 788	1.12
1 391	RECORDATI SPA	EUR	61 830	0.07	948 000	BPCE 3.000% 17-22/05/2022	USD	870 665	0.99
	<i>Ireland</i>		<i>57 162</i>	<i>0.07</i>	800 000	CAPGEMINI SA 0.500% 16-09/11/2021	EUR	801 356	0.91
299	ACCENTURE PLC - A	USD	57 162	0.07	992 000	CARREFOUR SA 0.750% 16-26/04/2024	EUR	1 007 815	1.16
	<i>Sweden</i>		<i>41 739</i>	<i>0.04</i>	600 000	ELIS SA 1.875% 18-15/02/2023	EUR	584 551	0.67
442	INVESTOR AB - B	SEK	20 769	0.02	600 000	PUBLICIS GROUPE 0.500% 16-03/11/2023	EUR	595 606	0.68
519	LUNDBERGS AB - B	SEK	20 970	0.02	642 000	RENAULT 1.000% 17-08/03/2023	EUR	612 427	0.70
	<i>Finland</i>		<i>37 038</i>	<i>0.04</i>	1 000 000	VIVENDI SA 1.125% 16-24/11/2023	EUR	1 020 497	1.18
605	KONE OYJ - B	EUR	37 038	0.04					
	<i>Israel</i>		<i>19 965</i>	<i>0.02</i>					
3 771	BANK HAPOALIM BM	ILS	19 965	0.02					
	<b>Bonds</b>		<b>61 640 955</b>	<b>70.45</b>					
	<i>United States of America</i>		<i>21 142 008</i>	<i>24.15</i>					
803 000	ABBOTT IL FIN 0.875% 18-27/09/2023	EUR	820 718	0.94					
800 000	ADT CORP 6.250% 14-15/10/2021	USD	733 651	0.84					
864 000	ANHEUSER - BUSCH INBEV 2.625% 13-17/01/2023	USD	806 403	0.92					

# BNP PARIBAS FUNDS SICAV Flexible Global Credit

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Spain</i>		<i>3 440 889</i>	<i>3.93</i>		<i>Australia</i>		<i>479 165</i>	<i>0.55</i>
1 000 000	BANCO SANTANDER 1.375% 17-09/02/2022	EUR	1 011 311	1.16	528 000	FMG RES AUG 2006 4.750% 17-15/05/2022	USD	479 165	0.55
1 000 000	BANCO SANTANDER 3.500% 17-11/04/2022	USD	924 678	1.06		<b>Floating rate bonds</b>		<b>2 504 433</b>	<b>2.85</b>
657 000	NH HOTELES GROUP SA 3.750% 16-01/10/2023	EUR	529 049	0.60		<i>United States of America</i>		<i>1 583 688</i>	<i>1.80</i>
1 000 000	TELEFONICA EMIS 4.570% 13-27/04/2023	USD	975 851	1.11	860 000	CITIGROUP INC 18-24/01/2023 FRN	USD	791 978	0.90
	<i>Germany</i>		<i>3 026 519</i>	<i>3.46</i>	831 000	HP ENTERPRISE 16-15/10/2022	USD	791 710	0.90
600 000	ADLER REAL EST 1.500% 19-17/04/2022	EUR	582 555	0.67		<i>Canada</i>		<i>920 745</i>	<i>1.05</i>
970 000	CRH FINANCE GERM 1.750% 14-16/07/2021	EUR	980 831	1.12	1 000 000	CAN IMPERIAL BK 19-22/07/2023 FRN	USD	920 745	1.05
958 000	INFINEON TECH 1.500% 15-10/03/2022	EUR	973 373	1.11		<b>Money Market Instruments</b>		<b>1 000 087</b>	<b>1.14</b>
500 000	K&S AG 4.125% 13-06/12/2021	EUR	489 760	0.56		<i>The Netherlands</i>		<i>1 000 087</i>	<i>1.14</i>
	<i>United Kingdom</i>		<i>2 952 410</i>	<i>3.38</i>	1 000 000	ABB FINANCE BV 0.000% 13/07/2020	EUR	1 000 087	1.14
889 000	BRITISH TELECOMM 1.125% 16-10/03/2023	EUR	905 814	1.03		<b>Shares/Units in investment funds</b>		<b>8 190 731</b>	<b>9.37</b>
415 000	INTL GAME TECH 6.250% 15-15/02/2022	USD	373 884	0.43		<i>France</i>		<i>8 190 731</i>	<i>9.37</i>
662 000	TITAN GLOBAL FIN 3.500% 16-17/06/2021	EUR	669 539	0.76	48.21	BNP PARIBAS MOIS ISR - I - CAP	EUR	1 104 528	1.27
1 000 000	VODAFONE GROUP 0.375% 17-22/11/2021	EUR	1 003 173	1.16	70.51	T Q FI HIGH VOL PARTS SUPER X	EUR	7 086 203	8.10
	<i>Luxembourg</i>		<i>2 549 941</i>	<i>2.91</i>		<b>Total securities portfolio</b>		<b>81 334 687</b>	<b>92.87</b>
568 000	FIAT FIN & TRADE 4.750% 14-15/07/2022	EUR	589 914	0.67					
941 000	HEIDELCEMENT FIN 3.250% 13-21/10/2021	EUR	970 958	1.11					
1 085 000	SCHLUMBERGER INV 2.400% 12-01/08/2022	USD	989 069	1.13					
	<i>Ireland</i>		<i>1 984 105</i>	<i>2.28</i>					
1 000 000	FRESENIUS FIN IR 0.875% 17-31/01/2022	EUR	1 004 050	1.16					
1 039 000	SHIRE ACQ INV IE 2.875% 16-23/09/2023	USD	980 055	1.12					
	<i>Italy</i>		<i>1 718 455</i>	<i>1.98</i>					
600 000	TELECOM ITALIA 5.250% 10-10/02/2022	EUR	636 433	0.73					
1 061 000	TERNA S.P.A. 1.000% 18-23/07/2023	EUR	1 082 022	1.25					
	<i>Mexico</i>		<i>1 059 554</i>	<i>1.20</i>					
851 000	AMERICA MOVIL SA 3.125% 12-16/07/2022	USD	783 831	0.89					
291 000	NEMAK SAB DE CV 3.250% 17-15/03/2024	EUR	275 723	0.31					
	<i>Sweden</i>		<i>974 935</i>	<i>1.11</i>					
948 000	SCA HYGIENE AB 1.125% 17-27/03/2024	EUR	974 935	1.11					
	<i>Belgium</i>		<i>886 774</i>	<i>1.01</i>					
806 000	ANHEUSER - BUSCH INBEV 2.875% 12-25/09/2024	EUR	886 774	1.01					
	<i>Canada</i>		<i>879 311</i>	<i>1.00</i>					
949 000	ROYAL BK CANADA 2.800% 19-29/04/2022	USD	879 311	1.00					
	<i>Singapore</i>		<i>806 123</i>	<i>0.92</i>					
800 000	ING GROEP NV 0.750% 17-09/03/2022	EUR	806 123	0.92					
	<i>Japan</i>		<i>792 885</i>	<i>0.91</i>					
780 000	TAKEDA PHARMACEUTICAL 1.125% 18-21/11/2022	EUR	792 885	0.91					
	<i>Austria</i>		<i>615 160</i>	<i>0.70</i>					
676 000	SAPPI PAPIER HOL 4.000% 16-01/04/2023	EUR	615 160	0.70					
	<i>Brazil</i>		<i>611 794</i>	<i>0.70</i>					
617 000	BRF SA 2.750% 15-03/06/2022	EUR	611 794	0.70					
	<i>Turkey</i>		<i>605 625</i>	<i>0.69</i>					
600 000	ARCELIK 3.875% 14-16/09/2021	EUR	605 625	0.69					

# BNP PARIBAS FUNDS SICAV Flexible Opportunities

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds			17 557 851	94.62
<i>Luxembourg</i>				
130 142.00	BNP P ENERGY & METAL UCITS	USD	939 539	5.06
245 558.00	BNP PARIBAS EASY EUR CORP BOND SRI FOSSIL FREE	EUR	2 583 835	13.92
7 851.00	BNP PARIBAS FUNDS CLIMATE IMPACT - I CAP	EUR	1 785 553	9.62
27 243.35	BNP PARIBAS FUNDS EMERGING MULTI-ASSET INCOME - X CAP	USD	2 751 381	14.83
17 885.64	BNP PARIBAS FUNDS SUSTAINABLE ENHANCED BOND 12M XCA	EUR	1 856 708	10.01
0.01	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - I CAP	EUR	1	0.00
25 885.00	LYXOR FTSE E/N GL DE - D - USD	USD	389 214	2.10
<i>Ireland</i>				
91 912.00	ISHARES JPM ESG USD EM BD A	EUR	460 396	2.48
23 065.00	ISHARES PHYSICAL GOLD ETC	USD	716 398	3.86
9 432.00	ISHARES USD CORP BOND UCITS ET	USD	1 077 355	5.81
5 541.00	SOURCE PHYSICAL GOLD P - ETC	USD	853 388	4.60
13 761.00	SPDR BLOOMBERG BARCLAYS EMERGING MARKETS LOCAL BOND	EUR	833 504	4.49
<i>France</i>				
144.49	BNP PARIBAS MOIS ISR - I - CAP	EUR	3 310 579	17.84
<b>Total securities portfolio</b>			<b>17 557 851</b>	<b>94.62</b>

# BNP PARIBAS FUNDS SICAV Frontiers Equity

## Securities portfolio at 30/06/2020

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									
<b>Shares</b>			<b>55 625 546</b>	<b>94.17</b>					
<i>Canada</i>									
153 029	B2GOLD CORP	USD	870 735	1.47					
3 192 390	GRAN TIERRA ENERGY INC	CAD	1 078 180	1.83					
120 975	PAN AMERICAN SILVER CORP	USD	3 676 429	6.23					
16 054	SSR MINING INC	USD	342 432	0.58					
<i>Indonesia</i>									
5 920 100	ACE HARDWARE INDONESIA	IDR	625 914	1.06					
1 364 200	BANK CENTRAL ASIA TBK PT	IDR	2 722 856	4.61					
80 772	TELEKOMUNIKASI INDONESIA - ADR	USD	1 767 291	2.99					
<i>South Africa</i>									
139 596	ANGLOGOLD ASHANTI - ADR	USD	4 116 685	6.98					
66 025	CLICKS GROUP LTD	ZAR	799 367	1.35					
<i>Thailand</i>									
607 100	AIRPORTS OF THAILAND PCL-FOR	THB	1 188 370	2.01					
170 000	CENTRAL PATTANA PUB CO-FOREI	THB	268 139	0.45					
996 700	KRUNGTHAI CARD PCL-FOREIGN	THB	967 435	1.64					
683 900	MUANGTHAI CAPITAL PCL - NVDR	THB	1 153 316	1.95					
1 038 300	THAI BEVERAGE PCL	SGD	503 205	0.85					
<i>Philippines</i>									
840 900	SM PRIME HOLDINGS INC	PHP	537 587	0.91					
353 260	UNIVERSAL ROBINA CORP	PHP	920 208	1.56					
4 562 400	WILCON DEPOT INC	PHP	1 415 644	2.40					
<i>Kenya</i>									
10 640 472	SAFARICOM PLC	KES	2 861 093	4.85					
<i>Peru</i>									
20 025	CREDICORP LTD	USD	2 676 742	4.53					
<i>Vietnam</i>									
123 330	PHU NHUAN JEWELRY JSC	VND	305 071	0.52					
143 160	SAIGON BEER ALCOHOL BEVERAGE	VND	968 664	1.64					
283 720	VIETNAM DAIRY PRODUCTS JSC	VND	1 378 313	2.33					
<i>Egypt</i>									
606 351	COMMERCIAL INTERNATIONAL BANK-GDR REG	USD	2 340 515	3.96					
<i>Malaysia</i>									
2 607 100	DIALOG GROUP BHD	MYR	2 197 781	3.72					
<i>United Arab Emirates</i>									
963 364	EMAAR PROPERTIES PJSC	AED	716 002	1.21					
397 297	FIRST ABU DHABI BANK PJSC	AED	1 215 746	2.06					
<i>Bermuda</i>									
190 221	GEOPARK LTD	USD	1 862 264	3.15					
<i>Qatar</i>									
388 223	QATAR NATIONAL BANK	QAR	1 854 210	3.14					
<i>United States of America</i>									
267 945	ALACER GOLD CORP	CAD	1 835 459	3.11					
<i>Nigeria</i>									
16 591 287	GUARANTY TRUST BANK	NGN	946 345	1.60					
262 735	NESTLE NIGERIA PLC	NGN	854 171	1.45					
					<i>Argentina</i>				
75 707	GRUPO FINANCIERO GALICIA - ADR	USD	734 358	1.24					
629	MERCADOLIBRE INC	USD	620 049	1.05					
33 973	PAMPA ENERGIA SA-SPON ADR	USD	356 377	0.60					
					<i>Kazakhstan</i>				
137 429	HALYK SAVINGS BK-GDR REP 40 REGS	USD	1 704 120	2.88					
					<i>Spain</i>				
101 306	BANCO SANTANDER CHILE - ADR	USD	1 661 418	2.81					
					<i>Poland</i>				
23 877	DINO POLSKA SA	PLN	1 210 854	2.05					
					<i>Bangladesh</i>				
2 366 752	BRAC BANK LTD	BDT	888 439	1.50					
					<i>Colombia</i>				
32 992	BANCOLOMBIA S.A.- ADR	USD	868 020	1.47					
					<i>Singapore</i>				
7 877	SEA LTD-ADR	USD	844 729	1.43					
					<i>Chile</i>				
439 157	PARQUE ARAUCO S.A.	CLP	797 397	1.35					
					<i>Jersey Island</i>				
94 224	INTEGRATED DIAGNOSTICS HOLDINGS	USD	360 407	0.61					
					<i>Turkey</i>				
46 886	MAVI GIYIM SANAYI VE TICA - B	TRY	325 581	0.55					
					<i>Hungary</i>				
6 978	WIZZ AIR HOLDINGS PLC	GBP	287 628	0.49					
					<b>Warrants, Rights</b>				
42 110	MERRILL LYNCH INTRNATNL & CO 16/12/2021	USD	633 334	1.07					
					<b>Total securities portfolio</b>				
			<b>56 258 880</b>	<b>95.24</b>					

# BNP PARIBAS FUNDS SICAV Germany Multi-Factor Equity

## Securities portfolio at 30/06/2020

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			74 291 529	97.61
<b>Shares</b>			<b>74 291 529</b>	<b>97.61</b>
<i>Germany</i>			<i>74 291 529</i>	<i>97.61</i>
11 977	ADIDAS AG	EUR	2 797 827	3.68
16 397	ALLIANZ SE - REG	EUR	2 980 319	3.92
55 161	BASF SE	EUR	2 751 431	3.61
33 377	BAYERISCHE MOTOREN WERKE AG	EUR	1 896 481	2.49
31 591	BEIERSDORF AG	EUR	3 193 850	4.20
49 250	BRENNTAG AG	EUR	2 303 423	3.03
3 689	CONTINENTAL AG	EUR	321 533	0.42
9 727	COVESTRO AG	EUR	329 259	0.43
20 045	DEUTSCHE BOERSE AG	EUR	3 228 247	4.24
98 704	DEUTSCHE POST AG - REG	EUR	3 212 815	4.22
205 705	DEUTSCHE TELEKOM AG - REG	EUR	3 074 261	4.04
58 415	DEUTSCHE WOHNEN AG - BR	EUR	2 333 679	3.07
62 261	E.ON SE	EUR	623 544	0.82
127 071	EVONIK INDUSTRIES AG	EUR	2 873 075	3.77
27 088	FRESENIUS MEDICAL CARE AG	EUR	2 066 814	2.72
69 426	FRESENIUS SE & CO KGAA	EUR	3 063 075	4.02
19 118	HANNOVER RUECK SE	EUR	2 932 701	3.85
60 688	HEIDELBERGCEMENT AG	EUR	2 885 108	3.79
31 177	HENKEL AG & CO KGAA VORZUG	EUR	2 583 950	3.39
27 750	HOCHTIEF AG	EUR	2 190 863	2.88
28 567	LANXESS AG	EUR	1 341 506	1.76
20 999	LEG IMMOBILIEN AG	EUR	2 372 887	3.12
20 427	MERCK KGAA	EUR	2 110 109	2.77
49 318	METRO AG	EUR	415 060	0.55
13 075	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	3 025 555	3.98
36 442	PUMA SE	EUR	2 507 938	3.29
25 781	SAP SE	EUR	3 205 094	4.21
8 288	SARTORIUS AG - VORZUG	EUR	2 425 069	3.19
28 659	SIEMENS AG - REG	EUR	3 002 317	3.94
25 736	SIEMENS HEALTHINEERS AG	EUR	1 102 788	1.45
32 609	SYMRISE AG	EUR	3 375 032	4.44
672 219	TELEFONICA DEUTSCHLAND HOLDING	EUR	1 765 919	2.32
<b>Total securities portfolio</b>			<b>74 291 529</b>	<b>97.61</b>

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

## Securities portfolio at 30/06/2020

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									
<b>Shares</b>			<b>391 501</b>	<b>77.18</b>					
<i>United States of America</i>									
24	AIR PRODUCTS AND CHEMICALS INC	USD	5 160	1.02	200	ITOCHU CORP	JPY	3 828	0.75
32	AKAMAI TECHNOLOGIES INC	USD	3 051	0.60	100	KDDI CORP	JPY	2 661	0.52
63	ALLSTATE CORP	USD	5 440	1.07	100	KINTETSU GROUP HOLDINGS CO	JPY	3 995	0.79
48	AMERIPRISE FINANCIAL INC	USD	6 411	1.26	100	MEDIPAL HOLDINGS CORP	JPY	1 714	0.34
220	AT&T INC	USD	5 921	1.17	100	MS&AD INSURANCE GROUP HOLDING	JPY	2 441	0.48
38	AUTOMATIC DATA PROCESSING	USD	5 037	0.99	200	NTT DOCOMO INC	JPY	4 753	0.94
6	BLACKROCK INC	USD	2 907	0.57	100	OSAKA GAS CO LTD	JPY	1 754	0.35
73	BORGWARNER INC	USD	2 294	0.45	100	SHINSEI BANK LTD	JPY	1 071	0.21
127	CARDINAL HEALTH INC	USD	5 901	1.16	100	SOMPO HOLDINGS INC	JPY	3 051	0.60
434	CENTURYLINK INC	USD	3 876	0.76	400	T&D HOLDINGS INC	JPY	3 034	0.60
40	CITRIX SYSTEMS INC	USD	5 268	1.04	200	TOKYO GAS CO LTD	JPY	4 254	0.84
30	CLOROX COMPANY	USD	5 860	1.16	<i>Canada</i>				
19	COSTCO WHOLESALE CORP	USD	5 129	1.01	111	DOLLARAMA INC	CAD	3 277	0.65
37	CUMMINS INC	USD	5 708	1.13	116	EMPIRE CO LTD	CAD	2 465	0.49
87	CVS HEALTH CORP	USD	5 033	0.99	32	LULULEMON ATHLETICA INC	USD	8 889	1.75
64	DAVITA INC	USD	4 510	0.89	110	MAGNA INTERNATIONAL INC	CAD	4 348	0.86
76	EASTMAN CHEMICAL CO	USD	4 712	0.93	<i>The Netherlands</i>				
71	EDWARDS LIFESCIENCES CORP	USD	4 369	0.86	1 186	AEGON NV	EUR	3 146	0.62
102	FASTENAL CO	USD	3 891	0.77	256	KONINKLIJKE AHOLD DELHAIZE NV	EUR	6 211	1.22
45	FORTINET INC	USD	5 500	1.08	54	VOPAK	EUR	2 542	0.50
102	GENERAL MILLS INC	USD	5 599	1.10	81	WOLTERS KLUWER	EUR	5 631	1.11
76	GILEAD SCIENCES INC	USD	5 206	1.03	<i>United Kingdom</i>				
54	HERSHEY CO/THE	USD	6 231	1.23	275	GLAXOSMITHKLINE PLC	GBP	4 951	0.98
117	HOLLYFRONTIER CORP	USD	3 042	0.60	270	RELX PLC	GBP	5 554	1.10
48	INCYTE CORP	USD	4 443	0.88	715	SAGE GROUP PLC/THE	GBP	5 284	1.04
17	JACK HENRY & ASSOCIATES INC	USD	2 785	0.55	<i>Sweden</i>				
53	JM SMUCKER CO/THE	USD	4 993	0.98	80	ATLAS COPCO AB - A	SEK	3 017	0.59
22	KIMBERLY-CLARK CORP	USD	2 769	0.55	110	ATLAS COPCO AB - B	SEK	3 623	0.71
189	KROGER CO	USD	5 696	1.12	243	HENNES & MAURITZ AB - B	SEK	3 135	0.62
16	LAM RESEARCH CORP	USD	4 608	0.91	60	ICA GRUPPEN AB	SEK	2 533	0.50
30	MCKESSON CORP	USD	4 098	0.81	135	SKF AB-B SHARES	SEK	2 234	0.44
46	MERCK & CO INC	USD	3 167	0.62	<i>France</i>				
175	METLIFE INC	USD	5 690	1.12	179	CARREFOUR SA	EUR	2 462	0.49
212	NEWELL BRANDS INC	USD	3 001	0.59	12	HERMES INTERNATIONAL	EUR	8 925	1.75
12	OREILLY AUTOMOTIVE INC	USD	4 505	0.89	<i>Belgium</i>				
56	PACKAGING CORP OF AMERICA	USD	4 976	0.98	36	COLRUYT SA	EUR	1 763	0.35
48	PROCTER & GAMBLE CO.	USD	5 110	1.01	101	PROXIMUS	EUR	1 832	0.36
73	PROGRESSIVE CORP	USD	5 207	1.03	58	SOLVAY SA	EUR	4 133	0.81
70	ROSS STORES INC	USD	5 313	1.05	<i>Australia</i>				
168	SCHWAB (CHARLES) CORP	USD	5 047	0.99	901	AURIZON HOLDINGS LTD	AUD	2 720	0.54
98	SOUTHWEST AIRLINES CO	USD	2 982	0.59	390	FORTESCUE METALS GROUP LTD	AUD	3 316	0.65
264	SYNCHRONY FINANCIAL	USD	5 209	1.03	<i>Ireland</i>				
52	TARGET CORP	USD	5 553	1.09	26	JAZZ PHARMACEUTICALS PLC	USD	2 554	0.50
37	TRACTOR SUPPLY COMPANY	USD	4 342	0.86	80	SEAGATE TECHNOLOGY	USD	3 448	0.68
61	UNITED PARCEL SERVICE- B	USD	6 038	1.19	<i>Switzerland</i>				
44	UNITED RENTALS INC	USD	5 839	1.15	27	SCHINDLER HOLDING - PART CERT	CHF	5 658	1.12
65	VERIZON COMMUNICATIONS INC	USD	3 191	0.63	<i>Norway</i>				
17	WATERS CORP	USD	2 731	0.54	572	ORKLA ASA	NOK	4 450	0.88
141	XEROX HOLDINGS CORP	USD	1 920	0.38	<i>Austria</i>				
<i>Japan</i>									
300	CHUBU ELECTRIC POWER CO INC	JPY	3 347	0.66	98	OMV AG	EUR	2 916	0.57
800	CONCORDIA FINANCIAL GROUP LT	JPY	2 275	0.45	<i>New Zealand</i>				
300	DAI-ICHI LIFE HOLDINGS INC	JPY	3 167	0.62	251	A2 MILK CO LTD	NZD	2 899	0.57
100	FUJIFILM HOLDINGS CORP	JPY	3 802	0.75	<i>Germany</i>				
					64	FRESENIUS SE & CO KGAA	EUR	2 824	0.56

Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Bermuda</i>		2 284	0.45
15	RENAISSANCERE HOLDINGS LTD	USD	2 284	0.45
	<i>Denmark</i>		2 061	0.41
80	TRYG A/S	DKK	2 061	0.41
<b>Total securities portfolio</b>			<b>391 501</b>	<b>77.18</b>

# BNP PARIBAS FUNDS SICAV Global Bond Opportunities

## Securities portfolio at 30/06/2020

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									
			425 084 546	98.61					
<b>Bonds</b>			<b>334 512 721</b>	<b>77.56</b>					
<i>United States of America</i>									
			114 180 316	26.39					
100 000	ABBOTT IL FIN 0.875% 18-27/09/2023	EUR	102 206	0.02	1 640 000	FEDEX CORP 3.100% 19-05/08/2029	USD	1 555 176	0.36
710 000	ABBOTT IL FIN 1.500% 18-27/09/2026	EUR	758 071	0.18	190 000	FEDEX CORP 4.050% 18-15/02/2048	USD	173 738	0.04
650 000	ABBOTT LABORATORIES 4.900% 16-30/11/2046	USD	827 857	0.19	150 000	FEDEX CORP 4.200% 18-17/10/2028	USD	148 948	0.03
2 265 000	ABBVIE INC 3.200% 19-21/11/2029	USD	2 213 851	0.51	2 323 366	FG G61845 3.000% 19-01/11/2046	USD	2 190 416	0.51
500 000	ABBVIE INC 4.875% 18-14/11/2048	USD	579 576	0.13	2 481 124	FG Q09530 3.500% 12-01/07/2042	USD	2 391 082	0.55
600 000	AGILENT TECH INC 2.750% 19-15/09/2029	USD	580 115	0.13	922 416	FG Q17642 3.000% 13-01/04/2043	USD	880 211	0.20
160 000	AIR PROD & CHEM 0.500% 20-05/05/2028	EUR	160 734	0.04	559 150	FG U99114 3.500% 14-01/02/2044	USD	537 776	0.12
750 000	ALLY FINANCIAL 3.875% 19-21/05/2024	USD	690 816	0.16	3 604 000	FHMS K052 A2 3.151% 16-25/11/2025	USD	3 573 044	0.83
50 000	AMAZON.COM INC 4.050% 18-22/08/2047	USD	58 053	0.01	830 000	FHMS K079 A2 3.926% 18-25/06/2028	USD	888 011	0.21
500 000	AMER INTL GROUP 4.750% 18-01/04/2048	USD	538 354	0.12	5 617 877	FHS 303 C15 3.500% 13-15/01/2043	USD	655 489	0.15
570 000	AMGEN INC 2.300% 20-25/02/2031	USD	526 948	0.12	8 508 783	FHS 324 C16 3.000% 14-15/08/2033	USD	698 713	0.16
1 590 000	AMGEN INC 2.450% 20-21/02/2030	USD	1 495 391	0.35	8 249 217	FHS 324 C17 3.500% 14-15/12/2033	USD	819 324	0.19
940 000	AON CORP 3.750% 19-02/05/2029	USD	958 964	0.22	788 041	FN 762740 6.000% 03-01/11/2033	USD	814 605	0.19
650 000	AT&T INC 2.750% 20-01/06/2031	USD	600 553	0.14	303 154	FN AK6370 3.500% 12-01/04/2027	USD	287 157	0.07
510 000	AT&T INC 4.100% 18-15/02/2028	USD	520 663	0.12	428 829	FN AL8571 5.500% 16-01/03/2040	USD	437 717	0.10
150 000	AT&T INC 4.250% 17-01/03/2027	USD	152 239	0.04	357 988	FN AL8867 5.000% 16-01/09/2041	USD	365 658	0.08
300 000	AT&T INC 4.500% 16-09/03/2048	USD	312 966	0.07	520 680	FN AO7245 3.500% 12-01/07/2027	USD	493 442	0.11
50 000	AT&T INC 4.750% 15-15/05/2046	USD	52 550	0.01	303 369	FN AP0203 3.500% 12-01/07/2027	USD	313 115	0.07
360 000	BAXTER INTL 0.400% 19-15/05/2024	EUR	362 214	0.08	394 620	FN AS8989 5.000% 17-01/03/2047	USD	395 165	0.09
1 580 000	BECTON DICKINSON 3.700% 17-06/06/2027	USD	1 571 450	0.36	1 263 270	FN AS9676 4.000% 17-01/05/2047	USD	1 222 990	0.28
380 000	BIOGEN INC 2.250% 20-01/05/2030	USD	342 061	0.08	431 311	FN BH4019 4.000% 17-01/09/2047	USD	409 993	0.10
1 510 000	BOSTON SCIENTIFC 4.000% 19-01/03/2029	USD	1 538 108	0.36	862 844	FN BH7058 3.500% 17-01/12/2047	USD	811 870	0.19
600 000	BRISTOL-MYERS 4.550% 19-20/02/2048	USD	719 964	0.17	234 474	FN BJ4564 4.000% 18-01/01/2048	USD	228 837	0.05
796 000	BROADCOM INC 4.110% 20-15/09/2028	USD	775 319	0.18	838 248	FN BK7624 4.500% 18-01/09/2048	USD	824 767	0.19
1 490 000	BROADCOM INC 4.750% 19-15/04/2029	USD	1 502 167	0.35	411 274	FN BM1099 3.000% 17-01/03/2032	USD	390 361	0.09
100 000	CAPITAL ONE FINL 4.200% 15-29/10/2025	USD	98 924	0.02	1 098 023	FN BM1499 3.000% 17-01/02/2044	USD	1 047 225	0.24
1 687 000	CHARTER COMM OPT 2.800% 20-01/04/2031	USD	1 525 612	0.35	473 425	FN BM6109 3.500% 19-01/01/2038	USD	451 952	0.10
172 000	CHUBB INA HLDGS 0.875% 19-15/06/2027	EUR	173 226	0.04	798 455	FN CA4145 3.000% 19-01/08/2046	USD	757 240	0.18
110 000	COMCAST CORP 0.250% 20-20/05/2027	EUR	107 888	0.03	191 380	FN MA3902 2.500% 19-01/01/2050	USD	177 741	0.04
135 000	COMCAST CORP 1.250% 20-20/02/2040	EUR	130 346	0.03	537 588	FNR 2002-95 DB 6.000% 02-25/01/2033	USD	568 105	0.13
500 000	COMCAST CORP 2.800% 20-15/01/2051	USD	452 559	0.10	6 612 892	FNR 2013-33 BI 3.000% 13-25/04/2033	USD	632 066	0.15
300 000	COMCAST CORP 3.969% 17-01/11/2047	USD	321 062	0.07	4 020 227	FNR 2016-25 IO 4.000% 16-25/05/2046	USD	501 875	0.12
250 000	CRH AMERICA FIN 3.400% 17-09/05/2027	USD	234 667	0.05	2 715 958	FNS 413 C37 4.500% 12-25/11/2040	USD	437 265	0.10
90 000	CROWN CASTLE INTL 3.650% 17-01/09/2027	USD	89 088	0.02	1 620 000	FORD MOTOR CO 9.625% 20-22/04/2030	USD	1 706 474	0.40
300 000	CROWN CASTLE INTL 3.800% 18-15/02/2028	USD	299 747	0.07	997 880	FR QA9337 3.000% 20-01/05/2050	USD	936 677	0.22
50 000	CSX CORP 4.300% 18-01/03/2048	USD	55 561	0.01	564 969	FR RA1204 4.000% 19-01/08/2049	USD	533 258	0.12
1 980 000	CVS HEALTH CORP 4.300% 18-25/03/2028	USD	2 059 128	0.48	430 502	FR SB0217 3.000% 19-01/01/2033	USD	403 805	0.09
300 000	CVS HEALTH CORP 5.050% 18-25/03/2048	USD	348 481	0.08	1 631 703	FR SD0130 4.000% 19-01/10/2047	USD	1 562 007	0.36
320 000	DANAHER CORP 2.100% 20-30/09/2026	EUR	346 428	0.08	840 420	FR ZM3532 3.500% 18-01/06/2047	USD	790 440	0.18
150 000	DELL INT / EMC 4.900% 19-01/10/2026	USD	147 282	0.03	1 972 254	G2 784472 3.500% 18-20/02/2048	USD	1 887 980	0.44
510 000	DIGITAL REALTY 3.600% 19-01/07/2029	USD	517 954	0.12	967 292	G2 AD1744 3.000% 13-20/02/2043	USD	927 257	0.22
2 265 000	DISCOVERY COMMUNICATIONS 3.950% 17-20/03/2028	USD	2 249 487	0.52	2 085 459	G2 BS1728 4.000% 20-20/01/2050	USD	1 996 859	0.46
71 000	DOMINION RESOURCES 5.250% 03-01/08/2033	USD	76 283	0.02	707 186	G2 MA3662 3.000% 16-20/05/2046	USD	668 922	0.16
700 000	DOMINION RESOURCES 6.300% 03-15/03/2033	USD	812 007	0.19	662 555	G2 MA4195 3.000% 17-20/01/2047	USD	626 979	0.15
200 000	DUKE REALTY 3.375% 17-15/12/2027	USD	198 399	0.05	470 000	GEN MOTORS FIN 0.200% 19-02/09/2022	EUR	450 756	0.10
400 000	EQUINIX INC 2.150% 20-15/07/2030	USD	352 758	0.08	400 000	GEN MOTORS FIN 5.100% 19-17/01/2024	USD	380 630	0.09
375 000	EXELON CORP 4.950% 16-15/06/2035	USD	407 197	0.09	200 000	GENERAL MOTORS CO 5.200% 14-01/04/2045	USD	172 103	0.04
					110 000	GOLDMAN SACHS GROUP 4.250% 15-21/10/2025	USD	110 303	0.03
					100 000	GOLDMAN SACHS GROUP 4.800% 14-08/07/2044	USD	116 122	0.03
					150 000	GOLDMAN SACHS GROUP 6.125% 03-15/02/2033	USD	186 656	0.04
					2 140 000	HARTFORD FINL 2.800% 19-19/08/2029	USD	2 017 750	0.47
					1 540 000	HCA INC 4.125% 19-15/06/2029	USD	1 513 791	0.35
					470 000	HCA INC 4.500% 16-15/02/2027	USD	465 779	0.11
					350 000	HIGH ST FDG TR I 4.111% 18-15/02/2028	USD	346 731	0.08
					150 000	HUNTSMAN INT LLC 4.500% 19-01/05/2029	USD	140 549	0.03
					500 000	INTL PAPER CO 4.350% 17-15/08/2048	USD	524 908	0.12
					870 000	JP MORGAN CHASE 4.250% 15-01/10/2027	USD	900 087	0.21

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS SICAV Global Bond Opportunities

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
500 000	KELLOGG CO 2.100% 20-01/06/2030	USD	451 842	0.10	300 000	WHIRLPOOL CORP 4.500% 16-01/06/2046	USD	292 103	0.07
400 000	KEURIG DR PEPPER 3.200% 20-01/05/2030	USD	393 843	0.09	500 000	WRKCO INC 4.900% 19-15/03/2029	USD	530 215	0.12
300 000	KEURIG DR PEPPER 3.800% 20-01/05/2050	USD	303 706	0.07	285 000	XYLEM INC 3.250% 16-01/11/2026	USD	279 752	0.06
1 440 000	KEURIG DR PEPPER 4.597% 19-25/05/2028	USD	1 538 105	0.36		<i>Japan</i>		<i>35 118 558</i>	<i>8.17</i>
750 000	KEYCORP 2.550% 19-01/10/2029	USD	688 003	0.16	325 450 000	JAPAN GOVT 10-YR 0.100% 16-20/09/2026	JPY	2 720 946	0.63
150 000	KRAFT HEINZ FOOD 3.000% 16-01/06/2026	USD	134 705	0.03	851 000 000	JAPAN GOVT 10-YR 0.100% 19-20/12/2028	JPY	7 106 416	1.66
300 000	LAM RESEARCH 2.875% 20-15/06/2050	USD	274 608	0.06	200 000 000	JAPAN GOVT 10-YR 0.600% 14-20/06/2024	JPY	1 697 687	0.39
500 000	LAM RESEARCH 4.000% 19-15/03/2029	USD	528 666	0.12	244 000 000	JAPAN GOVT 10-YR 0.800% 13-20/06/2023	JPY	2 069 896	0.48
1 110 000	LBTY 2016-225L C 4.501% 16-10/02/2036	USD	1 047 212	0.24	904 350 000	JAPAN GOVT 20-YR 0.400% 16-20/03/2036	JPY	7 584 891	1.77
400 000	LEAR CORP 3.800% 17-15/09/2027	USD	362 904	0.08	480 600 000	JAPAN GOVT 30-YR 0.800% 16-20/03/2046	JPY	4 225 658	0.98
94 000	LIBERTY MUTUAL 4.250% 13-15/06/2023	USD	90 767	0.02	394 250 000	JAPAN GOVT 30-YR 2.000% 10-20/09/2040	JPY	4 248 819	0.99
500 000	LOWES COS INC 4.500% 20-15/04/2030	USD	546 777	0.13	225 100 000	JAPAN GOVT 40-YR 0.900% 17-20/03/2057	JPY	2 031 127	0.47
228 000	MACYS RETAIL HLD 2.875% 12-15/02/2023	USD	159 493	0.04	635 000	TAKEDA PHARM 1.000% 20-09/07/2029	EUR	635 476	0.15
1 630 000	MCDONALDS CORP 2.625% 19-01/09/2029	USD	1 555 009	0.36	2 370 000	TAKEDA PHARMACEU 5.000% 19-26/11/2028	USD	2 602 470	0.60
500 000	MCDONALDS CORP 3.625% 19-01/09/2049	USD	493 348	0.11	192 000	TAKEDA PHARMACEUTICAL 1.125% 18-21/11/2022	EUR	195 172	0.05
254 000	MET LIFE GLOB 0.375% 19-09/04/2024	EUR	255 121	0.06		<i>Spain</i>		<i>21 743 054</i>	<i>5.05</i>
750 000	MICRON TECH 4.663% 19-15/02/2030	USD	777 753	0.18	200 000	BANCO BILBAO VIZ 0.750% 20-04/06/2025	EUR	201 303	0.05
575 000	MORGAN STANLEY 3.125% 14-05/08/2021	CAD	384 106	0.09	300 000	BANCO SANTANDER 1.375% 20-05/01/2026	EUR	304 828	0.07
500 000	NESTLE HOLDINGS 1.000% 17-11/06/2021	GBP	553 017	0.13	500 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	470 674	0.11
250 000	NEWELL BRANDS 4.200% 16-01/04/2026	USD	233 586	0.05	400 000	CAIXABANK 2.375% 19-01/02/2024	EUR	415 415	0.10
165 000	NVIDIA CORP 2.850% 20-01/04/2030	USD	163 483	0.04	8 515 000	SPANISH GOVT 1.400% 18-30/04/2028	EUR	9 304 255	2.17
1 000 000	OMNICOM GROUP 2.450% 20-30/04/2030	USD	900 603	0.21	2 890 000	SPANISH GOVT 1.450% 19-30/04/2029	EUR	3 175 474	0.74
1 610 000	PACKAGING CORP 3.000% 19-15/12/2029	USD	1 552 081	0.36	3 590 000	SPANISH GOVT 1.600% 15-30/04/2025	EUR	3 891 488	0.90
500 000	PACKAGING CORP 3.400% 17-15/12/2027	USD	493 725	0.11	150 000	SPANISH GOVT 2.350% 17-30/07/2033	EUR	181 788	0.04
1 600 000	PARKER-HANNIFIN 3.250% 19-14/06/2029	USD	1 571 676	0.36	100 000	SPANISH GOVT 2.700% 18-31/10/2048	EUR	135 143	0.03
900 000	PRINCIPAL FINL 2.125% 20-15/06/2030	USD	804 114	0.19	210 000	SPANISH GOVT 4.200% 05-31/01/2037	EUR	319 628	0.07
176 000	PROLOGIS EURO 0.375% 20-06/02/2028	EUR	172 414	0.04	800 000	SPANISH GOVT 5.150% 13-31/10/2044	EUR	1 482 952	0.34
500 000	PRUDENTIAL FIN 3.700% 19-13/03/2051	USD	488 426	0.11	478 000	SPANISH GOVT 5.400% 13-31/01/2023	EUR	549 107	0.13
850 000	QUALCOMM INC 2.150% 20-20/05/2030	USD	790 156	0.18	400 000	TELEFONICA EMIS 0.664% 20-03/02/2030	EUR	387 529	0.09
660 000	SMITHFIELD FOODS 3.350% 17-01/02/2022	USD	582 992	0.14	900 000	TELEFONICA EMIS 1.069% 19-05/02/2024	EUR	923 470	0.21
925 000	T-MOBILE USA INC 3.875% 20-15/04/2030	USD	918 296	0.21		<i>Italy</i>		<i>20 152 169</i>	<i>4.68</i>
1 490 000	UNION PAC CORP 3.950% 18-10/09/2028	USD	1 576 018	0.37	500 000	INTESA SANPAOLO 1.750% 19-04/07/2029	EUR	500 575	0.12
2 400 000	US TREASURY N/B 1.625% 19-15/08/2029	USD	2 332 502	0.54	402 000	ITALGAS SPA 0.250% 20-24/06/2025	EUR	398 567	0.09
6 680 000	US TREASURY N/B 3.000% 15-15/05/2045	USD	7 985 991	1.86	14 170 000	ITALY BTPS 0.350% 19-01/02/2025	EUR	14 016 539	3.26
500 000	VENTAS REALTY LP 3.000% 19-15/01/2030	USD	440 992	0.10	839 000	ITALY BTPS 2.500% 14-01/12/2024	EUR	908 520	0.21
594 000	VERIZON COMM INC 1.250% 19-08/04/2030	EUR	612 200	0.14	500 000	ITALY BTPS 3.850% 19-01/09/2049	EUR	676 005	0.16
1 400 000	VERIZON COMMUNICATIONS INC 4.329% 18-21/09/2028	USD	1 503 856	0.35	210 000	ITALY BTPS 5.000% 07-01/08/2039	EUR	313 658	0.07
500 000	VERIZON COMMUNICATIONS INC 4.522% 15-15/09/2048	USD	588 354	0.14	1 600 000	ITALY BTPS 9.000% 93-01/11/2023	EUR	2 059 136	0.48
144 000	VF CORP 0.250% 20-25/02/2028	EUR	135 859	0.03	700 000	SNAM 1.250% 19-28/08/2025	EUR	728 030	0.17
500 000	VIRGINIA EL&PWR 4.000% 13-15/01/2043	USD	528 369	0.12	100 000	TERNA SPA 1.000% 19-10/04/2026	EUR	102 853	0.02
500 000	WALGREENS BOOTS 3.450% 16-01/06/2026	USD	481 380	0.11	466 000	UNICREDIT SPA 1.800% 20-20/01/2030	EUR	448 286	0.10
1 470 000	WASTE MANAGEMENT 3.450% 19-15/06/2029	USD	1 362 938	0.32		<i>United Kingdom</i>		<i>13 421 805</i>	<i>3.12</i>
50 000	WASTE MANAGEMENT 4.100% 15-01/03/2045	USD	53 094	0.01	665 000	CNH INDUSTRIAL N 3.850% 17-15/11/2027	USD	627 438	0.15
500 000	WELLS FARGO & CO 3.900% 15-01/05/2045	USD	526 425	0.12	285 000	GLAXOSMITHKLINE 0.125% 20-12/05/2023	EUR	284 965	0.07
500 000	WELLS FARGO & CO 4.400% 16-14/06/2046	USD	538 628	0.12	100 000	NATL GRID ELECT 0.190% 20-20/01/2025	EUR	100 149	0.02
500 000	WELLTOWER INC 3.100% 19-15/01/2030	USD	460 020	0.11	225 000	TALKTALK TELECOM 3.875% 20-20/02/2025	GBP	237 877	0.06
370 000	WESTLAKE CHEMICAL 3.600% 17-15/08/2026	USD	347 912	0.08	440 000	UK TREASURY 4.250% 08-07/12/2049	GBP	952 457	0.22
					1 000 000	UK TREASURY 4.750% 04-07/12/2038	GBP	1 913 795	0.44
					2 000 000	UK TREASURY GILT 1.750% 16-07/09/2037	GBP	2 635 930	0.61
					550 000	UK TSY GILT 1.250% 17-22/07/2027	GBP	657 689	0.15
					210 000	UNILEVER NV 1.250% 20-25/03/2025	EUR	221 775	0.05

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# BNP PARIBAS FUNDS SICAV Global Bond Opportunities

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 850 000	UNITED KINGDOM G 3.500% 14-22/01/2045	GBP	3 350 352	0.78					
122 000	VODAFONE GROUP 0.900% 19-24/11/2026	EUR	124 059	0.03	115 000	<i>The Netherlands</i> AHOLD DELHAIZE 1.750% 20-02/04/2027	EUR	124 447	0.03
2 190 000	VODAFONE GROUP 4.375% 18-30/05/2028	USD	2 315 319	0.54	174 000	ALLIANDER 0.375% 20-10/06/2030	EUR	175 888	0.04
	<i>France</i>		<i>12 612 141</i>	<i>2.91</i>	155 000	BMW FINANCE NV 0.000% 19-24/03/2023	EUR	153 428	0.04
500 000	AUTOROUTES DU SUD 2.950% 14-17/01/2024	EUR	545 335	0.13	560 000	BMW FINANCE NV 0.375% 20-14/01/2027	EUR	552 022	0.13
300 000	BNP PARIBAS 1.125% 19-28/08/2024	EUR	306 070	0.07	150 000	BMW FINANCE NV 0.875% 16-16/08/2022	GBP	164 281	0.04
600 000	BPCE 1.375% 20-23/12/2026	GBP	666 484	0.15	700 000	ENEL FIN INTL NV 0.375% 19-17/06/2027	EUR	690 698	0.16
100 000	CAISSE NA REA MU 2.125% 19-16/09/2029	EUR	95 407	0.02	600 000	LINDE FINANCE BV 0.250% 20-19/05/2027	EUR	603 250	0.14
200 000	ENGIE 1.750% 20-27/03/2028	EUR	216 118	0.05	910 000	NETHERLANDS GOVERNMENT 2.500% 12-15/01/2033	EUR	1 227 208	0.28
3 325 000	FRANCE O.A.T. 1.250% 16-25/05/2036	EUR	3 886 626	0.90	130 000	NETHERLANDS GOVERNMENT 2.750% 14-15/01/2047	EUR	224 767	0.05
1 400 000	FRANCE O.A.T. 1.500% 15-25/05/2031	EUR	1 647 086	0.38	150 000	NETHERLANDS GOVERNMENT 3.750% 10-15/01/2042	EUR	273 596	0.06
600 000	HSBC FRANCE 0.250% 19-17/05/2024	EUR	601 104	0.14	340 000	NETHERLANDS GOVT 0.500% 19-15/01/2040	EUR	376 428	0.09
100 000	KERING 0.750% 20-13/05/2028	EUR	101 750	0.02	135 000	PHILIPS NV 1.375% 20-30/03/2025	EUR	141 099	0.03
500 000	KLEPI 0.625% 19-01/07/2030	EUR	465 680	0.11	285 000	RECKITT BEN TSY 0.375% 20-19/05/2026	EUR	285 827	0.07
200 000	LA MONDIALE 2.125% 20-23/06/2031	EUR	196 987	0.05	100 000	SCHLUMBERGER FIN 0.250% 19-15/10/2027	EUR	94 301	0.02
400 000	LVMH MOET HENNES 0.125% 20-11/02/2028	EUR	391 977	0.09	200 000	SIEMENS FINAN 0.250% 20-05/06/2024	EUR	200 834	0.05
100 000	ORANGE 1.250% 20-07/07/2027	EUR	104 941	0.02	100 000	SWISSCOM FIN 0.375% 20-14/11/2028	EUR	100 353	0.02
400 000	ORANGE 1.375% 19-04/09/2049	EUR	380 193	0.09	200 000	VONOVIA BV 0.875% 18-03/07/2023	EUR	202 792	0.05
500 000	PSA BANQUE FRANCE 0.750% 18-19/04/2023	EUR	489 711	0.11		<i>Saudi Arabia</i>		<i>4 741 925</i>	<i>1.10</i>
700 000	SANOFI 0.875% 19-21/03/2029	EUR	735 906	0.17	4 410 000	SAUDI INT BOND 3.625% 17-04/03/2028	USD	4 316 648	1.00
200 000	SANOFI 1.000% 20-01/04/2025	EUR	208 628	0.05	410 000	SAUDI INT BOND 4.625% 17-04/10/2047	USD	425 277	0.10
400 000	SOCIETE GENERALE 0.125% 20-24/02/2026	EUR	394 892	0.09		<i>Canada</i>		<i>4 679 355</i>	<i>1.09</i>
800 000	UNIBAIL-RODAMCO 1.750% 19-01/07/2049	EUR	682 925	0.16	3 650 000	CANADA GOVT 3.500% 11-01/12/2045	CAD	3 732 246	0.87
500 000	VEOLIA ENVRNMT 0.664% 20-15/01/2031	EUR	494 321	0.11	780 000	ROGERS COMMUNICATIONS INC 5.340% 11-22/03/2021	CAD	526 593	0.12
	<i>Qatar</i>		<i>11 192 187</i>	<i>2.60</i>	200 000	TECK COMINCO 6.125% 05-01/10/2035	USD	201 726	0.05
2 510 000	QATAR STATE OF 4.000% 19-14/03/2029	USD	2 570 004	0.60	225 000	TECK RESOURCES 6.250% 11-15/07/2041	USD	218 790	0.05
200 000	QATAR STATE OF 4.817% 19-14/03/2049	USD	234 497	0.05		<i>Portugal</i>		<i>4 639 475</i>	<i>1.07</i>
7 646 000	STATE OF QATAR 4.500% 18-23/04/2028	USD	8 024 505	1.87	500 000	BRISA CONCESSAO 2.375% 17-10/05/2027	EUR	525 433	0.12
300 000	STATE OF QATAR 5.103% 18-23/04/2048	USD	363 181	0.08	2 580 000	PORTUGUESE OTS 4.100% 15-15/02/2045	EUR	4 114 042	0.95
	<i>Greece</i>		<i>10 918 320</i>	<i>2.54</i>		<i>Mexico</i>		<i>4 294 789</i>	<i>0.98</i>
10 200 000	HELLENIC REP 2.000% 20-22/04/2027	EUR	10 918 320	2.54	1 700 000	MEXICAN BONOS 6.500% 12-09/06/2022	MXN	67 776	0.02
	<i>Germany</i>		<i>9 431 698</i>	<i>2.19</i>	7 200 000	MEXICAN BONOS 7.500% 07-03/06/2027	MXN	309 333	0.07
200 000	BASF SE 0.250% 20-05/06/2027	EUR	200 704	0.05	6 400 000	MEXICAN BONOS 7.750% 12-13/11/2042	MXN	269 348	0.06
5 000 000	BUNDESREPUBLIK DEUTSCHLAND 0.250% 18-15/08/2028	EUR	5 347 150	1.24	2 400 000	MEXICAN BONOS 7.750% 14-23/11/2034	MXN	105 105	0.02
1 095 000	BUNDESREPUBLIK DEUTSCHLAND 2.500% 14-15/08/2046	EUR	1 831 278	0.42	2 300 000	MEXICAN BONOS 8.500% 09-31/05/2029	MXN	104 991	0.02
465 000	DEUTSCHE POST AG 0.750% 20-20/05/2029	EUR	475 800	0.11	250 000	PETROLEOS MEXICA 5.350% 18-12/02/2028	USD	186 473	0.04
69 000	E.ON SE 1.000% 20-07/10/2025	EUR	71 347	0.02	80 000	PETROLEOS MEXICA 6.500% 18-13/03/2027	USD	64 547	0.01
200 000	FRESENIUS SE & C 1.625% 20-08/10/2027	EUR	209 978	0.05	3 114 000	UNITED MEXICAN 3.750% 18-11/01/2028	USD	2 893 859	0.67
100 000	INFINEON TECH 1.125% 20-24/06/2026	EUR	100 121	0.02	270 000	UNITED MEXICAN 6.050% 08-11/01/2040	USD	293 357	0.07
300 000	SCHAEFFLER AG 2.875% 19-26/03/2027	EUR	296 967	0.07		<i>Uruguay</i>		<i>4 222 739</i>	<i>0.98</i>
900 000	VOLKSWAGEN BANK 1.250% 18-10/06/2024	EUR	898 353	0.21	3 510 000	URUGUAY 4.375% 15-27/10/2027	USD	3 576 331	0.83
	<i>Colombia</i>		<i>6 101 522</i>	<i>1.42</i>	400 760	URUGUAY 4.375% 19-23/01/2031	USD	416 808	0.10
200 000	COLOMBIA REP OF 5.000% 15-15/06/2045	USD	200 190	0.05	200 000	URUGUAY 5.100% 14-18/06/2050	USD	229 600	0.05
1 864 900 000	COLOMBIA TES 6.000% 12-28/04/2028	COP	450 504	0.10		<i>United Arab Emirates</i>		<i>3 825 781</i>	<i>0.89</i>
441 200 000	COLOMBIA TES 7.250% 19-18/10/2034	COP	108 754	0.03	3 710 000	ABU DHABI GOVT 3.125% 17-11/10/2027	USD	3 608 757	0.84
5 662 000	REP OF COLOMBIA 3.875% 17-25/04/2027	USD	5 342 074	1.24	200 000	ABU DHABI GOVT 4.125% 17-11/10/2047	USD	217 024	0.05
	<i>Egypt</i>		<i>5 744 912</i>	<i>1.34</i>					
4 886 000	ARAB REP EGYPT 6.588% 18-21/02/2028	USD	4 294 527	1.00					
1 600 000	ARAB REP EGYPT 7.600% 19-01/03/2029	USD	1 450 385	0.34					

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# BNP PARIBAS FUNDS SICAV Global Bond Opportunities

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Supranational</i>		<i>3 557 822</i>	<i>0.83</i>		<i>Chile</i>		<i>1 658 607</i>	<i>0.39</i>
500 000	EFSS 1.250% 17-24/05/2033	EUR	588 386	0.14	600 000	CHILE 1.625% 14-30/01/2025	EUR	628 500	0.15
550 000	EFSS 1.450% 17-05/09/2040	EUR	690 150	0.16	300 000	CODELCO INC 3.625% 17-01/08/2027	USD	285 887	0.07
1 930 000	EIB 4.125% 07-15/04/2024	EUR	2 279 286	0.53	200 000	EMPRESA NACIONAL 3.750% 16-05/08/2026	USD	184 247	0.04
	<i>Indonesia</i>		<i>3 529 406</i>	<i>0.81</i>	300 000	EMPRESA NACIONAL 5.250% 18-06/11/2029	USD	298 825	0.07
2 530 000 000	INDONESIA GOVT 10.250% 07-15/07/2027	IDR	184 347	0.04	55 000 000	TESORERIA PESOS 4.500% 15-01/03/2026 FLAT	CLP	70 732	0.02
3 945 000 000	INDONESIA GOVT 10.500% 09-15/08/2030	IDR	298 537	0.07	30 000 000	TESORERIA PESOS 4.700% 18-01/09/2030 FLAT	CLP	39 687	0.01
5 818 000 000	INDONESIA GOVT 7.000% 11-15/05/2022	IDR	372 349	0.09	40 000 000	TESORERIA PESOS 5.000% 15-01/03/2035 FLAT	CLP	54 654	0.01
5 870 000 000	INDONESIA GOVT 7.500% 16-15/08/2032	IDR	361 042	0.08	60 000 000	TESORERIA PESOS 6.000% 13-01/01/2043	CLP	96 075	0.02
2 800 000 000	INDONESIA GOVT 8.250% 15-15/05/2036	IDR	181 280	0.04		<i>Argentina</i>		<i>1 325 505</i>	<i>0.31</i>
1 940 000	REP OF INDONESIA 4.100% 18-24/04/2028	USD	1 914 587	0.44	3 870 000	ARGENTINA 7.125% 18-28/06/2117	USD	1 325 505	0.31
200 000	REP OF INDONESIA 5.125% 15-15/01/2045	USD	217 264	0.05		<i>Poland</i>		<i>1 302 439</i>	<i>0.31</i>
	<i>Bahrain</i>		<i>3 506 349</i>	<i>0.81</i>	1 690 000	POLAND GOVT BOND 2.500% 18-25/04/2024	PLN	410 187	0.10
3 530 000	BAHRAIN 7.000% 16-12/10/2028	USD	3 506 349	0.81	1 500 000	POLAND GOVT BOND 2.750% 13-25/04/2028	PLN	375 246	0.09
	<i>Oman</i>		<i>3 311 054</i>	<i>0.77</i>	520 000	POLAND GOVT BOND 2.750% 19-25/10/2029	PLN	131 808	0.03
3 988 000	OMAN INTRNL BOND 5.625% 18-17/01/2028	USD	3 311 054	0.77	390 000	REP OF POLAND 4.000% 14-22/01/2024	USD	385 198	0.09
	<i>Ukraine</i>		<i>3 210 367</i>	<i>0.74</i>		<i>Thailand</i>		<i>1 149 170</i>	<i>0.27</i>
3 466 000	UKRAINE GOVT 7.750% 15-01/09/2027	USD	3 210 367	0.74	9 500 000	THAILAND GOVT 2.400% 18-17/12/2023	THB	289 883	0.07
	<i>Peru</i>		<i>2 734 308</i>	<i>0.64</i>	1 655 000	THAILAND GOVT 2.875% 16-17/06/2046	THB	55 567	0.01
2 280 000	REPUBLIC OF PERU 4.125% 15-25/08/2027	USD	2 330 699	0.54	6 335 000	THAILAND GOVT 2.875% 18-17/12/2028	THB	206 738	0.05
170 000	REPUBLIC OF PERU 5.350% 19-12/08/2040	PEN	43 489	0.01	3 180 000	THAILAND GOVT 3.650% 10-20/06/2031	THB	111 643	0.03
200 000	REPUBLIC OF PERU 5.400% 19-12/08/2034	PEN	53 121	0.01	2 940 000	THAILAND GOVT 3.775% 12-25/06/2032	THB	105 257	0.02
410 000	REPUBLIC OF PERU 5.940% 18-12/02/2029	PEN	118 868	0.03	8 470 000	THAILAND GOVT 3.850% 10-12/12/2025	THB	281 767	0.07
330 000	REPUBLIC OF PERU 6.150% 17-12/08/2032	PEN	95 635	0.02	2 400 000	THAILAND GOVT 4.000% 15-17/06/2066	THB	98 315	0.02
220 000	REPUBLIC OF PERU 6.900% 07-12/08/2037	PEN	66 449	0.02		<i>Dominican Republic</i>		<i>1 095 582</i>	<i>0.25</i>
80 000	REPUBLIC OF PERU 8.200% 06-12/08/2026	PEN	26 047	0.01	1 224 000	REP OF DOMINICAN 6.000% 18-19/07/2028	USD	1 095 582	0.25
	<i>Austria</i>		<i>2 613 521</i>	<i>0.62</i>		<i>Brazil</i>		<i>1 021 330</i>	<i>0.24</i>
200 000	ERSTE GROUP 0.875% 20-13/05/2027	EUR	205 357	0.05	4 000 000	BRAZIL NTN-F 10.000% 12-01/01/2023 FLAT	BRL	736 521	0.17
504 000	OMV AG 0.000% 19-03/07/2025	EUR	496 172	0.12	1 480 000	BRAZIL NTN-F 10.000% 16-01/01/2027 FLAT	BRL	284 809	0.07
400 000	OMV AG 3.500% 12-27/09/2027	EUR	484 509	0.11		<i>Russia</i>		<i>969 341</i>	<i>0.23</i>
80 000	REPUBLIC OF AUSTRIA 2.100% 17-20/09/2117	EUR	155 751	0.04	12 090 000	RUSSIA-OFZ 6.900% 18-23/05/2029	RUB	163 484	0.04
760 000	REPUBLIC OF AUSTRIA 4.150% 07-15/03/2037	EUR	1 271 732	0.30	19 560 000	RUSSIA-OFZ 7.250% 18-10/05/2034	RUB	271 295	0.06
	<i>Luxembourg</i>		<i>2 108 692</i>	<i>0.48</i>	16 650 000	RUSSIA-OFZ 7.400% 19-17/07/2024	RUB	226 448	0.05
369 000	BECTON DICKINSON 0.632% 19-04/06/2023	EUR	366 267	0.08	1 650 000	RUSSIA-OFZ 7.700% 19-16/03/2039	RUB	24 142	0.01
240 000	EFSS 0.700% 20-20/01/2050	EUR	268 113	0.06	19 990 000	RUSSIA-OFZ 7.950% 18-07/10/2026	RUB	283 972	0.07
750 000	INGERSOLL-RAND 3.800% 19-21/03/2029	USD	751 844	0.17		<i>South Africa</i>		<i>860 508</i>	<i>0.19</i>
316 000	MEDTRONIC GLOBAL 1.125% 19-07/03/2027	EUR	329 625	0.08	3 220 000	REP OF SOUTH AFRICA 10.500% 98-21/12/2026	ZAR	188 292	0.04
395 000	NESTLE FIN INTL 0.125% 20-12/11/2027	EUR	392 843	0.09	2 252 000	REP OF SOUTH AFRICA 7.000% 10-26/02/2031	ZAR	94 863	0.02
	<i>Belgium</i>		<i>2 025 277</i>	<i>0.46</i>	10 840 000	REP OF SOUTH AFRICA 8.500% 13-31/01/2037	ZAR	448 141	0.10
350 000	BELGIUM GOVERNMENT 0.800% 18-22/06/2028	EUR	380 489	0.09	2 940 000	REP OF SOUTH AFRICA 8.875% 15-28/02/2035	ZAR	129 212	0.03
180 000	BELGIUM GOVERNMENT 0320 4.250% 10-28/03/2041	EUR	316 982	0.07		<i>Sri Lanka</i>		<i>774 206</i>	<i>0.18</i>
380 000	BELGIUM GOVERNMENT 1.250% 18-22/04/2033	EUR	440 029	0.10	1 320 000	REP OF SRI LANKA 6.750% 18-18/04/2028	USD	774 206	0.18
150 000	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	188 589	0.04		<i>Sweden</i>		<i>727 973</i>	<i>0.17</i>
120 000	BELGIUM GOVERNMENT 2.150% 16-22/06/2066	EUR	186 671	0.04	128 000	ESSITY AB 0.500% 20-03/02/2030	EUR	123 877	0.03
300 000	BELGIUM OLO 44 5.000% 04-28/03/2035	EUR	512 517	0.12	592 000	NORDEA BANK AB 0.500% 20-14/05/2027	EUR	604 096	0.14

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Global Bond Opportunities

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<b>Denmark</b>		<b>708 066</b>	<b>0.17</b>		<b>France</b>		<b>3 736 957</b>	<b>0.86</b>
345 000	CARLSBERG BREW 0.375% 20-30/06/2027	EUR	340 638	0.08	200 000	ARKEMA 20-31/12/2060 FRN	EUR	187 761	0.04
376 000	NYKREDIT 0.625% 19-17/01/2025	EUR	367 428	0.09	800 000	AXA SA 16-06/07/2047 FRN	EUR	876 255	0.20
	<b>Romania</b>		<b>439 348</b>	<b>0.10</b>	300 000	BNP PARIBAS 20-15/01/2032 FRN	EUR	288 647	0.07
170 000	ROMANIA 3.875% 15-29/10/2035	EUR	183 706	0.04	300 000	CRED AGRICOLE SA 20-05/06/2030 FRN	EUR	301 278	0.07
770 000	ROMANIA 4.250% 18-28/06/2023	RON	162 316	0.04	400 000	ORANGE 14-29/12/2049 FRN	EUR	444 708	0.10
245 000	ROMANIA GOVT 4.850% 18-22/04/2026	RON	53 379	0.01	800 000	TOTAL SA 16-29/12/2049 FRN	EUR	850 537	0.20
180 000	ROMANIA GOVT 5.000% 18-12/02/2029	RON	39 947	0.01	800 000	TOTAL SA 19-31/12/2049 FRN	EUR	787 771	0.18
	<b>Panama</b>		<b>435 021</b>	<b>0.11</b>		<b>The Netherlands</b>		<b>1 306 695</b>	<b>0.30</b>
300 000	PANAMA 4.500% 17-15/05/2047	USD	326 954	0.08	900 000	IBERDROLA INTL 17-31/12/2049 FRN	EUR	897 402	0.21
80 000	PANAMA 9.375% 99-01/04/2029	USD	108 067	0.03	400 000	ING GROEP NV 20-26/05/2031 FRN	EUR	409 293	0.09
	<b>Ireland</b>		<b>420 616</b>	<b>0.10</b>		<b>Italy</b>		<b>980 089</b>	<b>0.23</b>
500 000	AERCAP IRELAND 2.875% 19-14/08/2024	USD	420 616	0.10	1 000 000	UNICREDIT SPA 19-03/07/2025 FRN	EUR	980 089	0.23
	<b>Hong Kong</b>		<b>385 634</b>	<b>0.09</b>		<b>United Kingdom</b>		<b>801 399</b>	<b>0.19</b>
400 000	CNAC HK FINBRID 3.875% 19-19/06/2029	USD	385 634	0.09	366 000	BP CAPITAL PLC 20-22/06/2169 FRN	EUR	367 413	0.09
	<b>Cayman Islands</b>		<b>358 478</b>	<b>0.08</b>	330 000	SSE PLC 20-31/12/2060 FRN	EUR	330 439	0.08
400 000	SHARJAH SUKUK 3.234% 19-23/10/2029	USD	358 478	0.08	100 000	SWISS RE FIN UK 20-04/06/2052 FRN	EUR	103 547	0.02
	<b>Czech Republic</b>		<b>337 502</b>	<b>0.07</b>		<b>Germany</b>		<b>583 203</b>	<b>0.14</b>
3 730 000	CZECH REPUBLIC 1.000% 15-26/06/2026	CZK	143 054	0.03	400 000	ALLIANZ SE 19-25/09/2049 FRN	EUR	384 803	0.09
3 480 000	CZECH REPUBLIC 2.500% 13-25/08/2028	CZK	149 188	0.03	200 000	HANNOVER RUECKV 20-08/10/2040 FRN	EUR	198 400	0.05
700 000	CZECH REPUBLIC 4.850% 07-26/11/2057	CZK	45 260	0.01		<b>Spain</b>		<b>576 418</b>	<b>0.14</b>
	<b>Kazakhstan</b>		<b>337 138</b>	<b>0.08</b>	400 000	BANCO BILBAO VIZ 20-16/01/2030 FRN	EUR	375 275	0.09
300 000	KAZMUNAYGAS NAT 6.375% 18-24/10/2048	USD	337 138	0.08	200 000	BANCO SABADELL 20-29/06/2023 FRN	EUR	201 143	0.05
	<b>Norway</b>		<b>287 613</b>	<b>0.07</b>		<b>Belgium</b>		<b>103 142</b>	<b>0.02</b>
300 000	SANTANDER CONSUM 0.125% 20-25/02/2025	EUR	287 613	0.07	100 000	AGEAS 19-02/07/2049 FRN	EUR	103 142	0.02
	<b>Hungary</b>		<b>283 122</b>	<b>0.07</b>		<b>Floating rate notes</b>		<b>45 672 632</b>	<b>10.62</b>
49 870 000	HUNGARY GOVT 2.750% 17-22/12/2026	HUF	151 376	0.04		<b>United States of America</b>		<b>45 672 632</b>	<b>10.62</b>
25 500 000	HUNGARY GOVT 3.000% 16-27/10/2027	HUF	78 378	0.02	4 000 000	BANK 2018-BN13 B 18-15/08/2061 FRN	USD	3 731 830	0.87
17 600 000	HUNGARY GOVT 3.000% 19-21/08/2030	HUF	53 368	0.01	350 000	BMIR 2020-1A B1 20-25/06/2030 FRN	USD	311 624	0.07
	<b>Philippines</b>		<b>265 786</b>	<b>0.06</b>	381 939	CAS 2014-C03 2M2 14-25/07/2024 FRN	USD	311 911	0.07
220 000	ASIAN DEV BANK 1.400% 17-06/02/2037	EUR	265 786	0.06	1 854 916	CAS 2016-C04 1M2 16-25/01/2029	USD	1 709 119	0.40
	<b>Malaysia</b>		<b>160 975</b>	<b>0.04</b>	2 181 090	CAS 2016-C06 1M2 16-25/04/2029 FRN	USD	2 028 326	0.47
134 000	PETRONAS 7.625% 96-15/10/2026	USD	160 975	0.04	464 287	CAS 2016-C07 2M2 16-25/04/2029 FRN	USD	427 631	0.10
	<b>Floating rate bonds</b>		<b>13 154 276</b>	<b>3.06</b>	1 754 872	CAS 2017-C01 1M2 17-25/07/2029 FRN	USD	1 588 503	0.37
	<b>United States of America</b>		<b>5 066 373</b>	<b>1.18</b>	330 991	CAS 2018-C02 2M2 18-25/08/2030 FRN	USD	288 060	0.07
150 000	BANK OF AMER CRP 19-07/02/2030 FRN	USD	155 274	0.04	9 999 025	FHMS K109 X1 20-25/04/2030 FRN	USD	1 140 759	0.26
1 000 000	BANK OF AMER CRP 19-15/03/2050 FRN	USD	1 142 981	0.27	2 028 277	FNR 2013-75 SA 13-25/07/2043 FRN	USD	406 529	0.09
300 000	CITIGROUP INC 17-27/10/2028 FRN	USD	295 958	0.07	1 707 883	FNR 2016-75 SC 16-25/10/2046 FRN	USD	327 514	0.08
500 000	CITIGROUP INC 19-05/11/2030 FRN	USD	473 015	0.11	4 479 000	FNR 2016-79 LS 16-25/11/2046 FRN	USD	902 035	0.21
900 000	CITIGROUP INC 19-08/10/2027 FRN	EUR	874 631	0.20	3 616 855	FNR 2019-54 SB 4.277% 19-25/09/2049	USD	704 762	0.16
470 000	CITIGROUP INC 20-06/07/2026 FRN	EUR	480 139	0.11	330 000	FREMF 2014-K40 B 14-25/11/2047 FRN	USD	318 087	0.07
200 000	JP MORGAN CHASE 18-23/01/2049 FRN	USD	215 308	0.05	500 000	FREMF 2014-K41 B 14-25/11/2047 FRN	USD	478 362	0.11
500 000	JPMORGAN CHASE 19-15/10/2030 FRN	USD	477 266	0.11	2 400 000	FREMF 2016-K54 B 16-25/04/2048 FRN	USD	2 354 967	0.55
202 000	METLIFE INC 06-15/12/2066 FRN	USD	211 805	0.05	770 000	FREMF 2017-K61 B 17-25/12/2049 FRN	USD	723 769	0.17
640 000	MORGAN STANLEY 17-22/07/2028 FRN	USD	641 140	0.15	800 000	FREMF 2017-K63 B 4.005% 17-25/02/2050	USD	760 354	0.18
100 000	WELLS FARGO & CO 17-22/05/2028 FRN	USD	98 856	0.02	1 900 000	FREMF 2017-K64 C 17-25/05/2050 FRN	USD	1 710 625	0.40
					200 000	FREMF 2017-K68 B 17-25/10/2049 FRN	USD	195 631	0.05
					4 884 841	FREMF 2017-K69 B 17-25/10/2049 FRN	USD	4 614 627	1.07
					2 280 000	FREMF 2017-K726 C 17-25/07/2049 FRN	USD	2 069 288	0.48
					3 615 601	GNR 2011-123 SD 11-20/09/2041 FRN	USD	806 634	0.19
					4 301 621	GNR 2015-124 AS 15-20/09/2045 FRN	USD	878 826	0.20
					550 000	GSMS 2017-STAY A 17-15/07/2032 FRN	USD	460 476	0.11
					3 411 429	IHSFR 2017-SFR2 A 17-17/12/2036 FRN	USD	2 999 921	0.70
					1 730 000	IHSFR 2017-SFR2 B 17-17/12/2036 FRN	USD	1 533 567	0.36
					4 150 000	IHSFR 2017-SFR2 C 17-17/12/2036 FRN	USD	3 662 903	0.85

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 308 081	IHSFR 2017-SFR2 D 17-17/12/2036 FRN	USD	1 152 136	0.27
107 970	JP MORGAN MORTGAGE TRUST 2017-6 A3 17-25/12/2048 FRN	USD	99 008	0.02
917 412	STACR 2016-DNA1 M3 16- 25/07/2028 FRN	USD	853 497	0.20
900 000	STACR 2016-DNA4 M3 16-25/03/2029	USD	809 347	0.19
725 000	STACR 2016-HQA3 M3 16- 25/03/2029 FRN	USD	662 801	0.15
2 250 000	STACR 2016-HQA4 M3 16- 25/04/2029 FRN	USD	2 062 033	0.48
700 000	STACR 2017-DNA1 M2 17- 25/07/2029 FRN	USD	628 691	0.15
1 600 000	STACR 2017-DNA3 M2 17- 25/03/2030 FRN	USD	1 431 576	0.33
439 684	STACR 2019-DNA3 M2 19- 25/07/2049 FRN	USD	382 703	0.09
200 000	STACR 2020-HQA2 B1 20- 25/03/2050 FRN	USD	144 200	0.03
	<b>To be Announced ("TBA") Mortgage Backed Securities</b>		<b>31 744 917</b>	<b>7.37</b>
	<i>United States of America</i>		<i>31 744 917</i>	<i>7.37</i>
500 000	FNCI 2 7/20 2.000% 20-31/12/2060	USD	460 549	0.11
2 600 000	FNCI 2.5 7/13 2.500% 13-25/04/2028	USD	2 423 610	0.56
1 300 000	FNCI 3 7/13 3.000% 13-25/02/2029	USD	1 216 598	0.28
700 000	FNCI 3.5 7/12 3.500% 12-25/10/2027	USD	654 823	0.15
300 000	FNCL 2 7/20 2.000% 20-31/12/2060	USD	273 345	0.06
16 500 000	FNCL 2.5 7/14 2.500% 14-25/10/2043	USD	15 315 185	3.56
2 300 000	FNCL 3 7/13 3.000% 12-25/05/2044	USD	2 156 762	0.50
1 700 000	FNCL 3.5 7/12 3.500% 12-25/04/2044	USD	1 591 941	0.37
1 000 000	FNCL 4 7/13 4.000% 13-25/09/2043	USD	943 513	0.22
1 800 000	FNCL 4.500% 10-25/04/2041	USD	1 721 957	0.40
1 000 000	G2SF 2.5 7/20 2.500% 20-31/12/2060	USD	937 236	0.22
2 500 000	G2SF 3 7/13 3.000% 13-20/04/2043	USD	2 358 305	0.55
1 800 000	G2SF 3.5 7/12 3.500% 12-20/12/2044	USD	1 691 093	0.39
	Shares/Units in investment funds		23 354 014	5.43
	<i>Luxembourg</i>		<i>21 418 592</i>	<i>4.98</i>
578.63	BNP PARIBAS FLEXI 1 US MORTGAGE - X - CAP	USD	1 775 339	0.41
20 450.80	BNP PARIBAS FUNDS RMB BOND - X CAP	USD	19 643 253	4.57
	<i>France</i>		<i>1 935 422</i>	<i>0.45</i>
193.70	BNP PARIBAS INVEST 3 MOIS - X	EUR	1 935 422	0.45
	<b>Total securities portfolio</b>		<b>448 438 560</b>	<b>104.04</b>



# BNP PARIBAS FUNDS SICAV Global Convertible

## Securities portfolio at 30/06/2020

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									
<b>Convertible bonds</b>			<b>589 240 172</b>	<b>91.73</b>					
<i>United States of America</i>									
2 125 000	ILIFE HEALTHCARE 3.000% 20-15/06/2025 CV	USD	2 284 226	0.36	3 000 000	LUMENTUM HOLDING 0.250% 17-15/03/2024 CV	USD	4 436 490	0.69
10 000 000	AKAMAI TECH 0.125% 18-01/05/2025 CV	USD	12 411 099	1.93	1 875 000	LYFT INC 1.500% 20-15/05/2025 CV	USD	2 081 794	0.32
1 400 000	ALLEGHENY TECH 3.500% 20-15/06/2025 CV	USD	1 342 239	0.21	3 000 000	MICROCHIP TECHNOLOGY 1.625% 15-15/02/2025 CV	USD	6 655 860	1.04
3 000 000	ALTERYX INC 1.000% 19-01/08/2026 CV	USD	3 402 270	0.53	7 000 000	MICROCHIP TECHNOLOGY 1.625% 17-15/02/2027 CV	USD	10 310 999	1.61
3 729 000	BANK OF AMERICA FINANCE LLC 0.250% 18-01/05/2023 CV	USD	3 547 211	0.55	5 000 000	MONGODDB INC 0.250% 20-15/01/2026 CV	USD	6 284 100	0.98
2 500 000	BIOMARIN PHARM 0.599% 17-01/08/2024 CV	USD	3 060 700	0.48	1 500 000	NEUROCRINE BIO 2.250% 17-15/05/2024 CV	USD	2 489 880	0.39
1 000 000	BIOMARIN PHARM 1.250% 20-15/05/2027 CV	USD	1 167 430	0.18	3 500 000	NEW RELIC INC 0.5% 18-01/05/2023 CV	USD	3 411 856	0.53
8 000 000	BOOKING HLDS INC 0.750% 20-01/05/2025 CV	USD	9 920 240	1.54	4 500 000	NUANCE COMMUNICATIONS 1.000% 15-15/12/2035 CV	USD	5 298 210	0.82
2 000 000	CALLAWAY GOLF CO 2.750% 20-01/05/2026 CV	USD	2 432 360	0.38	4 000 000	NUTANIX INC 0.000% 18-15/01/2023 CV	USD	3 546 584	0.55
6 300 000	CHEGG INC 0.125% 19-15/03/2025 CV	USD	8 909 145	1.39	3 000 000	NUVASIVE INC 1.000% 20-01/06/2023 CV	USD	2 920 740	0.45
1 000 000	CLOUDFLARE 0.750% 20-15/05/2025 CV	USD	1 187 670	0.18	3 000 000	OKTA INC 0.125% 19-01/09/2025 CV	USD	3 707 310	0.58
2 200 000	COUPA SOFTWARE 0.125% 19-15/06/2025 CV	USD	3 993 000	0.62	2 143 000	OKTA INC 0.375% 20-15/06/2026 CV	USD	2 314 440	0.36
700 000	COUPA SOFTWARE 0.375% 20-15/06/2026 CV	USD	807 100	0.13	7 000 000	ON SEMICONDUCTOR 1.000% 15-01/12/2020 CV	USD	8 157 870	1.27
3 000 000	CREE INC 0.875% 18-01/09/2023 CV	USD	3 522 960	0.55	8 000 000	PALO ALTO NET 0.750% 18-01/07/2023 CV	USD	8 602 880	1.34
1 400 000	DATADOG INC 0.125% 20-15/06/2025 CV	USD	1 648 332	0.26	250 000	PENN NATL GAMING 2.750% 20-15/05/2026 CV	USD	376 440	0.06
2 000 000	DEXCOM INC 0.250% 20-15/11/2025 CV	USD	2 033 240	0.32	2 703 000	PLURALSIGHT INC 0.375% 19-01/03/2024 CV	USD	2 365 447	0.37
2 500 000	DISH NETWORK 2.375% 17-15/03/2024 CV	USD	2 257 378	0.35	4 500 000	PROOFPOINT INC 0.250% 19-15/08/2024 CV	USD	4 452 858	0.69
3 050 000	DOCUSIGN INC 0.500% 18-15/09/2023 CV	USD	7 365 750	1.15	5 000 000	PURE STORAGE 0.125% 18-15/04/2023 CV	USD	4 896 435	0.76
5 000 000	ETSY INC 0.125% 19-01/10/2026 CV	USD	6 712 500	1.04	1 500 000	RH 0.000% 19-15/09/2024 CV	USD	1 966 395	0.31
2 000 000	EURONET WORLDWID 0.750% 19-15/03/2049 CV	USD	1 916 300	0.30	4 000 000	RINGCENTRAL INC 0.000% 20-01/03/2025 CV	USD	4 277 640	0.67
2 000 000	EVERBRIDGE INC 0.125% 19-15/12/2024 CV	USD	2 744 880	0.43	500 000	SABRE GLBL INC 4.000% 20-15/04/2025 CV	USD	629 425	0.10
2 000 000	EXACT SCIENCES 1.000% 18-15/01/2025 CV	USD	2 716 940	0.42	2 500 000	SAILPOINT TECH 0.125% 19-15/09/2024 CV	USD	2 799 600	0.44
5 500 000	EXTRA SPACE STORAGE 3.125% 15-01/10/2035 CV	USD	5 925 370	0.92	1 500 000	SILICON LABS 1.375% 17-01/03/2022 CV	USD	1 809 480	0.28
4 000 000	FIREEYE INC 0.875% 18-01/06/2024 CV	USD	3 607 248	0.56	1 210 000	SLACK TECHNOLOGI 0.500% 20-15/04/2025 CV	USD	1 493 564	0.23
2 001 000	FORTIVE CORP 0.875% 19-15/02/2022 CV	USD	1 960 164	0.31	1 000 000	SNAP INC 0.250% 20-01/05/2025 CV	USD	1 267 560	0.20
2 000	FORTIVE CORP 5.000% 18-01/07/2021 CV	USD	1 726 988	0.27	4 000 000	SNAP INC 0.750% 19-01/08/2026 CV	USD	4 988 480	0.78
3 500 000	IAC FINANCECO 2.0 0.875% 19-15/06/2026 CV	USD	4 303 495	0.67	7 000 000	SOUTHWEST AIR 1.250% 20-01/05/2025 CV	USD	8 373 610	1.30
3 500 000	ILLUMINA INC 0.000% 18-15/08/2023 CV	USD	3 786 300	0.59	7 000 000	SPLUNK INC 0.500% 18-15/09/2023 CV	USD	10 041 010	1.56
1 975 000	INSMED INC 1.750% 18-15/01/2025 CV	USD	1 905 915	0.30	3 000 000	SPLUNK INC 1.125% 18-15/09/2025 CV	USD	4 429 470	0.69
4 000 000	INSULET CORP 0.375% 19-01/09/2026 CV	USD	4 367 960	0.68	1 333 000	SPLUNK INC 1.125% 20-15/06/2027 CV	USD	1 422 098	0.22
3 000 000	INTEGRA LIFESCIE 0.500% 20-15/08/2025 CV	USD	2 718 912	0.42	4 500 000	SQUARE INC 0.125% 20-01/03/2025 CV	USD	5 125 050	0.80
1 250 000	J2 GLOBAL 1.750% 19-01/11/2026 CV	USD	1 067 800	0.17	7 046 000	SUNPOWER CORP 0.875% 14-01/06/2021 CV	USD	6 435 217	1.00
2 700 000	JP MORGAN CHASE 0.000% 19-18/09/2022 CV	EUR	3 256 880	0.51	2 500 000	SYNAPTICS INC 0.5% 17-15/06/2022 CV	USD	2 660 900	0.41
2 300 000	JP MORGAN CHASE 0.000% 19-24/05/2022 CV	EUR	2 716 153	0.42	2 800 000	TELADOC HEALTH 1.250% 20-01/06/2027 CV	USD	3 127 068	0.49
5 000 000	JP MORGAN CHASE FIN 0.250% 18-01/05/2023 CV	USD	4 869 365	0.76	4 300 000	TESLA INC 2.375% 17-15/03/2022	USD	14 232 999	2.22
2 000 000	LIBERTY INTERACT 1.750% 16-30/09/2046 CV	USD	3 020 000	0.47	7 000 000	TWITTER INC 0.25% 18-15/06/2024 CV	USD	6 610 212	1.03
4 000 000	LIBERTY MEDIA 1.000% 17-30/01/2023 CV	USD	4 356 000	0.68	3 077 000	UNDER ARMOUR INC 1.500% 20-01/06/2024 CV	USD	3 490 857	0.54
6 000 000	LIBERTY MEDIA 1.375% 13-15/10/2023 CV	USD	6 362 460	0.99	5 000 000	WAYFAIR INC 1.000% 19-15/08/2026 CV	USD	7 280 300	1.13
2 000 000	LIGAND PHARMACEU 0.75% 18-15/05/2023 CV	USD	1 744 918	0.27	3 000 000	WESTERN DIGITAL 18-01/02/2024 FRN CV	USD	2 831 730	0.44
3 500 000	LIVE NATION ENT 2.5% 18-15/03/2023 CV	USD	3 569 930	0.56	2 200 000	WORKDAY INC 0.250% 17-01/10/2022 CV	USD	3 045 504	0.47
4 667 000	LIVENT CORP 4.125% 20-15/07/2025 CV	USD	4 551 062	0.71	2 200 000	WORKIVA INC 1.125% 19-15/08/2026 CV	USD	2 027 214	0.32
					<i>Japan</i>				
								<b>49 763 376</b>	<b>7.75</b>
					700 000 000	ANA HOLDINGS 0.000% 17-16/09/2022 CV	JPY	6 077 480	0.95
					250 000 000	CYBERAGENT INC 0.000% 18-17/02/2023 CV	JPY	2 483 547	0.39
					560 000 000	KANSAI PAINT 0.000% 16-17/06/2022 CV	JPY	5 196 318	0.81
					200 000 000	KONAMI HOLDINGS 0.000% 15-22/12/2022 CV	JPY	1 963 016	0.31

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Global Convertible

## Securities portfolio at 30/06/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
350 000 000	LINE CORP 0.000% 18-19/09/2025 CV	JPY	3 241 762	0.50					
570 000 000	LIXIL GROUP CORP 0.000% 15-04/03/2022 CV	JPY	5 222 221	0.81					
880 000 000	MITSUBISHI CHEMICAL 0.000% 17-29/03/2024 CV	JPY	8 004 300	1.25					
390 000 000	MITSUMI ELECTRIC 0.000% 15-03/08/2022 CV	JPY	4 077 675	0.63					
300 000 000	ROHM COMPANY LTD 0.000% 19-05/12/2024 CV	JPY	2 787 996	0.43					
400 000 000	SONY CORP 0.000% 15-30/09/2022 CV	JPY	5 486 323	0.85					
270 000 000	SUMITOMO METAL MINING 0.000% 18-15/03/2023 CV	JPY	2 473 283	0.39					
300 000 000	TAKASHIMAYA CO 0.000% 13-11/12/2020 CV	JPY	2 749 455	0.43					
	<i>France</i>		<i>46 910 862</i>	<i>7.31</i>					
3 000 000	ATOS SE 0.000% 19-06/11/2024 CV	EUR	4 428 199	0.69					
4 750 000	AXA SA 7.250% 18-15/05/2021 CV	USD	4 267 704	0.66					
5 400 000	CARREFOUR SA 0.000% 18-27/03/2024 CV	USD	5 129 892	0.80					
37 084	EDENRED 0.000% 19-06/09/2024 CV	EUR	2 500 012	0.39					
2 100 000	KERING 0.000% 19-30/09/2022 CV	EUR	2 432 392	0.38					
1 871 896	KORIAN SA 17-31/12/2049 FLAT	EUR	2 168 562	0.34					
3 200 000	MICHELIN 0.000% 17-10/01/2022 CV	USD	3 128 992	0.49					
32 569	ORPEA 0.375% 19-17/05/2027 CV FLAT	EUR	5 219 363	0.81					
1 851 141	SAFRAN SA 0.000% 18-21/06/2023 CV FLAT	EUR	2 030 537	0.32					
2 600 000	TOTAL SA 0.500% 15-02/12/2022 CV	USD	2 554 812	0.40					
43 641	UBISOFT ENTERTAI 0.000% 19-24/09/24 CV FLAT	EUR	5 894 542	0.92					
54 257	WORLDLINE SA 0.000% 19-30/07/2026 CV	EUR	7 155 855	1.11					
	<i>China</i>		<i>32 665 007</i>	<i>5.06</i>					
1 500 000	3SBIO INC 0.000% 17-21/07/2022 CV	EUR	1 802 656	0.28					
20 000 000	CN CITIC BK CORP 19-04/03/25 CV SR FLAT	CNY	2 958 384	0.46					
38 000 000	HARVEST INTL CO 0.000% 17-21/11/2022 CV	HKD	5 018 099	0.78					
5 500 000	IQIYI INC 2.000% 19-01/04/2025 CV	USD	5 453 707	0.85					
1 300 000	LUYE PHARMA 1.5% 19-09/07/2024 CV	USD	1 237 954	0.19					
15 000 000	POSEIDON FIN 1 0.000% 18-01/02/2025 CV	USD	14 414 999	2.23					
1 000 000	WEIBO CORP 1.25% 17-15/11/2022 CV	USD	929 945	0.14					
600 000	WUXI APTEC CO 0.000% 19-17/09/2024 CV	USD	849 263	0.13					
	<i>The Netherlands</i>		<i>20 697 839</i>	<i>3.22</i>					
3 600 000	IBERDROLA INTL 0.000% 15-11/11/2022 CV	EUR	5 083 894	0.79					
1 600 000	JUST EAT TAKEA 1.250% 20-30/04/2026 CV	EUR	1 953 742	0.30					
8 400 000	STMICROELECTRONICS 0.000% 17-03/07/2022 CV	USD	11 309 171	1.76					
2 200 000	YANDEX NV 0.750% 20-03/03/2025 CV	USD	2 351 032	0.37					
	<i>Germany</i>		<i>17 931 836</i>	<i>2.79</i>					
4 400 000	DELIVERY HERO AG 0.250% 20-23/01/2024 CV	EUR	5 637 377	0.88					
4 300 000	DELIVERY HERO AG 1.000% 20-23/01/2027 CV	EUR	5 662 159	0.88					
1 100 000	LEG IMMOBILIEN 0.875% 17-01/09/2025 CV	EUR	1 443 715	0.22					
3 700 000	SYMRISE AG 0.238% 17-20/06/2024 CV	EUR	5 188 585	0.81					
	<i>Hong Kong</i>		<i>13 085 412</i>	<i>2.04</i>					
3 500 000	ANLLIAN CAPITAL 0.000% 20-05/02/2025 CV	EUR	3 650 084	0.57					
4 000 000	BOSIDENG INTERNA 1.000% 19-17/12/2024 CV	USD	3 340 077	0.52					
5 250 000	SINO BIOPHARMA 0.000% 20-17/02/2025 CV	EUR	6 095 251	0.95					
	<i>Switzerland</i>		<i>11 801 408</i>	<i>1.84</i>					
9 560 000	SIKA AG 0.150% 18-05/06/2025 CV	CHF	11 801 408	1.84					
	<i>United Kingdom</i>		<i>11 119 192</i>	<i>1.73</i>					
5 000 000	FARFETCH LTD 3.750% 20-01/05/2027 CV	USD	6 752 950	1.05					
2 700 000	OCADO GROUP PLC 0.875% 19-09/12/2025 CV	GBP	4 366 242	0.68					
	<i>Spain</i>		<i>10 546 419</i>	<i>1.64</i>					
2 700 000	CELLNEX TELECOM 0.5% 19-05/07/2028 CV	EUR	3 885 336	0.60					
3 500 000	CELLNEX TELECOM 1.500% 18-16/01/2026 CV	EUR	6 661 083	1.04					
	<i>Ireland</i>		<i>6 400 289</i>	<i>1.00</i>					
7 000 000	JAZZ INVT I LTD 1.500% 17-15/08/2024 CV	USD	6 400 289	1.00					
	<i>Sweden</i>		<i>5 543 940</i>	<i>0.86</i>					
4 900 000	GEELY SWEDEN FIN 0.000% 19-19/06/2024 CV	EUR	5 543 940	0.86					
	<i>Malaysia</i>		<i>5 011 402</i>	<i>0.78</i>					
2 067 000	TOP GLOVE LABUAN 2% 19-01/03/2024 CV	USD	5 011 402	0.78					
	<i>India</i>		<i>4 497 480</i>	<i>0.70</i>					
4 000 000	BHARTI AIRTEL 1.500% 20-17/02/2025 CV	USD	4 497 480	0.70					
	<i>Belgium</i>		<i>4 394 729</i>	<i>0.68</i>					
3 800 000	UMICORE SA 0.000% 20-23/06/2025 CV	EUR	4 394 729	0.68					
	<i>New Zealand</i>		<i>2 948 400</i>	<i>0.46</i>					
2 000 000	XERO INVMNTS LTD 2.375% 18-04/10/2023 CV	USD	2 948 400	0.46					
	<i>Israel</i>		<i>2 789 910</i>	<i>0.43</i>					
3 000 000	CYBERARK SFTWARE 0.000% 19-15/11/2024 CV	USD	2 789 910	0.43					
	<i>Canada</i>		<i>2 166 400</i>	<i>0.34</i>					
2 000 000	AIR CANADA 4.000% 20-01/07/2025 CV	USD	2 166 400	0.34					
	<i>Cayman Islands</i>		<i>2 053 700</i>	<i>0.32</i>					
5 000 000	TRANSOCEAN INC 0.500% 18-30/01/2023 CV	USD	2 053 700	0.32					
	<i>British Virgin Islands</i>		<i>1 735 500</i>	<i>0.27</i>					
1 200 000	WEIMOB INV 1.500% 20-15/05/2025 CV	USD	1 735 500	0.27					
	<i>Panama</i>		<i>1 136 698</i>	<i>0.18</i>					
1 000 000	COPA HOLDINGS SA 4.500% 20-15/04/2025 CV	USD	1 136 698	0.18					
	<i>Luxembourg</i>		<i>670 437</i>	<i>0.10</i>					
33 800 000	ESPIRITO SANTO 5.050% 05-31/12/2049 CV SR DFLT	EUR	189 812	0.03					
1 000 000	GOL EQUITY FIN 3.75% 19-15/07/2024 CV	USD	480 625	0.07					
	Other transferable securities		6 623 820	1.03					
	<b>Shares</b>		<b>0</b>	<b>0.00</b>					
	<i>United States of America</i>		<i>0</i>	<i>0.00</i>					
97 581	ALDER BIOPHARMACEUTICALS INC.	USD	0	0.00					
	<b>Convertible bonds</b>		<b>6 623 820</b>	<b>1.03</b>					
	<i>United States of America</i>		<i>6 623 820</i>	<i>1.03</i>					
6 000 000	ISIS PHARMACEUTICALS 1.000% 14-15/11/2021 CV	USD	6 623 820	1.03					
	Shares/Units in investment funds		885 670	0.14					
	<i>France</i>		<i>885 670</i>	<i>0.14</i>					
347.77	BNP PARIBAS CASH INVEST - PRIVILEGE - CAP	EUR	885 670	0.14					
	<b>Total securities portfolio</b>		<b>596 749 662</b>	<b>92.90</b>					

# BNP PARIBAS FUNDS SICAV Global Environment

## Securities portfolio at 30/06/2020

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									
<b>Shares</b>									
<b>1 100 921 004</b>					<b>96.59</b>				
<i>United States of America</i>									
441 427	AGILENT TECHNOLOGIES INC	USD	34 731 696	3.05	28 356 000	BEIJING ENTERPRISES WATER GR	HKD	9 833 308	0.86
309 901	AMERICAN WATER WORKS CO INC	USD	35 500 034	3.11	3 120 000	VITASOY INTERNATIONAL HOLDINGS	HKD	10 632 613	0.93
110 949	ANSYS INC	USD	28 818 191	2.53	<i>Ireland</i>				
166 468	AUTODESK INC	USD	35 451 615	3.11	301 357	KINGSPAN GROUP PLC	EUR	17 282 824	1.52
137 006	DANAHER CORP	USD	21 570 379	1.89	<i>China</i>				
164 763	DEERE & CO	USD	23 053 471	2.02	7 435 500	ZHUZHOU CRRC TIMES ELECTRIC	HKD	16 839 283	1.48
142 604	ECOLAB INC	USD	25 260 264	2.22	<i>Belgium</i>				
35 954	EQUINIX INC	USD	22 481 854	1.97	319 592	UMICORE	EUR	13 394 101	1.18
259 891	HUBBELL INC	USD	29 007 644	2.54	<i>Denmark</i>				
270 854	IDEX CORP	USD	38 112 243	3.34	108 237	ORSTED A/S	DKK	11 115 381	0.98
37 443	METTLER - TOLEDO INTERNATIONAL	USD	26 855 014	2.36	<i>Spain</i>				
289 739	PTC INC	USD	20 067 486	1.76	1 076 515	APPLUS SERVICES SA	EUR	7 352 597	0.65
118 002	ROCKWELL AUTOMATION INC	USD	22 378 512	1.96	<b>Total securities portfolio</b>				
263 166	TRANE TECHNOLOGIES PLC	USD	20 848 961	1.83	<b>1 100 921 004</b>				
741 684	TRIMBLE INC	USD	28 520 974	2.50	<b>96.59</b>				
151 477	VERISK ANALYTICS INC	USD	22 954 534	2.01					
412 324	WASTE MANAGEMENT INC	USD	38 881 036	3.42					
146 696	WATERS CORP	USD	23 562 265	2.07					
916 909	WELBILT INC	USD	4 971 710	0.44					
665 989	WESTROCK CO	USD	16 757 200	1.47					
384 226	XYLEM INC	USD	22 222 607	1.95					
<i>United Kingdom</i>									
350 714	APTIV PLC	USD	24 331 242	2.13					
273 902	CRODA INTERNATIONAL PLC	GBP	15 837 502	1.39					
227 874	FERGUSON PLC	GBP	16 575 389	1.45					
440 825	INTERTEK GROUP PLC	GBP	26 381 606	2.31					
203 684	LINDE PLC	USD	38 466 291	3.38					
1 768 703	PENNON GROUP PLC	GBP	21 773 143	1.91					
725 606	PENTAIR PLC	USD	24 543 268	2.15					
104 562	SPIRAX-SARCO ENGINEERING PLC	GBP	11 475 363	1.01					
<i>Germany</i>									
870 859	GEA GROUP AG	EUR	24 514 681	2.15					
162 147	SAP SE	EUR	20 158 115	1.77					
269 769	SIEMENS AG - REG	EUR	28 261 000	2.48					
<i>France</i>									
363 003	SCHNEIDER ELECTRIC SE	EUR	35 893 737	3.15					
3 092 043	SUEZ	EUR	32 265 469	2.83					
<i>Japan</i>									
71 200	EAST JAPAN RAILWAY CO	JPY	4 387 140	0.38					
44 000	KEYENCE CORP	JPY	16 339 281	1.43					
2 130 500	KUBOTA CORP	JPY	28 267 791	2.48					
<i>The Netherlands</i>									
37 492	ASML HOLDING NV	EUR	12 256 135	1.08					
260 931	KONINKLIJKE DSM NV	EUR	32 146 699	2.82					
<i>Switzerland</i>									
24 261	FISCHER (GEORG) - REG	CHF	18 544 819	1.63					
248 712	TE CONNECTIVITY LTD	USD	18 058 553	1.58					
<i>Taiwan</i>									
4 358 525	DELTA ELECTRONIC INDUSTRIAL CO	TWD	21 985 983	1.93					



# BNP PARIBAS FUNDS SICAV Global Equity

## Securities portfolio at 30/06/2020

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				
<b>Shares</b>			<b>476 823 513</b>	<b>98.27</b>
<i>United States of America</i>				
33 541	ADOBE SYSTEMS INC	USD	14 600 733	3.01
10 281	ALPHABET INC - A	USD	14 578 972	3.00
8 614	AMAZON.COM INC	USD	23 764 475	4.90
7 353	BOOKING HOLDINGS INC	USD	11 708 476	2.41
176 436	BRUNSWICK CORP	USD	11 293 668	2.33
234 739	CENTENE CORP	USD	14 917 663	3.07
398 567	CISCO SYSTEMS INC	USD	18 589 165	3.83
409 145	COMCAST CORP - A	USD	15 948 472	3.29
403 597	COVETRUS INC	USD	7 220 350	1.49
607 406	FRONTDOOR INC	USD	26 926 308	5.54
233 818	HASBRO INC	USD	17 524 659	3.61
196 765	HOLOGIC INC	USD	11 215 605	2.31
134 114	MARSH & MCLENNAN COS	USD	14 399 820	2.97
376 611	PREMIER INC - A	USD	12 910 225	2.66
37 712	S&P GLOBAL INC	USD	12 425 350	2.56
339 784	TRIMBLE INC	USD	14 675 271	3.02
76 620	UNITEDHEALTH GROUP INC	USD	22 599 069	4.66
80 172	VISA INC - A	USD	15 486 825	3.19
57 371	ZEBRA TECHNOLOGIES CORP - A	USD	14 684 107	3.03
<i>China</i>				
182 819	58.COM INC - ADR	USD	9 861 257	2.03
113 749	ALIBABA GROUP HOLDING - ADR	USD	24 535 659	5.06
1 522 104	CHINA ANIMAL HEALTHCARE LTD	HKD	0	0.00
1 905 500	PING AN INSURANCE GROUP CO - H	HKD	19 049 540	3.93
422 400	TENCENT HOLDINGS LTD	HKD	27 113 964	5.58
<i>France</i>				
328 129	ALSTOM	EUR	15 261 162	3.15
297 403	DANONE	EUR	20 562 775	4.24
<i>Hong Kong</i>				
2 241 200	AIA GROUP LTD	HKD	20 844 546	4.30
<i>United Kingdom</i>				
85 546	AON PLC-CLASS A	USD	16 476 160	3.40
<i>The Netherlands</i>				
39 922	ASML HOLDING NV	EUR	14 657 671	3.02
<i>Germany</i>				
151 600	FRESENIUS MEDICAL CARE AG	EUR	12 991 566	2.68
<b>Total securities portfolio</b>			<b>476 823 513</b>	<b>98.27</b>

# BNP PARIBAS FUNDS SICAV Global High Yield Bond

## Securities portfolio at 30/06/2020

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									
<b>Bonds</b>			<b>99 304 063</b>	<b>89.42</b>					
<i>United States of America</i>									
272 000	AES CORPORATION 5.500% 15-15/04/2025	USD	248 545	0.22	335 000	FORD MOTOR CRED 2.330% 19-25/11/2025	EUR	294 060	0.26
1 615 000	ALBERTSONS COS 5.750% 17-15/03/2025	USD	1 469 375	1.31	121 000	FORD MOTOR CRED 2.386% 19-17/02/2026	EUR	106 139	0.10
215 000	ALBERTSONS COS 6.625% 17-15/06/2024	USD	196 448	0.18	120 000	GEN MOTORS FIN 0.850% 20-26/02/2026	EUR	104 821	0.09
375 000	ALCOA INC 5.125% 14-01/10/2024	USD	344 734	0.31	500 000	GENESIS ENERGY 6.500% 17-01/10/2025	USD	380 626	0.34
90 000	ALCOA INC 5.950% 07-01/02/2037	USD	82 320	0.07	1 400 000	GENESIS ENERGY 7.750% 20-01/02/2028	USD	1 109 380	1.00
110 000	AMC NETWORKS INC 4.750% 17-01/08/2025	USD	96 225	0.09	1 000 000	GOODYEAR TIRE 5.000% 16-31/05/2026	USD	829 364	0.75
775 000	AMERICAN AXLE & MFG HOLDINGS 6.250% 18-01/04/2025	USD	677 948	0.61	265 000	GOODYEAR TIRE 5.125% 15-15/11/2023	USD	224 769	0.20
220 000	AMERICAN AXLE & MFG HOLDINGS 6.250% 18-15/03/2026	USD	189 708	0.17	1 175 000	GRAY ESCROW INC 7.000% 18-15/05/2027	USD	1 076 989	0.97
180 000	ANTERO MIDSTREAM 5.375% 17-15/09/2024	USD	136 190	0.12	285 000	GRAY TELE INC 5.125% 16-15/10/2024	USD	253 328	0.23
600 000	ASCENT RESOUR/AR 7.000% 18-01/11/2026	USD	345 202	0.31	100 000	GRAY TELE INC 5.875% 16-15/07/2026	USD	88 701	0.08
235 000	AVANTOR INC 6.000% 17-01/10/2024	USD	218 125	0.20	680 000	GREIF INC 6.500% 19-01/03/2027	USD	617 549	0.56
103 000	AVIS BUDGET CAR 5.500% 13-01/04/2023	USD	77 033	0.07	750 000	HCA INC 3.500% 20-01/09/2030	USD	642 192	0.58
210 000	BANFF MERGER SUB 8.375% 18-01/09/2026	EUR	209 740	0.19	145 000	HCA INC 5.500% 17-15/06/2047	USD	156 209	0.14
169 000	BELDEN INC 3.375% 17-15/07/2027	EUR	162 677	0.15	800 000	HCA INC 5.625% 18-01/09/2028	USD	794 487	0.72
100 000	BERRY GLOBAL INC 1.000% 20-15/01/2025	EUR	94 371	0.08	255 000	HEALTHSOUTH CORP 5.125% 15-15/03/2023	USD	226 823	0.20
210 000	BOXER PARENT CO 6.500% 20-02/10/2025	EUR	216 552	0.20	750 000	HILCORP ENERGY I 5.750% 15-01/10/2025	USD	552 146	0.50
1 200 000	BOYD GAMING CORP 4.750% 19-01/12/2027	USD	918 844	0.83	400 000	HILCORP ENERGY I 6.250% 18-01/11/2028	USD	286 199	0.26
1 000 000	CALLON PETROLEUM 6.375% 18-01/07/2026	USD	298 183	0.27	300 000	HILLENBRAND INC 5.750% 20-15/06/2025	USD	275 748	0.25
340 000	CALPINE CORP 5.750% 14-15/01/2025	USD	305 684	0.28	690 000	HILTON DOMESTIC 4.875% 19-15/01/2030	USD	605 128	0.54
680 000	CARRIZO OIL & GAS 6.250% 15-15/04/2023	USD	230 067	0.21	155 000	HOWARD HUGHES CO 5.375% 17-15/03/2025	USD	128 427	0.12
160 000	CATALENT PHARMA 2.375% 20-01/03/2028	EUR	151 488	0.14	230 000	IMS HEALTH INCORPORATED 3.500% 16-15/10/2024	EUR	233 707	0.21
2 750 000	CCO HOLDINGS LLC 4.750% 19-01/03/2030	USD	2 506 369	2.25	292 000	IQVIA INC 2.875% 20-15/06/2028	EUR	289 959	0.26
1 000 000	CCO HOLDINGS LLC 5.375% 19-01/06/2029	USD	940 435	0.85	150 000	IRON MOUNTAIN 4.875% 19-15/09/2029	USD	129 477	0.12
160 000	CDW LLC/CDW FIN 5.000% 17-01/09/2025	USD	146 552	0.13	900 000	IRON MOUNTAIN 5.250% 20-15/07/2030	USD	784 290	0.71
250 000	CEDAR FAIR LP/CA 5.375% 15-01/06/2024	USD	210 058	0.19	185 000	JAGGED PEAK ENER 5.875% 19-01/05/2026	USD	159 648	0.14
200 000	CENTENE CORP 4.250% 20-15/12/2027	USD	183 753	0.17	160 000	KB HOME 7.500% 12-15/09/2022	USD	154 151	0.14
500 000	CENTURYLINK INC 5.125% 19-15/12/2026	USD	444 618	0.40	195 000	KFC HLD/PIZZA HU 4.750% 17-01/06/2027	USD	177 962	0.16
750 000	CENTURYLINK INC 5.625% 15-01/04/2025	USD	690 469	0.62	345 000	KFC HLD/PIZZA HU 5.250% 16-01/06/2026	USD	314 055	0.28
290 000	CENTURYLINK INC 5.800% 12-15/03/2022	USD	265 303	0.24	130 000	KRAFT HEINZ FOOD 2.250% 16-25/05/2028	EUR	127 688	0.11
350 000	CHENIERE ENERGY P 5.250% 18-01/10/2025	USD	310 595	0.28	2 000 000	KRAFT HEINZ FOOD 3.750% 19-01/04/2030	USD	1 833 863	1.64
250 000	COMMSCOPE TECH 5.000% 17-15/03/2027	USD	199 264	0.18	500 000	KRAFT HEINZ FOOD 4.250% 20-01/03/2031	USD	471 100	0.42
130 000	COMSTOCK ESCROW 9.750% 19-15/08/2026	USD	108 078	0.10	121 000	KRATON POLYMERS 5.250% 18-15/05/2026	EUR	121 605	0.11
190 000	COVANTA HOLDING 5.875% 14-01/03/2024	USD	169 449	0.15	195 000	L BRANDS INC 6.694% 18-15/01/2027	USD	149 102	0.13
1 300 000	CROWN AMER/CAP 4.750% 19-01/02/2026	USD	1 182 493	1.06	390 000	LEVEL 3 FIN INC 5.250% 17-15/03/2026	USD	356 786	0.32
1 000 000	CSC HOLDINGS LLC 5.500% 16-15/04/2027	USD	927 080	0.83	130 000	LEVI STRAUSS 5.000% 15-01/05/2025	USD	116 469	0.10
225 000	DISH DBS CORP 5.875% 12-15/07/2022	USD	204 086	0.18	250 000	LEVI STRAUSS 5.000% 20-01/05/2025	USD	223 979	0.20
265 000	DISH DBS CORP 7.750% 16-01/07/2026	USD	250 126	0.23	1 000 000	MARRIOTT INTL 4.625% 20-15/06/2030	USD	925 789	0.83
750 000	EMC CORP 3.375% 13-01/06/2023	USD	673 853	0.61	200 000	MASONITE INTL 5.375% 19-01/02/2028	USD	181 832	0.16
225 000	ENDEAVOR ENERGY 6.625% 20-15/07/2025	USD	201 686	0.18	180 000	MASONITE INTL 5.750% 18-15/09/2026	USD	164 160	0.15
1 025 000	ENERGIZER HLDGS 6.375% 18-15/07/2026	USD	940 200	0.85	300 000	MATTEL INC 6.750% 17-31/12/2025	USD	277 122	0.25
745 000	ENERGIZER SPINCO 5.500% 15-15/06/2025	USD	674 065	0.61	300 000	MEREDITH CORP 6.875% 19-01/02/2026	USD	223 033	0.20
750 000	FORD MOTOR CO 9.000% 20-22/04/2025	USD	722 221	0.65	118 000	MGM RESORTS 5.500% 19-15/04/2027	USD	101 444	0.09
					460 000	MGM RESORTS 5.750% 18-15/06/2025	USD	405 125	0.36
					135 000	MPT OP PTNR/FINL 2.550% 19-05/12/2023	GBP	147 852	0.13
					240 000	MPT OP PTNR/FINL 3.692% 19-05/06/2028	GBP	263 480	0.24
					220 000	MPT OP PTNR/FINL 5.250% 16-01/08/2026	USD	202 611	0.18
					500 000	MTS SYSTEMS CORP 5.750% 19-15/08/2027	USD	415 817	0.37
					500 000	MUELLER WATER 5.500% 18-15/06/2026	USD	460 758	0.41
					104 000	NETFLIX INC 3.000% 20-15/06/2025	EUR	106 932	0.10

# BNP PARIBAS FUNDS SICAV Global High Yield Bond

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
200 000	NETFLIX INC 4.875% 17-15/04/2028	USD	190 406	0.17	850 000	TRONOX INC 6.500% 18-15/04/2026	USD	707 608	0.64
1 500 000	NEWELL BRANDS 4.200% 16-01/04/2026	USD	1 401 518	1.26	500 000	TRONOX INC 6.500% 20-01/05/2025	USD	448 514	0.40
150 000	NEWELL BRANDS 1 4.875% 20-01/06/2025	USD	139 867	0.13	750 000	UNITED RENTAL NA 4.000% 20-15/07/2030	USD	645 892	0.58
175 000	NGL ENRGY PART/F 7.500% 17-01/11/2023	USD	128 545	0.12	885 000	UNITED RENTAL NA 4.875% 17-15/01/2028	USD	805 199	0.73
750 000	NOVELIS CORP 4.750% 20-30/01/2030	USD	635 825	0.57	620 000	UNITED RENTAL NA 5.500% 16-15/05/2027	USD	569 727	0.51
750 000	NOVELIS CORP 5.875% 16-30/09/2026	USD	668 399	0.60	220 000	US CONCRETE 6.375% 16-01/06/2024	USD	194 409	0.18
735 000	OLIN CORP 5.125% 17-15/09/2027	USD	612 691	0.55	145 000	VERISIGN INC 4.750% 17-15/07/2027	USD	135 681	0.12
250 000	OUTFRONT MEDIA C 4.625% 19-15/03/2030	USD	204 503	0.18	120 000	VIASAT INC 5.625% 17-15/09/2025	USD	103 164	0.09
300 000	OWENS-BROCKWAY 5.375% 14-15/01/2025	USD	270 862	0.24	125 000	VIPER ENERGY 5.375% 19-01/11/2027	USD	108 990	0.10
500 000	OWENS-BROCKWAY 6.375% 15-15/08/2025	USD	462 984	0.42	1 500 000	WESTERN DIGITAL 4.750% 18-15/02/2026	USD	1 382 482	1.24
300 000	OWENS-BROCKWAY 6.625% 20-13/05/2027	USD	279 060	0.25	100 000	WMG ACQUISITION 2.750% 20-15/07/2028	EUR	101 380	0.09
415 000	PENN NATL GAMING 5.625% 17-15/01/2027	USD	346 865	0.31	500 000	WYNDHAM WORLDWIDE 4.250% 12-01/03/2022	USD	437 475	0.39
1 250 000	PERFORMANCE FOOD 5.500% 19-15/10/2027	USD	1 073 988	0.97	140 000	WYNN LAS VEGAS 5.250% 17-15/05/2027	USD	110 869	0.10
1 500 000	PICASSO FIN SUB 6.125% 20-15/06/2025	USD	1 360 571	1.23	250 000	WYNN LAS VEGAS 5.500% 15-01/03/2025	USD	204 039	0.18
95 000	PILGRIMS PRIDE 5.750% 15-15/03/2025	USD	84 266	0.08	250 000	YUM! BRANDS INC 4.750% 19-15/01/2030	USD	227 627	0.20
295 000	PILGRIMS PRIDE 5.875% 17-30/09/2027	USD	262 707	0.24		<i>The Netherlands</i>		5 478 552	4.95
1 250 000	POLYONE CORP 5.750% 20-15/05/2025	USD	1 143 547	1.03	105 000	ASHLAND SERVICES 2.000% 20-30/01/2028	EUR	97 099	0.09
1 750 000	POST HOLDINGS IN 4.625% 20-15/04/2030	USD	1 530 851	1.37	100 000	AXALTA COATING 3.750% 16-15/01/2025	EUR	98 480	0.09
260 000	PULTEGROUP INC 5.000% 16-15/01/2027	USD	246 954	0.22	103 000	CONSTELLIUM NV 4.625% 14-15/05/2021	EUR	68 743	0.06
220 000	PULTEGROUP INC 5.500% 16-01/03/2026	USD	214 114	0.19	196 000	INTERTRUST 3.375% 18-15/11/2025	EUR	195 111	0.18
120 000	PVH CORP 3.125% 17-15/12/2027	EUR	115 243	0.10	304 000	IPD 3 BV 4.500% 17-15/07/2022	EUR	283 245	0.26
300 000	QORVO INC 5.500% 19-15/07/2026	USD	277 790	0.25	100 000	OCI NV 3.125% 19-01/11/2024	EUR	97 693	0.09
108 000	QUINTILES IMS 2.875% 17-15/09/2025	EUR	108 335	0.10	150 000	OI EUROPEAN GRP 2.875% 19-15/02/2025	EUR	144 428	0.13
145 000	RR DONNELLEY 8.250% 20-01/07/2027	USD	124 260	0.11	116 000	OI EUROPEAN GRP 3.125% 16-15/11/2024	EUR	114 068	0.10
185 000	SBA COMMUNICATIONS 4.875% 17-01/09/2024	USD	168 848	0.15	112 000	PFF TELECOM GRP 3.500% 20-20/05/2024	EUR	114 007	0.10
100 000	SCIENTIFIC GAMES 3.375% 18-15/02/2026	EUR	91 508	0.08	200 000	SAIPEM FIN INTL 2.625% 17-07/01/2025	EUR	197 886	0.18
450 000	SCIENTIFIC GAMES 5.000% 17-15/10/2025	USD	369 608	0.33	100 000	SAIPEM FIN INTL 3.750% 16-08/09/2023	EUR	102 408	0.09
270 000	SINCLAIR TELE 5.625% 14-01/08/2024	USD	230 780	0.21	100 000	SCHAEFFLER FIN 3.250% 15-15/05/2025	EUR	99 168	0.09
300 000	SIRIUS XM RADIO 4.125% 20-01/07/2030	USD	264 101	0.24	650 000	SENSATA TECH BV 4.375% 19-15/02/2030	USD	572 942	0.52
565 000	SIRIUS XM RADIO 5.000% 17-01/08/2027	USD	514 997	0.46	320 000	SENSATA TECH BV 4.875% 13-15/10/2023	USD	294 735	0.27
750 000	SIRIUS XM RADIO 5.500% 19-01/07/2029	USD	702 682	0.63	126 000	SUNSHINE MID 6.500% 18-15/05/2026	EUR	124 324	0.11
1 050 000	SOUTHWESTERN ENERGY 4.100% 12-15/03/2022	USD	875 106	0.79	200 000	TEVA PHARMACEUTICAL FNC 1.125% 16-15/10/2024	EUR	174 938	0.16
140 000	SOUTHWESTERN ENERGY 7.750% 17-01/10/2027	USD	108 492	0.10	500 000	TRIVIUM PACK FIN 5.500% 19-15/08/2026	USD	452 967	0.41
275 000	SPRINT CAP CORP 6.875% 98-15/11/2028	USD	297 396	0.27	100 000	UNITED GROUP 4.875% 17-01/07/2024	EUR	98 961	0.09
610 000	SPRINT CAP CORP 8.750% 02-15/03/2032	USD	775 699	0.70	575 000	UPC HOLDING BV 3.875% 17-15/06/2029	EUR	535 068	0.48
1 800 000	SPRINT CORP 7.875% 14-15/09/2023	USD	1 806 971	1.62	100 000	ZF EUROPE 2.000% 19-23/02/2026	EUR	92 489	0.08
475 000	SPRINT NEXTEL 11.500% 12-15/11/2021	USD	468 381	0.42	200 000	ZF EUROPE 2.500% 19-23/10/2027	EUR	181 829	0.16
250 000	SPRINT NEXTEL 6.000% 12-15/11/2022	USD	234 497	0.21	100 000	ZF EUROPE 3.000% 19-23/10/2029	EUR	89 386	0.08
345 000	TARGA RES PRTNRS 5.125% 16-01/02/2025	USD	294 897	0.27	250 000	ZIGGO 5.125% 20-28/02/2030	USD	220 852	0.20
175 000	TAYLOR MORRISON 5.750% 19-15/01/2028	USD	161 319	0.15	1 150 000	ZIGGO BV 4.875% 19-15/01/2030	USD	1 027 725	0.93
250 000	TAYLOR MORRISON 5.875% 15-15/04/2023	USD	228 496	0.21		<i>United Kingdom</i>		5 150 625	4.65
200 000	TAYLOR MORRISON 5.875% 20-31/01/2025	USD	181 409	0.16	230 000	CO-OPERATIVE GRO 5.125% 19-17/05/2024	GBP	267 167	0.24
150 000	TEGNA INC 4.625% 20-15/03/2028	USD	123 686	0.11	146 000	CO-OPERATIVE WHOLESALE 7.500% 11-08/07/2026	GBP	183 567	0.17
750 000	TEGNA INC 5.000% 19-15/09/2029	USD	629 168	0.57	387 000	DRAX FINCO PLC 4.250% 17-01/05/2022	GBP	424 998	0.38
1 300 000	TELEFLEX INC 4.250% 20-01/06/2028	USD	1 186 106	1.07	100 000	EASYJET PLC 0.875% 19-11/06/2025	EUR	82 439	0.07
1 500 000	TENET HEALTHCARE 4.875% 19-01/01/2026	USD	1 300 472	1.17	100 000	INTL CONSOLIDAT 1.500% 19-04/07/2027	EUR	74 966	0.07
1 600 000	TERRAFORM POWER 4.750% 19-15/01/2030	USD	1 445 692	1.30	221 000	INTL GAME TECH 2.375% 19-15/04/2028	EUR	197 843	0.18
1 380 000	TRANSDIGM INC 6.250% 19-15/03/2026	USD	1 227 919	1.11	374 000	INTL GAME TECH 3.500% 19-15/06/2026	EUR	352 776	0.32
270 000	TREEHOUSE FOODS 4.875% 14-15/03/2022	USD	239 565	0.22	600 000	INTL GAME TECH 6.500% 15-15/02/2025	USD	544 924	0.49

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Global High Yield Bond

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	JAGUAR LAND ROVER 3.875% 15-01/03/2023	GBP	96 338	0.09	170 000	HANESBRANDS LX 3.500% 16-15/06/2024	EUR	168 862	0.15
200 000	JAGUAR LAND ROVER 5.000% 14-15/02/2022	GBP	210 712	0.19	460 000	KLEOPATRA HLDS 8.500% 17-30/06/2023	EUR	391 166	0.35
550 000	JAGUAR LAND ROVR 2.750% 17-24/01/2021	GBP	592 039	0.53	140 000	MATTERHORN TELE 3.125% 19-15/09/2026	EUR	134 544	0.12
125 000	JAGUAR LAND ROVR 5.875% 19-15/11/2024	EUR	107 402	0.10	225 000	MILLICOM INTL 6.000% 15-15/03/2025	USD	206 339	0.19
200 000	LADBROKES GROUP 5.125% 16-08/09/2023	GBP	224 129	0.20	118 000	SIG COMBIBLOC PU 1.875% 20-18/06/2023	EUR	119 826	0.11
120 000	MARKS & SPENCER 3.250% 19-10/07/2027	GBP	128 810	0.12	157 000	SUMMER BC HOLDCO 5.750% 19-31/10/2026	EUR	149 244	0.13
100 000	OCADO GROUP PLC 4.000% 17-15/06/2024	GBP	111 912	0.10	100 000	TELENET FINANCE LUX 3.500% 17-01/03/2028	EUR	101 199	0.09
100 000	RAC BOND CO 5.000% 17-06/11/2022	GBP	102 510	0.09		<i>Germany</i>		<i>2 080 765</i>	<i>1.88</i>
375 000	SENSATA TECH UK 6.250% 15-15/02/2026	USD	346 801	0.31	200 000	CHEPLAPHARM ARZN 3.500% 20-11/02/2027	EUR	193 717	0.17
220 000	SYNTHOMER PLC 3.875% 20-01/07/2025	EUR	222 635	0.20	219 000	CONSUS REAL EST 9.625% 19-15/05/2024	EUR	237 640	0.21
170 000	TALKTALK TELECOM 3.875% 20-20/02/2025	GBP	179 730	0.16	300 000	DEMIRE RL ESTATE 1.875% 19-15/10/2024	EUR	283 802	0.26
124 000	VICTORIA PLC 5.250% 19-15/07/2024	EUR	116 619	0.11	100 000	KIRK BEAUTY ZERO 6.250% 15-15/07/2022	EUR	83 779	0.08
100 000	VIRGIN MEDIA FIN 3.750% 20-15/07/2030	EUR	97 650	0.09	232 000	NIDDA HEALTHCARE 3.500% 20-30/09/2024	EUR	225 679	0.20
230 000	VIRGIN MEDIA SEC 5.250% 19-15/05/2029	GBP	263 893	0.24	245 000	SCHAEFFLER AG 1.875% 19-26/03/2024	EUR	237 109	0.21
200 000	WILLIAM HILL 4.750% 19-01/05/2026	GBP	220 765	0.20	100 000	TECHEM VERWALTUN 2.000% 20-15/07/2025	EUR	95 230	0.09
	<i>France</i>		<i>3 974 003</i>	<i>3.59</i>	374 000	THYSSENKRUPP 1.375% 17-03/03/2022	EUR	363 140	0.33
343 000	ALTICE FRANCE 2.500% 19-15/01/2025	EUR	326 004	0.29	244 000	THYSSENKRUPP 2.750% 16-08/03/2021	EUR	242 524	0.22
1 000 000	ALTICE FRANCE 5.500% 19-15/01/2028	USD	898 005	0.81	123 000	THYSSENKRUPP 2.875% 19-22/02/2024	EUR	118 145	0.11
193 000	ALTICE FRANCE 5.875% 18-01/02/2027	EUR	202 702	0.18		<i>Mexico</i>		<i>1 010 334</i>	<i>0.92</i>
100 000	BANIJAY ENTERTAI 3.500% 20-01/03/2025	EUR	94 942	0.09	350 000	CEMEX SAB 3.125% 19-19/03/2026	EUR	317 734	0.29
800 000	CASINO GUICHARD 2.798% 14-05/08/2026	EUR	677 903	0.61	530 000	PETROLEOS MEXICA 2.750% 15-21/04/2027	EUR	417 044	0.38
200 000	CROWN EUROPEAN 3.375% 15-15/05/2025	EUR	207 079	0.19	281 000	PETROLEOS MEXICA 5.125% 16-15/03/2023	EUR	275 556	0.25
115 000	FAURECIA 2.625% 18-15/06/2025	EUR	111 403	0.10		<i>Australia</i>		<i>766 799</i>	<i>0.69</i>
200 000	FAURECIA 3.125% 19-15/06/2026	EUR	194 993	0.18	90 000	FMG RES AUG 2006 4.750% 17-15/05/2022	USD	81 676	0.07
750 000	NUMERICABLE-SFR 7.375% 16-01/05/2026	USD	697 674	0.63	745 000	FMG RES AUG 2006 5.125% 17-15/05/2024	USD	685 123	0.62
205 000	QUATRIM 5.875% 19-15/01/2024	EUR	209 518	0.19		<i>Ireland</i>		<i>670 318</i>	<i>0.61</i>
300 000	RENAULT 1.125% 19-04/10/2027	EUR	257 110	0.23	390 000	ARDAGH PKG FIN 2.125% 20-15/08/2026	EUR	374 660	0.34
100 000	SPIE SA 2.625% 19-18/06/2026	EUR	96 670	0.09	310 000	EIRCOM FINANCE 2.625% 19-15/02/2027	EUR	295 658	0.27
	<i>Canada</i>		<i>3 682 672</i>	<i>3.32</i>		<i>Spain</i>		<i>522 299</i>	<i>0.48</i>
1 000 000	1011778 BC ULC / 4.375% 19-15/01/2028	USD	872 715	0.79	100 000	CELLNEX TELECOM 1.875% 20-26/06/2029	EUR	98 491	0.09
325 000	BOMBARDIER INC 7.500% 17-01/12/2024	USD	187 732	0.17	110 000	GRIFOLS SA 1.625% 19-15/02/2025	EUR	107 128	0.10
100 000	CASCADES INC/USA 5.375% 19-15/01/2028	USD	90 242	0.08	318 000	GRIFOLS SA 3.200% 17-01/05/2025	EUR	316 680	0.29
1 085 000	FIRST QUANTUM 7.250% 17-01/04/2023	USD	922 562	0.83		<i>Austria</i>		<i>474 510</i>	<i>0.42</i>
750 000	MEG ENERGY CORP 7.125% 20-01/02/2027	USD	555 079	0.50	200 000	SAPPI PAPIER HOL 3.125% 19-15/04/2026	EUR	170 125	0.15
1 000 000	PANTHER BF AGG 2 6.250% 19-15/05/2026	USD	918 177	0.83	300 000	WIENERBERGER AG 2.750% 20-04/06/2025	EUR	304 385	0.27
135 000	TECK COMINCO 6.125% 05-01/10/2035	USD	136 165	0.12		<i>Czech Republic</i>		<i>358 500</i>	<i>0.32</i>
	<i>Italy</i>		<i>2 665 090</i>	<i>2.40</i>	400 000	SAZKA GROUP AS 3.875% 20-15/02/2027	EUR	358 500	0.32
219 000	ALMAVIVA 7.250% 17-15/10/2022	EUR	193 737	0.17		<i>Portugal</i>		<i>338 250</i>	<i>0.30</i>
260 000	ATLANTIA 2.875% 13-26/02/2021	EUR	256 506	0.23	500 000	TAP SGPS SA 5.625% 19-02/12/2024	EUR	338 250	0.30
200 000	CMF SPA 9.000% 17-15/06/2022	EUR	193 857	0.17		<i>Denmark</i>		<i>271 664</i>	<i>0.25</i>
200 000	PIAGGIO & C 3.625% 18-30/04/2025	EUR	196 477	0.18	118 000	DKT FINANCE 7.000% 18-17/06/2023	EUR	117 273	0.11
473 000	TELECOM ITALIA 2.750% 19-15/04/2025	EUR	473 165	0.43	131 000	TELE DANMARK 5.625% 11-23/02/2023	GBP	154 391	0.14
300 000	TELECOM ITALIA 2.875% 18-28/01/2026	EUR	301 883	0.27		<i>Belgium</i>		<i>190 946</i>	<i>0.17</i>
652 000	TELECOM ITALIA 3.250% 15-16/01/2023	EUR	677 297	0.61	247 000	SARENS FINANCE 5.750% 20-21/02/2027	EUR	190 946	0.17
400 000	TELECOM ITALIA 5.303% 14-30/05/2024	USD	372 168	0.34		<i>Jersey Island</i>		<i>166 644</i>	<i>0.15</i>
	<i>Luxembourg</i>		<i>2 250 322</i>	<i>2.02</i>	156 000	AA BOND CO LTD 4.875% 18-31/07/2024	GBP	166 644	0.15
100 000	ALTICE FINANCING 3.000% 20-15/01/2028	EUR	91 823	0.08					
620 000	ALTICE FINANCING 7.500% 16-15/05/2026	USD	579 785	0.52					
313 000	CRYSTAL ALMOND S 4.250% 19-15/10/2024	EUR	307 534	0.28					

# BNP PARIBAS FUNDS SICAV Global High Yield Bond

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Bermuda</i>		136 892	0.12
250 000	NABORS INDS LTD 7.500% 20-15/01/2028	USD	136 892	0.12
	<i>Switzerland</i>		118 427	0.11
180 000	TRANSOCEAN 6.125% 18-01/08/2025	USD	118 427	0.11
	<i>Sweden</i>		108 356	0.10
112 000	VOLVO CAR AB 2.000% 17-24/01/2025	EUR	108 356	0.10
	<b>Floating rate bonds</b>		<b>2 879 600</b>	<b>2.61</b>
	<i>The Netherlands</i>		899 625	0.82
100 000	NATURGY ENERGY GROUP F 15-29/12/2049 FRN	EUR	100 325	0.09
200 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	199 582	0.18
100 000	TELEFONICA EUROP 19-31/12/2059 FRN	EUR	94 839	0.09
213 000	UNITED GROUP 19-15/05/2025 FRN	EUR	208 383	0.19
300 000	VOLKSWAGEN INTFN 20-31/12/2060 FRN	EUR	296 496	0.27
	<i>France</i>		481 279	0.43
100 000	ACCOR 19-31/12/2059 FRN	EUR	81 457	0.07
100 000	PARTS EUROPE SA 19-01/05/2022 FRN	EUR	96 275	0.09
100 000	RCI BANQUE 19-18/02/2030 FRN	EUR	90 996	0.08
210 000	SOLVAY FIN 15-29/06/2049 FRN	EUR	212 551	0.19
	<i>Germany</i>		390 967	0.36
200 000	BERTELSMANN SE 15-23/04/2075 FRN	EUR	196 410	0.18
200 000	INFINEON TECH 19-01/04/2168 FRN	EUR	194 557	0.18
	<i>United Kingdom</i>		320 426	0.29
320 000	SSE PLC 20-31/12/2060 FRN	EUR	320 426	0.29
	<i>Italy</i>		298 204	0.27
122 000	EVOCA SPA 19-01/11/2026 FRN	EUR	103 929	0.09
100 000	FABRIC BC SPA 18-30/11/2024 FRN	EUR	97 625	0.09
100 000	FABRIC BC SPA 20-31/08/2026 FRN	EUR	96 650	0.09
	<i>United States of America</i>		199 770	0.18
45 000	MURPHY OIL CORP 12-01/12/2042 FRN	USD	30 937	0.03
185 000	VIACOM INC 17-28/02/2057 FRN	USD	168 833	0.15
	<i>Luxembourg</i>		189 106	0.17
200 000	TLG FINANCE 19-31/12/2059 FRN	EUR	189 106	0.17
	<i>Sweden</i>		100 223	0.09
100 000	VERISURE HOLDING 20-15/04/2025 FRN	EUR	100 223	0.09
	Other transferable securities		256 288	0.23
	<b>Bonds</b>		<b>256 288</b>	<b>0.23</b>
	<i>United States of America</i>		256 288	0.23
303 000	DIAMOND SPT GR LLC 12.750% 20-01/12/2026	USD	256 288	0.23
	Shares/Units in investment funds		4 988 058	4.48
	<i>Luxembourg</i>		4 988 058	4.48
36 039.47	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - 1 CAP	EUR	4 988 058	4.48
	<b>Total securities portfolio</b>		<b>107 428 009</b>	<b>96.74</b>

# BNP PARIBAS FUNDS SICAV Global Inflation-Linked Bond

## Securities portfolio at 30/06/2020

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									
<b>Bonds</b>			<b>133 785 797</b>	<b>97.16</b>					
<i>United States of America</i>									
802 395	US TREASURY INFL IX N/B 0.125% 16-15/07/2026	USD	759 736	0.55	497 692	UK TREASURY I/L GILT 1.125% 07-22/11/2037	GBP	1 009 784	0.73
599 827	US TREASURY INFL IX N/B 0.250% 15-15/01/2025	USD	562 930	0.41	866 229	UK TREASURY I/L GILT 1.250% 05-22/11/2055	GBP	2 791 371	2.03
1 741 097	US TREASURY INFL IX N/B 0.375% 13-15/07/2023	USD	1 617 164	1.17	1 427 820	UK TREASURY I/L GILT 1.250% 06-22/11/2027	GBP	2 105 352	1.53
4 230 437	US TREASURY INFL IX N/B 0.375% 15-15/07/2025	USD	4 029 949	2.93	634 482	UK TREASURY I/L STOCK 0.125% 15-22/03/2046	GBP	1 316 916	0.96
1 176 249	US TREASURY INFL IX N/B 0.375% 17-15/07/2027	USD	1 140 059	0.83	854 014	UK TSY I/L GILT 0.125% 18-10/08/2028	GBP	1 197 207	0.87
1 495 017	US TREASURY INFL IX N/B 0.500% 18-15/01/2028	USD	1 461 290	1.06	1 182 714	UK TSY I/L GILT 0.125% 18-10/08/2041	GBP	2 252 360	1.64
2 310 035	US TREASURY INFL IX N/B 0.625% 13-15/02/2043	USD	2 427 443	1.76	<i>Italy</i>				
3 766 652	US TREASURY INFL IX N/B 0.625% 16-15/01/2026	USD	3 637 401	2.64	5 282 433	ITALY BTIPS 0.100% I/L 18-15/05/2023	EUR	5 233 941	3.80
10 163 241	US TREASURY INFL IX N/B 0.625% 18-15/04/2023	USD	9 424 967	6.84	2 180 655	ITALY BTIPS 0.400% 19-15/05/2030	EUR	2 095 969	1.52
2 433 268	US TREASURY INFL IX N/B 0.750% 12-15/02/2042	USD	2 597 392	1.89	1 428 129	ITALY BTIPS 0.650% 20-15/05/2026	EUR	1 432 587	1.04
539 070	US TREASURY INFL IX N/B 0.750% 15-15/02/2045	USD	588 067	0.43	650 398	ITALY BTIPS I/L 1.250% 15-15/09/2032	EUR	674 957	0.49
4 625 862	US TREASURY INFL IX N/B 0.750% 18-15/07/2028	USD	4 648 363	3.38	692 120	ITALY BTIPS I/L 1.300% 17-15/05/2028	EUR	719 677	0.52
526 931	US TREASURY INFL IX N/B 0.875% 17-15/02/2047	USD	599 381	0.44	1 093 594	ITALY BTIPS I/L 2.550% 09-15/09/2041	EUR	1 369 693	0.99
533 579	US TREASURY INFL IX N/B 1.000% 16-15/02/2046	USD	616 259	0.45	1 027 405	ITALY BTIPS I/L 3.100% 11-15/09/2026	EUR	1 186 442	0.86
837 366	US TREASURY INFL IX N/B 1.375% 14-15/02/2044	USD	1 018 843	0.74	<i>France</i>				
2 126 279	US TREASURY INFL IX N/B 1.750% 08-15/01/2028	USD	2 260 378	1.64	1 760 977	FRANCE O.A.T. 0.100% 17-01/03/2028	EUR	1 887 186	1.37
120 163	US TREASURY INFL IX N/B 2.000% 06-15/01/2026	USD	124 531	0.09	595 387	FRANCE O.A.T. 0.100% 19-01/03/2029	EUR	649 763	0.47
960 149	US TREASURY INFL IX N/B 2.125% 11-15/02/2041	USD	1 277 904	0.93	3 277 524	FRANCE O.A.T. 0.100% 20-01/03/2026	EUR	3 469 020	2.52
5 319 477	US TREASURY INFL IX N/B 2.375% 04-15/01/2025	USD	5 461 446	3.97	1 995 706	FRANCE O.A.T./L 0.100% 15-01/03/2025	EUR	2 081 740	1.51
865 994	US TREASURY INFL IX N/B 2.375% 07-15/01/2027	USD	937 416	0.68	44 159	FRANCE O.A.T./L 0.700% 14-25/07/2030	EUR	51 661	0.04
1 369 645	US TREASURY INFL IX N/B 3.875% 99-15/04/2029	USD	1 725 165	1.25	1 227 207	FRANCE O.A.T./L 1.800% 07-25/07/2040	EUR	1 892 157	1.37
4 375 986	US TSY INFL IX N/B 0.125% 19-15/10/2024	USD	4 088 546	2.97	<i>Japan</i>				
2 504 833	US TSY INFL IX N/B 0.125% 20-15/01/2030	USD	2 412 085	1.75	56 385 000	JAPAN I/L-10YR 0.100% 13-10/09/2023	JPY	465 264	0.34
3 659 535	US TSY INFL IX N/B 0.125% 20-15/04/2025	USD	3 423 737	2.49	4 172 000	JAPAN I/L-10YR 0.100% 14-10/03/2024	JPY	34 493	0.03
4 468 836	US TSY INFL IX N/B 0.500% 19-15/04/2024	USD	4 190 529	3.04	119 770 000	JAPAN I/L-10YR 0.100% 14-10/09/2024	JPY	985 522	0.72
3 548 576	US TSY INFL IX N/B 0.875% 19-15/01/2029	USD	3 603 294	2.62	9 153 000	JAPAN I/L-10YR 0.100% 15-10/03/2025	JPY	75 166	0.05
2 381 683	US TSY INFL IX N/B 1.000% 19-15/02/2049	USD	2 835 890	2.06	300 861 288	JAPAN I/L-10YR 0.100% 16-10/03/2026	JPY	2 471 856	1.80
<i>United Kingdom</i>					38 074 361	JAPAN I/L-10YR 0.100% 18-10/03/2028	JPY	312 994	0.23
138 048	NETWORK RAIL INFRASTRUCTURE FINANCE 1.375% 07-22/11/2037	GBP	279 874	0.20	90 266 400	JAPAN I/L-10YR 0.100% 19-10/03/2029	JPY	743 945	0.54
349 917	NETWRK RAIL INFR 1.125% 07-22/11/2047	GBP	870 323	0.63	<i>Canada</i>				
570 902	UK TREASURY I/L GILT 0.125% 12-22/03/2044	GBP	1 140 296	0.83	514 120	CANADA GOVT I/L 1.250% 13-01/12/2047	CAD	456 576	0.33
803 862	UK TREASURY I/L GILT 0.125% 13-22/03/2068	GBP	2 679 893	1.95	759 662	CANADA GOVT I/L 1.500% 10-01/12/2044	CAD	680 505	0.49
710 095	UK TREASURY I/L GILT 0.125% 14-22/03/2058	GBP	1 886 712	1.37	314 861	CANADA GOVT I/L 2.000% 07-01/12/2041	CAD	294 673	0.21
1 153 433	UK TREASURY I/L GILT 0.125% 16-22/11/2036	GBP	1 996 745	1.45	720 875	CANADA GOVT I/L 3.000% 03-01/12/2036	CAD	708 481	0.51
364 017	UK TREASURY I/L GILT 0.125% 16-22/11/2065	GBP	1 138 986	0.83	261 405	CANADA GOVT I/L 4.250% 91-01/12/2021	CAD	179 676	0.13
1 411 915	UK TREASURY I/L GILT 0.125% 17-10/08/2048	GBP	3 079 363	2.24	378 635	CANADA GOVT I/L 4.250% 95-01/12/2026	CAD	320 071	0.23
355 399	UK TREASURY I/L GILT 0.250% 12-22/03/2052	GBP	856 203	0.62	<i>Spain</i>				
552 125	UK TREASURY I/L GILT 0.375% 11-22/03/2062	GBP	1 687 959	1.23	1 103 520	SPAIN I/L BOND 0.650% 17-30/11/2027	EUR	1 199 890	0.87
523 325	UK TREASURY I/L GILT 0.625% 09-22/11/2042	GBP	1 112 453	0.81	592 049	SPAIN I/L BOND 0.700% 18-30/11/2033	EUR	666 585	0.48
1 951 364	UK TREASURY I/L GILT 0.625% 10-22/03/2040	GBP	3 887 915	2.82	214 637	SPAIN I/L BOND 1.000% 15-30/11/2030	EUR	245 576	0.18
					<i>New Zealand</i>				
					592 000	NEW ZEALAND I/L 2.500% 14-20/09/2035 FLAT	NZD	486 235	0.35
					161 000	NEW ZEALAND I/L 2.500% 17-20/09/2040 FLAT	NZD	137 995	0.10
					5 000	NEW ZEALAND I/L 3.000% 13-20/09/2030 FLAT	NZD	4 039	0.00
					<i>Australia</i>				
					762 000	AUSTRALIAN GOVT. 1.000% 18-21/02/2050	AUD	580 669	0.42
					<i>Sweden</i>				
					5 055 000	SWEDEN I/L 0.125% 20-01/06/2030	SEK	561 702	0.41
					<i>Germany</i>				
					321 503	DEUTSCHLAND I/L 0.100% 15-15/04/2046	EUR	439 066	0.32

# BNP PARIBAS FUNDS SICAV Global Inflation-Linked Bond

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Denmark</i>		<i>230 148</i>	<i>0.17</i>
1 642 838	DENMARK I/L GOVT 0.100% 12-15/11/2023	DKK	230 148	0.17
	<b>Floating rate bonds</b>		<b>3 235 932</b>	<b>2.35</b>
	<i>United Kingdom</i>		<i>3 235 932</i>	<i>2.35</i>
226 000	UK TREASURY I/L STOCK 2.829% 02-26/01/2035	GBP	761 712	0.55
580 000	UK TREASURY I/L STOCK 7.633% 92-22/07/2030	GBP	2 474 220	1.80
	<b>Total securities portfolio</b>		<b>137 021 729</b>	<b>99.51</b>



# BNP PARIBAS FUNDS SICAV Global Low Vol Equity

## Securities portfolio at 30/06/2020

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									
	<b>Shares</b>		<b>613 825 094</b>	<b>98.69</b>					
	<i>United States of America</i>		<i>218 447 353</i>	<i>35.12</i>					
58 355	AIR PRODUCTS AND CHEMICALS INC	USD	12 545 429	2.02	51 889	LINDE PLC	USD	9 799 382	1.58
153 254	BAXTER INTERNATIONAL INC	USD	11 748 359	1.89	341 619	RELX PLC	GBP	7 027 806	1.13
39 833	BECTON DICKINSON AND CO	USD	8 485 814	1.36	1 375 467	SAGE GROUP PLC/THE	GBP	10 165 443	1.63
109 877	BROADRIDGE FINANCIAL SOLUTIONS	USD	12 345 082	1.98		<i>Switzerland</i>		<i>36 357 402</i>	<i>5.84</i>
88 360	CITRIX SYSTEMS INC	USD	11 636 315	1.87	7 426	BANQUE CANTONALE VAUDOIS-REG	CHF	642 645	0.10
14 169	DOLLAR GENERAL CORP	USD	2 403 362	0.39	72	CHOCOLADEFABRIKEN LINDT - REG	CHF	5 506 977	0.89
67 509	ECOLAB INC	USD	11 958 256	1.92	130 276	GARMIN LTD	USD	11 309 184	1.82
99 982	FIDELITY NATIONAL INFO SERV	USD	11 936 595	1.92	85 553	KUEHNE & NAGEL INTL AG - REG	CHF	12 653 081	2.03
122 144	FISERV INC	USD	10 616 300	1.71	20 243	ROCHE HOLDING AG GENUSSSCHEIN	CHF	6 245 515	1.00
40 443	INTERCONTINENTAL EXCHANGE INC	USD	3 298 383	0.53		<i>Singapore</i>		<i>23 815 310</i>	<i>3.83</i>
70 351	JACK HENRY & ASSOCIATES INC	USD	11 527 129	1.85	179 900	ASCENDAS REAL ESTATE INV TRT	SGD	365 245	0.06
72 627	MCDONALDS CORP	USD	11 928 507	1.92	590 400	OVERSEA-CHINESE BANKING CORP	SGD	3 395 805	0.55
124 885	MERCK & CO INC	USD	8 598 457	1.38	679 800	SINGAPORE AIRLINES LTD	SGD	1 620 027	0.26
71 119	MICROSOFT CORP	USD	12 886 459	2.07	2 362 900	SINGAPORE EXCHANGE LTD	SGD	12 575 398	2.02
258 269	ORACLE CORP	USD	12 709 368	2.04	453 400	UNITED OVERSEAS BANK LTD	SGD	5 858 835	0.94
348 575	PFIZER INC	USD	10 148 602	1.63		<i>The Netherlands</i>		<i>21 704 288</i>	<i>3.49</i>
11 402	PROCTER & GAMBLE CO.	USD	1 213 851	0.20	96 100	AKZO NOBEL N.V.	EUR	7 663 014	1.23
167 707	REPUBLIC SERVICES INC	USD	12 251 578	1.97	20 667	KONINKLIJKE DSM NV	EUR	2 546 174	0.41
109 780	TEXAS INSTRUMENTS INC	USD	12 410 423	2.00	244 161	VOPAK	EUR	11 495 100	1.85
38 596	THERMO FISHER SCIENTIFIC INC	USD	12 451 475	2.00		<i>France</i>		<i>19 411 500</i>	<i>3.12</i>
71 589	VISA INC - A	USD	12 312 556	1.98	174 287	LEGRAND SA	EUR	11 785 287	1.89
32 186	WASTE MANAGEMENT INC	USD	3 035 053	0.49	58 295	SANOFI AVENTIS	EUR	5 284 442	0.85
	<i>Canada</i>		<i>96 358 827</i>	<i>15.49</i>	38 837	THOMSON REUTERS CORP	CAD	2 341 771	0.38
210 510	BANK OF MONTREAL	CAD	9 943 751	1.60		<i>Hong Kong</i>		<i>19 345 938</i>	<i>3.11</i>
321 552	BANK OF NOVA SCOTIA	CAD	11 808 983	1.90	2 164 069	HONG KONG & CHINA GAS	HKD	2 982 780	0.48
199 740	CAN IMPERIAL BANK OF COMMERCE	CAD	11 847 954	1.90	593 800	LINK REIT	HKD	4 319 016	0.69
109 569	CANADIAN NATL RAILWAY CO	CAD	8 602 930	1.38	23 720 000	PCCW LTD	HKD	12 044 142	1.94
215 587	CGI INC	CAD	12 053 706	1.94		<i>Australia</i>		<i>18 239 305</i>	<i>2.94</i>
50 531	INTACT FINANCIAL CORP	CAD	4 268 090	0.69	42 380	CSL LTD	AUD	7 456 722	1.20
35 621	METRO INC	CAD	1 303 988	0.21	542 621	SONIC HEALTHCARE LTD	AUD	10 127 460	1.63
325 391	OPEN TEXT CORP	CAD	12 262 652	1.97	28 678	WOOLWORTHS GROUP LTD	AUD	655 123	0.11
203 555	ROYAL BANK OF CANADA	CAD	12 256 546	1.97		<i>Ireland</i>		<i>12 909 390</i>	<i>2.08</i>
303 229	TORONTO DOMINION BANK	CAD	12 010 227	1.93	67 526	ACCENTURE PLC - A	USD	12 909 390	2.08
	<i>Japan</i>		<i>88 628 752</i>	<i>14.25</i>		<i>Israel</i>		<i>8 334 111</i>	<i>1.34</i>
232 400	ABC-MART INC	JPY	12 099 006	1.95	491 824	BANK HAPOLIM BM	ILS	2 603 897	0.42
591 000	CANON INC	JPY	10 407 892	1.67	34 539	NICE LTD	ILS	5 730 214	0.92
269 300	JAPAN POST BANK CO LTD	JPY	1 779 625	0.29		<i>Germany</i>		<i>4 885 164</i>	<i>0.79</i>
1 592 600	JAPAN POST HOLDINGS CO LTD	JPY	10 065 193	1.62	11 760	DEUTSCHE WOHNEN AG - BR	EUR	469 812	0.08
10 823 400	MIZUHO FINANCIAL GROUP INC	JPY	11 790 017	1.90	42 743	MERCK KGAA	EUR	4 415 352	0.71
7 100	NEC CORP	JPY	302 451	0.05		<i>Belgium</i>		<i>545 985</i>	<i>0.09</i>
70 000	NITORI HOLDINGS CO LTD	JPY	12 196 101	1.96	7 311	GROUPE BRUXELLES LAMBERT SA	EUR	545 985	0.09
47 100	NTT DOCOMO INC	JPY	1 119 278	0.18		<i>Shares/Units in investment funds</i>		<i>4 442 444</i>	<i>0.71</i>
165 400	RINNAI CORP	JPY	12 279 334	1.97		<i>Luxembourg</i>		<i>4 442 444</i>	<i>0.71</i>
47 200	SECOM CO LTD	JPY	3 668 334	0.59	35 883.00	BNP PARIBAS FUNDS GLOBAL MULTI FACTOR EQUITY XCA	USD	4 442 444	0.71
128 000	SEKISUI HOUSE LTD	JPY	2 166 121	0.35		<b>Total securities portfolio</b>		<b>618 267 538</b>	<b>99.40</b>
662 300	TEIJIN LTD	JPY	9 357 909	1.50					
317 000	YAMADA DENKI CO LTD	JPY	1 397 491	0.22					
	<i>United Kingdom</i>		<i>44 841 769</i>	<i>7.20</i>					
423 900	ADMIRAL GROUP PLC	GBP	10 721 079	1.72					
193 956	BUNZL PLC	GBP	4 621 658	0.74					
43 347	CRODA INTERNATIONAL PLC	GBP	2 506 401	0.40					



# BNP PARIBAS FUNDS SICAV Global Multi-Factor Equity

## Securities portfolio at 30/06/2020

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										
<b>Shares</b>			<b>11 012 645</b>	<b>97.96</b>						
<i>United States of America</i>										
680	ABBVIE INC	USD	66 762	0.59	1 130	PACKAGING CORP OF AMERICA	USD	112 774	1.00	
2 406	AFLAC INC	USD	86 688	0.77	3 412	PFIZER INC	USD	111 572	0.99	
449	AIR PRODUCTS AND CHEMICALS INC	USD	108 416	0.96	1 999	PRINCIPAL FINANCIAL GROUP	USD	83 038	0.74	
896	AKAMAI TECHNOLOGIES INC	USD	95 953	0.85	866	PROCTER & GAMBLE CO.	USD	103 548	0.92	
1 039	ALLSTATE CORP	USD	100 773	0.90	1 291	PROGRESSIVE CORP	USD	103 422	0.92	
742	AMERIPRISE FINANCIAL INC	USD	111 330	0.99	1 186	PRUDENTIAL FINANCIAL INC	USD	72 227	0.64	
496	AMGEN INC	USD	116 986	1.04	970	ROSS STORES INC	USD	82 683	0.74	
801	APPLIED MATERIALS INC	USD	48 420	0.43	2 835	SCHWAB (CHARLES) CORP	USD	95 653	0.85	
274	ARISTA NETWORKS INC	USD	57 548	0.51	56	SHERWIN-WILLIAMS CO/THE	USD	32 360	0.29	
3 269	AT&T INC	USD	98 822	0.88	852	TARGET CORP	USD	102 180	0.91	
643	AUTOMATIC DATA PROCESSING	USD	95 736	0.85	1 018	TJX COMPANIES INC	USD	51 470	0.46	
97	AUTOZONE INC	USD	109 428	0.97	920	TRACTOR SUPPLY COMPANY	USD	121 246	1.09	
659	BEST BUY CO INC	USD	57 511	0.51	664	UNION PACIFIC CORP	USD	112 262	1.00	
207	BLACKROCK INC	USD	112 627	1.00	714	UNITED PARCEL SERVICE- B	USD	79 383	0.71	
2 683	BORGWARNER INC	USD	94 710	0.84	619	UNITED RENTALS INC	USD	92 256	0.82	
1 988	CARDINAL HEALTH INC	USD	103 754	0.92	330	UNITEDHEALTH GROUP INC	USD	97 334	0.87	
5 580	CENTURYLINK INC	USD	55 967	0.50	1 773	VERIZON COMMUNICATIONS INC	USD	97 745	0.87	
1 513	CERNER CORP	USD	103 716	0.92	299	VERTEX PHARMACEUTICALS INC	USD	86 803	0.77	
537	CIGNA CORP	USD	100 768	0.90	497	WASTE MANAGEMENT INC	USD	52 637	0.47	
693	CITRIX SYSTEMS INC	USD	102 502	0.91	404	WATERS CORP	USD	72 882	0.65	
491	CLOROX COMPANY	USD	107 711	0.96	214	WW GRAINGER INC	USD	67 230	0.60	
971	COLGATE-PALMOLIVE CO	USD	71 135	0.63	438	XILINX INC	USD	43 095	0.38	
665	CUMMINS INC	USD	115 218	1.02	<i>Japan</i>				<i>1 519 162</i>	<i>13.50</i>
1 607	CVS HEALTH CORP	USD	104 407	0.93	1 500	ADVANTEST CORP	JPY	84 916	0.76	
1 189	DAVITA INC	USD	94 097	0.84	1 000	BENESSE HOLDINGS INC	JPY	26 762	0.24	
573	DOLLAR GENERAL CORP	USD	109 162	0.97	1 200	CALBEE INC	JPY	33 150	0.29	
513	EASTMAN CHEMICAL CO	USD	35 725	0.32	900	DAITO TRUST CONSTRUCTION CO LTD	JPY	82 587	0.73	
564	EBAY INC	USD	29 582	0.26	1 500	FUJIFILM HOLDINGS CORP	JPY	64 048	0.57	
529	ECOLAB INC	USD	105 245	0.94	5 500	JAPAN POST BANK CO LTD	JPY	40 822	0.36	
1 623	EDWARDS LIFESCIENCES CORP	USD	112 166	1.00	3 400	KDDI CORP	JPY	101 632	0.90	
1 041	FASTENAL CO	USD	44 596	0.40	2 100	LION CORP	JPY	50 318	0.45	
318	FORTINET INC	USD	43 652	0.39	3 600	MS&AD INSURANCE GROUP HOLDING	JPY	98 678	0.88	
1 597	GENERAL MILLS INC	USD	98 455	0.88	800	NISSIN FOODS HOLDINGS CO LTD	JPY	70 713	0.63	
1 275	GILEAD SCIENCES INC	USD	98 099	0.87	3 600	NTT DOCOMO INC	JPY	96 085	0.85	
1 122	GLOBE LIFE INC	USD	83 286	0.74	500	ORACLE CORP JAPAN	JPY	58 928	0.52	
719	HERSHEY CO/THE	USD	93 197	0.83	800	ORIENTAL LAND CO LTD	JPY	105 498	0.94	
1 976	HOLLYFRONTIER CORP	USD	57 699	0.51	3 000	OSAKA GAS CO LTD	JPY	59 087	0.53	
276	HUNT (JB) TRANSPRT SVCS INC	USD	33 214	0.30	1 300	OTSUKA CORP	JPY	68 347	0.61	
1 052	INCYTE CORP	USD	109 376	0.97	5 700	SHIZUOKA BANK LTD/THE	JPY	36 561	0.33	
1 204	INTERCONTINENTAL EXCHANGE INC	USD	110 286	0.98	1 600	SOMPO HOLDINGS INC	JPY	54 833	0.49	
400	JACK HENRY & ASSOCIATES INC	USD	73 612	0.65	1 000	SUNDRUG CO LTD	JPY	33 086	0.29	
865	JM SMUCKER CO/THE	USD	91 526	0.81	7 300	T&D HOLDINGS INC	JPY	62 185	0.55	
1 954	JUNIPER NETWORKS INC	USD	44 668	0.40	1 000	TOHO GAS CO LTD	JPY	50 010	0.44	
741	KIMBERLY-CLARK CORP	USD	104 740	0.93	4 400	TOKYO GAS CO LTD	JPY	105 106	0.93	
2 991	KROGER CO	USD	101 245	0.90	1 200	TOYO SUISAN KAISHA LTD	JPY	67 033	0.60	
245	LAM RESEARCH CORP	USD	79 248	0.70	500	TSURUHA HOLDINGS INC	JPY	68 777	0.61	
343	MCKESSON CORP	USD	52 623	0.47	<i>United Kingdom</i>				<i>529 695</i>	<i>4.71</i>
1 238	MERCK & CO INC	USD	95 735	0.85	269	AON PLC-CLASS A	USD	51 809	0.46	
2 409	METLIFE INC	USD	87 977	0.78	1 328	BERKELEY GROUP HOLDINGS/THE	GBP	68 342	0.61	
214	MSCI INC	USD	71 437	0.64	1 367	CRODA INTERNATIONAL PLC	GBP	88 776	0.79	
1 045	NETAPP INC	USD	46 367	0.41	4 529	GLAXOSMITHKLINE PLC	GBP	91 584	0.81	
3 590	NEWELL BRANDS INC	USD	57 081	0.51	4 438	RELX PLC	GBP	102 542	0.91	
1 965	ORACLE CORP	USD	108 606	0.97	595	RIO TINTO PLC	GBP	33 443	0.30	
130	OREILLY AUTOMOTIVE INC	USD	54 817	0.49	1 732	UNILEVER PLC	GBP	93 199	0.83	

# BNP PARIBAS FUNDS SICAV Global Multi-Factor Equity

## Securities portfolio at 30/06/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Canada</i>		<i>404 546</i>	<i>3.62</i>
1 089	DOLLARAMA INC	CAD	36 108	0.32
2 332	EMPIRE CO LTD	CAD	55 663	0.50
804	INTACT FINANCIAL CORP	CAD	76 273	0.68
16 955	KINROSS GOLD CORP	CAD	121 994	1.10
367	LULULEMON ATHLETICA INC	USD	114 508	1.02
	<i>The Netherlands</i>		<i>398 228</i>	<i>3.54</i>
23 584	AEGON NV	EUR	70 274	0.63
4 054	KONINKLIJKE AHOLD DELHAIZE NV	EUR	110 462	0.98
1 841	NN GROUP NV - W/I	EUR	61 825	0.55
946	VOPAK	EUR	50 023	0.44
1 353	WOLTERS KLUWER	EUR	105 644	0.94
	<i>Germany</i>		<i>310 782</i>	<i>2.76</i>
573	DEUTSCHE BOERSE AG	EUR	103 646	0.92
366	HANNOVER RUECK SE	EUR	63 059	0.56
312	SARTORIUS AG - VORZUG	EUR	102 534	0.91
14 080	TELEFONICA DEUTSCHLAND HOLDING	EUR	41 543	0.37
	<i>Australia</i>		<i>191 104</i>	<i>1.70</i>
24 566	AURIZON HOLDINGS LTD	AUD	83 296	0.74
8 829	FORTESCUE METALS GROUP LTD	AUD	84 323	0.75
10 895	TELSTRA CORP LTD	AUD	23 485	0.21
	<i>Ireland</i>		<i>187 345</i>	<i>1.66</i>
759	JAZZ PHARMACEUTICALS PLC	USD	83 748	0.74
2 140	SEAGATE TECHNOLOGY	USD	103 597	0.92
	<i>Belgium</i>		<i>162 696</i>	<i>1.45</i>
749	COLRUYT SA	EUR	41 195	0.37
2 047	PROXIMUS	EUR	41 705	0.37
997	SOLVAY SA	EUR	79 796	0.71
	<i>France</i>		<i>148 191</i>	<i>1.32</i>
4 083	CARREFOUR SA	EUR	63 078	0.56
1 231	DANONE	EUR	85 113	0.76
	<i>Sweden</i>		<i>118 340</i>	<i>1.05</i>
1 218	ICA GRUPPEN AB	SEK	57 758	0.51
2 513	LUNDIN PETROLEUM AB	SEK	60 582	0.54
	<i>Finland</i>		<i>115 231</i>	<i>1.03</i>
772	ELISA OYJ	EUR	46 943	0.42
1 412	ORION OYJ - B	EUR	68 288	0.61
	<i>Switzerland</i>		<i>108 096</i>	<i>0.96</i>
216	GEBERIT AG - REG	CHF	108 096	0.96
	<i>Denmark</i>		<i>97 201</i>	<i>0.86</i>
234	CHRISTIAN HANSEN HOLDING A/S	DKK	24 120	0.21
1 346	PANDORA A/S	DKK	73 081	0.65
	<i>Norway</i>		<i>88 329</i>	<i>0.79</i>
10 108	ORKLA ASA	NOK	88 329	0.79
	<i>Italy</i>		<i>66 753</i>	<i>0.59</i>
1 746	MONCLER SPA	EUR	66 753	0.59
	<i>Portugal</i>		<i>59 305</i>	<i>0.53</i>
3 388	JERONIMO MARTINS	EUR	59 305	0.53
	<i>Hong Kong</i>		<i>52 799</i>	<i>0.47</i>
42 000	SINO LAND CO	HKD	52 799	0.47
	<i>New Zealand</i>		<i>26 635</i>	<i>0.24</i>
2 053	A2 MILK CO LTD	NZD	26 635	0.24
	<b>Total securities portfolio</b>		<b>11 012 645</b>	<b>97.96</b>

# BNP PARIBAS FUNDS SICAV Global Real Estate Securities

## Securities portfolio at 30/06/2020

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									
<b>Shares</b>			<b>104 006 024</b>	<b>98.37</b>					
<i>United States of America</i>									
18 001	ALEXANDRIA REAL ESTATE EQUITIES	USD	2 600 420	2.46					
118 092	AMERICAN HOMES 4 RENT- A	USD	2 828 362	2.68					
26 663	BOSTON PROPERTIES INC	USD	2 145 574	2.03					
124 380	BRIXMOR PROPERTY GROUP INC	USD	1 419 714	1.34					
130 269	COUSINS PROPERTIES INC	USD	3 459 844	3.27					
24 102	DIGITAL REALTY TRUST INC	USD	3 049 580	2.88					
98 847	DUKE REALTY CORP	USD	3 114 629	2.95					
54 363	EQUITY RESIDENTIAL	USD	2 847 021	2.69					
77 149	FIRST INDUSTRIAL REALTY TR	USD	2 640 438	2.50					
134 993	HEALTHPEAK PROPERTIES INC	USD	3 312 476	3.13					
61 389	HOST HOTELS & RESORTS INC	USD	589 759	0.56					
59 124	HUDSON PACIFIC PROPERTIES IN	USD	1 324 453	1.25					
215 565	KIMCO REALTY CORP	USD	2 464 368	2.33					
42 160	MID-AMERICA APARTMENT COMM	USD	4 304 400	4.07					
57 484	OMEGA HEALTHCARE INVESTORS INC	USD	1 521 613	1.44					
64 918	PROLOGIS INC	USD	5 394 469	5.09					
41 278	REGENCY CENTERS CORP	USD	1 686 549	1.60					
264 645	RLJ LODGING TRUST	USD	2 224 323	2.10					
26 266	SIMON PROPERTY GROUP INC	USD	1 599 136	1.51					
17 353	SUN COMMUNITIES INC	USD	2 096 296	1.98					
89 117	UDR INC	USD	2 965 938	2.81					
153 852	VICI PROPERTIES INC	USD	2 765 679	2.62					
61 756	WELLTOWER INC	USD	2 845 455	2.69					
<i>Japan</i>					<i>13 666 081</i>	<i>12.93</i>			
3 088	JAPAN HOTEL REIT INVESTMENT	JPY	1 131 498	1.07					
3 217	MCUBS MIDCITY INVESTMENT COR	JPY	2 076 151	1.96					
182 900	MITSUBISHI ESTATE CO LTD	JPY	2 417 982	2.29					
330 700	MITSUMI FUDOSAN CO LTD	JPY	5 207 676	4.93					
305	MITSUMI FUDOSAN LOGISTICS PAR	JPY	1 209 603	1.14					
600	NIPPON PROLOGIS REIT INC	JPY	1 623 171	1.54					
<i>Hong Kong</i>					<i>8 164 771</i>	<i>7.73</i>			
629 500	CK ASSET HOLDINGS LTD	HKD	3 336 548	3.16					
317 000	JANUS HENDERSON LAND DEVELOPMENT	HKD	1 070 266	1.01					
185 800	LINK REIT	HKD	1 351 420	1.28					
212 000	SUN HUNG KAI PROPERTIES	HKD	2 406 537	2.28					
<i>Germany</i>					<i>6 463 974</i>	<i>6.12</i>			
14 851	LEG IMMOBILIEN AG	EUR	1 678 163	1.59					
87 556	VONOVIA SE	EUR	4 785 811	4.53					
<i>United Kingdom</i>					<i>6 012 829</i>	<i>5.69</i>			
421 940	GRAINGER PLC	GBP	1 327 556	1.26					
181 748	GREAT PORTLAND ESTATES PLC	GBP	1 263 638	1.20					
216 368	LAND SECURITIES GROUP PLC	GBP	1 316 298	1.24					
213 827	SEGRO PLC	GBP	2 105 337	1.99					
<i>Spain</i>					<i>3 218 780</i>	<i>3.04</i>			
436 149	MERLIN PROPERTIES SOCIMI SA	EUR	3 218 780	3.04					
<i>Australia</i>					<i>2 786 213</i>	<i>2.64</i>			
288 251	DEXUS	AUD	1 628 026	1.54					
127 218	GOODMAN GROUP	AUD	1 158 187	1.10					
<i>The Netherlands</i>					<i>1 567 851</i>	<i>1.48</i>			
31 257	UNIBAIL-RODAMCO-WESTFIELD	EUR	1 567 851	1.48					
					<b>Total securities portfolio</b>			<b>104 006 024</b>	<b>98.37</b>
					<i>Singapore</i>			<i>1 515 962</i>	<i>1.43</i>
					811 700	CAPITALAND LTD	SGD	1 515 962	1.43
					<i>Canada</i>			<i>1 409 067</i>	<i>1.33</i>
					52 625	ALLIED PROPERTIES REAL ESTAT	CAD	1 409 067	1.33

# BNP PARIBAS FUNDS SICAV Green Bond

## Securities portfolio at 30/06/2020

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									
<b>Bonds</b>			<b>505 153 045</b>	<b>85.44</b>					
<i>France</i>					<i>Spain</i>				
4 800 000	BNP PARIBAS 0.500% 16-01/06/2022	EUR	4 843 319	0.82	1 200 000	ACS SERVICIOS CO 1.875% 18-20/04/2026	EUR	1 238 268	0.21
1 914 000	BNP PARIBAS 1.000% 18-17/04/2024	EUR	1 943 010	0.33	5 200 000	ADIF ALTA VELOCI 0.550% 20-30/04/2030	EUR	5 157 738	0.87
1 000 000	BNP PARIBAS 1.125% 19-28/08/2024	EUR	1 020 235	0.17	2 500 000	ADIF ALTA VELOCI 0.800% 17-05/07/2023	EUR	2 560 728	0.43
2 500 000	BPCE 0.125% 19-04/12/2024	EUR	2 486 697	0.42	3 500 000	ADIF ALTA VELOCI 0.950% 19-30/04/2027	EUR	3 644 901	0.62
6 200 000	BPCE 1.125% 15-14/12/2022	EUR	6 335 185	1.07	6 200 000	BANCO BILBAO VIZ 1.000% 19-21/06/2026	EUR	6 162 960	1.04
2 600 000	BPCE SFH 0.010% 20-27/05/2030	EUR	2 622 941	0.44	2 500 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.375% 18-14/05/2025	EUR	2 544 685	0.43
4 200 000	CAISSE FR DE FIN 0.100% 19-13/11/2029	EUR	4 288 468	0.73	4 000 000	BANCO SANTANDER 0.300% 19-04/10/2026	EUR	3 975 723	0.67
5 000 000	CRED AGRICOLE SA 0.375% 19-21/10/2025	EUR	4 921 246	0.83	4 700 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	4 727 111	0.80
1 800 000	ELEC DE FRANCE 1.000% 16-13/10/2026	EUR	1 870 017	0.32	7 100 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	6 683 571	1.13
3 000 000	ELEC DE FRANCE 3.625% 15-13/10/2025	USD	2 995 609	0.51	4 141 000	COMUNIDAD MADRID 0.827% 20-30/07/2027	EUR	4 281 478	0.72
900 000	ENGIE 0.375% 17-28/02/2023	EUR	904 991	0.15	500 000	IBERDROLA FIN SA 0.875% 20-16/06/2025	EUR	513 810	0.09
2 500 000	ENGIE 0.500% 19-24/10/2030	EUR	2 433 086	0.41	3 000 000	IBERDROLA FIN SA 1.000% 17-07/03/2025	EUR	3 103 431	0.52
3 000 000	ENGIE 0.875% 17-27/03/2024	EUR	3 079 197	0.52	2 100 000	IBERDROLA FIN SA 1.250% 17-13/09/2027	EUR	2 246 557	0.38
30 902 466	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	39 310 410	6.66	600 000	IBERDROLA FIN SA 1.250% 18-28/10/2026	EUR	634 925	0.11
3 500 000	ICADE 1.500% 17-13/09/2027	EUR	3 486 495	0.59	8 158 000	INSTIT CRDT OFCL 0.200% 19-31/01/2024	EUR	8 263 192	1.40
1 200 000	ILE DE FRANCE 0.500% 16-14/06/2025	EUR	1 246 616	0.21	2 900 000	TELEFONICA EMIS 1.069% 19-05/02/2024	EUR	2 975 625	0.50
1 400 000	LA BANQUE POSTAL 1.375% 19-24/04/2029	EUR	1 459 255	0.25	<i>United States of America</i>				
5 000 000	LA POSTE 1.450% 18-30/11/2028	EUR	5 372 254	0.91					
2 800 000	R.A.T.P. 0.875% 17-25/05/2027	EUR	2 969 245	0.50	5 600 000	APPLE INC 2.850% 16-23/02/2023	USD	5 295 956	0.90
3 000 000	SNCF RESEAU 0.875% 19-22/01/2029	EUR	3 204 374	0.54	8 900 000	APPLE INC 3.000% 17-20/06/2027	USD	8 854 602	1.50
1 100 000	SNCF RESEAU 1.875% 17-30/03/2034	EUR	1 318 606	0.22	13 400 000	INT BANK RECON & DEV 2.125% 15-03/03/2025	USD	12 835 792	2.17
1 500 000	SNCF RESEAU 2.250% 17-20/12/2047	EUR	1 976 279	0.33	10 000 000	INT BK RECON&DEV 2.900% 18-26/11/2025	AUD	6 786 114	1.15
4 600 000	SNCF SA 0.625% 20-17/04/2030	EUR	4 701 000	0.80	5 000 000	INTL FIN CORP 1.250% 18-15/12/2023	GBP	5 692 930	0.96
2 900 000	SOCIETE PARIS 1.000% 20-18/02/2070	EUR	2 940 077	0.50	3 000 000	INTL FIN CORP 2.125% 16-07/04/2026	USD	2 896 831	0.49
3 700 000	SOCIETE PARIS 1.125% 18-22/10/2028	EUR	4 068 685	0.69	6 400 000	TOYOTA MOTOR CRED 0.000% 17-21/07/2021	EUR	6 385 263	1.08
1 700 000	SOCIETE PARIS 1.125% 19-25/05/2034	EUR	1 890 148	0.32	5 800 000	TOYOTA MTR CRED 2.150% 20-13/02/2030	USD	5 425 193	0.92
<i>The Netherlands</i>					<i>Germany</i>				
5 300 000	ABN AMRO BANK NV 0.625% 16-31/05/2022	EUR	5 364 920	0.91					
4 700 000	ABN AMRO BANK NV 0.875% 18-22/04/2025	EUR	4 874 747	0.82	4 210 000	E.ON SE 0.875% 20-20/08/2031	EUR	4 235 083	0.72
2 709 000	ALLIANDER 0.375% 20-10/06/2030	EUR	2 738 388	0.46	482 000	E.ON SE 1.000% 20-07/10/2025	EUR	498 398	0.08
500 000	ALLIANDER 0.875% 16-22/04/2026	EUR	524 309	0.09	14 100 000	KFW 0.010% 19-05/05/2027	EUR	14 502 655	2.45
1 000 000	COOPERATIEVE RAB 0.250% 19-30/10/2026	EUR	983 728	0.17	8 000 000	KFW 0.050% 16-30/05/2024	EUR	8 175 946	1.38
5 851 000	EDP FINANCE BV 0.375% 19-16/09/2026	EUR	5 757 126	0.97	9 300 000	KFW 0.875% 19-15/09/2026	GBP	10 563 323	1.79
1 300 000	EDP FINANCE BV 1.875% 18-13/10/2025	EUR	1 393 514	0.24	48 200 000	KFW 1.375% 18-02/02/2028	SEK	4 934 980	0.83
1 481 000	ENBW 1.875% 18-31/10/2033	EUR	1 725 184	0.29	500 000	NRW BANK 0.500% 17-13/09/2027	EUR	526 668	0.09
1 600 000	ENEL FIN INTL NV 1.500% 19-21/07/2025	EUR	1 693 065	0.29	2 841 000	NRW BANK 0.750% 18-30/06/2028	EUR	3 057 626	0.52
2 000 000	ENEL FINANCE INTERNATIONAL NV 1.000% 17-16/09/2024	EUR	2 062 761	0.35	2 100 000	NRW BANK 0.875% 15-10/11/2025	EUR	2 232 167	0.38
1 407 000	ENEXIS HOLDING 0.625% 20-17/06/2032	EUR	1 426 010	0.24	<i>Italy</i>				
400 000	ING GROEP NV 2.500% 18-15/11/2030	EUR	471 913	0.08					
3 700 000	INNOGY FINANCE 1.250% 17-19/10/2027	EUR	3 904 250	0.66	4 314 000	ASSICURAZIONI 2.124% 19-01/10/2030	EUR	4 136 531	0.70
1 409 000	LEASEPLAN CORP 1.375% 19-07/03/2024	EUR	1 411 070	0.24	1 618 000	HERA SPA 0.875% 19-05/07/2027	EUR	1 647 221	0.28
1 000 000	LEASEPLAN CORP 3.500% 20-09/04/2025	EUR	1 089 111	0.18	5 000 000	INTESA SANPAOLO 0.875% 17-27/06/2022	EUR	4 999 993	0.85
2 900 000	NATURGY ENERGY GROUP F 0.875% 17-15/05/2025	EUR	2 978 827	0.50	922 000	IREN SPA 0.875% 19-14/10/2029	EUR	929 594	0.16
1 100 000	NED WATERSCHAPBK 1.000% 15-03/09/2025	EUR	1 174 036	0.20	2 344 000	IREN SPA 1.500% 17-24/10/2027	EUR	2 487 891	0.42
13 000 948	NETHERLANDS GOVT 0.500% 19-15/01/2040	EUR	14 393 870	2.43	2 444 000	IREN SPA 1.950% 18-19/09/2025	EUR	2 623 729	0.44
2 721 000	PHILIPS NV 0.500% 19-22/05/2026	EUR	2 745 921	0.46	1 200 000	TERNA S.P.A. 1.000% 18-23/07/2023	EUR	1 223 775	0.21
757 000	SWISSCOM FIN 0.375% 20-14/11/2028	EUR	759 674	0.13	4 633 000	TERNA SPA 1.000% 19-10/04/2026	EUR	4 765 187	0.81
					3 484 000	UNIONE DI BANCHE 1.500% 19-10/04/2024	EUR	3 525 538	0.60

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Green Bond

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Luxembourg</i>		25 801 358	4.37		<b>Floating rate bonds</b>		<b>31 643 620</b>	<b>5.34</b>
5 100 000	EIB 2.125% 16-13/04/2026	USD	4 947 848	0.84		<i>The Netherlands</i>		14 791 777	2.50
9 800 000	EIB 2.375% 17-24/05/2027	USD	9 737 604	1.65	1 200 000	IBERDROLA INTL 17-31/12/2049 FRN	EUR	1 196 536	0.20
500 000	EIB 1.250% 14-13/11/2026	EUR	556 536	0.09	400 000	IBERDROLA INTL 18-31/12/2049 FRN	EUR	410 737	0.07
8 800 000	EIB 2.500% 14-15/10/2024	USD	8 543 603	1.45	1 500 000	IBERDROLA INTL 19-31/12/2049 FRN	EUR	1 586 511	0.27
1 500 000	EUROPEAN INVT BK 1.500% 17-15/11/2047	EUR	2 015 767	0.34	13 000 000	ING GROEP NV 20-01/07/2026 FRN	USD	11 597 993	1.96
	<i>Canada</i>		23 391 439	3.96		<i>Germany</i>		4 702 106	0.80
11 000 000	CPPIB CAPITAL 3.000% 18-15/06/2028	CAD	8 160 859	1.38	900 000	ENERGIE BADEN-WU 19-05/08/2079 FRN	EUR	872 529	0.15
6 000 000	ONTARIO PROVINCE 1.950% 16-27/01/2023	CAD	4 061 863	0.69	1 700 000	ENERGIE BADEN-WU 19-05/11/2079 FRN	EUR	1 651 577	0.28
11 500 000	ONTARIO PROVINCE 2.650% 18-05/02/2025	CAD	8 171 161	1.38	2 200 000	ENERGIE BADEN-WU 20-29/06/2080 FRN	EUR	2 178 000	0.37
3 000 000	ROYAL BK CANADA 0.250% 19-02/05/2024	EUR	2 997 556	0.51		<i>France</i>		4 645 580	0.78
	<i>Belgium</i>		20 658 732	3.49	2 600 000	CNP ASSURANCES 19-27/07/2050 FRN	EUR	2 509 926	0.42
14 062 641	BELGIUM GOVERNMENT 1.250% 18-22/04/2033	EUR	16 284 116	2.75	2 200 000	ENGIE 18-31/12/2049 FRN	EUR	2 135 654	0.36
4 300 000	KBC GROUP NV 0.875% 18-27/06/2023	EUR	4 374 616	0.74		<i>United States of America</i>		2 734 656	0.46
	<i>Sweden</i>		20 490 799	3.47	3 000 000	BANK OF AMERICA CORP 18-17/05/2022 FRN	USD	2 734 656	0.46
7 600 000	NORDEA BANK AB 0.300% 17-30/06/2022	EUR	7 652 236	1.29		<i>Portugal</i>		2 576 647	0.43
1 500 000	SBAB BANK AB 0.500% 20-13/05/2025	EUR	1 522 909	0.26	1 900 000	EDP SA 19-30/04/2079 FRN	EUR	2 015 699	0.34
8 747 000	SVENSKA HANDELSBANKEN 0.375% 18-03/07/2023	EUR	8 846 583	1.50	600 000	EDP SA 20-20/07/2080 FRN	EUR	560 948	0.09
2 500 000	VATTENFALL AB 0.050% 20-15/10/2025	EUR	2 469 071	0.42		<i>Belgium</i>		2 192 854	0.37
	<i>Chile</i>		13 648 879	2.30	2 200 000	KBC GROUP NV 20-16/06/2027 FRN	EUR	2 192 854	0.37
8 700 000	CHILE 0.830% 19-02/07/2031	EUR	8 517 844	1.44		Shares/Units in investment funds		57 390 099	9.72
1 700 000	CHILE 1.250% 20-29/01/2040	EUR	1 621 375	0.27		<i>France</i>		57 390 099	9.72
3 500 000	CHILE 3.500% 19-25/01/2050	USD	3 509 660	0.59	2 504.79	BNP PARIBAS MOIS ISR - I - CAP	EUR	57 390 099	9.72
	<i>Finland</i>		9 571 019	1.61		<b>Total securities portfolio</b>		<b>594 186 764</b>	<b>100.50</b>
2 400 000	MUNI FINANCE PLC 0.750% 17-07/09/2027	EUR	2 570 745	0.43					
1 100 000	NORDIC INVESTMENT BANK 0.500% 18-03/11/2025	EUR	1 151 139	0.19					
4 000 000	NORDIC INVST BNK 0.000% 19-25/09/2026	EUR	4 081 528	0.69					
1 746 000	OP CORPORATE BK 0.375% 19-26/02/2024	EUR	1 767 607	0.30					
	<i>Ireland</i>		8 067 656	1.36					
7 082 626	IRISH GOVT 1.350% 18-18/03/2031	EUR	8 067 656	1.36					
	<i>United Kingdom</i>		5 101 553	0.86					
4 000 000	CREDIT AGRICOLE 0.750% 18-05/12/2023	EUR	4 089 523	0.69					
1 000 000	SSE PLC 0.875% 17-06/09/2025	EUR	1 012 030	0.17					
	<i>Japan</i>		2 999 004	0.51					
1 500 000	MITSUB UFJ FIN 0.848% 19-19/07/2029	EUR	1 494 073	0.25					
745 000	MITSUBISHI UFJ FINANCE 0.680% 18-26/01/2023	EUR	751 246	0.13					
740 000	MITSUBISHI UFJ FINANCE 0.980% 18-09/10/2023	EUR	753 685	0.13					
	<i>Supranational</i>		2 179 182	0.37					
2 000 000	EIB 0.500% 16-13/11/2037	EUR	2 179 182	0.37					
	<i>Norway</i>		2 026 865	0.34					
1 940 000	DNB BOLIGKREDITT 0.625% 18-19/06/2025	EUR	2 026 865	0.34					
	<i>Austria</i>		1 485 722	0.25					
1 500 000	RAIFFEISEN BK IN 0.375% 19-25/09/2026	EUR	1 485 722	0.25					
	<i>Portugal</i>		424 194	0.07					
400 000	EDP SA 1.625% 20-15/04/2027	EUR	424 194	0.07					

# BNP PARIBAS FUNDS SICAV Green Tigers

## Securities portfolio at 30/06/2020

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				
<b>Shares</b>			<b>452 938 920</b>	<b>96.55</b>
<i>Japan</i>				
67 900	DAIKIN INDUSTRIES LTD	JPY	10 912 258	2.33
141 500	EAST JAPAN RAILWAY CO	JPY	9 792 549	2.09
170 300	HORIBA LTD	JPY	8 944 884	1.91
25 000	KEYENCE CORP	JPY	10 426 968	2.22
650 500	KUBOTA CORP	JPY	9 693 830	2.07
147 900	KURITA WATER INDUSTRIES LTD	JPY	4 100 392	0.87
291 600	MISUMI GROUP INC	JPY	7 278 208	1.55
244 400	MURATA MANUFACTURING CO LTD	JPY	14 302 139	3.05
200 300	NIDEC CORP	JPY	13 346 365	2.84
967 600	SEKISUI CHEMICAL CO LTD	JPY	13 803 044	2.94
<i>Hong Kong</i>				
24 944 000	BEIJING ENTERPRISES WATER GR	HKD	9 715 352	2.07
17 252 147	CHINA EVERBRIGHT INTERNATIONAL LTD	HKD	9 105 375	1.94
5 202 000	GUANGDONG INVESTMENT LTD	HKD	8 933 307	1.90
11 701 000	LEE & MAN PAPER MANUFACTURING	HKD	6 288 813	1.34
2 971 500	MTR CORP	HKD	15 392 798	3.29
10 747 000	TOWNGAS CHINA CO LTD	HKD	4 852 141	1.03
2 554 000	VITASOY INTERNATIONAL HOLDINGS	HKD	9 775 614	2.08
12 606 000	XINYI GLASS HOLDINGS LTD	HKD	15 448 792	3.30
<i>Taiwan</i>				
1 518 000	ADVANTECH CO LTD	TWD	15 184 455	3.24
2 213 000	CHROMA ATE INC	TWD	11 342 730	2.42
2 940 000	DELTA ELECTRONIC INDUSTRIAL CO	TWD	16 656 796	3.56
1 170 000	GIANT MANUFACTURING	TWD	10 430 286	2.22
1 838 000	SINBON ELECTRONICS CO LTD	TWD	9 241 787	1.97
1 325 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO	TWD	14 074 398	3.00
<i>China</i>				
4 404 384	CENTRE TESTING INTL GROUP-A	CNY	12 302 753	2.62
12 658 000	CHINA LONGYUAN POWER GROUP - H	HKD	7 104 142	1.51
964 500	ENN ENERGY HOLDINGS LTD	HKD	10 838 845	2.31
1 954 223	JOYOUNG CO LTD -A	CNY	10 295 886	2.19
3 788 000	KINGDEE INTERNATIONAL SFTWR	HKD	8 811 189	1.88
9 934 000	XINYI SOLAR HOLDINGS LTD	HKD	9 409 061	2.01
3 611 200	ZHUZHOU CRRC TIMES ELECTRIC	HKD	9 185 499	1.96
<i>India</i>				
3 617 430	CROMPTON GREAVES CONSUMER EL	INR	11 448 036	2.44
1 816 837	DABUR INDIA LTD	INR	11 228 273	2.39
2 009 559	INDRAPRASTHA GAS LTD	INR	11 779 869	2.51
3 341 295	PETRONET LNG LTD	INR	11 408 438	2.43
554 651	VA TECH WABAG LTD	INR	792 399	0.17
<i>Australia</i>				
1 945 467	ALS LTD	AUD	8 799 162	1.88
1 849 101	BRAMBLES LTD	AUD	13 863 984	2.96
7 416 550	CLEANAWAY WASTE MANAGEMENT L	AUD	11 237 034	2.40
742 028	WISETECH GLOBAL LTD	AUD	9 921 279	2.11
<i>South Korea</i>				
171 360	COWAY CO LTD	KRW	10 286 809	2.19
30 919	LG CHEM LTD	KRW	12 595 929	2.68
463 502	SFA ENGINEERING CORP	KRW	12 587 052	2.68
<b>Total securities portfolio</b>			<b>452 938 920</b>	<b>96.55</b>

# BNP PARIBAS FUNDS SICAV Harmony

## Securities portfolio at 30/06/2020

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			21 162 563	17.26
<b>Bonds</b>			<b>21 162 563</b>	<b>17.26</b>
<i>United States of America</i>				
2 692 600	US TREASURY N/B 2.000% 16- 15/11/2026	USD	2 633 355	2.15
3 347 800	US TREASURY N/B 2.250% 17- 15/02/2027	USD	3 331 192	2.71
4 464 900	US TREASURY N/B 2.875% 18- 15/08/2028	USD	4 710 464	3.84
<i>France</i>				
5 162 542	FRANCE O.A.T. 3.750% 05-25/04/2021	EUR	5 345 348	4.36
<i>Italy</i>				
10 000	ITALY BTPS 3.750% 13-01/05/2021	EUR	10 322	0.01
2 688 000	ITALY BTPS 4.000% 10-01/09/2020	EUR	2 707 192	2.21
2 295 000	ITALY BTPS 4.750% 11-01/09/2021	EUR	2 424 690	1.98
Shares/Units in investment funds			96 582 995	78.70
<i>Luxembourg</i>				
293 315.00	BNP PARIBAS EASY EUR CORP BOND SRI FOSSIL FREE	EUR	3 087 082	2.52
28 439.00	BNP PARIBAS EASY FTSE EPRA / NAREIT DEVELOPED EUROPE EX UK GREEN ETF 9UC	EUR	238 214	0.19
32 251.00	BNP PARIBAS EASY FTSE EPRA/NAREIT DEVELOPED EUROPE UCITS ETF - QD - DIS	EUR	278 468	0.23
13.00	BNP PARIBAS EASY JPM ESG EMBI GLOBAL DIVERSIFIED COMPOSITE TRACK - IH EUR CAP	EUR	1 612 852	1.31
5 291.00	BNP PARIBAS EASY LOW CARBON 100 EUROPE - UCITS ETF H EUR CAP	EUR	904 307	0.74
13 780.00	BNP PARIBAS EASY MSCI EM SRI SRS 5PC CP UCITS ETF CAP	USD	1 366 674	1.11
96 870.00	BNP PARIBAS EASY MSCI EUROPE SRI SRS 5PC CP 9DU	EUR	2 106 264	1.72
99 723.00	BNP PARIBAS EASY MSCI JAPAN SRI SRS 5PC CP	EUR	2 074 936	1.69
205 972.00	BNP PARIBAS EASY MSCI USA SRI SRS 5PC CP	EUR	2 474 960	2.02
231 503.79	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - I CAP	EUR	23 284 512	18.97
808 071.00	BNPPEASY JPM GBI UCITS ETF	EUR	8 690 561	7.08
61 472.00	UBS ETF BM US LIQ. C. SUST.U	EUR	1 025 599	0.84
<i>France</i>				
20 083.00	BNP PARIBAS EASY STOXX EUROPE 600 UCITS ETF - CLASSIC CAP	EUR	202 826	0.17
1 055.71	BNP PARIBAS MOIS ISR - I - CAP	EUR	24 188 513	19.70
830.14	BNP PARIBAS MONEY 3M - IC	EUR	19 167 484	15.62
<i>Ireland</i>				
19 566.00	ISHARES HY CORP	EUR	1 905 337	1.55
3 544.00	ISHARES USD CORP BOND UCITS ET	EUR	404 370	0.33
17 206.00	ISHARES USD HIGH YIELD CORP BOND	EUR	1 471 285	1.20
34 650.00	SPDR BLOOMBERG BARCLAYS EMERGING MARKETS LOCAL BOND	EUR	2 098 751	1.71
<b>Total securities portfolio</b>			<b>117 745 558</b>	<b>95.96</b>



# BNP PARIBAS FUNDS SICAV Health Care Innovators

## Securities portfolio at 30/06/2020

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									
<b>Shares</b>			<b>539 992 314</b>	<b>95.95</b>					
<i>United States of America</i>									
282 871	ABBOTT LABORATORIES	USD	23 027 107	4.09					
135 166	AGIOS PHARMACEUTICALS INC	USD	6 436 075	1.14					
46 370	ALNYLAM PHARMACEUTICALS INC	USD	6 114 821	1.09					
479 476	AMICUS THERAPEUTICS INC	USD	6 437 696	1.14					
64 599	ARENA PHARMACEUTICALS INC	USD	3 620 627	0.64					
175 943	ATRICURE INC	USD	7 041 480	1.25					
297 922	BAXTER INTERNATIONAL INC	USD	22 838 520	4.06					
512 738	BOSTON SCIENTIFIC CORP	USD	16 028 341	2.85					
646 072	BRISTOL-MYERS SQUIBB CO	USD	33 823 651	6.01					
280 333	CENTENE CORP	USD	15 861 784	2.82					
91 257	CHARLES RIVER LABORATORIES	USD	14 166 102	2.52					
52 770	CONMED CORP	USD	3 382 373	0.60					
131 721	EDWARDS LIFESCIENCES CORP	USD	8 105 096	1.44					
191 227	ELI LILLY & CO	USD	27 953 211	4.97					
223 676	GILEAD SCIENCES INC	USD	15 322 647	2.72					
53 694	GLOBAL BLOOD THERAPEUTICS IN	USD	3 018 032	0.54					
351 612	HOLOGIC INC	USD	17 844 352	3.17					
17 171	ILLUMINA INC	USD	5 662 004	1.01					
17 909	INSULET CORP	USD	3 097 540	0.55					
11 728	INTUITIVE SURGICAL INC	USD	5 950 199	1.06					
596 933	IRONWOOD PHARMACEUTICALS INC	USD	5 484 885	0.97					
24 213	MASIMO CORP	USD	4 915 035	0.87					
123 204	NEUROCRINE BIOSCIENCES INC	USD	13 382 797	2.38					
137 844	PTC THERAPEUTICS INC	USD	6 227 311	1.11					
24 915	QUIDEL CORP	USD	4 963 257	0.88					
140 991	RADIUS HEALTH INC	USD	1 710 998	0.30					
32 631	SAREPTA THERAPEUTICS INC	USD	4 658 376	0.83					
142 601	SHOCKWAVE MEDICAL INC	USD	6 014 343	1.07					
32 480	TELADOC HEALTH INC	USD	5 518 838	0.98					
59 129	TURNING POINT THERAPEUTICS I	USD	3 400 385	0.60					
151 137	UNITEDHEALTH GROUP INC	USD	39 690 031	7.05					
50 508	VERTEX PHARMACEUTICALS INC	USD	13 055 226	2.32					
<i>Switzerland</i>									
80 331	ALCON INC	CHF	4 103 165	0.73					
23 469	LONZA GROUP AG - REG	CHF	11 030 485	1.96					
479 270	NOVARTIS AG - REG	CHF	37 116 686	6.60					
142 508	ROCHE HOLDING AG GENUSSSCHEIN	CHF	43 967 584	7.81					
<i>United Kingdom</i>									
355 011	ASTRAZENECA PLC	GBP	32 888 313	5.84					
<i>Ireland</i>									
187 329	JAZZ PHARMACEUTICALS PLC	USD	18 403 492	3.27					
<i>Denmark</i>									
53 306	GENMAB A/S	DKK	15 877 759	2.82					
<i>Japan</i>									
210 700	DAIICHI SANKYO CO LTD	JPY	15 283 747	2.72					
<i>Canada</i>									
105 147	ZYMEWORKS INC	USD	3 376 799	0.60					
<i>France</i>									
42 183	IPSEN	EUR	3 191 144	0.57					
					<b>Warrants, Rights</b>				
					657 352	BRISTOL MYERS SQUIBB CVR RTS	USD	2 095 286	0.37
					<b>Total securities portfolio</b>			<b>2 095 286</b>	<b>0.37</b>
								<b>542 087 600</b>	<b>96.32</b>



# BNP PARIBAS FUNDS SICAV Human Development

## Securities portfolio at 30/06/2020

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									
<b>Shares</b>			<b>241 179 081</b>	<b>98.61</b>					
<i>United States of America</i>									
54 334	ABBOTT LABORATORIES	USD	4 423 058	1.81					
59 187	ALLSTATE CORP	USD	5 111 114	2.09					
45 302	AMERICAN WATER WORKS CO INC	USD	5 189 472	2.12					
14 439	BIOGEN INC	USD	3 439 571	1.41					
35 356	BIOMARIN PHARMACEUTICAL INC	USD	3 882 660	1.59					
113 925	BOSTON SCIENTIFIC CORP	USD	3 561 329	1.46					
29 192	BRIGHT HORIZONS FAMILY SOLUT	USD	3 046 167	1.25					
85 655	BRISTOL-MYERS SQUIBB CO	USD	4 484 275	1.83					
38 958	CENTENE CORP	USD	2 204 319	0.90					
114 690	COMCAST CORP - A	USD	3 980 427	1.63					
43 416	CVS HEALTH CORP	USD	2 511 452	1.03					
31 560	DEERE & CO	USD	4 415 843	1.81					
60 237	EDWARDS LIFESCIENCES CORP	USD	3 706 521	1.52					
32 900	ELI LILLY & CO	USD	4 809 261	1.97					
90 472	FIRST SOLAR INC	USD	3 987 325	1.63					
43 062	GILEAD SCIENCES INC	USD	2 949 909	1.21					
115 279	HARTFORD FINANCIAL SVCS GRP	USD	3 956 734	1.62					
112 320	KROGER CO	USD	3 385 151	1.38					
64 309	MEDTRONIC PLC	USD	5 250 532	2.15					
76 366	MERCK & CO INC	USD	5 257 874	2.15					
54 682	NIKE INC - B	USD	4 773 690	1.95					
24 038	PALO ALTO NETWORKS INC	USD	4 915 468	2.01					
33 841	PROOFPOINT INC	USD	3 348 094	1.37					
28 161	UNITEDHEALTH GROUP INC	USD	7 395 349	3.01					
19 926	VERTEX PHARMACEUTICALS INC	USD	5 150 440	2.11					
47 649	WASTE MANAGEMENT INC	USD	4 493 172	1.84					
59 181	XYLEM INC	USD	3 422 871	1.40					
<i>France</i>									
35 627	AIR LIQUIDE SA	EUR	4 574 507	1.87					
62 859	ALSTOM	EUR	2 602 991	1.06					
164 806	AXA SA	EUR	3 067 369	1.25					
230 271	CARREFOUR SA	EUR	3 167 378	1.30					
36 592	DANONE	EUR	2 252 604	0.92					
23 961	DASSAULT SYSTEMES SA	EUR	3 680 410	1.50					
80 803	EDENRED	EUR	3 145 661	1.29					
36 130	ESSILORLUXOTTICA	EUR	4 127 853	1.69					
37 666	IPSEN	EUR	2 849 433	1.17					
330 997	ORANGE	EUR	3 523 463	1.44					
42 284	SANOFI AVENTIS	EUR	3 833 045	1.57					
<i>Switzerland</i>									
105 664	NESTLE SA - REG	CHF	10 399 104	4.24					
16 749	ROCHE HOLDING AG GENUSSSCHEIN	CHF	5 167 521	2.11					
34 011	SWISS RE AG	CHF	2 334 831	0.95					
54 270	TE CONNECTIVITY LTD	USD	3 940 452	1.61					
<i>United Kingdom</i>									
52 050	APTIV PLC	USD	3 611 037	1.48					
52 504	ASTRAZENECA PLC	GBP	4 863 984	1.99					
210 705	COMPASS GROUP PLC	GBP	2 577 601	1.05					
220 180	RELX PLC	GBP	4 529 556	1.85					
98 936	UNILEVER NV	EUR	4 674 726	1.91					
					<i>Germany</i>				
15 042	ADIDAS AG	EUR	3 513 811	1.44					
34 652	ALLIANZ SE - REG	EUR	6 298 347	2.58					
40 926	BASF SE	EUR	2 041 389	0.83					
21 109	MERCK KGAA	EUR	2 180 560	0.89					
					<i>Japan</i>				
217 200	ASTELLAS PHARMA INC	JPY	3 222 770	1.32					
48 100	EAST JAPAN RAILWAY CO	JPY	2 963 784	1.21					
309 100	KUBOTA CORP	JPY	4 101 185	1.68					
107 500	TERUMO CORP	JPY	3 618 261	1.48					
					<i>The Netherlands</i>				
45 137	NXP SEMICONDUCTORS NV	USD	4 583 024	1.87					
47 976	WOLTERS KLUWER	EUR	3 335 292	1.36					
					<i>Canada</i>				
360 640	MANULIFE FINANCIAL CORP	CAD	4 354 320	1.78					
					<i>China</i>				
30 446	NEW ORIENTAL EDUCATIO - ADR	USD	3 530 234	1.44					
					<i>Spain</i>				
317 261	IBERDROLA SA	EUR	3 274 134	1.34					
					<i>Ireland</i>				
22 255	JAZZ PHARMACEUTICALS PLC	USD	2 186 366	0.89					
<b>Total securities portfolio</b>								<b>241 179 081</b>	<b>98.61</b>

# BNP PARIBAS FUNDS SICAV India Equity

## Securities portfolio at 30/06/2020

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				
<b>Shares</b>			<b>295 022 521</b>	<b>95.33</b>
<i>India</i>				
			<i>295 022 521</i>	<i>95.33</i>
116 731	ALKEM LABORATORIES LTD	INR	3 661 269	1.18
1 383 155	AMBUJA CEMENTS LTD	INR	3 544 017	1.15
190 524	APOLLO HOSPITALS ENTERPRISE	INR	3 410 409	1.10
387 941	ASIAN PAINTS LTD	INR	8 663 531	2.80
1 005 409	AXIS BANK LTD	INR	5 419 777	1.75
85 050	BAJAJ AUTO LTD	INR	3 182 932	1.03
41 878	BAJAJ FINSERV LTD	INR	3 247 485	1.05
743 699	BHARAT PETROLEUM CORPORATION LTD	INR	3 684 587	1.19
2 140 539	BHARTI AIRTEL LTD	INR	15 879 436	5.13
78 646	BRITANNIA INDUSTRIES LTD	INR	3 749 925	1.21
438 100	CIPLA LTD	INR	3 713 777	1.20
90 246	DR. REDDYS LABORATORIES	INR	4 709 364	1.52
2 280 554	EXIDE INDUSTRIES LTD	INR	4 477 441	1.45
1 360 000	GTPL HATHWAY LTD	INR	1 204 940	0.39
915 005	GUJARAT GAS LTD	INR	3 856 768	1.25
1 666 340	HCL TECHNOLOGIES LTD	INR	12 296 899	3.97
118 152	HDFC ASSET MANAGEMENT CO LTD	INR	3 887 879	1.26
1 881 330	HDFC BANK LIMITED	INR	26 563 890	8.59
1 224 500	HDFC STANDARD LIFE INSURANCE	INR	8 886 938	2.87
157 899	HINDUSTAN UNILEVER LTD	INR	4 557 822	1.47
381 781	HOUSING DEVELOPMENT FINANCE	INR	8 875 995	2.87
4 572 200	ICICI BANK LTD	INR	21 199 883	6.85
266 590	ICICI LOMBARD GENERAL INSURA	INR	4 475 929	1.45
1 865 650	INFOSYS LTD	INR	18 043 153	5.83
1 696 000	JYOTHY LABORATORIES LTD	INR	2 642 203	0.85
594 123	KOTAK MAHINDRA BANK LTD	INR	10 706 417	3.46
160 754	LARSEN & TOUBRO INFOTECH LTD	INR	4 164 303	1.35
267 954	LARSEN & TOUBRO LTD	INR	3 351 125	1.08
1 017 380	MAHINDRA HOLIDAYS & RESORTS	INR	2 259 495	0.73
1 160 683	MARICO LTD	INR	5 414 236	1.75
89 911	MARUTI SUZUKI INDIA LTD	INR	6 951 310	2.25
1 039 936	RELIANCE INDUSTRIES LTD	INR	23 460 067	7.58
297 179	RELIANCE INDUSTRIES-PARTLY P	INR	3 139 315	1.01
648 374	REPCO HOME FINANCE LTD	INR	1 049 706	0.34
202 600	SBI CARDS & PAYMENT SERVICES	INR	1 691 770	0.55
559 243	SBI LIFE INSURANCE CO LTD	INR	5 976 094	1.93
702 390	SECURITY AND INTELLIGENCE SER REG SHS	INR	3 541 896	1.14
1 568 316	SUN PHARMACEUTICAL INDUSTRIES	INR	9 813 841	3.17
596 749	SUN TV NETWORK LTD	INR	3 194 214	1.03
357 035	TATA CONSULTANCY SVCS LTD	INR	9 848 136	3.18
258 965	ULTRATECH CEMENT LTD	INR	13 350 127	4.31
237 964	UNITED BREWERIES LTD	INR	3 274 220	1.06
<b>Total securities portfolio</b>			<b>295 022 521</b>	<b>95.33</b>

# BNP PARIBAS FUNDS SICAV Japan Equity

## Securities portfolio at 30/06/2020

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									
<b>Shares</b>			<b>27 938 715 339</b>	<b>96.02</b>					
<i>Japan</i>									
246 500	ASAHI KASEI CORP	JPY	215 642 335	0.74	115 000	SUMITOMO MITSUI FINANCIAL GR	JPY	348 671 422	1.20
205 900	CHUBU ELECTRIC POWER CO INC	JPY	278 323 268	0.96	97 600	SUMITOMO WAREHOUSE CO LTD	JPY	126 250 955	0.43
145 200	CHUGAI PHARMACEUTICAL CO LTD	JPY	836 149 848	2.87	290 000	SUSHIRO GLOBAL HOLDINGS LTD	JPY	687 387 344	2.36
79 000	CYBERAGENT INC	JPY	417 380 968	1.43	151 300	TOKIO MARINE HOLDINGS INC	JPY	710 193 476	2.44
94 700	DAIICHI SANKYO CO LTD	JPY	832 365 669	2.86	27 600	TOKYO ELECTRON LTD	JPY	728 481 032	2.50
29 200	DAIKIN INDUSTRIES LTD	JPY	506 277 719	1.74	59 300	TOYO SUISAN KAISHA LTD	JPY	357 376 396	1.23
55 000	EARTH CHEMICAL CO LTD	JPY	451 188 399	1.55	184 800	TOYOBO CO LTD	JPY	276 752 904	0.95
32 600	EISAI CO LTD	JPY	278 245 444	0.96	120 700	TOYODA GOSEI CO LTD	JPY	270 188 873	0.93
50 300	FUJITSU LTD	JPY	634 489 111	2.18	93 100	TOYOTA MOTOR CORP	JPY	628 589 325	2.16
105 400	FURUKAWA ELECTRIC CO LTD	JPY	274 428 421	0.94	105 900	USHIO INC	JPY	151 787 757	0.52
329 800	HONDA MOTOR CO LTD	JPY	906 175 740	3.12	<b>Total securities portfolio</b>				
226 300	IBIDEN CO LTD	JPY	710 624 934	2.44				<b>27 938 715 339</b>	<b>96.02</b>
247 900	ICHIKOH INDUSTRIES LTD	JPY	121 333 288	0.42					
50 400	INFO SERVICES INTL DENTSU	JPY	252 222 029	0.87					
46 400	INFOCOM CORP	JPY	136 638 639	0.47					
204 700	INPEX CORP	JPY	136 278 301	0.47					
337 900	ITOCHU CORP	JPY	783 596 524	2.69					
252 700	JGC CORP	JPY	285 897 464	0.98					
53 500	KATITAS CO LTD	JPY	133 222 423	0.46					
178 800	KDDI CORP	JPY	576 609 838	1.98					
145 500	KEISEI ELECTRIC RAILWAY CO	JPY	490 069 375	1.68					
302 900	KUBOTA CORP	JPY	486 977 039	1.67					
73 300	KYORITSU MAINTENANCE CO LTD	JPY	268 688 531	0.92					
82 600	KYOWA EXEO CORP	JPY	212 603 520	0.73					
33 200	LACTO JAPAN CO LTD	JPY	122 331 919	0.42					
312 400	MAEDA CORP	JPY	256 263 161	0.88					
109 400	MEGMILK SNOW BRAND CO LTD	JPY	274 261 549	0.94					
322 600	MITSUBISHI LOGISNEXT CO LTD	JPY	306 117 253	1.05					
1 157 560	MITSUBISHI UFJ FINANCIAL GROUP	JPY	485 875 827	1.67					
310 500	MITSUMI & CO LTD	JPY	494 285 745	1.70					
222 800	MITSUMI FUDOSAN CO LTD	JPY	425 131 987	1.46					
136 300	NEC CORP	JPY	703 544 865	2.42					
651 500	NEXTAGE CO LTD	JPY	560 419 319	1.93					
91 200	NICHIREI CORP	JPY	285 560 271	0.98					
13 200	NINTENDO CO LTD	JPY	632 532 155	2.17					
592 000	NOMURA HOLDINGS INC	JPY	284 833 949	0.98					
197 500	OLYMPUS CORP	JPY	409 061 586	1.41					
76 400	OPEN HOUSE CO LTD	JPY	281 954 510	0.97					
260 600	ORIX CORP	JPY	347 099 968	1.19					
87 900	OTSUKA CORP	JPY	498 568 825	1.71					
226 800	POLA ORBIS HOLDINGS INC	JPY	425 028 688	1.46					
173 400	RECRUIT HOLDINGS CO LTD	JPY	636 275 399	2.19					
327 000	RENGO CO LTD	JPY	286 955 298	0.99					
175 700	RICOH CO LTD	JPY	134 907 536	0.46					
69 000	SANKYU INC	JPY	279 318 659	0.96					
154 900	SBI HOLDINGS INC	JPY	359 707 161	1.24					
75 900	SEIKO HOLDINGS CORP	JPY	129 598 361	0.45					
172 500	SEKISUI HOUSE LTD	JPY	353 720 817	1.22					
178 000	SG HOLDINGS CO LTD	JPY	625 963 264	2.15					
68 900	SHIN-ETSU CHEMICAL CO LTD	JPY	866 439 049	2.99					
193 300	SHINKO ELECTRIC INDUSTRIES	JPY	281 835 294	0.97					
157 600	SOFTBANK GROUP CORP	JPY	858 373 985	2.95					
111 200	SONY CORP	JPY	821 918 616	2.82					
64 600	SQUARE ENIX HOLDINGS CO LTD	JPY	350 917 774	1.21					
220 100	SUMCO CORP	JPY	362 320 961	1.25					
95 400	SUMITOMO METAL MINING CO LTD	JPY	286 483 277	0.98					

# BNP PARIBAS FUNDS SICAV Japan Multi-Factor Equity

## Securities portfolio at 30/06/2020

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									
	<b>Shares</b>		<b>1 914 914 146</b>	<b>98.60</b>					
	<i>Japan</i>		<i>1 914 914 146</i>	<i>98.60</i>					
1 400	ADVANTEST CORP	JPY	8 550 446	0.44	8 700	NOMURA RESEARCH INSTITUTE LTD	JPY	25 459 122	1.31
14 400	AJINOMOTO CO INC	JPY	25 781 034	1.33	10 000	NTT DOCOMO INC	JPY	28 794 918	1.48
5 600	ALFRESA HOLDINGS CORP	JPY	12 602 711	0.65	23 800	OBAYASHI CORP	JPY	23 970 922	1.23
6 200	AOZORA BANK LTD	JPY	11 612 701	0.60	1 900	ORACLE CORP JAPAN	JPY	24 158 500	1.24
2 700	ASAHI GROUP HOLDINGS LTD	JPY	10 187 368	0.52	11 100	ORIX CORP	JPY	14 784 381	0.76
16 600	ASTELLAS PHARMA INC	JPY	29 845 335	1.54	7 900	OSAKA GAS CO LTD	JPY	16 786 533	0.86
9 400	BENESSE HOLDINGS INC	JPY	27 139 929	1.40	2 300	OTSUKA HOLDINGS CO LTD	JPY	10 791 874	0.56
7 300	BRIDGESTONE CORP	JPY	25 294 046	1.30	30 900	PANASONIC CORP	JPY	29 057 311	1.50
10 100	BROTHER INDUSTRIES LTD	JPY	19 586 736	1.01	4 400	RECRUIT HOLDINGS CO LTD	JPY	16 145 397	0.83
7 500	CALBEE INC	JPY	22 352 712	1.15	52 800	RESONA HOLDINGS INC	JPY	19 380 511	1.00
9 400	CANON INC	JPY	20 058 664	1.03	3 000	SECOM CO LTD	JPY	28 251 861	1.45
1 200	CENTRAL JAPAN RAILWAY CO	JPY	19 993 564	1.03	9 700	SEKISUI CHEMICAL CO LTD	JPY	14 928 351	0.77
15 100	CHIBA BANK LTD - THE	JPY	7 662 107	0.39	12 700	SHIMIZU CORP	JPY	11 232 012	0.58
5 700	CHUGAI PHARMACEUTICAL CO LTD	JPY	32 824 064	1.68	2 400	SHIN-ETSU CHEMICAL CO LTD	JPY	30 180 751	1.55
16 500	DAI-ICHI LIFE HOLDINGS INC	JPY	21 107 177	1.09	4 600	SHIONOGI & CO LTD	JPY	31 013 280	1.60
1 300	DAIICHI SANKYO CO LTD	JPY	11 426 350	0.59	17 400	SHIZUOKA BANK LTD/THE	JPY	12 040 684	0.62
1 400	DAIKIN INDUSTRIES LTD	JPY	24 273 589	1.25	3 400	SOFTBANK GROUP CORP	JPY	18 518 220	0.95
9 000	DAIWA HOUSE INDUSTRY CO LTD	JPY	22 850 501	1.18	6 600	SOMPO HOLDINGS INC	JPY	24 402 052	1.26
5 800	DENSO CORP	JPY	24 328 254	1.25	3 800	SONY CORP	JPY	28 087 147	1.45
3 300	EAST JAPAN RAILWAY CO	JPY	24 638 505	1.27	4 300	SUBARU CORP	JPY	9 628 554	0.50
700	EISAI CO LTD	JPY	5 974 595	0.31	11 500	SUMITOMO CORP	JPY	14 204 852	0.73
200	FAST RETAILING CO LTD	JPY	12 328 040	0.63	7 500	SUMITOMO MITSUI FINANCIAL GR	JPY	22 739 441	1.17
6 100	FUJIFILM HOLDINGS CORP	JPY	28 100 025	1.45	7 700	SUMITOMO MITSUI TRUST HOLDINGS	JPY	23 272 972	1.20
2 400	FUJITSU LTD	JPY	30 273 834	1.56	6 400	SUNDRUG CO LTD	JPY	22 844 580	1.18
6 900	HITACHI LTD	JPY	23 439 139	1.21	20 000	T&D HOLDINGS INC	JPY	18 380 380	0.95
10 000	HONDA MOTOR CO LTD	JPY	27 476 523	1.41	5 400	TAKEDA PHARMACEUTICAL CO LTD	JPY	20 674 427	1.06
10 100	INPEX CORP	JPY	6 724 039	0.35	14 900	TEIJIN LTD	JPY	25 509 925	1.31
12 500	ITOCHU CORP	JPY	28 987 738	1.49	4 300	TERUMO CORP	JPY	17 537 139	0.90
6 200	ITOCHU TECHNO-SOLUTIONS CORP	JPY	25 028 969	1.29	3 600	TOHO CO LTD	JPY	14 007 898	0.72
11 200	JAPAN EXCHANGE GROUP INC	JPY	27 890 857	1.44	2 500	TOHO GAS CO LTD	JPY	13 488 333	0.69
12 000	JAPAN POST HOLDINGS CO LTD	JPY	9 189 577	0.47	6 000	TOKIO MARINE HOLDINGS INC	JPY	28 163 654	1.45
15	JAPAN REAL ESTATE INVESTMENT	JPY	8 289 865	0.43	11 100	TOKYO GAS CO LTD	JPY	28 606 134	1.47
7 100	KAJIMA CORP	JPY	9 104 199	0.47	11 500	TOKYU CORP	JPY	17 426 933	0.90
2 800	KAO CORP	JPY	23 898 447	1.23	4 400	TOYO SUISAN KAISHA LTD	JPY	26 516 967	1.37
9 100	KDDI CORP	JPY	29 346 474	1.51	2 800	TOYOTA INDUSTRIES CORP	JPY	15 970 255	0.82
2 800	KINTETSU GROUP HOLDINGS CO	JPY	13 552 931	0.70	4 300	TOYOTA MOTOR CORP	JPY	29 032 590	1.49
2 500	KYOCERA CORP	JPY	14 645 261	0.75	7 400	TOYOTA TSUSHO CORP	JPY	20 168 779	1.04
3 800	KYOWA HAKKO KIRIN CO LTD	JPY	10 740 837	0.55	3 100	UNICHARM CORP	JPY	13 692 722	0.71
12 300	MEDIPAL HOLDINGS CORP	JPY	25 538 472	1.32	3 000	WEST JAPAN RAILWAY CO	JPY	18 104 947	0.93
1 100	MEIJI HOLDINGS CO LTD	JPY	9 431 042	0.49	40 500	YAHOO JAPAN CORP	JPY	21 262 107	1.09
16 900	MITSUBISHI CHEMICAL HOLDINGS	JPY	10 590 597	0.55	2 800	YAMATO HOLDINGS CO LTD	JPY	6 514 592	0.34
5 600	MITSUBISHI ELECTRIC CORP	JPY	7 831 226	0.40	4 300	YOKOHAMA RUBBER CO LTD	JPY	6 493 530	0.33
7 500	MITSUBISHI GAS CHEMICAL CO	JPY	12 209 098	0.63					
65 100	MITSUBISHI UFJ FINANCIAL GROUP	JPY	27 325 164	1.41					
14 600	mitsui & co ltd	JPY	23 241 777	1.20					
4 000	mitsui fudosan co ltd	JPY	7 632 531	0.39					
169 200	MIZUHO FINANCIAL GROUP INC	JPY	22 333 149	1.15					
9 300	MS&AD INSURANCE GROUP HOLDING	JPY	27 501 912	1.42					
5 800	NEC CORP	JPY	29 938 079	1.54					
400	NINTENDO CO LTD	JPY	19 167 641	0.99					
12 100	NIPPON TELEGRAPH & TELEPHONE	JPY	30 431 234	1.57					
2 200	NISSIN FOODS HOLDINGS CO LTD	JPY	20 979 361	1.08					
1 200	NITORI HOLDINGS CO LTD	JPY	25 333 961	1.30					
3 700	NITTO DENKO CORP	JPY	22 528 117	1.16					
28 200	NOMURA HOLDINGS INC	JPY	13 568 104	0.70					
						<b>Total securities portfolio</b>		<b>1 914 914 146</b>	<b>98.60</b>

# BNP PARIBAS FUNDS SICAV Japan Small Cap

## Securities portfolio at 30/06/2020

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									
	<b>Shares</b>		<b>110 150 630 508</b>	<b>93.49</b>					
	<i>Japan</i>		<i>110 150 630 508</i>	<i>93.49</i>					
120 000	ADVANTEST CORP	JPY	732 895 361	0.62	30 000	MATSUMOTOKIYOSHI HOLDINGS CO	JPY	117 286 545	0.10
340 000	AI HOLDINGS CORP	JPY	527 338 680	0.45	1 145 000	MEIKO ELECTRONICS CO LTD	JPY	1 569 232 766	1.33
300 000	AIR WATER INC	JPY	455 770 783	0.39	490 000	MITSUI MINING & SMELTING CO	JPY	1 069 549 271	0.91
550 000	ANRITSU CORP	JPY	1 402 686 997	1.19	330 000	MOBILE FACTORY INC	JPY	356 340 522	0.30
317 000	ARGO GRAPHICS INC	JPY	1 065 169 209	0.90	800 000	MRMAX HOLDINGS LTD	JPY	483 473 118	0.41
594 000	ARUHI CORP	JPY	905 998 755	0.77	115 000	NABTESCO CORP	JPY	381 051 443	0.32
357 500	BAYCURRENT CONSULTING INC	JPY	3 196 239 767	2.70	310 000	NGK SPARK PLUG CO LTD	JPY	478 027 724	0.41
220 000	BELC CO LTD	JPY	1 618 784 520	1.37	375 000	NICHIAS CORP	JPY	840 129 613	0.71
200 000	BR HOLDINGS CORP	JPY	124 778 547	0.11	155 000	NICHIREI CORP	JPY	485 327 215	0.41
200 000	CAPCOM CO LTD	JPY	784 186 514	0.67	560 000	NICHIRIN CO LTD	JPY	756 343 851	0.64
50 000	CENTRAL SECURITY PATROLS CO	JPY	212 816 676	0.18	259 000	NIHON PLAST CO LTD	JPY	120 815 694	0.10
1 500 000	COMPUTER ENGINEER & CONSULT	JPY	2 547 721 575	2.16	230 000	NIHON UNISYS LTD	JPY	773 736 854	0.66
250 000	COMSYS HOLDINGS CORP	JPY	795 946 151	0.68	430 000	NIPPON CHEMICAL INDUSTRIAL	JPY	986 928 836	0.84
200 000	COMTURE CORP	JPY	557 504 366	0.47	240 000	NIPPON ELECTRIC GLASS CO LTD	JPY	403 712 075	0.34
40 000	COSMOS PHARMACEUTICAL CORP	JPY	661 240 884	0.56	82 000	NIPPON SEISEN CO LTD	JPY	284 665 990	0.24
1 120 000	CRESCO LTD	JPY	1 588 128 114	1.35	720 000	NIPPON SYSTEMWARE CO LTD	JPY	1 518 696 774	1.29
192 000	CRI MIDDLEWARE CO LTD	JPY	333 437 798	0.28	134 500	NISSIE ASB MACHINE CO LTD	JPY	431 201 174	0.37
880 000	CTS CO LTD	JPY	785 503 022	0.67	1 610 000	NISSIN ELECTRIC CO LTD	JPY	1 686 458 126	1.43
440 000	DAI-ICHI KOGYO SEIYAKU CO	JPY	2 276 942 224	1.93	100 000	NITTO BOSEKI CO LTD	JPY	536 662 979	0.46
640 000	DAIKO DENSHI TSUSHIN LTD	JPY	421 879 770	0.36	230 000	NTT DATA INTRAMART CORP	JPY	812 977 476	0.69
210 000	DENKA CO LTD	JPY	552 299 021	0.47	220 000	OKAMOTO MACHINE TOOL WORKS	JPY	462 985 298	0.39
275 000	DIC CORP	JPY	742 187 688	0.63	410 000	OPTORUN CO LTD	JPY	1 027 380 049	0.87
435 000	EGUARANTEE INC	JPY	1 109 587 808	0.94	360 000	ORICON INC	JPY	349 674 496	0.30
100 000	EIKEN CHEMICAL CO LTD	JPY	172 187 620	0.15	475 000	OSAKA SODA CO LTD	JPY	1 126 635 069	0.96
60 000	EIZO NANA O CORP	JPY	243 193 553	0.21	180 000	PALTAC CORP	JPY	891 875 562	0.76
120 000	EREX CO LTD	JPY	169 058 252	0.14	1 280 000	PC DEPOT CORP	JPY	970 879 693	0.82
165 000	FANCL CORP	JPY	526 373 799	0.45	940 000	PRESTIGE INTERNATIONAL INC	JPY	759 742 965	0.64
290 000	FUJI CORP/AICHI	JPY	545 911 589	0.46	220 000	QB NET HOLDINGS CO LTD	JPY	454 960 000	0.39
135 000	FUJI OIL HOLDINGS INC	JPY	373 960 666	0.32	394 000	RESTAR HOLDINGS CORP	JPY	819 195 798	0.70
675 000	FUJIMORI KOGYO CO LTD	JPY	2 530 050 002	2.15	1 450 000	RIKEN TECHNOS CORP	JPY	615 400 623	0.52
310 000	FULLCAST HOLDINGS CO LTD	JPY	442 643 435	0.38	575 000	RORZE CORPORATION	JPY	3 058 763 011	2.60
270 000	FURUKAWA ELECTRIC CO LTD	JPY	702 995 006	0.60	140 000	SANYO DENKI CO LTD	JPY	675 745 932	0.57
312 000	FURUYA METAL CO LTD	JPY	1 945 220 869	1.65	130 000	SAWAI PHARMACEUTICAL CO LTD	JPY	719 300 398	0.61
35 000	GIG WORKS INC	JPY	63 303 476	0.05	440 000	SBI HOLDINGS INC	JPY	1 021 763 400	0.87
115 000	GRACE TECHNOLOGY INC	JPY	729 203 552	0.62	880 000	SEIREN CO LTD	JPY	1 194 435 605	1.01
80 000	HONEYYS HOLDINGS CO LTD	JPY	91 521 990	0.08	1 100 000	SEKISUI PLASTICS CO LTD	JPY	635 029 538	0.54
1 860 000	HOOSIERS HOLDINGS	JPY	985 102 448	0.84	50 000	SERIA CO LTD	JPY	191 636 599	0.16
255 000	IBIDEN CO LTD	JPY	800 748 379	0.68	365 000	SHIBAURA ELECTRONICS CO LTD	JPY	746 025 737	0.63
50 000	ICHIKOH INDUSTRIES LTD	JPY	24 472 224	0.02	270 000	SHIP HEALTHCARE HOLDINGS INC	JPY	1 211 159 373	1.03
551 900	IHARA SCIENCE CORP	JPY	792 608 577	0.67	1 053 000	SINFONIA TECHNOLOGY CO LTD	JPY	1 076 894 400	0.91
225 000	INFO SERVICES INTL DENTSU	JPY	1 125 991 200	0.96	1 350 000	SUNCALL CORP	JPY	592 491 348	0.50
473 000	INTER ACTION CORP	JPY	927 108 067	0.79	920 000	SWCC SHOWA HOLDINGS CO LTD	JPY	1 052 373 619	0.89
200 000	IRISO ELECTRONICS CO LTD	JPY	702 987 226	0.60	1 100 000	SYSTEMA CORP	JPY	1 562 638 261	1.33
51 000	ISHIHARA CHEMICAL CO LTD SECOND SECT	JPY	102 140 041	0.09	210 000	TAIHEIYO CEMENT CORP	JPY	522 695 470	0.44
4 000	JSB CO LTD	JPY	10 790 224	0.01	400 000	TAIYO YUDEN CO LTD	JPY	1 336 841 292	1.13
400 000	JSR CORP	JPY	830 598 413	0.70	1 400 000	TAMURA CORP	JPY	634 382 381	0.54
180 000	KAKAKU.COM INC	JPY	490 462 244	0.42	800 000	TECHMATRIX CORPORATION	JPY	1 493 752 410	1.27
90 600	KAMEDA SEIKA CO LTD	JPY	469 111 829	0.40	800 000	TECHNO HORIZON HOLDINGS CO	JPY	679 887 821	0.58
440 000	KEEPER TECHNICAL LABORATORY	JPY	651 203 010	0.55	1 169 000	TERAOKA SEISAKUSHO CO LTD	JPY	453 963 347	0.39
350 000	KOBE BUSSAN CO LTD	JPY	2 125 898 813	1.80	205 000	THK CO LTD	JPY	545 033 385	0.46
300 000	KYUDENKO CORP	JPY	951 702 768	0.81	135 000	TOHO GAS CO LTD	JPY	728 369 998	0.62
178 000	M&A CAPITAL PARTNERS CO LTD	JPY	710 029 590	0.60	800 000	TOKAI HOLDINGS CORP	JPY	794 790 234	0.67
120 000	MARUI GROUP CO LTD	JPY	232 859 722	0.20	220 000	TOKUYAMA CORP	JPY	555 911 158	0.47
534 000	MARUWA CO LTD	JPY	4 343 309 977	3.68	160 000	TOKYO OHKA KOGYO CO LTD	JPY	861 288 366	0.73
270 000	MARUZEN SHOWA UNYU CO LTD	JPY	900 689 884	0.76	255 100	TOKYO RADIATOR MFG CO LTD	JPY	142 020 209	0.12
					180 000	TOKYO SEIMITSU CO LTD	JPY	617 980 981	0.52
					325 000	TOTOKU ELECTRIC CO LTD	JPY	702 569 422	0.60
					172 000	TOYO GOSEI CO LTD	JPY	1 344 314 149	1.14
					426 500	TRANSACTION CO LTD	JPY	461 135 749	0.39
					121 000	TRI CHEMICAL LABORATORIES IN	JPY	1 392 169 674	1.18
					435 000	TSUGAMI CORP	JPY	390 338 675	0.33

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Japan Small Cap

## Securities portfolio at 30/06/2020

*Expressed in JPY*

Quantity Denomination	Quotation currency	Market value	% of net assets
90 000 ULVAC INC	JPY	279 187 794	0.24
333 000 VALUECOMMERCE CO LTD	JPY	961 399 065	0.82
520 000 WACOM CO LTD	JPY	285 027 600	0.24
300 000 WDB HOLDINGS CO LTD	JPY	797 668 545	0.68
1 660 000 WEST HOLDINGS CORP	JPY	3 623 253 860	3.07
820 000 WORLD HOLDINGS CO LTD	JPY	1 397 430 149	1.19
740 000 YAKUODO HOLDINGS CO LTD	JPY	1 941 415 920	1.65
720 000 YAMAICHI ELECTRONICS CO LTD	JPY	1 008 437 208	0.86
710 000 YOKOWO CO LTD	JPY	1 777 278 151	1.51
<b>Total securities portfolio</b>		<b>110 150 630 508</b>	<b>93.49</b>

# BNP PARIBAS FUNDS SICAV Latin America Equity

## Securities portfolio at 30/06/2020

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									
<b>Shares</b>			<b>52 515 029</b>	<b>97.49</b>					
<i>Brazil</i>									
20 381	AFYA LTD-CLASS A	USD	477 731	0.89	166 100	PETROLEO BRASILEIRO PETROBRAS - PREF	BRL	651 900	1.21
36 500	ALIANSCA SONAE SHOPPING CENT	BRL	189 785	0.35	17 908	RAIA DROGASIL SA	BRL	360 782	0.67
36 640	AMBEV SA	BRL	94 356	0.18	16 119	RUMO SA	BRL	66 022	0.12
368 900	AMBEV SA - ADR	USD	973 896	1.81	3 569	SER EDUCACIONAL SA	BRL	9 750	0.02
17 747	B2W CIA DIGITAL	BRL	345 999	0.64	29 717	SUL AMERICA SA - UNITS	BRL	243 925	0.45
292 333	B3 SA-BRASIL BOLSA BALCAO	BRL	2 933 016	5.44	123 992	SUZANO PAPEL E CELULOSE SA	BRL	830 782	1.54
133 192	BANCO BRADESCO - ADR	USD	507 462	0.94	7 100	TELEFONICA BRASIL - ADR	USD	62 906	0.12
399 875	BANCO BRADESCO SA	BRL	1 380 786	2.56	50	TELEFONICA BRASIL SA - PREF	BRL	437	0.00
124 310	BANCO BRADESCO SA-PREF	BRL	468 641	0.87	145 600	TIM PARTICIPACOES SA	BRL	376 542	0.70
91 636	BANCO DO BRASIL S.A.	BRL	536 551	1.00	6 920	TIM PARTICIPACOES SA - ADR	USD	89 545	0.17
15 066	BANCO SANTANDER BRASIL-UNIT	BRL	76 883	0.14	34 727	TOTVS SA	BRL	146 414	0.27
38 899	BB SEGURIDADE PARTICIPACOES	BRL	193 191	0.36	64 600	ULTRAPAR PARTICIPACOES SA	BRL	216 243	0.40
3 400	BR PROPERTIES SA	BRL	5 523	0.01	117 400	VALE SA	BRL	1 195 636	2.22
76 652	BRADESPAR SA - PREF	BRL	509 682	0.95	287 889	VALE SA - ADR	USD	2 968 136	5.52
21 041	BRF SA	BRL	81 469	0.15	94 700	VIA VAREJO SA	BRL	264 052	0.49
97 100	BRF SA - ADR	USD	385 487	0.72	1 206	VIVARA PARTICIPACOES SA	BRL	4 626	0.01
378 602	CCR SA	BRL	999 804	1.86	62 747	WEG SA	BRL	578 353	1.07
127 683	CEMIG SA - ADR	USD	261 750	0.49	81 122	YDUQS PART	BRL	497 150	0.92
30 700	CENTRAIS ELETRICAS BRASILEIR	BRL	173 326	0.32	<i>Mexico</i>				
31 900	CENTRAIS ELETRICAS BRAS-PR B	BRL	187 305	0.35	149 262	ALSEA SAB DE CV	MXN	146 052	0.27
29 000	CIA BRASILEIRA DE DISTRIBUIC	BRL	374 885	0.70	182 600	AMERICA MOVIL - ADR - L	USD	2 317 194	4.30
1 800	CIA DE SANEAMENTO DO PA-UNIT	BRL	10 330	0.02	178 300	AMERICA MOVIL SAB DE C-SER L	MXN	113 815	0.21
11 225	CIA PARANAENSE DE ENERGI-PFB	BRL	124 336	0.23	83 242	BANCO DEL BAJO SA	MXN	70 392	0.13
35 600	CIA SANEAMENTO BASICO DE - ADR	USD	374 156	0.69	55 249	CEMEX SAB - ADR	USD	159 117	0.30
108 300	COGNA EDUCACAO	BRL	130 375	0.24	254 840	CEMEX SAB - CPO	MXN	71 466	0.13
22 500	CONSTRUTORA TENDA SA	BRL	127 071	0.24	19 061	COCA-COLA FEMSA SAB DE CV	MXN	83 002	0.15
27 569	COSAN LTD - A SHARES	USD	415 189	0.77	3 700	COCA-COLA FEMSA SAB-SP ADR	USD	162 245	0.30
23 600	CYRELA BRAZIL REALTY SA EMP	BRL	98 211	0.18	313 656	CORP INMOBILIARIA VESTA SAB	MXN	462 876	0.86
3 326	DURATEX SA	BRL	7 790	0.01	439 000	FIBRA UNO ADMINISTRACION SA	MXN	346 724	0.64
5 600	EMBRAER SA	BRL	8 251	0.02	27 046	FOMENTO ECONOMICO MEX - ADR	USD	1 677 122	3.11
6 302	EMBRAER SA-ADR	USD	37 686	0.07	1 400	FOMENTO ECONOMICO MEXICA-UBD	MXN	8 633	0.02
43 105	ENERGISA SA - UNITS	BRL	384 669	0.71	141 800	GENOMMA LAB INTERNACIONAL - B	MXN	144 028	0.27
6 800	ENGIE BRASIL ENERGIA SA	BRL	52 126	0.10	77 400	GRUMA S.A.B. - B	MXN	830 878	1.54
167 600	EQUATORIAL ENERGIA SA - ORD	BRL	708 761	1.32	4 300	GRUPO AEROPORTUARIO PAC - ADR	USD	308 826	0.57
63 662	EVEN CONSTRUTORA E INCORPORADORA	BRL	128 233	0.24	2 100	GRUPO AEROPORTUARIO SURESTE - ADR - B	USD	235 809	0.44
91 700	GERDAU SA - ADR	USD	271 432	0.50	381 471	GRUPO FINANCIERO BANORTE - O	MXN	1 316 090	2.44
107 700	GERDAU SA - PREF	BRL	314 030	0.58	58 500	GRUPO TELEVISA SAB-SER CPO	MXN	61 090	0.11
509 554	ITAU UNIBANCO H PREF - ADR	USD	2 389 808	4.44	119 056	INFRAESTRUCTURA ENERGETICA	MXN	341 758	0.63
71 747	ITAU UNIBANCO HOLDING S-PREF	BRL	332 549	0.62	159 000	ORBIA ADVANCE CORP SAB DE CV	MXN	233 818	0.43
130 719	ITAUSA INVESTIMENTOS ITAU-PR	BRL	228 308	0.42	225 100	PLA ADMINISTRADORA INDUSTRIA	MXN	260 589	0.48
62 548	LINX SA	BRL	288 658	0.54	1 965	PROMOTORA Y OPERADORA DE INF	MXN	14 079	0.03
69 447	LOCALIZA RENT A CAR	BRL	517 424	0.96	67 553	PROMOTORA Y OPERADORA DE INF-L	MXN	321 204	0.60
63 895	LOJAS AMERICANAS SA	BRL	317 333	0.59	534 600	WALMART DE MEXICO SAB DE CV	MXN	1 275 943	2.37
74 398	LOJAS AMERICANAS SA-PREF	BRL	436 025	0.81	<i>Chile</i>				
54 420	LOJAS RENNER SA	BRL	414 284	0.77	16 961 200	BANCO SANTANDER CHILE	CLP	694 487	1.29
14 100	M DIAS BRANCO SA	BRL	104 284	0.19	442 875	CENCOSUD SA	CLP	620 651	1.15
118 108	MAGAZINE LUIZA SA	BRL	1 541 201	2.86	200	EMPRESA NACIONAL DE TELECOM	CLP	1 292	0.00
103 300	MARFRIG GLOBAL FOODS SA	BRL	237 235	0.44	47 500	EMPRESAS CMPC SA	CLP	94 467	0.18
62 048	MINERVA SA	BRL	148 600	0.28	19 400	EMPRESAS COPEC SA	CLP	130 263	0.24
102 600	NATURA &CO HOLDING SA	BRL	745 563	1.38	2 970 263	ENEL AMERICAS SA	CLP	448 833	0.83
65 911	NOTRE DAME INTERMED PAR SA	BRL	816 384	1.52	35 876	ENEL AMERICAS SA - ADR	USD	269 429	0.50
86 345	PETROBRAS DISTRIBUIDORA SA	BRL	338 882	0.63	372 000	ENEL CHILE SA	CLP	27 834	0.05
89 600	PETROLEO BRASILEIRO PETROBRAS	BRL	364 548	0.68	75 545	ENEL CHILE SA	USD	284 805	0.53
119 095	PETROLEO BRASILEIRO PETROBRAS - ADR	USD	984 916	1.83	5 700	QUIMICA Y MINERA CHIL - ADR	USD	148 599	0.28
207 038	PETROLEO BRASILEIRO PETROBRAS - ADR	USD	1 650 093	3.06	86 200	S.A.C.I. FALABELLA	CLP	273 117	0.51



# BNP PARIBAS FUNDS SICAV Latin America Equity

## Securities portfolio at 30/06/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Peru</i>		<i>1 706 719</i>	<i>3.17</i>
25 200	CIA DE MINAS BUENAVENTUR - ADR	USD	230 328	0.43
9 700	CREDICORP LTD	USD	1 296 599	2.41
6 800	INTERCORP FINANCIAL SERVICES	USD	179 792	0.33
	<i>Colombia</i>		<i>1 325 390</i>	<i>2.46</i>
17 533	BANCOLOMBIA S.A.- ADR	USD	461 293	0.86
43 221	ECOPETROL SA - ADR	USD	481 050	0.89
39 400	GRUPO ARGOS SA	COP	104 314	0.19
27 000	GRUPO AVAL ACCIONES Y VALORE	USD	117 720	0.22
32 300	GRUPO DE INV SURAMERICANA	COP	161 013	0.30
	<i>Luxembourg</i>		<i>389 610</i>	<i>0.72</i>
2 600	GLOBANT SA	USD	389 610	0.72
	<i>Cayman Islands</i>		<i>367 313</i>	<i>0.68</i>
26 364	BANCO BTG PACTUAL SA-UNIT	BRL	367 313	0.68
	<b>Floating rate bonds</b>		<b>55 628</b>	<b>0.10</b>
	<i>Brazil</i>		<i>55 628</i>	<i>0.10</i>
10 800	VALE DO RIO DOCE 97-29/12/2049 FRN FLAT	BRL	55 628	0.10
	<b>Total securities portfolio</b>		<b>52 570 657</b>	<b>97.59</b>

# BNP PARIBAS FUNDS SICAV Local Emerging Bond

## Securities portfolio at 30/06/2020

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									
<b>Bonds</b>			<b>339 674 214</b>	<b>87.15</b>					
<i>Indonesia</i>									
80 630 000 000	INDONESIA GOVT 10.000% 07-15/02/2028	IDR	6 519 257	1.67	15 500 000	MALAYSIAN GOVT 3.659% 15-15/10/2020	MYR	3 633 909	0.93
48 496 000 000	INDONESIA GOVT 10.500% 09-15/08/2030	IDR	4 121 869	1.06	29 700 000	MALAYSIAN GOVT 3.795% 15-30/09/2022	MYR	7 173 817	1.84
30 570 000 000	INDONESIA GOVT 7.500% 16-15/08/2032	IDR	2 111 800	0.54	19 508 000	MALAYSIAN GOVT 4.392% 11-15/04/2026	MYR	4 976 069	1.28
101 623 000 000	INDONESIA GOVT 8.250% 11-15/06/2032	IDR	7 409 617	1.90	<i>Brazil</i>				
146 730 000 000	INDONESIA GOVT 8.250% 18-15/05/2029	IDR	10 938 953	2.81	22 100 000	BRAZIL NTN-F 10.000% 12-01/01/2023 FLAT	BRL	4 570 410	1.17
20 023 000 000	INDONESIA GOVT 8.375% 10-15/09/2026	IDR	1 509 342	0.39	22 000 000	BRAZIL NTN-F 10.000% 14-01/01/2025 FLAT	BRL	4 699 864	1.21
33 160 000 000	INDONESIA GOVT 8.375% 13-15/03/2024	IDR	2 461 383	0.63	19 200 000	BRAZIL NTN-F 10.000% 16-01/01/2027 FLAT	BRL	4 149 842	1.06
55 280 000 000	INDONESIA GOVT 8.375% 19-15/04/2039	IDR	4 064 635	1.04	44 200 000	BRAZIL NTN-F 10.000% 18-01/01/2029 FLAT	BRL	9 711 720	2.49
16 000 000 000	INDONESIA GOVT 9.000% 13-15/03/2029	IDR	1 238 591	0.32	<i>Poland</i>				
<i>Mexico</i>					38 000 000	POLAND GOVT BOND 2.250% 19-25/10/2024	PLN	10 309 201	2.65
103 500 000	MEXICAN BONOS 7.500% 07-03/06/2027	MXN	4 994 271	1.28	10 230 000	POLAND GOVT BOND 2.500% 16-25/07/2027	PLN	2 823 034	0.72
994 000	MEXICAN BONOS 7.750% 11-29/05/2031	MXN	4 866 333	1.25	17 800 000	POLAND GOVT BOND 2.750% 13-25/04/2028	PLN	5 001 302	1.28
178 700 000	MEXICAN BONOS 7.750% 12-13/11/2042	MXN	8 446 865	2.17	9 420 000	POLAND GOVT BOND 2.750% 19-25/10/2029	PLN	2 681 811	0.69
27 720 000	MEXICAN BONOS 7.750% 14-23/11/2034	MXN	1 363 463	0.35	<i>Hungary</i>				
280 800 000	MEXICAN BONOS 8.000% 03-07/12/2023	MXN	13 397 772	3.44	1 321 700 000	HUNGARY GOVT 1.000% 19-26/11/2025	HUF	4 097 740	1.05
<i>South Africa</i>					2 520 000 000	HUNGARY GOVT 1.750% 17-26/10/2022	HUF	8 160 579	2.09
60 290 000	REP OF SOUTH AFRICA 10.500% 98-21/12/2026	ZAR	3 959 679	1.02	1 100 000 000	HUNGARY GOVT 3.000% 16-27/10/2027	HUF	3 797 406	0.97
12 030 000	REP OF SOUTH AFRICA 7.000% 10-26/02/2031	ZAR	569 157	0.15	255 900 000	HUNGARY GOVT 3.000% 19-21/08/2030	HUF	871 519	0.22
17 350 000	REP OF SOUTH AFRICA 7.750% 12-28/02/2023	ZAR	1 065 076	0.27	324 190 000	HUNGARY GOVT 3.000% 20-25/04/2041	HUF	1 035 738	0.27
405 039 800	REP OF SOUTH AFRICA 8.500% 13-31/01/2037	ZAR	18 807 046	4.83	<i>Colombia</i>				
174 020 000	REP OF SOUTH AFRICA 8.875% 15-28/02/2035	ZAR	8 589 987	2.20	13 210 000 000	COLOMBIA TES 10.000% 09-24/07/2024	COP	4 337 282	1.11
<i>Russia</i>					23 460 000 000	COLOMBIA TES 6.000% 12-28/04/2028	COP	6 365 158	1.63
235 360 000	RUSSIA-OFZ 6.500% 18-28/02/2024	RUB	3 478 289	0.89	18 597 600 000	COLOMBIA TES 7.000% 17-30/06/2032	COP	5 081 753	1.30
575 000 000	RUSSIA-OFZ 7.050% 13-19/01/2028	RUB	8 806 033	2.26	1 850 000 000	COLOMBIA TES 7.750% 15-18/09/2030	COP	541 991	0.14
548 130 000	RUSSIA-OFZ 7.250% 18-10/05/2034	RUB	8 538 759	2.19	<i>Czech Republic</i>				
404 950 000	RUSSIA-OFZ 7.400% 19-17/07/2024	RUB	6 185 775	1.59	75 000 000	CZECH REPUBLIC 0.450% 15-25/10/2023	CZK	3 163 717	0.81
<i>Thailand</i>					105 100 000	CZECH REPUBLIC 1.000% 15-26/06/2026	CZK	4 527 218	1.16
242 000 000	THAILAND GOVT 1.450% 19-17/12/2024	THB	8 041 936	2.06	13 850 000	CZECH REPUBLIC 2.000% 17-13/10/2033	CZK	661 414	0.17
65 000 000	THAILAND GOVT 2.875% 16-17/06/2046	THB	2 451 134	0.63	122 700 000	CZECH REPUBLIC 2.500% 13-25/08/2028	CZK	5 907 968	1.52
100 940 000	THAILAND GOVT 3.400% 15-17/06/2036	THB	4 046 140	1.04	12 850 000	CZECH REPUBLIC 4.850% 07-26/11/2057	CZK	933 169	0.24
43 200 000	THAILAND GOVT 3.650% 10-20/06/2031	THB	1 703 439	0.44	<i>Peru</i>				
67 100 000	THAILAND GOVT 3.850% 10-12/12/2025	THB	2 507 074	0.64	4 570 000	REPUBLIC OF PERU 5.350% 19-12/08/2040	PEN	1 313 050	0.34
44 540 000	THAILAND GOVT 4.000% 15-17/06/2066	THB	2 049 267	0.53	670 000	REPUBLIC OF PERU 5.400% 19-12/08/2034	PEN	199 870	0.05
146 500 000	THAILAND GOVT 4.875% 09-22/06/2029	THB	6 208 951	1.59	1 540 000	REPUBLIC OF PERU 6.150% 17-12/08/2032	PEN	496 395	0.13
<i>Malaysia</i>					9 882 000	REPUBLIC OF PERU 6.350% 16-12/08/2028	PEN	3 303 780	0.85
2 740 000	MALAYSIAN GOVT 3.828% 19-05/07/2034	MYR	676 668	0.17	6 000 000	REPUBLIC OF PERU 6.850% 10-12/02/2042	PEN	1 996 497	0.51
9 572 000	MALAYSIAN GOVT 3.885% 19-15/08/2029	MYR	2 417 038	0.62	3 050 000	REPUBLIC OF PERU 6.900% 07-12/08/2037	PEN	1 034 674	0.27
6 330 000	MALAYSIAN GOVT 4.893% 18-08/06/2038	MYR	1 735 767	0.45	11 820 000	REPUBLIC OF PERU 6.950% 08-12/08/2031	PEN	4 069 458	1.04
5 100 000	MALAYSIAN INVEST 4.130% 19-09/07/2029	MYR	1 299 114	0.33	2 460 000	REPUBLIC OF PERU 8.200% 06-12/08/2026	PEN	899 573	0.23
9 880 000	MALAYSIAN GOVT 3.480% 13-15/03/2023	MYR	2 380 446	0.61	<i>Turkey</i>				
					64 197 479	TURKEY GOVT BOND 11.000% 17-02/03/2022	TRY	9 618 282	2.47
					16 360 000	TURKEY GOVT BOND 11.000% 17-24/02/2027	TRY	2 334 163	0.60
					<i>United States of America</i>				
					87 880 000 000	INTERAMER DEV BK 7.875% 16-14/03/2023	IDR	6 238 415	1.60
					140 500 000	INTL FIN CORP 12.250% 16-05/10/2021	UYU	3 367 670	0.86

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Local Emerging Bond

## Securities portfolio at 30/06/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Romania</i>				
8 780 000	ROMANIA 3.250% 16-29/04/2024	RON	2 013 390	0.52
9 840 000	ROMANIA 4.750% 14-24/02/2025	RON	2 377 629	0.61
4 700 000	ROMANIA 5.800% 12-26/07/2027	RON	1 220 416	0.31
2 550 000	ROMANIA GOVT 4.150% 20-26/01/2028	RON	602 549	0.15
4 130 000	ROMANIA GOVT 4.750% 19-11/10/2034	RON	967 104	0.25
2 680 000	ROMANIA GOVT 5.000% 18-12/02/2029	RON	668 009	0.17
<i>Chile</i>				
1 450 000 000	TESORERIA PESOS 4.500% 15-01/03/2026 FLAT	CLP	2 094 398	0.54
180 000 000	TESORERIA PESOS 4.700% 18-01/09/2030 FLAT	CLP	267 448	0.07
1 470 000 000	TESORERIA PESOS 5.000% 15-01/03/2035 FLAT	CLP	2 255 874	0.58
1 000 000 000	TESORERIA PESOS 5.100% 19-15/07/2050 FLAT	CLP	1 701 655	0.44
<i>Sri Lanka</i>				
836 000 000	SRI LANKA GOVT 11.000% 16-01/08/2024	LKR	5 197 643	1.33
<i>Dominican Republic</i>				
140 720 000	REP OF DOMINICAN CBN 11.000% 17-05/01/2024	DOP	2 409 505	0.62
<i>Kenya</i>				
211 200 000	KENYA INFRASTRUC 11.750% 19-08/10/2035	KES	1 867 897	0.48
<i>Ghana</i>				
9 560 000	REP OF GHANA 24.750% 16-19/07/2021	GHS	1 751 497	0.45
<i>Uruguay</i>				
52 418 000	URUGUAY 9.875% 17-20/06/2022	UYU	1 232 816	0.32
Shares/Units in investment funds			30 888 750	7.93
<i>Luxembourg</i>				
27 694.00	BNP PARIBAS FUNDS RMB BOND - X CAP	USD	29 876 287	7.67
7 735.80	BNP PARIBAS INSTICASH USD 1D SHORT TERM XCA	USD	1 012 463	0.26
<b>Total securities portfolio</b>			<b>370 562 964</b>	<b>95.08</b>

# BNP PARIBAS FUNDS SICAV Multi-Asset Income

## Securities portfolio at 30/06/2020

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									
<b>Shares</b>			<b>174 602 984</b>	<b>27.78</b>					
<i>United States of America</i>									
3 607	3M CO	USD	500 962	0.08	2 032	CLOROX COMPANY	USD	396 884	0.06
3 393	ABBOTT LABORATORIES	USD	276 207	0.04	1 288	CME GROUP INC	USD	186 397	0.03
9 271	ABBVIE INC	USD	810 423	0.13	14 645	COCA-COLA	USD	582 592	0.09
513	ACCELERON PHARMA INC	USD	43 515	0.01	6 967	COLGATE-PALMOLIVE CO	USD	454 438	0.07
2 466	AFLAC INC	USD	79 108	0.01	1 971	COLUMBIA BANKING SYSTEM INC	USD	49 742	0.01
1 613	AGIOS PHARMACEUTICALS INC	USD	76 805	0.01	1 217	COLUMBIA SPORTSWEAR CO	USD	87 313	0.01
2 147	AIR PRODUCTS AND CHEMICALS INC	USD	461 572	0.07	2 491	COMCAST CORP - A	USD	86 453	0.01
3 031	AKAMAI TECHNOLOGIES INC	USD	289 000	0.05	517	CONMED CORP	USD	33 138	0.01
33 840	ALACER GOLD CORP	CAD	206 391	0.03	1 199	CONSOLIDATED EDISON INC	USD	76 788	0.01
3 028	ALLSTATE CORP	USD	261 484	0.04	2 744	CORNING INC	USD	63 277	0.01
276	AMERICAN FINANCIAL GROUP INC	USD	15 595	0.00	1 010	COSTCO WHOLESALE CORP	USD	272 664	0.04
725	AMERICAN STATES WATER CO	USD	50 756	0.01	15 658	COUSINS PROPERTIES INC	USD	415 864	0.07
591	AMERICAN TOWER CORP - A	USD	136 043	0.02	1 166	CSG SYSTEMS INTL INC	USD	42 969	0.01
2 341	AMERIPRISE FINANCIAL INC	USD	312 731	0.05	2 005	CUBIC CORP	USD	85 741	0.01
2 900	AMGEN INC	USD	608 996	0.10	2 267	CUMMINS INC	USD	349 713	0.06
6 521	AMICUS THERAPEUTICS INC	USD	87 554	0.01	6 342	CVS HEALTH CORP	USD	366 861	0.06
312	ANTHEM INC	USD	73 053	0.01	3 834	DAVITA INC	USD	270 153	0.04
595	APPLE INC	USD	193 256	0.03	1 743	DICKS SPORTING GOODS INC	USD	64 031	0.01
2 209	APPLIED MATERIALS INC	USD	118 892	0.02	952	DIGITAL REALTY TRUST INC	USD	120 455	0.02
2 005	ARCHER DANIELS MIDLAND CO	USD	71 228	0.01	1 783	DOLLAR GENERAL CORP	USD	302 435	0.05
1 468	ARENA PHARMACEUTICALS INC	USD	82 278	0.01	2 665	DOW INC	USD	96 715	0.02
2 008	ARTHUR J GALLAGHER & CO	USD	174 295	0.03	2 634	DUKE ENERGY CORP	USD	187 357	0.03
35 688	AT&T INC	USD	960 556	0.15	14 389	DUKE REALTY CORP	USD	453 392	0.07
2 092	ATLANTIC UNION BANKSHARES CO	USD	43 138	0.01	523	EAST WEST BANCORP INC	USD	16 875	0.00
1 681	ATRICURE INC	USD	67 276	0.01	3 618	EASTMAN CHEMICAL CO	USD	224 331	0.04
2 812	AUTOMATIC DATA PROCESSING	USD	372 772	0.06	1 485	EATON CORP PLC	USD	115 664	0.02
167	AUTOZONE INC	USD	167 739	0.03	6 060	EBAY INC	USD	282 996	0.05
1 484	AXCELIS TECHNOLOGIES INC	USD	36 798	0.01	1 303	EDISON INTERNATIONAL	USD	63 007	0.01
2 879	BANK OF NEW YORK MELLON CORP	USD	99 073	0.02	4 370	EDWARDS LIFESCIENCES CORP	USD	268 896	0.04
1 784	BANKUNITED INC	USD	32 165	0.01	1 189	EMCOR GROUP INC	USD	70 018	0.01
1 350	BERRY GLOBAL GROUP INC	USD	53 272	0.01	2 199	EMERSON ELECTRIC CO	USD	121 448	0.02
4 792	BEST BUY CO INC	USD	372 344	0.06	858	ENTEGRIS INC	USD	45 110	0.01
2 111	BJS RESTAURANTS INC	USD	39 357	0.01	122	EQUINIX INC	USD	76 286	0.01
1 155	BLACKROCK INC	USD	559 519	0.09	522	ESTEE LAUDER COMPANIES - A	USD	87 692	0.01
138	BOSTON BEER COMPANY INC - A	USD	65 938	0.01	271	EVERBRIDGE INC	USD	33 384	0.01
6 106	BOSTON PRIVATE FINL HOLDING	USD	37 403	0.01	762	EVERCORE PARTNERS INC - A	USD	39 974	0.01
6 964	BOSTON PROPERTIES INC	USD	560 394	0.09	3 264	EXPEDITORS INTL WASH INC	USD	220 981	0.04
3 469	BRIGHTSPHERE INVESTMENT GROU	USD	38 484	0.01	15 208	EXXON MOBIL CORP	USD	605 531	0.10
13 172	BRISTOL-MYERS SQUIBB CO	USD	689 591	0.11	5 134	FASTENAL CO	USD	195 825	0.03
18 614	BRIXMOR PROPERTY GROUP INC	USD	212 466	0.03	1 000	FIDELITY NATIONAL FINANCIAL	USD	27 298	0.00
7 257	BUNGE LTD	USD	265 753	0.04	1 019	FIDELITY NATIONAL INFO SERV	USD	121 656	0.02
485	C.H. ROBINSON WORLDWIDE INC	USD	34 140	0.01	2 548	FIFTH THIRD BANCORP	USD	43 739	0.01
5 503	CARDINAL HEALTH INC	USD	255 711	0.04	3 879	FIRST INDUSTRIAL REALTY TR	USD	132 759	0.02
1 381	CASELLA WASTE SYSTEMS INC-A	USD	64 086	0.01	1 506	FIRST MERCHANTS CORP	USD	36 968	0.01
430	CELANESE CORP SERIES A	USD	33 055	0.01	2 058	FIRST SOLAR INC	USD	90 701	0.01
3 090	CENTENE CORP	USD	174 838	0.03	1 395	FISERV INC	USD	121 248	0.02
9 140	CENTURYLINK INC	USD	81 622	0.01	921	FIVE BELOW	USD	87 668	0.01
4 562	CERNER CORP	USD	278 436	0.04	2 104	FORTINET INC	USD	257 148	0.04
524	CHARLES RIVER LABORATORIES	USD	81 342	0.01	8 176	FRANKLIN RESOURCES INC	USD	152 652	0.02
937	CIENA CORP	USD	45 184	0.01	986	FRONTDOOR INC	USD	38 917	0.01
1 411	CIGNA CORP	USD	235 742	0.04	7 291	GENERAL MILLS INC	USD	400 205	0.06
1 739	CINCINNATI FINANCIAL CORP	USD	99 139	0.02	522	GENUINE PARTS CO	USD	40 416	0.01
15 239	CISCO SYSTEMS INC	USD	632 816	0.10	8 355	GILEAD SCIENCES INC	USD	572 349	0.09
1 536	CITIZENS FINANCIAL GROUP	USD	34 518	0.01	1 342	GLOBAL BLOOD THERAPEUTICS IN	USD	75 431	0.01
2 138	CITRIX SYSTEMS INC	USD	281 558	0.04	760	GOOSEHEAD INSURANCE INC -A	USD	50 858	0.01
					518	HAMILTON LANE INC-CLASS A	USD	31 071	0.00
					1 287	HARTFORD FINANCIAL SVCS GRP	USD	44 174	0.01
					467	HASBRO INC	USD	31 164	0.00
					2 180	HEALTHCARE REALTY TRUST INC	USD	56 851	0.01
					24 562	HEALTHPEAK PROPERTIES INC	USD	602 706	0.10
					2 015	HERC HOLDINGS INC	USD	55 132	0.01

# BNP PARIBAS FUNDS SICAV Multi-Asset Income

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
2 577	HERSHEY CO/THE	USD	297 405	0.05	1 065	NEXSTAR MEDIA GROUP INC - A	USD	79 357	0.01
7 767	HEWLETT - PACKARD ENTERPRISE - W/I	USD	67 287	0.01	1 757	NEXTERA ENERGY INC	USD	375 710	0.06
1 425	HIGHWOODS PROPERTIES INC	USD	47 363	0.01	2 004	NIKE INC - B	USD	174 947	0.03
553	HOLLYFRONTIER CORP	USD	14 377	0.00	1 871	NORTHERN TRUST CORP	USD	132 169	0.02
3 920	HOME DEPOT INC	USD	874 326	0.14	1 085	NUCOR CORP	USD	40 003	0.01
4 493	HONEYWELL INTERNATIONAL INC	USD	578 411	0.09	678	NVIDIA CORP	USD	229 336	0.04
17 608	HOST HOTELS & RESORTS INC	USD	169 158	0.03	23	NVR INC	USD	66 733	0.01
5 150	HP INC	USD	79 922	0.01	10 542	OMEGA HEALTHCARE INVESTORS INC	USD	279 049	0.04
731	HUNT (JB) TRANSPRT SVCS INC	USD	78 323	0.01	779	OMNICOM GROUP	USD	37 870	0.01
3 662	HUNTINGTON BANCSHARES INC	USD	29 458	0.00	5 887	ORACLE CORP	USD	289 698	0.05
1 099	IBERIABANK CORP	USD	44 561	0.01	1 071	OSHKOSH CORP	USD	68 295	0.01
3 010	ILLINOIS TOOL WORKS	USD	468 591	0.07	1 245	PACCAR INC	USD	82 970	0.01
240	INGREDION INC	USD	17 736	0.00	2 557	PACKAGING CORP OF AMERICA	USD	227 208	0.04
15 369	INTEL CORP	USD	818 704	0.13	3 421	PARSLEY ENERGY INC - A	USD	32 530	0.01
3 226	INTERCONTINENTAL EXCHANGE INC	USD	263 101	0.04	1 159	PAYCHEX INC	USD	78 168	0.01
3 541	INTERFACE INC	USD	25 663	0.00	2 300	PDC ENERGY INC	USD	25 475	0.00
1 339	INTERNATIONAL PAPER CO	USD	41 977	0.01	1 596	PEOPLES UNITED FINANCIAL	USD	16 441	0.00
1 394	INTERPUBLIC GROUP OF COS INC	USD	21 298	0.00	4 993	PEPSICO INC	USD	587 966	0.09
3 192	INTL BUSINESS MACHINES CORP	USD	343 229	0.05	19 886	PFIZER INC	USD	578 972	0.09
723	INTUIT INC	USD	190 665	0.03	4 704	PGT INNOVATIONS INC	USD	65 671	0.01
13 900	INVESCO LTD	USD	133 165	0.02	1 579	PHILLIPS 66	USD	101 082	0.02
626	IRHYTHM TECHNOLOGIES INC	USD	64 593	0.01	404	PINNACLE WEST CAPITAL	USD	26 363	0.00
4 995	IRONWOOD PHARMACEUTICALS INC	USD	45 896	0.01	1 423	PLEXUS CORP	USD	89 398	0.01
1 726	JACK HENRY & ASSOCIATES INC	USD	282 808	0.05	987	PRINCIPAL FINANCIAL GROUP	USD	36 504	0.01
844	JACK IN THE BOX INC	USD	55 676	0.01	11 433	PROCTER & GAMBLE CO.	USD	1 217 152	0.19
2 944	JM SMUCKER CO/THE	USD	277 349	0.04	5 975	PROGRESSIVE CORP	USD	426 174	0.07
8 332	JOHNSON & JOHNSON	USD	1 043 253	0.17	681	PROOFPOINT INC	USD	67 375	0.01
2 745	JOHNSON CONTROLS INTERNATIONAL	USD	83 439	0.01	1 427	PRUDENTIAL FINANCIAL INC	USD	77 376	0.01
380	JONES LANG LASALLE INC	USD	35 004	0.01	1 889	PTC THERAPEUTICS INC	USD	85 338	0.01
1 188	JUNIPER NETWORKS INC	USD	24 180	0.00	1 815	PUBLIC SERVICE ENTERPRISE GP	USD	79 442	0.01
922	KELLOGG CO	USD	54 229	0.01	3 760	PURE STORAGE INC - CLASS A	USD	58 016	0.01
3 485	KEYCORP	USD	37 793	0.01	1 455	QTS REALTY TRUST INC - A	USD	83 026	0.01
3 425	KIMBERLY-CLARK CORP	USD	431 041	0.07	188	QUIDEL CORP	USD	37 451	0.01
46 273	KIMCO REALTY CORP	USD	528 999	0.08	2 508	RADIUS HEALTH INC	USD	30 436	0.00
8 104	KROGER CO	USD	244 242	0.04	175	RALPH LAUREN CORP	USD	11 299	0.00
563	LAM RESEARCH CORP	USD	162 140	0.03	1 857	RAPID7 INC	USD	84 356	0.01
702	LINCOLN NATIONAL CORP	USD	22 995	0.00	5 446	RAYTHEON TECHNOLOGIES CORP	USD	298 787	0.05
4 623	LIONS GATE ENTERTAINMENT - B	USD	28 113	0.00	7 530	REGENCY CENTERS CORP	USD	307 663	0.05
959	LYONDELLBASELL INDU - A	USD	56 115	0.01	3 440	REGIONS FINANCIAL CORP	USD	34 059	0.01
469	M & T BANK CORP	USD	43 415	0.01	225	REINSURANCE GROUP OF AMERICA	USD	15 714	0.00
3 394	MACERICH CO / THE	USD	27 106	0.00	2 323	REXFORD INDUSTRIAL REALTY IN	USD	85 689	0.01
2 332	MARATHON PETROLEUM CORP - W/I	USD	77 612	0.01	58 693	RLJ LODGING TRUST	USD	493 311	0.08
3 009	MASCO CORP	USD	134 516	0.02	414	ROBERT HALF INTL INC	USD	19 473	0.00
968	MAXIM INTEGRATED PRODUCTS	USD	52 237	0.01	496	S&P GLOBAL INC	USD	145 503	0.02
2 679	MCDONALDS CORP	USD	440 008	0.07	269	SBA COMMUNICATIONS CORP	USD	71 353	0.01
1 845	MCKESSON CORP	USD	252 023	0.04	1 050	SEMPRA ENERGY	USD	109 595	0.02
9 114	MERCK & CO INC	USD	627 508	0.10	232	SHERWIN-WILLIAMS CO/THE	USD	119 362	0.02
1 747	MICROSOFT CORP	USD	316 549	0.05	1 900	SHOCKWAVE MEDICAL INC	USD	80 134	0.01
1 275	MID-AMERICA APARTMENT COMM	USD	130 173	0.02	7 076	SIMON PROPERTY GROUP INC	USD	430 803	0.07
402	MORNINGSTAR INC	USD	50 456	0.01	187	SNAP - ON INC	USD	23 061	0.00
870	MSA SAFETY INC	USD	88 646	0.01	900	SPIRE SHS	USD	52 655	0.01
953	MSCI INC	USD	283 248	0.05	3 134	SPROUTS FARMERS MARKET INC	USD	71 405	0.01
1 696	NASDAQ OMX GROUP/THE	USD	180 404	0.03	2 689	STATE STREET CORP	USD	152 149	0.02
1 216	NATIONAL BANK HOLDINGS - A	USD	29 232	0.00	3 392	STERLING BANCORP/DE	USD	35 395	0.01
12 839	NATIONAL RETAIL PROPERTIES	USD	405 580	0.06	7 262	SYNCHRONY FINANCIAL	USD	143 281	0.02
4 205	NETAPP INC	USD	166 118	0.03	1 736	SYSCO CORP	USD	84 485	0.01
1 663	NEW JERSEY RESOURCES CORP	USD	48 343	0.01	3 470	T ROWE PRICE GROUP INC	USD	381 556	0.06
1 438	NEW RELIC INC	USD	88 215	0.01	3 442	TARGET CORP	USD	367 537	0.06
10 290	NEWMONT MINING CORP	USD	565 645	0.09	971	TD AMERITRADE HOLDING CORP	USD	31 452	0.01
					3 356	TEXAS INSTRUMENTS INC	USD	379 390	0.06
					3 774	TJX COMPANIES INC	USD	169 891	0.03

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Multi-Asset Income

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
2 240	T-MOBILE US INC	USD	207 716	0.03	55 310	HOMESERVE SHS	GBP	794 054	0.13
916	TRAVELERS COS INC/THE	USD	93 015	0.01	79 995	IG GROUP HOLDINGS PLC	GBP	719 867	0.11
1 032	TRICO BANCSHARES	USD	27 979	0.00	24 500	IMI PLC	GBP	248 639	0.04
4 823	TRUIST FINANCIAL CORP	USD	161 246	0.03	8 600	JOHNSON MATTHEY PLC	GBP	198 491	0.03
1 180	TURNING POINT THERAPEUTICS I	USD	67 859	0.01	193 938	KINGFISHER PLC	GBP	471 084	0.07
1 060	TYSON FOODS INC - A	USD	56 353	0.01	37 486	LAND SECURITIES GROUP PLC	GBP	228 050	0.04
4 213	UDR INC	USD	140 215	0.02	141 066	LEGAL & GENERAL GROUP PLC	GBP	342 811	0.05
1 630	UNITED BANKSHARES INC	USD	40 142	0.01	1 504	LINDE PLC	EUR	283 053	0.05
1 662	UNITED COMMUNITY BANKS/GA	USD	29 773	0.00	29 559	MONEYSUPERMARKET.COM	GBP	105 229	0.02
4 271	UNITED PARCEL SERVICE- B	USD	422 784	0.07	76 127	NATIONAL EXPRESS GROUP PLC	GBP	156 441	0.02
1 308	UNITED RENTALS INC	USD	173 569	0.03	39 169	NATIONAL GRID PLC	GBP	426 248	0.07
718	UNITEDHEALTH GROUP INC	USD	188 554	0.03	4 743	NEXT PLC	GBP	255 360	0.04
6 137	UNUM GROUP	USD	90 649	0.01	51 217	NINETY ONE PLC	GBP	116 069	0.02
4 924	US BANCORP	USD	161 423	0.03	27 195	PENNON GROUP PLC	GBP	334 777	0.05
1 471	VALERO ENERGY CORP	USD	77 037	0.01	10 344	PERSIMMON PLC	GBP	260 136	0.04
4 432	VENTAS INC	USD	144 504	0.02	97 407	PHOENIX GROUP HOLDINGS PLC	GBP	690 100	0.11
20 142	VERIZON COMMUNICATIONS INC	USD	988 673	0.16	51 182	PRUDENTIAL PLC	GBP	686 087	0.11
679	VERTEX PHARMACEUTICALS INC	USD	175 507	0.03	5 628	RECKITT BENCKISER GROUP PLC	GBP	460 146	0.07
1 206	VF CORP	USD	65 435	0.01	15 896	RELX PLC	GBP	327 013	0.05
33 573	VICI PROPERTIES INC	USD	603 516	0.10	18 737	RIO TINTO PLC	GBP	937 675	0.15
1 070	VISA INC - A	USD	184 029	0.03	348 171	SAINSBURY (J) PLC	GBP	799 376	0.13
8 325	VORNADO REALTY TRUST	USD	283 220	0.05	15 750	SCHROEDERS PLC	GBP	510 965	0.08
6 407	WALGREENS BOOTS ALLIANCE INC	USD	241 813	0.04	46 421	SEGRO PLC	GBP	457 060	0.07
2 468	WASTE MANAGEMENT INC	USD	232 726	0.04	11 848	SEVERN TRENT PLC	GBP	323 115	0.05
0 01	WATTS WATER TECHNOLOGIES - A	USD	80 989	0.01	34 999	SSE PLC	GBP	525 370	0.08
16 095	WELLTOWER INC	USD	741 590	0.12	36 126	STANDARD CHARTERED PLC	GBP	174 907	0.03
2 324	WESTERN DIGITAL CORP	USD	91 354	0.01	38 227	TATE & LYLE PLC	GBP	280 752	0.04
1 484	WESTERN UNION CO	USD	28 566	0.00	132 192	TESCO PLC	GBP	331 716	0.05
929	WESTROCK CO	USD	23 375	0.00	43 878	TRITAX BIG BOX REIT PLC	GBP	69 992	0.01
226	WHIRLPOOL CORP	USD	26 064	0.00	6 109	UNILEVER PLC	GBP	292 681	0.05
830	WINTRUST FINANCIAL CORP	USD	32 235	0.01	34 035	UNITED UTILITIES GROUP PLC	GBP	340 799	0.05
925	WOODWARD INC	USD	63 868	0.01	9 074	WH SMITH PLC	GBP	109 507	0.02
4 050	WP CAREY INC	USD	243 941	0.04	161 657	WM MORRISON SUPERMARKETS	GBP	338 875	0.05
527	WR BERKLEY CORP	USD	26 881	0.00					
483	WW GRAINGER INC	USD	135 102	0.02		<i>Germany</i>		<i>13 294 571</i>	<i>2.14</i>
1 885	XCEL ENERGY INC	USD	104 895	0.02	1 940	ALLIANZ SE - REG	EUR	352 614	0.06
1 324	XILINX INC	USD	115 985	0.02	37 077	ALSTRIA OFFICE REIT AG	EUR	491 641	0.08
2 317	YETI HOLDINGS INC	USD	88 150	0.01	8 043	BASF SE	EUR	401 185	0.06
593	ZIONS BANCORPORATION	USD	17 951	0.00	12 397	BAYERISCHE MOTOREN WERKE-PRF	EUR	535 302	0.09
	<i>United Kingdom</i>		<i>20 550 698</i>	<i>3.22</i>	4 877	BECHTLE AG	EUR	765 689	0.12
25 346	ADMIRAL GROUP PLC	GBP	641 039	0.10	11 692	CANCOM SE	EUR	551 862	0.09
31 663	AGGREKO PLC	GBP	154 240	0.02	3 030	CTS EVENTIM AG + CO KGAA	EUR	112 110	0.02
5 764	AMCOR PLC	USD	52 398	0.01	16 303	DAIMLER AG - REG	EUR	589 272	0.09
29 572	ANTOFAGASTA PLC	GBP	305 024	0.05	4 791	DEUTSCHE BOERSE AG	EUR	771 591	0.12
126 174	AVAST PLC	GBP	733 586	0.12	10 372	DEUTSCHE POST AG - REG	EUR	337 609	0.05
68 262	AVIVA PLC	GBP	205 462	0.03	89 468	DEUTSCHE TELEKOM AG - REG	EUR	1 337 099	0.21
44 742	BAE SYSTEMS PLC	GBP	237 935	0.04	62 187	E.ON SE	EUR	622 803	0.10
7 472	BELLWAY PLC	GBP	209 282	0.03	17 696	EVONIK INDUSTRIES AG	EUR	400 107	0.06
162 556	BOOHOO.COM PLC	GBP	736 777	0.12	42 212	FREENET AG	EUR	604 476	0.10
112 308	BP PLC	GBP	379 549	0.06	7 660	FRESENIUS SE & CO KGAA	EUR	337 959	0.05
97 291	BRITVIC PLC	GBP	824 137	0.13	7 360	LEG IMMOBILIEN AG	EUR	831 680	0.13
11 166	BUNZL PLC	GBP	266 068	0.04	19 040	METRO AG	EUR	160 241	0.03
2 434	COCA-COLA EUROPEAN PARTNERS	USD	81 830	0.01	1 301	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	301 051	0.05
5 766	CRODA INTERNATIONAL PLC	GBP	333 400	0.05	779	SARTORIUS AG - VORZUG	EUR	227 935	0.04
70 136	DIRECT LINE INSURANCE GROUP PLC	GBP	209 096	0.03	4 415	SCOUT24 AG	EUR	304 856	0.05
216 416	DS SMITH PLC	GBP	781 383	0.12	8 327	SIEMENS AG - REG	EUR	872 337	0.14
81 471	GLAXOSMITHKLINE PLC	GBP	1 466 837	0.23	9 055	STROEER SE & CO KGAA	EUR	542 395	0.09
20 813	GREAT PORTLAND ESTATES PLC	GBP	144 706	0.02	3 358	SYMRISE AG	EUR	347 553	0.06
6 625	GREGGS PLC	GBP	118 069	0.02	87 306	TELEFONICA DEUTSCHLAND HOLDING	EUR	229 353	0.04
4 099	HARGREAVES LANSDOWN PLC	GBP	73 435	0.01	6 646	VARTA AG	EUR	663 935	0.11
					11 012	VONOVIA SE	EUR	601 916	0.10

# BNP PARIBAS FUNDS SICAV Multi-Asset Income

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>France</i>		<i>11 320 867</i>	<i>1.82</i>					
3 325	AIR LIQUIDE SA	EUR	426 930	0.07	12 700	SUMITOMO MITSUI TRUST HOLDINGS	JPY	316 786	0.05
1 239	ARKEMA	EUR	105 488	0.02	6 500	TAKEDA PHARMACEUTICAL CO LTD	JPY	205 378	0.03
2 527	ATOS SE	EUR	191 799	0.03	19 300	TOYOTA MOTOR CORP	JPY	1 075 414	0.17
23 306	AXA SA	EUR	433 771	0.07		<i>Switzerland</i>		<i>8 669 005</i>	<i>1.39</i>
1 720	BIOMERIEUX	EUR	210 356	0.03	16 437	ABB LTD - REG	CHF	329 435	0.05
12 034	BOUYGUES SA	EUR	365 954	0.06	7 666	ADECCO GROUP AG - REG	CHF	320 254	0.05
21 452	CARREFOUR SA	EUR	295 072	0.05	2 112	BALOISE HOLDING AG - REG	CHF	281 997	0.04
32 088	CNP ASSURANCES	EUR	328 902	0.05	735	BANQUE CANTONALE VAUDOIS-REG	CHF	63 607	0.01
4 172	COVIVIO	EUR	269 094	0.04	90	BARRY CALLEBAUT AG - REG	CHF	152 812	0.02
4 247	ESSILORLUXOTTICA	EUR	485 220	0.08	3 098	CEMBRA MONEY BANK AG	CHF	269 410	0.04
1 186	EVERSOURCE ENERGY	USD	87 930	0.01	3	CHOCOLADEFABRIKEN LINDT - REG	CHF	229 457	0.04
6 371	FAURECIA	EUR	221 520	0.04	1 624	CHUBB LTD	USD	183 084	0.03
3 198	GECCINA SA	EUR	351 780	0.06	514	GARMIN LTD	USD	44 620	0.01
3 939	ICADE	EUR	244 218	0.04	750	GEBERIT AG - REG	CHF	334 179	0.05
2 263	IPSEN	EUR	171 196	0.03	33	GIVAUDAN - REG	CHF	109 395	0.02
4 464	JC DECAUX SA	EUR	73 879	0.01	2 669	HELVETIA HOLDING AG-REG	CHF	221 570	0.04
13 074	KLEPIERRE	EUR	231 867	0.04	4 734	KUEHNE & NAGEL INTL AG - REG	CHF	700 147	0.11
10 613	KORIAN	EUR	345 772	0.06	11 402	LOGITECH INTERNATIONAL - REG	CHF	662 746	0.11
1 232	LVMH	EUR	481 096	0.08	3 731	NOVARTIS AG - REG	CHF	288 944	0.05
9 039	MICHELIN (CGDE)	EUR	834 661	0.13	916	ROCHE HOLDING AG-BR	CHF	279 728	0.04
56 996	ORANGE	EUR	606 722	0.10	117	SGS SA - REG	CHF	254 503	0.04
1 128	ORPEA	EUR	116 071	0.02	626	SIEGFRIED HOLDING AG - REG	CHF	252 929	0.04
8 658	PLASTIC OMNIUM	EUR	156 970	0.02	760	SONOVA HOLDING AG - REG	CHF	135 075	0.02
15 492	REXEL SA	EUR	157 554	0.03	423	STRAUMANN HOLDING AG - REG	CHF	323 535	0.05
15 076	SANOFI AVENTIS	EUR	1 366 639	0.22	3 311	SULZER AG - REG	CHF	234 889	0.04
12 349	SCOR SE	EUR	301 316	0.05	16 587	SUNRISE COMMUNICATIONS GROUP	CHF	1 309 972	0.21
15 260	SOLUTIONS 30 SE	EUR	194 718	0.03	751	SWISS LIFE HOLDING AG - REG	CHF	247 687	0.04
2 970	SOPRA STERIA GROUP	EUR	325 809	0.05	2 998	SWISS PRIME SITE - REG	CHF	246 770	0.04
10 907	SPIE SA - W/I	EUR	145 063	0.02	5 126	SWISS RE AG	CHF	351 896	0.06
58 666	SUEZ	EUR	612 180	0.10	1 571	SWISSCOM AG - REG	CHF	732 026	0.12
11 773	TOTAL SA	EUR	399 988	0.06	345	ZURICH INSURANCE GROUP AG	CHF	108 338	0.02
3 757	VALEO SA	EUR	87 764	0.01		<i>The Netherlands</i>		<i>8 631 336</i>	<i>1.38</i>
13 709	VEOLIA ENVIRONNEMENT	EUR	274 454	0.04	11 620	AALBERTS INDUSTRIES NV	EUR	339 188	0.05
18 350	VIVENDI	EUR	419 114	0.07	312 562	AEGON NV	EUR	829 227	0.13
	<i>Japan</i>		<i>8 712 046</i>	<i>1.39</i>	4 229	AKZO NOBEL N.V.	EUR	337 220	0.05
6 100	ASAHI INTECC CO LTD	JPY	154 193	0.02	1 426	ASML HOLDING NV	EUR	466 159	0.07
16 600	CANON INC	JPY	292 337	0.05	25 650	ASR NEDERLAND NV	EUR	701 271	0.11
64 600	DAIWA SECURITIES GROUP INC	JPY	239 348	0.04	5 503	CORBION NV	EUR	176 371	0.03
3 400	FANUC CORP	JPY	536 741	0.09	1 596	FERRARI NV	EUR	242 353	0.04
145	GLP J - REIT	JPY	186 762	0.03	35 699	KONINKLIJKE AHOLD DELHAIZE NV	EUR	866 058	0.14
2 382	INVESCO OFFICE J-REIT INC	JPY	274 123	0.04	5 891	KONINKLIJKE DSM NV	EUR	725 771	0.12
58 100	ITOCHU CORP	JPY	1 111 941	0.18	307 920	KONINKLIJKE KPN NV	EUR	726 691	0.12
195	JAPAN RENTAL HOUSING INVESTMENT	JPY	161 478	0.03	4 643	NN GROUP NV - W/I	EUR	138 826	0.02
50 600	JXTG HOLDINGS INC	JPY	159 206	0.03	11 778	PROSUS NV	EUR	974 512	0.16
8 400	LAWSON INC	JPY	374 700	0.06	8 450	RANDSTAD HOLDING NV	EUR	335 127	0.05
234	MCUBS MIDCITY INVESTMENT COR	JPY	151 016	0.02	25 173	ROYAL DUTCH SHELL PLC - A	GBP	356 410	0.06
4 800	MIRACA HOLDINGS INC	JPY	100 478	0.02	21 090	ROYAL DUTCH SHELL PLC - B	GBP	283 984	0.05
4 100	MITSUBISHI CORP	JPY	76 749	0.01	5 894	UNIBAIL-RODAMCO-WESTFIELD	EUR	295 643	0.05
71	MITSUMI FUDOSAN LOGISTICS PAR	JPY	281 580	0.04	7 130	VOPAK	EUR	335 680	0.05
456 200	MIZUHO FINANCIAL GROUP INC	JPY	496 942	0.08	4 975	WOLTERS KLUWER	EUR	345 862	0.06
15 600	MS&AD INSURANCE GROUP HOLDING	JPY	380 720	0.06	3 480	YANDEX NV - A	USD	154 983	0.02
54	NIPPON PROLOGIS REIT INC	JPY	146 085	0.02		<i>Sweden</i>		<i>8 283 510</i>	<i>1.32</i>
6 200	NIPPON TELEGRAPH & TELEPHONE	JPY	128 685	0.02	12 995	AAK AB	SEK	198 824	0.03
4 100	NTT DOCOMO INC	JPY	97 432	0.02	18 521	ASSA ABLOY AB - B	SEK	335 321	0.05
62 700	RICOH CO LTD	JPY	397 313	0.06	8 017	ATLAS COPCO AB - A	SEK	302 323	0.05
86 200	SUMITOMO CORP	JPY	878 713	0.14	5 325	ATLAS COPCO AB - B	SEK	175 363	0.03
19 500	SUMITOMO MITSUI FINANCIAL GR	JPY	487 926	0.08	54 012	AXFOOD AB	SEK	1 049 889	0.17
					17 769	BOLIDEN AB	SEK	359 999	0.06
					42 403	CASTELLUM AB	SEK	705 298	0.11



# BNP PARIBAS FUNDS SICAV Multi-Asset Income

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
47 410	ELEKTA AB - B	SEK	392 637	0.06	765	KEYERA CORP	CAD	10 337	0.00
16 391	EPIROC AB - A	SEK	181 861	0.03	142 568	KINROSS GOLD CORP	USD	916 477	0.15
11 844	EPIROC AB - B	SEK	128 978	0.02	1 044	MAGNA INTERNATIONAL INC	CAD	41 262	0.01
25 548	FABEGE AB	SEK	265 881	0.04	6 990	MANULIFE FINANCIAL CORP	CAD	84 396	0.01
18 260	HEXPOL AB	SEK	120 407	0.02	2 053	NUTRIEN LTD	CAD	58 540	0.01
7 225	ICA GRUPPEN AB	SEK	305 046	0.05	33 148	PAN AMERICAN SILVER CORP	USD	896 913	0.14
13 698	INTRUM JUSTITIA AB	SEK	223 849	0.04	1 969	PEMBINA PIPELINE CORP	CAD	43 685	0.01
7 229	INVESTOR AB - B	SEK	339 688	0.05	2 032	POWER CORP OF CANADA	CAD	31 720	0.01
27 440	LOOMIS AB	SEK	583 729	0.09	20 947	RIOCAN REAL ESTATE INVEST TRUST	CAD	210 326	0.03
4 467	LUNDBERGS AB - B	SEK	180 490	0.03	1 273	ROGERS COMMUNICATIONS INC - B	CAD	45 394	0.01
36 760	LUNDIN PETROLEUM AB	SEK	789 019	0.13	1 687	SHAW COMMUNICATIONS INC - B	CAD	24 416	0.00
30 760	PEAB AB	SEK	225 174	0.04	2 113	SUN LIFE FINANCIAL INC	CAD	68 912	0.01
27 487	SECURITAS AB - B	SEK	329 797	0.05	3 374	TC ENERGY CORP	CAD	127 924	0.02
77 154	SKANDINAVISKA ENSKILDA BANK - A	SEK	595 024	0.09	1 508	TELUS CORP	CAD	22 446	0.00
19 318	SKF AB-B SHARES	SEK	319 659	0.05	7 597	WHEATON PRECIOUS METALS CORP	USD	297 955	0.05
14 843	TELE2 AB - B	SEK	175 254	0.03	1 890	ZYMEWORKS INC	USD	60 697	0.01
	<i>Spain</i>		<i>5 370 830</i>	<i>0.85</i>		<i>Italy</i>		<i>4 356 148</i>	<i>0.68</i>
31 527	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS	EUR	707 466	0.11	695 077	A2A SPA	EUR	876 145	0.14
4 727	AMADEUS IT GROUP SA	EUR	219 238	0.03	14 699	AMPLIFON SPA	EUR	348 513	0.06
21 315	APPLUS SERVICES SA	EUR	145 581	0.02	28 313	ASSICURAZIONI GENERALI	EUR	381 376	0.06
102 618	BANCO SANTANDER SA	EUR	223 143	0.04	25 495	BANCA GENERALI S.P.A.	EUR	679 697	0.11
82 421	BANKINTER SA	EUR	349 877	0.06	24 577	BREMBO SPA	EUR	202 146	0.03
34 507	ENAGAS SA	EUR	750 527	0.12	22 193	CERVED GROUP S.P.A.	EUR	141 924	0.02
40 614	IBERDROLA SA	EUR	419 136	0.07	47 279	ENI S.P.A.	EUR	401 399	0.06
85 190	MAPFRE SA	EUR	134 941	0.02	213 161	IREN SPA	EUR	470 233	0.07
13 465	MASMOVIL IBERCOM SA	EUR	305 656	0.05	58 309	POSTE ITALIANE SPA	EUR	451 312	0.07
61 343	MERLIN PROPERTIES SOCIMI SA	EUR	452 711	0.07	65 937	TERNA S.P.A.	EUR	403 403	0.06
39 928	PROSEGUR COMPANIA DE SEGURIDAD	EUR	82 731	0.01		<i>Hong Kong</i>		<i>4 067 854</i>	<i>0.65</i>
60 170	RED ELECTRICA CORPORACION SA	EUR	999 123	0.16	7 200	AIA GROUP LTD	HKD	59 622	0.01
51 966	REPSOL SA	EUR	404 607	0.06	35 500	BOC HONG KONG HOLDINGS LTD	HKD	100 616	0.02
41 463	TELEFONICA SA	EUR	176 093	0.03	142 000	CK ASSET HOLDINGS LTD	HKD	752 645	0.12
	<i>Finland</i>		<i>5 144 240</i>	<i>0.83</i>	40 000	CK INFRASTRUCTURE HOLDINGS	HKD	183 324	0.03
11 723	ELISA OYJ	EUR	634 683	0.10	52 000	CLP HOLDINGS LTD	HKD	453 992	0.07
16 587	HUHTAMAKI OYJ	EUR	581 208	0.09	28 500	HANG SENG BANK LTD	HKD	426 126	0.07
35 694	KESKO OYJ - B	EUR	543 263	0.09	163 000	JANUS HENDERSON LAND DEVELOPMENT	HKD	550 326	0.09
4 871	KONE OYJ - B	EUR	298 203	0.05	11 400	LINK REIT	HKD	82 918	0.01
59 467	METSA BOARD OYJ	EUR	357 991	0.06	245 000	PCCW LTD	HKD	124 402	0.02
20 195	NESTE OYJ	EUR	702 988	0.11	41 500	POWER ASSETS HOLDINGS LTD	HKD	200 772	0.03
24 827	NOKIAN RENKAAT OYJ	EUR	485 120	0.08	47 500	SUN HUNG KAI PROPERTIES	HKD	539 201	0.09
7 655	ORION OYJ - B	EUR	329 624	0.05	779 000	WH GROUP LTD	HKD	593 910	0.09
17 454	SAMPO OYJ - A	EUR	534 441	0.09		<i>Australia</i>		<i>3 090 034</i>	<i>0.50</i>
26 311	UPM-KYMMENE OYJ	EUR	676 719	0.11	36 849	ANZ BANKING GROUP	AUD	422 144	0.07
	<i>Canada</i>		<i>4 917 273</i>	<i>0.78</i>	16 666	BHP BILLITON LTD	AUD	363 880	0.06
1 884	ALGONQUIN POWER & UTILITIES	CAD	21 614	0.00	20 332	CARSALES.COM LTD	AUD	221 603	0.04
7 829	ALLIED PROPERTIES REAL ESTAT	CAD	209 626	0.03	48 830	DEXUS	AUD	275 789	0.04
59 818	B2GOLD CORP	USD	303 044	0.05	36 032	G8 EDUCATION LTD	AUD	19 581	0.00
4 357	BANK OF NOVA SCOTIA	CAD	160 011	0.03	15 028	GOODMAN GROUP	AUD	136 814	0.02
36 374	BARRICK GOLD CORP	USD	872 471	0.14	4 460	MACQUARIE GROUP LTD	AUD	324 613	0.05
552	BCE INC	CAD	20 431	0.00	191 402	MIRVAC GROUP	AUD	254 895	0.04
1 601	CAN IMPERIAL BANK OF COMMERCE	CAD	94 966	0.02	32 673	NATIONAL AUSTRALIA BANK LTD	AUD	365 198	0.06
208	CANADIAN TIRE CORP - A	CAD	15 996	0.00	29 625	QUBE HOLDINGS LTD	AUD	52 847	0.01
546 943	GRAN TIERRA ENERGY INC	USD	168 590	0.03	4 335	SONIC HEALTHCARE LTD	AUD	80 908	0.01
1 000	GREAT-WEST LIFECO INC	CAD	15 558	0.00	27 381	SPARK INFRASTRUCTURE GROUP	AUD	36 261	0.01
1 180	HYDRO ONE LTD	CAD	19 693	0.00	19 305	SUNCORP GROUP LTD	AUD	109 484	0.02
315	IGM FINANCIAL INC	CAD	6 793	0.00	43 876	SYDNEY AIRPORT	AUD	152 415	0.02
379	INDUSTRIAL ALLIANCE INSURANC	CAD	11 263	0.00	54 364	TELSTRA CORP LTD	AUD	104 336	0.02
514	INTACT FINANCIAL CORP	CAD	43 415	0.01	19 543	TRANSURBAN GROUP	AUD	169 266	0.03
1 501	INTER PIPELINE LTD	CAD	12 402	0.00					

# BNP PARIBAS FUNDS SICAV Multi-Asset Income

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>China</i>		<i>2 404 406</i>	<i>0.38</i>		<i>South Africa</i>		<i>935 375</i>	<i>0.15</i>
1 535	51JOB INC - ADR	USD	98 115	0.02	18	CAPITEC BANK HOLDINGS LTD	ZAR	792	0.00
2 588	ALIBABA GROUP HOLDING - ADR	USD	497 023	0.08	17 408	CLICKS GROUP LTD	ZAR	187 650	0.03
10 000	ANHUI CONCH CEMENT CO LTD - H	HKD	59 949	0.01	24 591	GOLD FIELDS LTD	ZAR	204 417	0.03
1 412	BAIDU INC - ADR	USD	150 723	0.02	102 433	INVESTEC PLC	GBP	181 990	0.03
2 066	JD.COM INC - ADR	USD	110 699	0.02	21 696	MONDI PLC	GBP	360 526	0.06
1 062	NEW ORIENTAL EDUCATIO - ADR	USD	123 140	0.02		<i>Luxembourg</i>		<i>548 952</i>	<i>0.09</i>
9 500	PING AN INSURANCE GROUP CO - H	HKD	84 559	0.01	26 726	GRAND CITY PROPERTIES	EUR	548 952	0.09
2 284	SINA CORP	USD	73 025	0.01		<i>South Korea</i>		<i>538 303</i>	<i>0.09</i>
19 542	TENCENT HOLDINGS LTD	HKD	1 116 864	0.18	13	LG HOUSEHOLD & HEALTH CARE	KRW	12 937	0.00
1 235	ZAI LAB LTD-ADR	USD	90 309	0.01	3 912	MACQUARIE KOREA INFRA FUND	KRW	33 008	0.01
	<i>Norway</i>		<i>2 184 540</i>	<i>0.35</i>	12 613	SAMSUNG ELECTRONICS CO LTD	KRW	492 358	0.08
6 606	GIENSIDIGE FORSIKRING ASA	NOK	107 976	0.02		<i>Indonesia</i>		<i>324 841</i>	<i>0.06</i>
55 393	LEROY SEAFOOD GROUP ASA	NOK	295 293	0.05	92 300	BANK CENTRAL ASIA TBK PT	IDR	164 025	0.03
75 727	ORKLA ASA	NOK	589 182	0.09	846 200	TELEKOMUNIKASI INDONESIA PER	IDR	160 816	0.03
5 463	SCHIBSTED ASA - A	NOK	126 453	0.02		<i>Singapore</i>		<i>307 764</i>	<i>0.05</i>
2 995	SCHIBSTED ASA - B	NOK	62 637	0.01	76 100	CAPITALAND LTD	SGD	142 127	0.02
52 023	TELENOR ASA	NOK	672 674	0.11	235 300	KEPPEL REIT	SGD	165 637	0.03
10 719	YARA INTERNATIONAL ASA	NOK	330 325	0.05		<i>Malaysia</i>		<i>233 651</i>	<i>0.04</i>
	<i>Belgium</i>		<i>1 781 550</i>	<i>0.28</i>	311 300	DIALOG GROUP BHD	MYR	233 651	0.04
8 636	AGEAS	EUR	272 379	0.04		<i>New Zealand</i>		<i>203 505</i>	<i>0.03</i>
6 000	ANHEUSER - BUSCH INBEV SA/NV	EUR	263 190	0.04	23 144	AUCKLAND INTL AIRPORT LTD	NZD	86 999	0.01
4 354	COLRUYT SA	EUR	213 215	0.03	44 619	SPARK NEW ZEALAND LTD	NZD	116 506	0.02
5 163	MELEXIS NV	EUR	348 503	0.06		<i>Mexico</i>		<i>169 172</i>	<i>0.02</i>
14 376	PROXIMUS	EUR	260 781	0.04	35 725	INFRAESTRUCTURA ENERGETICA	MXN	91 306	0.01
4 536	SOLVAY SA	EUR	323 235	0.05	56 322	KIMBERLY-CLARK DE MEXICO - A	MXN	77 866	0.01
2 736	TELENET GROUP HOLDING NV	EUR	100 247	0.02		<i>Brazil</i>		<i>156 916</i>	<i>0.03</i>
	<i>Portugal</i>		<i>1 764 044</i>	<i>0.29</i>	11 012	HYPERA SA	BRL	59 462	0.01
114 030	EDP-ENERGIAS DE PORTUGAL SA	EUR	484 628	0.08	5 433	RAIA DROGASIL SA	BRL	97 454	0.02
52 978	GALP ENERGIA SGPS SA	EUR	545 409	0.09		<i>Israel</i>		<i>64 345</i>	<i>0.01</i>
47 097	JERONIMO MARTINS	EUR	734 007	0.12	728	CYBERARK SOFTWARE LTD/ISRAEL	USD	64 345	0.01
	<i>Ireland</i>		<i>1 560 518</i>	<i>0.24</i>		<i>Bermuda</i>		<i>48 680</i>	<i>0.01</i>
12 111	CRH PLC	EUR	369 386	0.06	1 348	AXIS CAPITAL HOLDINGS LTD	USD	48 680	0.01
2 753	EXPERIAN PLC	GBP	85 376	0.01		<i>Philippines</i>		<i>47 731</i>	<i>0.01</i>
60 935	GREENCORE GROUP PLC	GBP	84 330	0.01	20 580	UNIVERSAL ROBINA CORP	PHP	47 731	0.01
10 745	KEYWORDS STUDIOS PLC	GBP	214 191	0.03		<i>Russia</i>		<i>39 142</i>	<i>0.01</i>
6 043	SEAGATE TECHNOLOGY	USD	260 465	0.04	592	LUKOIL PISC - ADR	USD	39 142	0.01
69 222	UDG HEALTHCARE PLC	GBP	546 770	0.09		<i>Argentina</i>		<i>27 375</i>	<i>0.00</i>
	<i>Denmark</i>		<i>1 483 191</i>	<i>0.24</i>	2 931	PAMPA ENERGIA SA-SPON ADR	USD	27 375	0.00
1 925	CHRISTIAN HANSEN HOLDING A/S	DKK	176 664	0.03		<i>Thailand</i>		<i>6 971</i>	<i>0.00</i>
2 322	COLOPLAST - B	DKK	320 269	0.05	4 000	AIRPORTS OF THAILAND PCL-FOR	THB	6 971	0.00
2 231	NOVOZYMES A/S - B	DKK	114 796	0.02		<i>India</i>		<i>3 521</i>	<i>0.00</i>
1 733	ORSTED A/S	DKK	177 970	0.03	87	HDFC BANK LTD - ADR	USD	3 521	0.00
6 670	ROYAL UNIBREW	DKK	493 819	0.08		<b>Bonds</b>		<b>300 949 326</b>	<b>48.01</b>
7 751	TRYG A/S	DKK	199 673	0.03		<i>United States of America</i>		<i>139 186 684</i>	<i>21.99</i>
	<i>Austria</i>		<i>1 028 599</i>	<i>0.16</i>	250 000	ABBOTT LABORATORIES 3.750% 16-30/11/2026	USD	258 873	0.04
11 526	ANDRITZ AG	EUR	373 442	0.06	500 000	ABBVIE INC 3.200% 16-14/05/2026	USD	491 947	0.08
9 202	OMV AG	EUR	273 852	0.04	635 000	ABBVIE INC 3.200% 19-21/11/2029	USD	620 660	0.10
10 661	S&T AG	EUR	243 071	0.04	200 000	ABBVIE INC 4.250% 18-14/11/2028	USD	209 762	0.03
3 468	VERBUND AG	EUR	138 234	0.02	200 000	ABBVIE INC 4.550% 20-15/03/2035	USD	216 200	0.03
	<i>Taiwan</i>		<i>959 249</i>	<i>0.15</i>	300 000	AECOM TECHNOLOGY 5.125% 17-15/03/2027	USD	287 139	0.05
19 760	CHAILEASE HOLDING CO LTD	TWD	74 111	0.01	159 000	AES CORPORATION 5.500% 15-15/04/2025	USD	145 289	0.02
157 000	E.SUN FINANCIAL HOLDING CO	TWD	131 408	0.02					
20 000	PRESIDENT CHAIN STORE CORP	TWD	178 890	0.03					
41 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO	TWD	387 757	0.06					
87 000	UNI PRESIDENT ENTERPRISES CO	TWD	187 083	0.03					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Multi-Asset Income

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
300 000	AGILENT TECH INC 2.750% 19-15/09/2029	USD	290 057	0.05	230 000	CEDAR FAIR LP/CA 5.375% 15-01/06/2024	USD	193 254	0.03
440 000	AIR PROD & CHEM 0.500% 20-05/05/2028	EUR	442 019	0.07	300 000	CHARLES RIVER LA 4.250% 19-01/05/2028	USD	266 609	0.04
140 000	AIR PROD & CHEM 0.800% 20-05/05/2032	EUR	140 745	0.02	991 000	CHARTER COMM OPT 2.800% 20-01/04/2031	USD	896 195	0.14
240 000	ALLISON TRANS 4.750% 17-01/10/2027	USD	212 082	0.03	200 000	CHARTER COMM OPT 4.908% 16-23/07/2025	USD	203 949	0.03
230 000	ALLISON TRANS 5.000% 16-01/10/2024	USD	203 970	0.03	500 000	CHARTER COMM OPT 5.050% 19-30/03/2029	USD	524 167	0.08
200 000	ALLISON TRANS 5.875% 19-01/06/2029	USD	185 193	0.03	300 000	CHENIERE ENERGY 4.500% 19-01/10/2029	USD	259 814	0.04
67 000	AMC NETWORKS INC 4.750% 17-01/08/2025	USD	58 610	0.01	128 000	CHUBB INA HLDGS 0.875% 19-15/06/2027	EUR	128 912	0.02
200 000	AMC NETWORKS INC 5.000% 16-01/04/2024	USD	176 290	0.03	300 000	CHURCHILL DOWNS 4.750% 17-15/01/2028	USD	256 555	0.04
390 000	AMERICAN HONDA F 1.600% 20-20/04/2022	EUR	397 646	0.06	450 000	CHURCHILL DOWNS 5.500% 19-01/04/2027	USD	392 165	0.06
200 000	AMERICAN INTERNATIONAL GROUP 3.900% 16-01/04/2026	USD	200 896	0.03	60 000	CISCO SYSTEMS 2.950% 16-28/02/2026	USD	60 149	0.01
230 000	AMGEN INC 2.300% 20-25/02/2031	USD	212 628	0.03	200 000	CITIGROUP INC 4.125% 16-25/07/2028	USD	201 311	0.03
980 000	AMGEN INC 2.450% 20-21/02/2030	USD	921 688	0.15	430 000	CLEAN HARBORS IN 4.875% 19-15/07/2027	USD	393 380	0.06
100 000	AMGEN INC 4.400% 15-01/05/2045	USD	110 872	0.02	300 000	CLEVELAND-CLIFFS 6.750% 20-15/03/2026	USD	260 508	0.04
200 000	AON CORP 3.750% 19-02/05/2029	USD	204 035	0.03	250 000	CLEVELAND-CLIFFS 9.875% 20-17/10/2025	USD	232 649	0.04
100 000	APPLE INC 0.875% 17-24/05/2025	EUR	104 469	0.02	115 000	CLOROX COMPANY 3.100% 17-01/10/2027	USD	114 041	0.02
300 000	ARAMARK SERV INC 5.000% 17-01/04/2025	USD	263 099	0.04	310 000	COGENT COMMUNICA 5.375% 15-01/03/2022	USD	283 542	0.05
300 000	ARAMARK SERV INC 5.000% 18-01/02/2028	USD	253 751	0.04	110 000	COMCAST CORP 0.250% 20-20/05/2027	EUR	107 888	0.02
300 000	ARCONIC ROLLED P 6.125% 20-15/02/2028	USD	262 432	0.04	235 000	COMCAST CORP 0.750% 20-20/02/2032	EUR	228 301	0.04
300 000	ASHLAND INC 4.750% 13-15/08/2022	USD	280 207	0.04	200 000	COMCAST CORP 1.250% 20-20/02/2040	EUR	193 105	0.03
400 000	AT&T INC 1.600% 20-19/05/2028	EUR	409 426	0.07	300 000	COMCAST CORP 2.800% 20-15/01/2051	USD	271 536	0.04
300 000	AT&T INC 2.750% 16-19/05/2023	EUR	318 847	0.05	300 000	COMCAST CORP 4.250% 18-15/10/2030	USD	326 954	0.05
250 000	AT&T INC 2.750% 20-01/06/2031	USD	230 982	0.04	300 000	COMMONWEALTH EDI 3.000% 20-01/03/2050	USD	283 230	0.05
101 000	AT&T INC 4.100% 18-15/02/2028	USD	103 112	0.02	300 000	COMPASS MIN INTL 6.750% 19-01/12/2027	USD	282 248	0.04
200 000	AT&T INC 4.300% 13-15/12/2042	USD	199 396	0.03	80 000	CONAGRA BRANDS 4.850% 18-01/11/2028	USD	85 882	0.01
300 000	AXALTA COATING 4.875% 16-15/08/2024	USD	270 445	0.04	300 000	CONTINENTAL RES 5.000% 12-15/09/2022	USD	262 883	0.04
250 000	BALL CORP 4.875% 18-15/03/2026	USD	241 508	0.04	300 000	COVANTA HOLDING 5.875% 17-01/07/2025	USD	268 711	0.04
230 000	BALL CORP 5.250% 15-01/07/2025	USD	224 121	0.04	210 000	COVANTA HOLDING 6.000% 18-01/01/2027	USD	189 311	0.03
140 000	BANFF MERGER SUB 8.375% 18-01/09/2026	EUR	139 827	0.02	300 000	CUSHMAN & WAKE 6.750% 20-15/05/2028	USD	279 388	0.04
100 000	BANK ONE CORP 7.750% 95-15/07/2025	USD	114 038	0.02	350 000	CVR ENERGY INC 5.250% 20-15/02/2025	USD	284 842	0.05
250 000	BBA US HOLDINGS 4.000% 19-01/03/2028	USD	201 164	0.03	1 165 000	CVS HEALTH CORP 4.300% 18-25/03/2028	USD	1 211 558	0.19
1 110 000	BECTON DICKINSON 3.700% 17-06/06/2027	USD	1 103 994	0.18	440 000	DANAHER CORP 2.100% 20-30/09/2026	EUR	476 338	0.08
108 000	BELDEN INC 3.375% 17-15/07/2027	EUR	103 959	0.02	285 000	DANAHER CORP 2.500% 20-30/03/2030	EUR	326 560	0.05
100 000	BERRY GLOBAL INC 1.000% 20-15/01/2025	EUR	94 371	0.02	275 000	DELL INT / EMC 4.900% 19-01/10/2026	USD	270 018	0.04
650 000	BIOGEN INC 2.250% 20-01/05/2030	USD	585 104	0.09	300 000	DELTA AIR LINES 3.625% 17-31/03/2022	USD	253 083	0.04
450 000	BOSTON SCIENTIFC 4.000% 19-01/03/2029	USD	458 376	0.07	2 000	DIAMONDBACK ENER 5.375% 17-03/05/2025	USD	1 836	0.00
150 000	BOXER PARENT CO 6.500% 20-02/10/2025	EUR	154 680	0.02	400 000	DIGITAL REALTY 3.600% 19-01/07/2029	USD	406 238	0.06
440 000	BRINKS CO/THE 4.625% 17-15/10/2027	USD	376 085	0.06	635 000	DISCOVERY COMMUNICATIONS 3.950% 17-20/03/2028	USD	630 651	0.10
200 000	BRISTOL-MYERS 3.400% 19-26/07/2029	USD	205 893	0.03	300 000	DISH DBS CORP 5.875% 15-15/11/2024	USD	266 104	0.04
400 000	BRISTOL-MYERS 4.250% 19-26/10/2049	USD	467 438	0.07	290 000	DISH DBS CORP 7.750% 16-01/07/2026	USD	273 723	0.04
526 000	BROADCOM INC 4.110% 20-15/09/2028	USD	512 334	0.08	250 000	DOMINION RESOURCES 5.250% 03-01/08/2033	USD	268 601	0.04
450 000	BROADCOM INC 4.750% 19-15/04/2029	USD	453 675	0.07	300 000	DPL INC 4.350% 20-15/04/2029	USD	270 229	0.04
210 000	BWX TECHNOLOGIES 5.375% 18-15/07/2026	USD	193 518	0.03	300 000	DUKE ENERGY CAR 3.200% 19-15/08/2049	USD	298 786	0.05
50 000	CALPINE CORP 4.500% 19-15/02/2028	USD	43 459	0.01	125 000	DUKE REALTY 3.375% 17-15/12/2027	USD	123 999	0.02
220 000	CALPINE CORP 5.125% 19-15/03/2028	USD	191 776	0.03	500 000	ECOLAB INC 4.800% 20-24/03/2030	USD	564 086	0.09
150 000	CALPINE CORP 5.250% 16-01/06/2026	USD	135 002	0.02	600 000	ELI LILLY & CO 1.625% 15-02/06/2026	EUR	652 426	0.10
218 000	CALPINE CORP 5.750% 14-15/01/2025	USD	195 997	0.03	300 000	ENCOMPASS HLTH 4.500% 19-01/02/2028	USD	255 754	0.04
100 000	CATALENT PHARMA 2.375% 20-01/03/2028	EUR	94 680	0.02	290 000	ENCOMPASS HLTH 4.750% 19-01/02/2030	USD	246 683	0.04
400 000	CDK GLOBAL INC 5.250% 19-15/05/2029	USD	367 962	0.06	350 000	ENTEGRIS INC 4.375% 20-15/04/2028	USD	318 012	0.05
430 000	CDW LLC/CDW FIN 4.250% 19-01/04/2028	USD	388 813	0.06	400 000	ENTEGRIS INC 4.625% 17-10/02/2026	USD	362 143	0.06
275 000	CDW LLC/CDW FIN 5.500% 14-01/12/2024	USD	266 271	0.04					
240 000	CEDAR FAIR LP 5.375% 18-15/04/2027	USD	191 248	0.03					

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# BNP PARIBAS FUNDS SICAV Multi-Asset Income

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
160 000	EQUINIX INC 2.150% 20-15/07/2030	USD	141 103	0.02	125 000	HALLIBURTON CO 5.000% 15-15/11/2045	USD	114 732	0.02
150 000	EQUINIX INC 3.200% 19-18/11/2029	USD	145 252	0.02	1 240 000	HARTFORD FINL 2.800% 19-19/08/2029	USD	1 169 164	0.19
500 000	EQUINIX INC 5.375% 17-15/05/2027	USD	485 688	0.08	760 000	HCA INC 4.125% 19-15/06/2029	USD	747 066	0.12
490 000	FEDEX CORP 3.100% 19-05/08/2029	USD	464 656	0.07	200 000	HCA INC 4.500% 16-15/02/2027	USD	198 204	0.03
160 000	FEDEX CORP 4.050% 18-15/02/2048	USD	146 306	0.02	300 000	HERBALIFE/HLF 7.875% 20-01/09/2025	USD	276 121	0.04
399 998	FG G61731 5.500% 18-01/11/2048	USD	398 000	0.06	200 000	HIGH ST FDG TR I 4.111% 18-15/02/2028	USD	198 132	0.03
568 747	FG G67710 3.500% 18-01/03/2048	USD	543 843	0.09	290 000	HILTON DOMESTIC 4.250% 17-01/09/2024	USD	250 263	0.04
276 725	FG Q17642 3.000% 13-01/04/2043	USD	264 063	0.04	190 000	HILTON DOMESTIC 4.875% 19-15/01/2030	USD	166 630	0.03
1 072 002	FG Q53595 3.500% 18-01/01/2048	USD	1 012 688	0.16	200 000	HILTON DOMESTIC 5.125% 19-01/05/2026	USD	176 224	0.03
1 070 000	FHMS K052 A2 3.151% 16-25/11/2025	USD	1 060 809	0.17	300 000	HLF FIN SARL LLC 7.250% 18-15/08/2026	USD	268 441	0.04
2 760 961	FHS 324 C29 5.500% 14-15/06/2039	USD	504 382	0.08	490 000	HOLLY PAR/FIN 5.000% 20-01/02/2028	USD	415 550	0.07
104 000	FISERV INC 0.375% 19-01/07/2023	EUR	103 452	0.02	300 000	HOLOGIC INC 4.375% 17-15/10/2025	USD	269 443	0.04
150 000	FIVE COR FND TRS 4.419% 13-15/11/2023	USD	148 745	0.02	300 000	HOLOGIC INC 4.625% 18-01/02/2028	USD	278 458	0.04
371 358	FN 745398 6.000% 06-01/06/2035	USD	384 103	0.06	300 000	HOME DEPOT INC 3.125% 20-15/12/2049	USD	291 322	0.05
1 169 998	FN AP2989 3.500% 12-01/08/2042	USD	1 127 670	0.18	100 000	HOME DEPOT INC 4.250% 15-01/04/2046	USD	112 508	0.02
472 917	FN AS9676 4.000% 17-01/05/2047	USD	457 837	0.07	100 000	HUNTSMAN INT LLC 4.500% 19-01/05/2029	USD	93 699	0.01
686 383	FN BC0909 4.000% 16-01/05/2046	USD	675 796	0.11	300 000	IAA SPINCO INC 5.500% 19-15/06/2027	USD	276 121	0.04
338 888	FN BH4019 4.000% 17-01/09/2047	USD	322 138	0.05	405 000	IBM CORP 0.650% 20-11/02/2032	EUR	389 940	0.06
431 422	FN BH7058 3.500% 17-01/12/2047	USD	405 935	0.06	300 000	IBM CORP 3.500% 19-15/05/2029	USD	308 502	0.05
549 011	FN BM1499 3.000% 17-01/02/2044	USD	523 612	0.08	6 500 000 000	INTERAMER DEV BK 7.875% 16-14/03/2023	IDR	410 828	0.07
1 012 991	FN BM5082 4.500% 18-01/11/2048	USD	1 008 821	0.16	230 000	IRON MOUNTAIN 4.875% 17-15/09/2027	USD	199 662	0.03
998 436	FN BP5427 2.500% 20-01/06/2050	USD	933 420	0.15	90 000	IRON MOUNTAIN 5.250% 17-15/03/2028	USD	79 742	0.01
956 332	FN FM2515 3.500% 20-01/10/2045	USD	930 976	0.15	600 000	JOHNSON & JOHNSON 0.650% 16-20/05/2024	EUR	617 106	0.10
652 642	FN FM2671 4.000% 20-01/01/2048	USD	627 491	0.10	250 000	JP MORGAN CHASE 0.625% 16-25/01/2024	EUR	251 972	0.04
973 730	FN FM3151 3.500% 20-01/02/2045	USD	946 313	0.15	150 000	JP MORGAN CHASE 6.400% 08-15/05/2038	USD	203 801	0.03
583 745	FN FM3173 3.500% 20-01/07/2047	USD	562 551	0.09	300 000	KAISER ALUMINUM 4.625% 19-01/03/2028	USD	255 439	0.04
100 000	FORD MOTOR CO 6.625% 98-01/10/2028	USD	89 206	0.01	500 000	KELLOGG CO 3.250% 16-01/04/2026	USD	496 182	0.08
159 000	FORD MOTOR CO 8.500% 20-21/04/2023	USD	149 706	0.02	200 000	KEURIG DR PEPPER 3.200% 20-01/05/2030	USD	196 921	0.03
119 000	FORD MOTOR CRED 2.386% 19-17/02/2026	EUR	104 384	0.02	300 000	KEURIG DR PEPPER 3.800% 20-01/05/2050	USD	303 706	0.05
144 000	FORD MOTOR CRED 3.021% 19-06/03/2024	EUR	137 448	0.02	680 000	KEURIG DR PEPPER 4.597% 19-25/05/2028	USD	726 327	0.12
698 516	FR QA9337 3.000% 20-01/05/2050	USD	655 674	0.10	280 000	KFC HLD/PIZZA HU 4.750% 17-01/06/2027	USD	255 535	0.04
242 130	FR RA1204 4.000% 19-01/08/2049	USD	228 539	0.04	180 000	KFC HLD/PIZZA HU 5.250% 16-01/06/2026	USD	163 855	0.03
1 140 917	FR SD0042 4.000% 19-01/04/2049	USD	1 119 738	0.18	100 000	KIMBERLY-CLARK 0.625% 17-07/09/2024	EUR	102 135	0.02
363 613	FR SD0173 5.000% 19-01/11/2049	USD	357 867	0.06	300 000	KORN/FERRY INTL 4.625% 19-15/12/2027	USD	259 093	0.04
1 023 977	FR ZT1857 4.500% 19-01/03/2049	USD	1 019 590	0.16	100 000	KRAFT HEINZ FOOD 1.500% 16-24/05/2024	EUR	98 683	0.02
995 846	G2 785006 3.500% 20-20/04/2050	USD	945 396	0.15	100 000	KRAFT HEINZ FOOD 2.250% 16-25/05/2028	EUR	98 222	0.02
807 322	G2 AD1744 3.000% 13-20/02/2043	USD	773 908	0.12	200 000	KRATON POLYMERS 5.250% 18-15/05/2026	EUR	201 000	0.03
429 363	G2 MA3662 3.000% 16-20/05/2046	USD	406 131	0.06	100 000	KRONOS INTL INC 3.750% 17-15/09/2025	EUR	97 378	0.02
583 627	G2 MA6092 4.500% 19-20/08/2049	USD	554 897	0.09	200 000	L BRANDS INC 7.500% 19-15/06/2029	USD	156 146	0.02
1 194 987	G2 MA6601 4.000% 20-20/04/2050	USD	1 133 831	0.18	400 000	LAM RESEARCH 2.875% 20-15/06/2050	USD	366 144	0.06
100 000	GEN ELECTRIC CO 0.375% 17-17/05/2022	EUR	99 023	0.02	300 000	LAMAR MEDIA CORP 3.750% 20-15/02/2028	USD	252 829	0.04
100 000	GEN ELECTRIC CO 0.875% 17-17/05/2025	EUR	96 265	0.02	280 000	LAMB WESTON HLD 4.625% 16-01/11/2024	USD	258 570	0.04
250 000	GENERAL MOTORS CO 4.200% 17-01/10/2027	USD	226 872	0.04	100 000	LEAR CORP 3.800% 17-15/09/2027	USD	90 726	0.01
100 000	GILEAD SCIENCES 4.150% 16-01/03/2047	USD	113 107	0.02	75 000	LENNOX INTERNATIONAL INC 3.000% 16-15/11/2023	USD	68 973	0.01
440 000	GLOB PART/GLP FI 7.000% 20-01/08/2027	USD	362 374	0.06	300 000	LIBERTY MEDIA 8.250% 00-01/02/2030	USD	261 443	0.04
1 084 951	GN AM2784 3.500% 15-15/04/2045	USD	1 039 334	0.17	56 000	LIBERTY MUTUAL 4.250% 13-15/06/2023	USD	54 074	0.01
3 554 936	GNR 2017-114 PI 4.000% 17-20/10/2046	USD	356 130	0.06	480 000	LIVE NATION ENT 4.750% 19-15/10/2027	USD	369 140	0.06
300 000	GO DADDY OP/FIN 5.250% 19-01/12/2027	USD	272 099	0.04	470 000	LIVE NATION ENTERTAINMENT 4.875% 16-01/11/2024	USD	376 619	0.06
150 000	GOLDMAN SACHS GP 0.875% 20-21/01/2030	EUR	146 550	0.02					
670 000	GOLDMAN SACHS GP 3.375% 20-27/03/2025	EUR	746 247	0.12					
500 000	GOLDMAN SACHS GP 3.500% 16-16/11/2026	USD	489 795	0.08					
250 000	GOLDMAN SACHS GROUP 2.000% 15-27/07/2023	EUR	260 066	0.04					
100 000	GOLDMAN SACHS GROUP 4.800% 14-08/07/2044	USD	116 122	0.02					
300 000	GRAHAM HOLDINGS 5.750% 18-01/06/2026	USD	277 790	0.04					

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# BNP PARIBAS FUNDS SICAV Multi-Asset Income

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
400 000	LOWES COS INC 4.500% 20-15/04/2030	USD	437 422	0.07	285 000	PULTEGROUP INC 5.000% 16-15/01/2027	USD	270 699	0.04
57 000	MACYS RETAIL HLD 2.875% 12-15/02/2023	USD	39 873	0.01	400 000	PULTEGROUP INC 5.500% 16-01/03/2026	USD	389 298	0.06
222 000	MAGNOLIA OIL 6.000% 18-01/08/2026	USD	185 964	0.03	100 000	PVH CORP 3.125% 17-15/12/2027	EUR	96 036	0.02
220 000	MASONITE INTL 5.375% 19-01/02/2028	USD	200 016	0.03	300 000	QORVO INC 4.375% 19-15/10/2029	USD	273 450	0.04
300 000	MATCH GROUP INC 5.000% 17-15/12/2027	USD	277 937	0.04	250 000	QORVO INC 5.500% 19-15/07/2026	USD	231 492	0.04
115 000	MCCORMICK 3.400% 17-15/08/2027	USD	113 799	0.02	325 000	QUALCOMM INC 2.150% 20-20/05/2030	USD	302 118	0.05
490 000	MCDONALDS CORP 2.625% 19-01/09/2029	USD	467 457	0.07	462 000	QUINTILES IMS 2.875% 17-15/09/2025	EUR	463 433	0.07
115 000	MCDONALDS CORP 3.500% 17-01/03/2027	USD	115 573	0.02	300 000	RANGE RESOURCES 9.250% 20-01/02/2026	USD	238 392	0.04
200 000	MEREDITH CORP 6.875% 19-01/02/2026	USD	148 689	0.02	300 000	RBS GLOBAL/REXNO 4.875% 17-15/12/2025	USD	267 737	0.04
200 000	MERRILL LYNCH 6.110% 07-29/01/2037	USD	251 504	0.04	500 000	REPUBLIC SVCS 2.300% 20-01/03/2030	USD	463 710	0.07
400 000	MET LIFE GLOB 0.375% 19-09/04/2024	EUR	401 766	0.06	230 000	RYMAN HOSPITALIT 4.750% 19-15/10/2027	USD	182 255	0.03
10 000	MGM RESORTS 7.750% 12-15/03/2022	USD	9 057	0.00	180 000	SBA COMMUNICATIO 4.000% 18-01/10/2022	USD	160 063	0.03
250 000	MOLINA HEALTHCAR 5.375% 16-15/11/2022	USD	228 154	0.04	300 000	SBA COMMUNICATIONS 4.875% 17-01/09/2024	USD	273 808	0.04
500 000	MONDELEZ INT INC 3.625% 19-13/02/2026	USD	501 817	0.08	400 000	SCOTTS MIRACLE 4.500% 20-15/10/2029	USD	365 854	0.06
350 000	MOOG INC 4.250% 19-15/12/2027	USD	303 739	0.05	240 000	SERVICEMASTER 5.125% 16-15/11/2024	USD	216 623	0.03
100 000	MORGAN STANLEY 1.000% 16-02/12/2022	EUR	101 107	0.02	300 000	SILGAN HOLDINGS 4.125% 19-01/02/2028	USD	265 437	0.04
100 000	MORGAN STANLEY 1.750% 15-30/01/2025	EUR	105 182	0.02	240 000	SIRIUS XM RADIO 4.625% 19-15/07/2024	USD	219 091	0.03
300 000	MORGAN STANLEY 1.875% 14-30/03/2023	EUR	311 194	0.05	300 000	SIRIUS XM RADIO 5.000% 17-01/08/2027	USD	273 450	0.04
100 000	MORGAN STANLEY 4.375% 17-22/01/2047	USD	114 833	0.02	100 000	SMITHFIELD FOODS 3.350% 17-01/02/2022	USD	88 332	0.01
120 000	MPT OP PTNR/FINL 2.550% 19-05/12/2023	GBP	131 424	0.02	300 000	SOUTHWESTERN ENERGY 7.500% 17-01/04/2026	USD	233 798	0.04
130 000	MPT OP PTNR/FINL 3.692% 19-05/06/2028	GBP	142 718	0.02	28 000	STEEL DYNAMICS 5.000% 17-15/12/2026	USD	26 148	0.00
300 000	NESTLE HOLDINGS 0.875% 17-18/07/2025	EUR	312 567	0.05	400 000	STERICYCLE INC 5.375% 19-15/07/2024	USD	365 935	0.06
100 000	NETFLIX INC 3.000% 20-15/06/2025	EUR	102 819	0.02	300 000	SUBURBAN PROPANE 5.500% 14-01/06/2024	USD	264 247	0.04
5 000	NETFLIX INC 5.750% 14-01/03/2024	USD	4 828	0.00	187 000	SUNOCO LP/FIN 5.500% 18-15/02/2026	USD	162 155	0.03
400 000	NEWMARK GROUP 6.125% 19-15/11/2023	USD	354 762	0.06	200 000	SUNOCO LP/FIN 6.000% 19-15/04/2027	USD	178 002	0.03
150 000	NGL ENRGY PART/F 7.500% 17-01/11/2023	USD	110 181	0.02	300 000	SYMANTEC CORP 5.000% 17-15/04/2025	USD	270 435	0.04
300 000	NIELSEN FINANCE 5.000% 14-15/04/2022	USD	265 938	0.04	175 000	SYSCO CORP 2.400% 20-15/02/2030	USD	154 128	0.02
250 000	NUANCE COMMUNIC 5.625% 16-15/12/2026	USD	231 163	0.04	300 000	TELEFLEX INC 4.250% 20-01/06/2028	USD	273 717	0.04
300 000	NUSTAR LOGISTICS 5.625% 17-28/04/2027	USD	258 171	0.04	140 000	THERMO FISHER 0.500% 19-01/03/2028	EUR	137 241	0.02
460 000	NUSTAR LOGISTICS 6.000% 19-01/06/2026	USD	401 371	0.06	300 000	THERMO FISHER 0.750% 16-12/09/2024	EUR	303 792	0.05
75 000	NVIDIA CORP 2.850% 20-01/04/2030	USD	74 310	0.01	274 000	THERMO FISHER 1.750% 20-15/04/2027	EUR	291 981	0.05
325 000	OMNICOM GROUP 2.450% 20-30/04/2030	USD	292 696	0.05	375 000	T-MOBILE USA INC 3.875% 20-15/04/2030	USD	372 282	0.06
750 000	ORACLE CORP 2.950% 20-01/04/2030	USD	742 591	0.12	300 000	T-MOBILE USA INC 5.125% 17-15/04/2025	USD	272 198	0.04
220 000	OUTFRONT MEDIA C 5.000% 19-15/08/2027	USD	176 231	0.03	290 000	TOPBUILD CORP 5.625% 18-01/05/2026	USD	262 928	0.04
980 000	PACKAGING CORP 3.000% 19-15/12/2029	USD	944 745	0.15	400 000	TWITTER INC 3.875% 19-15/12/2027	USD	355 880	0.06
110 000	PARKER-HANNIFIN 3.250% 17-01/03/2027	USD	105 752	0.02	350 000	UNDER ARMOUR INC 3.250% 16-15/06/2026	USD	275 070	0.04
480 000	PARKER-HANNIFIN 3.250% 19-14/06/2029	USD	471 503	0.08	500 000	UNION PAC CORP 3.250% 20-05/02/2050	USD	487 359	0.08
691 000	PEPSICO INC 0.250% 20-06/05/2024	EUR	694 808	0.11	450 000	UNION PAC CORP 3.950% 18-10/09/2028	USD	475 978	0.08
1 007 000	PEPSICO INC 0.500% 20-06/05/2028	EUR	1 013 396	0.16	2 000	UNITED RENTAL NA 4.875% 17-15/01/2028	USD	1 820	0.00
500 000	PFIZER INC 1.000% 17-06/03/2027	EUR	523 607	0.08	3 330 000	US TREASURY N/B 0.500% 20-31/03/2025	USD	2 996 842	0.47
300 000	PILGRIMS PRIDE 5.750% 15-15/03/2025	USD	266 104	0.04	5 150 000	US TREASURY N/B 1.500% 19-30/11/2024	USD	4 836 795	0.76
300 000	PLATFORM SPECIAL 5.875% 17-01/12/2025	USD	270 528	0.04	6 670 000	US TREASURY N/B 1.750% 19-15/06/2022	USD	6 123 310	0.96
500 000	PNC FINANCIAL 2.550% 20-22/01/2030	USD	478 972	0.08	3 000 000	US TREASURY N/B 1.750% 19-15/11/2029	USD	2 950 478	0.46
365 000	PRINCIPAL FINL 2.125% 20-15/06/2030	USD	326 113	0.05	3 790 000	US TREASURY N/B 2.375% 19-15/11/2049	USD	4 167 695	0.65
600 000	PROCTER & GAMBLE 0.625% 18-30/10/2024	EUR	618 126	0.10	9 470 000	US TREASURY N/B 2.375% 19-29/02/2024	USD	9 098 929	1.44
200 000	PROG ENER CAR 4.100% 12-15/05/2042	USD	215 101	0.03	2 300 000	US TREASURY N/B 2.875% 15-15/08/2045	USD	2 700 713	0.42
176 000	PROLOGIS EURO 0.375% 20-06/02/2028	EUR	172 414	0.03	1 990 000	US TREASURY N/B 3.750% 11-15/08/2041	USD	2 611 749	0.41
500 000	PROLOGIS LP 2.250% 20-15/04/2030	USD	467 905	0.07					
450 000	PTC INC 3.625% 20-15/02/2025	USD	395 956	0.06					
300 000	PTC INC 4.000% 20-15/02/2028	USD	265 119	0.04					

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS SICAV Multi-Asset Income

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
280 000	US TREASURY N/B 4.500% 09-15/08/2039	USD	397 184	0.06	200 000	CAPGEMINI SE 1.625% 20-15/04/2026	EUR	209 521	0.03
300 000	US TREASURY N/B 4.750% 07-15/02/2037	USD	426 034	0.07	200 000	CASINO GUICHARD 2.798% 14-05/08/2026	EUR	169 476	0.03
300 000	US TREASURY N/B 5.000% 07-15/05/2037	USD	438 095	0.07	100 000	CIE DE ST GOBAIN 0.875% 18-21/09/2023	EUR	101 630	0.02
300 000	VAIL RESORTS 6.250% 20-15/05/2025	USD	279 414	0.04	100 000	CIE DE ST GOBAIN 1.125% 18-23/03/2026	EUR	103 316	0.02
300 000	VALVOLINE INC 4.250% 20-15/02/2030	USD	264 435	0.04	100 000	CIE DE ST GOBAIN 1.750% 20-03/04/2023	EUR	103 671	0.02
250 000	VERISIGN INC 4.750% 17-15/07/2027	USD	233 934	0.04	100 000	CIE DE ST GOBAIN 1.875% 18-21/09/2028	EUR	107 426	0.02
270 000	VERISIGN INC 5.250% 15-01/04/2025	USD	265 937	0.04	400 000	CIE DE ST GOBAIN 2.375% 20-04/10/2027	EUR	441 591	0.07
100 000	VERIZON COMM INC 1.250% 19-08/04/2030	EUR	103 064	0.02	100 000	CNP ASSURANCES 1.875% 16-20/10/2022	EUR	101 999	0.02
465 000	VERIZON COMM INC 1.300% 20-18/05/2033	EUR	472 039	0.08	100 000	CNP ASSURANCES 2.750% 19-05/02/2029	EUR	109 606	0.02
420 000	VERIZON COMMUNICATIONS INC 4.329% 18-21/09/2028	USD	451 157	0.07	300 000	COMPAGNIE FIN ET 1.000% 20-19/05/2031	EUR	312 131	0.05
200 000	VERIZON COMMUNICATIONS INC 4.862% 15-21/08/2046	USD	241 992	0.04	100 000	COMPAGNIE FIN ET 1.125% 17-13/10/2027	EUR	105 586	0.02
101 000	VF CORP 0.250% 20-25/02/2028	EUR	95 290	0.02	100 000	CRED AGRICOLE SA 2.000% 19-25/03/2029	EUR	103 505	0.02
500 000	WASTE MANAGEMENT 3.200% 19-15/06/2026	USD	454 421	0.07	200 000	CROWN EUROPEAN 3.375% 15-15/05/2025	EUR	207 079	0.03
440 000	WASTE MANAGEMENT 3.450% 19-15/06/2029	USD	407 954	0.06	200 000	ENGIE 0.000% 19-04/03/2027	EUR	194 800	0.03
150 000	WELLS FARGO & CO 4.400% 16-14/06/2046	USD	161 588	0.03	100 000	ENGIE 0.875% 18-19/09/2025	EUR	102 961	0.02
250 000	WESTERN DIGITAL 4.750% 18-15/02/2026	USD	230 414	0.04	100 000	ENGIE 1.375% 18-22/06/2028	EUR	105 217	0.02
100 000	WHIRLPOOL CORP 4.500% 16-01/06/2046	USD	97 368	0.02	300 000	ENGIE 1.750% 20-27/03/2028	EUR	324 177	0.05
300 000	WILLIAM CARTER 5.500% 20-15/05/2025	USD	275 370	0.04	200 000	ESSILORLUXOTTICA 0.375% 20-05/01/2026	EUR	199 960	0.03
300 000	WILLIAM CARTER 5.625% 19-15/03/2027	USD	275 119	0.04	100 000	FAURECIA 2.625% 18-15/06/2025	EUR	96 872	0.02
350 000	WPX ENERGY INC 4.500% 20-15/01/2030	USD	274 229	0.04	100 000	FAURECIA 3.125% 19-15/06/2026	EUR	97 497	0.02
300 000	WPX ENERGY INC 5.750% 18-01/06/2026	USD	257 761	0.04	200 000	HSBC FRANCE 0.250% 19-17/05/2024	EUR	200 368	0.03
210 000	WR GRACE & CO-CO 5.125% 14-01/10/2021	USD	196 717	0.03	300 000	KERING 0.250% 20-13/05/2023	EUR	301 366	0.05
150 000	WRKCO INC 4.900% 19-15/03/2029	USD	159 065	0.03	300 000	KERING 0.750% 20-13/05/2028	EUR	305 251	0.05
300 000	WYNDHAM HOTELS 5.375% 18-15/04/2026	USD	259 493	0.04	100 000	KLEPI 0.625% 19-01/07/2030	EUR	93 136	0.01
300 000	WYNDHAM WORLDWID 5.750% 17-01/04/2027	USD	257 690	0.04	100 000	LA MONDIALE 2.125% 20-23/06/2031	EUR	98 493	0.02
100 000	XYLEM INC 3.250% 16-01/11/2026	USD	98 158	0.02	100 000	LA POSTE SA 0.625% 20-21/10/2026	EUR	101 780	0.02
	<i>France</i>		<i>17 993 731</i>	<i>2.98</i>	100 000	LEGRAND SA 0.750% 17-06/07/2024	EUR	102 118	0.02
200 000	AIR LIQUIDE FIN 1.000% 20-02/04/2025	EUR	208 080	0.03	300 000	LVHM MOET HENNES 0.125% 20-11/02/2028	EUR	293 983	0.05
100 000	AIR LIQUIDE FIN 1.375% 20-02/04/2030	EUR	109 220	0.02	200 000	LVHM MOET HENNES 0.375% 20-11/02/2031	EUR	195 530	0.03
211 000	AIRBUS SE 1.375% 20-09/06/2026	EUR	213 587	0.03	700 000	LVHM MOET HENNES 0.750% 20-07/04/2025	EUR	716 044	0.11
190 000	ALTICE FRANCE 3.375% 19-15/01/2028	EUR	179 302	0.03	400 000	ORANGE 1.250% 20-07/07/2027	EUR	419 764	0.07
200 000	APRR SA 0.000% 20-20/01/2023	EUR	198 654	0.03	100 000	ORANGE 1.375% 19-04/09/2049	EUR	95 048	0.02
600 000	AUCHAN SA 2.875% 20-29/01/2026	EUR	598 664	0.10	100 000	ORANGE 1.875% 18-12/09/2030	EUR	111 702	0.02
100 000	AUTOROUTES DU SUD 1.000% 16-13/05/2026	EUR	104 601	0.02	100 000	ORANGE 2.000% 19-15/01/2029	EUR	111 493	0.02
100 000	AUTOROUTES DU SUD 2.950% 14-17/01/2024	EUR	109 067	0.02	400 000	PERNOD RICARD SA 1.125% 20-07/04/2025	EUR	412 680	0.07
400 000	AXA 7.125% 00-15/12/2020	GBP	450 344	0.07	100 000	PERNOD RICARD SA 1.500% 16-18/05/2026	EUR	105 588	0.02
100 000	BANIJAY ENTERTAI 3.500% 20-01/03/2025	EUR	94 942	0.02	200 000	PSA BANQUE FRANCE 0.750% 18-19/04/2023	EUR	195 884	0.03
100 000	BANQ FED CRD MUT 1.750% 19-15/03/2029	EUR	108 463	0.02	250 000	QUATRIM 5.875% 19-15/01/2024	EUR	255 509	0.04
100 000	BANQ FED CRD MUT 1.875% 19-18/06/2029	EUR	102 879	0.02	281 000	RCI BANQUE 0.750% 17-26/09/2022	EUR	273 948	0.04
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.500% 18-16/11/2022	EUR	100 864	0.02	400 000	RCI BANQUE 1.125% 20-15/01/2027	EUR	374 971	0.06
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.750% 18-17/07/2025	EUR	102 575	0.02	100 000	RENAULT 1.125% 19-04/10/2027	EUR	85 703	0.01
172 000	BNP PARIBAS 1.125% 18-22/11/2023	EUR	175 250	0.03	100 000	RENAULT 1.250% 19-24/06/2025	EUR	91 119	0.01
105 000	BNP PARIBAS 1.500% 17-17/11/2025	EUR	109 403	0.02	300 000	SANOFI 0.875% 19-21/03/2029	EUR	315 388	0.05
500 000	BOUYGUES 1.125% 20-24/07/2028	EUR	518 771	0.08	100 000	SANOFI 1.000% 18-21/03/2026	EUR	105 286	0.02
600 000	BPCE 0.500% 19-24/02/2027	EUR	587 970	0.09	800 000	SANOFI 1.000% 20-01/04/2025	EUR	834 511	0.13
200 000	BPCE 0.625% 18-26/09/2023	EUR	202 785	0.03	200 000	SCHNEIDER ELEC 1.000% 20-09/04/2027	EUR	209 835	0.03
100 000	BPCE 0.625% 19-26/09/2024	EUR	99 889	0.02	100 000	SOCIETE FONCIERE 2.250% 15-16/11/2022	EUR	103 268	0.02
100 000	BPCE 0.625% 20-15/01/2030	EUR	101 074	0.02	300 000	SOCIETE GENERALE 0.125% 20-24/02/2026	EUR	296 169	0.05
100 000	BPCE 4.625% 13-18/07/2023	EUR	110 978	0.02	300 000	SOCIETE GENERALE 0.750% 20-25/01/2027	EUR	292 539	0.05
200 000	CAPGEMINI SE 1.250% 20-15/04/2022	EUR	202 470	0.03	100 000	SPCM SA 2.875% 15-15/06/2023	EUR	99 026	0.02
					100 000	SUEZ 1.625% 18-17/09/2030	EUR	109 225	0.02
					100 000	SUEZ 1.750% 15-10/09/2025	EUR	106 790	0.02

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Multi-Asset Income

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	THALES SA 0.250% 20-29/01/2027	EUR	98 626	0.02	200 000	SIEMENS FINAN 0.250% 20-05/06/2024	EUR	200 834	0.03
200 000	TOTAL CAP INTL 0.625% 17-04/10/2024	EUR	203 690	0.03	100 000	SIKA CAPITAL BV 0.875% 19-29/04/2027	EUR	102 821	0.02
100 000	TOTAL CAP INTL 0.696% 19-31/05/2028	EUR	101 276	0.02	164 000	SUNSHINE MID 6.500% 18-15/05/2026	EUR	161 819	0.03
300 000	TOTAL CAP INTL 1.491% 20-08/04/2027	EUR	319 157	0.05	210 000	SWISSCOM FIN 0.375% 20-14/11/2028	EUR	210 742	0.03
300 000	TOTAL CAP INTL 1.994% 20-08/04/2032	EUR	337 500	0.05	200 000	TEVA PHARM FNC 6.000% 19-31/01/2025	EUR	210 875	0.03
100 000	TOTAL CAPITAL 0.250% 16-12/07/2023	EUR	100 371	0.02	100 000	TEVA PHARMACEUTICAL FNC 1.125% 16-15/10/2024	EUR	87 469	0.01
100 000	UNIBAIL-RODAMCO 1.000% 19-27/02/2027	EUR	96 761	0.02	240 000	TEVA PHARMACEUTICAL FNC 1.875% 15-31/03/2027	EUR	202 125	0.03
100 000	UNIBAIL-RODAMCO 1.125% 18-15/09/2025	EUR	98 880	0.02	329 000	UPC HOLDING BV 3.875% 17-15/06/2029	EUR	306 152	0.05
100 000	VEOLIA ENVRNMT 0.664% 20-15/01/2031	EUR	98 864	0.02	100 000	VOLKSWAGEN INTERNATION FN 1.125% 17-02/10/2023	EUR	99 949	0.02
400 000	VEOLIA ENVRNMT 1.250% 20-15/04/2028	EUR	419 951	0.07	100 000	VONOVIA BV 0.875% 18-03/07/2023	EUR	101 396	0.02
100 000	VIVENDI SA 0.000% 19-13/06/2022	EUR	99 199	0.02	200 000	VONOVIA BV 1.625% 20-07/04/2024	EUR	208 415	0.03
505 000	WPP FINANCE 2.375% 20-19/05/2027	EUR	518 088	0.08	200 000	ZF EUROPE 2.000% 19-23/02/2026	EUR	184 979	0.03
	<i>The Netherlands</i>		<i>11 024 488</i>	<i>1.81</i>	100 000	ZF EUROPE 2.500% 19-23/10/2027	EUR	90 915	0.01
100 000	ABN AMRO BANK NV 0.500% 18-17/07/2023	EUR	101 420	0.02		<i>United Kingdom</i>		<i>10 822 150</i>	<i>1.76</i>
330 000	AHOLD DELHAIZE 1.750% 20-02/04/2027	EUR	357 110	0.06	100 000	ALGECO SCOTSMAN 6.500% 18-15/02/2023	EUR	95 888	0.02
149 000	AKZO NOBEL NV 1.625% 20-14/04/2030	EUR	156 551	0.02	213 000	ARQIVA BROAD FIN 6.750% 18-30/09/2023	GBP	242 525	0.04
100 000	ALLIANDER 0.375% 20-10/06/2030	EUR	101 085	0.02	400 000	ASTRAZENECA PLC 0.875% 14-24/11/2021	EUR	404 644	0.06
600 000	ANGOLA 9.500% 15-12/11/2025	USD	483 462	0.08	154 000	BP CAPITAL PLC 0.831% 19-08/11/2027	EUR	151 493	0.02
105 000	ASHLAND SERVICES 2.000% 20-30/01/2028	EUR	97 099	0.02	920 000	BP CAPITAL PLC 1.876% 20-07/04/2024	EUR	965 880	0.15
100 000	AXALTA COATING 3.750% 16-15/01/2025	EUR	98 480	0.02	100 000	BRITISH TELECOMM PLC 1.000% 17-21/11/2024	EUR	101 412	0.02
360 000	BMW FINANCE NV 0.375% 20-14/01/2027	EUR	354 871	0.06	200 000	CNH INDUSTRIAL N 3.850% 17-15/11/2027	USD	188 703	0.03
250 000	BMW FINANCE NV 1.250% 14-05/09/2022	EUR	255 403	0.04	106 000	COCA-COLA EURO 1.125% 19-12/04/2029	EUR	108 834	0.02
100 000	BMW FINANCE NV 1.500% 19-06/02/2029	EUR	104 754	0.02	169 000	COCA-COLA EURO 1.750% 20-27/03/2026	EUR	179 257	0.03
182 000	CONTI-GUMMI FIN 1.125% 20-25/09/2024	EUR	181 366	0.03	280 000	CO-OPERATIVE GRO 5.125% 19-17/05/2024	GBP	325 247	0.05
100 000	CRH FUNDING 1.875% 15-09/01/2024	EUR	104 816	0.02	121 000	CO-OPERATIVE WHOLESALE 7.500% 11-08/07/2026	GBP	152 134	0.02
208 000	DAIMLER INTL FIN 0.625% 19-27/02/2023	EUR	207 493	0.03	100 000	CREDIT AGRICOLE 0.500% 19-24/06/2024	EUR	99 616	0.02
200 000	DEUTSCHE TEL FIN 0.875% 17-30/01/2024	EUR	205 053	0.03	100 000	CREDIT AGRICOLE 0.750% 18-05/12/2023	EUR	102 238	0.02
279 000	DIGITAL DUTCH 1.250% 20-01/02/2031	EUR	277 031	0.04	100 000	CREDIT AGRICOLE 1.375% 17-03/05/2027	EUR	107 794	0.02
447 000	ENBW 0.625% 20-17/04/2025	EUR	457 229	0.07	100 000	CREDIT AGRICOLE 1.375% 18-13/03/2025	EUR	103 519	0.02
230 000	ENEL FIN INTL NV 0.000% 19-17/06/2024	EUR	227 188	0.04	200 000	DRAX FINCO PLC 4.250% 17-01/05/2022	GBP	219 637	0.03
175 000	ENEL FIN INTL NV 0.375% 19-17/06/2027	EUR	172 674	0.03	400 000	GAZPROM PJSC 3.250% 20-25/02/2030	USD	354 138	0.06
100 000	ENERGIZER G A 4.625% 18-15/07/2026	EUR	101 984	0.02	600 000	GLAXOSMITHKLINE 0.00001% 19-23/09/2023	EUR	597 517	0.10
105 000	GIVAUDAN FIN EUR 1.000% 20-22/04/2027	EUR	108 698	0.02	785 000	GLAXOSMITHKLINE 0.125% 20-12/05/2023	EUR	784 903	0.12
100 000	ING GROEP NV 2.500% 18-15/11/2030	EUR	117 978	0.02	100 000	HEATHROW FUNDING 1.875% 14-23/05/2022	EUR	101 542	0.02
535 000	IPD 3 BV 4.500% 17-15/07/2022	EUR	498 474	0.08	100 000	INEOS FINANCE PL 2.875% 19-01/05/2026	EUR	95 164	0.02
100 000	KONINKLIJKE KPN 0.625% 16-09/04/2025	EUR	99 803	0.02	100 000	INTL CONSOLIDAT 1.500% 19-04/07/2027	EUR	74 966	0.01
600 000	LINDE FINANCE BV 0.250% 20-19/05/2027	EUR	603 250	0.10	240 000	INTL GAME TECH 2.375% 19-15/04/2028	EUR	214 853	0.03
124 000	NN GROUP NV 1.625% 17-01/06/2027	EUR	130 934	0.02	200 000	JAGUAR LAND ROVER 3.875% 15-01/03/2023	GBP	192 676	0.03
100 000	OCI NV 3.125% 19-01/11/2024	EUR	97 693	0.02	100 000	JAGUAR LAND ROVER 5.000% 14-15/02/2022	GBP	105 356	0.02
300 000	OI EUROPEAN GRP 2.875% 19-15/02/2025	EUR	288 857	0.05	300 000	JAGUAR LAND ROVR 2.750% 17-24/01/2021	GBP	322 930	0.05
100 000	PFF TELECOM GRP 3.500% 20-20/05/2024	EUR	101 792	0.02	100 000	JAGUAR LAND ROVR 5.875% 19-15/11/2024	EUR	85 922	0.01
190 000	PHILIPS NV 1.375% 20-30/03/2025	EUR	198 583	0.03	200 000	LADBROKES GROUP 5.125% 16-08/09/2023	GBP	224 129	0.04
179 000	PPF ARENA 1 B 3.125% 19-27/03/2026	EUR	177 928	0.03	705 000	LLOYDS BANK 2.375% 20-09/04/2026	EUR	757 811	0.12
380 000	RECKITT BEN TSY 0.375% 20-19/05/2026	EUR	381 102	0.06	120 000	MARKS & SPENCER 6.000% 12-12/06/2025	GBP	141 113	0.02
103 000	RELX FINANCE 0.000% 20-18/03/2024	EUR	101 532	0.02	100 000	NATL GRID ELECT 0.190% 20-20/01/2025	EUR	100 149	0.02
1 000 000	ROCHE FINANCE EU 0.500% 16-27/02/2023	EUR	1 015 370	0.16	370 000	NATWEST MARKETS 2.750% 20-02/04/2025	EUR	396 153	0.06
150 000	SAIPEM FIN INTL 2.625% 17-07/01/2025	EUR	148 415	0.02	100 000	OCADO GROUP PLC 4.000% 17-15/06/2024	GBP	111 912	0.02
100 000	SCHAEFFLER FIN 3.250% 15-15/05/2025	EUR	99 168	0.02					
520 000	SHELL INTL FIN 1.125% 20-07/04/2024	EUR	539 169	0.09					
100 000	SHELL INTL FIN 1.250% 15-15/03/2022	EUR	102 182	0.02					

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS SICAV Multi-Asset Income

## Securities portfolio at 30/06/2020

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	102 510	0.02	970 000	ITALY 6.875% 93-27/09/2023	USD	999 222	0.16
100 000	SYNTHOMER PLC 3.875% 20-01/07/2025	EUR	101 198	0.02	4 010 000	ITALY BTPS 0.350% 19-01/02/2025	EUR	3 966 573	0.62
160 000	TALKTALK TELECOM 3.875% 20-20/02/2025	GBP	169 157	0.03	200 000	PIAGGIO & C 3.625% 18-30/04/2025	EUR	196 477	0.03
210 000	UNILEVER NV 1.250% 20-25/03/2025	EUR	221 775	0.04	119 000	TERNA SPA 1.000% 19-10/04/2026	EUR	122 395	0.02
253 000	VICTORIA PLC 5.250% 19-15/07/2024	EUR	237 941	0.04	150 000	UNICREDIT S.P.A. 6.950% 12-31/10/2022	EUR	164 936	0.03
155 000	VIRGIN MEDIA SEC 4.875% 15-15/01/2027	GBP	178 384	0.03	466 000	UNICREDIT SPA 1.800% 20-20/01/2030	EUR	448 286	0.07
278 000	VIRIDIAN GRP 4.750% 17-15/09/2024	GBP	300 112	0.05		<b>Mexico</b>		<b>6 276 660</b>	<b>0.99</b>
182 000	VODAFONE GROUP 0.900% 19-24/11/2026	EUR	185 071	0.03	110 000	AMERICA MOVIL SA 1.500% 16-10/03/2024	EUR	112 819	0.02
300 000	VODAFONE GROUP 4.250% 19-17/09/2050	USD	314 554	0.05	100 000	CEMEX SAB 2.750% 17-05/12/2024	EUR	91 750	0.01
430 000	VODAFONE GROUP 4.375% 18-30/05/2028	USD	454 606	0.07	242 000	CEMEX SAB 3.125% 19-19/03/2026	EUR	219 691	0.03
200 000	WILLIAM HILL 4.750% 19-01/05/2026	GBP	220 765	0.04	38 700 000	MEXICAN BONOS 6.500% 12-09/06/2022	MXN	1 542 906	0.25
127 000	WPP FINANCE 2016 1.375% 18-20/03/2025	EUR	126 022	0.02	12 000 000	MEXICAN BONOS 7.500% 07-03/06/2027	MXN	515 555	0.08
	<b>Germany</b>		<b>8 192 777</b>	<b>1.30</b>	9 370 000	MEXICAN BONOS 7.750% 11-29/05/2031	MXN	408 430	0.07
200 000	BASF SE 0.250% 20-05/06/2027	EUR	200 704	0.03	10 000 000	MEXICAN BONOS 7.750% 12-13/11/2042	MXN	420 856	0.07
269 000	BASF SE 0.875% 18-22/05/2025	EUR	280 116	0.04	52 000	MEXICAN BONOS 7.750% 12-13/11/2042	MXN	219 087	0.03
400 000	CHEPLAPHARM ARZN 3.500% 20-11/02/2027	EUR	387 433	0.06	549 000	PETROLEOS MEXICA 2.750% 15-21/04/2027	EUR	431 994	0.07
258 000	CONSUS REAL EST 9.625% 19-15/05/2024	EUR	279 959	0.04	204 000	PETROLEOS MEXICA 5.125% 16-15/03/2023	EUR	200 048	0.03
537 000	DAIMLER AG 2.625% 20-07/04/2025	EUR	570 929	0.09	384 000	PETROLEOS MEXICA 5.950% 20-28/01/2031	USD	280 901	0.04
100 000	DEMIRE RL ESTATE 1.875% 19-15/10/2024	EUR	94 601	0.02	280 000	PETROLEOS MEXICA 6.950% 20-28/01/2060	USD	191 399	0.03
430 000	E.ON SE 0.875% 20-20/08/2031	EUR	432 562	0.07	972 000	PETROLEOS MEXICA 7.690% 19-23/01/2050	USD	721 979	0.11
248 000	E.ON SE 1.000% 20-07/10/2025	EUR	256 437	0.04	200 000	UNITED MEXICAN 4.500% 19-31/01/2050	USD	183 591	0.03
354 000	FRESENIUS MEDICA 1.000% 20-29/05/2026	EUR	359 532	0.06	800 000	UNITED MEXICAN 4.600% 17-10/02/2048	USD	735 654	0.12
719 000	FRESENIUS SE & C 1.625% 20-08/10/2027	EUR	754 871	0.12		<b>Luxembourg</b>		<b>5 892 328</b>	<b>0.92</b>
100 000	FRESENIUS SE & C 2.875% 19-15/02/2029	EUR	114 495	0.02	200 000	ALTICE FINANCING 3.000% 20-15/01/2028	EUR	183 647	0.03
193 000	HEIDELBERGCEMENT 2.250% 16-30/03/2023	EUR	199 756	0.03	133 000	BECTON DICKINSON 0.632% 19-04/06/2023	EUR	132 015	0.02
100 000	INFINEON TECH 1.125% 20-24/06/2026	EUR	100 121	0.02	147 000	CRYSTAL ALMOND S 4.250% 19-15/10/2024	EUR	144 433	0.02
620 000	KFW 1.625% 20-15/02/2023	USD	571 078	0.09	750 000	EUROPEAN INVT BK 1.625% 20-14/03/2025	USD	704 634	0.11
100 000	KME AG 6.750% 18-01/02/2023	EUR	65 333	0.01	1 100 000	GRAND CITY PROP 1.700% 20-09/04/2024	EUR	1 141 632	0.18
122 000	NIDDA HEALTHCARE 3.500% 20-30/09/2024	EUR	118 676	0.02	100 000	HANESBRANDS LX 3.500% 16-15/06/2024	EUR	99 331	0.02
43 000	SCHAEFFLER AG 1.125% 19-26/03/2022	EUR	41 716	0.01	121 000	HEIDELCEMENT FIN 0.500% 18-09/08/2022	EUR	119 908	0.02
170 000	SCHAEFFLER AG 1.875% 19-26/03/2024	EUR	164 524	0.03	600 000	JOHN DEERE CASH 1.375% 20-02/04/2024	EUR	622 655	0.10
100 000	TECHEM VERWALTUN 2.000% 20-15/07/2025	EUR	95 230	0.02	313 000	KLEOPATRA HLDS 8.500% 17-30/06/2023	EUR	266 163	0.04
197 000	THYSSENKRUPP 1.375% 17-03/03/2022	EUR	191 280	0.03	188 000	MATTERHORN TELE 3.125% 19-15/09/2026	EUR	180 673	0.03
217 000	THYSSENKRUPP 2.750% 16-08/03/2021	EUR	215 687	0.03	141 000	MEDTRONIC GLOBAL 0.375% 19-07/03/2023	EUR	141 226	0.02
96 000	THYSSENKRUPP 2.875% 19-22/02/2024	EUR	92 211	0.01	653 000	NESTLE FIN INTL 0.000% 20-12/11/2024	EUR	652 391	0.10
130 000	VOLKSWAGEN BANK 0.750% 17-15/06/2023	EUR	128 329	0.02	788 000	NESTLE FIN INTL 0.375% 20-12/05/2032	EUR	775 050	0.12
100 000	VOLKSWAGEN BANK 1.875% 19-31/01/2024	EUR	102 266	0.02	320 000	NESTLE FIN INTL 1.125% 20-01/04/2026	EUR	337 790	0.05
756 000	VOLKSWAGEN FIN 2.500% 20-06/04/2023	EUR	782 507	0.12	143 000	ROSSINI SARL 6.750% 18-30/10/2025	EUR	152 129	0.02
1 294 000	VOLKSWAGEN FIN 3.000% 20-06/04/2025	EUR	1 382 759	0.22	118 000	SIG COMBIBLOC PU 1.875% 20-18/06/2023	EUR	119 826	0.02
200 000	VOLKSWAGEN LEAS 2.625% 14-15/01/2024	EUR	209 665	0.03	125 000	SUMMER BC HOLDCO 5.750% 19-31/10/2026	EUR	118 825	0.02
	<b>Italy</b>		<b>7 332 271</b>	<b>1.16</b>		<b>Indonesia</b>		<b>5 719 073</b>	<b>0.92</b>
100 000	ATLANTIA 1.875% 17-13/07/2027	EUR	92 900	0.01	440 000	INDONESIA EXIMBK 3.875% 17-06/04/2024	USD	404 487	0.06
210 000	ATLANTIA 2.875% 13-26/02/2021	EUR	207 178	0.03	5 690 000 000	INDONESIA GOVT 10.500% 09-15/08/2030	IDR	430 589	0.07
131 000	CMF SPA 9.000% 17-15/06/2022	EUR	126 976	0.02	8 630 000 000	INDONESIA GOVT 7.000% 11-15/05/2022	IDR	552 315	0.09
200 000	ENI S.P.A. 0.625% 16-19/09/2024	EUR	201 081	0.03	8 270 000 000	INDONESIA GOVT 7.000% 11-15/05/2027	IDR	515 873	0.08
250 000	ENI SPA 0.625% 20-23/01/2030	EUR	243 419	0.04	11 875 000 000	INDONESIA GOVT 7.500% 16-15/08/2032	IDR	730 387	0.12
100 000	INTESA SANPAOLO 0.875% 17-27/06/2022	EUR	100 000	0.02					
100 000	INTESA SANPAOLO 1.125% 15-04/03/2022	EUR	100 536	0.02					
100 000	INTESA SANPAOLO 6.625% 13-13/09/2023	EUR	113 436	0.02					
251 000	ITALGAS SPA 0.250% 20-24/06/2025	EUR	248 856	0.04					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Multi-Asset Income

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
15 960 000 000	INDONESIA GOVT 8.250% 18-15/05/2029	IDR	1 059 380	0.17	270 000	MY SUKUK GLOBAL 4.080% 16-27/04/2046	USD	295 761	0.05
2 365 000 000	INDONESIA GOVT 8.375% 19-15/04/2039	IDR	154 827	0.02	603 000	PETRONAS 7.625% 96-15/10/2026	USD	724 389	0.12
300 000	PERTAMINA 6.500% 18-07/11/2048	USD	348 573	0.06	507 000	PETRONAS CAP LTD 7.875% 02-22/05/2022	USD	505 860	0.08
350 000	PT PERTAMINA 4.175% 20-21/01/2050	USD	312 602	0.05		<i>South Africa</i>		<i>3 455 183</i>	<i>0.55</i>
500 000	REP OF INDONESIA 7.750% 17/01/2038	USD	669 434	0.11	7 153 000	REP OF SOUTH AFRICA 10.500% 98-21/12/2026	ZAR	418 278	0.07
390 000	REP OF INDONESIA 8.500% 05-12/10/2035	USD	540 606	0.09	200 000	REP OF SOUTH AFRICA 4.665% 12-17/01/2024	USD	181 576	0.03
	<i>Spain</i>		<i>4 557 531</i>	<i>0.77</i>	230 000	REP OF SOUTH AFRICA 6.300% 18-22/06/2048	USD	193 198	0.03
300 000	BANCO BILBAO VIZ 0.375% 19-02/10/2024	EUR	291 318	0.05	7 050 000	REP OF SOUTH AFRICA 7.000% 10-26/02/2031	ZAR	296 974	0.05
300 000	BANCO BILBAO VIZ 0.750% 20-04/06/2025	EUR	301 955	0.05	3 050 000	REP OF SOUTH AFRICA 7.750% 12-28/02/2023	ZAR	166 703	0.03
100 000	BANCO BILBAO VIZ 1.125% 19-28/02/2024	EUR	100 465	0.02	37 820 000	REP OF SOUTH AFRICA 8.500% 13-31/01/2037	ZAR	1 563 533	0.24
100 000	BANCO SANTANDER 0.250% 19-19/06/2024	EUR	99 697	0.02	3 940 000	REP OF SOUTH AFRICA 8.875% 15-28/02/2035	ZAR	173 162	0.03
100 000	BANCO SANTANDER 0.300% 19-04/10/2026	EUR	99 393	0.02	600 000	SOUTH AFRICA 5.750% 19-30/09/2049	USD	461 759	0.07
100 000	BANCO SANTANDER 1.125% 18-17/01/2025	EUR	101 282	0.02		<i>Russia</i>		<i>3 102 313</i>	<i>0.48</i>
200 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	201 154	0.03	250 000	RUSSIA 12.750% 98-24/06/2028	USD	382 852	0.06
800 000	BANCO SANTANDER 1.375% 20-05/01/2026	EUR	812 876	0.13	600 000	RUSSIA-EUROBOND 5.250% 17-23/06/2047	USD	705 694	0.11
100 000	BANKIA 0.875% 19-25/03/2024	EUR	99 260	0.02	48 120 000	RUSSIA-OFZ 7.050% 13-19/01/2028	RUB	656 146	0.10
100 000	BANKIA 1.000% 19-25/06/2024	EUR	96 051	0.02	42 420 000	RUSSIA-OFZ 7.250% 18-10/05/2034	RUB	588 361	0.09
500 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	470 674	0.07	51 010 000	RUSSIA-OFZ 7.400% 19-17/07/2024	RUB	693 762	0.11
200 000	CAIXABANK 0.375% 20-03/02/2025	EUR	196 490	0.03	5 160 000	RUSSIA-OFZ 7.700% 19-16/03/2039	RUB	75 498	0.01
100 000	CAIXABANK 1.125% 19-27/03/2026	EUR	101 594	0.02		<i>Poland</i>		<i>3 000 434</i>	<i>0.47</i>
100 000	CAIXABANK 2.375% 19-01/02/2024	EUR	103 854	0.02	2 210 000	POLAND GOVT BOND 2.000% 15-25/04/2021	PLN	505 562	0.08
100 000	CELLNEX TELECOM 1.875% 20-26/06/2029	EUR	98 491	0.02	1 855 000	POLAND GOVT BOND 2.750% 13-25/04/2028	PLN	464 055	0.07
100 000	FERROVIAL EMISIO 0.375% 16-14/09/2022	EUR	99 644	0.02	1 398 000	POLAND GOVT BOND 2.750% 19-25/10/2029	PLN	354 362	0.06
300 000	GRIFOLS SA 3.200% 17-01/05/2025	EUR	298 755	0.05	3 100 000	POLAND GOVT BOND 4.000% 12-25/10/2023	PLN	781 391	0.12
300 000	IBERDROLA FIN SA 0.875% 20-16/06/2025	EUR	308 286	0.05	500 000	REP OF POLAND 3.250% 16-06/04/2026	USD	499 989	0.08
150 000	MERLIN PROPERTIES 1.875% 16-02/11/2026	EUR	146 884	0.02	400 000	REP OF POLAND 4.000% 14-22/01/2024	USD	395 075	0.06
100 000	SANTAN CONS FIN 1.000% 19-27/02/2024	EUR	101 192	0.02		<i>Cayman Islands</i>		<i>2 719 101</i>	<i>0.44</i>
100 000	TELEFONICA EMIS 1.069% 19-05/02/2024	EUR	102 608	0.02	750 000	AVI FUNDING 3.800% 15-16/09/2025	USD	743 082	0.12
200 000	TELEFONICA EMIS 1.528% 17-17/01/2025	EUR	209 585	0.03	460 000	ICD FUNDING LTD 4.625% 14-21/05/2024	USD	423 129	0.07
111 000	TELEFONICA EMIS 1.957% 19-01/07/2039	EUR	116 023	0.02	580 000	ICD SUKUK CO LTD 5.000% 17-01/02/2027	USD	537 706	0.09
	<i>Sweden</i>		<i>4 138 954</i>	<i>0.65</i>	315 677	PUBMASTER FIN 5.943% 02-30/09/2022	GBP	334 343	0.05
300 000	ERICSSON LM 4.125% 12-15/05/2022	USD	277 657	0.04	542 000	QNB FINANCE LTD 2.750% 20-12/02/2027	USD	492 977	0.08
128 000	ESSITY AB 0.500% 20-03/02/2030	EUR	123 877	0.02	200 000	SHARJAH SUKUK 3.854% 19-03/04/2026	USD	187 864	0.03
1 851 000	NORDEA BANK AB 0.500% 20-14/05/2027	EUR	1 888 822	0.29		<i>Brazil</i>		<i>2 634 879</i>	<i>0.42</i>
100 000	NORDEA BANK AB 1.000% 16-22/02/2023	EUR	102 737	0.02	1 560 000	BRAZIL NTN-F 10.000% 12-01/01/2023 FLAT	BRL	287 243	0.05
349 000	SVENSKA HANDELSBANKEN 0.500% 20-18/02/2030	EUR	341 331	0.05	2 370 000	BRAZIL NTN-F 10.000% 16-01/01/2027 FLAT	BRL	456 080	0.07
250 000	SWEDBANK AB 0.250% 19-09/10/2024	EUR	246 584	0.04	4 470 000	BRAZIL NTN-F 10.000% 18-01/01/2029 FLAT	BRL	874 467	0.14
913 000	SWEDBANK AB 0.750% 20-05/05/2025	EUR	932 400	0.15	300 000	BRAZIL-GLOBAL BD 10.125% 97-15/05/2027	USD	360 593	0.06
107 000	VOLVO CAR AB 2.000% 17-24/01/2025	EUR	103 519	0.02	300 000	REP OF BRAZIL 5.000% 14-27/01/2045	USD	256 672	0.04
125 000	VOLVO TREAS AB 0.000% 20-11/02/2023	EUR	122 027	0.02	200 000	REP OF BRAZIL 5.625% 16-21/02/2047	USD	185 750	0.03
	<i>Malaysia</i>		<i>3 604 612</i>	<i>0.58</i>	200 000	REP OF BRAZIL 7.125% 06-20/01/2037	USD	214 074	0.03
3 552 000	MALAYSIA GOVT 3.757% 18-20/04/2023	MYR	767 577	0.12		<i>Canada</i>		<i>2 623 042</i>	<i>0.42</i>
200 000	MALAYSIA GOVT 3.885% 19-15/08/2029	MYR	44 965	0.01	350 000	BROOKFIELD RESID 4.875% 20-15/02/2030	USD	260 199	0.04
300 000	MALAYSIA SOVEREI 3.043% 15-22/04/2025	USD	286 304	0.05	300 000	BROOKFIELD RESID 6.250% 19-15/09/2027	USD	255 436	0.04
2 613 000	MALAYSIAN GOVT 3.955% 15-15/09/2025	MYR	582 470	0.09	770 000	CANADA GOVT 1.625% 20-22/01/2025	USD	723 192	0.12
210 000	MALAYSIAN GOVT 4.127% 12-15/04/2032	MYR	47 314	0.01	300 000	IAMGOLD CORPORATION 7.000% 17-15/04/2025	USD	268 498	0.04
934 000	MALAYSIAN GOVT 4.498% 10-15/04/2030	MYR	218 525	0.03	200 000	NUTRIEN LTD 4.125% 18-15/03/2035	USD	200 171	0.03
549 000	MALAYSIAN GOVT 4.762% 17-07/04/2037	MYR	131 447	0.02	300 000	OPEN TEXT CORP 3.875% 20-15/02/2028	USD	257 590	0.04

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Multi-Asset Income

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
310 000	OPEN TEXT CORP 4.125% 20-15/02/2030	USD	270 793	0.04					
310 000	OPEN TEXT CORP 5.875% 16-01/06/2026	USD	286 300	0.05					
100 000	TECK COMINCO 6.125% 05-01/10/2035	USD	100 863	0.02					
	<i>British Virgin Islands</i>		<i>2 544 272</i>	<i>0.41</i>					
850 000	MINMETALS BOUNTE 4.750% 15-30/07/2025	USD	848 799	0.14					
500 000	SCENERY JOURNEY 13.750% 18-06/11/2023	USD	435 438	0.07					
700 000	SINOPEC GRP OVER 3.250% 15-28/04/2025	USD	670 770	0.11					
600 000	STATE GRID OSEAS 3.500% 17-04/05/2027	USD	589 265	0.09					
	<i>Peru</i>		<i>2 437 408</i>	<i>0.40</i>					
200 000	PETROLEOS DEL PE 4.750% 17-19/06/2032	USD	195 878	0.03					
210 000	REPUBLIC OF PERU 5.350% 19-12/08/2040	PEN	53 721	0.01					
416 000	REPUBLIC OF PERU 5.400% 19-12/08/2034	PEN	110 491	0.02					
990 000	REPUBLIC OF PERU 6.350% 16-12/08/2028	PEN	294 689	0.05					
660 000	REPUBLIC OF PERU 6.850% 10-12/02/2042	PEN	195 535	0.03					
390 000	REPUBLIC OF PERU 6.900% 07-12/08/2037	PEN	117 796	0.02					
735 000	REPUBLIC OF PERU 6.950% 08-12/08/2031	PEN	225 304	0.04					
495 000	REPUBLIC OF PERU 8.200% 06-12/08/2026	PEN	161 164	0.03					
730 000	REPUBLIC OF PERU 8.750% 03-21/11/2033	USD	1 082 830	0.17					
	<i>Ukraine</i>		<i>2 433 978</i>	<i>0.39</i>					
1 150 000	UKRAINE GOVT 6.750% 19-20/06/2026	EUR	1 169 766	0.19					
420 000	UKRAINE GOVT 7.750% 15-01/09/2023	USD	391 711	0.06					
400 000	UKRAINE GOVT 7.750% 15-01/09/2024	USD	371 277	0.06					
540 000	UKRAINE GOVT 7.750% 15-01/09/2026	USD	501 224	0.08					
	<i>Ireland</i>		<i>2 372 292</i>	<i>0.38</i>					
175 000	AERCAP IRELAND C 3.950% 16-01/02/2022	USD	155 788	0.02					
205 000	ARDAGH PKG FIN 2.125% 20-15/08/2026	EUR	196 937	0.03					
480 000	CRH SMW FINANCE 1.250% 20-05/11/2026	EUR	495 784	0.08					
263 000	DELL BANK INTERN 1.625% 20-24/06/2024	EUR	264 470	0.04					
150 000	EIRCOM FINANCE 2.625% 19-15/02/2027	EUR	143 060	0.02					
169 000	FCA BANK IE 1.250% 19-21/06/2022	EUR	168 140	0.03					
250 000	JAMES HARDIE INDUSTRIES 4.750% 17-15/01/2025	USD	226 484	0.04					
250 000	JAMES HARDIE INDUSTRIES 5.000% 17-15/01/2028	USD	227 720	0.04					
500 000	SHIRE ACQ INV IE 3.200% 16-23/09/2026	USD	493 909	0.08					
	<i>Colombia</i>		<i>2 282 692</i>	<i>0.37</i>					
200 000	COLOMBIA REP OF 5.000% 15-15/06/2045	USD	200 190	0.03					
1 200 000 000	COLOMBIA TES 10.000% 09-24/07/2024	COP	350 799	0.06					
2 312 000 000	COLOMBIA TES 6.000% 12-28/04/2028	COP	558 510	0.09					
1 307 500 000	COLOMBIA TES 7.000% 17-30/06/2032	COP	318 098	0.05					
700 000	REP OF COLOMBIA 7.375% 06-18/09/2037	USD	855 095	0.14					
	<i>Portugal</i>		<i>2 012 109</i>	<i>0.32</i>					
100 000	BRISA CONCESSAO 2.000% 16-22/03/2023	EUR	102 521	0.02					
100 000	BRISA CONCESSAO 2.375% 17-10/05/2027	EUR	105 087	0.02					
300 000	EDP SA 1.625% 20-15/04/2027	EUR	318 146	0.05					
720 000	PORTUGUESE OTS 4.100% 15-15/02/2045	EUR	1 148 105	0.18					
500 000	TAP SGPS SA 5.625% 19-02/12/2024	EUR	338 250	0.05					
	<i>Thailand</i>		<i>2 009 092</i>	<i>0.32</i>					
21 850 000	THAILAND GOVT 2.400% 18-17/12/2023	THB	666 730	0.11					
5 160 000	THAILAND GOVT 2.875% 16-17/06/2046	THB	173 247	0.03					
10 960 000	THAILAND GOVT 3.400% 15-17/06/2036	THB	391 156	0.06					
3 630 000	THAILAND GOVT 3.850% 10-12/12/2025	THB	120 757	0.02					
4 630 000	THAILAND GOVT 4.000% 15-17/06/2066	THB	189 667	0.03					
12 390 000	THAILAND GOVT 4.875% 09-22/06/2029	THB	467 535	0.07					
	<i>Turkey</i>		<i>1 948 193</i>	<i>0.32</i>					
400 000	REP OF TURKEY 5.750% 17-11/05/2047	USD	291 591	0.05					
300 000	REP OF TURKEY 6.625% 14-17/02/2045	USD	241 063	0.04					
500 000	REP OF TURKEY 8.000% 04-14/02/2034	USD	481 347	0.08					
5 270 000	TURKEY GOVT BOND 11.000% 17-02/03/2022	TRY	702 995	0.11					
1 820 000	TURKEY GOVT BOND 11.000% 17-24/02/2027	TRY	231 197	0.04					
	<i>Australia</i>		<i>1 781 367</i>	<i>0.29</i>					
170 000	FMG RES AUG 2006 4.500% 19-15/09/2027	USD	151 360	0.02					
60 000	FMG RES AUG 2006 4.750% 17-15/05/2022	USD	54 451	0.01					
250 000	FMG RES AUG 2006 5.125% 17-15/05/2024	USD	229 907	0.04					
200 000	FMG RES AUG 2006 5.125% 18-15/03/2023	USD	182 830	0.03					
210 000	MINERAL RESOURCE 8.125% 19-01/05/2027	USD	198 106	0.03					
160 000	TELSTRA CORP LTD 1.000% 20-23/04/2030	EUR	164 446	0.03					
162 000	TELSTRA CORP LTD 1.375% 19-26/03/2029	EUR	173 135	0.03					
588 000	TOYOTA FIN AUSTR 2.004% 20-21/10/2024	EUR	627 132	0.10					
	<i>Panama</i>		<i>1 619 692</i>	<i>0.25</i>					
200 000	PANAMA 4.300% 13-29/04/2053	USD	212 906	0.03					
300 000	PANAMA 4.500% 18-16/04/2050	USD	326 120	0.05					
800 000	PANAMA 9.375% 99-01/04/2029	USD	1 080 666	0.17					
	<i>Japan</i>		<i>1 613 329</i>	<i>0.25</i>					
200 000	MITSUB UFJ FIN 0.978% 20-09/06/2024	EUR	203 274	0.03					
397 000	TAKEDA PHARM 1.000% 20-09/07/2029	EUR	397 297	0.06					
312 000	TAKEDA PHARM 2.000% 20-09/07/2040	EUR	310 865	0.05					
410 000	TAKEDA PHARMACEU 5.000% 19-26/11/2028	USD	450 216	0.07					
215 000	TAKEDA PHARMACEUTICAL 3.000% 18-21/11/2030	EUR	251 677	0.04					
	<i>Uruguay</i>		<i>1 602 197</i>	<i>0.26</i>					
200 760	URUGUAY 4.375% 19-23/01/2031	USD	208 799	0.03					
90 000	URUGUAY 4.975% 18-20/04/2055	USD	102 393	0.02					
730 000	URUGUAY 7.625% 06-21/03/2036	USD	985 498	0.16					
150 000	URUGUAY 7.875% 03-15/01/2033	USD	201 623	0.03					
4 961 000	URUGUAY 9.875% 17-20/06/2022	UYU	103 884	0.02					
	<i>Qatar</i>		<i>1 577 904</i>	<i>0.25</i>					
400 000	QATAR STATE OF 4.817% 19-14/03/2049	USD	468 993	0.07					
916 000	STATE OF QATAR 5.103% 18-23/04/2048	USD	1 108 911	0.18					
	<i>Kazakhstan</i>		<i>1 541 028</i>	<i>0.24</i>					
550 000	KAZAKHSTAN 2.375% 18-09/11/2028	EUR	574 406	0.09					
200 000	KAZAKHSTAN 6.500% 15-21/07/2045	USD	262 821	0.04					
205 000	KAZMUNAYGAS NAT 4.750% 17-19/04/2027	USD	198 094	0.03					
450 000	KAZMUNAYGAS NAT 6.375% 18-24/10/2048	USD	505 707	0.08					

# BNP PARIBAS FUNDS SICAV Multi-Asset Income

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Hungary</i>		<i>1 460 105</i>	<i>0.23</i>		<i>Denmark</i>		<i>1 167 558</i>	<i>0.20</i>
99 800 000	HUNGARY GOVT 1.000% 19-26/11/2025	HUF	275 489	0.04	170 000	CARLSBERG BREW 0.375% 20-30/06/2027	EUR	167 851	0.03
139 490 000	HUNGARY GOVT 2.500% 18-24/10/2024	HUF	415 762	0.07	101 000	DANSKE BANK A/S 0.250% 17-28/11/2022	EUR	101 318	0.02
134 400 000	HUNGARY GOVT 2.750% 17-22/12/2026	HUF	407 959	0.06	131 000	DANSKE BANK A/S 1.625% 19-15/03/2024	EUR	134 103	0.02
21 860 000	HUNGARY GOVT 3.000% 20-25/04/2041	HUF	62 182	0.01	304 000	DKT FINANCE 7.000% 18-17/06/2023	EUR	302 126	0.05
200 000	REP OF HUNGARY 7.625% 11-29/03/2041	USD	298 713	0.05	302 000	NYKREDIT 0.500% 20-10/07/2025	EUR	304 233	0.05
	<i>Chile</i>		<i>1 429 460</i>	<i>0.23</i>	134 000	TELE DANMARK 5.625% 11-23/02/2023	GBP	157 927	0.03
200 000	CHILE 3.625% 12-30/10/2042	USD	201 609	0.03		<i>Philippines</i>		<i>1 066 257</i>	<i>0.17</i>
315 000	CODELCO INC 3.150% 20-14/01/2030	USD	292 030	0.05	480 000	PHILIPPINES(REP) 0.700% 20-03/02/2029	EUR	453 750	0.07
300 000	EMPRESA NACIONAL 4.500% 17-14/09/2047	USD	277 874	0.04	600 000	REP OF PHILIPPINES 3.700% 17-02/02/2042	USD	612 507	0.10
250 000	EMPRESA NACIONAL 5.250% 18-06/11/2029	USD	249 021	0.04		<i>Sri Lanka</i>		<i>1 057 013</i>	<i>0.17</i>
55 000 000	TESORERIA PESOS 4.500% 15-01/03/2026 FLAT	CLP	70 732	0.01	310 000	REP OF SRI LANKA 6.200% 17-11/05/2027	USD	179 406	0.03
120 000 000	TESORERIA PESOS 5.000% 15-01/03/2035 FLAT	CLP	163 961	0.03	430 000	REP OF SRI LANKA 6.825% 16-18/07/2026	USD	249 849	0.04
115 000 000	TESORERIA PESOS 5.100% 19-15/07/2050 FLAT	CLP	174 233	0.03	370 000	REP OF SRI LANKA 6.850% 15-03/11/2025	USD	217 194	0.03
	<i>Czech Republic</i>		<i>1 400 009</i>	<i>0.22</i>	700 000	REP OF SRI LANKA 7.550% 19-28/03/2030	USD	410 564	0.07
6 460 000	CZECH REPUBLIC 0.450% 15-25/10/2023	CZK	242 622	0.04		<i>Egypt</i>		<i>964 761</i>	<i>0.16</i>
4 400 000	CZECH REPUBLIC 0.950% 15-15/05/2030	CZK	167 069	0.03	200 000	ARAB REP EGYPT 5.750% 20-29/05/2024	USD	178 850	0.03
11 940 000	CZECH REPUBLIC 1.000% 15-26/06/2026	CZK	457 926	0.07	200 000	ARAB REP EGYPT 6.375% 19-11/04/2031	EUR	185 000	0.03
6 450 000	CZECH REPUBLIC 2.500% 13-25/08/2028	CZK	276 513	0.04	490 000	ARAB REP EGYPT 8.500% 17-31/01/2047	USD	426 457	0.07
700 000	CZECH REPUBLIC 4.850% 07-26/11/2057	CZK	45 260	0.01	200 000	ARAB REP EGYPT 8.700% 19-01/03/2049	USD	174 454	0.03
235 000	SAZKA GROUP AS 3.875% 20-15/02/2027	EUR	210 619	0.03		<i>India</i>		<i>904 320</i>	<i>0.15</i>
	<i>Argentina</i>		<i>1 395 942</i>	<i>0.22</i>	200 000	ADANI ELECTRICIT 3.949% 20-12/02/2030	USD	166 440	0.03
2 150 000	ARGENTINA 3.875% 16-15/01/2022	EUR	843 875	0.13	750 000	POWER FIN CORP 6.150% 18-06/12/2028	USD	737 880	0.12
200 000	ARGENTINA 6.875% 17-26/01/2027	USD	71 317	0.01		<i>Costa Rica</i>		<i>832 905</i>	<i>0.13</i>
250 000	ARGENTINA 6.875% 18-11/01/2048	USD	85 905	0.01	314 000	BANCO NAL CR 5.875% 16-25/04/2021	USD	278 522	0.04
500 000	ARGENTINA 7.125% 18-28/06/2117	USD	171 254	0.03	200 000	COSTA RICA 7.000% 14-04/04/2044	USD	146 240	0.02
600 000	PROV BUENOS AIRE 7.875% 16-15/06/2027	USD	223 591	0.04	200 000	COSTA RICA 9.995% 00-01/08/2020	USD	178 182	0.03
	<i>Austria</i>		<i>1 269 058</i>	<i>0.21</i>	300 000	COSTA RICA GOVT 6.125% 19-19/02/2031	USD	229 961	0.04
900 000	ERSTE GROUP 0.875% 20-13/05/2027	EUR	924 108	0.15		<i>Bahrain</i>		<i>801 040</i>	<i>0.13</i>
100 000	OMV AG 1.000% 17-14/12/2026	EUR	103 985	0.02	400 000	BAHRAIN 6.000% 14-19/09/2044	USD	351 356	0.06
164 000	SAPPI PAPIER HOL 3.125% 19-15/04/2026	EUR	139 503	0.02	200 000	BAHRAIN 7.375% 20-14/05/2030	USD	201 220	0.03
100 000	WIENERBERGER AG 2.750% 20-04/06/2025	EUR	101 462	0.02	250 000	BAHRAIN 7.500% 17-20/09/2047	USD	248 464	0.04
	<i>Oman</i>		<i>1 258 143</i>	<i>0.20</i>		<i>Ecuador</i>		<i>777 546</i>	<i>0.12</i>
390 000	OMAN INTRNL BOND 6.500% 17-08/03/2047	USD	299 275	0.05	400 000	REP OF ECUADOR 10.750% 16-28/03/2022	USD	175 400	0.03
1 250 000	OMAN INTRNL BOND 6.750% 18-17/01/2048	USD	958 868	0.15	570 000	REP OF ECUADOR 8.875% 17-23/10/2027	USD	210 613	0.03
	<i>Romania</i>		<i>1 256 435</i>	<i>0.19</i>	400 000	REP OF ECUADOR 9.650% 16-13/12/2026	USD	151 360	0.02
250 000	ROMANIA 2.750% 20-26/02/2026	EUR	260 000	0.04	650 000	REPUBLIC OF ECUA 10.750% 19-31/01/2029	USD	240 173	0.04
200 000	ROMANIA 3.875% 15-29/10/2035	EUR	216 125	0.03		<i>Saudi Arabia</i>		<i>765 988</i>	<i>0.13</i>
2 190 000	ROMANIA 5.850% 13-26/04/2023	RON	480 553	0.08	400 000	SAUDI INT BOND 2.000% 19-09/07/2039	EUR	408 400	0.07
445 000	ROMANIA GOVT 4.750% 19-11/10/2034	RON	92 778	0.01	350 000	SAUDI INT BOND 4.500% 20-22/04/2060	USD	357 588	0.06
950 000	ROMANIA GOVT 4.850% 18-22/04/2026	RON	206 979	0.03		<i>Nigeria</i>		<i>743 795</i>	<i>0.12</i>
	<i>Dominican Republic</i>		<i>1 232 610</i>	<i>0.20</i>	300 000	REP OF NIGERIA 8.747% 18-21/01/2031	USD	267 189	0.04
568 000	DOMINICAN REPUBL 5.875% 20-30/01/2060	USD	434 446	0.07	530 000	REP OF NIGERIA 9.248% 18-21/01/2049	USD	476 606	0.08
830 000	REP OF DOMINICAN 7.450% 14-30/04/2044	USD	759 315	0.12		<i>Belgium</i>		<i>699 167</i>	<i>0.12</i>
2 650 000	REP OF DOMINICAN CBN 10.500% 17-04/10/2024	DOP	38 849	0.01	106 000	AB INBEV SA/NV 1.125% 19-01/07/2027	EUR	108 084	0.02
	<i>Greece</i>		<i>1 218 400</i>	<i>0.19</i>	450 000	AB INBEV SA/NV 2.125% 20-02/12/2027	EUR	486 720	0.08
1 126 209	HELLENIC REPUBLIC 3.500% 17-30/01/2023	EUR	1 218 400	0.19	135 000	SARENS FINANCE 5.750% 20-21/02/2027	EUR	104 363	0.02

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Multi-Asset Income

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>United Arab Emirates</i>		<i>651 071</i>	<i>0.10</i>		<i>Surinam</i>		<i>257 173</i>	<i>0.04</i>
600 000	ABU DHABI GOVT 4.125% 17-11/10/2047	USD	651 071	0.10	650 000	REP OF SURINAME 9.250% 16-26/10/2026	USD	257 173	0.04
	<i>Finland</i>		<i>647 125</i>	<i>0.10</i>		<i>Kuwait</i>		<i>218 465</i>	<i>0.03</i>
365 000	CRH FINLAND SERV 0.875% 20-05/11/2023	EUR	370 293	0.06	220 000	KUWAIT INTL BOND 3.500% 17-20/03/2027	USD	218 465	0.03
122 000	ELISA OYJ 0.875% 17-17/03/2024	EUR	124 087	0.02		<i>Hong Kong</i>		<i>205 894</i>	<i>0.03</i>
150 000	NORDEA BANK 0.375% 19-28/05/2026	EUR	152 745	0.02	200 000	CNAC HK FINBRID 5.125% 18-14/03/2028	USD	205 894	0.03
	<i>Guatemala</i>		<i>452 088</i>	<i>0.07</i>		<i>Iraq</i>		<i>196 991</i>	<i>0.03</i>
490 000	REP OF GUATEMALA 4.375% 17-05/06/2027	USD	452 088	0.07	240 000	REP OF IRAQ 6.752% 17-09/03/2023	USD	196 991	0.03
	<i>China</i>		<i>441 838</i>	<i>0.07</i>		<i>Honduras</i>		<i>192 316</i>	<i>0.03</i>
500 000	CHINA SCE GRP 7.250% 19-19/04/2023	USD	441 838	0.07	200 000	HONDURAS GOVT 7.500% 13-15/03/2024	USD	192 316	0.03
	<i>Gabon</i>		<i>432 344</i>	<i>0.07</i>		<i>Norway</i>		<i>191 742</i>	<i>0.03</i>
280 000	GABONESE REPUBLIC 6.950% 15-16/06/2025	USD	233 406	0.04	200 000	SANTANDER CONSUM 0.125% 20-25/02/2025	EUR	191 742	0.03
250 000	REPUBLIC OF GABO 6.625% 20-06/02/2031	USD	198 938	0.03		<i>Morocco</i>		<i>186 125</i>	<i>0.03</i>
	<i>Ghana</i>		<i>406 446</i>	<i>0.07</i>	200 000	MOROCCO KINGDOM 1.500% 19-27/11/2031	EUR	186 125	0.03
200 000	GHANA REP OF 8.750% 20-11/03/2061	USD	161 877	0.03		<i>Senegal</i>		<i>181 242</i>	<i>0.03</i>
300 000	GHANA REP OF 8.950% 19-26/03/2051	USD	244 569	0.04	200 000	REP OF SENEGAL 6.250% 17-23/05/2033	USD	181 242	0.03
	<i>Kenya</i>		<i>394 635</i>	<i>0.06</i>		<i>Namibia</i>		<i>180 519</i>	<i>0.03</i>
250 000	KENYA REP OF 8.000% 19-22/05/2032	USD	219 180	0.03	200 000	REP OF NAMIBIA 5.250% 15-29/10/2025	USD	180 519	0.03
200 000	KENYA REP OF 8.250% 18-28/02/2048	USD	175 455	0.03		<i>Angola</i>		<i>147 353</i>	<i>0.02</i>
	<i>Lebanon</i>		<i>388 096</i>	<i>0.06</i>	200 000	ANGOLA REP OF 8.000% 19-26/11/2029	USD	147 353	0.02
400 000	LEBANESE REP 6.650% 15-03/11/2028	USD	61 100	0.01		<i>Zambia</i>		<i>141 566</i>	<i>0.02</i>
750 000	REP OF LEBANON 6.600% 11-27/11/2026	USD	115 815	0.02	300 000	REP OF ZAMBIA 8.500% 14-14/04/2024	USD	141 566	0.02
1 375 000	REP OF LEBANON 7.250% 17-23/03/2037	USD	211 181	0.03		<i>Serbia</i>		<i>104 750</i>	<i>0.02</i>
	<i>Bolivia</i>		<i>365 534</i>	<i>0.06</i>	100 000	SERBIA REPUBLIC 3.125% 20-15/05/2027	EUR	104 750	0.02
483 000	BOLIVIA GOVT 4.500% 17-20/03/2028	USD	365 534	0.06		<i>Bermuda</i>		<i>95 673</i>	<i>0.02</i>
	<i>Azerbaijan</i>		<i>360 814</i>	<i>0.06</i>	100 000	MARVELL TECHNOLOGY 4.200% 18-22/06/2023	USD	95 673	0.02
200 000	REP OF AZERBAIJAN 3.500% 17-01/09/2032	USD	173 841	0.03		<i>Venezuela</i>		<i>0</i>	<i>0.00</i>
200 000	REPUBLIC OF AZER 5.125% 17-01/09/2029	USD	186 973	0.03	3 480 000	VENEZUELA 11.750% 11-21/10/2026 DFLT	USD	0	0.00
	<i>Paraguay</i>		<i>325 368</i>	<i>0.05</i>		<b>Floating rate bonds</b>		<b>19 968 166</b>	<b>3.24</b>
300 000	PARAGUAY 6.100% 14-11/08/2044	USD	325 368	0.05		<i>United States of America</i>		<i>6 567 772</i>	<i>1.06</i>
	<i>Jamaica</i>		<i>318 477</i>	<i>0.05</i>	300 000	BANK OF AMER CRP 18-23/01/2049 FRN	USD	323 650	0.05
290 000	JAMAICA GOVT 8.000% 07-15/03/2039	USD	318 477	0.05	100 000	BANK OF AMER CRP 19-07/02/2030 FRN	USD	103 516	0.02
	<i>Ivory Coast</i>		<i>318 206</i>	<i>0.05</i>	500 000	BANK OF AMER CRP 20-13/02/2026 FRN	USD	459 957	0.07
150 000	IVORY COAST-PDI 5.875% 19-17/10/2031	EUR	140 859	0.02	310 000	BANK OF AMER CRP 20-31/03/2029 FRN	EUR	370 438	0.06
200 000	IVORY COAST-PDI 6.125% 17-15/06/2033	USD	177 347	0.03	600 000	BANK OF AMERICA CORP 18-25/04/2024 FRN	EUR	596 386	0.09
	<i>Georgia</i>		<i>305 002</i>	<i>0.05</i>	750 000	CITIGROUP INC 17-27/10/2028 FRN	USD	739 895	0.12
350 000	BGEO GROUP JSC 6.000% 16-26/07/2023	USD	305 002	0.05	276 000	CITIGROUP INC 18-24/07/2026 FRN	EUR	285 204	0.05
	<i>Trinidad &amp; Tobago</i>		<i>297 673</i>	<i>0.05</i>	1 285 000	CITIGROUP INC 20-06/07/2026 FRN	EUR	1 312 720	0.21
330 000	TRINIDAD & TOBAGO 4.500% 16-04/08/2026	USD	297 673	0.05	116 000	JPMORGAN CHASE 19-11/03/2027 FRN	EUR	118 435	0.02
	<i>Tunisia</i>		<i>270 188</i>	<i>0.04</i>	900 000	JPMORGAN CHASE 19-15/10/2030 FRN	USD	859 079	0.14
300 000	TUNISIA INT BOND 6.375% 19-15/07/2026	EUR	270 188	0.04	150 000	METLIFE INC 06-15/12/2066 FRN	USD	157 281	0.03
	<i>Jersey Island</i>		<i>263 283</i>	<i>0.05</i>	680 000	MORGAN STANLEY 17-22/07/2028 FRN	USD	681 211	0.11
150 000	AA BOND CO LTD 4.875% 18-31/07/2024	GBP	160 234	0.03	101 000	MORGAN STANLEY 19-26/07/2024 FRN	EUR	101 035	0.02
100 000	SWISS RE ADMIN 1.375% 16-27/05/2023	EUR	103 049	0.02	500 000	WELLS FARGO CO 20-11/02/2026 FRN	USD	458 965	0.07
	<i>El Salvador</i>		<i>259 053</i>	<i>0.04</i>					
357 000	EL SALVADOR REP 7.125% 19-20/01/2050	USD	259 053	0.04					



# BNP PARIBAS FUNDS SICAV Multi-Asset Income

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>The Netherlands</i>					<i>Italy</i>				
575 000	AEGON NV 04-29/07/2049 FRN	USD	369 182	0.06	220 000	ASSICURAZIONI GENERALI 15-27/10/2047 FRN	EUR	250 334	0.04
138 000	ARGENTUM NET 19-19/02/2049 FRN	EUR	148 165	0.02	100 000	FABRIC BC SPA 18-30/11/2024 FRN	EUR	97 625	0.02
600 000	COOPERATIEVE RAB 20-05/05/2028 FRN	EUR	607 833	0.10	100 000	FABRIC BC SPA 20-31/08/2026 FRN	EUR	96 650	0.02
200 000	IBERDROLA INTL 19-31/12/2049 FRN	EUR	211 535	0.03	<i>Spain</i>				
500 000	ING GROEP NV 20-26/05/2031 FRN	EUR	511 616	0.08	300 000	BANCO BILBAO VIZ 20-16/01/2030 FRN	EUR	281 456	0.04
130 000	NN GROUP NV 17-13/01/2048 FRN	EUR	147 409	0.02	100 000	BANCO SABADELL 20-29/06/2023 FRN	EUR	100 572	0.02
300 000	REPSOL INTERNATIONAL FINANCE 15-25/03/2075 FRN	EUR	311 353	0.05	<i>Luxembourg</i>				
200 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	199 582	0.03	100 000	TALANX FINANZ 12-15/06/2042 FRN	EUR	113 987	0.02
200 000	TELEFONICA EUROP 19-31/12/2059 FRN	EUR	189 679	0.03	100 000	TLG FINANCE 19-31/12/2059 FRN	EUR	94 553	0.02
327 000	UNITED GROUP 19-15/05/2025 FRN	EUR	319 912	0.05	<i>Norway</i>				
100 000	VOLKSWAGEN INTERNATION FN 15-29/12/2049 FRN	EUR	97 788	0.02	200 000	DNB BANK ASA 17-01/03/2027 FRN	EUR	199 604	0.03
200 000	VOLKSWAGEN INTERNATION FN 17-31/12/2049 FRN	EUR	195 379	0.03	<i>Cayman Islands</i>				
200 000	VOLKSWAGEN INTFN 20-31/12/2060 FRN	EUR	197 664	0.03	200 000	SOAR WISE LTD 19-31/12/2059 FRN	USD	175 121	0.03
<i>United Kingdom</i>					<i>Portugal</i>				
620 000	BARCLAYS PLC 20-02/04/2025 FRN	EUR	665 297	0.11	100 000	EDP SA 19-30/04/2079 FRN	EUR	106 089	0.02
440 000	BP CAPITAL PLC 20-22/06/2169 FRN	EUR	441 699	0.07	<i>Australia</i>				
116 000	LLOYDS BANKING GROUP PLC 18-15/01/2024 FRN	EUR	115 239	0.02	100 000	BHP BILLITON FIN 15-22/04/2076 FRN	EUR	101 625	0.02
420 000	LLOYDS BK GR PLC 20-01/04/2026 FRN	EUR	464 969	0.07	<i>Sweden</i>				
600 000	SANTANDER UK GRP 20-28/02/2025 FRN	EUR	582 254	0.09	100 000	VERISURE HOLDING 20-15/04/2025 FRN	EUR	100 223	0.02
480 000	SSE PLC 20-31/12/2060 FRN	EUR	480 638	0.08	<i>Belgium</i>				
161 000	STANDARD CHART 20-09/09/2030 FRN	EUR	163 355	0.03	100 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	96 530	0.02
100 000	SWISS RE FIN UK 20-04/06/2052 FRN	EUR	103 547	0.02	<b>Floating rate notes</b>				
218 000	VIRGIN MONEY 20-24/06/2025 FRN	EUR	217 901	0.03	<i>United States of America</i>				
180 000	VODAFONE GROUP 18-03/01/2079 FRN	EUR	179 931	0.03	16 368 404	FHMS K109 X1 20-25/04/2030 FRN	USD	1 867 423	0.29
<i>France</i>					11 000 000	FHMS K110 X1 20-25/04/2030 FRN	USD	1 319 054	0.21
100 000	ACCOR 19-31/12/2059 FRN	EUR	81 457	0.01	3 085 093	FNR 2017-60 SM 17-25/08/2047 FRN	USD	607 432	0.10
100 000	ARKEMA 20-31/12/2060 FRN	EUR	93 881	0.01	140 000	FREMF 2013-K30 B 13-25/06/2045 FRN	USD	130 967	0.02
175 000	AXA SA 16-06/07/2047 FRN	EUR	191 681	0.03	1 400 000	FREMF 2013-K35 B 13-25/12/2046 FRN	USD	1 338 224	0.21
100 000	BNP PARIBAS 19-23/01/2027 FRN	EUR	106 893	0.02	420 000	FREMF 2016-K60 B 16-25/12/2049 FRN	USD	391 220	0.06
200 000	BNP PARIBAS 20-15/01/2032 FRN	EUR	192 431	0.03	520 000	FREMF 2017-K64 C 17-25/05/2050 FRN	USD	468 171	0.07
700 000	BNP PARIBAS 20-17/04/2029 FRN	EUR	706 468	0.11	1 700 000	FREMF 2017-K69 B 17-25/10/2049 FRN	USD	1 605 962	0.25
200 000	CRED AGRICOLE SA 20-05/06/2030 FRN	EUR	200 852	0.03	225 000	FREMF 2017-K726 C 17-25/07/2049 FRN	USD	204 206	0.03
800 000	CRED AGRICOLE SA 20-22/04/2026 FRN	EUR	806 639	0.13	360 000	GSMS 2017-STAY A 17-15/07/2032 FRN	USD	301 402	0.05
200 000	CREDIT AGRICOLE ASSURANCES 15-29/01/2049 FRN	EUR	214 360	0.03	459 326	IHSFR 2017-SFR2 D 17-17/12/2036 FRN	USD	404 567	0.06
100 000	CREDIT AGRICOLE ASSURANCES 18-29/01/2048 FRN	EUR	100 900	0.02	410 000	IHSFR 2018-SFR4 D 18-17/01/2038 FRN	USD	356 394	0.06
100 000	ORANGE 14-29/12/2049 FRN	EUR	111 177	0.02	161 954	JP MORGAN MORTGAGE TRUST 2017-6 A3 17-25/12/2048 FRN	USD	148 512	0.02
100 000	RCI BANQUE 19-18/02/2030 FRN	EUR	90 996	0.01	<b>Warrants, Rights</b>				
100 000	SOLVAY FIN 15-29/06/2049 FRN	EUR	101 215	0.02	17 309	ACS ACTIVIDADES DE CONST RTS 07/07/2020	EUR	24 034	0.00
117 000	TOTAL SA 19-31/12/2049 FRN	EUR	115 211	0.02	51 966	REPSOL SA RTS	EUR	22 517	0.00
<i>Germany</i>					2 240	T MOBILE US INC RIGHTS RTS 28/07/2020	USD	335	0.00
100 000	ALLIANZ SE 15-07/07/2045 FRN	EUR	104 079	0.02	40 640	TELEFONICA SA RTS 01/07/2020	EUR	7 116	0.00
100 000	BERTELSMANN SE 15-23/04/2075 FRN	EUR	99 211	0.02	<b>To be Announced ("TBA") Mortgage Backed Securities</b>				
100 000	BERTELSMANN SE 15-23/04/2075 FRN	EUR	98 205	0.02	<i>United States of America</i>				
61 000	DEUTSCHE BANK AG 20-10/06/2026 FRN	EUR	61 892	0.01	300 000	FNCI 2 7/20 2.000% 20-31/12/2060	USD	276 329	0.04
300 000	ENERGIE BADEN-WU 20-29/06/2080 FRN	EUR	297 000	0.05	1 800 000	FNCI 2.5 7/13 2.500% 13-25/04/2028	USD	1 677 885	0.26
200 000	HANNOVER RUECKV 20-08/10/2040 FRN	EUR	198 400	0.03	1 500 000	FNCI 3 7/13 3.000% 13-25/02/2029	USD	1 403 767	0.22
100 000	MERCK 19-25/06/2079 FRN	EUR	99 314	0.02	1 300 000	FNCI 3.5 7/12 3.500% 12-25/10/2027	USD	1 216 100	0.19
100 000	TALANX AG 17-05/12/2047 FRN	EUR	102 409	0.02	200 000	FNCL 2 7/20 2.000% 20-31/12/2060	USD	182 230	0.03
<i>Switzerland</i>					3 100 000	FNCL 2.5 7/14 2.500% 14-25/10/2043	USD	2 877 399	0.45
265 000	CREDIT SUISSE 20-02/04/2026 FRN	EUR	293 229	0.05	4 600 000	FNCL 3 7/13 3.000% 12-25/05/2044	USD	4 313 525	0.68
200 000	UBS GROUP 20-29/01/2026 FRN	EUR	196 198	0.03					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Multi-Asset Income

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
(800 000)	FNCL 3.5 7/12 3.500% 12-25/04/2044	USD	(749 149)	(0.12)
100 000	FNCL 4 7/13 4.000% 13-25/09/2043	USD	94 351	0.02
700 000	G2SF 2.5 7/20 2.500% 20-31/12/2060	USD	656 065	0.10
2 200 000	G2SF 3 7/13 3.000% 13-20/04/2043	USD	2 075 309	0.32
700 000	G2SF 3.5 7/12 3.500% 12-20/12/2044	USD	657 647	0.10
Other transferable securities			40	0.00
<b>Shares</b>			<b>40</b>	<b>0.00</b>
<i>United Kingdom</i>			<i>40</i>	<i>0.00</i>
3 593 384	CARILLION PLC	GBP	40	0.00
Shares/Units in investment funds			95 542 815	15.14
<i>Luxembourg</i>			<i>48 658 112</i>	<i>7.70</i>
2 134.00	ALPHA UCITS SICAV FAIR OAKS DYNAMIC CREDIT FUND - E EUR	EUR	2 169 724	0.34
12 859.00	ALPHA UCITS SICAV FAIR OAKS DYNAMIC CREDIT FUND - M EUR CAP	EUR	13 233 712	2.10
6 417.42	BNP PARIBAS FLEXI ABS OPP XCA	EUR	8 509 365	1.34
224 391.21	BNP PARIBAS FUNDS EMERGING MULTI-ASSET INCOME - X CAP	USD	22 661 885	3.60
2 169.00	BNP PARIBAS FUNDS RMB BOND - X CAP	USD	2 083 353	0.32
0.51	BNP PARIBAS INSTICASH USD 1D SHORT TERM VNAV - I CAP	USD	73	0.00
<i>United Kingdom</i>			<i>25 229 529</i>	<i>4.01</i>
22 051 578.00	SEQUOIA ECONOMIC INFRASTRUCTURE INCOME FUND LIMITED - ORD NPV	GBP	25 229 529	4.01
<i>Ireland</i>			<i>16 932 219</i>	<i>2.69</i>
109 940.00	SOURCE PHYSICAL GOLD P - ETC	USD	16 932 219	2.69
<i>The Netherlands</i>			<i>4 722 955</i>	<i>0.74</i>
108 874.00	BNP PARIBAS FUND III HIGH INCOME PROPERTY FUND - X DIS	EUR	4 722 955	0.74
<b>Total securities portfolio</b>			<b>614 942 325</b>	<b>97.89</b>



# BNP PARIBAS FUNDS SICAV Nordic Small Cap

## Securities portfolio at 30/06/2020

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									
<b>Shares</b>			<b>146 180 051</b>	<b>99.16</b>					
<i>Sweden</i>									
105 863	AHLSTROM-MUNKSJO OYJ	EUR	1 407 978	0.96	114 542	PANDOX AB - W/I	SEK	1 177 821	0.80
850 000	ALZECURE PHARMA AB	SEK	528 001	0.36	262 770	PEAB AB	SEK	1 923 565	1.30
43 000	ATRIUM LJUNGBERG AB - B	SEK	539 144	0.37	180 000	PLATZER FASTIGHETER HOLD - B	SEK	1 367 546	0.93
2 082 812	AZELIO AB	SEK	3 001 606	2.04	700 000	PLEDPHARMA AB	SEK	340 501	0.23
30 000	BHG GROUP AB	SEK	235 092	0.16	64 030	POWERCELL SWEDEN AB	SEK	1 869 989	1.27
120 000	BILLERUDKORSNAS AB	SEK	1 530 390	1.04	200 000	QLEANAIR HOLDING AB	SEK	623 089	0.42
1 975 302	BIOINVENT INTERNATIONAL AB	SEK	286 177	0.19	56 707	Q-LINEA AB	SEK	397 773	0.27
583 100	BONE SUPPORT AB	SEK	2 362 714	1.60	565 000	RESURS HOLDING AB	SEK	2 065 835	1.40
63 572	BOULE DIAGNOSTICS INTERNATIO	SEK	394 895	0.27	1 617 136	SAMHALLSBYGGNADSBOLAGET I N O	SEK	3 678 119	2.49
25 959	BTS GROUP AB-B SHARES	SEK	485 243	0.33	80 000	SCANDI STANDARD AB	SEK	490 826	0.33
185 129	BUFAB HOLDING AB	SEK	1 733 815	1.18	401 495	SCANDIC HOTELS GROUP AB - W/I	SEK	1 256 207	0.85
269 665	BULTEN AB	SEK	1 376 157	0.93	119 537	SDIPTTECH AB - B	SEK	1 268 024	0.86
201 440	CALLIDITAS THERAPEUTICS - B/WI	SEK	2 171 486	1.47	288 577	SEDANA MEDICAL AB	SEK	6 260 223	4.24
160 000	CANTARGIA AB	SEK	328 746	0.22	113 976	SEMCON AB	SEK	544 610	0.37
186 811	CHRISTIAN BERNER TECH TRADE	SEK	365 981	0.25	144 754	SERNEKE GROUP AB	SEK	654 326	0.44
204 078	CLAVISTER HOLDING AB	SEK	297 419	0.20	2 148 000	SIVERS IMA HOLDING AB	SEK	2 050 700	1.39
80 179	CLIMEON AB	SEK	361 357	0.25	101 060	SMART EYE AB	SEK	921 361	0.62
52 971	CLX COMMUNICATIONS AB - WI	SEK	4 034 583	2.74	618 530	SSAB AB - B	SEK	1 460 024	0.99
170 000	C-RAD AB-B SHS	SEK	549 121	0.37	96 994	TOBII AB - W/I	SEK	332 397	0.23
225 000	DIOS FASTIGHETER AB	SEK	1 339 593	0.91	230 000	TRELLEBORG AB - B	SEK	2 981 604	2.02
337 814	ELEKTA AB - B	SEK	2 797 684	1.90	941 666	VICORE PHARMA HOLDING AB	SEK	1 538 846	1.04
40 000	EMBRACER GROUP AB	SEK	499 044	0.34	89 754	VNV GLOBAL AB	SEK	592 699	0.40
63 167	G5 ENTERTAINMENT AB	SEK	1 169 893	0.79	191 550	XSPRAY PHARMA AB	SEK	2 013 618	1.37
766 588	GAPWAVES AB	SEK	2 197 787	1.49	<i>Norway</i>				
178 394	GOMSPACE GROUP AB	SEK	139 285	0.09	131 826	AUSTEVOLL SEAFOOD ASA	NOK	966 643	0.66
101 592	HANDICARE GROUP AB	SEK	252 427	0.17	690 000	B2 HOLDING ASA	NOK	237 536	0.16
162 784	HANSA MEDICAL AB	SEK	2 699 066	1.83	167 131	BORREGAARD ASA	NOK	1 576 446	1.07
50 000	HEBA FASTIGHETS AB-B	SEK	410 933	0.28	585 000	ELKEM ASA	NOK	1 058 777	0.72
80 153	HIQ INTERNATIONAL AB	SEK	332 439	0.23	140 000	FJORDKRAFT HOLDING ASA	NOK	1 019 474	0.69
30 000	HUFVUDSTADEN AB - A	SEK	331 995	0.23	108 609	GRIEG SEAFOOD ASA	NOK	986 853	0.67
85 879	HUMANA AB - W/I	SEK	388 606	0.26	110 000	KAHOOT! AS	NOK	324 873	0.22
120 000	HUSQVARNA AB - B	SEK	875 000	0.59	188 552	KONGSBERG GRUPPEN ASA	NOK	2 345 806	1.59
957 450	IMMUNICUM AB	SEK	924 144	0.63	670 000	LEROY SEAFOOD GROUP ASA	NOK	3 571 684	2.42
162 310	IMMUNOVIA AB	SEK	2 425 964	1.65	2 079 188	NEL ASA	NOK	3 617 231	2.45
365 000	INTERVACC AB	SEK	875 526	0.59	300 710	NRC GROUP ASA	NOK	868 687	0.59
67 402	IRLAB THERAPEUTICS AB	SEK	181 967	0.12	40 000	PEXIP HOLDING ASA	NOK	310 106	0.21
522 866	IRRAS AB	SEK	279 821	0.19	125 000	SCATEC SOLAR ASA	NOK	1 804 338	1.22
2 605 575	ISOFOL MEDICAL AB	SEK	1 518 923	1.03	155 000	SPAREBANKEN VEST	NOK	892 663	0.61
98 125	I-TECH AB	SEK	937 739	0.64	365 636	STOREBRAND ASA	NOK	1 674 130	1.14
89 490	JETPAK TOP HOLDING AB	SEK	559 313	0.38	<i>Finland</i>				
68 700	JOHN MATTSON FASTIGHETSFORET	SEK	950 665	0.64	22 622	KOJAMO OYJ	EUR	425 294	0.29
250 000	KARNOV GROUP AB	SEK	1 325 975	0.90	14 000	MARIMEKKO OYJ	EUR	342 300	0.23
2 018 726	KLOEVERN AB - B	SEK	2 841 727	1.93	102 525	METSA BOARD OYJ	EUR	617 201	0.42
432 808	KUNGSLEDEN AB	SEK	2 870 496	1.95	547 152	OUTOKUMPU OYJ	EUR	1 389 766	0.94
133 838	LYKO GROUP AB-A SHARES	SEK	3 402 227	2.31	346 183	OUTOTEC OYJ	EUR	1 700 451	1.15
360 771	MEDIVIR AB - B	SEK	513 023	0.35	22 200	PONSSE OYJ	EUR	563 880	0.38
101 881	MIDSONA AB - B	SEK	519 920	0.35	50 290	TIETO OYJ	EUR	1 221 041	0.83
497 242	MUNTERS GROUP AB	SEK	2 471 004	1.68	29 570	VAISALA OYJ- A	EUR	986 160	0.67
160 000	MYCRONIC AB	SEK	2 686 544	1.82	106 044	VALMET OYJ	EUR	2 463 402	1.67
40 369	NCC AB - B	SEK	581 770	0.39	<i>Denmark</i>				
496 842	NCC HOUSING - B	SEK	2 378 802	1.61	175 000	ALM. BRAND A/S	DKK	1 453 412	0.99
101 007	NORDIC ENTERTAINMENT GROUP-B	SEK	2 751 051	1.87	32 897	FLSMIDTH & CO A/S	DKK	844 588	0.57
88 653	NP3 FASTIGHETER AB	SEK	745 553	0.51	31 000	NETCOMPANY GROUP AS	DKK	1 809 302	1.23
48 625	NP3 FASTIGHETER AB - PREF	SEK	141 265	0.10	24 524	SCHOOU & CO	DKK	1 737 342	1.18
51 289	ONCOPEPTIDES AB	SEK	643 073	0.44	6 469	SIMCORP A/S	DKK	620 588	0.42
627 272	OVZON AB	SEK	3 177 123	2.16	14 128	SOLAR A/S - B	DKK	487 163	0.33
					75 565	SYDBANK A/S	DKK	1 247 056	0.85
					<i>The Netherlands</i>				
					129 500	MPC CONTAINER SHIPS AS	NOK	78 883	0.05
					8 199 451 5.57				
					78 883 0.05				

# BNP PARIBAS FUNDS SICAV Nordic Small Cap

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity Denomination	Quotation currency	Market value	% of net assets
Other transferable securities		0	0.00
<b>Shares</b>		<b>0</b>	<b>0.00</b>
<i>Denmark</i>		<i>0</i>	<i>0.00</i>
101 328 SJAELSO GRUPPEN	DKK	0	0.00
<b>Total securities portfolio</b>		<b>146 180 051</b>	<b>99.16</b>

# BNP PARIBAS FUNDS SICAV Pacific Real Estate Securities

## Securities portfolio at 30/06/2020

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				
	<b>Shares</b>		<b>12 074 197</b>	<b>98.98</b>
	<i>Japan</i>		<i>6 125 129</i>	<i>50.22</i>
111	ACTIVIA PROPERTIES INC	JPY	340 448	2.79
64	DAIWA OFFICE INVESTMENT CORP	JPY	314 762	2.58
179	GLP J - REIT	JPY	230 554	1.89
156	HULIC REIT INC	JPY	172 301	1.41
453	ICHIGO OFFICE REIT INVESTMEN	JPY	278 539	2.28
3 430	INVESCO OFFICE J-REIT INC	JPY	394 727	3.24
797	JAPAN HOTEL REIT INVESTMENT	JPY	292 035	2.39
377	JAPAN RENTAL HOUSING INVESTMENT	JPY	312 191	2.56
155	LASALLE LOGIPORT REIT	JPY	212 364	1.74
598	MCUBS MIDCITY INVESTMENT COR	JPY	385 930	3.16
84 600	MITSUBISHI ESTATE CO LTD	JPY	1 118 433	9.18
67 100	MITSUMI FUDOSAN CO LTD	JPY	1 056 653	8.66
110	MITSUMI FUDOSAN LOGISTICS PAR	JPY	436 250	3.58
136	NIPPON PROLOGIS REIT INC	JPY	367 919	3.02
20 800	TOKYO TATEMONO CO LTD	JPY	212 023	1.74
	<i>Hong Kong</i>		<i>3 367 891</i>	<i>27.60</i>
206 000	CK ASSET HOLDINGS LTD	HKD	1 091 865	8.95
150 000	JANUS HENDERSON LAND DEVELOPMENT	HKD	506 435	4.15
68 500	LINK REIT	HKD	498 236	4.08
92 000	SUN HUNG KAI PROPERTIES	HKD	1 044 346	8.56
100 200	SWIRE PROPERTIES LTD	HKD	227 009	1.86
	<i>Australia</i>		<i>1 305 919</i>	<i>10.71</i>
86 950	DEXUS	AUD	491 089	4.03
27 503	GOODMAN GROUP	AUD	250 386	2.05
423 844	MIRVAC GROUP	AUD	564 444	4.63
	<i>Singapore</i>		<i>1 275 258</i>	<i>10.45</i>
237 400	CAPITALAND LTD	SGD	443 377	3.63
68 800	CITY DEVELOPMENTS LTD	SGD	370 412	3.04
129 600	MAPLETREE INDUSTRIAL TRUST	SGD	237 710	1.95
51 600	UOL GROUP LTD	SGD	223 759	1.83
<b>Total securities portfolio</b>			<b>12 074 197</b>	<b>98.98</b>

# BNP PARIBAS FUNDS SICAV Premia Opportunities

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	Shares/Units in investment funds		42 225 762	94.89
	<i>Luxembourg</i>		<i>22 418 162</i>	<i>50.38</i>
17 000.00	BNP PARIBAS EASY EQUITY LOW VOL EUROPE UCITS ETF CAP	EUR	2 106 334	4.73
5 000.00	BNP PARIBAS EASY EQUITY MOMENTUM EUROPE UCITS ETF CAP	EUR	578 700	1.30
16 000.00	BNP PARIBAS EASY EQUITY QUALITY EUROPE UCITS ETF CAP	EUR	1 836 850	4.13
15 000.00	BNP PARIBAS EASY EQUITY VALUE EUROPE UCITS ETF CAP	EUR	1 561 962	3.51
43 000.00	BNP PARIBAS FUNDS EUROPE MULTI FACTOR EQUITY XCA	EUR	4 150 360	9.33
6.00	BNP PARIBAS FUNDS GLOBAL ABSOLUTE RETURN MULTI-FACTOR EQUITY - I CAP	EUR	505 478	1.14
29 000.00	BNP PARIBAS FUNDS US MULTI FACTOR EQUITY XCA	USD	3 397 169	7.63
82 336.03	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - I CAP	EUR	8 281 309	18.61
	<i>France</i>		<i>19 807 600</i>	<i>44.51</i>
147.00	BNP PARIBAS CASH INVEST - I - CAP	EUR	8 289 188	18.63
361.35	BNP PARIBAS MOIS ISR - I - CAP	EUR	8 279 266	18.60
32.00	T Q FI HIGH VOL PARTS SUPER X	EUR	3 239 146	7.28
	<b>Total securities portfolio</b>		<b>42 225 762</b>	<b>94.89</b>

# BNP PARIBAS FUNDS SICAV RMB Bond

## Securities portfolio at 30/06/2020

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				
			<b>103 857 682</b>	<b>92.51</b>
<b>Bonds</b>				
<i>China</i>			<i>102 422 781</i>	<i>91.23</i>
40 000 000	AGRICUL DEV BANK 3.240% 19-14/08/2024	CNY	5 695 170	5.06
10 000 000	AGRICUL DEV BANK 3.330% 16-06/01/2026	CNY	1 416 234	1.26
30 000 000	AGRICUL DEV BANK 3.580% 16-22/04/2026	CNY	4 295 615	3.83
20 000 000	AGRICUL DEV BANK 3.740% 19-12/07/2029	CNY	2 896 437	2.58
10 000 000	AGRICUL DEV BANK 3.750% 19-25/01/2029	CNY	1 448 138	1.29
30 000 000	AGRICUL DEV BANK 4.650% 18-11/05/2028	CNY	4 597 855	4.10
20 000 000	AGRICULTURAL DEV BANK 4.390% 17-08/09/2027	CNY	3 002 837	2.67
20 000 000	CENTRAL HUIJIN 3.450% 19-22/05/2022	CNY	2 854 029	2.54
60 000 000	CHINA DEV BANK 3.050% 16-25/08/2026	CNY	8 374 165	7.45
30 000 000	CHINA DEV BANK 3.240% 16-25/02/2023	CNY	4 274 504	3.81
30 000 000	CHINA DEV BANK 3.300% 19-01/02/2024	CNY	4 300 246	3.83
40 000 000	CHINA DEV BANK 3.480% 19-08/01/2029	CNY	5 682 464	5.06
20 000 000	CHINA DEV BANK 3.500% 16-04/11/2046	CNY	2 636 774	2.35
30 000 000	CHINA DEV BANK 3.760% 18-14/08/2023	CNY	4 356 996	3.88
30 000 000	CHINA DEV BANK 3.800% 16-25/01/2036	CNY	4 284 648	3.82
10 000 000	CHINA DEV BANK 3.810% 15-05/02/2025	CNY	1 455 844	1.30
10 000 000	CHINA DEV BANK 4.040% 18-06/07/2028	CNY	1 478 654	1.32
20 000 000	CHINA DEV BANK 5.670% 14-08/04/2024	CNY	3 084 066	2.75
30 000 000	CHINA GOVT BOND 3.130% 17-13/04/2022	CNY	4 305 318	3.83
30 000 000	CHINA GOVT BOND 3.470% 17-13/07/2022	CNY	4 353 443	3.88
10 000 000	CHINA GOVT BOND 3.770% 17-20/02/2047	CNY	1 468 713	1.31
20 000 000	CHINA GOVT BOND 4.000% 19-24/06/2069	CNY	2 972 006	2.65
10 000 000	CHINA GOVT BOND 4.050% 17-24/07/2047	CNY	1 521 305	1.36
10 000 000	CHINA GOVT BOND 4.080% 18-22/10/2048	CNY	1 546 638	1.38
20 000 000	EXP - IMP BANK CHINA 3.330% 16-22/02/2026	CNY	2 839 672	2.53
20 000 000	EXP - IMP BANK CHINA 3.990% 15-09/02/2025	CNY	2 944 435	2.62
20 000 000	EXP-IMP BK CHINA 2.960% 19-11/02/2022	CNY	2 841 267	2.53
30 000 000	EXP-IMP BK CHINA 3.230% 20-23/03/2030	CNY	4 181 515	3.72
20 000 000	EXP-IMP BK CHINA 3.280% 19-11/02/2024	CNY	2 852 677	2.54
10 000 000	EXP-IMP BK CHINA 4.110% 17-20/03/2027	CNY	1 479 687	1.32
20 000 000	EXP-IMP BK CHINA 4.970% 18-29/01/2023	CNY	2 981 429	2.66
<i>Hong Kong</i>			<i>1 434 901</i>	<i>1.28</i>
10 000 000	ICBC FIN LEASE 3.950% 19-04/03/2024	CNY	1 434 901	1.28
<b>Total securities portfolio</b>			<b>103 857 682</b>	<b>92.51</b>

# BNP PARIBAS FUNDS SICAV Russia Equity

## Securities portfolio at 30/06/2020

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					Other transferable securities				
<b>Shares</b>					<b>Shares</b>				
<b>Russia</b>					<b>Russia</b>				
12 404	ACRON PJSC	RUB	862 381	0.08	20 127 474	MAGNITOGORSK IRON & STEEL WORKS PJSC	RUB	9 301 764	0.84
60 919 801	ALROSA PJSC	RUB	49 083 321	4.42	320 007	POLYUS PJSC	RUB	47 931 434	4.32
1 512 960	BANK ST PETERSBURG PJSC	RUB	769 436	0.07	375 241 412	ROSSETI PJSC	RUB	7 002 715	0.63
387 011	BASHNEFT PAO - PEF	RUB	6 946 713	0.63	<b>Total securities portfolio</b>				
1 501	EN+ GROUP INTERNA- GDR REG S	RUB	9 963	0.00	<b>1 105 035 639 99.56</b>				
253 392	EN+ GROUP INTERNATIONAL PJSC	RUB	1 853 831	0.17					
877 417 218	ENEL RUSSIA PJSC	RUB	10 963 686	0.99					
991 883	GAZPROM NEFT - ADR	USD	20 223 586	1.82					
2 819 839	GAZPROM NEFT PJSC	RUB	11 717 412	1.06					
28 783 489	GAZPROM PJSC	RUB	69 500 976	6.26					
794 824	GLOBALTRUCK MANAGEMENT PJSC	RUB	413 157	0.04					
814 087 445	INTER RAO UES PJSC	RUB	49 335 920	4.45					
54	LUGA ABRASIVE PLANT-BRD	USD	288 474	0.03					
1 457 093	LUKOIL PJSC	RUB	96 123 705	8.65					
1 200 861	MAGNIT PJSC	RUB	60 418 631	5.44					
160	MAGNITOGORSK-SPON GDR REGS	USD	960	0.00					
1 375 421	MAIL.RU GROUP-GDR REGS	USD	27 553 731	2.48					
720 042	MD MEDICAL GROUP INVEST-REGS	USD	2 833 625	0.26					
164 723	MMC NORILSK NICKEL PJSC	RUB	38 489 856	3.47					
2 421 058	MOBILE TELESYSTEMS PJSC	RUB	10 024 036	0.90					
3 315 142	MOSCOW EXCHANGE MICEX-RTS PJ	RUB	4 689 203	0.42					
1 059 350	NOVATEK PJSC	RUB	13 411 739	1.21					
83 763	NOVATEK PJSC-SPONS GDR REG S	USD	10 605 083	0.96					
24 799 123	NOVOLIPETSK STEEL OAO	RUB	43 642 817	3.93					
2 099 652	PHOSAGRO PJSC-GDR REG S	USD	23 068 785	2.08					
2 661 744	POLYMETAL INTERNATIONAL - W/I	GBP	47 305 252	4.26					
686 631	ROS AGRO PLC - GDR REG	USD	5 514 323	0.50					
25 331 022	SBERBANK OF RUSSIA PJSC	RUB	64 190 551	5.78					
2 942 685	SEVERSTAL PAO	RUB	31 776 677	2.86					
60 076 751	SISTEMA PJSC	RUB	12 836 688	1.16					
133 300 430	SURGUTNEFTGAS-PREFERENCE	RUB	58 422 437	5.26					
5 357	TATNEFT PAO-SPONSORED ADR	USD	222 837	0.02					
5 149 736	TATNEFT PJSC	RUB	35 520 125	3.20					
5 995	TRANSNEFT PJSC	RUB	10 049 173	0.91					
33 196 437	UNITED CO RUSAL PLC	RUB	10 901 023	0.98					
733 953	X 5 RETAIL GROUP NV-REGS GDR	USD	23 133 095	2.08					
<b>The Netherlands</b>			<b>71 029 350</b>	<b>6.39</b>					
20 877 607	VEON LTD	USD	33 459 193	3.01					
843 601	YANDEX NV - A	USD	37 570 157	3.38					
<b>United Kingdom</b>			<b>39 214 249</b>	<b>3.53</b>					
5 250 496	EVRAZ PLC	GBP	16 658 339	1.50					
4 776 845	HIGHLAND GOLD MINING LTD	GBP	12 191 728	1.10					
37 534 029	PETROPAVLOVSK PLC	GBP	10 364 182	0.93					
<b>Cyprus</b>			<b>37 121 028</b>	<b>3.34</b>					
357 727	GLOBAL PORTS INV-REGS W/I	USD	923 660	0.08					
3 232 042	GLOBALTRA-SPONS GDR REGS	USD	15 510 579	1.40					
684 988	QIWI PLC - ADR	USD	10 563 141	0.95					
560 117	TCS GROUP HOLDING -REG S	USD	10 123 648	0.91					
<b>Luxembourg</b>			<b>33 001 164</b>	<b>2.98</b>					
2 433 433	MHP SA - GDR REGS	USD	13 519 674	1.22					
110 214 360	NOVOROSSIYSK COMMERCIAL SEA	RUB	14 405 234	1.30					
7 601 862	OKEY GROUP SA - GDR REG	USD	5 076 256	0.46					
<b>Guernsey Island</b>			<b>7 730 727</b>	<b>0.70</b>					
6 407 945	ETALON GROUP-GDR REGS - W/I	USD	7 730 727	0.70					

# BNP PARIBAS FUNDS SICAV Seasons

## Securities portfolio at 30/06/2020

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				
	<b>Shares</b>		<b>104 674 320</b>	<b>80.75</b>
	<i>France</i>		<i>104 674 320</i>	<i>80.75</i>
30 000	AIR LIQUIDE SA	EUR	3 852 000	2.97
12 305	ATOS SE	EUR	933 950	0.72
475 000	AXA SA	EUR	8 840 699	6.82
100 000	BNP PARIBAS	EUR	3 537 000	2.73
33 000	CAPGEMINI SE	EUR	3 364 350	2.60
90 000	CARREFOUR SA	EUR	1 237 950	0.95
445 000	CREDIT AGRICOLE SA	EUR	3 750 460	2.89
60 000	DANONE	EUR	3 693 600	2.85
350 000	ENGIE	EUR	3 850 000	2.97
7 000	KERING	EUR	3 389 750	2.61
40 000	LEGRAND SA	EUR	2 704 800	2.09
13 000	LOREAL	EUR	3 714 100	2.87
9 000	LVMH	EUR	3 514 500	2.71
95 000	MICHELIN (CGDE)	EUR	8 772 300	6.77
800 000	ORANGE	EUR	8 516 000	6.57
26 000	PERNOD RICARD SA	EUR	3 641 300	2.81
115 000	PUBLICIS GROUPE	EUR	3 313 150	2.56
30 000	REMY COINTREAU	EUR	3 636 000	2.80
40 000	SANOFI AVENTIS	EUR	3 626 000	2.80
250 000	SOCIETE GENERALE SA	EUR	3 700 000	2.85
31 680	SODEXO SA	EUR	1 907 136	1.47
245 000	TOTAL SA	EUR	8 323 875	6.42
100 000	VALEO SA	EUR	2 336 000	1.80
170 000	VEOLIA ENVIRONNEMENT	EUR	3 403 400	2.63
45 000	VINCI SA	EUR	3 690 000	2.85
150 000	VIVENDI	EUR	3 426 000	2.64
	<b>Warrants, Rights</b>		<b>79 053</b>	<b>0.06</b>
182 443	REPSOL SA RTS	EUR	79 053	0.06
<b>Total securities portfolio</b>			<b>104 753 373</b>	<b>80.81</b>



# BNP PARIBAS FUNDS SICAV SMaRT Food

## Securities portfolio at 30/06/2020

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									
<b>Shares</b>									
<i>United States of America</i>									
296 500	AGCO CORP	USD	14 640 867	1.86	20 031 020	PUREGOLD PRICE CLUB INC	PHP	16 569 174	2.10
1 199 000	DARLING INGREDIENTS INC	USD	26 282 670	3.34	3 379 448	JOYOUNG CO LTD -A	CNY	15 852 494	2.01
112 000	DEERE & CO	USD	15 670 926	1.99	66 100	CANADIAN PACIFIC RAILWAY LTD	CAD	14 921 165	1.89
81 331	ECOLAB INC	USD	14 406 626	1.83	<i>India</i>				
1 310 000	GRAPHIC PACKAGING HOLDING CO	USD	16 317 411	2.07	3 590 000	BANDHAN BANK LTD	INR	13 504 788	1.71
100 500	MCCORMICK & CO-NON VTG SHRS	USD	16 053 693	2.04	<i>Hong Kong</i>				
24 000	METTLER - TOLEDO INTERNATIONAL	USD	17 213 373	2.18	3 224 000	VITASOY INTERNATIONAL HOLDINGS	HKD	10 987 033	1.39
987 500	RAYONIER INC	USD	21 795 953	2.77	<i>Austria</i>				
646 820	SEALED AIR CORP	USD	18 918 254	2.40	226 300	LENZING AG	EUR	9 323 560	1.18
477 000	SONOCO PRODUCTS CO	USD	22 207 479	2.82	<i>Finland</i>				
570 710	SPROUTS FARMERS MARKET INC	USD	13 003 133	1.65	245 952	HUHTAMAKI OYJ	EUR	8 618 158	1.09
207 000	STARBUCKS CORP	USD	13 562 863	1.72	<b>Total securities portfolio</b>				
395 000	TRIMBLE INC	USD	15 189 467	1.93	<b>762 293 432 96.74</b>				
159 200	VALMONT INDUSTRIES	USD	16 104 976	2.04					
1 151 305	WELBILT INC	USD	6 242 663	0.79					
640 000	WESTROCK CO	USD	16 103 281	2.04					
<i>Ireland</i>									
1 698 200	GLANBIA PLC	EUR	17 117 856	2.17					
160 500	KERRY GROUP PLC - A	EUR	17 703 150	2.25					
613 000	SMURFIT KAPPA GROUP PLC	EUR	18 242 880	2.32					
15 435 000	TOTAL PRODUCE PLC	EUR	17 595 900	2.23					
<i>The Netherlands</i>									
677 708	CORBION NV	EUR	21 720 541	2.76					
813 200	KONINKLIJKE AHOLD DELHAIZE NV	EUR	19 728 232	2.50					
206 400	KONINKLIJKE DSM NV	EUR	25 428 480	3.23					
<i>Norway</i>									
2 088 195	BORREGAARD ASA	NOK	19 696 680	2.50					
4 890 000	LEROY SEAFOOD GROUP ASA	NOK	26 067 965	3.31					
344 000	SALMAR ASA	NOK	14 575 948	1.85					
186 000	TOMRA SYSTEMS ASA	NOK	6 061 523	0.77					
<i>United Kingdom</i>									
990 000	COMPASS GROUP PLC	GBP	12 110 891	1.54					
4 024 639	DS SMITH PLC	GBP	14 531 205	1.84					
385 000	UNILEVER NV	EUR	18 191 250	2.31					
<i>Japan</i>									
1 016 400	KUBOTA CORP	JPY	13 485 747	1.71					
734 200	SAKATA SEED CORP	JPY	20 842 937	2.64					
<i>France</i>									
450 000	DANONE	EUR	27 702 001	3.52					
<i>Switzerland</i>									
218 350	NESTLE SA - REG	CHF	21 489 292	2.73					
<i>Portugal</i>									
1 378 000	JERONIMO MARTINS	EUR	21 476 130	2.73					
<i>Australia</i>									
3 125 000	BRAMBLES LTD	AUD	20 861 219	2.65					
<i>South Korea</i>									
321 264	COWAY CO LTD	KRW	17 170 998	2.18					
<i>Germany</i>									
604 000	GEA GROUP AG	EUR	17 002 600	2.16					

# BNP PARIBAS FUNDS SICAV Sustainable Enhanced Bond 12M

## Securities portfolio at 30/06/2020

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									
<b>Bonds</b>			<b>1 307 227 461</b>	<b>72.84</b>					
<i>France</i>									
3 900 000	AEROPORT PARIS 1.500% 15-24/07/2023	EUR	4 013 393	0.22	1 100 000	PUBLICIS GROUPE 0.500% 16-03/11/2023	EUR	1 091 945	0.06
3 600 000	AEROPORT PARIS 2.125% 20-02/10/2026	EUR	3 861 877	0.22	5 000 000	PUBLICIS GROUPE 1.125% 14-16/12/2021	EUR	5 037 544	0.28
4 200 000	AEROPORTS DE PARIS 4.000% 11-08/07/2021	EUR	4 347 732	0.24	15 800 000	RCI BANQUE 0.250% 18-12/07/2021	EUR	15 556 396	0.87
3 000 000	AIR LIQUIDE FIN 0.500% 16-13/06/2022	EUR	3 024 014	0.17	4 300 000	RTE EDF TRANSPOR 3.875% 10-28/06/2022	EUR	4 582 940	0.26
12 300 000	ATOS SE 0.750% 18-07/05/2022	EUR	12 409 135	0.69	10 000 000	RTE EDF TRANSPOR 4.125% 11-03/02/2021	EUR	10 231 700	0.57
7 600 000	AUTOROUTES PARIS 1.125% 14-15/01/2021	EUR	7 611 088	0.42	2 700 000	SCHNEIDER ELEC 3.625% 10-20/07/2020	EUR	2 703 470	0.15
2 800 000	BNP PARIBAS 0.500% 16-01/06/2022	EUR	2 825 269	0.16	10 600 000	SCHNEIDER ELECTRIC 2.500% 13-06/09/2021	EUR	10 901 020	0.61
6 800 000	BNP PARIBAS 0.750% 16-11/11/2022	EUR	6 907 185	0.38	3 000 000	SOCIETE GENERALE 0.125% 16-05/10/2021	EUR	3 000 226	0.17
5 000 000	BNP PARIBAS 1.125% 19-28/08/2024	EUR	5 101 174	0.28	2 000 000	SOCIETE GENERALE 1.250% 19-15/02/2024	EUR	2 024 544	0.11
4 000 000	BNP PARIBAS 2.250% 14-13/01/2021	EUR	4 049 867	0.23	17 600 000	UNEDIC 0.100% 20-25/11/2026	EUR	17 864 510	0.99
800 000	BNP PARIBAS 2.750% 15-27/01/2026	EUR	864 453	0.05	3 200 000	UNEDIC 0.300% 15-04/11/2021	EUR	3 227 040	0.18
3 000 000	BPCE 0.125% 19-04/12/2024	EUR	2 984 036	0.17	700 000	VALEO SA 3.250% 14-22/01/2024	EUR	719 800	0.04
2 400 000	BPCE 1.000% 19-01/04/2025	EUR	2 429 491	0.14	13 400 000	VEOLIA ENVIRONNEMENT 4.247% 10-06/01/2021	EUR	13 649 177	0.76
5 000 000	BPCE 1.125% 17-18/01/2023	EUR	5 064 914	0.28	4 000 000	VEOLIA ENVIRONNEMENT 4.375% 05-11/12/2020	EUR	4 073 631	0.23
1 000 000	BPCE 2.875% 13-16/01/2024	EUR	1 090 875	0.06	15 000 000	VIVENDI SA 0.000% 19-13/06/2022	EUR	14 879 778	0.83
3 100 000	BPCE 4.625% 13-18/07/2023	EUR	3 440 327	0.19	<i>The Netherlands</i>				
7 000 000	BPIFRANCE 0.750% 14-25/10/2021	EUR	7 092 429	0.39	1 000 000	ABN AMRO BANK NV 0.250% 18-03/12/2021	EUR	1 002 726	0.06
11 000 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 4.875% 09-02/06/2021	EUR	11 523 036	0.64	7 200 000	ABN AMRO BANK NV 2.875% 16-18/01/2028	EUR	7 470 504	0.42
13 700 000	CAISSE REFIN L HAB 4.300% 11-24/02/2023	EUR	15 392 260	0.86	10 005 000	BMW FINANCE NV 0.125% 17-12/01/2021	EUR	10 003 536	0.56
2 100 000	CAPGEMINI SE 1.250% 20-15/04/2022	EUR	2 125 931	0.12	5 236 000	BMW FINANCE NV 0.125% 19-13/07/2022	EUR	5 217 503	0.29
2 000 000	CAPGEMINI SE 1.625% 20-15/04/2026	EUR	2 095 207	0.12	2 427 000	BMW FINANCE NV 0.250% 18-14/01/2022	EUR	2 431 727	0.14
1 000 000	CARREFOUR SA 0.750% 16-26/04/2024	EUR	1 015 943	0.06	8 820 000	BMW FINANCE NV 0.500% 18-22/11/2022	EUR	8 866 804	0.49
350 000	CARREFOUR SA 3.875% 10-25/04/2021	EUR	360 269	0.02	5 013 000	BMW FINANCE NV 0.625% 19-06/10/2023	EUR	5 055 209	0.28
1 000 000	CIE DE ST GOBAIN 0.625% 19-15/03/2024	EUR	1 008 150	0.06	1 142 000	BMW FINANCE NV 0.875% 15-17/11/2020	EUR	1 144 990	0.06
200 000	CIE DE ST GOBAIN 1.000% 17-17/03/2025	EUR	205 055	0.01	1 964 000	CONTI-GUMMI FIN 1.125% 20-25/09/2024	EUR	1 957 156	0.11
4 400 000	CIE DE ST GOBAIN 1.750% 20-03/04/2023	EUR	4 561 506	0.25	6 994 000	COOPERATIEVE RAB 0.125% 16-11/10/2021	EUR	7 018 740	0.39
7 900 000	CNP ASSURANCES 1.875% 16-20/10/2022	EUR	8 057 906	0.45	5 000 000	DAIMLER INTERNATIONAL FINANCE 0.250% 18-09/08/2021	EUR	4 993 263	0.28
1 400 000	CRED AGRICOLE SA 2.000% 19-25/03/2029	EUR	1 449 074	0.08	5 000 000	DEUTSCHE BAHN FIN 3.375% 10-04/11/2022	EUR	5 365 089	0.30
4 900 000	CRED AGRICOLE SA 2.700% 15-15/07/2025	EUR	5 119 079	0.29	3 000 000	EDP FINANCE BV 1.125% 16-12/02/2024	EUR	3 083 684	0.17
5 600 000	CREDIT AGRICOLE HOME L 0.050% 18-29/08/2022	EUR	5 644 606	0.31	10 691 000	EDP FINANCE BV 1.875% 17-29/09/2023	EUR	11 214 842	0.62
5 200 000	DANONE 0.167% 16-03/11/2020	EUR	5 197 660	0.29	570 000	EDP FINANCE BV 2.000% 15-22/04/2025	EUR	611 332	0.03
1 100 000	DANONE 2.250% 13-15/11/2021	EUR	1 127 296	0.06	7 400 000	IBERDROLA INTL 3.500% 13-01/02/2021	EUR	7 549 224	0.42
9 400 000	DEXIA CRED LOCAL 1.250% 14-26/11/2024	EUR	9 987 563	0.56	19 000 000	ING BANK NV 0.000% 19-08/04/2022	EUR	18 937 631	1.05
20 900 000	DEXIA CREDIT LOCAL 0.250% 17-02/06/2022	EUR	21 105 221	1.18	3 400 000	ING BANK NV 0.750% 16-22/02/2021	EUR	3 416 565	0.19
20 000 000	DEXIA CREDIT LOCAL 0.625% 15-21/01/2022	EUR	20 306 630	1.13	3 000 000	KPN NV 3.750% 10-21/09/2020	EUR	3 021 704	0.17
6 300 000	ELEC DE FRANCE 2.250% 13-27/04/2021	EUR	6 414 202	0.36	1 500 000	KPN NV 4.500% 11-04/10/2021	EUR	1 576 785	0.09
5 200 000	ESSILOR 1.750% 14-09/04/2021	EUR	5 243 302	0.29	6 563 000	LEASEPLAN CORP 0.125% 19-13/09/2023	EUR	6 314 709	0.35
9 400 000	ESSILORLUXOTTICA 0.000% 19-27/05/2023	EUR	9 364 781	0.52	3 290 000	LEASEPLAN CORP 0.750% 17-03/10/2022	EUR	3 246 257	0.18
1 800 000	ESSILORLUXOTTICA 0.250% 20-05/01/2024	EUR	1 806 525	0.10	3 095 000	LEASEPLAN CORP 1.000% 18-02/05/2023	EUR	3 067 806	0.17
2 400 000	FAURECIA 2.625% 18-15/06/2025	EUR	2 324 939	0.13	1 134 000	LEASEPLAN CORP 1.000% 19-25/02/2022	EUR	1 127 881	0.06
3 100 000	ICADE 1.875% 15-14/09/2022	EUR	3 180 662	0.18	1 100 000	NATURGY ENERGY GROUP F 0.875% 17-15/05/2025	EUR	1 129 900	0.06
2 100 000	JC DECAUX SA 1.000% 16-01/06/2023	EUR	2 061 187	0.11	4 200 000	NATURGY FINANCE 1.250% 20-15/01/2026	EUR	4 366 044	0.24
900 000	KERING 0.875% 15-28/03/2022	EUR	911 908	0.05	798 000	PACCAR FINANCIAL 0.125% 19-07/03/2022	EUR	784 564	0.04
1 300 000	LA BANQUE POSTALE 4.375% 10-30/11/2020	EUR	1 319 585	0.07	5 000 000	RABOBANK 2.375% 13-22/05/2023	EUR	5 353 938	0.30
6 818 000	LA POSTE 4.250% 06-08/11/2021	EUR	7 212 682	0.40	3 000 000	RABOBANK 3.875% 13-25/07/2023	EUR	3 291 213	0.18
2 900 000	LA POSTE SA 0.375% 19-17/09/2027	EUR	2 883 364	0.16	5 000 000	RABOBANK 4.125% 12-14/09/2022	EUR	5 410 202	0.30
1 600 000	ORANGE 0.500% 19-15/01/2022	EUR	1 609 185	0.09	1 100 000	REPSOL INTERNATIONAL FINANCE 0.500% 17-23/05/2022	EUR	1 102 827	0.06
2 100 000	ORANGE SA 3.375% 10-16/09/2022	EUR	2 248 399	0.13					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Sustainable Enhanced Bond 12M

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
3 550 000	SHELL INTL FIN 1.250% 15-15/03/2022	EUR	3 627 475	0.20	40 000 000	SPANISH GOVT 0.450% 17-31/10/2022	EUR	40 770 799	2.26
493 000	SHELL INTL FIN 1.625% 14-24/03/2021	EUR	499 226	0.03	13 000 000	SPANISH GOVT 5.500% 11-30/04/2021	EUR	13 642 720	0.76
14 206 000	SIEMENS FINAN 0.000% 19-05/09/2021	EUR	14 194 612	0.79	3 000 000	TELEFONICA EMIS 0.318% 16-17/10/2020	EUR	2 998 249	0.17
9 000 000	SIEMENS FINAN 0.000% 20-20/02/2023	EUR	8 981 889	0.50	2 400 000	TELEFONICA EMIS 0.750% 16-13/04/2022	EUR	2 426 115	0.14
12 500 000	SIEMENS FINAN 0.125% 20-05/06/2022	EUR	12 523 234	0.70	8 000 000	TELEFONICA EMIS 3.961% 13-26/03/2021	EUR	8 220 569	0.46
8 296 000	TENNET HLD BV 0.875% 15-04/06/2021	EUR	8 341 711	0.46		<i>Portugal</i>		<i>97 874 126</i>	<i>5.45</i>
3 725 000	TENNET HLD BV 2.125% 13-01/11/2020	EUR	3 749 765	0.21	9 100 000	BANCO COMMERCIAL PORTUGUES 0.750% 17-31/05/2022	EUR	9 243 780	0.51
3 157 000	TOYOTA MOTOR FIN 0.625% 18-26/09/2023	EUR	3 187 145	0.18	12 000 000	BANCO SANTANDER TOTTA 0.875% 15-27/10/2020	EUR	12 040 145	0.67
	<i>United States of America</i>		<i>148 657 058</i>	<i>8.28</i>	25 930 750	PORTUGUESE OTS 2.875% 15-15/10/2025	EUR	29 990 469	1.67
1 125 000	AIR PROD & CHEM 0.500% 20-05/05/2028	EUR	1 130 161	0.06	8 000 000	PORTUGUESE OTS 3.875% 14-15/02/2030	EUR	10 577 440	0.59
10 000 000	APPLE INC 1.000% 14-10/11/2022	EUR	10 262 902	0.57	15 800 000	PORTUGUESE OTS 4.950% 08-25/10/2023	EUR	18 602 920	1.04
5 000 000	AT&T INC 1.450% 14-01/06/2022	EUR	5 085 252	0.28	16 550 000	REFER 4.250% 06-13/12/2021	EUR	17 419 372	0.97
5 000 000	AT&T INC 2.500% 13-15/03/2023	EUR	5 249 279	0.29		<i>Italy</i>		<i>65 203 954</i>	<i>3.63</i>
5 500 000	BANK OF AMERICA CORP 0.750% 16-26/07/2023	EUR	5 551 088	0.31	797 000	ASSICURAZIONI 3.875% 19-29/01/2029	EUR	858 528	0.05
10 500 000	BANK OF AMERICA CORP 1.625% 15-14/09/2022	EUR	10 799 480	0.60	10 000 000	CASS RISP PARMA 0.875% 14-31/01/2022	EUR	10 157 456	0.57
1 000 000	BMW US CAP LLC 1.125% 15-18/09/2021	EUR	1 012 565	0.06	1 001 000	CREDITO EMILIANO 1.125% 19-17/01/2024	EUR	1 042 712	0.06
6 845 000	DANAHER CORP 1.700% 20-30/03/2024	EUR	7 165 771	0.40	361 000	INTESA SANPAOLO 0.875% 17-27/06/2022	EUR	360 999	0.02
7 000 000	GEN ELECTRIC CO 0.375% 17-17/05/2022	EUR	6 931 579	0.39	498 000	INTESA SANPAOLO 1.125% 15-04/03/2022	EUR	500 667	0.03
6 112 000	IBM CORP 0.375% 19-31/01/2023	EUR	6 133 716	0.34	200 000	INTESA SANPAOLO 1.375% 17-18/01/2024	EUR	201 486	0.01
17 100 000	IBM CORP 0.500% 16-07/09/2021	EUR	17 166 705	0.96	5 000 000	INTESA SANPAOLO 2.000% 14-18/06/2021	EUR	5 074 415	0.28
20 000 000	JOHNSON CONTROLS 0.000% 17-04/12/2020	EUR	19 968 850	1.11	5 000 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	5 196 317	0.29
1 000 000	MCDONALDS CORP 0.500% 16-15/01/2021	EUR	1 000 325	0.06	250 000	INTESA SANPAOLO 2.855% 15-23/04/2025	EUR	254 008	0.01
1 000 000	MCDONALDS CORP 0.625% 17-29/01/2024	EUR	1 007 756	0.06	10 097 000	INTESA SANPAOLO 3.500% 14-17/01/2022	EUR	10 539 488	0.59
3 900 000	MCDONALDS CORP 1.125% 15-26/05/2022	EUR	3 958 705	0.22	2 715 000	ITALGAS SPA 0.250% 20-24/06/2025	EUR	2 691 814	0.15
5 000 000	MCDONALDS CORP 2.375% 12-27/11/2024	EUR	5 410 949	0.30	2 342 000	ITALGAS SPA 0.500% 17-19/01/2022	EUR	2 351 654	0.13
2 500 000	MCDONALDS CORP 4.000% 11-17/02/2021	EUR	2 556 814	0.14	560 000	TERNA S.P.A. 0.875% 15-02/02/2022	EUR	564 321	0.03
5 000 000	MONDELEZ INTERNATIONAL INC 2.375% 13-26/01/2021	EUR	5 057 909	0.28	8 308 000	TIM S.p.A. 4.000% 19-11/04/2024	EUR	8 685 064	0.48
2 950 000	MORGAN STANLEY 1.000% 16-02/12/2022	EUR	2 982 650	0.17	3 000 000	UNICREDIT S.P.A. 1.000% 18-18/01/2023	EUR	2 956 256	0.16
4 500 000	TOYOTA MOTOR CRED 0.000% 17-21/07/2021	EUR	4 489 638	0.25	700 000	UNICREDIT S.P.A. 6.125% 11-19/04/2021	EUR	721 865	0.04
10 500 000	TOYOTA MOTOR CRED 0.750% 15-21/07/2022	EUR	10 600 904	0.59	2 644 000	UNICREDIT S.P.A. 6.950% 12-31/10/2022	EUR	2 907 277	0.16
15 000 000	TOYOTA MOTOR CRED 1.000% 14-10/09/2021	EUR	15 134 060	0.84	2 414 000	UNICREDIT SPA 0.500% 19-09/04/2025	EUR	2 325 428	0.13
	<i>Spain</i>		<i>146 870 565</i>	<i>8.19</i>	3 976 000	UNIONE DI BANCHE 0.750% 17-17/10/2022	EUR	3 954 629	0.22
8 700 000	AMADEUS CAP MKT 0.125% 16-06/10/2020	EUR	8 672 919	0.48	2 918 000	UNIONE DI BANCHE 1.625% 19-21/04/2025	EUR	2 841 013	0.16
1 000 000	AMADEUS CAP MKT 1.625% 15-17/11/2021	EUR	1 006 721	0.06	1 027 000	UNIONE DI BANCHE 1.750% 18-12/04/2023	EUR	1 018 557	0.06
5 000 000	BANCO BILBAO VIZ 0.375% 19-02/10/2024	EUR	4 855 296	0.27		<i>Germany</i>		<i>58 262 550</i>	<i>3.25</i>
6 000 000	BANCO BILBAO VIZ 0.500% 20-14/01/2027	EUR	5 731 940	0.32	5 600 000	CONTINENTAL AG 0.000% 19-12/09/2023	EUR	5 465 011	0.30
7 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.750% 17-11/09/2022	EUR	7 020 916	0.39	6 390 000	CONTINENTAL AG 3.125% 13-09/09/2020	EUR	6 419 076	0.36
2 700 000	BANCO SANTANDER 0.250% 19-19/06/2024	EUR	2 691 820	0.15	10 400 000	CRH FINANCE GERM 1.750% 14-16/07/2021	EUR	10 516 126	0.59
3 700 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	3 721 343	0.21	10 014 000	DAIMLER AG 0.000% 19-08/02/2024	EUR	9 618 814	0.54
4 700 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	4 424 336	0.25	2 258 000	DAIMLER AG 1.625% 20-22/08/2023	EUR	2 304 950	0.13
6 800 000	BANKINTER SA 0.875% 19-05/03/2024	EUR	6 874 164	0.38	2 000 000	DAIMLER AG 2.250% 14-24/01/2022	EUR	2 057 987	0.11
2 000 000	BANKINTER SA 0.875% 19-08/07/2026	EUR	1 937 992	0.11	3 450 000	E.ON SE 0.000% 19-24/10/2022	EUR	3 432 726	0.19
300 000	CAIXABANK 1.125% 17-12/01/2023	EUR	300 217	0.02	8 931 000	E.ON SE 0.375% 20-20/04/2023	EUR	8 959 552	0.50
500 000	CAIXABANK 1.125% 17-17/05/2024	EUR	507 091	0.03	1 000 000	HEIDELBERGCEMENT 2.250% 16-03/06/2024	EUR	1 048 608	0.06
9 300 000	CAJA RURAL NAV 0.500% 15-16/03/2022	EUR	9 404 602	0.52	8 442 000	LANXESS 0.250% 16-07/10/2021	EUR	8 439 700	0.47
10 600 000	FADE 5.900% 11-17/03/2021	EUR	11 063 592	0.62					
500 000	SANTANDER ISSUAN 3.250% 16-04/04/2026	EUR	539 204	0.03					
5 000 000	SPANISH GOVT 0.000% 20-30/04/2023	EUR	5 044 760	0.28					
5 000 000	SPANISH GOVT 0.050% 17-31/01/2021	EUR	5 015 200	0.28					

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# BNP PARIBAS FUNDS SICAV Sustainable Enhanced Bond 12M

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<b>United Kingdom</b>					<b>Luxembourg</b>				
10 158 000	ABBEY NATIONAL TREASURY 0.875% 15-25/11/2020	EUR	10 194 945	0.57	3 481 000	HEIDELCEMENT FIN 3.250% 13-21/10/2020	EUR	3 508 572	0.20
1 991 000	ASTRAZENECA PLC 0.250% 16-12/05/2021	EUR	1 991 435	0.11	5 000 000	HEIDELCEMENT FIN 3.250% 13-21/10/2021	EUR	5 159 183	0.29
2 204 000	BRITISH TELECOMM PLC 0.625% 16-10/03/2021	EUR	2 207 982	0.12	<b>Japan</b>				
3 782 000	BRITISH TELECOMM PLC 0.875% 18-26/09/2023	EUR	3 828 030	0.21	5 789 000	MITSUB UFJ FIN 0.339% 19-19/07/2024	EUR	5 738 952	0.32
2 000 000	FCE BANK PLC 0.869% 17-13/09/2021	EUR	1 923 596	0.11	<b>Singapore</b>				
1 000 000	FCE BANK PLC 1.615% 16-11/05/2023	EUR	935 760	0.05	400 000	ING GROEP NV 0.750% 17-09/03/2022	EUR	403 062	0.02
6 622 000	FCE BANK PLC 1.660% 16-11/02/2021	EUR	6 525 429	0.36	<b>Ireland</b>				
3 345 000	GLAXOSMITHKLINE 0.125% 20-12/05/2023	EUR	3 344 587	0.19	354 000	SMURFIT KAPPA AQ 2.375% 17-01/02/2024	EUR	361 269	0.02
17 000 000	LLOYDS TSB BANK 4.000% 10-29/09/2020	EUR	17 176 885	0.96	<b>Convertible bonds</b>				
1 147 000	VODAFONE GROUP 1.250% 16-25/08/2021	EUR	1 161 260	0.06	<b>France</b>				
<b>Norway</b>					20 000	UNIBAIL-RODAMCO 0.000% 15-01/01/2022 CV	EUR	6 750 100	0.38
285 000	DNB BANK 4.250% 12-18/01/2022	EUR	303 490	0.02	<b>Floating rate bonds</b>				
21 011 000	DNB BANK ASA 0.050% 19-14/11/2023	EUR	20 975 023	1.17	<b>France</b>				
13 978 000	SPAREBANK 1 SR 0.375% 16-10/02/2022	EUR	13 980 136	0.78	10 000 000	AXA SA 13-04/07/2043 FRN	EUR	11 124 394	0.62
633 000	SR-BOLIGKREDIT 0.125% 16-08/09/2021	EUR	636 305	0.04	500 000	BNP PARIBAS 14-14/10/2027 FRN	EUR	509 870	0.03
5 000 000	STATKRAFT AS 2.500% 12-28/11/2022	EUR	5 281 309	0.29	7 000 000	BPCE 15-30/11/2027 FRN	EUR	7 271 159	0.40
<b>Sweden</b>					500 000	BPCE 17-09/03/2022 FRN	EUR	503 591	0.03
21 050 000	SVENSKA HANDELSBANKEN 0.250% 17-28/02/22	EUR	21 141 584	1.18	3 400 000	CARREFOUR BANQUE 19-12/09/2023 FRN	EUR	3 374 027	0.19
8 674 000	SVENSKA HANDELSBANKEN 1.125% 15-14/12/2022	EUR	8 911 695	0.50	8 800 000	CNP ASSURANCES 10-14/09/2040 FRN	EUR	8 843 129	0.49
4 404 000	VOLVO TREAS AB 0.000% 20-11/02/2023	EUR	4 299 247	0.24	3 000 000	CRED AGRICOLE SA 20-05/06/2030 FRN	EUR	3 012 776	0.17
<b>Belgium</b>					8 000 000	CREDIT AGRICOLE ASSURANCES 18-29/01/2048 FRN	EUR	8 071 989	0.45
10 400 000	BELFIUS BANK SA 0.750% 17-12/09/2022	EUR	10 432 166	0.58	5 500 000	DANONE 17-31/12/2049 FRN	EUR	5 442 847	0.30
7 000 000	KBC GROEP NV 1.000% 16-26/04/2021	EUR	7 041 590	0.39	2 900 000	JC DECAUX SA 18-24/10/2020 FRN	EUR	2 893 011	0.16
8 400 000	KBC GROUP NV 1.125% 19-25/01/2024	EUR	8 620 192	0.48	5 500 000	LA BANQUE POSTAL 20-17/06/2026 FRN	EUR	5 436 456	0.30
800 000	SOLVAY SA 1.625% 15-02/12/2022	EUR	821 641	0.05	21 200 000	LA BANQUE POSTALE 15-19/11/2027 FRN	EUR	21 784 480	1.21
<b>Australia</b>					11 200 000	LA POSTE 18-31/12/2049 FRN	EUR	11 506 560	0.64
5 000 000	COMMONWEALTH BANK OF AUSTRALIA 0.500% 17-11/07/2022	EUR	5 049 855	0.28	4 000 000	ORANGE 14-29/12/2049 FRN	EUR	4 447 076	0.25
1 000 000	NATIONAL AUSTRALIA BANK 0.350% 17-07/09/2022	EUR	1 008 273	0.06	800 000	ORANGE 19-31/12/2049 FRN	EUR	808 657	0.05
3 000 000	NATIONAL AUSTRALIA BANK 0.625% 18-30/08/2023	EUR	3 056 870	0.17	444 000	RCI BANQUE 17-08/07/2020 FRN	EUR	443 794	0.02
12 000 000	NATIONAL AUSTRALIA BANK 0.875% 15-20/01/2022	EUR	12 172 760	0.68	400 000	SOCIETE GENERALE 14-16/09/2026 FRN	EUR	401 999	0.02
<b>Canada</b>					10 000 000	SOCIETE GENERALE 19-06/09/2021 FRN	EUR	10 027 162	0.56
1 500 000	BANK NOVA SCOTIA 0.125% 17-13/01/2022	EUR	1 509 723	0.08	11 700 000	SOLVAY FIN 15-29/06/2049 FRN	EUR	11 842 127	0.66
11 100 000	BANK OF MONTREAL 0.125% 16-19/04/2021	EUR	11 141 173	0.62	2 000 000	SOLVAY FIN 15-29/06/2049 FRN	EUR	2 184 314	0.12
2 214 000	ROYAL BK CANADA 0.250% 19-02/05/2024	EUR	2 212 196	0.12	5 200 000	TOTAL SA 15-29/12/2049 FRN	EUR	5 190 962	0.29
100 000	TORONTO DOMINION BANK 0.250% 15-27/04/2022	EUR	100 985	0.01	2 000 000	TOTAL SA 16-29/12/2049 FRN	EUR	2 032 674	0.11
3 448 000	TORONTO DOMINION BANK 0.625% 18-20/07/2023	EUR	3 513 056	0.20	300 000	TOTAL SA 16-29/12/2049 FRN	EUR	318 951	0.02
<b>Austria</b>					2 100 000	UNIBAIL-RODAMCO 18-31/12/2049 FRN	EUR	1 824 737	0.10
10 000 000	KA FINANZ 0.375% 15-11/08/2020	EUR	9 992 933	0.56	<b>Italy</b>				
7 000 000	REP OF AUSTRIA 0.000% 20-20/04/2023	EUR	7 114 370	0.40	5 500 000	ASSICURAZIONI GENERALI 12-12/12/2042 FRN	EUR	6 352 853	0.35
<b>Finland</b>					500 000	ASSICURAZIONI GENERALI 16-08/06/2048 FRN	EUR	558 194	0.03
4 000 000	CRH FINLAND SERV 2.750% 13-15/10/2020	EUR	4 005 552	0.22	9 083 000	CREDITO EMILIANO 19-25/10/2025 FRN	EUR	8 817 872	0.49
7 227 000	FORTUM OYJ 0.875% 19-27/02/2023	EUR	7 294 420	0.41	7 790 000	SNAM 17-02/08/2024 FRN	EUR	7 557 001	0.42
4 150 000	FORTUM OYJ 2.250% 12-06/09/2022	EUR	4 316 523	0.24	900 000	SNAM 17-21/02/2022 FRN	EUR	895 853	0.05
1 187 000	OP CORPORATE BK 0.375% 19-26/02/2024	EUR	1 201 689	0.07	8 773 000	UNICREDIT S.P.A. 13-28/10/2025 FRN	EUR	8 854 642	0.49
					410 000	UNICREDIT S.P.A. 16-03/01/2027 FRN	EUR	418 833	0.02
					3 000 000	UNICREDIT SPA 20-15/01/2032 FRN	EUR	2 711 457	0.15
					5 300 000	UNICREDIT SPA 20-16/06/2026 FRN	EUR	5 272 928	0.29
					500 000	UNIONE DI BANCHE 16-05/05/2026 FRN	EUR	503 744	0.03

# BNP PARIBAS FUNDS SICAV Sustainable Enhanced Bond 12M

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>United States of America</i>				
10 000 000	AT&T INC 18-05/09/2023 FRN	EUR	32 384 325	1.80
2 300 000	BANK OF AMERICA CORP 17-07/02/2022 FRN	EUR	10 100 978	0.56
20 000 000	MORGAN STANLEY 17-09/11/2021 FRN	EUR	2 303 551	0.13
			19 979 796	1.11
<i>Spain</i>				
5 000 000	BANCO SANTANDER 17-21/03/2022 FRN	EUR	23 281 440	1.30
8 800 000	BANKINTER SA 17-06/04/2027 FRN	EUR	4 988 975	0.28
800 000	CAIXABANK 17-15/02/2027 FRN	EUR	8 796 134	0.49
8 000 000	MAPFRE 17-31/03/2047 FRN	EUR	816 136	0.05
			8 680 195	0.48
<i>The Netherlands</i>				
1 000 000	ALLIANZ FINANCE 11-08/07/2041 FRN	EUR	22 258 390	1.24
700 000	ING BANK NV 14-25/02/2026 FRN	EUR	1 045 006	0.06
1 000 000	ING GROEP NV 17-26/09/2029 FRN	EUR	710 195	0.04
13 000 000	RABOBANK 14-26/05/2026 FRN	EUR	1 004 918	0.06
200 000	TELEFONICA EUROP 17-31/12/2049 FRN	EUR	13 124 573	0.73
6 000 000	TELEFONICA EUROP 19-31/12/2049 FRN	EUR	194 080	0.01
			6 179 618	0.34
<i>Germany</i>				
5 343 000	DEUTSCHE BOERSE 15-05/02/2041 FRN	EUR	10 381 304	0.58
4 800 000	MUENCHENER RUECKVERSICHERUNG 11-26/05/2041 FRN	EUR	5 369 804	0.30
			5 011 500	0.28
<i>Sweden</i>				
6 300 000	NORDEA BANK AB 16-07/09/2026 FRN	EUR	6 271 093	0.35
			6 271 093	0.35
<i>Finland</i>				
1 700 000	NORDEA BANK 19-27/06/2029 FRN	EUR	5 439 771	0.30
3 802 000	OP CORPORATE BK 20-09/06/2030 FRN	EUR	1 649 962	0.09
			3 789 809	0.21
<i>United Kingdom</i>				
4 800 000	CREDIT AGRICOLE 17-20/04/2022 FRN	EUR	4 817 839	0.27
			4 817 839	0.27
<i>Belgium</i>				
4 100 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	3 957 744	0.22
			3 957 744	0.22
Money Market Instruments			10 018 245	0.56
<i>Germany</i>				
10 000 000	GERMAN T-BILL 0.000% 20-04/11/2020	EUR	10 018 245	0.56
Shares/Units in investment funds			87 157 218	4.84
<i>France</i>				
3 803.97	BNP PARIBAS MOIS ISR - I - CAP	EUR	87 157 218	4.84
<b>Total securities portfolio</b>			<b>1 691 185 049</b>	<b>94.19</b>

# BNP PARIBAS FUNDS SICAV Sustainable Euro Bond

## Securities portfolio at 30/06/2020

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									
<b>Bonds</b>			<b>506 850 983</b>	<b>79.66</b>					
<i>France</i>									
600 000	ATOS SE 0.750% 18-07/05/2022	EUR	605 324	0.10	2 000 000	MICHELIN 0.875% 18-03/09/2025	EUR	2 063 875	0.32
1 400 000	BNP PARIBAS 0.500% 16-01/06/2022	EUR	1 412 635	0.22	1 100 000	ORANGE 0.000% 19-04/09/2026	EUR	1 070 356	0.17
1 950 000	BNP PARIBAS 1.000% 18-17/04/2024	EUR	1 979 556	0.31	200 000	ORANGE 3.000% 12-15/06/2022	EUR	211 554	0.03
1 000 000	BNP PARIBAS 1.125% 19-28/08/2024	EUR	1 020 235	0.16	400 000	ORANGE SA 3.375% 10-16/09/2022	EUR	428 267	0.07
900 000	BNP PARIBAS 2.875% 13-26/09/2023	EUR	981 925	0.15	200 000	PUBLICIS GROUPE 1.125% 14-16/12/2021	EUR	201 502	0.03
1 000 000	BPCE 0.125% 19-04/12/2024	EUR	994 679	0.16	31 000	RESEAU FERRE FRANCE 5.000% 03-10/10/2033	EUR	49 582	0.01
1 900 000	BPCE 0.875% 18-31/01/2024	EUR	1 917 180	0.30	500 000	RTE RESEAU DE TR 1.625% 15-27/11/2025	EUR	536 175	0.08
1 400 000	BPCE 1.000% 19-01/04/2025	EUR	1 417 203	0.22	900 000	SANOFI 1.000% 20-01/04/2025	EUR	938 825	0.15
1 000 000	BPCE SFH 0.010% 20-23/03/2028	EUR	1 016 729	0.16	250 000	SCHNEIDER ELEC 3.625% 10-20/07/2020	EUR	250 321	0.04
2 200 000	BPCE SFH 0.625% 19-22/09/2027	EUR	2 334 077	0.37	1 000 000	SCHNEIDER ELECTRIC 2.500% 13-06/09/2021	EUR	1 028 398	0.16
1 800 000	BPCE SFH 0.750% 18-27/11/2026	EUR	1 914 674	0.30	2 000 000	SFIL SA 0.750% 18-06/02/2026	EUR	2 101 203	0.33
500 000	CAISSE DES DEPOT 0.200% 17-01/03/2022	EUR	505 101	0.08	500 000	SNCF RESEAU 1.000% 16-09/11/2031	EUR	543 399	0.09
3 000 000	CAISSE FR DE FIN 0.500% 19-19/02/2027	EUR	3 144 512	0.49	500 000	SNCF RESEAU 1.875% 17-30/03/2034	EUR	599 367	0.09
2 500 000	CAISSE FR DE FIN 1.450% 19-16/01/2034	EUR	2 964 432	0.47	800 000	SNCF RESEAU 2.250% 17-20/12/2047	EUR	1 054 015	0.17
500 000	CAPGEMINI SE 1.625% 20-15/04/2026	EUR	523 802	0.08	700 000	SOCIETE GENERALE 0.250% 18-11/09/2023	EUR	713 123	0.11
386 000	CARREFOUR SA 0.750% 16-26/04/2024	EUR	392 154	0.06	1 200 000	SOCIETE GENERALE 1.250% 19-15/02/2024	EUR	1 214 726	0.19
2 000 000	CARREFOUR SA 0.875% 18-12/06/2023	EUR	2 032 060	0.32	1 700 000	SODEXO 2.500% 14-24/06/2026	EUR	1 880 595	0.30
500 000	CIE DE ST GOBAIN 1.000% 17-17/03/2025	EUR	512 637	0.08	880 000	ST GOBAIN 3.625% 12-15/06/2021	EUR	909 400	0.14
700 000	CIE DE ST GOBAIN 1.750% 20-03/04/2023	EUR	725 694	0.11	6 200 000	UNEDIC 0.100% 20-25/11/2026	EUR	6 293 180	0.99
1 100 000	CRED AGRICOLE SA 2.000% 19-25/03/2029	EUR	1 138 558	0.18	600 000	UNIBAIL-RODAMCO 0.125% 18-14/05/2021	EUR	595 554	0.09
1 000 000	CRED AGRICOLE SA 2.700% 15-15/07/2025	EUR	1 044 710	0.16	200 000	VALEO SA 3.250% 14-22/01/2024	EUR	205 657	0.03
500 000	CREDIT AGRICOLE HOME 0.375% 16-24/03/2023	EUR	509 544	0.08	<i>Spain</i>				
1 100 000	CREDIT AGRICOLE HOME L 0.050% 18-29/08/2022	EUR	1 108 762	0.17	1 100 000	ACS SERVICIOS CO 1.875% 18-20/04/2026	EUR	1 135 079	0.18
2 100 000	CSSE REFIN LHAB 0.010% 19-27/11/2026	EUR	2 133 762	0.34	2 000 000	BANCO BILBAO VIZ 0.500% 20-14/01/2027	EUR	1 910 647	0.30
3 400 000	DEXIA CRED LOCAL 0.010% 20-22/01/2027	EUR	3 414 622	0.54	1 600 000	BANCO SANTANDER 0.250% 19-19/06/2024	EUR	1 595 153	0.25
3 500 000	DEXIA CRED LOCAL 1.250% 14-26/11/2024	EUR	3 718 773	0.58	1 800 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	1 810 383	0.28
4 000 000	DEXIA CREDIT LOCAL 0.250% 18-01/06/2023	EUR	4 059 669	0.64	1 100 000	BANCO SANTANDER 1.375% 20-05/01/2026	EUR	1 117 704	0.18
1 000 000	ELEC DE FRANCE 1.000% 16-13/10/2026	EUR	1 038 898	0.16	1 700 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	1 600 292	0.25
1 600 000	ESSILORLUXOTTICA 0.000% 19-27/05/2023	EUR	1 594 005	0.25	1 000 000	BANKINTER SA 0.875% 15-03/08/2022	EUR	1 022 693	0.16
2 000 000	ESSILORLUXOTTICA 0.250% 20-05/01/2024	EUR	2 007 250	0.32	800 000	BANKINTER SA 0.875% 19-05/03/2024	EUR	808 725	0.13
600 000	EUTELSAT SA 1.125% 16-23/06/2021	EUR	600 380	0.09	700 000	BANKINTER SA 0.875% 19-08/07/2026	EUR	678 297	0.11
600 000	FRANCE O.A.T. 0.000% 16-25/05/2021	EUR	603 030	0.09	600 000	CAJA RURAL NAV 0.625% 16-01/12/2023	EUR	613 797	0.10
6 500 000	FRANCE O.A.T. 0.500% 15-25/05/2025	EUR	6 830 590	1.07	2 535 000	COMUNIDAD MADRID 0.419% 20-30/04/2030	EUR	2 494 481	0.39
5 800 000	FRANCE O.A.T. 0.500% 19-25/05/2029	EUR	6 184 946	0.97	507 000	COMUNIDAD MADRID 0.827% 20-30/07/2027	EUR	524 199	0.08
6 216 992	FRANCE O.A.T. 1.500% 19-25/05/2050	EUR	7 806 739	1.23	500 000	SANTANDER INTL 1.375% 15-14/12/2022	EUR	515 181	0.08
2 300 000	FRANCE O.A.T. 1.750% 16-25/05/2066	EUR	3 274 878	0.51	400 000	SPANISH GOVT 0.000% 20-31/01/2025	EUR	402 556	0.06
10 100 000	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	12 848 007	2.03	2 000 000	SPANISH GOVT 0.350% 18-30/07/2023	EUR	2 039 320	0.32
7 167 541	FRANCE O.A.T. 2.000% 17-25/05/2048	EUR	9 910 631	1.57	3 200 000	SPANISH GOVT 0.450% 17-31/10/2022	EUR	3 261 664	0.51
900 000	FRANCE O.A.T. 4.000% 10-25/04/2060	EUR	1 957 329	0.31	6 535 000	SPANISH GOVT 0.500% 20-30/04/2030	EUR	6 598 847	1.04
1 905 394	FRANCE O.A.T./L 1.850% 11-25/07/2027	EUR	2 296 952	0.36	8 600 000	SPANISH GOVT 1.450% 17-31/10/2027	EUR	9 401 520	1.48
500 000	GECINA 1.500% 15-20/01/2025	EUR	518 828	0.08	3 400 000	SPANISH GOVT 1.450% 19-30/04/2029	EUR	3 735 852	0.59
1 400 000	LA BANQUE POSTAL 0.250% 19-12/07/2026	EUR	1 387 664	0.22	7 000 000	SPANISH GOVT 1.600% 15-30/04/2025	EUR	7 587 860	1.19
1 900 000	LA BANQUE POSTALE 1.000% 17-16/10/2024	EUR	1 933 755	0.30	2 500 000	SPANISH GOVT 1.850% 19-30/07/2035	EUR	2 876 250	0.45
600 000	LA BANQUE POSTALE 2.000% 18-13/07/2028	EUR	655 618	0.10	7 000 000	SPANISH GOVT 1.950% 15-30/07/2030	EUR	8 051 120	1.27
2 300 000	LA POSTE 2.750% 12-26/11/2024	EUR	2 540 330	0.40	700 000	SPANISH GOVT 2.700% 18-31/10/2048	EUR	946 001	0.15
1 171 000	LA POSTE 4.375% 03-26/06/2023	EUR	1 317 035	0.21	9 300 000	SPANISH GOVT 2.750% 14-31/10/2024	EUR	10 485 656	1.66
1 800 000	LA POSTE SA 0.375% 19-17/09/2027	EUR	1 789 674	0.28	3 300 000	SPANISH GOVT 2.900% 16-31/10/2046	EUR	4 574 262	0.72
500 000	LA POSTE SA 1.375% 20-21/04/2032	EUR	525 775	0.08	1 200 000	SPANISH GOVT 3.450% 16-30/07/2066	EUR	1 974 111	0.31
					7 900 000	SPANISH GOVT 4.650% 10-30/07/2025	EUR	9 815 118	1.55
					50 000	SPANISH GOVT 5.150% 13-31/10/2044	EUR	92 685	0.01



# BNP PARIBAS FUNDS SICAV Sustainable Euro Bond

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>The Netherlands</i>									
1 300 000	ABN AMRO BANK NV 0.875% 18-22/04/2025	EUR	1 348 334	0.21	453 000	TERNA S.P.A. 0.875% 15-02/02/2022	EUR	456 495	0.07
1 400 000	ABN AMRO BANK NV 1.250% 18-10/01/2033	EUR	1 621 149	0.25	6 200 000	TERNA SPA 0.125% 19-25/07/2025	EUR	6 128 869	0.96
1 600 000	ABN AMRO BANK NV 1.250% 20-28/05/2025	EUR	1 635 453	0.26	492 000	TIM S.p.A. 4.000% 19-11/04/2024	EUR	514 330	0.08
515 000	BANK NEDERLANDSE GEMEENTEN 0.050% 16-13/07/2024	EUR	522 129	0.08	1 223 000	UNICREDIT SPA 0.500% 19-09/04/2025	EUR	1 178 127	0.19
1 700 000	BANK NEDERLANDSE GEMEENTEN 0.050% 18-11/07/2023	EUR	1 720 945	0.27	3 949 000	UNIONE DI BANCHE 1.500% 19-10/04/2024	EUR	3 996 082	0.63
787 000	BMW FINANCE NV 0.125% 17-12/01/2021	EUR	786 885	0.12	2 543 000	UNIONE DI BANCHE 1.625% 19-21/04/2025	EUR	2 475 907	0.39
930 000	BMW FINANCE NV 0.125% 19-13/07/2022	EUR	926 715	0.15	<i>Germany</i>				
341 000	BMW FINANCE NV 0.500% 18-22/11/2022	EUR	342 810	0.05	3 100 000	BUNDESREPUBLIK DEUTSCHLAND 0.250% 17-15/02/2027	EUR	3 291 518	0.52
2 943 000	BMW FINANCE NV 0.625% 19-06/10/2023	EUR	2 967 780	0.47	900 000	BUNDESREPUBLIK DEUTSCHLAND 4.000% 05-04/01/2037	EUR	1 547 568	0.24
1 127 000	CONTI-GUMMI FIN 1.125% 20-25/09/2024	EUR	1 123 073	0.18	3 554 000	DAIMLER AG 0.000% 19-08/02/2024	EUR	3 413 747	0.54
3 200 000	COOPERATIEVE RAB 0.010% 20-02/07/2030	EUR	3 233 174	0.51	8 200 000	DEUTSCHLAND REP 0.000% 19-15/08/2029	EUR	8 600 242	1.35
378 000	COOPERATIEVE RAB 0.125% 16-11/10/2021	EUR	379 337	0.06	2 100 000	DEUTSCHLAND REP 0.000% 19-15/08/2050	EUR	2 097 186	0.33
1 976 000	DAIMLER INTL FIN 0.625% 19-27/02/2023	EUR	1 971 184	0.31	1 000 000	DEUTSCHLAND REP 0.250% 19-15/02/2029	EUR	1 071 360	0.17
2 129 000	EDP FINANCE BV 0.375% 19-16/09/2026	EUR	2 094 842	0.33	766 000	E.ON SE 0.000% 19-24/10/2022	EUR	762 165	0.12
950 000	EDP FINANCE BV 1.875% 18-13/10/2025	EUR	1 018 337	0.16	2 045 000	E.ON SE 0.375% 20-20/04/2023	EUR	2 051 538	0.32
4 718 000	ENEL FIN INTL NV 1.500% 19-21/07/2025	EUR	4 992 424	0.78	500 000	HEIDELBERGCEMENT 2.250% 16-30/03/2023	EUR	517 502	0.08
1 400 000	ING BANK NV 0.000% 19-08/04/2022	EUR	1 395 404	0.22	2 500 000	KFW 0.375% 15-23/04/2030	EUR	2 645 549	0.42
1 000 000	ING BANK NV 0.750% 16-22/02/2021	EUR	1 004 872	0.16	6 500 000	KFW 0.375% 16-09/03/2026	EUR	6 814 100	1.07
900 000	ING GROEP NV 1.000% 18-20/09/2023	EUR	917 804	0.14	2 000 000	KFW 0.750% 18-28/06/2028	EUR	2 180 390	0.34
2 399 000	LEASEPLAN CORP 0.125% 19-13/09/2023	EUR	2 308 241	0.36	87 000	LANXESS 0.250% 16-07/10/2021	EUR	86 976	0.01
867 000	LEASEPLAN CORP 1.000% 19-25/02/2022	EUR	862 322	0.14	1 593 000	NORDRHEIN-WEST 0.000% 17-05/12/2022	EUR	1 607 736	0.25
719 000	LEASEPLAN CORP 1.375% 19-07/03/2024	EUR	720 056	0.11	<i>Austria</i>				
1 300 000	NATURGY FINANCE 1.250% 20-15/01/2026	EUR	1 351 394	0.21	3 000 000	REP OF AUSTRIA 0.000% 20-20/02/2030	EUR	3 062 097	0.48
2 100 000	NETHERLANDS GOVERNMENT 2.500% 12-15/01/2033	EUR	2 832 018	0.45	3 000 000	REP OF AUSTRIA 0.000% 20-20/04/2023	EUR	3 049 016	0.48
5 000 000	NETHERLANDS GOVT 0.250% 19-15/07/2029	EUR	5 286 650	0.83	6 900 000	REP OF AUSTRIA 0.500% 19-20/02/2029	EUR	7 367 046	1.16
3 800 000	NETHERLANDS GOVT 0.500% 19-15/01/2040	EUR	4 207 132	0.66	143 000	REP OF AUSTRIA 0.850% 20-30/06/2120	EUR	153 009	0.02
241 000	PACCAR FINANCIAL 0.125% 19-07/03/2022	EUR	236 942	0.04	1 204 000	REPUBLIC OF AUSTRIA 0.000% 17-20/09/2022	EUR	1 220 267	0.19
375 000	PHILIPS NV 0.500% 19-22/05/2026	EUR	378 435	0.06	4 500 000	REPUBLIC OF AUSTRIA 0.750% 18-20/02/2028	EUR	4 880 138	0.77
500 000	RABOBANK 4.000% 12-11/01/2022	EUR	531 206	0.08	2 700 000	REPUBLIC OF AUSTRIA 1.500% 16-20/02/2047	EUR	3 529 309	0.55
2 200 000	SIEMENS FINAN 0.125% 20-05/06/2022	EUR	2 204 089	0.35	1 100 000	REPUBLIC OF AUSTRIA 1.650% 14-21/10/2024	EUR	1 205 935	0.19
1 900 000	TENNET HLD BV 0.750% 17-26/06/2025	EUR	1 952 770	0.31	257 000	REPUBLIC OF AUSTRIA 2.100% 17-20/09/2117	EUR	500 351	0.08
947 000	TOYOTA MOTOR FIN 0.625% 18-26/09/2023	EUR	956 043	0.15	1 800 000	REPUBLIC OF AUSTRIA 2.400% 13-23/05/2034	EUR	2 425 803	0.38
<i>Italy</i>									
1 325 000	ASSICURAZIONI 2.124% 19-01/10/2030	EUR	1 270 492	0.20	1 390 000	REPUBLIC OF AUSTRIA 3.150% 12-20/06/2044	EUR	2 338 429	0.37
747 000	ASSICURAZIONI 3.875% 19-29/01/2029	EUR	804 668	0.13	4 000 000	REPUBLIC OF AUSTRIA 3.650% 11-20/04/2022	EUR	4 307 236	0.68
7 200 000	CASS RISP PARMA 0.875% 14-31/01/2022	EUR	7 313 368	1.15	<i>Luxembourg</i>				
5 000 000	CREDIT AGRICOLE 1.125% 17-21/03/2025	EUR	5 311 879	0.84	618 000	DH EUROPE 0.450% 19-18/03/2028	EUR	603 327	0.09
2 000 000	CREDITO EMILIANO 1.125% 19-17/01/2024	EUR	2 083 340	0.33	5 384 000	EFSF 0.125% 17-17/10/2023	EUR	5 493 081	0.86
6 215 000	HERA SPA 0.875% 19-05/07/2027	EUR	6 327 242	0.99	754 000	EFSF 0.200% 15-28/04/2025	EUR	779 380	0.12
204 000	INTESA SANPAOLO 1.125% 15-04/03/2022	EUR	205 093	0.03	5 000 000	EFSF 0.400% 19-26/01/2026	EUR	5 242 653	0.82
100 000	INTESA SANPAOLO 1.375% 17-18/01/2024	EUR	100 743	0.02	460 000	EIB 1.750% 14-15/09/2045	EUR	637 951	0.10
5 000 000	INTESA SANPAOLO 1.750% 19-04/07/2029	EUR	5 005 748	0.79	1 500 000	EIB 4.500% 09-15/10/2025	EUR	1 906 650	0.30
2 400 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	2 494 232	0.39	2 700 000	ESM 0.500% 19-05/03/2029	EUR	2 886 976	0.45
2 866 000	ITALGAS SPA 0.250% 20-24/06/2025	EUR	2 841 524	0.45	2 500 000	ESM 1.200% 18-23/05/2033	EUR	2 895 995	0.46
1 052 000	ITALGAS SPA 0.500% 17-19/01/2022	EUR	1 056 336	0.17	2 973 000	LUXEMBOURG GOVT 0.000% 19-13/11/2026	EUR	3 058 414	0.48
1 395 000	ITALGAS SPA 1.125% 17-14/03/2024	EUR	1 437 457	0.23	2 719 000	LUXEMBOURG GOVT 0.000% 20-28/04/2025	EUR	2 783 697	0.44
					<i>Portugal</i>				
					896 000	LUXEMBOURG GOVT 0.000% 20-28/04/2030	EUR	920 862	0.14
					1 300 000	BANCO SANTANDER TOTTA 0.875% 17-25/04/2024	EUR	1 357 710	0.21
					600 000	BANCO SANTANDER TOTTA 1.250% 17-26/09/2027	EUR	661 485	0.10
					2 100 000	PORTUGUESE OTS 2.250% 18-18/04/2034	EUR	2 504 208	0.39

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS SICAV Sustainable Euro Bond

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
5 600 000	PORTUGUESE OTS 3.875% 14-15/02/2030	EUR	7 404 208	1.16	<b>Floating rate bonds</b>					
5 300 000	PORTUGUESE OTS 4.100% 06-15/04/2037	EUR	7 882 213	1.24	<i>France</i>					
4 100 000	PORTUGUESE OTS 4.100% 15-15/02/2045	EUR	6 537 819	1.03	1 800 000	AXA SA 13-04/07/2043 FRN	EUR	2 002 391	0.31	
<i>Belgium</i>				22 700 863	3.56	1 123 000	AXA SA 18-28/05/2049 FRN	EUR	1 228 480	0.19
1 300 000	BELFIUS BANK SA 0.750% 17-12/09/2022	EUR	1 304 021	0.20	2 300 000	CNP ASSURANCES 10-14/09/2040 FRN	EUR	2 311 272	0.36	
3 000 000	BELGIUM GOVERNMENT 0.800% 15-22/06/2025	EUR	3 193 620	0.50	800 000	CNP ASSURANCES 19-27/07/2050 FRN	EUR	772 285	0.12	
4 100 000	BELGIUM GOVERNMENT 0.338 0.500% 17-22/10/2024	EUR	4 281 507	0.67	1 100 000	CRED AGRICOLE SA 20-05/06/2030 FRN	EUR	1 104 685	0.17	
1 700 000	BELGIUM GOVERNMENT 0.338 2.250% 17-22/06/2057	EUR	2 588 998	0.41	700 000	DANONE 17-31/12/2049 FRN	EUR	692 726	0.11	
406 224	BELGIUM GOVERNMENT 1.000% 15-22/06/2031	EUR	454 065	0.07	1 200 000	LA BANQUE POSTAL 20-17/06/2026 FRN	EUR	1 186 136	0.19	
2 141 675	BELGIUM GOVERNMENT 1.250% 18-22/04/2033	EUR	2 479 995	0.39	6 200 000	LA BANQUE POSTALE 15-19/11/2027 FRN	EUR	6 370 933	1.00	
1 800 000	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	2 263 068	0.36	2 600 000	LA POSTE 18-31/12/2049 FRN	EUR	2 671 166	0.42	
3 200 000	BELGIUM OLO 48 4.000% 06-28/03/2022	EUR	3 458 656	0.54	279 000	ORANGE 14-29/10/2049 FRN	EUR	287 073	0.05	
858 000	EUROPEAN UNION 0.625% 15-04/11/2023	EUR	887 510	0.14	300 000	ORANGE 19-31/12/2049 FRN	EUR	303 246	0.05	
600 000	FLEMISH COMMUNIT 1.875% 17-02/06/2042	EUR	751 806	0.12	4 000 000	SOCIETE GENERALE 19-06/09/2021 FRN	EUR	4 010 865	0.63	
1 100 000	SOLVAY SA 0.500% 19-06/09/2029	EUR	1 037 617	0.16	1 000 000	UNIBAIL-RODAMCO 18-31/12/2049 FRN	EUR	868 923	0.14	
<i>United States of America</i>				8 726 338	1.38	<i>Italy</i>				
360 000	AIR PROD & CHEM 0.500% 20-05/05/2028	EUR	361 652	0.06	1 500 000	ASSICURAZIONI GENERALI 12-12/12/2042 FRN	EUR	1 732 596	0.27	
800 000	AT&T INC 3.150% 17-04/09/2036	EUR	902 872	0.14	1 600 000	ASSICURAZIONI GENERALI 15-27/10/2047 FRN	EUR	1 820 613	0.29	
600 000	COLGATE-PALM CO 0.500% 19-06/03/2026	EUR	612 680	0.10	6 992 000	CREDITO EMILIANO 19-25/10/2025 FRN	EUR	6 787 907	1.07	
1 405 000	DANAHER CORP 1.700% 20-30/03/2024	EUR	1 470 841	0.23	1 560 000	SNAM 17-02/08/2024 FRN	EUR	1 513 340	0.24	
458 000	FORD MOTOR CRED 3.021% 19-06/03/2024	EUR	437 161	0.07	2 779 000	UNICREDIT S.P.A. 13-28/10/2025 FRN	EUR	2 804 861	0.44	
3 800 000	MCDONALDS CORP 1.000% 16-15/11/2023	EUR	3 891 120	0.61	2 538 000	UNICREDIT S.P.A. 16-03/01/2027 FRN	EUR	2 592 679	0.41	
1 100 000	MMS USA FIN INC 0.625% 19-13/06/2025	EUR	1 050 012	0.17	1 600 000	UNICREDIT SPA 20-15/01/2032 FRN	EUR	1 446 110	0.23	
<i>Finland</i>				6 507 384	1.02	1 900 000	UNICREDIT SPA 20-16/06/2026 FRN	EUR	1 890 295	0.30
1 100 000	FINNISH GOVT 0.000% 17-15/04/2022	EUR	1 112 081	0.17	1 264 000	UNICREDIT SPA 20-20/01/2026 FRN	EUR	1 210 234	0.19	
3 000 000	FINNISH GOVT 1.500% 13-15/04/2023	EUR	3 179 261	0.50	<i>The Netherlands</i>					
1 560 000	FORTUM OYJ 0.875% 19-27/02/2023	EUR	1 574 553	0.25	1 200 000	ING GROEP NV 17-15/02/2029 FRN	EUR	1 245 947	0.20	
630 000	OP CORPORATE BANK 0.250% 16-11/05/2023	EUR	641 489	0.10	1 000 000	ING GROEP NV 19-03/09/2025 FRN	EUR	976 831	0.15	
<i>Slovakia</i>				5 991 668	0.94	1 200 000	ING GROEP NV 19-13/11/2030 FRN	EUR	1 156 128	0.18
5 456 000	SLOVAKIA GOVT 1.375% 15-21/01/2027	EUR	5 991 668	0.94	3 300 000	RABOBANK 14-26/05/2026 FRN	EUR	3 331 622	0.52	
<i>United Kingdom</i>				3 883 054	0.61	<i>Spain</i>				
700 000	ANZ NEW ZEALAND INTL/LDN 0.400% 17-01/03/2022	EUR	703 219	0.11	2 600 000	BANKINTER SA 17-06/04/2027 FRN	EUR	2 598 858	0.41	
2 152 000	DS SMITH PLC 0.875% 19-12/09/2026	EUR	2 074 971	0.33	2 300 000	MAPFRE 17-31/03/2047 FRN	EUR	2 495 556	0.39	
1 105 000	GLAXOSMITHKLINE 0.125% 20-12/05/2023	EUR	1 104 864	0.17	<i>Germany</i>					
<i>Ireland</i>				3 417 231	0.54	1 922 000	DEUTSCHE BOERSE 15-05/02/2041 FRN	EUR	1 931 642	0.30
3 000 000	IRISH GOVT 1.350% 18-18/03/2031	EUR	3 417 231	0.54	1 300 000	MUENCHENER RUECKVERSICHERUNG 11-26/05/2041 FRN	EUR	1 357 281	0.21	
<i>Sweden</i>				1 473 107	0.23	200 000	MUENCHENER RUECKVERSICHERUNG 12-26/05/2042 FRN	EUR	219 665	0.03
1 509 000	VOLVO TREAS AB 0.000% 20-11/02/2023	EUR	1 473 107	0.23	<i>Finland</i>					
<i>Japan</i>				1 436 473	0.23	2 224 000	OP CORPORATE BK 20-09/06/2030 FRN	EUR	2 216 869	0.35
1 449 000	MITSUB UFJ FIN 0.339% 19-19/07/2024	EUR	1 436 473	0.23	<i>Belgium</i>					
<i>Canada</i>				1 265 434	0.20	1 500 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	1 447 955	0.23
1 242 000	TORONTO DOMINION BANK 0.625% 18-20/07/2023	EUR	1 265 434	0.20	<b>Shares/Units in investment funds</b>					
<i>Norway</i>				630 858	0.10	<i>Luxembourg</i>				
617 000	DNB BOLIGKREDITT 0.375% 18-14/11/2023	EUR	630 858	0.10	100 000.00	BNP PARIBAS FUNDS GREEN BOND - I CAP	EUR	10 465 000	1.66	
					<i>France</i>					
					5.00	BNP PARIBAS MOIS ISR - I - CAP	EUR	114 561	0.02	
<b>Total securities portfolio</b>								<b>582 017 714</b>	<b>91.49</b>	

# BNP PARIBAS FUNDS SICAV Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2020

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									
<b>Bonds</b>			<b>1 308 023 728</b>	<b>79.37</b>					
<i>France</i>									
800 000	AEROPORT PARIS 2.125% 20-02/10/2026	EUR	858 195	0.05	800 000	ELIS SA 1.750% 19-11/04/2024	EUR	766 954	0.05
1 000 000	AIR LIQUIDE FIN 0.625% 19-20/06/2030	EUR	1 028 673	0.06	1 200 000	ESSILORLUXOTTICA 0.000% 19-27/05/2023	EUR	1 195 504	0.07
700 000	AIR LIQUIDE FIN 1.375% 20-02/04/2030	EUR	109 220	0.01	1 600 000	ESSILORLUXOTTICA 0.125% 19-27/05/2025	EUR	1 590 379	0.10
1 000 000	ALD SA 1.250% 18-11/10/2022	EUR	693 547	0.04	1 500 000	ESSILORLUXOTTICA 0.250% 20-05/01/2024	EUR	1 505 438	0.09
1 000 000	ARKEMA 0.750% 19-03/12/2029	EUR	966 990	0.06	500 000	ESSILORLUXOTTICA 0.375% 19-27/11/2027	EUR	497 666	0.03
500 000	ARKEMA 1.500% 15-20/01/2025	EUR	521 779	0.03	3 000 000	ESSILORLUXOTTICA 0.375% 20-05/01/2026	EUR	2 999 404	0.18
400 000	ATOS SE 1.750% 18-07/05/2025	EUR	422 902	0.03	1 000 000	ESSILORLUXOTTICA 0.500% 20-05/06/2028	EUR	996 035	0.06
1 500 000	ATOS SE 2.500% 18-07/11/2028	EUR	1 713 732	0.10	500 000	FAURECIA 2.375% 19-15/06/2027	EUR	465 290	0.03
400 000	AUTOROUTES DU SUD 5.625% 07-04/07/2022	EUR	442 700	0.03	200 000	FAURECIA 2.625% 18-15/06/2025	EUR	193 745	0.01
14 100 000	BNP PARIBAS 0.500% 16-01/06/2022	EUR	14 227 249	0.87	964 000	FAURECIA 3.125% 19-15/06/2026	EUR	939 867	0.06
1 000 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	990 247	0.06	200 000	FONCIERE DES REGIONS 1.875% 16-20/05/2026	EUR	205 329	0.01
7 000 000	BNP PARIBAS 1.000% 18-17/04/2024	EUR	7 106 098	0.43	200 000	GECINA 1.375% 17-26/01/2028	EUR	208 191	0.01
7 500 000	BNP PARIBAS 1.125% 19-28/08/2024	EUR	7 651 761	0.47	400 000	GECINA 1.625% 19-29/05/2034	EUR	411 451	0.02
2 000 000	BNP PARIBAS 1.625% 19-02/07/2031	EUR	1 981 867	0.12	12 100 000	ICADE 1.500% 17-13/09/2027	EUR	12 053 310	0.74
1 900 000	BNP PARIBAS 2.875% 16-01/10/2026	EUR	2 085 195	0.13	900 000	ILIAD 2.375% 20-17/06/2026	EUR	902 046	0.05
3 000 000	BOUYGUES 1.125% 20-24/07/2028	EUR	3 112 625	0.19	400 000	IMERYSA 0.875% 16-31/03/2022	EUR	394 651	0.02
2 400 000	BPCE 0.125% 19-04/12/2024	EUR	2 387 229	0.14	2 000 000	JCDECAUX SA 2.000% 20-24/10/2024	EUR	2 019 300	0.12
1 000 000	BPCE 0.500% 19-24/02/2027	EUR	979 950	0.06	4 000 000	KERING 0.750% 20-13/05/2028	EUR	4 070 010	0.25
5 700 000	BPCE 0.625% 20-28/04/2025	EUR	5 780 656	0.35	200 000	KERING 0.875% 15-28/03/2022	EUR	202 646	0.01
11 400 000	BPCE 1.125% 15-14/12/2022	EUR	11 648 566	0.72	2 000 000	KERING 1.250% 16-10/05/2026	EUR	2 102 694	0.13
200 000	BUREAU VERITAS 1.875% 18-06/01/2025	EUR	203 184	0.01	400 000	KERING 1.500% 17-05/04/2027	EUR	427 806	0.03
400 000	CAISSE NA REA MU 2.125% 19-16/09/2029	EUR	381 629	0.02	1 000 000	KLEPI 0.625% 19-01/07/2030	EUR	931 360	0.06
500 000	CAPGEMINI SE 1.000% 18-18/10/2024	EUR	509 046	0.03	1 300 000	KLEPI 1.625% 20-13/12/2032	EUR	1 289 080	0.08
1 100 000	CAPGEMINI SE 1.125% 20-23/06/2030	EUR	1 086 396	0.07	700 000	KLEPIERRE 1.625% 17-13/12/2032	EUR	696 006	0.04
1 200 000	CAPGEMINI SE 1.250% 20-15/04/2022	EUR	1 214 818	0.07	4 100 000	LA BANQUE POSTAL 1.375% 19-24/04/2029	EUR	4 273 533	0.26
1 300 000	CAPGEMINI SE 1.625% 20-15/04/2026	EUR	1 361 885	0.08	1 100 000	LA POSTE 1.450% 18-30/11/2028	EUR	1 181 896	0.07
300 000	CAPGEMINI SE 1.750% 18-18/04/2028	EUR	318 581	0.02	1 700 000	LA POSTE SA 0.625% 20-21/10/2026	EUR	1 730 262	0.10
2 000 000	CARREFOUR SA 0.750% 16-26/04/2024	EUR	2 031 886	0.12	1 100 000	LEGRAND SA 0.500% 17-09/10/2023	EUR	1 110 496	0.07
700 000	CARREFOUR SA 2.625% 20-15/12/2027	EUR	781 677	0.05	1 000 000	LEGRAND SA 0.625% 19-24/06/2028	EUR	1 006 954	0.06
1 400 000	CIE DE ST GOBAIN 0.875% 18-21/09/2023	EUR	1 422 820	0.09	700 000	LEGRAND SA 0.750% 17-06/07/2024	EUR	714 824	0.04
3 000 000	CIE DE ST GOBAIN 1.125% 18-23/03/2026	EUR	3 099 483	0.19	1 700 000	LEGRAND SA 0.750% 20-20/05/2030	EUR	1 718 987	0.10
500 000	CIE DE ST GOBAIN 1.750% 20-03/04/2023	EUR	518 353	0.03	300 000	MERCIALYS 1.800% 18-27/02/2026	EUR	262 929	0.02
700 000	CIE DE ST GOBAIN 1.875% 18-21/09/2028	EUR	751 979	0.05	500 000	MICHELIN 0.875% 18-03/09/2025	EUR	515 969	0.03
600 000	CIE DE ST GOBAIN 2.375% 20-04/10/2027	EUR	662 387	0.04	1 400 000	MICHELIN 0.000% 19-04/09/2026	EUR	1 362 271	0.08
5 000 000	COVIVIO 1.125% 19-17/09/2031	EUR	4 706 110	0.29	3 900 000	MICHELIN 0.500% 19-04/09/2032	EUR	3 718 738	0.23
500 000	COVIVIO 1.625% 20-23/06/2030	EUR	498 668	0.03	500 000	MICHELIN 1.000% 16-12/05/2025	EUR	514 604	0.03
7 000 000	CRED AGRICOLE SA 0.375% 19-21/10/2025	EUR	6 889 744	0.42	1 200 000	MICHELIN 1.000% 18-12/09/2025	EUR	1 236 862	0.07
6 000 000	CRED AGRICOLE SA 2.000% 19-25/03/2029	EUR	6 210 318	0.38	5 300 000	MICHELIN 1.125% 19-15/07/2024	EUR	5 448 481	0.33
4 300 000	DANONE 0.395% 20-10/06/2029	EUR	4 323 067	0.26	500 000	MICHELIN 1.250% 20-07/07/2027	EUR	524 706	0.03
4 500 000	DANONE 0.424% 16-03/11/2022	EUR	4 532 917	0.27	3 500 000	MICHELIN 1.375% 18-20/03/2028	EUR	3 716 741	0.23
200 000	DANONE 0.571% 20-17/03/2027	EUR	204 693	0.01	2 500 000	MICHELIN 1.375% 19-04/09/2049	EUR	2 376 209	0.14
3 600 000	DANONE 1.000% 18-26/03/2025	EUR	3 759 432	0.23	400 000	MICHELIN 1.875% 18-12/09/2030	EUR	446 810	0.03
400 000	DANONE 1.125% 15-14/01/2025	EUR	419 084	0.03	500 000	MICHELIN 2.000% 19-15/01/2029	EUR	557 467	0.03
1 700 000	DASSAULT SYSTEME 0.000% 19-16/09/2024	EUR	1 689 324	0.10	1 600 000	MICHELIN 3.125% 13-09/01/2024	EUR	1 760 122	0.11
3 500 000	DASSAULT SYSTEME 0.125% 19-16/09/2026	EUR	3 461 568	0.21	8 600 000	PEUGEOT 1.125% 19-18/09/2029	EUR	7 774 585	0.48
2 000 000	DASSAULT SYSTEME 0.375% 19-16/09/2029	EUR	1 983 368	0.12	5 000 000	PEUGEOT 2.000% 17-23/03/2024	EUR	5 064 103	0.31
300 000	EDENRED 1.375% 20-18/06/2029	EUR	300 188	0.02	9 100 000	PEUGEOT 2.000% 18-20/03/2025	EUR	9 099 251	0.56
9 000 000	ELEC DE FRANCE 1.000% 16-13/10/2026	EUR	9 350 083	0.58	5 000 000	PEUGEOT 2.375% 16-14/04/2023	EUR	5 082 989	0.31
200 000	ELEC DE FRANCE 2.000% 19-09/12/2049	EUR	196 261	0.01	5 500 000	PEUGEOT 2.750% 20-15/05/2026	EUR	5 584 444	0.34
600 000	ELIS SA 1.000% 19-03/04/2025	EUR	541 586	0.03	200 000	R.A.T.P. 0.875% 17-25/05/2027	EUR	212 089	0.01
					200 000	RCI BANQUE 0.750% 17-26/09/2022	EUR	194 981	0.01
					1 200 000	RENAULT 1.000% 17-08/03/2023	EUR	1 144 723	0.07
					4 500 000	RENAULT 1.000% 18-18/04/2024	EUR	4 166 445	0.25
					1 000 000	RENAULT 1.125% 19-04/10/2027	EUR	857 033	0.05
					2 000 000	RENAULT 1.250% 19-24/06/2025	EUR	1 822 374	0.11
					4 000 000	RENAULT 3.125% 14-05/03/2021	EUR	4 019 966	0.24
					100 000	REXEL SA 2.125% 17-15/06/2025	EUR	97 680	0.01
					2 000 000	REXEL SA 2.750% 19-15/06/2026	EUR	1 978 545	0.12

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 300 000	SANOFI 0.000% 16-13/09/2022	EUR	1 301 212	0.08	1 200 000	AHOLD DELHAIZE 0.875% 17-19/09/2024	EUR	1 224 309	0.07
1 800 000	SANOFI 0.000% 19-21/03/2022	EUR	1 802 940	0.11	3 313 000	AHOLD DELHAIZE 1.125% 18-19/03/2026	EUR	3 435 832	0.21
3 000 000	SANOFI 0.625% 16-05/04/2024	EUR	3 071 463	0.19	1 195 000	AHOLD DELHAIZE 1.750% 20-02/04/2027	EUR	1 293 170	0.08
4 800 000	SANOFI 0.875% 19-21/03/2029	EUR	5 046 212	0.31	1 227 000	AKZO NOBEL NV 1.625% 20-14/04/2030	EUR	1 289 181	0.08
1 500 000	SANOFI 1.000% 18-21/03/2026	EUR	1 579 290	0.10	1 395 000	ALLIANDER 0.375% 20-10/06/2030	EUR	1 410 134	0.09
1 400 000	SANOFI 1.000% 20-01/04/2025	EUR	1 460 394	0.09	200 000	ALLIANDER 0.875% 16-22/04/2026	EUR	209 723	0.01
3 000 000	SANOFI 1.250% 19-21/03/2034	EUR	3 316 340	0.20	1 426 000	ALLIANDER 0.875% 19-24/06/2032	EUR	1 509 029	0.09
600 000	SANOFI 1.375% 18-21/03/2030	EUR	660 940	0.04	200 000	ALLIANZ FINANCE 1.500% 19-15/01/2030	EUR	222 051	0.01
2 700 000	SCHLUMBERGER FIN 1.000% 18-18/02/2026	EUR	2 735 131	0.17	302 000	ASHLAND SERVICES 2.000% 20-30/01/2028	EUR	279 276	0.02
2 600 000	SCHNEIDER ELEC 0.000% 20-12/06/2023	EUR	2 595 789	0.16	600 000	ASML HOLDING NV 0.250% 20-25/02/2030	EUR	577 316	0.04
500 000	SCHNEIDER ELEC 0.250% 20-11/03/2029	EUR	491 086	0.03	500 000	BMW FINANCE NV 0.000% 19-24/03/2023	EUR	494 928	0.03
400 000	SCHNEIDER ELEC 1.000% 20-09/04/2027	EUR	419 670	0.03	300 000	BMW FINANCE NV 0.000% 20-14/04/2023	EUR	296 570	0.02
900 000	SCHNEIDER ELEC 1.500% 19-15/01/2028	EUR	977 537	0.06	300 000	BMW FINANCE NV 0.250% 18-14/01/2022	EUR	300 584	0.02
400 000	SCHNEIDER ELECTRIC 0.875% 17-13/12/2026	EUR	415 999	0.03	200 000	BMW FINANCE NV 0.375% 20-14/01/2027	EUR	197 151	0.01
900 000	SCHNEIDER ELECTRIC 1.375% 18-21/06/2027	EUR	968 293	0.06	800 000	BMW FINANCE NV 0.500% 18-22/11/2022	EUR	804 245	0.05
300 000	SCHNEIDER ELECTRIC 1.500% 15-08/09/2023	EUR	312 616	0.02	1 500 000	BMW FINANCE NV 0.625% 19-06/10/2023	EUR	1 512 630	0.09
700 000	SEB SA 1.375% 20-16/06/2025	EUR	700 674	0.04	385 000	BMW FINANCE NV 0.750% 19-13/07/2026	EUR	389 710	0.02
2 000 000	SNCF RESEAU 0.875% 19-22/01/2029	EUR	2 136 250	0.13	600 000	BMW FINANCE NV 1.500% 19-06/02/2029	EUR	628 523	0.04
200 000	SNCF RESEAU 1.000% 16-09/11/2031	EUR	217 360	0.01	3 200 000	COCA-COLA HBC BV 0.625% 19-21/11/2029	EUR	3 121 032	0.19
2 000 000	SNCF SA 0.625% 20-17/04/2030	EUR	2 043 913	0.12	636 000	COCA-COLA HBC BV 1.000% 19-14/05/2027	EUR	650 855	0.04
9 000 000	SOCIETE GENERALE 0.125% 16-05/10/2021	EUR	9 000 678	0.56	1 500 000	COCA-COLA HBC BV 1.875% 16-11/11/2024	EUR	1 597 483	0.10
3 000 000	SOCIETE GENERALE 0.750% 15-25/11/2020	EUR	3 012 750	0.18	1 091 000	CONTI-GUMMI FIN 1.125% 20-25/09/2024	EUR	1 087 198	0.07
1 300 000	SOCIETE GENERALE 1.250% 20-12/06/2030	EUR	1 295 637	0.08	1 200 000	CONTI-GUMMI FIN 2.125% 20-27/11/2023	EUR	1 237 014	0.07
1 000 000	SOCIETE GENERALE 2.625% 15-27/02/2025	EUR	1 064 716	0.06	6 000 000	COOPERATIEVE RAB 0.125% 16-11/10/2021	EUR	6 021 224	0.37
700 000	ST GOBAIN 3.625% 12-15/06/2021	EUR	723 386	0.04	18 700 000	COOPERATIEVE RAB 0.250% 19-30/10/2026	EUR	18 395 720	1.13
1 600 000	SUEZ 1.250% 20-02/04/2027	EUR	1 677 088	0.10	4 300 000	DAIMLER INTL FIN 0.250% 19-06/11/2023	EUR	4 186 259	0.25
5 000 000	SUEZ 1.250% 20-14/05/2035	EUR	5 061 614	0.31	2 000 000	DAIMLER INTL FIN 0.625% 19-27/02/2023	EUR	1 995 126	0.12
1 500 000	TOTAL CAP INTL 0.625% 17-04/10/2024	EUR	1 527 675	0.09	3 000 000	DEUTSCHE TEL FIN 0.625% 16-03/04/2023	EUR	3 034 517	0.18
3 300 000	TOTAL CAP INTL 0.696% 19-31/05/2028	EUR	3 342 113	0.20	1 200 000	DEUTSCHE TEL FIN 0.625% 18-01/12/2022	EUR	1 213 425	0.07
800 000	TOTAL CAP INTL 0.952% 20-18/05/2031	EUR	820 178	0.05	300 000	DEUTSCHE TEL FIN 1.375% 17-30/01/2027	EUR	316 932	0.02
3 000 000	TOTAL CAP INTL 1.491% 20-08/04/2027	EUR	3 191 575	0.19	500 000	DEUTSCHE TEL FIN 1.375% 18-01/12/2025	EUR	527 725	0.03
1 500 000	TOTAL CAP INTL 1.994% 20-08/04/2032	EUR	1 687 500	0.10	500 000	DEUTSCHE TEL FIN 3.250% 13-17/01/2028	EUR	595 285	0.04
4 300 000	UNIBAIL-RODAMCO 1.000% 15-14/03/2025	EUR	4 254 451	0.26	900 000	DIGITAL DUTCH 0.625% 20-15/07/2025	EUR	887 848	0.05
500 000	UNIBAIL-RODAMCO 1.750% 19-27/02/2034	EUR	480 471	0.03	1 678 000	DIGITAL DUTCH 1.250% 20-01/02/2031	EUR	1 666 157	0.10
5 400 000	UNIBAIL-RODAMCO 2.500% 14-26/02/2024	EUR	5 658 466	0.34	1 463 000	DSM NV 0.250% 20-23/06/2028	EUR	1 459 143	0.09
400 000	VALEO SA 3.250% 14-22/01/2024	EUR	411 314	0.02	200 000	DSM NV 0.750% 16-28/09/2026	EUR	207 444	0.01
200 000	VEOLIA ENVIRONNEMENT 0.672% 17-30/03/2022	EUR	201 173	0.01	4 400 000	EDP FINANCE BV 0.375% 19-16/09/2026	EUR	4 329 406	0.26
900 000	VEOLIA ENVRNMT 0.664% 20-15/01/2031	EUR	889 778	0.05	3 000 000	EDP FINANCE BV 1.125% 16-12/02/2024	EUR	3 083 684	0.19
800 000	VEOLIA ENVRNMT 0.800% 20-15/01/2032	EUR	798 381	0.05	2 000 000	EDP FINANCE BV 1.500% 17-22/11/2027	EUR	2 111 941	0.13
1 700 000	VEOLIA ENVRNMT 1.250% 20-15/04/2028	EUR	1 784 791	0.11	2 338 000	EDP FINANCE BV 1.625% 18-26/01/2026	EUR	2 463 602	0.15
200 000	VILLE DE PARIS 1.750% 15-25/05/2031	EUR	232 764	0.01	1 740 000	EDP FINANCE BV 1.875% 17-29/09/2023	EUR	1 825 257	0.11
500 000	VINCI SA 1.750% 18-26/09/2030	EUR	560 388	0.03	3 000 000	EDP FINANCE BV 1.875% 18-13/10/2025	EUR	3 215 803	0.19
600 000	WPP FINANCE 2.375% 20-19/05/2027	EUR	615 551	0.04	1 547 000	ENBW 0.625% 20-17/04/2025	EUR	1 582 400	0.10
	<i>The Netherlands</i>		<i>231 295 124</i>	<i>14.05</i>	2 193 000	ENBW 1.875% 18-31/10/2033	EUR	2 554 577	0.15
1 000 000	ABN AMRO BANK NV 0.500% 19-15/04/2026	EUR	1 021 159	0.06	3 000 000	ENEL FIN INTL NV 0.000% 19-17/06/2024	EUR	2 963 327	0.18
4 700 000	ABN AMRO BANK NV 0.625% 16-31/05/2022	EUR	4 757 571	0.29	1 400 000	ENEL FIN INTL NV 0.375% 19-17/06/2027	EUR	1 381 396	0.08
8 165 000	ABN AMRO BANK NV 0.875% 18-22/04/2025	EUR	8 468 576	0.52					
1 000 000	ABN AMRO BANK NV 1.250% 20-28/05/2025	EUR	1 022 158	0.06					
500 000	ABN AMRO BANK NV 2.875% 16-18/01/2028	EUR	518 785	0.03					
600 000	ABN AMRO BANK NV 7.125% 12-06/07/2022	EUR	675 747	0.04					
2 360 000	AHOLD DELHAIZE 0.250% 19-26/06/2025	EUR	2 346 561	0.14					

# BNP PARIBAS FUNDS SICAV Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
13 000 000	ENEL FIN INTL NV 1.500% 19-21/07/2025	EUR	13 756 149	0.84	800 000	TENNET HLD BV 1.375% 18-05/06/2028	EUR	862 538	0.05
8 000 000	ENEL FINANCE INTERNATIONAL NV 1.000% 17-16/09/2024	EUR	8 251 043	0.51	200 000	UPC HOLDING BV 3.875% 17-15/06/2029	EUR	186 111	0.01
7 000 000	ENEL FINANCE INTERNATIONAL NV 1.125% 18-16/09/2026	EUR	7 337 858	0.44	1 500 000	VOLKSBANK NV 0.010% 19-16/09/2024	EUR	1 483 685	0.09
768 000	ENEXIS HOLDING 0.625% 20-17/06/2032	EUR	778 376	0.05	2 265 000	WOLTERS KLUWER N 0.750% 20-03/07/2030	EUR	2 236 053	0.14
200 000	EVONIK FIN BV 0.750% 16-07/09/2028	EUR	201 320	0.01	1 200 000	ZIGGO 3.375% 20-28/02/2030	EUR	1 128 044	0.07
800 000	GIVAUDAN FIN EUR 1.625% 20-22/04/2032	EUR	856 436	0.05	1 800 000	ZIGGO BV 2.875% 19-15/01/2030	EUR	1 772 566	0.11
6 500 000	IBERDROLA INTL 0.375% 16-15/09/2025	EUR	6 525 596	0.40	400 000	ZIGGO SECURED FINANCE 4.250% 16-15/01/2027	EUR	370 562	0.02
9 000 000	IBERDROLA INTL 1.125% 16-21/04/2026	EUR	9 435 627	0.58	<i>United States of America</i>				
500 000	IBERDROLA INTL 2.500% 14-24/10/2022	EUR	527 213	0.03	2 380 000	ABBOTT IL FIN 0.100% 19-19/11/2024	EUR	163 728 667	9.95
2 300 000	ING BANK NV 0.750% 15-24/11/2020	EUR	2 307 305	0.14	2 980 000	ABBOTT IL FIN 0.375% 19-19/11/2027	EUR	2 363 664	0.14
5 500 000	ING GROEP NV 2.500% 18-15/11/2030	EUR	6 488 806	0.39	2 500 000	AIR PROD & CHEM 0.500% 20-05/05/2028	EUR	2 971 928	0.18
218 000	ING GROEP NV 4.625% 18-06/01/2026	USD	226 903	0.01	300 000	AMERICAN TOWER 1.950% 18-22/05/2026	EUR	2 511 469	0.15
200 000	ING GROEP NV 6.500% 15-29/12/2049	USD	181 738	0.01	4 725 000	APPLE INC 0.000% 19-15/11/2025	EUR	318 301	0.02
1 000 000	INNOGY FINANCE 1.250% 17-19/10/2027	EUR	1 055 203	0.06	1 200 000	APPLE INC 0.500% 19-15/11/2031	EUR	4 715 697	0.29
2 000 000	KONINKLIJKE KPN 0.625% 16-09/04/2025	EUR	1 996 065	0.12	2 000 000	APPLE INC 2.850% 16-23/02/2023	USD	1 219 866	0.07
300 000	KONINKLIJKE KPN 1.125% 16-11/09/2028	EUR	303 811	0.02	400 000	APPLE INC 3.000% 17-20/06/2027	USD	1 891 413	0.11
300 000	KPN NV 5.625% 09-30/09/2024	EUR	361 773	0.02	2 000 000	AT&T INC 0.250% 19-04/03/2026	EUR	397 960	0.02
1 300 000	LEASEPLAN CORP 1.375% 19-07/03/2024	EUR	1 301 910	0.08	3 000 000	AT&T INC 0.800% 19-04/03/2030	EUR	1 925 871	0.12
2 000 000	MONDELEZ INTL 0.875% 19-01/10/2031	EUR	2 000 159	0.12	500 000	AT&T INC 1.800% 18-05/09/2026	EUR	2 859 900	0.17
5 000 000	NATURGY ENERGY GROUP F 0.875% 17-15/05/2025	EUR	5 135 909	0.31	1 800 000	AT&T INC 1.800% 19-14/09/2039	EUR	522 069	0.03
1 600 000	NATURGY FINANCE 1.250% 20-15/01/2026	EUR	1 663 255	0.10	700 000	AT&T INC 2.050% 20-19/05/2032	EUR	1 683 440	0.10
1 600 000	OI EUROPEAN GRP 2.875% 19-15/02/2025	EUR	1 540 569	0.09	1 000 000	AT&T INC 2.450% 15-15/03/2035	EUR	727 598	0.04
600 000	PHILIPS NV 0.500% 17-06/09/2023	EUR	606 665	0.04	1 000 000	AT&T INC 2.600% 14-17/12/2029	EUR	1 060 170	0.06
5 500 000	PHILIPS NV 0.500% 19-22/05/2026	EUR	5 550 373	0.34	1 000 000	AT&T INC 2.600% 20-19/05/2038	EUR	1 115 299	0.07
1 623 000	PHILIPS NV 0.750% 18-02/05/2024	EUR	1 655 743	0.10	2 800 000	AT&T INC 3.150% 17-04/09/2036	EUR	1 055 811	0.06
1 000 000	PHILIPS NV 1.375% 18-02/05/2028	EUR	1 072 639	0.07	1 500 000	BALL CORP 0.875% 19-15/03/2024	EUR	3 160 052	0.19
535 000	PHILIPS NV 1.375% 20-30/03/2025	EUR	559 169	0.03	1 000 000	BALL CORP 1.500% 19-15/03/2027	EUR	1 437 956	0.09
370 000	PHILIPS NV 2.000% 20-30/03/2030	EUR	411 455	0.02	1 000 000	BALL CORP 4.375% 15-15/12/2023	EUR	955 266	0.06
3 700 000	POSTNL 0.625% 19-23/09/2026	EUR	3 619 189	0.22	2 000 000	BANK OF AMERICA CORP 4.250% 14-22/10/2026	USD	1 080 577	0.07
494 000	RELX FINANCE 0.000% 20-18/03/2024	EUR	486 958	0.03	500 000	BANK OF AMERICA CORP 4.250% 14-22/10/2026	USD	2 040 112	0.12
500 000	RELX FINANCE 0.500% 20-10/03/2028	EUR	489 539	0.03	500 000	BAXTER INTL 0.400% 19-15/05/2024	EUR	503 075	0.03
500 000	REPSOL INTL FIN 2.000% 20-15/12/2025	EUR	534 932	0.03	1 000 000	BAXTER INTL 1.300% 19-15/05/2029	EUR	1 043 018	0.06
1 663 000	ROYAL SCHIPHOL 1.500% 18-05/11/2030	EUR	1 744 189	0.11	500 000	BMW US CAP LLC 1.125% 15-18/09/2021	EUR	506 283	0.03
600 000	SCHLUMBERGER FIN 0.000% 19-15/10/2024	EUR	585 558	0.04	3 580 000	BOSTON SCIENTIFC 0.625% 19-01/12/2027	EUR	3 528 608	0.21
1 700 000	SCHLUMBERGER FIN 0.250% 19-15/10/2027	EUR	1 603 120	0.10	800 000	CAPITAL ONE FINL 1.650% 19-12/06/2029	EUR	803 304	0.05
957 000	SCHLUMBERGER FIN 0.500% 19-15/10/2031	EUR	881 439	0.05	12 000 000	CITIGROUP INC 0.500% 19-29/01/2022	EUR	676 619	0.04
5 000 000	SHELL INTL FIN 0.125% 19-08/11/2027	EUR	4 880 241	0.30	1 300 000	COCA-COLA 0.750% 15-09/03/2023	EUR	12 051 154	0.74
2 600 000	SHELL INTL FIN 0.500% 19-08/11/2031	EUR	2 489 022	0.15	1 000 000	COCA-COLA CO/THE 0.125% 19-22/09/2022	EUR	1 320 234	0.08
1 700 000	SHELL INTL FIN 0.750% 16-12/05/2024	EUR	1 737 227	0.11	636 000	COCA-COLA CO/THE 1.250% 19-08/03/2031	EUR	999 441	0.06
1 000 000	SHELL INTL FIN 0.875% 19-08/11/2039	EUR	917 198	0.06	2 200 000	COLGATE-PALM CO 0.875% 19-12/11/2039	EUR	676 619	0.04
1 305 000	SHELL INTL FIN 1.125% 20-07/04/2024	EUR	1 353 107	0.08	300 000	COLGATE-PALM CO 1.375% 19-06/03/2034	EUR	2 240 199	0.14
860 000	SHELL INTL FIN 1.500% 20-07/04/2028	EUR	926 862	0.06	215 000	COMCAST CORP 0.250% 20-20/05/2027	EUR	336 762	0.02
578 000	SIEMENS FINAN 0.000% 19-05/09/2024	EUR	574 152	0.03	200 000	COMCAST CORP 0.750% 20-20/02/2032	EUR	210 872	0.01
1 000 000	SIEMENS FINAN 0.000% 20-20/02/2023	EUR	997 988	0.06	335 000	COMCAST CORP 1.250% 20-20/02/2040	EUR	194 298	0.01
1 596 000	SIEMENS FINAN 0.125% 19-05/09/2029	EUR	1 548 820	0.09	565 000	DANAHER CORP 2.100% 20-30/09/2026	EUR	323 452	0.02
700 000	SIEMENS FINAN 0.125% 20-05/06/2022	EUR	701 301	0.04	240 000	DANAHER CORP 2.500% 20-30/03/2030	EUR	611 661	0.04
1 000 000	SIEMENS FINAN 0.250% 20-05/06/2024	EUR	1 004 171	0.06	300 000	ELI LILLY & CO 0.625% 19-01/11/2031	EUR	274 998	0.02
1 000 000	SIEMENS FINAN 0.300% 19-28/02/2024	EUR	1 009 660	0.06	900 000	ELI LILLY & CO 1.000% 15-02/06/2022	EUR	303 421	0.02
500 000	SIEMENS FINAN 0.375% 20-05/06/2026	EUR	502 697	0.03	900 000	ELI LILLY & CO 1.625% 15-02/06/2026	EUR	914 317	0.06
1 600 000	SIEMENS FINAN 0.500% 20-20/02/2032	EUR	1 590 243	0.10	2 700 000	ELI LILLY & CO 1.700% 19-01/11/2049	EUR	978 638	0.06
600 000	SIEMENS FINAN 1.250% 19-28/02/2031	EUR	640 887	0.04	200 000	EQUINIX INC 2.875% 17-01/10/2025	EUR	2 783 179	0.17
1 000 000	SWISSCOM FIN 0.375% 20-14/11/2028	EUR	1 003 533	0.06	600 000	EXPEDIA INC 2.500% 15-03/06/2022	EUR	202 943	0.01
717 000	TENNET HLD BV 0.875% 19-03/06/2030	EUR	747 765	0.05	500 000	FEDEX CORP 0.450% 19-05/08/2025	EUR	596 302	0.04
					500 000	FORD MOTOR CRED 1.514% 19-17/02/2023	EUR	484 476	0.03
					200 000	FORD MOTOR CRED 2.330% 19-25/11/2025	EUR	467 505	0.03
								175 558	0.01

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
2 300 000	GEN ELECTRIC CO 0.375% 17-17/05/2022	EUR	2 277 519	0.14					
400 000	GENERAL MILLS IN 0.450% 20-15/01/2026	EUR	393 495	0.02					
800 000	HARLEY-DAVIDSON 0.900% 19-19/11/2024	EUR	749 484	0.05					
100 000	HUNTSMAN INT LLC 5.125% 14-15/04/2021	EUR	101 180	0.01					
2 000 000	IBM CORP 0.375% 19-31/01/2023	EUR	2 007 106	0.12					
405 000	IBM CORP 0.650% 20-11/02/2032	EUR	389 940	0.02					
3 500 000	IBM CORP 0.950% 17-23/05/2025	EUR	3 600 522	0.22					
2 000 000	IBM CORP 1.200% 20-11/02/2040	EUR	1 908 320	0.12					
100 000	IRON MOUNTAIN 3.000% 17-15/01/2025	EUR	97 710	0.01					
976 000	JOHNSON CONTROLS 1.000% 17-15/09/2023	EUR	985 576	0.06					
3 500 000	KELLOGG CO 0.800% 17-17/11/2022	EUR	3 530 020	0.21					
400 000	KELLOGG CO 1.000% 16-17/05/2024	EUR	405 569	0.02					
600 000	MANPOWERGROUP 1.750% 18-22/06/2026	EUR	609 745	0.04					
1 816 000	MARSH & MCLENNAN 1.979% 19-21/03/2030	EUR	1 994 227	0.12					
3 000 000	MCDONALDS CORP 0.625% 17-29/01/2024	EUR	3 023 268	0.18					
3 000 000	MCDONALDS CORP 1.000% 16-15/11/2023	EUR	3 071 937	0.19					
1 200 000	MCDONALDS CORP 1.600% 19-15/03/2031	EUR	1 266 069	0.08					
1 000 000	MMS USA FIN INC 0.625% 19-13/06/2025	EUR	954 557	0.06					
300 000	MMS USA FIN INC 1.750% 19-13/06/2031	EUR	285 358	0.02					
1 950 000	MONDELEZ INTERNATIONAL INC 1.000% 15-07/03/2022	EUR	1 971 714	0.12					
400 000	MORGAN STANLEY 1.000% 16-02/12/2022	EUR	404 427	0.02					
1 000 000	MORGAN STANLEY 1.375% 16-27/10/2026	EUR	1 043 845	0.06					
1 000 000	NESTLE HOLDINGS 0.875% 17-18/07/2025	EUR	1 041 890	0.06					
1 500 000	PEPSICO INC 0.750% 19-18/03/2027	EUR	1 551 209	0.09					
2 000 000	PFIZER INC 1.000% 17-06/03/2027	EUR	2 094 426	0.13					
3 000 000	PROCTER & GAMBLE 0.625% 18-30/10/2024	EUR	3 090 632	0.19					
2 300 000	PROCTER & GAMBLE 1.125% 15-02/11/2023	EUR	2 394 540	0.15					
4 000 000	PROCTER & GAMBLE 1.200% 18-30/10/2028	EUR	4 364 288	0.26					
1 050 000	PROCTER & GAMBLE 1.875% 18-30/10/2038	EUR	1 259 284	0.08					
600 000	PROLOGIS EURO 0.375% 20-06/02/2028	EUR	587 774	0.04					
100 000	PUBLIC STORAGE 0.875% 20-24/01/2032	EUR	97 740	0.01					
5 000 000	THERMO FISHER 0.750% 16-12/09/2024	EUR	5 063 208	0.31					
900 000	THERMO FISHER 1.400% 17-23/01/2026	EUR	939 321	0.06					
700 000	THERMO FISHER 1.450% 17-16/03/2027	EUR	734 220	0.04					
230 000	THERMO FISHER 1.750% 20-15/04/2027	EUR	245 093	0.01					
300 000	THERMO FISHER 1.875% 19-01/10/2049	EUR	286 262	0.02					
13 000 000	TOYOTA MOTOR CRED 0.000% 17-21/07/2021	EUR	12 970 065	0.80					
4 390 000	UNITED PARCEL SERVICE 0.375% 17-15/11/2023	EUR	4 415 759	0.27					
4 545 000	VERIZON COMM INC 0.875% 19-08/04/2027	EUR	4 596 080	0.28					
5 206 000	VERIZON COMM INC 0.875% 19-19/03/2032	EUR	5 094 014	0.31					
4 866 000	VERIZON COMM INC 1.250% 19-08/04/2030	EUR	5 015 093	0.30					
1 000 000	VERIZON COMM INC 1.300% 20-18/05/2033	EUR	1 015 138	0.06					
2 140 000	VERIZON COMM INC 1.850% 20-18/05/2040	EUR	2 177 765	0.13					
2 000 000	VERIZON COMMUNICATIONS INC 1.375% 17-27/10/2026	EUR	2 089 124	0.13					
2 136 000	VF CORP 0.250% 20-25/02/2028	EUR	2 015 245	0.12					
1 000 000	ZIMMER BIOMET 1.164% 19-15/11/2027	EUR	974 173	0.06					
						<i>Spain</i>		<i>136 010 846</i>	<i>8.26</i>
1 000 000	ABERTI 1.500% 19-27/06/2024	EUR	993 464	0.06					
700 000	ABERTI 2.375% 19-27/09/2027	EUR	702 618	0.04					
500 000	ABERTI 3.000% 19-27/03/2031	EUR	515 372	0.03					
200 000	ABERTIS 1.375% 16-20/05/2026	EUR	191 765	0.01					
1 500 000	ABERTIS INFRAEST 0.625% 19-15/07/2025	EUR	1 414 035	0.09					
700 000	ACS ACTIVIDADES 1.375% 20-17/06/2025	EUR	696 958	0.04					
4 500 000	ACS SERVICIOS CO 1.875% 18-20/04/2026	EUR	4 643 506	0.28					
600 000	AMADEUS IT GROUP SA 1.500% 18-18/09/2026	EUR	599 325	0.04					
600 000	BANCO BILBAO VIZ 0.750% 20-04/06/2025	EUR	603 910	0.04					
5 900 000	BANCO BILBAO VIZ 1.000% 19-21/06/2026	EUR	5 864 752	0.36					
10 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.375% 18-14/05/2025	EUR	10 178 739	0.63					
400 000	BANCO SABADELL 1.750% 19-10/05/2024	EUR	379 187	0.02					
3 000 000	BANCO SANTANDER 0.300% 19-04/10/2026	EUR	2 981 792	0.18					
400 000	BANCO SANTANDER 1.125% 18-17/01/2025	EUR	405 128	0.02					
7 900 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	7 945 569	0.49					
5 000 000	BANCO SANTANDER 1.375% 20-05/01/2026	EUR	5 080 473	0.31					
2 500 000	BANCO SANTANDER 2.125% 18-08/02/2028	EUR	2 524 331	0.15					
7 000 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	6 589 436	0.40					
3 300 000	BANKINTER SA 0.875% 19-05/03/2024	EUR	3 335 991	0.20					
3 800 000	CAIXABANK 0.625% 19-01/10/2024	EUR	3 687 813	0.22					
1 400 000	CAIXABANK 1.375% 19-19/06/2026	EUR	1 394 839	0.08					
1 000 000	FERROVIAL EMISIO 0.375% 16-14/09/2022	EUR	996 442	0.06					
3 000 000	IBERDROLA FIN SA 0.875% 20-16/06/2025	EUR	3 082 859	0.19					
2 800 000	IBERDROLA FIN SA 1.000% 16-07/03/2024	EUR	2 876 251	0.17					
7 700 000	IBERDROLA FIN SA 1.000% 17-07/03/2025	EUR	7 965 472	0.49					
5 000 000	IBERDROLA FIN SA 1.250% 17-13/09/2027	EUR	5 348 946	0.32					
3 900 000	IBERDROLA FIN SA 1.250% 18-28/10/2026	EUR	4 127 010	0.25					
1 000 000	INMOBILIARIA COLONIAL 2.000% 18-17/04/2026	EUR	1 010 945	0.06					
200 000	MAPFRE 1.625% 16-19/05/2026	EUR	213 361	0.01					
1 600 000	RED ELECTRICA FI 0.375% 20-24/07/2028	EUR	1 610 337	0.10					
1 000 000	SANTANDER ISSUAN 2.500% 15-18/03/2025	EUR	1 042 566	0.06					
2 700 000	SANTANDER ISSUAN 3.125% 17-19/01/2027	EUR	2 910 946	0.18					
900 000	SANTANDER ISSUAN 3.250% 16-04/04/2026	EUR	970 566	0.06					
700 000	TELEFONICA EMIS 0.664% 20-03/02/2030	EUR	678 177	0.04					
39 000 000	TELEFONICA EMIS 1.069% 19-05/02/2024	EUR	40 017 029	2.44					
1 000 000	TELEFONICA EMIS 1.201% 20-21/08/2027	EUR	1 030 564	0.06					
500 000	TELEFONICA EMIS 1.957% 19-01/07/2039	EUR	522 628	0.03					
800 000	TELEFONICA EMIS 3.987% 13-23/01/2023	EUR	877 744	0.05					
						<i>Germany</i>		<i>116 382 041</i>	<i>7.06</i>
1 000 000	ALBEMARLE NH 1.125% 19-25/11/2025	EUR	981 254	0.06					
500 000	ALBEMARLE NH 1.625% 19-25/11/2028	EUR	476 667	0.03					
200 000	ALLIANZ SE 3.875% 16-29/12/2049	USD	168 287	0.01					
500 000	BASF SE 0.101% 20-05/06/2023	EUR	500 516	0.03					
6 400 000	BASF SE 0.250% 20-05/06/2027	EUR	6 422 514	0.39					
1 000 000	BERLIN HYP AG 0.500% 16-26/09/2023	EUR	1 003 420	0.06					
11 100 000	BERLIN HYP AG 0.500% 19-05/11/2029	EUR	11 081 108	0.68					
2 700 000	BERLIN HYP AG 1.125% 17-25/10/2027	EUR	2 758 110	0.17					
3 000 000	BERLIN HYP AG 1.500% 18-18/04/2028	EUR	3 160 216	0.19					



# BNP PARIBAS FUNDS SICAV Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
7 000 000	COMMERZBANK AG 1.250% 18-23/10/2023	EUR	7 029 789	0.43					
1 000 000	COMMERZBANK AG 4.000% 17-30/03/2027	EUR	1 034 475	0.06					
400 000	CONTINENTAL AG 0.000% 19-12/09/2023	EUR	390 358	0.02					
500 000	CONTINENTAL AG 0.375% 19-27/06/2025	EUR	476 632	0.03					
400 000	CONTINENTAL AG 3.125% 13-09/09/2020	EUR	401 820	0.02					
500 000	CRH FINANCE GERM 1.750% 14-16/07/2021	EUR	505 583	0.03					
4 000 000	DAIMLER AG 0.750% 19-08/02/2030	EUR	3 684 897	0.22					
1 000 000	DAIMLER AG 1.125% 19-06/11/2031	EUR	950 370	0.06					
500 000	DAIMLER AG 1.625% 20-22/08/2023	EUR	510 396	0.03					
500 000	DAIMLER AG 2.000% 19-27/02/2031	EUR	520 821	0.03					
1 000 000	DAIMLER AG 2.625% 20-07/04/2025	EUR	1 063 182	0.06					
2 000 000	DEUTSCHE POST AG 0.375% 20-20/05/2026	EUR	2 011 787	0.12					
2 800 000	DEUTSCHE POST AG 0.750% 20-20/05/2029	EUR	2 865 034	0.17					
1 700 000	DEUTSCHE POST AG 1.000% 17-13/12/2027	EUR	1 782 441	0.11					
500 000	DEUTSCHE POST AG 2.875% 12-11/12/2024	EUR	560 688	0.03					
1 000 000	DEUTSCHE TELEKOM 0.875% 19-25/03/2026	EUR	1 026 785	0.06					
4 500 000	DEUTSCHE TELEKOM 1.375% 19-05/07/2034	EUR	4 600 107	0.28					
900 000	DEUTSCHE TELEKOM 1.750% 19-09/12/2049	EUR	873 362	0.05					
1 000 000	DEUTSCHE TELEKOM 1.750% 19-25/03/2031	EUR	1 081 948	0.07					
1 500 000	DEUTSCHE WOHNEN 1.000% 20-30/04/2025	EUR	1 532 396	0.09					
3 000 000	E.ON SE 0.000% 19-24/10/2022	EUR	2 984 979	0.18					
2 000 000	E.ON SE 0.000% 19-28/08/2024	EUR	1 975 677	0.12					
8 500 000	E.ON SE 0.250% 19-24/10/2026	EUR	8 428 642	0.52					
2 000 000	E.ON SE 0.350% 19-28/02/2030	EUR	1 928 296	0.12					
3 195 000	E.ON SE 0.375% 20-29/09/2027	EUR	3 178 555	0.19					
1 000 000	E.ON SE 0.625% 19-07/11/2031	EUR	976 849	0.06					
2 388 000	E.ON SE 0.875% 20-20/08/2031	EUR	2 402 228	0.15					
965 000	E.ON SE 1.000% 20-07/10/2025	EUR	997 829	0.06					
1 000 000	EVONIK 1.000% 15-23/01/2023	EUR	1 018 607	0.06					
1 000 000	HEIDELBERGCEMENT 1.500% 16-07/02/2025	EUR	1 017 954	0.06					
200 000	INFINEON TECH 0.750% 20-24/06/2023	EUR	200 791	0.01					
500 000	INFINEON TECH 1.125% 20-24/06/2026	EUR	500 603	0.03					
1 100 000	INFINEON TECH 1.625% 20-24/06/2029	EUR	1 096 425	0.07					
600 000	INFINEON TECH 2.000% 20-24/06/2032	EUR	597 067	0.04					
400 000	K&S AG 2.625% 17-06/04/2023	EUR	353 922	0.02					
300 000	K&S AG 3.250% 18-18/07/2024	EUR	256 135	0.02					
4 000 000	LANDESBANK BADEN-WUERTT 0.200% 17-13/12/2021	EUR	3 978 818	0.24					
1 500 000	LANXESS 0.250% 16-07/10/2021	EUR	1 499 591	0.09					
500 000	LANXESS 1.000% 16-07/10/2026	EUR	511 953	0.03					
1 700 000	LB BADEN-WUERT 0.375% 19-24/05/2024	EUR	1 690 171	0.10					
2 900 000	LB BADEN-WUERT 0.375% 19-29/07/2026	EUR	2 852 686	0.17					
800 000	LB BADEN-WUERT 0.375% 20-18/02/2027	EUR	773 888	0.05					
6 000 000	MERCK FIN SERVIC 0.005% 19-15/12/2023	EUR	5 969 762	0.36					
3 500 000	MERCK FIN SERVIC 0.875% 19-05/07/2031	EUR	3 576 128	0.22					
600 000	NIDDA HEALTHCARE HOLDING 3.500% 17-30/09/2024	EUR	589 833	0.04					
3 900 000	SAP SE 0.000% 20-17/05/2023	EUR	3 900 564	0.24					
2 000 000	SAP SE 0.125% 20-18/05/2026	EUR	1 999 408	0.12					
1 100 000	SAP SE 0.750% 18-10/12/2024	EUR	1 132 670	0.07					
500 000	SAP SE 1.250% 18-10/03/2028	EUR	537 047	0.03					
						<i>United Kingdom</i>		72 169 437	4.35
510 000	AMCOR UK FINANCE 1.125% 20-23/06/2027	EUR	513 789	0.03					
300 000	APTIV PLC 1.600% 16-15/09/2028	EUR	288 781	0.02					
1 000 000	ASTRAZENECA PLC 0.250% 16-12/05/2021	EUR	1 000 218	0.06					
800 000	ASTRAZENECA PLC 1.250% 16-12/05/2028	EUR	855 627	0.05					
700 000	BRITISH TELECOMM 0.500% 19-12/09/2025	EUR	693 447	0.04					
1 500 000	BRITISH TELECOMM 1.125% 19-12/09/2029	EUR	1 501 738	0.09					
700 000	BRITISH TELECOMM PLC 1.000% 17-21/11/2024	EUR	709 885	0.04					
500 000	BRITISH TELECOMM PLC 1.750% 16-10/03/2026	EUR	527 667	0.03					
223 000	COCA-COLA EURO 0.700% 19-12/09/2031	EUR	216 133	0.01					
1 000 000	COCA-COLA EURO 1.125% 19-12/04/2029	EUR	1 026 738	0.06					
203 000	COCA-COLA EURO 1.750% 20-27/03/2026	EUR	215 320	0.01					
1 004 000	COCA-COLA EUROPEAN PARTNERS 1.500% 18-08/11/2027	EUR	1 070 507	0.06					
24 000 000	CREDIT AGRICOLE 0.750% 18-05/12/2023	EUR	24 537 138	1.50					
300 000	EXPERIAN FINANCE 1.375% 17-25/06/2026	EUR	307 014	0.02					
500 000	FCE BANK PLC 0.869% 17-13/09/2021	EUR	480 899	0.03					
800 000	FCE BANK PLC 1.134% 15-10/02/2022	EUR	767 126	0.05					
300 000	FCE BANK PLC 1.660% 16-11/02/2021	EUR	295 625	0.02					
900 000	FCE BANK PLC 1.875% 14-24/06/2021	EUR	879 342	0.05					
600 000	GLAXOSMITHKLINE 0.000001% 19-23/09/2023	EUR	597 517	0.04					
6 000 000	GLAXOSMITHKLINE 0.125% 20-12/05/2023	EUR	5 999 260	0.36					
1 800 000	GLAXOSMITHKLINE 1.000% 17-12/09/2026	EUR	1 885 040	0.11					
500 000	GLAXOSMITHKLINE 1.750% 18-21/05/2030	EUR	559 429	0.03					
300 000	ITV PLC 2.000% 16-01/12/2023	EUR	304 444	0.02					
200 000	JAGUAR LAND ROVER 2.200% 17-15/01/2024	EUR	162 241	0.01					
700 000	JAGUAR LAND ROVR 2.750% 17-24/01/2021	GBP	753 504	0.05					
1 000 000	LLOYDS BANK 0.375% 20-28/01/2025	EUR	984 533	0.06					
2 000 000	LLOYDS BANK 2.375% 20-09/04/2026	EUR	2 149 819	0.13					
500 000	MONDI FINANCE PL 1.625% 18-27/04/2026	EUR	520 621	0.03					
2 000 000	NATL GRID ELECT 0.190% 20-20/01/2025	EUR	2 002 970	0.12					
1 715 000	OTE PLC 0.875% 19-24/09/2026	EUR	1 679 370	0.10					
800 000	OTE PLC 2.375% 18-18/07/2022	EUR	818 551	0.05					
1 000 000	SANTANDER UK GRP 1.125% 16-08/09/2023	EUR	1 004 723	0.06					
3 000 000	SSE PLC 0.875% 17-06/09/2025	EUR	3 036 090	0.18					
2 000 000	SSE PLC 1.250% 20-16/04/2025	EUR	2 060 781	0.12					
2 000 000	SSE PLC 1.375% 18-04/09/2027	EUR	2 084 963	0.13					
1 400 000	UNILEVER NV 0.375% 17-14/02/2023	EUR	1 417 908	0.09					
1 000 000	UNILEVER NV 0.500% 18-06/01/2025	EUR	1 024 815	0.06					
170 000	UNILEVER NV 1.250% 20-25/03/2025	EUR	179 532	0.01					
700 000	VIRGIN MEDIA FIN 3.750% 20-15/07/2030	EUR	683 552	0.04					
5 700 000	VODAFONE GROUP 0.900% 19-24/11/2026	EUR	5 796 180	0.35					
500 000	VODAFONE GROUP 2.875% 17-20/11/2037	EUR	576 600	0.03					
						<i>Italy</i>		66 927 817	4.07
791 000	A2A SPA 1.000% 19-16/07/2029	EUR	796 673	0.05					
5 800 000	ASSICURAZIONI 2.124% 19-01/10/2030	EUR	5 561 400	0.34					
3 000 000	ASSICURAZIONI 3.875% 19-29/01/2029	EUR	3 231 600	0.20					
500 000	ASSICURAZIONI GENERALI 5.125% 09-16/09/2024	EUR	596 399	0.04					
750 000	BANCO BPM SPA 1.625% 20-18/02/2025	EUR	690 659	0.04					
800 000	BANCO BPM SPA 1.750% 19-28/01/2025	EUR	790 063	0.05					
1 000 000	HERA SPA 0.875% 19-05/07/2027	EUR	1 018 060	0.06					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 000 000	IGD 2.125% 19-28/11/2024	EUR	836 418	0.05	500 000	JOHN DEERE CASH 1.650% 19-13/06/2039	EUR	532 767	0.03
5 600 000	INTESA SANPAOLO 0.750% 19-04/12/2024	EUR	5 519 469	0.33	2 500 000	MEDTRONIC GLOBAL 1.125% 19-07/03/2027	EUR	2 607 790	0.16
10 000 000	INTESA SANPAOLO 0.875% 17-27/06/2022	EUR	9 999 985	0.62	1 637 000	MEDTRONIC GLOBAL 1.625% 19-07/03/2031	EUR	1 780 738	0.11
3 000 000	INTESA SANPAOLO 1.000% 19-19/11/2026	EUR	2 928 820	0.18	500 000	MEDTRONIC GLOBAL 1.750% 19-02/07/2049	EUR	486 559	0.03
600 000	INTESA SANPAOLO 1.750% 18-20/03/2028	EUR	606 722	0.04	1 000 000	MEDTRONIC GLOBAL 2.250% 19-07/03/2039	EUR	1 120 538	0.07
1 500 000	INTESA SANPAOLO 1.750% 19-04/07/2029	EUR	1 501 724	0.09	500 000	MOHAWK CAPITAL 1.750% 20-12/06/2027	EUR	513 934	0.03
1 000 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	1 039 263	0.06	2 721 000	NESTLE FIN INTL 0.000% 20-12/11/2024	EUR	2 718 462	0.16
200 000	INTESA SANPAOLO 3.928% 14-15/09/2026	EUR	212 837	0.01	4 000 000	NESTLE FIN INTL 0.125% 20-12/11/2027	EUR	3 978 160	0.24
1 000 000	INTESA SANPAOLO 6.625% 13-13/09/2023	EUR	1 134 363	0.07	4 202 000	NESTLE FIN INTL 0.375% 20-12/05/2032	EUR	4 132 944	0.25
1 508 000	ITALGAS SPA 0.250% 20-24/06/2025	EUR	1 495 122	0.09	1 000 000	NESTLE FIN INTL 1.125% 20-01/04/2026	EUR	1 055 595	0.06
100 000	PIRELLI & C SPA 1.375% 18-25/01/2023	EUR	97 498	0.01	900 000	PROLOGIS INTL II 1.625% 20-17/06/2032	EUR	936 403	0.06
500 000	RADIOTELEVISIONE 1.375% 19-04/12/2024	EUR	500 868	0.03	1 200 000	RICHEMONT INT 0.750% 20-26/05/2028	EUR	1 232 645	0.07
1 500 000	SNAM 0.750% 20-17/06/2030	EUR	1 507 600	0.09	1 300 000	RICHEMONT INTERNATIONAL 2.000% 18-26/03/2038	EUR	1 467 203	0.09
500 000	SNAM 1.250% 19-28/08/2025	EUR	520 021	0.03	200 000	SES SA 4.750% 11-11/03/2021	EUR	204 476	0.01
400 000	TELECOM ITALIA 2.375% 17-12/10/2027	EUR	389 871	0.02	2 797 000	WHIRLPOOL FIN 1.100% 17-09/11/2027	EUR	2 736 958	0.17
1 600 000	TELECOM ITALIA 2.500% 17-19/07/2023	EUR	1 624 821	0.10		<i>Japan</i>		<i>34 949 109</i>	<i>2.13</i>
3 500 000	TELECOM ITALIA 2.750% 19-15/04/2025	EUR	3 501 217	0.21	1 000 000	MITSUB UFJ FIN 0.848% 19-19/07/2029	EUR	996 048	0.06
300 000	TELECOM ITALIA 2.875% 18-28/01/2026	EUR	301 883	0.02	300 000	MITSUBISHI UFJ FINANCE 0.680% 18-26/01/2023	EUR	302 515	0.02
1 500 000	TELECOM ITALIA 3.250% 15-16/01/2023	EUR	1 558 199	0.09	1 337 000	MITSUBISHI UFJ FINANCE 0.980% 18-09/10/2023	EUR	1 361 726	0.08
500 000	TELECOM ITALIA 3.625% 16-19/01/2024	EUR	518 743	0.03	3 200 000	MIZUHO FINANCIAL 0.956% 17-16/10/2024	EUR	3 239 050	0.20
3 500 000	TERNA S.P.A. 1.000% 18-23/07/2023	EUR	3 569 342	0.22	7 800 000	SUMITOMO MITSUI 0.465% 19-30/05/2024	EUR	7 795 893	0.48
2 500 000	TERNA SPA 1.000% 19-10/04/2026	EUR	2 571 329	0.16	6 300 000	SUMITOMO MITSUI 0.934% 17-11/10/2024	EUR	6 416 543	0.39
200 000	TIM S.p.A. 4.000% 19-11/04/2024	EUR	209 077	0.01	1 156 000	TAKEDA PHARM 0.750% 20-09/07/2027	EUR	1 159 456	0.07
250 000	UNICREDIT S.P.A. 1.000% 18-18/01/2023	EUR	246 355	0.01	6 351 000	TAKEDA PHARM 1.000% 20-09/07/2029	EUR	6 355 758	0.39
300 000	UNICREDIT S.P.A. 6.950% 12-31/10/2022	EUR	329 873	0.02	4 900 000	TAKEDA PHARMACEUTICAL 1.125% 18-21/11/2022	EUR	4 980 942	0.30
4 000 000	UNICREDIT SPA 0.500% 19-09/04/2025	EUR	3 853 237	0.23	2 000 000	TAKEDA PHARMACEUTICAL 3.000% 18-21/11/2030	EUR	2 341 178	0.14
500 000	UNICREDIT SPA 1.800% 20-20/01/2030	EUR	480 994	0.03		<i>Sweden</i>		<i>26 899 828</i>	<i>1.61</i>
6 800 000	UNIONE DI BANCHE 1.500% 19-10/04/2024	EUR	6 881 074	0.42	600 000	BALDER 1.250% 20-28/01/2028	EUR	558 660	0.03
300 000	UNIPOL GRUPPO 3.500% 17-29/11/2027	EUR	306 238	0.02	249 000	ESSITY AB 0.500% 20-03/02/2030	EUR	240 979	0.01
	<i>Luxembourg</i>		<i>52 938 951</i>	<i>3.18</i>	710 000	MOLNLYCKE HLD 0.875% 19-05/09/2029	EUR	670 700	0.04
1 374 000	ACTAVIS FUNDING 1.250% 17-01/06/2024	EUR	1 384 076	0.08	5 600 000	NORDEA BANK AB 0.300% 17-30/06/2022	EUR	5 638 490	0.34
200 000	ALLERGAN FUNDING 0.500% 17-01/06/2021	EUR	199 124	0.01	2 962 000	NORDEA BANK AB 0.500% 20-14/05/2027	EUR	3 022 521	0.18
2 709 000	BECTON DICKINSON 0.174% 19-04/06/2021	EUR	2 689 553	0.16	400 000	SBAB BANK AB 0.500% 20-13/05/2025	EUR	406 109	0.02
3 405 000	BECTON DICKINSON 0.632% 19-04/06/2023	EUR	3 379 778	0.20	3 000 000	SKANDINAV ENSKIL 0.250% 20-19/05/2023	EUR	3 017 955	0.18
1 000 000	BECTON DICKINSON 1.208% 19-04/06/2026	EUR	1 001 800	0.06	2 200 000	SKANDINAVISKA ENSKILDA BANK 0.300% 17-17/02/2022	EUR	2 209 302	0.13
2 400 000	CIE FINANCIERE RICHEMONT 1.000% 18-26/03/2026	EUR	2 507 711	0.15	1 300 000	SKF AB 0.875% 19-15/11/2029	EUR	1 285 127	0.08
2 500 000	CNH IND FIN 1.625% 19-03/07/2029	EUR	2 362 786	0.14	2 000 000	SVENSKA HANDELSBANKEN 0.375% 18-03/07/2023	EUR	2 022 770	0.12
3 500 000	CNH IND FIN 1.750% 19-25/03/2027	EUR	3 420 381	0.21	667 000	SVENSKA HANDELSBANKEN 1.000% 20-15/04/2025	EUR	694 231	0.04
1 500 000	CNH INDUSTRIAL FIN 1.750% 17-12/09/2025	EUR	1 513 224	0.09	3 100 000	SWEDBANK AB 0.250% 17-07/11/2022	EUR	3 105 184	0.19
2 700 000	CPI PROPERTY GRO 1.625% 19-23/04/2027	EUR	2 559 094	0.16	3 000 000	SWEDBANK AB 0.750% 20-05/05/2025	EUR	3 063 744	0.19
700 000	GRAND CITY PROP 1.700% 20-09/04/2024	EUR	726 493	0.04	451 000	VATTENFALL AB 0.500% 19-24/06/2026	EUR	450 980	0.03
1 400 000	HEIDELCEMENT FIN 0.500% 17-18/01/2021	EUR	1 400 359	0.08	500 000	VOLVO TREAS AB 1.625% 20-26/05/2025	EUR	513 076	0.03
1 618 000	HEIDELCEMENT FIN 0.500% 18-09/08/2022	EUR	1 603 400	0.10		<i>Ireland</i>		<i>16 422 796</i>	<i>1.00</i>
933 000	HEIDELCEMENT FIN 1.125% 19-01/12/2027	EUR	919 131	0.06	1 000 000	AIB GROUP PLC 1.250% 19-28/05/2024	EUR	998 728	0.06
400 000	HEIDELCEMENT FIN 1.750% 18-24/04/2028	EUR	406 980	0.02	3 000 000	CLOVERIE PLC 1.500% 18-15/12/2028	EUR	3 203 220	0.19
500 000	HEIDELCEMENT FIN 2.500% 20-09/10/2024	EUR	529 683	0.03	1 000 000	CRH FINANCE 1.375% 16-18/10/2028	EUR	1 051 800	0.06
800 000	JOHN DEERE CASH 1.375% 20-02/04/2024	EUR	830 206	0.05	1 000 000	CRH SMW FINANCE 1.250% 20-05/11/2026	EUR	1 032 884	0.06
					1 312 000	DELL BANK INTERN 1.625% 20-24/06/2024	EUR	1 319 334	0.08



# BNP PARIBAS FUNDS SICAV Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
600 000	EATON CAPITAL 0.021% 19-14/05/2021	EUR	598 172	0.04	<b>Floating rate bonds</b>					
1 418 000	EATON CAPITAL 0.697% 19-14/05/2025	EUR	1 419 976	0.09						
2 000 000	GE CAP EUR FUND 2.625% 13-15/03/2023	EUR	2 089 635	0.13	<b>France</b>					
600 000	SMURFIT KAPPA 1.500% 19-15/09/2027	EUR	574 271	0.03	300 000	ARKEMA 19-31/12/2049 FRN	EUR	299 238	0.02	
100 000	SMURFIT KAPPA AQ 2.750% 15-01/02/2025	EUR	103 017	0.01	1 500 000	ARKEMA 20-31/12/2060 FRN	EUR	1 408 208	0.09	
2 700 000	SMURFIT KAPPA AQ 2.875% 18-15/01/2026	EUR	2 787 296	0.17	1 000 000	AXA SA 13-04/07/2043 FRN	EUR	1 112 439	0.07	
1 129 000	ZURICH FINANCE 1.625% 19-17/06/2039	EUR	1 244 463	0.08	2 500 000	AXA SA 14-20/05/2049 FRN	EUR	2 718 613	0.16	
<b>Australia</b>				<b>15 793 742</b>	<b>0.95</b>	1 000 000	AXA SA 14-29/11/2049 FRN	EUR	1 079 262	0.07
500 000	AUSNET SERVICES 0.625% 20-25/08/2030	EUR	501 661	0.03	2 500 000	AXA SA 16-06/07/2047 FRN	EUR	2 738 298	0.17	
5 800 000	NATIONAL AUSTRALIA BANK 0.350% 17-07/09/2022	EUR	5 847 983	0.35	1 000 000	BNP PARIBAS 14-31/12/2049 FRN	EUR	1 071 702	0.06	
2 600 000	NATIONAL AUSTRALIA BANK 0.625% 18-30/08/2023	EUR	2 649 287	0.16	600 000	BNP PARIBAS 18-20/11/2030 FRN	EUR	634 435	0.04	
1 420 000	TELSTRA CORP LTD 1.000% 20-23/04/2030	EUR	1 459 461	0.09	1 000 000	BNP PARIBAS 19-04/06/2026 FRN	EUR	986 314	0.06	
500 000	TELSTRA CORP LTD 1.375% 19-26/03/2029	EUR	534 367	0.03	200 000	BNP PARIBAS 19-31/12/2049 FRN	USD	181 242	0.01	
4 700 000	WESTPAC BANKING 0.625% 17-22/11/2024	EUR	4 800 983	0.29	400 000	BNP PARIBAS 20-15/01/2032 FRN	EUR	384 863	0.02	
<b>Norway</b>				<b>9 768 456</b>	<b>0.59</b>	3 800 000	BNP PARIBAS 20-17/04/2029 FRN	EUR	3 835 114	0.23
3 213 000	DNB BANK ASA 0.050% 19-14/11/2023	EUR	3 207 498	0.19	400 000	BNP PARIBAS 20-31/12/2060 FRN	USD	312 415	0.02	
1 078 000	NORSK HYDRO ASA 1.125% 19-11/04/2025	EUR	1 035 704	0.06	1 400 000	BPCE 15-30/11/2027 FRN	EUR	1 454 232	0.09	
1 796 000	NORSK HYDRO ASA 2.000% 19-11/04/2029	EUR	1 622 864	0.10	200 000	CNP ASSURANCES 10-14/09/2040 FRN	EUR	200 980	0.01	
4 000 000	SPAREBANK 1 SMN 0.125% 19-11/09/2026	EUR	3 902 390	0.24	400 000	CNP ASSURANCES 11-30/09/2041 FRN	EUR	426 228	0.03	
<b>Finland</b>				<b>9 170 231</b>	<b>0.56</b>	400 000	CNP ASSURANCES 14-05/06/2045 FRN	EUR	443 904	0.03
2 675 000	NOKIA OYJ 2.000% 19-11/03/2026	EUR	2 651 717	0.16	200 000	CNP ASSURANCES 15-10/06/2047 FRN	EUR	229 710	0.01	
900 000	NOKIA OYJ 2.375% 20-15/05/2025	EUR	924 172	0.06	500 000	CNP ASSURANCES 18-31/12/2049 FRN	EUR	519 253	0.03	
2 500 000	NORDEA BANK 0.375% 19-28/05/2026	EUR	2 545 750	0.15	3 800 000	CNP ASSURANCES 19-27/07/2050 FRN	EUR	3 668 353	0.22	
2 400 000	OP CORPORATE BK 0.375% 19-26/02/2024	EUR	2 429 700	0.15	200 000	CRED AGRICOLE SA 14-29/12/2049 FRN	USD	193 073	0.01	
600 000	STORA ENSO OYJ 2.500% 17-07/06/2027	EUR	618 892	0.04	200 000	CRED AGRICOLE SA 16-29/12/2049 FRN	USD	203 428	0.01	
<b>Belgium</b>				<b>7 731 879</b>	<b>0.48</b>	800 000	CRED AGRICOLE SA 19-31/12/2049 FRN	USD	735 137	0.04
7 600 000	KBC GROUP NV 0.875% 18-27/06/2023	EUR	7 731 879	0.48	200 000	CRED AGRICOLE SA 19-31/12/2049 FRN	USD	183 784	0.01	
<b>Denmark</b>				<b>5 634 322</b>	<b>0.34</b>	6 000 000	CRED AGRICOLE SA 20-05/06/2030 FRN	EUR	6 025 552	0.37
1 338 000	ISS GLOBAL A/S 0.875% 19-18/06/2026	EUR	1 292 141	0.08	4 300 000	CRED AGRICOLE SA 20-22/04/2026 FRN	EUR	4 335 683	0.26	
1 500 000	NYKREDIT 0.500% 20-10/07/2025	EUR	1 511 091	0.09	500 000	CREDIT AGRICOLE ASSURANCES 15-29/01/2049 FRN	EUR	535 899	0.03	
2 586 000	ORSTED A/S 1.500% 17-26/11/2029	EUR	2 831 090	0.17	1 000 000	CREDIT AGRICOLE ASSURANCES 18-29/01/2048 FRN	EUR	1 008 999	0.06	
<b>Austria</b>				<b>5 188 212</b>	<b>0.31</b>	1 500 000	CREDIT AGRICOLE SA 14-29/04/2049 FRN	EUR	1 526 250	0.09
100 000	BAWAG PSK 0.375% 19-03/09/2027	EUR	91 374	0.01	4 200 000	DANONE 17-31/12/2049 FRN	EUR	4 156 356	0.25	
2 000 000	ERSTE GROUP 0.875% 20-13/05/2027	EUR	2 053 573	0.12	200 000	ELEC DE FRANCE 13-29/01/2049 FRN	EUR	215 628	0.01	
906 000	OMV AG 0.000% 20-16/06/2023	EUR	901 504	0.05	400 000	ELEC DE FRANCE 19-31/12/2059 FRN	EUR	381 571	0.02	
588 000	OMV AG 0.750% 20-16/06/2030	EUR	579 075	0.04	3 400 000	LA BANQUE POSTAL 19-31/12/2059 FRN	EUR	3 173 235	0.19	
1 000 000	OMV AG 1.000% 17-14/12/2026	EUR	1 039 852	0.06	800 000	LA BANQUE POSTAL 20-17/06/2026 FRN	EUR	790 757	0.05	
500 000	OMV AG 1.500% 20-09/04/2024	EUR	522 834	0.03	1 500 000	LA POSTE 18-31/12/2049 FRN	EUR	1 541 057	0.09	
<b>Canada</b>				<b>4 740 556</b>	<b>0.28</b>	600 000	ORANGE 14-29/10/2049 FRN	EUR	617 362	0.04
2 200 000	ROYAL BK CANADA 0.250% 19-02/05/2024	EUR	2 198 208	0.13	2 000 000	ORANGE 14-29/10/2049 FRN	EUR	2 311 673	0.14	
2 500 000	TOTAL CAP CANADA 1.125% 14-18/03/2022	EUR	2 542 348	0.15	6 000 000	ORANGE 14-29/12/2049 FRN	EUR	6 670 613	0.40	
<b>Portugal</b>				<b>4 223 518</b>	<b>0.26</b>	1 700 000	ORANGE 19-31/12/2049 FRN	EUR	1 718 396	0.10
2 500 000	CAIXA GERAL DEPO 1.250% 19-25/11/2024	EUR	2 420 693	0.15	300 000	RCI BANQUE 19-18/02/2030 FRN	EUR	272 988	0.02	
1 700 000	EDP SA 1.625% 20-15/04/2027	EUR	1 802 825	0.11	600 000	SCOR SE 15-08/06/2046 FRN	EUR	659 248	0.04	
<b>Switzerland</b>				<b>1 040 702</b>	<b>0.06</b>	1 000 000	SCOR SE 16-27/05/2048 FRN	EUR	1 145 978	0.07
1 000 000	ARGENTUM NETHERLANDS 1.125% 18-17/09/2025	EUR	1 040 702	0.06	400 000	SCOR SE 18-31/12/2049 FRN	USD	343 594	0.02	
					200 000	SOCIETE GENERALE 14-07/04/2049 FRN	EUR	198 040	0.01	
					200 000	SOCIETE GENERALE 15-29/12/2049 FRN	USD	198 495	0.01	
					200 000	SOCIETE GENERALE 16-29/12/2049	USD	179 557	0.01	
					1 500 000	SOLVAY FIN 15-29/06/2049 FRN	EUR	1 638 236	0.10	
					700 000	SUEZ 19-31/12/2059 FRN	EUR	654 895	0.04	
					900 000	TOTAL SA 15-29/12/2049 FRN	EUR	918 086	0.06	
					3 300 000	TOTAL SA 16-29/12/2049 FRN	EUR	3 353 911	0.20	
					900 000	TOTAL SA 16-29/12/2049 FRN	EUR	956 854	0.06	

# BNP PARIBAS FUNDS SICAV Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
4 000 000	TOTAL SA 16-29/12/2049 FRN	EUR	4 123 700	0.25	4 000 000	ALLIANZ SE 15-07/07/2045 FRN	EUR	4 163 170	0.25
2 718 000	TOTAL SA 19-31/12/2049 FRN	EUR	2 676 451	0.16	2 000 000	ALLIANZ SE 17-06/07/2047 FRN	EUR	2 211 407	0.13
600 000	UNIBAIL-RODAMCO 18-31/12/2049 FRN	EUR	521 354	0.03	8 000 000	ALLIANZ SE 19-25/09/2049 FRN	EUR	7 696 057	0.48
	<i>The Netherlands</i>		<i>70 629 265</i>	<i>4.27</i>	2 000 000	ALLIANZ SE 20-08/07/2050 FRN	EUR	2 026 678	0.12
200 000	ABN AMRO BANK NV 15-29/12/2049 FRN	EUR	199 110	0.01	200 000	COMMERZBANK AG 19-09/04/2168 FRN	USD	171 271	0.01
600 000	ABN AMRO BANK NV 17-31/12/2049 FRN	EUR	575 024	0.03	3 700 000	COMMERZBANK AG 20-05/12/2030 FRN	EUR	3 713 037	0.23
1 100 000	ABN AMRO BANK NV 20-31/12/2060 FRN	EUR	1 068 010	0.06	1 000 000	COMMERZBANK AG 20-31/12/2060 FRN	EUR	952 496	0.06
700 000	ALLIANDER 18-31/12/2049 FRN	EUR	713 113	0.04	500 000	DEUTSCHE BOERSE 20-16/06/2047 FRN	EUR	498 358	0.03
1 200 000	ALLIANZ FINANCE 11-08/07/2041 FRN	EUR	1 254 007	0.08	1 400 000	ENERGIE BADEN-WU 19-05/08/2079 FRN	EUR	1 357 268	0.08
2 000 000	ARGENTUM NET 19-19/02/2049 FRN	EUR	2 147 312	0.13	2 700 000	ENERGIE BADEN-WU 20-29/06/2080 FRN	EUR	2 673 000	0.16
500 000	ASR NEDERLAND NV 15-29/09/2045 FRN	EUR	565 951	0.03	817 000	EVONIK 17-07/07/2077 FRN	EUR	802 879	0.05
200 000	ASR NEDERLAND NV 17-31/12/2049 FRN	EUR	199 821	0.01	2 000 000	HANNOVER RUECKV 20-08/10/2040 FRN	EUR	1 984 000	0.12
858 000	ASR NEDERLAND NV 19-02/05/2049 FRN	EUR	889 147	0.05	1 100 000	LANXESS 16-06/12/2076 FRN	EUR	1 142 835	0.07
200 000	COOPERATIEVE RAB 16-29/12/2049 FRN	EUR	205 375	0.01	1 000 000	MERCK 14-12/12/2074 FRN	EUR	1 002 656	0.06
600 000	COOPERATIEVE RAB 18-31/12/2049 FRN	EUR	605 720	0.04	700 000	MERCK 14-12/12/2074 SR	EUR	752 219	0.05
1 800 000	COOPERATIEVE RAB 19-31/12/2059 FRN	EUR	1 649 908	0.10	2 100 000	MERCK 19-25/06/2079 FRN	EUR	2 085 589	0.13
9 000 000	COOPERATIEVE RAB 20-05/05/2028 FRN	EUR	9 117 501	0.56	200 000	MUENCHENER RUECKVERSICHERUNG 11-26/05/2041 FRN	EUR	208 813	0.01
1 800 000	DEUTSCHE BAHN FIN 19-22/04/2168 FRN	EUR	1 733 400	0.11	3 400 000	MUENCHENER RUECKVERSICHERUNG 12-26/05/2042 FRN	EUR	3 734 311	0.23
400 000	DEUTSCHE BAHN FIN 19-31/12/2059 FRN	EUR	388 122	0.02	1 000 000	MUENCHENER RUECKVERSICHERUNG 18-26/05/2049 FRN	EUR	1 140 701	0.07
200 000	FERROVIAL NL 17-31/12/2049 FRN	EUR	187 151	0.01		<i>United States of America</i>		<i>25 429 203</i>	<i>1.56</i>
800 000	GENERALI FINANCE 14-30/11/2049 FRN	EUR	832 416	0.05	2 500 000	AT&T INC 18-05/09/2023 FRN	EUR	2 525 245	0.15
6 700 000	IBERDROLA INTL 17-31/12/2049 FRN	EUR	6 680 659	0.41	2 900 000	AT&T INC 20-31/12/2060 FRN	EUR	2 743 820	0.17
4 300 000	IBERDROLA INTL 18-31/12/2049 FRN	EUR	4 415 425	0.27	1 586 000	BANK OF AMER CRP 19-09/05/2026 FRN	EUR	1 594 949	0.10
3 000 000	IBERDROLA INTL 19-31/12/2049 FRN	EUR	3 173 023	0.19	218 000	BANK OF AMER CRP 19-22/10/2030 FRN	USD	210 091	0.01
1 200 000	ING BANK NV 14-25/02/2026 FRN	EUR	1 217 478	0.07	248 000	BANK OF AMER CRP 20-31/03/2029 FRN	EUR	296 351	0.02
1 400 000	ING GROEP NV 17-11/04/2028 FRN	EUR	1 467 835	0.09	500 000	BANK OF AMERICA CORP 13-29/12/2049 FRN	USD	429 150	0.03
400 000	ING GROEP NV 17-15/02/2029 FRN	EUR	415 316	0.03	1 000 000	BANK OF AMERICA CORP 17-04/05/2027 FRN	EUR	1 057 245	0.06
3 300 000	ING GROEP NV 19-13/11/2030 FRN	EUR	3 179 352	0.19	600 000	BANK OF AMERICA CORP 17-07/02/2022 FRN	EUR	600 926	0.04
300 000	ING GROEP NV 19-31/12/2059 FRN	USD	266 171	0.02	2 800 000	BANK OF AMERICA CORP 17-07/02/2025 FRN	EUR	2 879 973	0.17
2 000 000	ING GROEP NV 20-26/05/2031 FRN	EUR	2 046 465	0.12	500 000	BANK OF AMERICA CORP 18-17/05/2022 FRN	USD	455 776	0.03
434 000	ING GROEP NV 20-31/12/2060 FRN	USD	361 708	0.02	2 000 000	BANK OF AMERICA CORP 18-25/04/2028 FRN	EUR	2 103 727	0.13
4 500 000	KONINKLIJKE KPN 19-08/02/2168 FRN	EUR	4 232 016	0.26	500 000	CITIGROUP INC 05-25/02/2030 SR	EUR	565 200	0.03
200 000	NATURGY ENERGY GROUP F 14-29/11/2049 FRN	EUR	204 939	0.01	1 000 000	CITIGROUP INC 19-08/10/2027 FRN	EUR	971 812	0.06
1 500 000	NATURGY ENERGY GROUP F 15-29/12/2049 FRN	EUR	1 504 869	0.09	8 805 000	CITIGROUP INC 20-06/07/2026 FRN	EUR	8 994 938	0.56
1 200 000	NN GROUP NV 14-29/06/2049 FRN	EUR	1 283 636	0.08		<i>Italy</i>		<i>22 344 452</i>	<i>1.34</i>
2 000 000	NN GROUP NV 17-13/01/2048 FRN	EUR	2 267 836	0.14	900 000	ASSICURAZIONI GENERALI 12-12/12/2042 FRN	EUR	1 039 558	0.06
3 000 000	REPSOL INTERNATIONAL FINANCE 15-25/03/2075 FRN	EUR	3 113 528	0.19	1 000 000	ASSICURAZIONI GENERALI 15-27/10/2047 FRN	EUR	1 137 883	0.07
1 009 000	REPSOL INTL FIN 20-31/12/2060 FRN	EUR	1 004 402	0.06	300 000	BANCO BPM SPA 19-01/10/2029 FRN	EUR	289 770	0.02
197 000	REPSOL INTL FIN 20-31/12/2060 FRN	EUR	199 243	0.01	1 500 000	CREDITO EMILIANO 19-25/10/2025 FRN	EUR	1 456 216	0.09
800 000	TELEFONICA EUROP 16-31/12/2049 FRN	EUR	801 127	0.05	1 100 000	ENEL S.P.A. 18-24/11/2078 FRN	EUR	1 099 766	0.07
700 000	TELEFONICA EUROP 17-31/12/2049 FRN	EUR	679 280	0.04	200 000	ENEL SPA 19-24/05/2080 FRN	EUR	206 797	0.01
400 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	389 470	0.02	1 600 000	INTESA SANPAOLO 20-31/12/2060 FRN	EUR	1 285 090	0.08
500 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	498 956	0.03	1 550 000	INTESA SANPAOLO 20-31/12/2060 FRN	EUR	1 245 658	0.08
200 000	TELEFONICA EUROP 19-31/12/2049 FRN	EUR	205 987	0.01	100 000	UNICREDIT S.P.A. 10-29/07/2049 FRN	EUR	100 202	0.01
1 000 000	TELEFONICA EUROP 19-31/12/2059 FRN	EUR	948 394	0.06	400 000	UNICREDIT S.P.A. 13-28/10/2025 FRN	EUR	403 722	0.02
4 600 000	TELEFONICA EUROP 20-31/12/2060 FRN	EUR	4 340 969	0.26	400 000	UNICREDIT S.P.A. 16-03/01/2027 FRN	EUR	408 618	0.02
3 300 000	TENNET HLD BV 17-31/12/2049 FRN	EUR	3 400 093	0.21	200 000	UNICREDIT S.P.A. 16-29/12/2049 FRN	EUR	212 253	0.01
	<i>Germany</i>		<i>42 047 836</i>	<i>2.56</i>	2 096 000	UNICREDIT SPA 19-03/07/2025 FRN	EUR	2 054 267	0.12
500 000	ALLIANZ SE 12-17/10/2042 FRN	EUR	549 358	0.03	1 600 000	UNICREDIT SPA 19-20/02/2029 FRN	EUR	1 650 553	0.10
200 000	ALLIANZ SE 13-29/10/2049 FRN	EUR	219 283	0.01					
2 800 000	ALLIANZ SE 14-29/09/2049 FRN	EUR	2 962 450	0.18					

# BNP PARIBAS FUNDS SICAV Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 000 000	UNICREDIT SPA 19-23/09/2029 FRN	EUR	904 466	0.05	1 000 000	IBERCAJA 20-23/07/2030 FRN	EUR	867 256	0.05
1 000 000	UNICREDIT SPA 19-25/06/2025 FRN	EUR	997 768	0.06	1 200 000	MAPFRE 17-31/03/2047 FRN	EUR	1 302 029	0.08
200 000	UNICREDIT SPA 19-31/12/2049 FRN	EUR	208 900	0.01	500 000	UNICAJA ES 19-13/11/2029 FRN	EUR	437 784	0.03
1 000 000	UNICREDIT SPA 20-15/01/2032 FRN	EUR	903 819	0.05		<i>Belgium</i>		<i>9 118 351</i>	<i>0.54</i>
3 600 000	UNICREDIT SPA 20-16/06/2026 FRN	EUR	3 581 611	0.22	1 000 000	KBC GROEP NV 15-11/03/2027 FRN	EUR	1 007 024	0.06
750 000	UNICREDIT SPA 20-20/01/2026 FRN	EUR	718 098	0.04	200 000	KBC GROUP NV 17-18/09/2029 FRN	EUR	203 496	0.01
3 300 000	UNICREDIT SPA 20-31/12/2060 FRN	EUR	2 439 437	0.15	1 400 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	1 351 425	0.08
	<i>United Kingdom</i>		<i>21 020 647</i>	<i>1.25</i>	800 000	KBC GROUP NV 19-31/12/2049 FRN	EUR	807 442	0.05
60 000	AVIVA PLC 03-29/09/2049 SR	GBP	70 317	0.00	3 700 000	KBC GROUP NV 20-16/06/2027 FRN	EUR	3 687 982	0.22
800 000	AVIVA PLC 14-03/07/2044 FRN	EUR	854 840	0.05	2 000 000	SOLVAY SA 18-31/12/2049 FRN	EUR	2 060 982	0.12
1 200 000	AVIVA PLC 15-04/12/2045 FRN	EUR	1 274 776	0.08		<i>Ireland</i>		<i>7 921 948</i>	<i>0.49</i>
2 500 000	BRITISH TELECOMM 20-18/08/2080 FRN	EUR	2 295 275	0.14	2 500 000	AIB GROUP PLC 19-19/11/2029 FRN	EUR	2 368 794	0.14
300 000	HBOS PLC 05-18/03/2030 SR FRN	EUR	324 561	0.02	265 000	AIB GROUP PLC 19-31/12/2059 FRN	EUR	249 183	0.02
200 000	LLOYDS BANKING 14-27/06/2049 FRN	EUR	193 793	0.01	255 000	AIB GROUP PLC 20-31/12/2060 FRN	EUR	253 250	0.02
2 500 000	LLOYDS BANKING GROUP PLC 18-07/09/2028 FRN	EUR	2 488 852	0.15	800 000	ALLIED IRISH BANKS 15-26/11/2025 FRN	EUR	800 672	0.05
218 000	LLOYDS BK GR PLC 18-31/12/2049 FRN	USD	201 879	0.01	4 275 000	ZURICH FINANCE 20-17/09/2050 FRN	EUR	4 250 049	0.26
1 704 000	LLOYDS BK GR PLC 19-12/11/2025 FRN	EUR	1 664 779	0.10		<i>Austria</i>		<i>5 523 995</i>	<i>0.33</i>
1 200 000	LLOYDS BK GR PLC 19-31/12/2059 FRN	GBP	1 203 206	0.07	500 000	ERSTE GROUP 19-10/06/2030 FRN	EUR	476 538	0.03
695 000	LLOYDS BK GR PLC 20-01/04/2026 FRN	EUR	769 414	0.05	800 000	ERSTE GROUP 20-31/12/2060 FRN	EUR	675 998	0.04
400 000	NATIONWIDE BLDG 17-25/07/2029 FRN	EUR	400 277	0.02	2 500 000	OMV AG 15-29/12/2049 FRN	EUR	2 929 650	0.18
1 000 000	NATIONWIDE BLDG 18-08/03/2026 FRN	EUR	1 035 069	0.06	1 000 000	OMV AG 15-29/12/2049 FRN	EUR	1 040 903	0.06
200 000	NGG FINANCE 19-05/12/2079 FRN	EUR	196 068	0.01	400 000	OMV AG 18-31/12/2049 FRN	EUR	400 906	0.02
2 641 000	SSE PLC 20-31/12/2060 FRN	EUR	2 644 513	0.16		<i>Luxembourg</i>		<i>4 494 829</i>	<i>0.27</i>
500 000	STANDARD CHART 19-12/02/2030 FRN	USD	451 155	0.03	300 000	HANNOVER FINANCE 10-14/09/2040 FRN	EUR	302 521	0.02
2 000 000	STANDARD CHART 20-09/09/2030 FRN	EUR	2 029 259	0.12	4 000 000	SWISS RE FIN 19-30/04/2050 FRN	EUR	4 192 308	0.25
1 000 000	STANDARD CHART 20-27/01/2028 FRN	EUR	985 314	0.06		<i>Denmark</i>		<i>4 469 250</i>	<i>0.27</i>
800 000	STANDARD CHART 20-31/12/2060 FRN	USD	709 077	0.04	678 000	JYSKE BANK A/S 20-28/01/2031 FRN	EUR	651 965	0.04
800 000	SWISS RE FIN UK 20-04/06/2052 FRN	EUR	828 375	0.05	200 000	ORSTED 13-26/06/3013 FRN	EUR	226 457	0.01
400 000	VODAFONE GROUP 18-03/01/2079 FRN	EUR	399 848	0.02	2 400 000	ORSTED A/S 17-24/11/3017 FRN	EUR	2 442 821	0.15
	<i>Portugal</i>		<i>15 157 091</i>	<i>0.93</i>	1 170 000	ORSTED A/S 19-09/12/3019 FRN	EUR	1 148 007	0.07
3 100 000	BANCO COM PORTUG 19-27/03/2030 FRN	EUR	2 867 888	0.17		<i>Sweden</i>		<i>3 729 636</i>	<i>0.22</i>
300 000	BANCO COMMERCIAL PORTUGUES 17-07/12/2027 FRN	EUR	295 841	0.02	200 000	BALDER 17-07/03/2078 FRN	EUR	190 104	0.01
1 800 000	CAIXA GERAL DEPO 18-28/06/2028 FRN	EUR	1 911 549	0.12	200 000	NORDEA BANK AB 15-29/12/2049 FRN	USD	177 150	0.01
7 300 000	EDP SA 19-30/04/2079 FRN	EUR	7 744 529	0.48	200 000	NORDEA BANK AB 17-31/12/2049 FRN	EUR	191 026	0.01
2 500 000	EDP SA 20-20/07/2080 FRN	EUR	2 337 284	0.14	200 000	SKANDINAV ENSKIL 17-31/12/2049	USD	177 233	0.01
	<i>Spain</i>		<i>12 560 774</i>	<i>0.76</i>	2 500 000	TELIA CO AB 20-11/05/2081 FRN	EUR	2 353 722	0.14
200 000	BANCO BILBAO VIZ 18-31/12/2049 FRN	EUR	193 800	0.01	600 000	VOLVO TREAS AB 14-10/03/2078 FRN	EUR	640 401	0.04
800 000	BANCO BILBAO VIZ 19-31/12/2049 FRN	EUR	786 500	0.05		<i>Australia</i>		<i>1 981 782</i>	<i>0.12</i>
1 500 000	BANCO BILBAO VIZ 20-16/01/2030 FRN	EUR	1 407 282	0.09	2 000 000	AUST & NZ BANK 19-21/11/2029 FRN	EUR	1 981 782	0.12
100 000	BANCO SABADELL 20-17/01/2030 FRN	EUR	83 354	0.01		<i>Finland</i>		<i>1 186 866</i>	<i>0.07</i>
700 000	BANCO SABADELL 20-29/06/2023 FRN	EUR	704 002	0.04	200 000	NORDEA BANK 19-31/12/2049 FRN	USD	190 073	0.01
200 000	BANCO SANTANDER 14-11/09/2049 FRN	EUR	191 229	0.01	1 000 000	OP CORPORATE BK 20-09/06/2030 FRN	EUR	996 793	0.06
200 000	BANCO SANTANDER 17-31/12/2049	EUR	205 313	0.01		<i>Norway</i>		<i>183 324</i>	<i>0.01</i>
200 000	BANCO SANTANDER 17-31/12/2049 FRN	EUR	188 650	0.01	200 000	DNB BANK ASA 16-29/12/2049 FRN	USD	183 324	0.01
200 000	BANCO SANTANDER 19-31/12/2049 FRN	USD	185 144	0.01		<b>Total securities portfolio</b>		<b>1 633 693 620</b>	<b>99.05</b>
200 000	BANCO SANTANDER 20-31/12/2060 FRN	EUR	180 503	0.01					
2 000 000	BANKINTER SA 17-06/04/2027 FRN	EUR	1 999 121	0.12					
500 000	CAIXABANK 17-14/07/2028 FRN	EUR	506 444	0.03					
200 000	CAIXABANK 17-31/12/2049 FRN	EUR	200 100	0.01					
3 000 000	CAIXABANK 18-17/04/2030 FRN	EUR	2 944 680	0.18					
200 000	CAIXABANK 18-31/12/2049 FRN	EUR	177 583	0.01					

# BNP PARIBAS FUNDS SICAV Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2020

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									
<b>Bonds</b>			<b>309 967 986</b>	<b>79.95</b>					
<i>United States of America</i>									
190 000	ABBOTT IL FIN 0.100% 19-19/11/2024	EUR	211 934	0.05	300 000	BRISTOL-MYERS 3.625% 19-15/05/2024	USD	330 060	0.09
180 000	ABBOTT IL FIN 0.375% 19-19/11/2027	EUR	201 619	0.05	500 000	BRISTOL-MYERS 4.550% 19-20/02/2048	USD	673 856	0.17
1 000 000	ABBOTT LABORATORIES 2.950% 15-15/03/2025	USD	1 100 174	0.28	500 000	BRISTOL-MYERS 5.000% 19-15/08/2045	USD	697 029	0.18
750 000	ABBOTT LABORATORIES 4.900% 16-30/11/2046	USD	1 072 855	0.28	2 390 000	BROADCOM INC 4.110% 20-15/09/2028	USD	2 614 587	0.66
450 000	ABBVIE INC 3.200% 16-14/05/2026	USD	497 277	0.13	600 000	BUNGE LTD FIN CP 3.250% 16-15/08/2026	USD	625 585	0.16
1 500 000	ABBVIE INC 3.200% 19-21/11/2029	USD	1 646 680	0.42	100 000	CAPITAL ONE FINL 1.650% 19-12/06/2029	EUR	112 779	0.03
1 200 000	ABBVIE INC 4.450% 16-14/05/2046	USD	1 459 718	0.38	1 000 000	CAPITAL ONE FINL 3.800% 18-31/01/2028	USD	1 107 244	0.29
275 000	ABBVIE INC 4.550% 20-15/03/2035	USD	333 885	0.09	200 000	CAPITAL ONE FINL 4.200% 15-29/10/2025	USD	222 212	0.06
56 000	ABBVIE INC 4.750% 20-15/03/2045	USD	69 446	0.02	350 000	CISCO SYSTEMS 5.900% 09-15/02/2039	USD	529 635	0.14
300 000	AFLAC INC 3.625% 14-15/11/2024	USD	338 789	0.09	1 250 000	CITIGROUP INC 4.125% 16-25/07/2028	USD	1 413 139	0.36
500 000	AGILENT TECH INC 2.100% 20-04/06/2030	USD	511 550	0.13	460 000	CLOROX COMPANY 3.100% 17-01/10/2027	USD	512 340	0.13
1 500 000	AGILENT TECH INC 2.750% 19-15/09/2029	USD	1 628 889	0.42	400 000	CNH INDUSTRIAL 4.200% 18-15/01/2024	USD	426 517	0.11
300 000	AIR PROD & CHEM 0.500% 20-05/05/2028	EUR	338 491	0.09	128 000	COCA-COLA CO/THE 1.250% 19-08/03/2031	EUR	152 945	0.04
550 000	ALLY FINANCIAL 4.250% 16-15/04/2021	USD	559 922	0.14	100 000	COLGATE-PALM CO 0.875% 19-12/11/2039	EUR	114 367	0.03
1 250 000	ALLY FINANCIAL 5.125% 14-30/09/2024	USD	1 347 170	0.35	215 000	COMCAST CORP 0.250% 20-20/05/2027	EUR	236 841	0.06
750 000	ALLY FINANCIAL 5.800% 20-01/05/2025	USD	835 418	0.22	200 000	COMCAST CORP 0.750% 20-20/02/2032	EUR	218 226	0.06
600 000	AMAZON.COM INC 4.050% 18-22/08/2047	USD	782 432	0.20	165 000	COMCAST CORP 1.250% 20-20/02/2040	EUR	178 931	0.05
500 000	AMERICAN EXPRESS 4.050% 13-03/12/2042	USD	599 900	0.15	750 000	COMCAST CORP 1.950% 20-15/01/2031	USD	764 879	0.20
1 250 000	AMERICAN INTERNATIONAL GROUP 3.900% 16-01/04/2026	USD	1 410 230	0.36	1 500 000	COMCAST CORP 3.999% 17-01/11/2049	USD	1 816 936	0.46
2 050 000	AMGEN INC 2.300% 20-25/02/2031	USD	2 128 551	0.54	1 000 000	COMCAST CORP 4.250% 18-15/10/2030	USD	1 224 063	0.32
1 300 000	AMGEN INC 4.400% 15-01/05/2045	USD	1 618 833	0.42	1 000 000	CONSOLIDATED EDISON 3.850% 16-15/06/2046	USD	1 139 557	0.29
2 185 000	AON CORP 3.750% 19-02/05/2029	USD	2 503 593	0.64	1 250 000	CRH AMERICA FIN 3.400% 17-09/05/2027	USD	1 317 833	0.34
285 000	APPLE INC 0.000% 19-15/11/2025	EUR	319 468	0.08	750 000	CSX CORP 2.400% 19-15/02/2030	USD	793 451	0.20
100 000	APPLE INC 0.500% 19-15/11/2031	EUR	114 174	0.03	1 000 000	CSX CORP 2.600% 16-01/11/2026	USD	1 081 028	0.28
300 000	APPLE INC 3.450% 15-09/02/2045	USD	350 298	0.09	500 000	CSX CORP 4.100% 12-15/03/2044	USD	609 207	0.16
156 000	AT&T INC 0.250% 19-04/03/2026	EUR	168 717	0.04	788 000	CVS HEALTH CORP 3.500% 15-20/07/2022	USD	830 262	0.21
100 000	AT&T INC 0.800% 19-04/03/2030	EUR	107 070	0.03	500 000	CVS HEALTH CORP 3.625% 20-01/04/2027	USD	561 927	0.14
200 000	AT&T INC 1.800% 18-05/09/2026	EUR	234 545	0.06	600 000	CVS HEALTH CORP 3.700% 18-09/03/2023	USD	644 374	0.17
232 000	AT&T INC 1.800% 19-14/09/2039	EUR	243 697	0.06	1 000 000	CVS HEALTH CORP 3.750% 20-01/04/2030	USD	1 150 502	0.30
100 000	AT&T INC 2.450% 15-15/03/2035	EUR	119 073	0.03	100 000	DANAHER CORP 1.700% 20-30/03/2024	EUR	117 578	0.03
2 650 000	AT&T INC 2.750% 20-01/06/2031	USD	2 749 931	0.70	100 000	DANAHER CORP 2.100% 20-30/09/2026	EUR	121 591	0.03
300 000	AT&T INC 3.150% 17-04/09/2036	EUR	380 273	0.10	750 000	DELL INT / EMC 5.300% 19-01/10/2029	USD	828 451	0.21
330 000	AT&T INC 3.800% 19-15/02/2027	USD	371 556	0.10	1 000 000	DIAMOND 1 FIN/DI 6.020% 16-15/06/2026	USD	1 144 001	0.30
200 000	AT&T INC 4.450% 16-01/04/2024	USD	224 035	0.06	1 640 000	DIGITAL REALTY 3.600% 19-01/07/2029	USD	1 870 693	0.47
1 500 000	AT&T INC 4.750% 15-15/05/2046	USD	1 770 655	0.46	500 000	DISCOVER BANK 3.450% 16-27/07/2026	USD	540 559	0.14
100 000	BALL CORP 4.375% 15-15/12/2023	EUR	121 365	0.03	1 800 000	DISCOVERY COMMUNICATIONS 3.950% 17-20/03/2028	USD	2 007 824	0.51
500 000	BANK OF AMERICA CORP 4.183% 16-25/11/2027	USD	570 223	0.15	750 000	DOMINION ENERGY 3.375% 20-01/04/2030	USD	828 936	0.21
1 500 000	BANK OF AMERICA CORP 4.750% 15-21/04/2045	USD	1 963 453	0.50	500 000	DOMINION ENERGY 4.250% 18-01/06/2028	USD	575 088	0.15
100 000	BAXTER INTL 0.400% 19-15/05/2024	EUR	113 006	0.03	500 000	DOMINION RESOURCES 4.700% 14-01/12/2044	USD	619 688	0.16
250 000	BAXTER INTL 1.300% 19-15/05/2029	EUR	292 867	0.08	50 000	DOMINION RESOURCES 5.250% 03-01/08/2033	USD	60 336	0.02
1 514 000	BECTON DICKINSON 3.700% 17-06/06/2027	USD	1 691 248	0.44	200 000	DOMINION RESOURCES 6.300% 03-15/03/2033	USD	260 573	0.07
1 700 000	BIOGEN INC 2.250% 20-01/05/2030	USD	1 718 726	0.44	2 000 000	DUKE ENERGY COR 3.750% 16-01/09/2046	USD	2 265 083	0.57
1 000 000	BIOGEN INC 3.150% 20-01/05/2050	USD	967 144	0.25	1 000 000	DUKE REALTY 2.875% 19-15/11/2029	USD	1 086 732	0.28
90 000	BORGWARNER AUTO 4.375% 15-15/03/2045	USD	94 569	0.02	1 000 000	EATON CORP 3.103% 17-15/09/2027	USD	1 083 759	0.28
500 000	BOSTON PROPERTIES LP 2.750% 16-01/10/2026	USD	535 756	0.14	750 000	EATON CORP 4.000% 13-02/11/2032	USD	880 178	0.23
200 000	BOSTON PROPERTIES LP 3.650% 16-01/02/2026	USD	221 406	0.06	300 000	ELI LILLY & CO 1.700% 19-01/11/2049	EUR	347 325	0.09
190 000	BOSTON SCIENTIFIC 0.625% 19-01/12/2027	EUR	210 335	0.05	740 000	EQUINIX INC 2.150% 20-15/07/2030	USD	732 970	0.19
420 000	BRISTOL-MYERS 2.750% 19-15/02/2023	USD	442 001	0.11	164 000	EQUINIX INC 2.875% 17-01/10/2025	EUR	186 907	0.05
					1 250 000	EQUINIX INC 3.200% 19-18/11/2029	USD	1 359 500	0.35
					1 000 000	EQUINIX INC 5.875% 15-15/01/2026	USD	1 051 200	0.27

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2020

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	556 940	0.14	500 000	MICROSOFT CORP 3.700% 16-08/08/2046	USD	626 151	0.16
150 000	EXELON CORP 3.950% 16-15/06/2025	USD	168 465	0.04	100 000	MMS USA FIN INC 1.750% 19-13/06/2031	EUR	106 833	0.03
1 500 000	EXELON CORP 4.450% 16-15/04/2046	USD	1 813 448	0.46	1 000 000	MONDELEZ INTERNATIONAL INC 4.125% 18-07/05/2028	USD	1 179 145	0.30
200 000	FEDEX CORP 3.200% 15-01/02/2025	USD	215 100	0.06	1 500 000	MORGAN STANLEY 3.950% 15-23/04/2027	USD	1 685 149	0.43
500 000	FEDEX CORP 4.050% 18-15/02/2048	USD	513 510	0.13	1 750 000	MORGAN STANLEY 4.375% 17-22/01/2047	USD	2 257 048	0.57
500 000	FEDEX CORP 4.400% 17-15/01/2047	USD	530 647	0.14	100 000	NESTLE HOLDINGS 0.875% 17-18/07/2025	EUR	117 020	0.03
500 000	FIFTH THIRD BANK 3.850% 16-15/03/2026	USD	559 132	0.14	1 000 000	NEWELL BRANDS 4.200% 16-01/04/2026	USD	1 049 410	0.27
1 000 000	FIVE COR FND TRS 4.419% 13-15/11/2023	USD	1 113 753	0.29	659 000	NEWELL RUBBERMAI 3.850% 16-01/04/2023	USD	679 874	0.18
500 000	FORD MOTOR CO 4.346% 16-08/12/2026	USD	466 250	0.12	320 000	NVIDIA CORP 2.850% 20-01/04/2030	USD	356 103	0.09
313 000	FORD MOTOR CO 6.625% 98-01/10/2028	USD	313 601	0.08	500 000	NVIDIA CORP 3.200% 16-16/09/2026	USD	566 435	0.15
250 000	FORD MOTOR CO 7.450% 99-16/07/2031	USD	263 278	0.07	2 500 000	OMNICOM GROUP 2.450% 20-30/04/2030	USD	2 528 781	0.64
217 000	GENERAL MILLS IN 0.450% 20-15/01/2026	EUR	239 760	0.06	2 400 000	ORACLE CORP 2.950% 20-01/04/2030	USD	2 668 930	0.68
2 000 000	GENERAL MILLS INC 4.200% 18-17/04/2028	USD	2 353 537	0.60	1 000 000	PACKAGING CORP 3.400% 17-15/12/2027	USD	1 109 055	0.29
1 000 000	GILEAD SCIENCES 4.150% 16-01/03/2047	USD	1 270 367	0.33	500 000	PARKER-HANNIFIN 2.700% 19-14/06/2024	USD	528 462	0.14
1 000 000	HALLIBURTON CO 2.920% 20-01/03/2030	USD	949 081	0.24	500 000	PARKER-HANNIFIN 4.200% 14-21/11/2034	USD	596 471	0.15
1 000 000	HALLIBURTON CO 5.000% 15-15/11/2045	USD	1 030 894	0.27	100 000	PEPSICO INC 0.750% 19-18/03/2027	EUR	116 149	0.03
102 000	HARLEY-DAVIDSON 0.900% 19-19/11/2024	EUR	107 327	0.03	100 000	PFIZER INC 1.000% 17-06/03/2027	EUR	117 618	0.03
2 000 000	HARTFORD FINL 2.800% 19-19/08/2029	USD	2 117 978	0.54	1 000 000	PNC FINANCIAL 2.550% 20-22/01/2030	USD	1 075 915	0.28
3 000 000	HCA INC 4.500% 16-15/02/2027	USD	3 339 187	0.85	500 000	PNC FINANCIAL 3.150% 17-19/05/2027	USD	552 799	0.14
350 000	HIGH ST FDG TR 1 4.111% 18-15/02/2028	USD	389 430	0.10	575 000	PRINCIPAL FINANCIAL 3.100% 16-15/11/2026	USD	627 105	0.16
700 000	HOME DEPOT INC 4.250% 15-01/04/2046	USD	884 543	0.23	1 000 000	PRINCIPAL FINANCIAL 3.400% 15-15/05/2025	USD	1 094 453	0.28
900 000	HUNTSMAN INT LLC 4.500% 19-01/05/2029	USD	947 143	0.24	1 760 000	PRINCIPAL FINL 2.125% 20-15/06/2030	USD	1 766 143	0.46
500 000	HUNTSMAN INT LLC 5.125% 16-15/11/2022	USD	528 809	0.14	140 000	PROCTER & GAMBLE 1.875% 18-30/10/2038	EUR	188 582	0.05
100 000	IBM CORP 0.650% 20-11/02/2032	EUR	108 139	0.03	300 000	PROLOGIS EURO 0.375% 20-06/02/2028	EUR	330 079	0.09
100 000	IBM CORP 0.950% 17-23/05/2025	EUR	115 541	0.03	1 500 000	PROLOGIS LP 2.250% 20-15/04/2030	USD	1 576 584	0.41
1 050 000	IBM CORP 3.500% 19-15/05/2029	USD	1 212 728	0.31	500 000	PRUDENTIAL FIN 3.700% 19-13/03/2051	USD	548 575	0.14
200 000	IBM CORP 6.500% 98-15/01/2028	USD	264 981	0.07	500 000	PRUDENTIAL FIN 3.935% 18-07/12/2049	USD	562 505	0.15
500 000	INTEL CORP 4.100% 17-11/05/2047	USD	630 483	0.16	1 600 000	QUALCOMM INC 2.150% 20-20/05/2030	USD	1 670 519	0.43
250 000	INTERNATIONAL FL 4.375% 17-01/06/2047	USD	268 171	0.07	750 000	REPUBLIC SVCS 2.500% 19-15/08/2024	USD	797 575	0.21
750 000	INTL PAPER CO 4.350% 17-15/08/2048	USD	884 325	0.23	610 000	REPUBLIC SVCS 2.900% 16-01/07/2026	USD	664 615	0.17
115 000	IRON MOUNTAIN 3.000% 17-15/01/2025	EUR	126 204	0.03	200 000	ROCHE HOLDINGS INC 2.625% 16-15/05/2026	USD	219 861	0.06
200 000	KELLOGG CO 1.000% 16-17/05/2024	EUR	227 757	0.06	1 673 000	SCHLUMBERGER HLD 3.900% 19-17/05/2028	USD	1 795 414	0.46
1 000 000	KELLOGG CO 2.100% 20-01/06/2030	USD	1 014 974	0.26	77 000	SCHLUMBERGER HLD 4.000% 15-21/12/2025	USD	84 641	0.02
1 000 000	KELLOGG CO 3.400% 17-15/11/2027	USD	1 115 311	0.29	250 000	SCHLUMBERGER HLD 4.300% 19-01/05/2029	USD	276 481	0.07
500 000	KELLOGG CO 4.500% 16-01/04/2046	USD	612 628	0.16	1 725 000	SYSCO CORP 2.400% 20-15/02/2030	USD	1 706 363	0.44
700 000	KEURIG DR PEPPER 3.200% 20-01/05/2030	USD	774 103	0.20	900 000	SYSCO CORP 3.300% 16-15/07/2026	USD	961 920	0.25
1 500 000	KEURIG DR PEPPER 4.597% 19-25/05/2028	USD	1 799 502	0.46	1 000 000	TARGET CORP 3.375% 19-15/04/2029	USD	1 155 913	0.30
500 000	KEYCORP 2.550% 19-01/10/2029	USD	515 154	0.13	200 000	THERMO FISHER 1.400% 17-23/01/2026	EUR	234 444	0.06
1 250 000	KEYCORP 4.100% 18-30/04/2028	USD	1 442 973	0.37	100 000	THERMO FISHER 1.450% 17-16/03/2027	EUR	117 806	0.03
750 000	LAM RESEARCH 2.875% 20-15/06/2050	USD	771 066	0.20	100 000	THERMO FISHER 1.875% 19-01/10/2049	EUR	107 172	0.03
1 250 000	LAM RESEARCH 4.000% 19-15/03/2029	USD	1 484 428	0.38	1 800 000	T-MOBILE USA INC 3.875% 20-15/04/2030	USD	2 007 019	0.51
810 000	LEAR CORP 3.800% 17-15/09/2027	USD	825 382	0.21	1 200 000	TOYOTA MOTOR CRED 0.000% 17-21/07/2021	EUR	1 344 677	0.35
1 000 000	LOWES COS INC 3.650% 19-05/04/2029	USD	1 146 554	0.30	1 000 000	UNION PAC CORP 2.400% 20-05/02/2030	USD	1 069 438	0.28
171 000	MACYS RETAIL HLD 2.875% 12-15/02/2023	USD	134 351	0.03	500 000	UNION PAC CORP 3.250% 20-05/02/2050	USD	547 377	0.14
920 000	MARRIOTT INTERNATIONAL 3.125% 16-15/06/2026	USD	894 847	0.23	500 000	UNION PAC CORP 3.700% 19-01/03/2029	USD	584 111	0.15
183 000	MARSH & MCLENNAN 1.979% 19-21/03/2030	EUR	225 708	0.06	500 000	UNION PAC CORP 3.799% 16-01/10/2051	USD	598 253	0.15
460 000	MCCORMICK 3.400% 17-15/08/2027	USD	511 252	0.13	1 000 000	US BANCORP 3.000% 19-30/07/2029	USD	1 088 928	0.28
400 000	MCDONALDS CORP 1.000% 16-15/11/2023	EUR	460 033	0.12	500 000	US BANCORP 3.100% 16-27/04/2026	USD	554 100	0.14
650 000	MCDONALDS CORP 3.500% 17-01/03/2027	USD	733 683	0.19	500 000	VENTAS REALTY LP 3.000% 19-15/01/2030	USD	495 300	0.13
500 000	MCDONALDS CORP 3.625% 19-01/09/2049	USD	554 103	0.14					
500 000	MCDONALDS CORP 4.450% 18-01/09/2048	USD	617 532	0.16					

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS SICAV Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
455 000	VERIZON COMM INC 0.875% 19-08/04/2027	EUR	516 777	0.13	900 000	CRED AGRICOLE SA 0.375% 19-21/10/2025	EUR	994 914	0.26
521 000	VERIZON COMM INC 0.875% 19-19/03/2032	EUR	572 574	0.15	200 000	CRED AGRICOLE SA 2.000% 19-25/03/2029	EUR	232 504	0.06
486 000	VERIZON COMM INC 1.250% 19-08/04/2030	EUR	562 576	0.15	500 000	DANONE 0.395% 20-10/06/2029	EUR	564 588	0.15
100 000	VERIZON COMM INC 1.300% 20-18/05/2033	EUR	114 015	0.03	200 000	DANONE 1.000% 18-26/03/2025	EUR	234 578	0.06
100 000	VERIZON COMM INC 1.850% 20-18/05/2040	EUR	114 297	0.03	400 000	DASSAULT SYSTEME 0.125% 19-16/09/2026	EUR	444 327	0.11
248 000	VERIZON COMMUNICATIONS INC 1.375% 17-27/10/2026	EUR	290 954	0.08	100 000	EDENRED 1.375% 20-18/06/2029	EUR	112 385	0.03
1 000 000	VERIZON COMMUNICATIONS INC 2.625% 16-15/08/2026	USD	1 087 710	0.28	600 000	ELEC DE FRANCE 1.000% 16-13/10/2026	EUR	700 103	0.18
1 080 000	VERIZON COMMUNICATIONS INC 4.522% 15-15/09/2048	USD	1 427 348	0.37	100 000	ELEC DE FRANCE 2.000% 19-09/12/2049	EUR	110 215	0.03
462 000	VERIZON COMMUNICATIONS INC 5.012% 17-15/04/2049	USD	641 995	0.17	100 000	ELIS SA 1.000% 19-03/04/2025	EUR	101 380	0.03
144 000	VF CORP 0.250% 20-25/02/2028	EUR	152 590	0.04	100 000	ELIS SA 1.750% 19-11/04/2024	EUR	107 676	0.03
2 000 000	WALGREENS BOOTS 3.450% 16-01/06/2026	USD	2 162 647	0.55	100 000	ESSILORLUXOTTICA 0.125% 19-27/05/2025	EUR	111 640	0.03
1 500 000	WALT DISNEY CO 3.000% 16-30/07/2046	USD	1 507 121	0.39	200 000	ESSILORLUXOTTICA 0.250% 20-05/01/2024	EUR	225 444	0.06
1 500 000	WASTE MANAGEMENT 3.450% 19-15/06/2029	USD	1 562 024	0.40	300 000	ESSILORLUXOTTICA 0.375% 20-05/01/2026	EUR	336 878	0.09
350 000	WASTE MANAGEMENT 3.500% 14-15/05/2024	USD	381 624	0.10	100 000	ESSILORLUXOTTICA 0.500% 20-05/06/2028	EUR	111 870	0.03
500 000	WASTE MANAGEMENT 3.900% 15-01/03/2035	USD	587 771	0.15	100 000	FAURECIA 2.375% 19-15/06/2027	EUR	104 518	0.03
1 000 000	WELLTOWER 4.000% 15-01/06/2025	USD	1 105 361	0.29	100 000	FAURECIA 2.625% 18-15/06/2025	EUR	108 802	0.03
500 000	WELLTOWER INC 3.100% 19-15/01/2030	USD	516 672	0.13	100 000	FAURECIA 3.125% 19-15/06/2026	EUR	109 503	0.03
850 000	WESTERN DIGITAL 4.750% 18-15/02/2026	USD	879 883	0.23	100 000	FONCIERE DES REGIONS 1.875% 16-20/05/2026	EUR	115 308	0.03
250 000	WHIRLPOOL CORP 4.500% 16-01/06/2046	USD	273 397	0.07	100 000	GECINA 1.625% 19-29/05/2034	EUR	115 530	0.03
250 000	WHIRLPOOL CORP 4.750% 19-26/02/2029	USD	294 523	0.08	1 500 000	ICADE 1.500% 17-13/09/2027	EUR	1 678 224	0.43
2 750 000	WRKCO INC 4.900% 19-15/03/2029	USD	3 275 311	0.83	200 000	ILIAD 2.375% 20-17/06/2026	EUR	225 141	0.06
725 000	XYLEM INC 3.250% 16-01/11/2026	USD	799 288	0.21	100 000	IMERYSA 0.875% 16-31/03/2022	EUR	110 813	0.03
100 000	ZIMMER BIOMET 1.164% 19-15/11/2027	EUR	109 414	0.03	200 000	KERING 0.750% 20-13/05/2028	EUR	228 562	0.06
135 000	ZIMMER BIOMET HOLDINGS 3.550% 15-01/04/2025	USD	146 538	0.04	300 000	KLEPI 1.625% 20-13/12/2032	EUR	334 115	0.09
	<b>France</b>		<b>31 669 517</b>	<b>8.20</b>	100 000	KLEPIERRE 1.625% 17-13/12/2032	EUR	111 674	0.03
100 000	AEROPORT PARIS 1.125% 19-18/06/2034	EUR	108 617	0.03	300 000	LA BANQUE POSTAL 1.375% 19-24/04/2029	EUR	351 206	0.09
100 000	AEROPORT PARIS 2.125% 20-02/10/2026	EUR	120 485	0.03	100 000	LA POSTE 1.450% 18-30/11/2028	EUR	120 677	0.03
100 000	ALD SA 1.250% 18-11/10/2022	EUR	111 280	0.03	200 000	LA POSTE SA 0.625% 20-21/10/2026	EUR	228 629	0.06
200 000	ARKEMA 0.750% 19-03/12/2029	EUR	217 215	0.06	100 000	LEGRAND SA 0.625% 19-24/06/2028	EUR	113 096	0.03
100 000	ATOS SE 1.750% 18-07/05/2025	EUR	118 746	0.03	100 000	LEGRAND SA 0.750% 20-20/05/2030	EUR	113 569	0.03
400 000	ATOS SE 2.500% 18-07/11/2028	EUR	513 274	0.13	100 000	MICHELIN 0.875% 18-03/09/2025	EUR	115 902	0.03
700 000	BNP PARIBAS 0.500% 16-01/06/2022	EUR	793 300	0.20	200 000	ORANGE 0.000% 19-04/09/2026	EUR	218 576	0.06
600 000	BNP PARIBAS 1.000% 18-17/04/2024	EUR	684 104	0.18	500 000	ORANGE 0.500% 19-04/09/2032	EUR	535 474	0.14
300 000	BNP PARIBAS 1.125% 19-28/08/2024	EUR	343 763	0.09	100 000	ORANGE 1.000% 16-12/05/2025	EUR	115 595	0.03
100 000	BNP PARIBAS 2.875% 16-01/10/2026	EUR	123 262	0.03	600 000	ORANGE 1.000% 18-12/09/2025	EUR	694 591	0.18
100 000	BOUYGUES 1.125% 20-24/07/2028	EUR	116 531	0.03	200 000	ORANGE 1.125% 19-15/07/2024	EUR	230 923	0.06
400 000	BPCE 0.125% 19-04/12/2024	EUR	446 869	0.12	300 000	ORANGE 1.375% 18-20/03/2028	EUR	357 811	0.09
100 000	BPCE 0.625% 20-28/04/2025	EUR	113 904	0.03	300 000	ORANGE 1.375% 19-04/09/2049	EUR	320 261	0.08
800 000	BPCE 1.125% 15-14/12/2022	EUR	918 111	0.24	200 000	ORANGE 1.875% 18-12/09/2030	EUR	250 917	0.06
100 000	BUREAU VERITAS 1.875% 18-06/01/2025	EUR	114 103	0.03	100 000	ORANGE 2.000% 19-15/01/2029	EUR	125 224	0.03
100 000	CAISSE NA REA MU 2.125% 19-16/09/2029	EUR	107 157	0.03	900 000	PEUGEOT 1.125% 19-18/09/2029	EUR	913 817	0.24
100 000	CAPGEMINI SE 1.000% 18-18/10/2024	EUR	114 347	0.03	400 000	PEUGEOT 2.000% 17-23/03/2024	EUR	455 020	0.12
300 000	CAPGEMINI SE 1.125% 20-23/06/2030	EUR	332 778	0.09	2 600 000	PEUGEOT 2.000% 18-20/03/2025	EUR	2 919 950	0.74
100 000	CAPGEMINI SE 1.250% 20-15/04/2022	EUR	113 702	0.03	400 000	PEUGEOT 2.375% 16-14/04/2023	EUR	456 717	0.12
100 000	CAPGEMINI SE 1.625% 20-15/04/2026	EUR	117 662	0.03	200 000	PEUGEOT 2.750% 20-15/05/2026	EUR	228 079	0.06
200 000	CAPGEMINI SE 1.750% 18-18/04/2028	EUR	238 543	0.06	50 000	RCI BANQUE 0.750% 17-26/09/2022	EUR	54 748	0.01
100 000	CIE DE ST GOBAIN 1.125% 18-23/03/2026	EUR	116 039	0.03	200 000	RENAULT 1.000% 17-08/03/2023	EUR	214 283	0.06
200 000	CIE DE ST GOBAIN 1.875% 18-21/09/2028	EUR	241 310	0.06	200 000	RENAULT 1.000% 18-18/04/2024	EUR	207 980	0.05
600 000	COVIVIO 1.125% 19-17/09/2031	EUR	634 280	0.16	200 000	RENAULT 1.250% 19-24/06/2025	EUR	204 680	0.05
100 000	COVIVIO 1.625% 20-23/06/2030	EUR	112 016	0.03	500 000	RENAULT 3.125% 14-05/03/2021	EUR	564 378	0.15
					116 000	REXEL SA 2.125% 17-15/06/2025	EUR	127 263	0.03
					200 000	REXEL SA 2.750% 19-15/06/2026	EUR	222 220	0.06
					500 000	SANOFI 0.875% 19-21/03/2029	EUR	590 380	0.15
					100 000	SANOFI 1.000% 20-01/04/2025	EUR	117 160	0.03
					100 000	SANOFI 1.250% 19-21/03/2034	EUR	124 158	0.03
					100 000	SCHLUMBERGER FIN 1.000% 18-18/02/2026	EUR	113 776	0.03

# BNP PARIBAS FUNDS SICAV Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
400 000	SCHNEIDER ELEC 0.000% 20-12/06/2023	EUR	448 532	0.12	200 000	DEUTSCHE TEL FIN 1.375% 18-01/12/2025	EUR	237 086	0.06
200 000	SCHNEIDER ELEC 1.500% 19-15/01/2028	EUR	243 982	0.06	100 000	DIGITAL DUTCH 0.625% 20-15/07/2025	EUR	110 798	0.03
100 000	SCHNEIDER ELECTRIC 1.375% 18-21/06/2027	EUR	120 838	0.03	167 000	DIGITAL DUTCH 1.250% 20-01/02/2031	EUR	186 242	0.05
100 000	SEB SA 1.375% 20-16/06/2025	EUR	112 423	0.03	100 000	DIGITAL DUTCH 1.500% 20-15/03/2030	EUR	114 705	0.03
200 000	SNCF RESEAU 0.875% 19-22/01/2029	EUR	239 933	0.06	146 000	DSM NV 0.250% 20-23/06/2028	EUR	163 548	0.04
800 000	SOCIETE GENERALE 0.125% 16-05/10/2021	EUR	898 588	0.23	600 000	EDP FINANCE BV 0.375% 19-16/09/2026	EUR	663 078	0.17
300 000	SOCIETE GENERALE 0.750% 15-25/11/2020	EUR	338 377	0.09	100 000	EDP FINANCE BV 1.500% 17-22/11/2027	EUR	118 601	0.03
600 000	SOCIETE GENERALE 1.250% 20-12/06/2030	EUR	671 628	0.17	156 000	EDP FINANCE BV 1.625% 18-26/01/2026	EUR	184 624	0.05
100 000	ST GOBAIN 3.625% 12-15/06/2021	EUR	116 067	0.03	140 000	EDP FINANCE BV 1.875% 17-29/09/2023	EUR	164 946	0.04
100 000	SUEZ 1.250% 20-02/04/2027	EUR	117 726	0.03	500 000	EDP FINANCE BV 1.875% 18-13/10/2025	EUR	601 971	0.16
200 000	SUEZ 1.250% 20-14/05/2035	EUR	227 398	0.06	100 000	EDP FINANCE BV 2.625% 14-18/01/2022	EUR	116 531	0.03
100 000	TOTAL CAP INTL 0.696% 19-31/05/2028	EUR	113 748	0.03	100 000	ENBW 0.625% 20-17/04/2025	EUR	114 885	0.03
100 000	TOTAL CAP INTL 1.375% 17-04/10/2029	EUR	120 413	0.03	307 000	ENBW 1.875% 18-31/10/2033	EUR	401 658	0.10
100 000	TOTAL CAP INTL 1.491% 20-08/04/2027	EUR	119 487	0.03	240 000	ENEL FIN INTL NV 0.375% 19-17/06/2027	EUR	265 974	0.07
100 000	TOTAL CAP INTL 1.994% 20-08/04/2032	EUR	126 354	0.03	500 000	ENEL FIN INTL NV 1.500% 19-21/07/2025	EUR	594 239	0.15
100 000	UNIBAIL-RODAMCO 1.000% 15-14/03/2025	EUR	111 125	0.03	500 000	ENEL FINANCE INTERNATIONAL NV 1.000% 17-16/09/2024	EUR	579 198	0.15
800 000	UNIBAIL-RODAMCO 2.500% 14-26/02/2024	EUR	941 527	0.24	1 211 000	ENEL FINANCE INTERNATIONAL NV 1.125% 18-16/09/2026	EUR	1 425 782	0.37
100 000	VEOLIA ENVIRONNEMENT 0.672% 17-30/03/2022	EUR	112 974	0.03	256 000	ENEXIS HOLDING 0.625% 20-17/06/2032	EUR	291 411	0.08
100 000	VEOLIA ENVRNMT 0.664% 20-15/01/2031	EUR	111 039	0.03	100 000	EVONIK FIN BV 0.750% 16-07/09/2028	EUR	113 056	0.03
200 000	VEOLIA ENVRNMT 0.800% 20-15/01/2032	EUR	224 176	0.06	1 000 000	IBERDROLA INTL 0.375% 16-15/09/2025	EUR	1 127 573	0.29
125 000	WPP FINANCE 2.375% 20-19/05/2027	EUR	144 032	0.04	200 000	IBERDROLA INTL 1.125% 16-21/04/2026	EUR	235 503	0.06
	<i>The Netherlands</i>		22 827 099	5.94	300 000	ING BANK NV 0.750% 15-24/11/2020	EUR	338 015	0.09
200 000	ABN AMRO BANK NV 0.500% 19-15/04/2026	EUR	229 383	0.06	300 000	ING GROEP NV 2.500% 18-15/11/2030	EUR	397 522	0.10
400 000	ABN AMRO BANK NV 0.625% 16-31/05/2022	EUR	454 763	0.12	500 000	INNOGY FINANCE 1.250% 17-19/10/2027	EUR	592 575	0.15
885 000	ABN AMRO BANK NV 0.875% 18-22/04/2025	EUR	1 030 945	0.27	200 000	KONINKLIJKE KPN 0.625% 16-09/04/2025	EUR	224 188	0.06
200 000	ABN AMRO BANK NV 1.250% 20-28/05/2025	EUR	229 607	0.06	200 000	KONINKLIJKE KPN 1.125% 16-11/09/2028	EUR	227 483	0.06
100 000	ABN AMRO BANK NV 2.875% 16-18/01/2028	EUR	116 535	0.03	200 000	KPN NV 5.625% 09-30/09/2024	EUR	270 884	0.07
233 000	AHOLD DELHAIZE 0.250% 19-26/06/2025	EUR	260 204	0.07	100 000	LEASEPLAN CORP 1.375% 19-07/03/2024	EUR	112 480	0.03
191 000	AHOLD DELHAIZE 0.875% 17-19/09/2024	EUR	218 867	0.06	100 000	MONDELEZ INTL 0.875% 19-01/10/2031	EUR	112 324	0.03
381 000	AHOLD DELHAIZE 1.125% 18-19/03/2026	EUR	443 786	0.11	500 000	MONDELEZ INTL 2.250% 19-19/09/2024	USD	526 114	0.14
100 000	AHOLD DELHAIZE 1.750% 20-02/04/2027	EUR	121 542	0.03	500 000	NATURGY ENERGY GROUP F 0.875% 17-15/05/2025	EUR	576 840	0.15
156 000	ALLIANDER 0.375% 20-10/06/2030	EUR	177 112	0.05	100 000	NATURGY FINANCE 1.250% 20-15/01/2026	EUR	116 755	0.03
100 000	ALLIANDER 0.875% 16-22/04/2026	EUR	117 775	0.03	100 000	OI EUROPEAN GRP 2.875% 19-15/02/2025	EUR	108 143	0.03
123 000	ALLIANDER 0.875% 19-24/06/2032	EUR	146 191	0.04	300 000	PHILIPS NV 0.500% 19-22/05/2026	EUR	340 031	0.09
200 000	ASML HOLDING NV 0.250% 20-25/02/2030	EUR	216 138	0.06	100 000	PHILIPS NV 0.750% 18-02/05/2024	EUR	114 581	0.03
50 000	BMW FINANCE NV 0.000% 19-24/03/2023	EUR	55 588	0.01	100 000	PHILIPS NV 1.375% 18-02/05/2028	EUR	120 473	0.03
20 000	BMW FINANCE NV 0.375% 20-14/01/2027	EUR	22 143	0.01	400 000	POSTNL 0.625% 19-23/09/2026	EUR	439 448	0.11
97 000	BMW FINANCE NV 0.750% 19-13/07/2026	EUR	110 278	0.03	103 000	RELX FINANCE 0.000% 20-18/03/2024	EUR	114 035	0.03
100 000	BMW FINANCE NV 1.500% 19-06/02/2029	EUR	117 654	0.03	237 000	ROYAL SCHIPHOL 1.500% 18-05/11/2030	EUR	279 182	0.07
400 000	COCA-COLA HBC BV 0.625% 19-21/11/2029	EUR	438 173	0.11	210 000	SCHLUMBERGER FIN 0.250% 19-15/10/2027	EUR	222 420	0.06
109 000	CONTI-GUMMI FIN 1.125% 20-25/09/2024	EUR	121 997	0.03	100 000	SCHLUMBERGER FIN 0.500% 19-15/10/2031	EUR	103 447	0.03
60 000	CONTI-GUMMI FIN 2.125% 20-27/11/2023	EUR	69 468	0.02	130 000	SHELL INTL FIN 1.125% 20-07/04/2024	EUR	151 392	0.04
300 000	COOPERATIEVE RAB 0.125% 16-11/10/2021	EUR	338 137	0.09	300 000	SHELL INTL FIN 2.500% 16-12/09/2026	USD	323 129	0.08
900 000	COOPERATIEVE RAB 0.250% 19-30/10/2026	EUR	994 387	0.26	77 000	SIEMENS FINAN 0.000% 19-05/09/2024	EUR	85 907	0.02
200 000	DAIMLER INTL FIN 0.250% 19-06/11/2023	EUR	218 688	0.06	192 000	SIEMENS FINAN 0.125% 19-05/09/2029	EUR	209 270	0.05
100 000	DEUTSCHE TEL FIN 0.625% 16-03/04/2023	EUR	113 607	0.03	100 000	SIEMENS FINAN 0.125% 20-05/06/2022	EUR	112 524	0.03
100 000	DEUTSCHE TEL FIN 0.875% 17-30/01/2024	EUR	115 152	0.03	100 000	SIEMENS FINAN 0.250% 20-05/06/2024	EUR	112 783	0.03
					100 000	SIEMENS FINAN 0.300% 19-28/02/2024	EUR	113 400	0.03
					100 000	SIEMENS FINAN 0.375% 20-05/06/2026	EUR	112 921	0.03
					100 000	SIEMENS FINAN 0.500% 20-20/02/2032	EUR	111 630	0.03
					100 000	SIEMENS FINAN 1.250% 19-28/02/2031	EUR	119 969	0.03

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS SICAV Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	SWISSCOM FIN 0.375% 20-14/11/2028	EUR	112 712	0.03	153 000	COCA-COLA EUROPEAN PARTNERS 1.500% 18-08/11/2027	EUR	183 225	0.05
100 000	TENNET HLD BV 0.875% 19-03/06/2030	EUR	117 134	0.03	1 500 000	CREDIT AGRICOLE 0.750% 18-05/12/2023	EUR	1 722 430	0.44
200 000	TENNET HLD BV 1.375% 18-05/06/2028	EUR	242 190	0.06	124 000	GLAXOSMITHKLINE 0.000001% 19-23/09/2023	EUR	138 694	0.04
100 000	UPC HOLDING BV 3.875% 17-15/06/2029	EUR	104 515	0.03	285 000	GLAXOSMITHKLINE 0.125% 20-12/05/2023	EUR	320 058	0.08
200 000	VOLKSBANK NV 0.010% 19-16/09/2024	EUR	222 187	0.06	100 000	GLAXOSMITHKLINE 1.000% 17-12/09/2026	EUR	117 621	0.03
280 000	WOLTERS KLUWER N 0.750% 20-03/07/2030	EUR	310 463	0.08	125 000	GLAXOSMITHKLINE 1.750% 18-21/05/2030	EUR	157 081	0.04
500 000	ZIGGO 3.375% 20-28/02/2030	EUR	527 901	0.14	100 000	ITV PLC 2.000% 16-01/12/2023	EUR	113 979	0.03
100 000	ZIGGO BV 2.875% 19-15/01/2030	EUR	110 603	0.03	100 000	JAGUAR LAND ROVER 2.750% 17-24/01/2021	GBP	120 900	0.03
	<i>Spain</i>		<i>14 057 943</i>	<i>3.63</i>	500 000	LLOYDS BANKING 4.650% 16-24/03/2026	USD	557 967	0.14
100 000	ABERTI 1.500% 19-27/06/2024	EUR	111 581	0.03	100 000	MONDI FINANCE PL 1.625% 18-27/04/2026	EUR	116 947	0.03
100 000	ABERTI 2.375% 19-27/09/2027	EUR	112 735	0.03	115 000	NATL GRID ELECT 0.190% 20-20/01/2025	EUR	129 354	0.03
100 000	ABERTI 3.000% 19-27/03/2031	EUR	115 768	0.03	160 000	OTE PLC 0.875% 19-24/09/2026	EUR	175 971	0.05
100 000	ABERTIS 1.375% 16-20/05/2026	EUR	107 691	0.03	200 000	OTE PLC 2.375% 18-18/07/2022	EUR	229 839	0.06
200 000	ABERTIS INFRAEST 0.625% 19-15/07/2025	EUR	211 756	0.05	200 000	SSE PLC 0.875% 17-06/09/2025	EUR	227 332	0.06
300 000	ACS ACTIVIDADES 1.375% 20-17/06/2025	EUR	335 481	0.09	126 000	SSE PLC 1.250% 20-16/04/2025	EUR	145 818	0.04
400 000	ACS SERVICIOS CO 1.875% 18-20/04/2026	EUR	463 587	0.12	400 000	SSE PLC 1.375% 18-04/09/2027	EUR	468 345	0.12
200 000	AMADEUS IT GROUP SA 1.500% 18-18/09/2026	EUR	224 377	0.06	100 000	UNILEVER NV 0.500% 18-06/01/2025	EUR	115 102	0.03
100 000	BANCO BILBAO VIZ 0.750% 20-04/06/2025	EUR	113 047	0.03	100 000	UNILEVER NV 0.875% 17-31/07/2025	EUR	117 295	0.03
300 000	BANCO BILBAO VIZ 1.000% 19-21/06/2026	EUR	334 932	0.09	200 000	VIRGIN MEDIA FIN 3.750% 20-15/07/2030	EUR	219 352	0.06
700 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.375% 18-14/05/2025	EUR	800 258	0.21	522 000	VODAFONE GROUP 0.900% 19-24/11/2026	EUR	596 177	0.15
200 000	BANCO SABADELL 1.750% 19-10/05/2024	EUR	212 942	0.05	100 000	VODAFONE GROUP 2.875% 17-20/11/2037	EUR	129 522	0.03
400 000	BANCO SANTANDER 0.300% 19-04/10/2026	EUR	446 533	0.12	2 000 000	VODAFONE GROUP 4.375% 18-30/05/2028	USD	2 374 841	0.60
800 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	903 703	0.23		<i>Germany</i>		<i>10 245 032</i>	<i>2.67</i>
500 000	BANCO SANTANDER 1.375% 20-05/01/2026	EUR	570 613	0.15	200 000	BASF SE 0.101% 20-05/06/2023	EUR	224 862	0.06
100 000	BANCO SANTANDER 2.125% 18-08/02/2028	EUR	113 408	0.03	600 000	BASF SE 0.250% 20-05/06/2027	EUR	676 261	0.17
1 100 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	1 163 003	0.30	300 000	BERLIN HYP AG 0.500% 16-26/09/2023	EUR	338 097	0.09
300 000	BANKINTER SA 0.875% 19-05/03/2024	EUR	340 620	0.09	600 000	BERLIN HYP AG 0.500% 19-05/11/2029	EUR	672 743	0.17
100 000	IBERDROLA FIN SA 0.875% 20-16/06/2025	EUR	115 417	0.03	300 000	BERLIN HYP AG 1.125% 17-25/10/2027	EUR	344 197	0.09
700 000	IBERDROLA FIN SA 1.000% 16-07/03/2024	EUR	807 615	0.21	300 000	BERLIN HYP AG 1.500% 18-18/04/2028	EUR	354 940	0.09
400 000	IBERDROLA FIN SA 1.000% 17-07/03/2025	EUR	464 749	0.12	900 000	COMMERZBANK AG 1.250% 18-23/10/2023	EUR	1 015 137	0.26
200 000	IBERDROLA FIN SA 1.250% 17-13/09/2027	EUR	240 307	0.06	100 000	COMMERZBANK AG 4.000% 17-30/03/2027	EUR	116 187	0.03
200 000	IBERDROLA FIN SA 1.250% 18-28/10/2026	EUR	237 705	0.06	400 000	DAIMLER AG 0.750% 19-08/02/2030	EUR	413 869	0.11
200 000	RED ELECTRICA FI 0.375% 20-24/07/2028	EUR	226 081	0.06	100 000	DAIMLER AG 1.125% 19-06/11/2031	EUR	106 741	0.03
100 000	SANTANDER ISSUAN 3.250% 16-04/04/2026	EUR	121 121	0.03	10 000	DAIMLER AG 1.625% 20-22/08/2023	EUR	11 465	0.00
400 000	TELEFONICA EMIS 0.664% 20-03/02/2030	EUR	435 254	0.11	50 000	DAIMLER AG 2.625% 20-07/04/2025	EUR	59 706	0.02
3 900 000	TELEFONICA EMIS 1.069% 19-05/02/2024	EUR	4 494 513	1.15	208 000	DEUTSCHE POST AG 0.375% 20-20/05/2026	EUR	234 992	0.06
100 000	TELEFONICA EMIS 1.201% 20-21/08/2027	EUR	115 748	0.03	155 000	DEUTSCHE POST AG 0.750% 20-20/05/2029	EUR	178 132	0.05
100 000	TELEFONICA EMIS 1.957% 19-01/07/2039	EUR	117 398	0.03	100 000	DEUTSCHE TELEKOM 0.875% 19-25/03/2026	EUR	115 323	0.03
	<i>United Kingdom</i>		<i>11 155 442</i>	<i>2.87</i>	300 000	DEUTSCHE TELEKOM 1.375% 19-05/07/2034	EUR	344 441	0.09
105 000	AMCOR UK FINANCE 1.125% 20-23/06/2027	EUR	118 807	0.03	100 000	DEUTSCHE TELEKOM 1.750% 19-09/12/2049	EUR	108 991	0.03
170 000	APTIV PLC 1.600% 16-15/09/2028	EUR	183 795	0.05	100 000	DEUTSCHE TELEKOM 1.750% 19-25/03/2031	EUR	121 519	0.03
200 000	ASTRAZENECA PLC 0.250% 16-12/05/2021	EUR	224 679	0.06	100 000	DEUTSCHE WOHNEN 1.000% 20-30/04/2025	EUR	114 741	0.03
100 000	ASTRAZENECA PLC 1.250% 16-12/05/2028	EUR	120 125	0.03	300 000	E.ON SE 0.000% 19-28/08/2024	EUR	332 847	0.09
300 000	BRITISH TELECOMM 0.500% 19-12/09/2025	EUR	333 791	0.09	50 000	E.ON SE 0.250% 19-24/10/2026	EUR	55 686	0.01
300 000	BRITISH TELECOMM 1.125% 19-12/09/2029	EUR	337 335	0.09	400 000	E.ON SE 0.350% 19-28/02/2030	EUR	433 153	0.11
100 000	BRITISH TELECOMM PLC 1.000% 17-21/11/2024	EUR	113 901	0.03	320 000	E.ON SE 0.375% 20-29/09/2027	EUR	357 558	0.09
1 175 000	CNH INDUSTRIAL N 3.850% 17-15/11/2027	USD	1 245 159	0.32	60 000	E.ON SE 0.625% 19-07/11/2031	EUR	65 829	0.02
					143 000	E.ON SE 0.875% 20-20/08/2031	EUR	161 567	0.04
					69 000	E.ON SE 1.000% 20-07/10/2025	EUR	80 134	0.02
					100 000	INFINEON TECH 0.750% 20-24/06/2023	EUR	112 759	0.03
					100 000	INFINEON TECH 1.125% 20-24/06/2026	EUR	112 450	0.03

# BNP PARIBAS FUNDS SICAV Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	INFINEON TECH 1.625% 20-24/06/2029	EUR	111 950	0.03	100 000	MOHAWK CAPITAL 1.750% 20-12/06/2027	EUR	115 445	0.03
100 000	INFINEON TECH 2.000% 20-24/06/2032	EUR	111 766	0.03	272 000	NESTLE FIN INTL 0.000% 20-12/11/2024	EUR	305 212	0.08
100 000	K&S AG 2.625% 17-06/04/2023	EUR	99 377	0.03	198 000	NESTLE FIN INTL 0.125% 20-12/11/2027	EUR	221 169	0.06
100 000	K&S AG 3.250% 18-18/07/2024	EUR	95 893	0.02	210 000	NESTLE FIN INTL 0.375% 20-12/05/2032	EUR	231 985	0.06
400 000	LANDESBANK BADEN-WUERTT 0.200% 17-13/12/2021	EUR	446 881	0.12	36 000	NESTLE FIN INTL 1.125% 20-01/04/2026	EUR	42 681	0.01
100 000	LANXESS 1.000% 16-07/10/2026	EUR	115 000	0.03	70 000	NESTLE FINANCE INTERNATIONAL	EUR	79 746	0.02
200 000	LB BADEN-WUERT 0.375% 19-24/05/2024	EUR	223 331	0.06	146 000	PROLOGIS INTL II 1.625% 20-17/06/2032	EUR	170 613	0.04
200 000	LB BADEN-WUERT 0.375% 19-29/07/2026	EUR	220 965	0.06	100 000	RICHEMONT INT 0.750% 20-26/05/2028	EUR	115 370	0.03
700 000	LB BADEN-WUERT 0.375% 20-18/02/2027	EUR	760 543	0.20	145 000	RICHEMONT INTERNATIONAL 2.000% 18-26/03/2038	EUR	183 803	0.05
300 000	MERCK FIN SERVIC 0.875% 19-05/07/2031	EUR	344 274	0.09	100 000	SES SA 4.750% 11-11/03/2021	EUR	114 828	0.03
100 000	NIDDA HEALTHCARE HOLDING 3.500% 17-30/09/2024	EUR	110 412	0.03	140 000	WHIRLPOOL FIN 1.100% 17-09/11/2027	EUR	153 866	0.04
200 000	SAP SE 0.000% 20-17/05/2023	EUR	224 662	0.06		<i>Italy</i>		<i>7 142 462</i>	<i>1.85</i>
100 000	SAP SE 0.750% 18-10/12/2024	EUR	115 651	0.03	109 000	A2A SPA 1.000% 19-16/07/2029	EUR	123 301	0.03
	<i>Japan</i>		<i>8 566 447</i>	<i>2.20</i>	800 000	ASSICURAZIONI 2.124% 19-01/10/2030	EUR	861 557	0.22
200 000	MITSUB UFJ FIN 0.848% 19-19/07/2029	EUR	223 742	0.06	489 000	BANCO BPM SPA 1.625% 20-18/02/2025	EUR	505 765	0.13
118 000	MITSUBISHI UFJ FINANCE 0.980% 18-09/10/2023	EUR	134 983	0.03	123 000	BANCO BPM SPA 1.750% 19-28/01/2025	EUR	136 432	0.04
1 000 000	MITSUBISHI UFJ FINANCE G 3.850% 16-01/03/2026	USD	1 136 656	0.29	300 000	HERA SPA 0.875% 19-05/07/2027	EUR	343 030	0.09
325 000	MIZUHO FINANCIAL 0.956% 17-16/10/2024	EUR	369 478	0.10	100 000	IGD 2.125% 19-28/11/2024	EUR	93 942	0.02
822 000	SUMITOMO MITSUI 0.465% 19-30/05/2024	EUR	922 743	0.24	610 000	INTESA SANPAOLO 0.750% 19-04/12/2024	EUR	675 269	0.17
700 000	SUMITOMO MITSUI 0.934% 17-11/10/2024	EUR	800 749	0.21	900 000	INTESA SANPAOLO 0.875% 17-27/06/2022	EUR	1 010 834	0.26
100 000	TAKEDA PHARM 0.750% 20-09/07/2027	EUR	112 651	0.03	100 000	INTESA SANPAOLO 1.750% 18-20/03/2028	EUR	113 573	0.03
635 000	TAKEDA PHARM 1.000% 20-09/07/2029	EUR	713 735	0.18	100 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	116 725	0.03
1 250 000	TAKEDA PHARMACEU 4.400% 19-26/11/2023	USD	1 389 333	0.36	100 000	INTESA SANPAOLO 6.625% 13-13/09/2023	EUR	127 406	0.03
1 500 000	TAKEDA PHARMACEU 5.000% 19-26/11/2028	USD	1 849 977	0.47	151 000	ITALGAS SPA 0.250% 20-24/06/2025	EUR	168 147	0.04
684 000	TAKEDA PHARMACEUTICAL 1.125% 18-21/11/2022	EUR	780 925	0.20	100 000	PIRELLI & C SPA 1.375% 18-25/01/2023	EUR	109 505	0.03
100 000	TAKEDA PHARMACEUTICAL 3.000% 18-21/11/2030	EUR	131 475	0.03	100 000	RADIOTELEVISIONE 1.375% 19-04/12/2024	EUR	112 510	0.03
	<i>Luxembourg</i>		<i>7 548 467</i>	<i>1.95</i>	300 000	SNAM 0.750% 20-17/06/2030	EUR	338 652	0.09
106 000	ACTAVIS FUNDING 1.250% 17-01/06/2024	EUR	119 927	0.03	200 000	TELECOM ITALIA 2.375% 17-12/10/2027	EUR	218 942	0.06
131 000	ALLERGAN FUNDING 0.500% 17-01/06/2021	EUR	146 488	0.04	100 000	TELECOM ITALIA 2.500% 17-19/07/2023	EUR	114 057	0.03
340 000	BECTON DICKINSON 0.174% 19-04/06/2021	EUR	379 130	0.10	200 000	TELECOM ITALIA 2.750% 19-15/04/2025	EUR	224 708	0.06
405 000	BECTON DICKINSON 0.632% 19-04/06/2023	EUR	451 506	0.12	100 000	TELECOM ITALIA 3.000% 16-30/09/2025	EUR	113 948	0.03
305 000	CIE FINANCIERE RICHEMONT 1.000% 18-26/03/2026	EUR	357 935	0.09	100 000	TELECOM ITALIA 4.875% 13-25/09/2020	EUR	113 202	0.03
100 000	CNH IND FIN 1.625% 19-03/07/2029	EUR	106 151	0.03	333 000	TERNA S.P.A. 1.000% 18-23/07/2023	EUR	381 419	0.10
385 000	CNH IND FIN 1.750% 19-25/03/2027	EUR	422 576	0.11	400 000	TERNA SPA 1.000% 19-10/04/2026	EUR	462 078	0.12
100 000	CNH INDUSTRIAL FIN 1.750% 17-12/09/2025	EUR	113 305	0.03	100 000	UNICREDIT SPA 0.500% 19-09/04/2025	EUR	108 194	0.03
300 000	CPI PROPERTY GRO 1.625% 19-23/04/2027	EUR	319 361	0.08	400 000	UNIONE DI BANCHE 1.500% 19-10/04/2024	EUR	454 616	0.12
100 000	HEIDELCEMENT FIN 0.500% 17-18/01/2021	EUR	112 344	0.03	100 000	UNIPOL GRUPPO 3.500% 17-29/11/2027	EUR	114 650	0.03
162 000	HEIDELCEMENT FIN 0.500% 18-09/08/2022	EUR	180 308	0.05		<i>Canada</i>		<i>5 312 507</i>	<i>1.37</i>
93 000	HEIDELCEMENT FIN 1.125% 19-01/12/2027	EUR	102 900	0.03	1 500 000	BANK NOVA SCOTIA 4.500% 15-16/12/2025	USD	1 702 416	0.44
40 000	HEIDELCEMENT FIN 1.750% 18-24/04/2028	EUR	45 710	0.01	600 000	BROOKFIELD FIN 4.250% 16-02/06/2026	USD	673 635	0.17
200 000	INGERSOLL-RAND 3.550% 14-01/11/2024	USD	216 258	0.06	600 000	NUTRIEN LTD 4.125% 18-15/03/2035	USD	674 465	0.17
1 800 000	INGERSOLL-RAND 3.800% 19-21/03/2029	USD	2 026 641	0.51	784 000	ROGERS COMMUNICATIONS INC 3.625% 15-15/12/2025	USD	887 928	0.23
100 000	JOHN DEERE CASH 1.375% 20-02/04/2024	EUR	116 556	0.03	250 000	ROGERS COMMUNICATIONS INC 5.450% 13-01/10/2043	USD	338 579	0.09
100 000	MEDTRONIC GLOBAL 1.125% 19-07/03/2027	EUR	117 158	0.03	600 000	ROYAL BANK OF CANADA 4.650% 16-27/01/2026	USD	698 814	0.18
166 000	MEDTRONIC GLOBAL 1.625% 19-07/03/2031	EUR	202 814	0.05	300 000	ROYAL BK CANADA 0.250% 19-02/05/2024	EUR	336 670	0.09
100 000	MEDTRONIC GLOBAL 1.750% 19-02/07/2049	EUR	109 296	0.03		<i>Sweden</i>		<i>3 430 984</i>	<i>0.90</i>
133 000	MEDTRONIC GLOBAL 2.250% 19-07/03/2039	EUR	167 385	0.04	225 000	ESSITY AB 0.500% 20-03/02/2030	EUR	244 568	0.06
					106 000	MOLNLYCKE HLD 0.875% 19-05/09/2029	EUR	112 464	0.03
					500 000	NORDEA BANK AB 0.300% 17-30/06/2022	EUR	565 435	0.15

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
295 000	NORDEA BANK AB 0.500% 20-14/05/2027	EUR	338 099	0.09					
100 000	SBAB BANK AB 0.500% 20-13/05/2025	EUR	114 030	0.03	400 000	Belgium KBC GROUP NV 0.875% 18-27/06/2023	EUR	457 056	0.12
255 000	SKANDINAV ENSKIL 0.250% 20-19/05/2023	EUR	288 117	0.07		Portugal CAIXA GERAL DEPO 1.250% 19-25/11/2024	EUR	326 256	0.08
400 000	SKANDINAVISKA ENSKILDA BANK 0.300% 17-17/02/2022	EUR	451 160	0.12	300 000	Switzerland ARGENTUM NETHERLANDS 1.125% 18-17/09/2025	EUR	116 886	0.03
300 000	SKF AB 0.875% 19-15/11/2029	EUR	333 090	0.09	100 000	<b>Floating rate bonds</b>		<b>53 532 464</b>	<b>13.83</b>
300 000	SWEDBANK AB 0.250% 17-07/11/2022	EUR	337 509	0.09		United States of America		11 798 224	3.06
300 000	SWEDBANK AB 0.750% 20-05/05/2025	EUR	344 104	0.09	1 000 000	ALLSTATE CORP 13-15/08/2053 FRN	USD	1 027 323	0.27
162 000	TELE2 AB 1.125% 18-15/05/2024	EUR	187 156	0.05	300 000	AT&T INC 18-05/09/2023 FRN	EUR	340 347	0.09
100 000	VOLVO TREAS AB 1.625% 20-26/05/2025	EUR	115 252	0.03	400 000	AT&T INC 20-31/12/2060 FRN	EUR	425 065	0.11
	<b>Ireland</b>		<b>2 640 713</b>	<b>0.67</b>	500 000	BANK OF AMER CRP 19-07/02/2030 FRN	USD	581 320	0.15
200 000	CLOVERIE PLC 1.500% 18-15/12/2028	EUR	239 846	0.06	1 300 000	BANK OF AMER CRP 19-15/03/2050 FRN	USD	1 668 860	0.43
100 000	CRH FINANCE 1.375% 16-18/10/2028	EUR	118 133	0.03	750 000	BANK OF AMER CRP 20-29/04/2031 FRN	USD	794 896	0.21
175 000	CRH SMW FINANCE 1.250% 20-05/11/2026	EUR	203 015	0.05	102 000	BANK OF AMER CRP 20-31/03/2029 FRN	EUR	136 896	0.04
175 000	DELL BANK INTERN 1.625% 20-24/06/2024	EUR	197 650	0.05	500 000	BANK OF AMERICA CORP 17-07/02/2022 FRN	EUR	562 442	0.15
142 000	EATON CAPITAL 0.697% 19-14/05/2025	EUR	159 710	0.04	400 000	BANK OF AMERICA CORP 18-25/04/2028 FRN	EUR	472 560	0.12
160 000	EATON CAPITAL 0.750% 16-20/09/2024	EUR	180 355	0.05	20 000	CITIGROUP INC 05-25/02/2030 SR	EUR	25 392	0.01
600 000	GE CAPITAL INTL 3.373% 16-15/11/2025	USD	631 576	0.16	2 000 000	CITIGROUP INC 19-20/03/2030 FRN	USD	2 291 478	0.58
500 000	SHIRE ACQ INV IE 3.200% 16-23/09/2026	USD	554 734	0.14	875 000	CITIGROUP INC 20-06/07/2026 FRN	EUR	1 003 956	0.26
200 000	SMURFIT KAPPA AQ 2.875% 18-15/01/2026	EUR	231 893	0.06	1 000 000	CITIGROUP INC 20-29/01/2031 FRN	USD	1 038 657	0.27
100 000	ZURICH FINANCE 1.625% 19-17/06/2039	EUR	123 801	0.03	200 000	METLIFE INC 06-15/12/2066 FRN	USD	235 533	0.06
	<b>Australia</b>		<b>1 334 660</b>	<b>0.35</b>	1 000 000	MORGAN STANLEY 19-23/01/2030 FRN	USD	1 193 499	0.31
300 000	NATIONAL AUSTRALIA BANK 0.350% 17-07/09/2022	EUR	339 733	0.09		France		9 139 577	2.36
167 000	NATIONAL AUSTRALIA BANK 0.625% 18-30/08/2023	EUR	191 122	0.05	100 000	ARKEMA 20-31/12/2060 FRN	EUR	105 442	0.03
100 000	TELSTRA CORP LTD 1.000% 20-23/04/2030	EUR	115 436	0.03	200 000	AXA SA 14-20/05/2049 FRN	EUR	244 273	0.06
600 000	WESTPAC BANKING 0.625% 17-22/11/2024	EUR	688 369	0.18	100 000	AXA SA 14-29/11/2049 FRN	EUR	121 217	0.03
	<b>Finland</b>		<b>987 198</b>	<b>0.26</b>	300 000	AXA SA 16-06/07/2047 FRN	EUR	369 062	0.10
268 000	NOKIA OYJ 2.000% 19-11/03/2026	EUR	298 384	0.08	100 000	BNP PARIBAS 14-31/12/2049 FRN	EUR	120 368	0.03
100 000	NOKIA OYJ 2.375% 20-15/05/2025	EUR	115 331	0.03	100 000	BNP PARIBAS 18-20/11/2030 FRN	EUR	118 761	0.03
100 000	NORDEA BANK 0.375% 19-28/05/2026	EUR	114 370	0.03	300 000	BNP PARIBAS 19-04/06/2026 FRN	EUR	332 334	0.09
200 000	OP CORPORATE BK 0.375% 19-26/02/2024	EUR	227 410	0.06	200 000	BNP PARIBAS 19-31/12/2049 FRN	USD	203 562	0.05
200 000	STORA ENSO OYJ 2.500% 17-07/06/2027	EUR	231 703	0.06	100 000	BNP PARIBAS 20-15/01/2032 FRN	EUR	108 065	0.03
	<b>Norway</b>		<b>846 075</b>	<b>0.22</b>	400 000	BNP PARIBAS 20-17/04/2029 FRN	EUR	453 411	0.12
108 000	NORSK HYDRO ASA 1.125% 19-11/04/2025	EUR	116 541	0.03	100 000	BPCE 14-08/07/2026 FRN	EUR	114 117	0.03
179 000	NORSK HYDRO ASA 2.000% 19-11/04/2029	EUR	181 663	0.05	100 000	CNP ASSURANCES 10-14/09/2040 FRN	EUR	112 865	0.03
500 000	SPAREBANK 1 SMN 0.125% 19-11/09/2026	EUR	547 871	0.14	100 000	CNP ASSURANCES 11-30/09/2041 FRN	EUR	119 679	0.03
	<b>Bermuda</b>		<b>832 478</b>	<b>0.22</b>	100 000	CNP ASSURANCES 14-05/06/2045 FRN	EUR	124 643	0.03
215 000	MARVELL TECHNOLOGY 4.200% 18-22/06/2023	USD	231 029	0.06	100 000	CNP ASSURANCES 15-10/06/2047 FRN	EUR	128 999	0.03
500 000	MARVELL TECHNOLOGY 4.875% 18-22/06/2028	USD	601 449	0.16	500 000	CNP ASSURANCES 19-27/07/2050 FRN	EUR	542 120	0.14
	<b>Austria</b>		<b>691 983</b>	<b>0.17</b>	200 000	CRED AGRICOLE SA 19-31/12/2049 FRN	USD	206 417	0.05
200 000	ERSTE GROUP 0.875% 20-13/05/2027	EUR	230 647	0.06	600 000	CRED AGRICOLE SA 20-05/06/2030 FRN	EUR	676 760	0.17
181 000	OMV AG 0.000% 20-16/06/2023	EUR	202 281	0.05	100 000	CREDIT AGRICOLE ASSURANCES 15-29/01/2049 FRN	EUR	120 379	0.03
118 000	OMV AG 0.750% 20-16/06/2030	EUR	130 520	0.03	100 000	CREDIT AGRICOLE ASSURANCES 18-29/01/2048 FRN	EUR	113 326	0.03
100 000	OMV AG 1.000% 17-14/12/2026	EUR	116 791	0.03	300 000	CREDIT AGRICOLE SA 14-29/04/2049 FRN	EUR	342 842	0.09
10 000	OMV AG 1.500% 20-09/04/2024	EUR	11 744	0.00	300 000	DANONE 17-31/12/2049 FRN	EUR	333 444	0.09
	<b>Denmark</b>		<b>496 746</b>	<b>0.13</b>	100 000	ELEC DE FRANCE 13-29/01/2049 FRN	EUR	121 091	0.03
119 000	ISS GLOBAL A/S 0.875% 19-18/06/2026	EUR	129 074	0.03	200 000	LA BANQUE POSTAL 19-31/12/2059 FRN	EUR	209 648	0.05
100 000	NYKREDIT 0.500% 20-10/07/2025	EUR	113 145	0.03	200 000	LA BANQUE POSTAL 20-17/06/2026 FRN	EUR	222 035	0.06
207 000	ORSTED A/S 1.500% 17-26/11/2029	EUR	254 527	0.07	200 000	LA POSTE 18-31/12/2049 FRN	EUR	230 778	0.06
					200 000	ORANGE 14-29/10/2049 FRN	EUR	259 636	0.07

# BNP PARIBAS FUNDS SICAV Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
600 000	ORANGE 14-29/12/2049 FRN	EUR	749 210	0.19	200 000	ALLIANZ SE 17-06/07/2047 FRN	EUR	248 374	0.06
200 000	ORANGE 19-31/12/2049 FRN	EUR	227 061	0.06	800 000	ALLIANZ SE 19-25/09/2049 FRN	EUR	864 383	0.22
100 000	RCI BANQUE 19-18/02/2030 FRN	EUR	102 202	0.03	100 000	ALLIANZ SE 20-08/07/2050 FRN	EUR	113 813	0.03
200 000	SCOR SE 15-08/06/2046 FRN	EUR	246 812	0.06	300 000	COMMERZBANK AG 20-05/12/2030 FRN	EUR	338 132	0.09
100 000	SCOR SE 16-27/05/2048 FRN	EUR	128 711	0.03	200 000	COMMERZBANK AG 20-31/12/2060 FRN	EUR	213 959	0.06
200 000	SCOR SE 18-31/12/2049 FRN	USD	192 954	0.05	100 000	DEUTSCHE BOERSE 20-16/06/2047 FRN	EUR	111 946	0.03
100 000	SOLVAY FIN 15-29/06/2049 FRN	EUR	122 666	0.03	300 000	ENERGIE BADEN-WU 19-05/08/2079 FRN	EUR	326 660	0.08
400 000	SUEZ 19-31/12/2059 FRN	EUR	420 311	0.11	300 000	ENERGIE BADEN-WU 20-29/06/2080 FRN	EUR	333 576	0.09
200 000	TOTAL SA 16-29/12/2049 FRN	EUR	238 820	0.06	100 000	EVONIK 17-07/07/2077 FRN	EUR	110 374	0.03
300 000	TOTAL SA 16-29/12/2049 FRN	EUR	347 365	0.09	200 000	HANNOVER RUECKV 20-08/10/2040 FRN	EUR	222 833	0.06
100 000	TOTAL SA 19-31/12/2049 FRN	EUR	110 598	0.03	1 100 000	LANXESS 16-06/12/2076 FRN	EUR	1 283 575	0.33
100 000	UNIBAIL-RODAMCO 18-31/12/2049 FRN	EUR	97 593	0.03	100 000	MERCK 14-12/12/2074 FRN	EUR	112 613	0.03
	<i>The Netherlands</i>		<i>8 508 396</i>	<i>2.19</i>	100 000	MERCK 14-12/12/2074 SR	EUR	120 694	0.03
200 000	ABN AMRO BANK NV 17-31/12/2049 FRN	EUR	215 280	0.06	200 000	MERCK 19-25/06/2079 FRN	EUR	223 089	0.06
200 000	ABN AMRO BANK NV 20-31/12/2060 FRN	EUR	218 097	0.06	100 000	MUENCHENER RUECKVERSICHERUNG 11-26/05/2041 FRN	EUR	117 264	0.03
145 000	ALLIANDER 18-31/12/2049 FRN	EUR	165 908	0.04	500 000	MUENCHENER RUECKVERSICHERUNG 12-26/05/2042 FRN	EUR	616 793	0.16
100 000	ALLIANZ FINANCE 11-08/07/2041 FRN	EUR	117 370	0.03	100 000	MUENCHENER RUECKVERSICHERUNG 18-26/05/2049 FRN	EUR	128 118	0.03
200 000	ARGENTUM NET 19-19/02/2049 FRN	EUR	241 175	0.06		<i>Italy</i>		<i>4 249 528</i>	<i>1.09</i>
100 000	ASR NEDERLAND NV 15-29/09/2045 FRN	EUR	127 130	0.03	100 000	ASSICURAZIONI GENERALI 12-12/12/2042 FRN	EUR	129 731	0.03
114 000	ASR NEDERLAND NV 19-02/05/2049 FRN	EUR	132 687	0.03	100 000	ASSICURAZIONI GENERALI 15-27/10/2047 FRN	EUR	127 801	0.03
200 000	COOPERATIEVE RAB 18-31/12/2049 FRN	EUR	226 771	0.06	171 000	BANCO BPM SPA 19-01/10/2029 FRN	EUR	185 510	0.05
200 000	COOPERATIEVE RAB 19-31/12/2059 FRN	EUR	205 899	0.05	250 000	CREDITO EMILIANO 19-25/10/2025 FRN	EUR	272 591	0.07
700 000	COOPERATIEVE RAB 20-05/05/2028 FRN	EUR	796 470	0.21	239 000	ENEL S.P.A. 18-24/11/2078 FRN	EUR	268 376	0.07
300 000	DEUTSCHE BAHN FIN 19-22/04/2168 FRN	EUR	324 478	0.08	100 000	ENEL SPA 19-24/05/2080 FRN	EUR	116 132	0.03
100 000	DEUTSCHE BAHN FIN 19-31/12/2059 FRN	EUR	108 980	0.03	250 000	INTESA SANPAOLO 20-31/12/2060 FRN	EUR	225 655	0.06
100 000	FERROVIAL NL 17-31/12/2049 FRN	EUR	105 099	0.03	100 000	UNICREDIT S.P.A. 16-03/01/2027 FRN	EUR	114 735	0.03
200 000	GENERALI FINANCE 14-30/11/2049 FRN	EUR	233 732	0.06	250 000	UNICREDIT SPA 19-03/07/2025 FRN	EUR	275 197	0.07
500 000	IBERDROLA INTL 17-31/12/2049 FRN	EUR	559 954	0.14	200 000	UNICREDIT SPA 19-20/02/2029 FRN	EUR	231 727	0.06
300 000	IBERDROLA INTL 18-31/12/2049 FRN	EUR	345 990	0.09	200 000	UNICREDIT SPA 19-23/09/2029 FRN	EUR	203 170	0.05
400 000	IBERDROLA INTL 19-31/12/2049 FRN	EUR	475 171	0.12	100 000	UNICREDIT SPA 19-25/06/2025 FRN	EUR	112 064	0.03
100 000	ING BANK NV 14-25/02/2026 FRN	EUR	113 951	0.03	200 000	UNICREDIT SPA 19-31/12/2049 FRN	EUR	234 626	0.06
100 000	ING GROEP NV 17-11/04/2028 FRN	EUR	117 757	0.03	200 000	UNICREDIT SPA 20-15/01/2032 FRN	EUR	203 025	0.05
300 000	ING GROEP NV 19-13/11/2030 FRN	EUR	324 626	0.08	700 000	UNICREDIT SPA 20-16/06/2026 FRN	EUR	782 189	0.20
100 000	ING GROEP NV 20-26/05/2031 FRN	EUR	114 924	0.03	250 000	UNICREDIT SPA 20-20/01/2026 FRN	EUR	268 844	0.07
217 000	ING GROEP NV 20-31/12/2060 FRN	USD	203 126	0.05	600 000	UNICREDIT SPA 20-31/12/2060 FRN	EUR	498 155	0.13
100 000	ING VERZEKERING 14-08/04/2044 FRN	EUR	122 407	0.03		<i>United Kingdom</i>		<i>2 864 340</i>	<i>0.75</i>
300 000	KONINKLIJKE KPN 19-08/02/2168 FRN	EUR	316 879	0.08	10 000	AVIVA PLC 03-29/09/2049 SR	GBP	13 163	0.00
200 000	NATURGY ENERGY GROUP F 15-29/12/2049 FRN	EUR	225 359	0.06	200 000	AVIVA PLC 15-04/12/2045 FRN	EUR	238 627	0.06
200 000	NN GROUP NV 17-13/01/2048 FRN	EUR	254 712	0.07	300 000	BRITISH TELECOMM 20-18/08/2080 FRN	EUR	309 353	0.08
300 000	REPSOL INTERNATIONAL FINANCE 15-25/03/2075 FRN	EUR	349 696	0.09	100 000	HBOS PLC 05-18/03/2030 SR FRN	EUR	121 510	0.03
101 000	REPSOL INTL FIN 20-31/12/2060 FRN	EUR	112 921	0.03	200 000	LLOYDS BANKING 14-27/06/2049 FRN	EUR	217 659	0.06
100 000	TELEFONICA EUROP 16-31/12/2049 FRN	EUR	112 473	0.03	100 000	LLOYDS BANKING GROUP PLC 18-07/09/2028 FRN	EUR	111 814	0.03
100 000	TELEFONICA EUROP 17-31/12/2049 FRN	EUR	108 990	0.03	108 000	LLOYDS BK GR PLC 19-12/11/2025 FRN	EUR	118 508	0.03
100 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	109 358	0.03	200 000	LLOYDS BK GR PLC 19-31/12/2059 FRN	GBP	225 230	0.06
100 000	TELEFONICA EUROP 19-31/12/2049 FRN	EUR	115 677	0.03	100 000	NGG FINANCE 19-05/12/2079 FRN	EUR	110 107	0.03
100 000	TELEFONICA EUROP 19-31/12/2059 FRN	EUR	106 519	0.03	264 000	SSE PLC 20-31/12/2060 FRN	EUR	296 906	0.08
600 000	TELEFONICA EUROP 20-31/12/2060 FRN	EUR	635 943	0.16	200 000	STANDARD CHART 20-09/09/2030 FRN	EUR	227 916	0.06
400 000	TENNET HLD BV 17-31/12/2049 FRN	EUR	462 887	0.12	200 000	STANDARD CHART 20-27/01/2028 FRN	EUR	221 331	0.06
	<i>Germany</i>		<i>7 325 895</i>	<i>1.89</i>	200 000	STANDARD CHART 20-31/12/2060 FRN	USD	199 100	0.05
1 200 000	ALLIANZ SE 12-17/10/2042 FRN	EUR	1 480 827	0.38	100 000	SWISS RE FIN UK 20-04/06/2052 FRN	EUR	116 299	0.03
100 000	ALLIANZ SE 13-29/10/2049 FRN	EUR	123 144	0.03	300 000	VODAFONE GROUP 18-03/01/2079 FRN	EUR	336 817	0.09
100 000	ALLIANZ SE 14-29/09/2049 FRN	EUR	118 831	0.03					
100 000	ALLIANZ SE 15-07/07/2045 FRN	EUR	116 897	0.03					

# BNP PARIBAS FUNDS SICAV Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Spain</i>		<i>1 936 030</i>	<i>0.50</i>
200 000	BANCO BILBAO VIZ 19-31/12/2049 FRN	EUR	220 839	0.06
200 000	BANCO BILBAO VIZ 20-16/01/2030 FRN	EUR	210 745	0.05
100 000	BANCO SABADELL 20-17/01/2030 FRN	EUR	93 620	0.02
100 000	BANCO SABADELL 20-29/06/2023 FRN	EUR	112 957	0.03
200 000	BANCO SANTANDER 20-31/12/2060 FRN	EUR	202 732	0.05
200 000	CAIXABANK 17-14/07/2028 FRN	EUR	227 525	0.06
300 000	CAIXABANK 18-17/04/2030 FRN	EUR	330 732	0.09
200 000	IBERCAJA 20-23/07/2030 FRN	EUR	194 812	0.05
200 000	MAPFRE 17-31/03/2047 FRN	EUR	243 729	0.06
100 000	UNICAJA ES 19-13/11/2029 FRN	EUR	98 339	0.03
	<i>Ireland</i>		<i>1 687 199</i>	<i>0.44</i>
300 000	AIB GROUP PLC 19-19/11/2029 FRN	EUR	319 261	0.08
220 000	AIB GROUP PLC 19-31/12/2059 FRN	EUR	232 345	0.06
300 000	ALLIED IRISH BANKS 15-26/11/2025 FRN	EUR	337 228	0.09
715 000	ZURICH FINANCE 20-17/09/2050 FRN	EUR	798 365	0.21
	<i>Belgium</i>		<i>1 684 894</i>	<i>0.44</i>
200 000	KBC GROEP NV 15-11/03/2027 FRN	EUR	226 208	0.06
200 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	216 836	0.06
200 000	KBC GROUP NV 19-31/12/2049 FRN	EUR	226 720	0.06
700 000	KBC GROUP NV 20-16/06/2027 FRN	EUR	783 651	0.20
200 000	SOLVAY SA 18-31/12/2049 FRN	EUR	231 479	0.06
	<i>Portugal</i>		<i>1 466 685</i>	<i>0.37</i>
300 000	BANCO COM PORTUG 19-27/03/2030 FRN	EUR	311 716	0.08
100 000	BANCO COMMERCIAL PORTUGUES 17-07/12/2027 FRN	EUR	110 758	0.03
100 000	CAIXA GERAL DEPO 18-28/06/2028 FRN	EUR	119 275	0.03
600 000	EDP SA 19-30/04/2079 FRN	EUR	714 926	0.18
200 000	EDP SA 20-20/07/2080 FRN	EUR	210 010	0.05
	<i>Austria</i>		<i>921 187</i>	<i>0.24</i>
100 000	ERSTE GROUP 19-10/06/2030 FRN	EUR	107 045	0.03
200 000	ERSTE GROUP 20-31/12/2060 FRN	EUR	189 812	0.05
300 000	OMV AG 15-29/12/2049 FRN	EUR	394 852	0.10
100 000	OMV AG 15-29/12/2049 FRN	EUR	116 909	0.03
100 000	OMV AG 18-31/12/2049 FRN	EUR	112 569	0.03
	<i>Denmark</i>		<i>826 416</i>	<i>0.21</i>
122 000	JYSKE BANK A/S 20-28/01/2031 FRN	EUR	131 763	0.03
100 000	ORSTED 13-26/06/3013 FRN	EUR	127 173	0.03
400 000	ORSTED A/S 17-24/11/3017 FRN	EUR	457 276	0.12
100 000	ORSTED A/S 19-09/12/3019 FRN	EUR	110 204	0.03
	<i>Luxembourg</i>		<i>527 488</i>	<i>0.13</i>
50 000	HANNOVER FINANCE 10-14/09/2040 FRN	EUR	56 629	0.01
400 000	SWISS RE FIN 19-30/04/2050 FRN	EUR	470 859	0.12
	<i>Sweden</i>		<i>484 650</i>	<i>0.13</i>
100 000	BALDER 17-07/03/2078 FRN	EUR	106 758	0.03
244 000	TELIA CO AB 20-11/05/2081 FRN	EUR	258 014	0.07
100 000	VOLVO TREAS AB 14-10/03/2078 FRN	EUR	119 878	0.03
	<i>Finland</i>		<i>111 955</i>	<i>0.03</i>
100 000	OP CORPORATE BK 20-09/06/2030 FRN	EUR	111 955	0.03
	Shares/Units in investment funds		12 254 674	3.15
	<i>Luxembourg</i>		<i>12 254 674</i>	<i>3.15</i>
50 000.00	BNP PARIBAS FUNDS GREEN BOND - I CAP	EUR	5 876 882	1.51
40 140.95	BNP PARIBAS INSTICASH USD 1D SHORT TERM VNAV INC	USD	6 377 792	1.64
	<b>Total securities portfolio</b>		<b>375 755 124</b>	<b>96.93</b>

# BNP PARIBAS FUNDS SICAV Sustainable Multi-Asset Balanced

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds			713 042 530	95.95
<i>Luxembourg</i>			<i>590 221 542</i>	<i>79.42</i>
30.13	BNP PARIBAS EASY EUR CORP BOND SRI FOSSIL FREE 9XC	EUR	3 173 833	0.43
176.00	BNP PARIBAS EASY JPM ESG EMBI GLOBAL DIVERSIFIED COMPOSITE TRACK - X CAP	USD	23 887 181	3.21
28 500.00	BNP PARIBAS EASY LOW CARBON 100 EUROPE - UCITS ETF H EUR CAP	EUR	4 871 052	0.66
57 300.00	BNP PARIBAS EASY MSCI EM SRI SRS 5PC CP UCITS ETF CAP	USD	5 682 906	0.76
170 000.00	BNP PARIBAS EASY MSCI EUROPE SRI SRS 5PC CP 9DU	EUR	3 696 344	0.50
80 000.00	BNP PARIBAS EASY MSCI JAPAN SRI SRS 5PC CP	EUR	1 664 560	0.22
61.10	BNP PARIBAS EASY MSCI JAPAN SRI SRS 5PC CP - X CAP	EUR	6 690 396	0.90
3 117 000.00	BNP PARIBAS EASY MSCI USA SRI SRS 5PC CP - UCITS ETF CAP	USD	33 324 966	4.48
160.10	BNP PARIBAS EASY MSCI USA SRI SRS 5PC CP 9XC	USD	24 148 239	3.25
483 950.00	BNP PARIBAS FUNDS CLIMATE IMPACT - X CAP	EUR	60 900 268	8.19
444 050.00	BNP PARIBAS FUNDS GLOBAL ENVIRONMENT - X CAP	EUR	66 580 857	8.96
167 500.00	BNP PARIBAS FUNDS GREEN BOND - X CAP	EUR	17 632 725	2.37
2 330.00	BNP PARIBAS FUNDS GREEN TIGERS - X CAP	EUR	22 507 847	3.03
588 300.00	BNP PARIBAS FUNDS HUMAN DEVELOPMENT - X CAP	EUR	66 536 730	8.95
263 550.00	BNP PARIBAS FUNDS SMART FOOD - X CAP	EUR	29 910 290	4.02
70 000.00	BNP PARIBAS FUNDS SUSTAINABLE ENHANCED BOND 12M XCA	EUR	7 266 700	0.98
764 000.00	BNP PARIBAS FUNDS SUSTAINABLE EURO BOND - X CAP	EUR	98 953 280	13.32
709 350.00	BNP PARIBAS FUNDS SUSTAINABLE EURO CORPORATE BOND - X CAP	EUR	99 415 402	13.39
1 400.00	THEAM QUANT WD CLIM CARBON OFFSET XEC	EUR	13 377 966	1.80
<i>France</i>			<i>116 132 772</i>	<i>15.63</i>
137 690.00	BNP PARIBAS AQUA - X CAP	EUR	32 231 852	4.34
40 350.00	BNP PARIBAS MOIS - ISR - X CAP	EUR	44 445 840	5.98
301 000.00	BNP PARIBAS OBLI RESPONS - M	EUR	39 455 080	5.31
<i>Ireland</i>			<i>6 688 216</i>	<i>0.90</i>
594 613.81	IMPAX ASIAN ENVIR MKT IRE-AEUR	EUR	6 688 216	0.90
<b>Total securities portfolio</b>			<b>713 042 530</b>	<b>95.95</b>



# BNP PARIBAS FUNDS SICAV Sustainable Multi-Asset Growth

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds			409 394 260	96.34
<i>Luxembourg</i>			<i>355 642 884</i>	<i>83.69</i>
100.00	BNP PARIBAS EASY JPM ESG EMBI GLOBAL DIVERSIFIED COMPOSITE TRACK - X CAP	USD	13 572 262	3.19
42 000.00	BNP PARIBAS EASY LOW CARBON 100 EUROPE - UCITS ETF H EUR CAP	EUR	7 178 392	1.69
53 000.00	BNP PARIBAS EASY MSCI EM SRI SRS 5PC CP UCITS ETF CAP	USD	5 256 440	1.24
188 000.00	BNP PARIBAS EASY MSCI EUROPE SRI SRS 5PC CP 9DU	EUR	4 087 722	0.96
119 000.00	BNP PARIBAS EASY MSCI JAPAN SRI SRS 5PC CP	EUR	2 476 033	0.58
39.97	BNP PARIBAS EASY MSCI JAPAN SRI SRS 5PC CP - X CAP	EUR	4 376 494	1.03
2 340 000.00	BNP PARIBAS EASY MSCI USA SRI SRS 5PC CP - UCITS ETF CAP	USD	25 017 780	5.89
136.80	BNP PARIBAS EASY MSCI USA SRI SRS 5PC CP 9XC	USD	20 633 848	4.86
425 800.00	BNP PARIBAS FUNDS CLIMATE IMPACT - X CAP	EUR	53 582 672	12.61
386 285.00	BNP PARIBAS FUNDS GLOBAL ENVIRONMENT - X CAP	EUR	57 919 573	13.62
1 860.00	BNP PARIBAS FUNDS GREEN TIGERS - X CAP	EUR	17 967 637	4.23
487 675.00	BNP PARIBAS FUNDS HUMAN DEVELOPMENT - X CAP	EUR	55 156 043	12.98
229 350.00	BNP PARIBAS FUNDS SMART FOOD - X CAP	EUR	26 028 932	6.13
364 500.00	BNP PARIBAS FUNDS SUSTAINABLE EURO CORPORATE BOND - X CAP	EUR	51 084 675	12.02
1 183.00	THEAM QUANT WD CLIM CARBON OFFSET XEC	EUR	11 304 381	2.66
<i>France</i>			<i>47 296 803</i>	<i>11.13</i>
111 700.00	BNP PARIBAS AQUA - X CAP	EUR	26 147 853	6.15
19 200.00	BNP PARIBAS MOIS - ISR - X CAP	EUR	21 148 950	4.98
<i>Ireland</i>			<i>6 454 573</i>	<i>1.52</i>
573 841.85	IMPAX ASIAN ENVIR MKT IRE-AEUR	EUR	6 454 573	1.52
<b>Total securities portfolio</b>			<b>409 394 260</b>	<b>96.34</b>



# BNP PARIBAS FUNDS SICAV Sustainable Multi-Asset Stability

## Securities portfolio at 30/06/2020

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									
	<b>Shares</b>		<b>27 432 713</b>	<b>2.46</b>					
<i>United States of America</i>									
6 414	ABBOTT LABORATORIES	USD	522 132	0.05					
6 257	ALLSTATE CORP	USD	540 325	0.05					
5 035	AMERICAN WATER WORKS CO INC	USD	576 773	0.05					
1 695	BIOGEN INC	USD	403 773	0.04					
3 782	BIOMARIN PHARMACEUTICAL INC	USD	415 325	0.04					
13 428	BOSTON SCIENTIFIC CORP	USD	419 763	0.04					
3 357	BRIGHT HORIZONS FAMILY SOLUT	USD	350 301	0.03					
10 077	BRISTOL-MYERS SQUIBB CO	USD	527 559	0.05					
4 480	CENTENE CORP	USD	253 487	0.02					
12 649	COMCAST CORP - A	USD	438 996	0.04					
5 114	CVS HEALTH CORP	USD	295 826	0.03					
3 484	DEERE & CO	USD	487 478	0.04					
7 120	EDWARDS LIFESCIENCES CORP	USD	438 110	0.04					
3 580	ELI LILLY & CO	USD	523 318	0.05					
10 428	FIRST SOLAR INC	USD	459 588	0.04					
4 516	GILEAD SCIENCES INC	USD	309 363	0.03					
12 741	HARTFORD FINANCIAL SVCS GRP	USD	437 311	0.04					
11 994	KROGER CO	USD	361 481	0.03					
7 029	MEDTRONIC PLC	USD	573 885	0.05					
8 912	MERCK & CO INC	USD	613 600	0.05					
5 472	NIKE INC - B	USD	477 701	0.04					
2 543	PALO ALTO NETWORKS INC	USD	520 011	0.05					
3 936	PROOFPOINT INC	USD	389 412	0.03					
3 059	UNITEDHEALTH GROUP INC	USD	803 323	0.07					
2 023	VERTEX PHARMACEUTICALS INC	USD	522 902	0.05					
5 274	WASTE MANAGEMENT INC	USD	497 324	0.04					
6 538	XYLEM INC	USD	378 140	0.03					
<i>France</i>									
4 111	AIR LIQUIDE SA	EUR	527 852	0.05					
6 692	ALSTOM	EUR	277 116	0.02					
19 775	AXA SA	EUR	368 052	0.03					
26 133	CARREFOUR SA	EUR	359 459	0.03					
4 377	DANONE	EUR	269 448	0.02					
2 787	DASSAULT SYSTEMES SA	EUR	428 083	0.04					
9 229	EDENRED	EUR	359 285	0.03					
4 298	ESSILORLUXOTTICA	EUR	491 047	0.04					
4 046	IPSEN	EUR	306 080	0.03					
38 397	ORANGE	EUR	408 736	0.04					
5 357	SANOFI AVENTIS	EUR	485 612	0.04					
<i>Switzerland</i>									
12 161	NESTLE SA - REG	CHF	1 196 846	0.11					
1 845	ROCHE HOLDING AG GENUSSSCHEIN	CHF	569 233	0.05					
4 219	SWISS RE AG	CHF	289 631	0.03					
5 987	TE CONNECTIVITY LTD	USD	434 706	0.04					
<i>United Kingdom</i>									
6 024	APTIV PLC	USD	417 923	0.04					
5 702	ASTRAZENECA PLC	GBP	528 235	0.05					
25 390	COMPASS GROUP PLC	GBP	310 602	0.03					
24 855	RELX PLC	GBP	511 318	0.05					
11 429	UNILEVER NV	EUR	540 020	0.05					
					<i>Japan</i>				
27 500	ASTELLAS PHARMA INC	JPY	408 400	0.04					
6 000	EAST JAPAN RAILWAY CO	JPY	370 088	0.03					
37 800	KUBOTA CORP	JPY	501 625	0.04					
12 300	TERUMO CORP	JPY	414 260	0.04					
					<i>Germany</i>				
1 840	ADIDAS AG	EUR	429 824	0.04					
3 889	ALLIANZ SE - REG	EUR	706 865	0.06					
4 579	BASF SE	EUR	228 401	0.02					
2 732	MERCK KGAA	EUR	282 216	0.03					
					<i>The Netherlands</i>				
5 511	NXP SEMICONDUCTORS NV	USD	559 564	0.05					
5 363	WOLTERS KLUWER	EUR	372 836	0.03					
					<i>Canada</i>				
42 118	MANULIFE FINANCIAL CORP	CAD	508 527	0.05					
					<i>China</i>				
3 400	NEW ORIENTAL EDUCATIO - ADR	USD	394 232	0.04					
					<i>Spain</i>				
37 224	IBERDROLA SA	EUR	384 152	0.03					
					<i>Ireland</i>				
2 598	JAZZ PHARMACEUTICALS PLC	USD	255 232	0.02					
					<b>Bonds</b>				
					<i>France</i>				
1 000 000	AEROPORTS DE PARIS 1.500% 14-07/04/2025	EUR	1 039 392	0.09					
600 000	AGENCE FRANCAISE 0.125% 17-15/11/2023	EUR	609 003	0.05					
1 250 000	AXA BANK EUROPE 0.375% 16-23/03/2023	EUR	1 272 742	0.11					
2 400 000	BPCE 0.375% 16-05/10/2023	EUR	2 415 197	0.21					
1 600 000	BPCE 0.875% 18-31/01/2024	EUR	1 614 467	0.14					
1 400 000	BPCE 1.125% 17-18/01/2023	EUR	1 418 176	0.13					
4 200 000	BPCE SFH 0.375% 16-10/02/2023	EUR	4 277 828	0.38					
2 700 000	BPCE SFH 0.750% 18-27/11/2026	EUR	2 872 011	0.26					
1 500 000	BPIFRANCE 0.100% 16-19/02/2021	EUR	1 503 673	0.13					
800 000	CAISSE FR DE FIN 0.500% 19-19/02/2027	EUR	838 536	0.07					
1 500 000	CAISSE FR DE FINANCEMENT 0.625% 15-26/01/2023	EUR	1 536 258	0.14					
500 000	CIE DE ST GOBAIN 0.875% 18-21/09/2023	EUR	508 150	0.05					
1 800 000	CIE FINANCEMENT FONCIER 0.250% 16-16/03/2022	EUR	1 816 069	0.16					
600 000	CNP ASSURANCES 2.750% 19-05/02/2029	EUR	657 636	0.06					
1 000 000	COFIROUTE 0.375% 16-07/02/2025	EUR	1 009 058	0.09					
2 500 000	CREDIT AGRICOLE HOME L 0.375% 15-21/10/2021	EUR	2 522 905	0.22					
2 000 000	CREDIT AGRICOLE HOME L 0.875% 18-11/08/2028	EUR	2 170 092	0.19					
1 500 000	DEXIA CRED LOCAL 0.010% 20-22/01/2027	EUR	1 506 451	0.13					
1 200 000	DEXIA CREDIT LOCAL 0.250% 18-01/06/2023	EUR	1 217 901	0.11					
1 700 000	DEXIA CREDIT LOCAL 0.625% 15-21/01/2022	EUR	1 726 064	0.15					
2 050 000	DEXIA CREDIT LOCAL 2.000% 14-22/01/2021	EUR	2 076 162	0.18					
300 000	ELEC DE FRANCE 2.250% 13-27/04/2021	EUR	305 438	0.03					
2 018 260	FRANCE O.A.T. 0.100% 19-01/03/2029	EUR	2 202 588	0.20					
3 000 000	FRANCE O.A.T. 0.500% 19-25/05/2029	EUR	3 199 110	0.28					
2 000 000	FRANCE O.A.T. 0.750% 20-25/05/2052	EUR	2 080 380	0.19					
400 000	FRANCE O.A.T. 1.250% 16-25/05/2036	EUR	467 564	0.04					
2 600 000	FRANCE O.A.T. 1.250% 18-25/05/2034	EUR	3 021 902	0.27					
2 211 620	FRANCE O.A.T. 1.500% 15-25/05/2031	EUR	2 601 949	0.23					

# BNP PARIBAS FUNDS SICAV Sustainable Multi-Asset Stability

## Securities portfolio at 30/06/2020

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
3 778 552	FRANCE O.A.T. 1.500% 19-25/05/2050	EUR	4 744 766	0.42	800 000	DEUTSCHLAND REP 0.000% 19-15/08/2050	EUR	798 928	0.07
1 400 000	FRANCE O.A.T. 1.750% 16-25/05/2066	EUR	1 993 404	0.18	1 100 000	DEUTSCHLAND REP 0.000% 20-15/02/2030	EUR	1 153 053	0.10
4 800 000	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	6 105 984	0.54	2 000 000	DEUTSCHLAND REP 0.000% 20-15/08/2030	EUR	2 094 100	0.19
2 902 000	FRANCE O.A.T. 2.000% 17-25/05/2048	EUR	4 012 624	0.36	2 000 000	DEUTSCHLAND REP 0.250% 19-15/02/2029	EUR	2 142 720	0.19
800 000	FRANCE O.A.T. 2.500% 14-25/05/2030	EUR	1 014 200	0.09	1 200 000	FMS WERTMANAGE 0.050% 16-06/07/2021	EUR	1 205 102	0.11
300 000	FRANCE O.A.T. 4.000% 10-25/04/2060	EUR	652 443	0.06	1 500 000	KFW 0.000% 17-15/12/2022	EUR	1 520 258	0.14
1 500 000	LA BANQUE POSTALE 0.500% 16-18/01/2023	EUR	1 532 026	0.14	172 000	KFW 0.000% 19-04/07/2024	EUR	175 688	0.02
700 000	LA POSTE 1.450% 18-30/11/2028	EUR	752 115	0.07	3 000 000	KFW 0.000% 19-30/06/2022	EUR	3 032 452	0.27
700 000	MICHELIN 0.875% 18-03/09/2025	EUR	722 356	0.06	4 000 000	KFW 0.010% 19-05/05/2027	EUR	4 114 228	0.37
100 000	RESEAU FERRE FRANCE 4.500% 09-30/01/2024	EUR	117 163	0.01	800 000	KFW 0.625% 15-04/07/2022	EUR	818 874	0.07
69 000	RESEAU FERRE FRANCE 5.000% 03-10/10/2033	EUR	110 360	0.01	2 132 000	KFW 0.625% 18-07/01/2028	EUR	2 297 720	0.20
1 935 090	RESEAU FERRE FRANCE I/L 2.450% 03-28/02/2023	EUR	2 087 749	0.19	3 000 000	KFW 1.125% 17-15/09/2032	EUR	3 458 700	0.31
1 300 000	RTE RESEAU DE TR 1.625% 15-27/11/2025	EUR	1 394 054	0.12	2 373 000	KFW 1.125% 18-09/05/2033	EUR	2 740 845	0.24
1 500 000	SFIL 0.125% 16-18/10/2024	EUR	1 521 656	0.14	2 524 000	NRW BANK 0.750% 18-30/06/2028	EUR	2 716 455	0.24
1 500 000	SNCF RESEAU 0.100% 16-27/05/2021	EUR	1 508 273	0.13	<i>The Netherlands</i>				
1 000 000	SNCF RESEAU 1.000% 16-09/11/2031	EUR	1 086 798	0.10	427 000	ABN AMRO BANK NV 0.625% 16-31/05/2022	EUR	432 230	0.04
800 000	SOCIETE GENERALE 0.250% 18-11/09/2023	EUR	814 998	0.07	700 000	ABN AMRO BANK NV 1.500% 15-30/09/2030	EUR	816 544	0.07
2 800 000	SOCIETE GENERALE 0.500% 18-30/01/2025	EUR	2 904 502	0.26	1 500 000	BANK NEDERLANDSE GEMEENTEN 0.050% 18-11/07/2023	EUR	1 518 481	0.14
1 000 000	SOCIETE GENERALE 1.250% 19-15/02/2024	EUR	1 012 272	0.09	1 210 000	BANK NEDERLANDSE GEMEENTEN 0.500% 18-16/04/2025	EUR	1 254 129	0.11
1 700 000	SOCIETE PARIS 1.125% 18-22/10/2028	EUR	1 869 396	0.17	2 609 000	BMW FINANCE NV 0.375% 18-10/07/2023	EUR	2 607 980	0.23
1 400 000	TOTAL CAP INTL 0.625% 17-04/10/2024	EUR	1 425 830	0.13	83 000	BMW FINANCE NV 0.500% 18-22/11/2022	EUR	83 440	0.01
2 000 000	UNEDIC 0.100% 20-25/11/2026	EUR	2 030 058	0.18	1 231 000	BMW FINANCE NV 0.625% 19-06/10/2023	EUR	1 241 365	0.11
<i>Spain</i>			<b>60 415 870</b>	<b>5.38</b>	1 000 000	COOPERATIEVE RAB 0.125% 16-11/10/2021	EUR	1 003 537	0.09
700 000	ADIF ALTA VELOCI 0.950% 19-30/04/2027	EUR	728 980	0.06	1 820 000	COOPERATIEVE RAB 1.250% 16-23/03/2026	EUR	1 943 792	0.17
300 000	BANKINTER SA 0.875% 15-03/08/2022	EUR	306 808	0.03	1 412 000	DAIMLER INTL FIN 1.375% 19-26/06/2026	EUR	1 417 858	0.13
2 300 000	CAIXABANK 1.000% 18-17/01/2028	EUR	2 489 680	0.22	1 686 000	ENEL FIN INTL NV 1.500% 19-21/07/2025	EUR	1 784 067	0.16
1 500 000	CAJA RURAL NAV 0.625% 16-01/12/2023	EUR	1 534 493	0.14	1 210 000	ENEL FINANCE INTERNATIONAL NV 1.000% 17-16/09/2024	EUR	1 247 970	0.11
1 200 000	FADE 0.050% 19-17/09/2024	EUR	1 206 150	0.11	3 357 000	ENEL FINANCE INTERNATIONAL NV 1.966% 15-27/01/2025	EUR	3 615 549	0.32
6 400 000	SPANISH GOVT 0.000% 20-30/04/2023	EUR	6 457 292	0.57	1 000 000	IBERDROLA INTL 0.375% 16-15/09/2025	EUR	1 003 938	0.09
10 400 000	SPANISH GOVT 0.050% 17-31/01/2021	EUR	10 431 616	0.93	800 000	IBERDROLA INTL 3.500% 13-01/02/2021	EUR	816 132	0.07
2 000 000	SPANISH GOVT 0.050% 18-31/10/2021	EUR	2 012 460	0.18	1 700 000	ING BANK NV 0.000% 19-08/04/2022	EUR	1 694 420	0.15
2 489 000	SPANISH GOVT 0.350% 18-30/07/2023	EUR	2 537 934	0.23	700 000	ING GROEP NV 1.000% 18-20/09/2023	EUR	713 847	0.06
659 000	SPANISH GOVT 1.250% 20-31/10/2030	EUR	710 942	0.06	3 700 000	NETHERLANDS GOVERNMENT 2.250% 12-15/07/2022	EUR	3 919 706	0.35
4 700 000	SPANISH GOVT 1.300% 16-31/10/2026	EUR	5 076 517	0.45	100 000	NETHERLANDS GOVERNMENT 2.750% 14-15/01/2047	EUR	172 898	0.02
755 000	SPANISH GOVT 1.400% 18-30/04/2028	EUR	824 981	0.07	5 300 000	NETHERLANDS GOVT 0.250% 19-15/07/2029	EUR	5 603 849	0.50
2 430 000	SPANISH GOVT 1.500% 17-30/04/2027	EUR	2 662 818	0.24	1 169 100	NETHERLANDS GOVT 0.500% 19-15/01/2040	EUR	1 294 357	0.12
3 883 000	SPANISH GOVT 1.850% 19-30/07/2035	EUR	4 467 392	0.40	<i>Luxembourg</i>				
2 200 000	SPANISH GOVT 1.950% 15-30/07/2030	EUR	2 530 352	0.23	5 700 000	EFSF 0.000% 17-29/03/2021	EUR	5 721 374	0.51
1 925 000	SPANISH GOVT 1.950% 16-30/04/2026	EUR	2 146 991	0.19	2 000 000	EFSF 0.125% 17-17/10/2023	EUR	2 040 521	0.18
900 000	SPANISH GOVT 2.150% 15-31/10/2025	EUR	1 006 947	0.09	7 000 000	EFSF 0.875% 17-26/07/2027	EUR	7 643 375	0.68
726 000	SPANISH GOVT 2.350% 17-30/07/2033	EUR	879 854	0.08	3 600 000	EFSF 1.750% 14-27/06/2024	EUR	3 919 320	0.35
2 788 000	SPANISH GOVT 2.700% 18-31/10/2048	EUR	3 767 787	0.34	1 000 000	EIB 0.000% 16-16/10/2023	EUR	1 018 428	0.09
3 500 000	SPANISH GOVT 2.750% 14-31/10/2024	EUR	3 946 215	0.35	4 500 000	EIB 0.375% 15-15/03/2022	EUR	4 573 377	0.41
32 000	SPANISH GOVT 2.900% 16-31/10/2046	EUR	44 356	0.00	3 500 000	EIB 1.625% 14-15/03/2023	EUR	3 711 705	0.33
427 000	SPANISH GOVT 3.450% 16-30/07/2066	EUR	702 454	0.06	2 709 091	ESM 0.000% 18-17/01/2022	EUR	2 730 667	0.24
2 900 000	SPANISH GOVT 5.500% 11-30/04/2021	EUR	3 043 376	0.27	1 218 000	LUXEMBOURG GOVT 0.000% 20-28/04/2025	EUR	1 246 981	0.11
900 000	TELEFONICA EMIS 0.318% 16-17/10/2020	EUR	899 475	0.08	462 000	LUXEMBOURG GOVT 0.625% 17-01/02/2027	EUR	493 013	0.04
<i>Germany</i>			<b>41 251 406</b>	<b>3.67</b>					
1 400 000	BUNDESREPUBLIK DEUTSCHLAND 0.250% 18-15/08/2028	EUR	1 497 202	0.13					
2 100 000	BUNDESREPUBLIK DEUTSCHLAND 0.500% 16-15/02/2026	EUR	2 243 619	0.20					
1 300 000	BUNDESREPUBLIK DEUTSCHLAND 1.250% 17-15/08/2048	EUR	1 765 205	0.16					
885 246	BUNDESREPUBLIK DEUTSCHLAND 120 0.000% 18-13/10/2023	EUR	906 209	0.08					
1 420 000	BUNDESREPUBLIK DEUTSCHLAND 2.500% 14-15/08/2046	EUR	2 374 808	0.21					
4 000 000	DEUTSCHLAND REP 0.000% 19-15/08/2029	EUR	4 195 240	0.37					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV Sustainable Multi-Asset Stability

## Securities portfolio at 30/06/2020

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>26 552 955</i>	<i>2.37</i>		<i>Sweden</i>		<i>2 049 071</i>	<i>0.18</i>
2 000 000	KA FINANZ 0.375% 15-11/08/2020	EUR	1 998 587	0.18	2 000 000	SWEDBANK HYPOTEK 0.450% 18-23/08/2023	EUR	2 049 071	0.18
8 000 000	REP OF AUSTRIA 0.000% 20-20/02/2030	EUR	8 165 592	0.73		<i>Norway</i>		<i>1 762 537</i>	<i>0.16</i>
1 699 000	REP OF AUSTRIA 0.500% 19-20/02/2029	EUR	1 814 002	0.16	1 687 000	DNB BOLIGKREDITT 0.625% 18-19/06/2025	EUR	1 762 537	0.16
10 000 000	REPUBLIC OF AUSTRIA 0.500% 17-20/04/2027	EUR	10 622 390	0.95		<i>Ireland</i>		<i>1 529 131</i>	<i>0.14</i>
1 500 000	REPUBLIC OF AUSTRIA 1.500% 16-20/02/2047	EUR	1 960 727	0.17	1 485 149	IRISH GOVT 0.200% 20-15/05/2027	EUR	1 529 131	0.14
400 000	REPUBLIC OF AUSTRIA 2.100% 17-20/09/2117	EUR	778 756	0.07		<i>Slovakia</i>		<i>1 256 318</i>	<i>0.11</i>
900 000	REPUBLIC OF AUSTRIA 2.400% 13-23/05/2034	EUR	1 212 901	0.11	1 144 000	SLOVAKIA GOVT 1.375% 15-21/01/2027	EUR	1 256 318	0.11
	<i>Italy</i>		<i>15 679 156</i>	<i>1.41</i>		<i>United States of America</i>		<i>1 065 871</i>	<i>0.09</i>
500 000	ASSICURAZIONI 3.875% 19-29/01/2029	EUR	538 600	0.05	554 000	COLGATE-PALM CO 0.500% 19-06/03/2026	EUR	565 708	0.05
2 000 000	CASS RISP PARMA 0.875% 14-31/01/2022	EUR	2 031 491	0.18	500 000	MCDONALDS CORP 0.500% 16-15/01/2021	EUR	500 163	0.04
727 000	CREDITO EMILIANO 0.875% 14-05/11/2021	EUR	736 008	0.07		<b>Floating rate bonds</b>		<b>1 690 199</b>	<b>0.16</b>
1 700 000	INTESA SANPAOLO 1.125% 18-14/07/2025	EUR	1 812 410	0.16		<i>France</i>		<i>1 039 184</i>	<i>0.10</i>
2 200 000	INTESA SANPAOLO 2.000% 14-18/06/2021	EUR	2 232 742	0.20	500 000	BNP PARIBAS 19-23/01/2027 FRN	EUR	534 465	0.05
760 000	SNAM SPA 0.000% 16-25/10/2020	EUR	759 403	0.07	200 000	LA BANQUE POSTALE 14-23/04/2026 FRN	EUR	201 473	0.02
2 090 000	TERNA S.P.A. 0.875% 15-02/02/2022	EUR	2 106 125	0.19	300 000	ORANGE 19-31/12/2049 FRN	EUR	303 246	0.03
2 200 000	TERNA S.P.A. 4.750% 11-15/03/2021	EUR	2 267 896	0.20		<i>Spain</i>		<i>651 015</i>	<i>0.06</i>
1 000 000	UNICREDIT S.P.A. 1.000% 18-18/01/2023	EUR	985 419	0.09	600 000	MAPFRE 17-31/03/2047 FRN	EUR	651 015	0.06
2 221 000	UNIONE DI BANCHE 0.750% 17-17/10/2022	EUR	2 209 062	0.20		<b>Shares/Units in investment funds</b>		<b>666 151 540</b>	<b>59.25</b>
	<i>Finland</i>		<i>14 103 116</i>	<i>1.25</i>		<i>Luxembourg</i>		<i>504 901 032</i>	<i>44.91</i>
944 000	FINNISH GOVT 0.000% 19-15/09/2024	EUR	967 306	0.09	82.64	BNP PARIBAS EASY EUR CORP BOND SRI FOSSIL FREE 9XC	EUR	8 705 681	0.77
1 000 000	FINNISH GOVT 0.500% 16-15/04/2026	EUR	1 057 253	0.09	260.00	BNP PARIBAS EASY JPM ESG EMBI GLOBAL DIVERSIFIED COMPOSITE TRACK - X CAP	USD	35 287 881	3.14
5 544 000	FINNISH GOVT 0.500% 17-15/09/2027	EUR	5 906 339	0.53	91 750.00	BNP PARIBAS EASY MSCI EM SRI SRS 5PC CP UCITS ETF CAP	USD	9 099 592	0.81
4 319 000	FINNISH GOVT 0.500% 19-15/09/2029	EUR	4 619 754	0.41	55.00	BNP PARIBAS EASY MSCI JAPAN SRI SRS 5PC CP - X CAP	EUR	6 022 648	0.54
200 000	FINNISH GOVT 1.375% 17-15/04/2047	EUR	261 878	0.02	2 352 000.00	BNP PARIBAS EASY MSCI USA SRI SRS 5PC CP - UCITS ETF CAP	USD	25 146 077	2.24
1 234 000	FORTUM OYJ 1.625% 19-27/02/2026	EUR	1 290 586	0.11	154.50	BNP PARIBAS EASY MSCI USA SRI SRS 5PC CP 9XC	USD	23 303 579	2.07
	<i>Belgium</i>		<i>12 046 060</i>	<i>1.07</i>	384 000.00	BNP PARIBAS FUNDS CLIMATE IMPACT - X CAP	EUR	48 322 560	4.30
2 389 655	BELGIAN 0.900% 19-22/06/2029	EUR	2 629 768	0.23	326 900.00	BNP PARIBAS FUNDS GLOBAL ENVIRONMENT - X CAP	EUR	49 015 386	4.36
1 000 000	BELGIUM GOVERNMENT 0.800% 17-22/06/2027	EUR	1 079 530	0.10	223 000.00	BNP PARIBAS FUNDS GREEN BOND - X CAP	EUR	23 475 210	2.09
600 000	BELGIUM GOVERNMENT 0320 4.250% 10-28/03/2041	EUR	1 056 606	0.09	1 200.00	BNP PARIBAS FUNDS GREEN TIGERS - X CAP	EUR	11 592 024	1.03
1 400 000	BELGIUM GOVERNMENT 0338 0.500% 17-22/10/2024	EUR	1 461 978	0.13	140 120.00	BNP PARIBAS FUNDS HUMAN DEVELOPMENT - X CAP	EUR	15 847 572	1.41
235 000	BELGIUM GOVERNMENT 0338 2.250% 17-22/06/2057	EUR	357 891	0.03	214 570.00	BNP PARIBAS FUNDS SMART FOOD - X CAP	EUR	24 351 549	2.17
1 097 585	BELGIUM GOVERNMENT 1.250% 18-22/04/2033	EUR	1 270 970	0.11	635 500.00	BNP PARIBAS FUNDS SUSTAINABLE ENHANCED BOND 12M XCA	EUR	65 971 255	5.87
1 600 000	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	2 011 616	0.18	1 064 400.00	BNP PARIBAS FUNDS SUSTAINABLE EURO CORPORATE BOND - X CAP	EUR	149 175 661	13.26
400 000	BELGIUM GOVERNMENT 2.150% 16-22/06/2066	EUR	622 236	0.06	1 003.00	THEAM QUANT WD CLIM CARBON OFFSET XEC	EUR	9 584 357	0.85
400 000	EUROPEAN UNION 0.750% 16-04/04/2031	EUR	437 435	0.04		<i>France</i>		<i>152 207 045</i>	<i>13.54</i>
600 000	KBC BANK NV 0.375% 16-01/09/2022	EUR	609 354	0.05	106 600.00	BNP PARIBAS AQUA - X CAP	EUR	24 953 994	2.22
500 000	KBC GROUP NV 0.875% 18-27/06/2023	EUR	508 676	0.05	61 500.00	BNP PARIBAS MOIS - ISR - X CAP	EUR	67 742 731	6.02
	<i>Portugal</i>		<i>10 888 829</i>	<i>0.96</i>	454 000.00	BNP PARIBAS OBLI RESPONS - M	EUR	59 510 320	5.30
700 000	BANCO SANTANDER TOTTA 1.250% 17-26/09/2027	EUR	771 732	0.07		<i>Ireland</i>		<i>9 043 463</i>	<i>0.80</i>
2 845 161	PORTUGUESE OTS 0.700% 20-15/10/2027	EUR	2 949 550	0.26	804 006.30	IMPAX ASIAN ENVIR MKT IRE-AEUR	EUR	9 043 463	0.80
2 600 000	PORTUGUESE OTS 4.100% 06-15/04/2037	EUR	3 866 746	0.34		<b>Total securities portfolio</b>		<b>1 044 324 570</b>	<b>92.92</b>
2 070 000	PORTUGUESE OTS 4.100% 15-15/02/2045	EUR	3 300 801	0.29					
	<i>United Kingdom</i>		<i>3 117 289</i>	<i>0.27</i>					
700 000	ABBEEY NATIONAL TREASURY 0.875% 15-25/11/2020	EUR	702 546	0.06					
500 000	ABBEEY NATIONAL TREASURY 1.625% 13-26/11/2020	EUR	503 989	0.04					
1 850 000	UNILEVER NV 1.000% 15-03/06/2023	EUR	1 910 754	0.17					
	<i>Canada</i>		<i>2 147 930</i>	<i>0.19</i>					
2 113 000	ROYAL BANK OF CANADA 0.250% 18-28/06/2023	EUR	2 147 930	0.19					

# BNP PARIBAS FUNDS SICAV Target Risk Balanced

## Securities portfolio at 30/06/2020

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				
<b>Bonds</b>			<b>415 219 478</b>	<b>24.34</b>
<i>France</i>				
28 000 000	FRANCE O.A.T. 0.000% 17-25/03/2023	EUR	28 463 680	1.67
24 000 000	FRANCE O.A.T. 2.250% 12-25/10/2022	EUR	25 598 160	1.50
110 000 000	FRANCE O.A.T. 2.500% 10-25/10/2020	EUR	111 058 200	6.51
102 000 000	FRANCE O.A.T. 3.250% 11-25/10/2021	EUR	107 171 400	6.28
110 000 000	FRANCE O.A.T. 3.750% 05-25/04/2021	EUR	113 895 100	6.68
25 000 000	FRANCE O.A.T. 8.250% 92-25/04/2022	EUR	29 032 938	1.70
Shares/Units in investment funds			1 135 116 700	66.57
<i>Luxembourg</i>				
902 170.00	BNP PARIBAS EASY ENERGY AND METALS ENHANCED ROLL - UCITS ETF EUR CAP	EUR	7 689 556	0.45
7 708 896.00	BNP PARIBAS EASY ENERGY AND METALS ENHANCED ROLL - UCITS ETF RH EUR CAP	EUR	57 173 027	3.35
2 271 697.00	BNP PARIBAS EASY EUR CORP BOND SRI FOSSIL FREE	EUR	23 903 477	1.40
1 940 000.00	BNP PARIBAS EASY FTSE EPRA / NAREIT DEVELOPED EUROPE EX UK GREEN ETF 9UC	EUR	16 111 894	0.94
2 489 728.00	BNP PARIBAS EASY FTSE EPRA/NAREIT DEVELOPED EUROPE UCITS ETF - QD - DIS	EUR	21 303 109	1.25
109.05	BNP PARIBAS EASY JPM ESG EMBI GLOBAL DIVERSIFIED COMPOSITE TRACK - IH EUR CAP	EUR	13 514 047	0.79
3 814 816.00	BNP PARIBAS EASY MSCI EM SRI SRS 5PC CP	EUR	38 241 242	2.24
3 158 675.00	BNP PARIBAS EASY MSCI EUROPE SRI SRS 5PC CP 9DU	EUR	68 391 631	4.01
2 688 566.00	BNP PARIBAS EASY MSCI JAPAN SRI SRS 5PC CP	EUR	55 430 434	3.25
4 557 356.00	BNP PARIBAS EASY MSCI USA SRI SRS 5PC CP	EUR	53 598 608	3.14
662 588.00	BNP PARIBAS FUNDS ABSOLUTE RETURN MULTI-STRATEGY - X CAP	EUR	64 396 928	3.78
1 528 739.75	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - I CAP	EUR	153 759 727	9.03
1 604 638.00	UBS ETF BM US LIQ. C. SUST.U	EUR	26 771 780	1.57
<i>France</i>				
571 898.00	BNP PARIBAS EASY S&P 500 UCITS ETF - CLASSIC CAP	EUR	7 328 129	0.43
1 369 034.00	BNP PARIBAS EASY STOXX EUROPE 600 UCITS ETF - CLASSIC CAP	EUR	13 809 309	0.81
6 709.46	BNP PARIBAS MOIS ISR - I - CAP	EUR	153 728 360	9.01
6 658.36	BNP PARIBAS MONEY 3M - IC	EUR	153 738 365	9.02
<i>Ireland</i>				
29.00	ISHARES EURO CORP BOND LC	EUR	4 000	0.00
7 495 054.00	ISHARES EURO CORP SRI UCITS	EUR	38 562 053	2.26
369 219.00	ISHARES HY CORP	EUR	35 954 546	2.11
2 208 927.00	ISHARES JPM ESG USD EM BD A	EUR	11 064 736	0.65
308 183.00	ISHARES USD HIGH YIELD CORP BOND	EUR	26 352 728	1.55
346 193.00	SOURCE PHYSICAL GOLD P - ETC	USD	53 318 315	3.13
676 419.00	SPDR BLOOMBERG BARCLAYS EMERGING MARKETS LOCAL BOND	EUR	40 970 699	2.40
<b>Total securities portfolio</b>			<b>1 550 336 178</b>	<b>90.91</b>

# BNP PARIBAS FUNDS SICAV Turkey Equity

## Securities portfolio at 30/06/2020

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			24 726 645	99.21
<b>Shares</b>			<b>24 726 645</b>	<b>99.21</b>
<i>Turkey</i>			<i>24 726 645</i>	<i>99.21</i>
2 713 000	AKBANK T.A.S.	TRY	2 142 519	8.60
1 296 000	ANADOLU CAM SANAYII AS	TRY	782 761	3.14
140 000	ANADOLU EFES BIRACILIK VE	TRY	387 691	1.56
1	ARCELIK AS	TRY	2	0.00
290 000	ASELSAN ELEKTRONIK SANAYI	TRY	1 223 449	4.91
186 000	BIM BIRLESIK MAGAZALAR AS	TRY	1 642 832	6.59
1	CEMTAS CELIK MAKINA	TRY	1	0.00
843 000	ENERJISA ENERJI AS	TRY	941 667	3.78
2	ENKA INSAAT VE SANAYI AS	TRY	1	0.00
847 000	EREGLI DEMIR VE CELIK FABRIK	TRY	943 935	3.79
187 000	FONET BILGI TEKNOLOJILERI AS	TRY	250 179	1.00
83 500	FORD OTOMOTIV SANAYI AS	TRY	768 961	3.09
1 027 647	HACI OMER SABANCI HOLDING	TRY	1 233 352	4.95
1	IS GAYRIMENKUL YATIRIM ORTAK	TRY	0	0.00
651 000	KOC HOLDING AS	TRY	1 522 035	6.11
102 500	KOZA ALTIN ISLETMELERI AS	TRY	1 109 692	4.45
61 500	MAVI GIYIM SANAYI VE TICA - B	TRY	380 236	1.53
55 000	MIGROS TICARET A.S	TRY	275 039	1.10
26 156	OTOKAR OTOBUS KAROSERI SAN	TRY	508 586	2.04
1	REYSAS TICARET AS	TRY	1	0.00
2	SINPAS GAYRIMENKUL YATIRIM	TRY	0	0.00
1	SODA SANAYII	TRY	1	0.00
388 507	SOK MARKETLER TICARET AS	TRY	676 200	2.71
92 500	TAV HAVALIMANLARI HOLDING AS	TRY	232 725	0.93
1	TEKFEN HOLDING AS	TRY	2	0.00
192 000	TOFAS TURK OTOMOBIL FABRIKASI	TRY	660 874	2.65
1	TRAKYA CAM SANAYII AS	TRY	0	0.00
102 000	TUPRAS-TURKIYE PETROL RAFINE	TRY	1 185 754	4.76
249 000	TURK HAVA YOLLARI AO	TRY	404 925	1.62
1	TURK SISE VE CAM FABRIKALARI	TRY	0	0.00
353 000	TURK TELEKOMUNIKASYON AS	TRY	371 849	1.49
721 000	TURKCELL ILETISIM HIZMET AS	TRY	1 539 602	6.18
2 190 000	TURKIYE GARANTI BANKASI	TRY	2 406 501	9.65
1 275 000	TURKIYE IS BANKASI - C	TRY	924 093	3.71
1	TURKIYE SINAI KALKINMA BANK	TRY	0	0.00
337 000	ULKER BISKUVI SANAYI	TRY	1 063 671	4.27
2 863 000	YAPI VE KREDI BANKASI	TRY	907 366	3.64
217 000	YATAS YATAK VE YORGAN SANAYI TICARET	TRY	240 143	0.96
<b>Total securities portfolio</b>			<b>24 726 645</b>	<b>99.21</b>

# BNP PARIBAS FUNDS SICAV US Growth

## Securities portfolio at 30/06/2020

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				
	<b>Shares</b>		<b>683 955 256</b>	<b>98.64</b>
<i>United States of America</i>				
47 170	ADOBE SYSTEMS INC	USD	20 533 573	2.96
183 750	ADVANCED MICRO DEVICES	USD	9 667 088	1.39
32 917	ALPHABET INC - A	USD	46 677 952	6.73
21 382	AMAZON.COM INC	USD	58 989 088	8.51
80 533	AMETEK INC	USD	7 197 234	1.04
191 844	APPLE INC	USD	69 984 690	10.09
150 646	BAXTER INTERNATIONAL INC	USD	12 970 621	1.87
321 823	BOSTON SCIENTIFIC CORP	USD	11 299 206	1.63
284 241	BRISTOL-MYERS SQUIBB CO	USD	16 713 371	2.41
330 885	CISCO SYSTEMS INC	USD	15 432 476	2.23
120 731	ENTEGRIS INC	USD	7 129 166	1.03
221 588	FIRST SOLAR INC	USD	10 968 606	1.58
241 258	HOLOGIC INC	USD	13 751 706	1.98
74 378	HOME DEPOT INC	USD	18 632 433	2.69
61 446	HONEYWELL INTERNATIONAL INC	USD	8 884 477	1.28
128 901	INTERCONTINENTAL EXCHANGE INC	USD	11 807 332	1.70
346 348	MICROSOFT CORP	USD	70 485 280	10.17
98 149	NEUROCRINE BIOSCIENCES INC	USD	11 974 178	1.73
175 145	NEW RELIC INC	USD	12 067 491	1.74
141 718	NIKE INC - B	USD	13 895 450	2.00
59 864	PROOFPOINT INC	USD	6 652 088	0.96
87 042	REPUBLIC SERVICES INC	USD	7 141 796	1.03
95 539	SALESFORCE.COM INC	USD	17 897 321	2.58
47 035	SAREPTA THERAPEUTICS INC	USD	7 541 592	1.09
43 527	SERVICENOW INC	USD	17 631 047	2.54
139 580	SQUARE INC - A	USD	14 647 525	2.11
124 772	STARBUCKS CORP	USD	9 181 971	1.32
91 793	TARGET CORP	USD	11 008 734	1.59
108 367	TRANE TECHNOLOGIES PLC	USD	9 642 496	1.39
27 835	ULTA BEAUTY INC	USD	5 662 196	0.82
40 327	UNITED RENTALS INC	USD	6 010 336	0.87
67 406	UNITEDHEALTH GROUP INC	USD	19 881 400	2.87
89 373	VERIZON COMMUNICATIONS INC	USD	4 927 133	0.71
26 435	VERTEX PHARMACEUTICALS INC	USD	7 674 345	1.11
174 823	VISA INC - A	USD	33 770 559	4.87
58 738	WALT DISNEY CO	USD	6 549 874	0.94
150 694	YETI HOLDINGS INC	USD	6 439 155	0.93
<i>United Kingdom</i>				
64 505	AON PLC-CLASS A	USD	12 423 663	1.79
94 833	ASTRAZENECA PLC	GBP	9 867 274	1.42
<i>Canada</i>				
23 079	LULULEMON ATHLETICA INC	USD	7 200 879	1.04
116 552	ZYMEWORKS INC	USD	4 204 031	0.61
<i>Ireland</i>				
81 008	JAZZ PHARMACEUTICALS PLC	USD	8 938 423	1.29
<b>Total securities portfolio</b>			<b>683 955 256</b>	<b>98.64</b>



# BNP PARIBAS FUNDS SICAV US High Yield Bond

## Securities portfolio at 30/06/2020

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									
<b>Bonds</b>			<b>79 469 262</b>	<b>96.50</b>					
<i>United States of America</i>									
200 000	ADIANT GLOBAL HO 4.875% 16-15/08/2026	USD	165 000	0.20	275 000	DISH DBS CORP 7.750% 16-01/07/2026	USD	291 530	0.35
286 000	AES CORPORATION 5.500% 15-15/04/2025	USD	293 522	0.36	725 000	EMC CORP 3.375% 13-01/06/2023	USD	731 610	0.89
400 000	ALBERTSONS COS 4.875% 20-15/02/2030	USD	411 000	0.50	225 000	ENDEAVOR ENERGY 6.625% 20-15/07/2025	USD	226 524	0.28
860 000	ALBERTSONS COS 5.750% 17-15/03/2025	USD	878 812	1.07	625 000	ENERGIZER HLDGS 6.375% 18-15/07/2026	USD	643 894	0.78
245 000	ALBERTSONS COS 6.625% 17-15/06/2024	USD	251 428	0.31	325 000	ENERGIZER SPINCO 5.500% 15-15/06/2025	USD	330 268	0.40
100 000	ALCOA INC 5.950% 07-01/02/2037	USD	102 731	0.12	250 000	ENLINK MIDSTREA 5.375% 19-01/06/2029	USD	187 500	0.23
115 000	AMC NETWORKS INC 4.750% 17-01/08/2025	USD	112 988	0.14	170 000	EQUINIX INC 5.375% 17-15/05/2027	USD	185 470	0.23
560 000	AMERICAN AXLE & MFG HOLDINGS 6.250% 18-01/04/2025	USD	550 200	0.67	750 000	FORD MOTOR CO 9.000% 20-22/04/2025	USD	811 162	0.99
165 000	AMERICAN AXLE & MFG HOLDINGS 6.250% 18-15/03/2026	USD	159 803	0.19	250 000	FORD MOTOR CO 9.625% 20-22/04/2030	USD	295 776	0.36
175 000	ANTERO MIDSTREAM 5.375% 17-15/09/2024	USD	148 713	0.18	720 000	GENESIS ENERGY 6.500% 17-01/10/2025	USD	615 600	0.75
200 000	ASCENT RESOUR/AR 7.000% 18-01/11/2026	USD	129 238	0.16	680 000	GENESIS ENERGY 7.750% 20-01/02/2028	USD	605 200	0.73
260 000	AVANTOR INC 6.000% 17-01/10/2024	USD	271 050	0.33	300 000	GOODYEAR TIRE 4.875% 17-15/03/2027	USD	274 800	0.33
74 000	AVIS BUDGET CAR 5.500% 13-01/04/2023	USD	62 160	0.08	500 000	GOODYEAR TIRE 5.000% 16-31/05/2026	USD	465 750	0.57
575 000	BOYD GAMING CORP 4.750% 19-01/12/2027	USD	494 500	0.60	290 000	GOODYEAR TIRE 5.125% 15-15/11/2023	USD	276 265	0.34
500 000	BOYD GAMING CORP 6.000% 18-15/08/2026	USD	467 096	0.57	325 000	GRAY ESCROW INC 7.000% 18-15/05/2027	USD	334 576	0.41
1 000 000	CALLON PETROLEUM 6.375% 18-01/07/2026	USD	334 904	0.41	755 000	GRAY TELE INC 5.125% 16-15/10/2024	USD	753 742	0.92
210 000	CARRIZO OIL & GAS 6.250% 15-15/04/2023	USD	79 800	0.10	100 000	GRAY TELE INC 5.875% 16-15/07/2026	USD	99 625	0.12
400 000	CBS RADIO INC 7.250% 16-01/11/2024	USD	347 000	0.42	680 000	GREIF INC 6.500% 19-01/03/2027	USD	693 600	0.84
500 000	CCO HOLDINGS LLC 4.750% 19-01/03/2030	USD	511 823	0.62	500 000	HCA INC 3.500% 20-01/09/2030	USD	480 852	0.58
500 000	CCO HOLDINGS LLC 5.000% 17-01/02/2028	USD	516 354	0.63	580 000	HCA INC 5.375% 15-01/02/2025	USD	622 731	0.76
990 000	CCO HOLDINGS LLC 5.125% 17-01/05/2027	USD	1 024 015	1.23	150 000	HCA INC 5.625% 18-01/09/2028	USD	167 312	0.20
500 000	CCO HOLDINGS LLC 5.375% 19-01/06/2029	USD	528 125	0.64	275 000	HEALTHSOUTH CORP 5.125% 15-15/03/2023	USD	274 737	0.33
170 000	CDW LLC/CDW FIN 5.000% 17-01/09/2025	USD	174 888	0.21	750 000	HILCORP ENERGY I 5.750% 15-01/10/2025	USD	620 143	0.75
300 000	CEDAR FAIR LP/CA 5.375% 15-01/06/2024	USD	283 112	0.34	300 000	HILCORP ENERGY I 6.250% 18-01/11/2028	USD	241 083	0.29
200 000	CENTENE CORP 4.250% 20-15/12/2027	USD	206 382	0.25	300 000	HILLENBRAND INC 5.750% 20-15/06/2025	USD	309 707	0.38
500 000	CENTENE CORP 4.750% 16-15/01/2025	USD	511 835	0.62	675 000	HILTON DOMESTIC 4.875% 19-15/01/2030	USD	664 875	0.81
800 000	CENTURYLINK INC 5.125% 19-15/12/2026	USD	798 996	0.97	160 000	HOWARD HUGHES CO 5.375% 17-15/03/2025	USD	148 896	0.18
140 000	CENTURYLINK INC 5.800% 12-15/03/2022	USD	143 850	0.17	150 000	IRON MOUNTAIN 4.875% 19-15/09/2029	USD	145 422	0.18
500 000	CENTURYLINK INC 7.500% 16-01/04/2024	USD	548 750	0.67	900 000	IRON MOUNTAIN 5.250% 20-15/07/2030	USD	880 874	1.07
300 000	CHARLES RIVER LA 4.250% 19-01/05/2028	USD	299 442	0.36	150 000	JAGGED PEAK ENER 5.875% 19-01/05/2026	USD	145 385	0.18
100 000	CLEAN HARBORS IN 5.125% 19-15/07/2029	USD	103 716	0.13	200 000	KB HOME 7.500% 12-15/09/2022	USD	216 418	0.26
170 000	COMSTOCK ESCROW 9.750% 19-15/08/2026	USD	158 738	0.19	240 000	KFC HLD/PIZZA HU 4.750% 17-01/06/2027	USD	246 004	0.30
185 000	COVANTA HOLDING 5.875% 14-01/03/2024	USD	185 308	0.23	1 000 000	KOPPERS INC 6.000% 17-15/02/2025	USD	972 499	1.18
195 000	CRESTWOOD MIDSTREAM PARTNERS 5.750% 17-01/04/2025	USD	169 163	0.21	1 000 000	KRAFT HEINZ FOOD 3.750% 19-01/04/2030	USD	1 029 850	1.24
155 000	CRESTWOOD MIDSTREAM PARTNERS 6.250% 16-01/04/2023	USD	137 214	0.17	1 000 000	KRAFT HEINZ FOOD 4.250% 20-01/03/2031	USD	1 058 232	1.28
500 000	CROWN AMER/CAP 4.500% 13-15/01/2023	USD	511 532	0.62	200 000	L BRANDS INC 6.694% 18-15/01/2027	USD	171 758	0.21
500 000	CROWN AMER/CAP 4.750% 19-01/02/2026	USD	510 814	0.62	100 000	LAMAR MEDIA CORP 4.000% 20-15/02/2030	USD	95 845	0.12
500 000	CSC HOLDINGS LLC 5.500% 16-15/04/2027	USD	520 625	0.63	440 000	LEVEL 3 FIN INC 5.250% 17-15/03/2026	USD	452 099	0.55
750 000	CSC HOLDINGS LLC 5.750% 19-15/01/2030	USD	784 688	0.95	135 000	LEVI STRAUSS 5.000% 15-01/05/2025	USD	135 844	0.16
495 000	DAVITA HEALTHCARE 5.125% 14-15/07/2024	USD	503 519	0.61	250 000	LEVI STRAUSS 5.000% 20-01/05/2025	USD	251 563	0.31
265 000	DISH DBS CORP 5.000% 13-15/03/2023	USD	264 364	0.32	500 000	MARRIOTT INTL 4.625% 20-15/06/2030	USD	519 900	0.63
					200 000	MASONITE INTL 5.375% 19-01/02/2028	USD	204 225	0.25
					165 000	MASONITE INTL 5.750% 18-15/09/2026	USD	169 012	0.21
					300 000	MATTEL INC 6.750% 17-31/12/2025	USD	311 250	0.38
					600 000	MEREDITH CORP 6.875% 19-01/02/2026	USD	501 000	0.61
					118 000	MGM RESORTS 5.500% 19-15/04/2027	USD	113 937	0.14
					394 000	MGM RESORTS 5.750% 18-15/06/2025	USD	389 732	0.47
					235 000	MPT OP PTNR/FINL 5.250% 16-01/08/2026	USD	243 078	0.30
					500 000	MTS SYSTEMS CORP 5.750% 19-15/08/2027	USD	467 025	0.57
					500 000	MUELLER WATER 5.500% 18-15/06/2026	USD	517 500	0.63

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS SICAV US High Yield Bond

## Securities portfolio at 30/06/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
140 000	MURPHY OIL CORP 5.750% 17-15/08/2025	USD	126 423	0.15	305 000	SUNOCO LP/FIN 5.500% 18-15/02/2026	USD	297 048	0.36
24 000	NABORS INDUSTRIES INC 5.000% 11-15/09/2020	USD	23 769	0.03	180 000	TALLGRASS NRG 5.500% 17-15/01/2028	USD	153 300	0.19
1 000 000	NAVISTAR INTL 6.625% 17-01/11/2025	USD	946 249	1.15	150 000	TAYLOR MORRISON 5.750% 19-15/01/2028	USD	155 302	0.19
574 000	NEPTUNE FINCO 10.875% 15-15/10/2025	USD	617 050	0.75	275 000	TAYLOR MORRISON 5.875% 15-15/04/2023	USD	282 299	0.34
200 000	NETFLIX INC 4.875% 17-15/04/2028	USD	213 854	0.26	250 000	TAYLOR MORRISON 5.875% 20-31/01/2025	USD	254 688	0.31
225 000	NETFLIX INC 5.750% 14-01/03/2024	USD	244 037	0.30	150 000	TEGNA INC 4.625% 20-15/03/2028	USD	138 918	0.17
750 000	NEWELL BRANDS 4.200% 16-01/04/2026	USD	787 058	0.96	500 000	TEGNA INC 5.000% 19-15/09/2029	USD	471 100	0.57
150 000	NEWELL BRANDS 1 4.875% 20-01/06/2025	USD	157 092	0.19	800 000	TELEFLEX INC 4.250% 20-01/06/2028	USD	819 799	1.00
210 000	NEXSTAR ESCROW 5.625% 16-01/08/2024	USD	211 913	0.26	250 000	TENET HEALTHCARE 5.125% 19-01/11/2027	USD	247 396	0.30
175 000	NGL ENRGY PART/F 7.500% 17-01/11/2023	USD	144 375	0.18	900 000	TENET HEALTHCARE 6.250% 19-01/02/2027	USD	893 249	1.08
235 000	NGPL PIPECO LLC 4.875% 17-15/08/2027	USD	263 579	0.32	1 600 000	TERRAFORM POWER 4.750% 19-15/01/2030	USD	1 623 728	1.96
305 000	NIELSEN FINANCE 5.000% 14-15/04/2022	USD	303 667	0.37	365 000	TOLL BR FIN CORP 4.875% 15-15/11/2025	USD	390 094	0.47
750 000	NOVELIS CORP 4.750% 20-30/01/2030	USD	714 127	0.87	1 200 000	TRANSDIGM INC 6.250% 19-15/03/2026	USD	1 199 249	1.45
200 000	ONEOK INC 5.850% 20-15/01/2026	USD	228 521	0.28	275 000	TREEHOUSE FOODS 4.875% 14-15/03/2022	USD	274 050	0.33
250 000	OUTFRONT MEDIA C 4.625% 19-15/03/2030	USD	229 688	0.28	350 000	TRONOX INC 6.500% 18-15/04/2026	USD	327 250	0.40
165 000	OUTFRONT MEDIA C 5.625% 15-15/02/2024	USD	165 413	0.20	1 000 000	TRONOX INC 6.500% 20-01/05/2025	USD	1 007 496	1.21
600 000	OWENS-BROCKWAY 5.375% 14-15/01/2025	USD	608 438	0.74	450 000	TWITTER INC 3.875% 19-15/12/2027	USD	449 670	0.55
300 000	OWENS-BROCKWAY 6.625% 20-13/05/2027	USD	313 427	0.38	1 005 000	UNITED RENTAL NA 4.875% 17-15/01/2028	USD	1 026 983	1.24
150 000	PARSLEY ENERGY 4.125% 20-15/02/2028	USD	135 324	0.16	130 000	UNITED RENTAL NA 5.500% 16-15/05/2027	USD	134 170	0.16
50 000	PARSLEY ENERGY 5.625% 17-15/10/2027	USD	49 250	0.06	465 000	UNITED RENTAL NA 6.500% 18-15/12/2026	USD	486 580	0.59
100 000	PBF HOLDING CO 9.250% 20-15/05/2025	USD	106 750	0.13	285 000	US CONCRETE 6.375% 16-01/06/2024	USD	282 863	0.34
700 000	PDC ENERGY INC 6.125% 17-15/09/2024	USD	659 190	0.80	155 000	VERISIGN INC 4.750% 17-15/07/2027	USD	162 900	0.20
445 000	PENN NATL GAMING 5.625% 17-15/01/2027	USD	417 744	0.51	125 000	VIASAT INC 5.625% 17-15/09/2025	USD	120 696	0.15
750 000	PERFORMANCE FOOD 5.500% 19-15/10/2027	USD	723 750	0.88	125 000	VIPER ENERGY 5.375% 19-01/11/2027	USD	122 413	0.15
750 000	PICASSO FIN SUB 6.125% 20-15/06/2025	USD	764 063	0.93	750 000	WESTERN DIGITAL 4.750% 18-15/02/2026	USD	776 368	0.94
105 000	PILGRIMS PRIDE 5.750% 15-15/03/2025	USD	104 606	0.13	150 000	WPX ENERGY INC 4.500% 20-15/01/2030	USD	132 000	0.16
405 000	PILGRIMS PRIDE 5.875% 17-30/09/2027	USD	405 081	0.49	500 000	WYNDHAM WORLDWIDE 4.250% 12-01/03/2022	USD	491 350	0.60
750 000	POLYONE CORP 5.750% 20-15/05/2025	USD	770 625	0.94	170 000	WYNN LAS VEGAS 5.250% 17-15/05/2027	USD	151 206	0.18
1 250 000	POST HOLDINGS IN 4.625% 20-15/04/2030	USD	1 228 124	1.48	525 000	WYNN LAS VEGAS 5.500% 15-01/03/2025	USD	481 250	0.58
300 000	PULTEGROUP INC 5.000% 16-15/01/2027	USD	320 038	0.39	150 000	XPO LOGISTICS 6.125% 16-01/09/2023	USD	151 230	0.18
225 000	PULTEGROUP INC 5.500% 16-01/03/2026	USD	245 948	0.30	250 000	YUM! BRANDS INC 4.750% 19-15/01/2030	USD	255 660	0.31
300 000	QORVO INC 5.500% 19-15/07/2026	USD	312 000	0.38	<i>Canada</i>				
176 000	RR DONNELLEY 8.250% 20-01/07/2027	USD	169 400	0.21	750 000	1011778 BC ULC / 3.875% 19-15/01/2028	USD	728 565	0.88
205 000	SBA COMMUNICATIONS 4.875% 17-01/09/2024	USD	210 143	0.26	530 000	1011778 BC ULC / 5.000% 17-15/10/2025	USD	527 350	0.64
300 000	SCIENTIFIC GAMES 5.000% 17-15/10/2025	USD	276 750	0.34	285 000	BOMBARDIER INC 7.500% 15-15/03/2025	USD	185 991	0.23
260 000	SINCLAIR TELE 5.625% 14-01/08/2024	USD	249 600	0.30	100 000	CASCADES INC/USA 5.375% 19-15/01/2028	USD	101 356	0.12
300 000	SIRIUS XM RADIO 4.125% 20-01/07/2030	USD	296 625	0.36	675 000	FIRST QUANTUM 7.250% 17-01/04/2023	USD	644 625	0.78
300 000	SIRIUS XM RADIO 5.000% 17-01/08/2027	USD	307 125	0.37	750 000	MEG ENERGY CORP 7.125% 20-01/02/2027	USD	623 438	0.76
665 000	SIRIUS XM RADIO 5.375% 15-15/04/2025	USD	682 770	0.83	510 000	NOVA CHEMICALS 4.875% 17-01/06/2024	USD	473 319	0.57
140 000	SOUTHERN STAR 5.125% 14-15/07/2022	USD	137 200	0.17	750 000	PANTHER BF AGG 2 6.250% 19-15/05/2026	USD	773 438	0.94
700 000	SOUTHWESTERN ENERGY 4.100% 12-15/03/2022	USD	655 250	0.80	<i>The Netherlands</i>				
120 000	SOUTHWESTERN ENERGY 7.750% 17-01/10/2027	USD	104 445	0.13	150 000	SENSATA TECH BV 4.375% 19-15/02/2030	USD	148 500	0.18
400 000	SPRINT CAP CORP 6.875% 98-15/11/2028	USD	485 848	0.59	410 000	SENSATA TECH BV 4.875% 13-15/10/2023	USD	424 135	0.52
300 000	SPRINT CAP CORP 8.750% 02-15/03/2032	USD	428 472	0.52	300 000	TRIVIUM PACK FIN 5.500% 19-15/08/2026	USD	305 250	0.37
580 000	SPRINT CORP 7.250% 14-15/09/2021	USD	607 018	0.74	250 000	ZIGGO 5.125% 20-28/02/2030	USD	248 050	0.30
525 000	SPRINT CORP 7.875% 14-15/09/2023	USD	591 938	0.72	400 000	ZIGGO BV 4.875% 19-15/01/2030	USD	401 492	0.49
1 145 000	SPRINT NEXTEL 11.500% 12-15/11/2021	USD	1 268 087	1.53	293 000	ZIGGO SECURED FINANCE 5.500% 16-15/01/2027	USD	298 488	0.36

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV US High Yield Bond

## Securities portfolio at 30/06/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>United Kingdom</i>				
630 000	FIAT CHRYSLER AU 5.250% 15-15/04/2023	USD	650 916	0.79
200 000	INTL GAME TECH 6.250% 18-15/01/2027	USD	204 000	0.25
400 000	INTL GAME TECH 6.500% 15-15/02/2025	USD	408 021	0.50
325 000	SENSATA TECH UK 6.250% 15-15/02/2026	USD	337 575	0.41
<i>France</i>				
500 000	ALTICE FRANCE 5.500% 19-15/01/2028	USD	504 297	0.61
1 025 000	NUMERICABLE-SFR 7.375% 16-01/05/2026	USD	1 070 909	1.29
<i>Australia</i>				
105 000	FMG RES AUG 2006 4.750% 17-15/05/2022	USD	107 023	0.13
760 000	FMG RES AUG 2006 5.125% 17-15/05/2024	USD	784 990	0.95
<i>Ireland</i>				
500 000	ARDAGH PKG FIN 4.125% 19-15/08/2026	USD	491 925	0.60
<i>Italy</i>				
430 000	TELECOM ITALIA 5.303% 14-30/05/2024	USD	449 350	0.55
<i>Luxembourg</i>				
275 000	MILLICOM INTL 6.000% 15-15/03/2025	USD	283 250	0.34
<i>Bermuda</i>				
250 000	NABORS INDS LTD 7.500% 20-15/01/2028	USD	153 750	0.19
<i>Switzerland</i>				
160 000	TRANSOCEAN 6.125% 18-01/08/2025	USD	118 232	0.14
<b>Floating rate bonds</b>			<b>243 608</b>	<b>0.30</b>
<i>United States of America</i>				
50 000	MURPHY OIL CORP 12-01/12/2042 FRN	USD	38 608	0.05
200 000	VIACOM INC 17-28/02/2057 FRN	USD	205 000	0.25
Other transferable securities			221 350	0.27
<b>Bonds</b>			<b>221 350</b>	<b>0.27</b>
<i>United States of America</i>				
233 000	DIAMOND SPT GR LLC 12.750% 20-01/12/2026	USD	221 350	0.27
Shares/Units in investment funds			1 840	0.00
<i>Luxembourg</i>				
11.58	BNP PARIBAS INSTICASH USD 1D SHORT TERM VNAV INC	USD	1 840	0.00
<b>Total securities portfolio</b>			<b>79 936 060</b>	<b>97.07</b>

# BNP PARIBAS FUNDS SICAV US Mid Cap

## Securities portfolio at 30/06/2020

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									
	<b>Shares</b>		<b>113 195 573</b>	<b>95.68</b>					
	<i>United States of America</i>		<i>107 739 369</i>	<i>91.07</i>					
11 530	AKAMAI TECHNOLOGIES INC	USD	1 234 748	1.04	39 281	SEI INVESTMENTS COMPANY	USD	2 159 669	1.83
19 688	ALBEMARLE CORP	USD	1 520 110	1.28	10 227	SNAP - ON INC	USD	1 416 542	1.20
57 861	AMERICAN HOMES 4 RENT- A	USD	1 556 461	1.32	16 544	SQUARE INC - A	USD	1 736 127	1.47
19 047	AMERICAN WATER WORKS CO INC	USD	2 450 587	2.07	25 366	TRANE TECHNOLOGIES PLC	USD	2 257 067	1.91
48 492	AMERICOLD REALTY TRUST	USD	1 760 260	1.49	8 629	ULTA BEAUTY INC	USD	1 755 311	1.48
16 312	AMETEK INC	USD	1 457 803	1.23	8 016	UNITED RENTALS INC	USD	1 194 705	1.01
64 821	AMICUS THERAPEUTICS INC	USD	977 501	0.83	55 446	US FOODS HOLDING CORP	USD	1 093 395	0.92
28 164	ARTHUR J GALLAGHER & CO	USD	2 745 707	2.31	8 914	VAIL RESORTS INC	USD	1 623 685	1.37
39 551	AVANGRID INC	USD	1 660 351	1.40	12 041	VERISIGN INC	USD	2 490 440	2.11
36 243	BALL CORP	USD	2 518 526	2.13	16 721	WATTS WATER TECHNOLOGIES - A	USD	1 354 401	1.14
19 245	BAXTER INTERNATIONAL INC	USD	1 656 995	1.40	35 827	ZIONS BANCORPORATION	USD	1 218 118	1.03
56 947	BRP GROUP INC-A	USD	983 475	0.83	<i>Ireland</i>				
8 540	BURLINGTON STORES INC	USD	1 681 782	1.42	19 457	JAZZ PHARMACEUTICALS PLC	USD	2 146 885	1.81
14 123	CADENCE DESIGN SYS INC	USD	1 355 243	1.15	<i>Switzerland</i>				
36 341	CBRE GROUP INC - A	USD	1 643 340	1.39	20 456	TE CONNECTIVITY LTD	USD	1 668 187	1.41
12 959	CDW CORP/DE	USD	1 505 577	1.27	<i>Israel</i>				
30 548	CENTENE CORP	USD	1 941 325	1.64	16 532	CYBERARK SOFTWARE LTD/ISRAEL	USD	1 641 132	1.39
13 897	CHARLES RIVER LABORATORIES	USD	2 422 942	2.05	<b>Total securities portfolio</b>				
24 035	COLUMBIA SPORTSWEAR CO	USD	1 936 740	1.64	<b>113 195 573</b>				
22 658	CUBIC CORP	USD	1 088 264	0.92	<b>95.68</b>				
26 133	DIAMONDBACK ENERGY INC	USD	1 092 882	0.92					
25 218	DICKS SPORTING GOODS INC	USD	1 040 495	0.88					
15 126	DIGITAL REALTY TRUST INC	USD	2 149 556	1.82					
60 862	DUKE REALTY CORP	USD	2 153 906	1.82					
21 171	DUNKIN BRANDS GROUP INC	USD	1 380 984	1.17					
25 440	ENTEGRIS INC	USD	1 502 232	1.27					
6 666	EPAM SYSTEMS INC	USD	1 679 899	1.42					
27 607	ESSENTIAL UTILITIES INC	USD	1 166 120	0.99					
14 951	EVERCORE PARTNERS INC - A	USD	880 913	0.74					
41 891	FIRST SOLAR INC	USD	2 073 605	1.75					
18 432	FIVE BELOW	USD	1 970 565	1.67					
31 872	FORTUNE BRANDS HOME SECURITY	USD	2 037 577	1.72					
13 099	GLOBAL BLOOD THERAPEUTICS IN	USD	826 940	0.70					
15 894	HASBRO INC	USD	1 191 255	1.01					
12 276	HERSHEY CO/THE	USD	1 591 215	1.34					
21 927	HEXCEL CORP	USD	991 539	0.84					
30 919	HIGHWOODS PROPERTIES INC	USD	1 154 206	0.98					
42 231	HOLOGIC INC	USD	2 407 167	2.03					
126 861	HUNTINGTON BANCSHARES INC	USD	1 146 189	0.97					
6 749	IAC/INTERACTIVECORP	USD	2 182 627	1.84					
16 028	IBERIABANK CORP	USD	729 915	0.62					
26 815	INTERCONTINENTAL EXCHANGE INC	USD	2 456 254	2.08					
18 688	LAMB WESTON HOLDINGS INC	USD	1 194 724	1.01					
80 672	LIONS GATE ENTERTAINMENT - A	USD	597 780	0.51					
5 040	MASIMO CORP	USD	1 149 070	0.97					
19 279	NEUROCRINE BIOSCIENCES INC	USD	2 352 038	1.99					
43 393	NEW JERSEY RESOURCES CORP	USD	1 416 781	1.20					
27 274	NEW RELIC INC	USD	1 879 179	1.59					
11 292	PALO ALTO NETWORKS INC	USD	2 593 434	2.19					
154 520	PARSLEY ENERGY INC - A	USD	1 650 274	1.39					
20 412	PLEXUS CORP	USD	1 440 271	1.22					
13 602	PROOFPOINT INC	USD	1 511 454	1.28					
33 089	REPUBLIC SERVICES INC	USD	2 714 951	2.29					
4 109	ROPER TECHNOLOGIES INC	USD	1 595 360	1.35					
8 986	SAREPTA THERAPEUTICS INC	USD	1 440 815	1.22					

# BNP PARIBAS FUNDS SICAV US Multi-Factor Corporate Bond

## Securities portfolio at 30/06/2020

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									
<b>Bonds</b>			<b>86 664 653</b>	<b>93.49</b>					
<i>United States of America</i>									
170 000	ABBOTT LABORATORIES 2.950% 15-15/03/2025	USD	187 030	0.20	900 000	EBAY INC 1.900% 20-11/03/2025	USD	929 170	1.00
280 000	ABBOTT LABORATORIES 3.400% 16-30/11/2023	USD	304 768	0.33	350 000	EBAY INC 3.800% 16-09/03/2022	USD	367 509	0.40
400 000	ABBOTT LABS 2.550% 15-15/03/2022	USD	414 730	0.45	330 000	ECOLAB INC 4.350% 11-08/12/2021	USD	348 635	0.38
270 000	ABBOTT LABS 3.875% 17-15/09/2025	USD	309 885	0.33	700 000	ELECTRONIC ARTS 4.800% 16-01/03/2026	USD	835 756	0.90
750 000	ACTIVISION BLIZZ 3.400% 17-15/09/2026	USD	851 815	0.92	290 000	ELI LILLY & CO 2.350% 17-15/05/2022	USD	300 262	0.32
800 000	ADOBE INC 1.700% 20-01/02/2023	USD	829 294	0.89	370 000	ELI LILLY & CO 3.375% 19-15/03/2029	USD	427 048	0.46
850 000	ADOBE INC 1.900% 20-01/02/2025	USD	896 712	0.97	800 000	ESTEE LAUDER CO 2.375% 19-01/12/2029	USD	855 306	0.92
150 000	ADOBE INC 2.150% 20-01/02/2027	USD	160 795	0.17	800 000	ESTEE LAUDER CO 3.125% 19-01/12/2049	USD	869 056	0.94
600 000	ADOBE SYS INC 3.250% 15-01/02/2025	USD	667 507	0.72	750 000	ESTEE LAUDER CO 3.150% 17-15/03/2027	USD	835 105	0.90
450 000	AGILENT TECH INC 2.750% 19-15/09/2029	USD	488 667	0.53	300 000	HARTFORD FINL 4.400% 18-15/03/2048	USD	356 169	0.38
350 000	AIR PROD & CHEM 2.050% 20-15/05/2030	USD	367 361	0.40	450 000	HEWLETT-PACK CO 6.000% 11-15/09/2041	USD	528 827	0.57
850 000	AIR PROD & CHEM 2.700% 20-15/05/2040	USD	902 000	0.97	300 000	HOME DEPOT INC 5.400% 10-15/09/2040	USD	425 733	0.46
850 000	AIR PROD & CHEM 2.800% 20-15/05/2050	USD	900 670	0.97	300 000	HONEYWELL INTL 1.850% 16-01/11/2021	USD	305 745	0.33
450 000	ALLSTATE CORP 3.280% 16-15/12/2026	USD	512 668	0.55	500 000	HONEYWELL INTL 2.150% 19-08/08/2022	USD	517 531	0.56
450 000	ALLSTATE CORP 3.850% 19-10/08/2049	USD	543 026	0.59	800 000	HUMANA INC 3.150% 12-01/12/2022	USD	838 366	0.90
430 000	ALLSTATE CORP 4.200% 16-15/12/2046	USD	534 614	0.58	300 000	HUMANA INC 3.950% 17-15/03/2027	USD	340 440	0.37
290 000	AMERICAN EXPRESS 3.000% 17-30/10/2024	USD	313 611	0.34	330 000	ILLINOIS TOOL WK 3.500% 14-01/03/2024	USD	361 904	0.39
800 000	AMGEN INC 3.625% 14-22/05/2024	USD	876 367	0.95	850 000	INTERPUBLIC GRP 5.400% 18-01/10/2048	USD	945 659	1.02
270 000	AMGEN INC 4.663% 17-15/06/2051	USD	357 331	0.39	260 000	MASTERCARD INC 2.000% 19-03/03/2025	USD	275 439	0.30
660 000	AMGEN INC 4.950% 10-01/10/2041	USD	856 556	0.92	290 000	MASTERCARD INC 2.950% 16-21/11/2026	USD	324 779	0.35
400 000	AMGEN INC 5.150% 11-15/11/2041	USD	527 460	0.57	760 000	MASTERCARD INC 2.950% 19-01/06/2029	USD	850 943	0.92
450 000	AON CORP 2.200% 19-15/11/2022	USD	466 807	0.50	420 000	MASTERCARD INC 3.500% 18-26/02/2028	USD	481 924	0.52
380 000	AON CORP 3.750% 19-02/05/2029	USD	435 408	0.47	650 000	MASTERCARD INC 3.650% 19-01/06/2049	USD	776 483	0.84
800 000	APPLE INC 3.000% 17-09/02/2024	USD	864 577	0.93	100 000	MCKESSON CORP 4.883% 14-15/03/2044	USD	119 029	0.13
400 000	APPLE INC 3.850% 13-04/05/2043	USD	495 937	0.54	150 000	MERCK & CO INC 2.800% 13-18/05/2023	USD	159 854	0.17
400 000	APPLE INC 4.450% 14-06/05/2044	USD	531 043	0.57	470 000	MERCK & CO INC 3.400% 19-07/03/2029	USD	543 129	0.59
600 000	APPLE INC 4.650% 16-23/02/2046	USD	821 965	0.89	650 000	MERCK & CO INC 3.900% 19-07/03/2039	USD	800 117	0.86
700 000	AT&T INC 5.300% 18-15/08/2058	USD	898 399	0.97	260 000	MERCK & CO INC 4.150% 13-18/05/2043	USD	331 822	0.36
590 000	AT&T INC 5.700% 17-01/03/2057	USD	812 869	0.88	200 000	MICRON TECH 4.663% 19-15/02/2030	USD	232 942	0.25
280 000	AUTOZONE INC 3.750% 17-01/06/2027	USD	313 498	0.34	300 000	MICROSOFT CORP 2.400% 16-08/08/2026	USD	327 305	0.35
750 000	BANK OF AMER CRP 5.700% 12-24/01/2022	USD	808 209	0.87	900 000	MICROSOFT CORP 2.525% 20-01/06/2050	USD	930 950	1.00
760 000	BEST BUY CO INC 4.450% 18-01/10/2028	USD	879 687	0.95	332 000	MICROSOFT CORP 2.675% 20-01/06/2060	USD	346 325	0.37
300 000	BIOGEN INC 4.050% 15-15/09/2025	USD	343 730	0.37	750 000	MICROSOFT CORP 3.500% 12-15/11/2042	USD	892 633	0.96
650 000	BIOGEN INC 5.200% 15-15/09/2045	USD	848 720	0.92	800 000	NESTLE HOLDINGS 3.350% 18-24/09/2023	USD	869 042	0.94
800 000	BLACKROCK INC 2.400% 20-30/04/2030	USD	859 403	0.93	700 000	NESTLE HOLDINGS 3.900% 18-24/09/2038	USD	859 950	0.93
740 000	BLACKROCK INC 3.250% 19-30/04/2029	USD	846 688	0.91	650 000	NESTLE HOLDINGS 4.000% 18-24/09/2048	USD	832 900	0.90
200 000	BLACKROCK INC 3.375% 12-01/06/2022	USD	211 250	0.23	450 000	NIKE INC 2.250% 13-01/05/2023	USD	469 346	0.51
800 000	BOOKING HLDS INC 4.500% 20-13/04/2027	USD	918 338	0.99	840 000	NIKE INC 2.375% 16-01/11/2026	USD	912 341	0.98
800 000	BOOKING HLDS INC 4.625% 20-13/04/2030	USD	937 357	1.01	400 000	NIKE INC 3.250% 20-27/03/2040	USD	447 724	0.48
770 000	CINTAS CORP NO.2 3.700% 17-01/04/2027	USD	872 849	0.94	800 000	NIKE INC 3.375% 20-27/03/2050	USD	921 351	0.99
850 000	CITRIX SYSTEMS 3.300% 20-01/03/2030	USD	908 972	0.98	400 000	NVIDIA CORP 2.200% 16-16/09/2021	USD	407 924	0.44
780 000	CITRIX SYSTEMS 4.500% 17-01/12/2027	USD	895 662	0.97	300 000	NVIDIA CORP 3.200% 16-16/09/2026	USD	339 861	0.37
900 000	CLOROX CO 1.800% 20-15/05/2030	USD	908 515	0.98	900 000	OMNICOM GROUP 2.450% 20-30/04/2030	USD	910 361	0.98
850 000	CLOROX CO 3.050% 12-15/09/2022	USD	894 719	0.97	790 000	OMNICOM GROUP 3.600% 16-15/04/2026	USD	881 387	0.95
380 000	CNA FINANCIAL 3.900% 19-01/05/2029	USD	416 434	0.45	780 000	OMNICOM GROUP 3.650% 14-01/11/2024	USD	856 488	0.92
790 000	DOLLAR GENERAL 3.250% 13-15/04/2023	USD	837 262	0.90	850 000	OTIS WORLDWIDE 2.056% 20-05/04/2025	USD	890 157	0.96
590 000	DOLLAR GENERAL 4.150% 15-01/11/2025	USD	682 504	0.74	900 000	OTIS WORLDWIDE 3.112% 20-15/02/2040	USD	918 653	0.99
					900 000	OTIS WORLDWIDE 3.362% 20-15/02/2050	USD	950 615	1.03

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS SICAV US Multi-Factor Corporate Bond

## Securities portfolio at 30/06/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
800 000	PRICELINE GROUP 3.550% 17-15/03/2028	USD	874 121	0.94					
450 000	PUBLIC STORAGE 2.370% 17-15/09/2022	USD	466 328	0.50					
580 000	PUBLIC STORAGE 3.385% 19-01/05/2029	USD	670 080	0.72					
450 000	REGIONS FINL 3.800% 18-14/08/2023	USD	489 402	0.53					
850 000	RELX CAPITAL INC 3.000% 20-22/05/2030	USD	917 918	0.99					
800 000	RELX CAPITAL INC 3.500% 18-16/03/2023	USD	851 394	0.92					
820 000	RELX CAPITAL INC 4.000% 19-18/03/2029	USD	951 495	1.03					
300 000	REPUBLIC SVCS 3.550% 12-01/06/2022	USD	314 217	0.34					
450 000	ROSS STORES INC 4.700% 20-15/04/2027	USD	522 540	0.56					
800 000	ROSS STORES INC 4.800% 20-15/04/2030	USD	958 072	1.03					
450 000	S&P GLOBAL INC 2.500% 19-01/12/2029	USD	487 117	0.53					
750 000	S&P GLOBAL INC 3.250% 19-01/12/2049	USD	826 779	0.89					
280 000	STARBUCKS CORP 4.450% 19-15/08/2049	USD	337 212	0.36					
750 000	STARBUCKS CORP 4.500% 18-15/11/2048	USD	902 738	0.97					
750 000	STATE STREET COR 3.550% 15-18/08/2025	USD	851 272	0.92					
400 000	STATE STREET COR 3.700% 13-20/11/2023	USD	443 730	0.48					
200 000	TEXAS INSTRUMENT 1.750% 20-04/05/2030	USD	203 217	0.22					
800 000	TEXAS INSTRUMENT 2.250% 19-04/09/2029	USD	850 934	0.92					
290 000	TEXAS INSTRUMENT 2.900% 17-03/11/2027	USD	324 347	0.35					
670 000	TEXAS INSTRUMENT 3.875% 19-15/03/2039	USD	829 256	0.89					
380 000	TEXAS INSTRUMENT 4.150% 18-15/05/2048	USD	488 443	0.53					
500 000	THERMO FISHER 2.950% 16-19/09/2026	USD	551 509	0.59					
850 000	TJX COS INC 2.250% 16-15/09/2026	USD	902 819	0.97					
800 000	UNION PAC CORP 4.163% 11-15/07/2022	USD	850 120	0.92					
410 000	VERIZON COMM INC 4.272% 15-15/01/2036	USD	507 930	0.55					
700 000	VERIZON COMM INC 4.400% 14-01/11/2034	USD	870 470	0.94					
650 000	VERIZON COMM INC 4.500% 17-10/08/2033	USD	814 527	0.88					
260 000	VERIZON COMMUNICATIONS INC 4.750% 11-01/11/2041	USD	344 970	0.37					
800 000	VISA INC 2.150% 17-15/09/2022	USD	830 887	0.90					
550 000	VISA INC 2.750% 17-15/09/2027	USD	603 299	0.65					
460 000	VISA INC 3.150% 15-14/12/2025	USD	511 784	0.55					
270 000	VISA INC 3.650% 17-15/09/2047	USD	327 297	0.35					
250 000	VISA INC 4.300% 15-14/12/2045	USD	330 130	0.36					
800 000	WESTERN UNION CO 2.850% 19-10/01/2025	USD	831 865	0.90					
200 000	WEYERHAEUSER CO 7.375% 02-15/03/2032	USD	270 659	0.29					
	<i>United Kingdom</i>		<i>2 554 538</i>	<i>2.75</i>					
730 000	AON PLC 3.875% 16-15/12/2025	USD	828 967	0.89					
650 000	AON PLC 4.750% 15-15/05/2045	USD	824 046	0.89					
850 000	EXPERIAN FINANCE 2.750% 19-08/03/2030	USD	901 525	0.97					
	<i>Canada</i>		<i>866 980</i>	<i>0.94</i>					
800 000	CANADIAN PAC RR 2.900% 15-01/02/2025	USD	866 980	0.94					
	<i>Australia</i>		<i>829 388</i>	<i>0.89</i>					
800 000	COM BK AUSTRALIA 2.750% 17-10/03/2022	USD	829 388	0.89					
	<i>Cayman Islands</i>		<i>541 205</i>	<i>0.59</i>					
254 000	SEAGATE HDD CAYM 4.091% 20-01/06/2029	USD	265 430	0.29					
250 000	SEAGATE HDD CAYM 5.750% 14-01/12/2034	USD	275 775	0.30					
						<b>Floating rate bonds</b>		<b>2 092 438</b>	<b>2.25</b>
						<i>United States of America</i>		<i>1 671 718</i>	<i>1.80</i>
					200 000	JPMORGAN CHASE 17-25/04/2023	USD	207 088	0.22
					600 000	STATE STREET CRP 19-01/11/2025 FRN	USD	635 026	0.69
					800 000	STATE STREET CRP 20-30/03/2023 FRN	USD	829 604	0.89
						<i>The Netherlands</i>		<i>420 720</i>	<i>0.45</i>
					270 000	DEUTSCHE TEL FIN 8.25% 00-15/06/2030 SR	USD	420 720	0.45
						<b>Shares/Units in investment funds</b>		<b>3 571 731</b>	<b>3.86</b>
						<i>Luxembourg</i>		<i>3 571 731</i>	<i>3.86</i>
					22 479.99	BNP PARIBAS INSTCASH USD 1D SHORT TERM VNAV INC	USD	3 571 731	3.86
						<b>Total securities portfolio</b>		<b>92 328 822</b>	<b>99.60</b>

# BNP PARIBAS FUNDS SICAV US Multi-Factor Equity

## Securities portfolio at 30/06/2020

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											
<b>Shares</b>			<b>1 286 450 754</b>	<b>97.95</b>							
<i>United States of America</i>											
91 634	3M CO	USD	14 293 988	1.09	192 128	INTERCONTINENTAL EXCHANGE INC	USD	17 598 925	1.34		
202 100	ABBOTT LABORATORIES	USD	18 478 003	1.41	43 087	INTUIT INC	USD	12 761 939	0.97		
174 121	ABBVIE INC	USD	17 095 200	1.30	828 855	INVESCO LTD	USD	8 918 480	0.68		
80 887	AIR PRODUCTS AND CHEMICALS INC	USD	19 530 975	1.49	102 806	JACK HENRY & ASSOCIATES INC	USD	18 919 388	1.44		
180 494	AKAMAI TECHNOLOGIES INC	USD	19 329 102	1.47	150 928	JM SMUCKER CO/THE	USD	15 969 692	1.22		
180 331	ALLSTATE CORP	USD	17 490 304	1.33	130 822	KIMBERLY-CLARK CORP	USD	18 491 690	1.41		
35 202	AMERICAN TOWER CORP - A	USD	9 101 125	0.69	482 625	KROGER CO	USD	16 336 856	1.24		
113 015	AMERIPRISE FINANCIAL INC	USD	16 956 771	1.29	33 527	LAM RESEARCH CORP	USD	10 844 643	0.83		
47 123	AMGEN INC	USD	11 114 431	0.85	181 556	MASCO CORP	USD	9 115 927	0.69		
18 807	ANTHEM INC	USD	4 945 865	0.38	109 903	MCKESSON CORP	USD	16 861 318	1.28		
35 401	APPLE INC	USD	12 914 285	0.98	104 018	MICROSOFT CORP	USD	21 168 702	1.60		
131 547	APPLIED MATERIALS INC	USD	7 952 016	0.61	56 757	MSCI INC	USD	18 946 622	1.44		
119 588	ARTHUR J GALLAGHER & CO	USD	11 658 634	0.89	101 019	NASDAQ OMX GROUP/THE	USD	12 068 740	0.92		
590 404	AT&T INC	USD	17 847 913	1.36	203 087	NETAPP INC	USD	9 010 970	0.69		
75 102	AUTOMATIC DATA PROCESSING	USD	11 181 937	0.85	119 375	NIKE INC - B	USD	11 704 719	0.89		
9 959	AUTOZONE INC	USD	11 234 947	0.86	68 916	NORTHERN TRUST CORP	USD	5 467 795	0.42		
235 577	BEST BUY CO INC	USD	20 558 805	1.57	40 362	NVIDIA CORP	USD	15 333 927	1.17		
36 126	BLACKROCK INC	USD	19 655 795	1.50	1 350	NVR INC	USD	4 399 313	0.33		
301 344	BRISTOL-MYERS SQUIBB CO	USD	17 719 027	1.35	350 629	ORACLE CORP	USD	19 379 265	1.48		
265 293	CARDINAL HEALTH INC	USD	13 845 642	1.05	132 009	PACKAGING CORP OF AMERICA	USD	13 174 498	1.00		
183 993	CENTENE CORP	USD	11 692 755	0.89	152 415	PROCTER & GAMBLE CO.	USD	18 224 262	1.39		
551 379	CENTURYLINK INC	USD	5 530 331	0.42	230 628	PROGRESSIVE CORP	USD	18 475 609	1.41		
271 703	CERNER CORP	USD	18 625 241	1.42	29 928	S&P GLOBAL INC	USD	9 860 677	0.75		
84 049	CIGNA CORP	USD	15 771 795	1.20	16 008	SBA COMMUNICATIONS CORP	USD	4 769 103	0.36		
70 491	CINCINNATI FINANCIAL CORP	USD	4 513 539	0.34	13 971	SHERWIN-WILLIAMS CO/THE	USD	8 073 142	0.61		
127 360	CITRIX SYSTEMS INC	USD	18 837 818	1.43	84 336	STATE STREET CORP	USD	5 359 553	0.41		
94 233	CLOROX COMPANY	USD	20 671 892	1.56	314 327	SYNCHRONY FINANCIAL	USD	6 965 486	0.53		
241 075	COLGATE-PALMOLIVE CO	USD	17 661 155	1.34	156 189	T ROWE PRICE GROUP INC	USD	19 289 342	1.47		
150 253	COMCAST CORP - A	USD	5 856 862	0.45	96 557	TARGET CORP	USD	11 580 081	0.88		
60 144	COSTCO WHOLESALE CORP	USD	18 236 262	1.39	224 780	TJX COMPANIES INC	USD	11 364 877	0.87		
102 881	CUMMINS INC	USD	17 825 162	1.36	133 421	T-MOBILE US INC	USD	13 895 797	1.06		
98 619	CVS HEALTH CORP	USD	6 407 276	0.49	104 105	UNITED PARCEL SERVICE- B	USD	11 574 394	0.88		
228 004	DAVITA INC	USD	18 044 237	1.37	77 888	UNITED RENTALS INC	USD	11 608 428	0.88		
56 695	DIGITAL REALTY TRUST INC	USD	8 056 926	0.61	42 737	UNITEDHEALTH GROUP INC	USD	12 605 278	0.96		
106 167	DOLLAR GENERAL CORP	USD	20 225 875	1.54	365 511	UNUM GROUP	USD	6 063 827	0.46		
318 039	DUKE REALTY CORP	USD	11 255 400	0.86	314 527	VERIZON COMMUNICATIONS INC	USD	17 339 874	1.32		
186 330	EASTMAN CHEMICAL CO	USD	12 976 021	0.99	40 425	VERTEX PHARMACEUTICALS INC	USD	11 735 782	0.89		
360 900	EBAY INC	USD	18 929 205	1.44	63 755	VISA INC - A	USD	12 315 553	0.94		
260 244	EDWARDS LIFESCIENCES CORP	USD	17 985 463	1.37	223 256	WALGREENS BOOTS ALLIANCE INC	USD	9 463 822	0.72		
7 273	EQUINIX INC	USD	5 107 828	0.39	146 967	WASTE MANAGEMENT INC	USD	15 565 275	1.19		
31 478	ESTEE LAUDER COMPANIES - A	USD	5 939 269	0.45	138 419	WESTERN DIGITAL CORP	USD	6 111 199	0.47		
194 365	EXPEDITORS INTL WASH INC	USD	14 779 515	1.13	28 741	WW GRAINGER INC	USD	9 029 273	0.69		
182 918	FASTENAL CO	USD	7 836 207	0.60	78 875	XILINX INC	USD	7 760 511	0.59		
61 456	FIDELITY NATIONAL INFO SERV	USD	8 240 635	0.63	<i>Ireland</i>						
83 112	FISERV INC	USD	8 113 393	0.62	309 654	SEAGATE TECHNOLOGY	USD	14 990 350	1.14		
125 336	FORTINET INC	USD	17 204 873	1.31	<b>Warrants, Rights</b>				<b>24 002</b>	<b>0.00</b>	
428 629	FRANKLIN RESOURCES INC	USD	8 988 350	0.68	142 868	T-MOBILE US INC RIGHTS RTS 28/07/2020	USD	24 002	0.00		
304 793	GENERAL MILLS INC	USD	18 790 488	1.43	<b>Total securities portfolio</b>					<b>1 286 474 756</b>	<b>97.95</b>
227 129	GILEAD SCIENCES INC	USD	17 475 305	1.33							
121 800	HERSHEY CO/THE	USD	15 787 716	1.20							
462 544	HEWLETT - PACKARD ENTERPRISE - W/I	USD	4 500 553	0.34							
115 052	HONEYWELL INTERNATIONAL INC	USD	16 635 369	1.27							
43 561	HUNT (JB) TRANSPRT SVCS INC	USD	5 242 131	0.40							
110 416	ILLINOIS TOOL WORKS	USD	19 306 238	1.47							



# BNP PARIBAS FUNDS SICAV US Short Duration Bond

## Securities portfolio at 30/06/2020

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									
<b>Bonds</b>			<b>96 721 709</b>	<b>93.40</b>					
<i>United States of America</i>									
500 000	ABBOTT LABS 1.150% 20-30/01/2028	USD	500 831	0.48	1 451 070	GNR 2014-99 IO 4.500% 14-20/06/2044	USD	280 345	0.27
100 000	AIR LEASE CORP 3.875% 14-01/04/2021	USD	100 320	0.10	500 000	GOLDMAN SACHS GP 2.600% 17-27/12/2020	USD	504 928	0.49
1 000 000	AIR PROD & CHEM 1.500% 20-15/10/2025	USD	1 032 814	1.00	500 000	HOME DEPOT INC 2.700% 20-15/04/2030	USD	549 931	0.53
500 000	AMERICAN EXPRESS 2.500% 17-01/08/2022	USD	518 158	0.50	500 000	HONEYWELL INTL 1.350% 20-01/06/2025	USD	512 853	0.50
500 000	AMERICAN HONDA F 2.050% 19-10/01/2023	USD	516 219	0.50	500 000	IBM CORP 2.850% 19-13/05/2022	USD	523 030	0.51
500 000	APPLE INC 1.550% 16-04/08/2021	USD	506 247	0.49	500 000	INTEL CORP 3.900% 20-25/03/2030	USD	605 660	0.58
610 000	APPLE INC 3.250% 16-23/02/2026	USD	683 241	0.66	1 000 000	JOHN DEERE CAP 2.050% 20-09/01/2025	USD	1 054 996	1.02
250 000	ARCHER-DANIELS 2.750% 20-27/03/2025	USD	270 460	0.26	500 000	JOHN DEERE CAP 2.800% 16-06/03/2023	USD	531 208	0.51
375 000	BANK OF AMERICA CORP 4.000% 15-22/01/2025	USD	413 131	0.40	1 000 000	JOHNSON&JOHNSON 2.450% 16-01/03/2026	USD	1 093 244	1.06
1 000 000	BB&T CORPORATION 2.050% 16-10/05/2021	USD	1 012 501	0.98	500 000	JP MORGAN CHASE 3.250% 12-23/09/2022	USD	528 724	0.51
700 000	BNY MELLON 2.600% 17-07/02/2022	USD	722 084	0.70	125 000	KEURIG DR PEPPER 4.057% 19-25/05/2023	USD	136 145	0.13
750 000	BRANCH BKG & TR 2.150% 19-06/12/2024	USD	788 636	0.76	500 000	KIMBERLY-CLARK 3.100% 20-26/03/2030	USD	568 181	0.55
500 000	BRISTOL-MYERS 2.600% 19-16/05/2022	USD	519 579	0.50	50 000	KIMCO REALTY 3.200% 14-01/05/2021	USD	50 633	0.05
1 000 000	CATERPILLAR FINL 1.950% 20-18/11/2022	USD	1 034 039	1.00	34 000	LIBERTY MUTUAL 4.250% 13-15/06/2023	USD	36 874	0.04
500 000	CATERPILLAR FINL 2.150% 19-08/11/2024	USD	528 530	0.51	57 000	MACYS RETAIL HLD 2.875% 12-15/02/2023	USD	44 784	0.04
1 000 000	CHEVRON CORP 1.141% 20-11/05/2023	USD	1 017 262	0.98	500 000	MORGAN STANLEY 3.125% 18-23/01/2023	USD	529 877	0.51
500 000	CITIBANK NA 3.650% 19-23/01/2024	USD	548 412	0.53	1 000 000	ORACLE CORP 1.900% 16-15/09/2021	USD	1 016 647	0.98
500 000	CLOROX CO 1.800% 20-15/05/2030	USD	504 731	0.49	1 000 000	PEPSICO INC 1.625% 20-01/05/2030	USD	1 018 040	0.98
1 000 000	COCA-COLA CO/THE 1.650% 20-01/06/2030	USD	1 018 563	0.98	500 000	PEPSICO INC 3.600% 14-01/03/2024	USD	550 756	0.53
804 000	COCA-COLA CO/THE 2.125% 19-06/09/2029	USD	857 615	0.83	500 000	PFIZER INC 0.800% 20-28/05/2025	USD	500 688	0.48
300 000	COCA-COLA CO/THE 2.950% 20-25/03/2025	USD	330 215	0.32	500 000	PFIZER INC 5.800% 15-12/08/2023	USD	577 768	0.56
140 000	COMET 2019-A1 A1 2.840% 19-15/12/2024	USD	145 451	0.14	309 000	PNC BANK NA 2.700% 12-01/11/2022	USD	323 024	0.31
500 000	COOPER US INC 3.875% 10-15/12/2020	USD	503 421	0.49	500 000	PNC FUNDING CORP 3.300% 12-08/03/2022	USD	521 607	0.50
300 000	CRED SUIS NY 2.100% 19-12/11/2021	USD	306 402	0.30	500 000	PPG INDUSTRIES 2.400% 19-15/08/2024	USD	529 878	0.51
1 000 000	CVS HEALTH CORP 2.125% 16-01/06/2021	USD	1 013 213	0.98	700 000	PROCTER & GAMBLE 2.700% 16-02/02/2026	USD	780 203	0.75
500 000	DAIMLER FINANCE 3.350% 18-22/02/2023	USD	523 562	0.51	500 000	RALPH LAUREN 1.700% 20-15/06/2022	USD	508 440	0.49
100 000	DOLLAR TREE 3.700% 18-15/05/2023	USD	106 982	0.10	1 000 000	RAYTHEON TECH 2.250% 20-01/07/2030	USD	1 041 686	1.01
500 000	DUKE ENERGY COR 2.450% 20-01/06/2030	USD	525 048	0.51	110 000	ROPER TECHNOLOGIES 3.650% 18-15/09/2023	USD	119 579	0.12
300 000	DUKE ENERGY CORP 3.950% 13-15/10/2023	USD	328 232	0.32	1 000 000	STRYKER CORP 1.950% 20-15/06/2030	USD	1 004 839	0.97
500 000	EBAY INC 1.900% 20-11/03/2025	USD	516 206	0.50	889 686	TESLA 2018-B A 3.710% 18-20/08/2021	USD	902 512	0.87
500 000	EXXON MOBIL CORP 2.019% 19-16/08/2024	USD	521 353	0.50	500 000	TEXAS INSTRUMENT 1.750% 20-04/05/2030	USD	508 041	0.49
500 000	EXXON MOBIL CORP 2.397% 15-06/03/2022	USD	514 691	0.50	1 000 000	TOYOTA MTR CRED 1.350% 20-25/08/2023	USD	1 019 414	0.98
107 695	FG Q59979 4.500% 18-01/11/2048	USD	116 735	0.11	500 000	UNITED PARCEL 3.900% 20-01/04/2025	USD	567 313	0.55
100 000	FIVE COR FND TRS 4.419% 13-15/11/2023	USD	111 375	0.11	500 000	UNITEDHEALTH GRP 2.000% 20-15/05/2030	USD	523 368	0.51
107 694	FN 745398 6.000% 06-01/06/2035	USD	125 108	0.12	500 000	US BANK NA OHIO 1.950% 19-09/01/2023	USD	517 385	0.50
128 611	FN AK6370 3.500% 12-01/04/2027	USD	136 827	0.13	500 000	US BANK NA OHIO 2.850% 18-23/01/2023	USD	527 732	0.51
236 595	FN AL8571 5.500% 16-01/03/2040	USD	271 239	0.26	8 450 000	US TREASURY N/B 0.125% 20-15/05/2023	USD	8 436 796	8.14
134 772	FN AL8867 5.000% 16-01/09/2041	USD	154 612	0.15	1 800 000	US TREASURY N/B 0.125% 20-30/06/2022	USD	1 799 156	1.74
219 943	FN AO7245 3.500% 12-01/07/2027	USD	234 106	0.23	2 300 000	US TREASURY N/B 0.125% 20-31/05/2022	USD	2 298 383	2.22
140 229	FN AP0203 3.500% 12-01/07/2027	USD	149 272	0.14	9 600 000	US TREASURY N/B 0.250% 20-15/06/2023	USD	9 619 499	9.28
143 498	FN AS8989 5.000% 17-01/03/2047	USD	161 393	0.16	1 900 000	US TREASURY N/B 0.250% 20-31/05/2025	USD	1 897 773	1.83
1 000 000	GE CAP FUNDING 3.450% 20-15/05/2025	USD	1 047 481	1.01	6 300 000	US TREASURY N/B 0.500% 20-15/03/2023	USD	6 354 632	6.14
200 000	GENERAL MOTORS FIN 3.200% 16-06/07/2021	USD	202 211	0.20	7 650 000	US TREASURY N/B 1.375% 20-15/02/2023	USD	7 889 659	7.62
449 957	GN 783765 5.500% 13-15/09/2039	USD	525 599	0.51	600 000	US TREASURY N/B 1.500% 20-15/01/2023	USD	620 063	0.60
95 356	GNR 2004-28 PC 5.500% 04-20/04/2034	USD	105 937	0.10	900 000	US TREASURY N/B 1.750% 19-31/12/2024	USD	960 117	0.93
242 374	GNR 2008-50 KB 6.000% 08-20/06/2038	USD	286 236	0.28	2 600 000	US TREASURY N/B 2.625% 18-28/02/2023	USD	2 769 203	2.67
					150 000	VENTAS REALTY LP 3.500% 15-01/02/2025	USD	154 708	0.15
					1 000 000	VISA INC 2.050% 20-15/04/2030	USD	1 048 546	1.01

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS SICAV US Short Duration Bond

## Securities portfolio at 30/06/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 000 000	WALT DISNEY CO 1.750% 20-13/01/2026	USD	1 025 958	0.99
300 000	WALT DISNEY CO 2.125% 17-13/09/2022	USD	307 304	0.30
500 000	WELLS FARGO & CO 2.100% 16-26/07/2021	USD	507 647	0.49
495 000	XCEL ENERGY INC 2.400% 16-15/03/2021	USD	500 305	0.48
	<i>Canada</i>		<b>2 623 230</b>	<b>2.53</b>
500 000	BANK NOVA SCOTIA 3.400% 19-11/02/2024	USD	542 592	0.52
500 000	BANK OF MONTREAL 3.300% 19-05/02/2024	USD	542 442	0.52
1 000 000	ROYAL BK CANADA 1.950% 20-17/01/2023	USD	1 031 356	1.00
500 000	TORONTO DOMINION BANK 2.125% 16-07/04/2021	USD	506 840	0.49
	<i>The Netherlands</i>		<b>1 084 487</b>	<b>1.05</b>
1 000 000	SHELL INTL FIN 2.750% 20-06/04/2030	USD	1 084 487	1.05
	<i>Sweden</i>		<b>1 035 420</b>	<b>1.00</b>
1 000 000	SKANDINAV ENSKIL 2.200% 19-12/12/2022	USD	1 035 420	1.00
	<i>Ireland</i>		<b>790 978</b>	<b>0.76</b>
786 000	GE CAPITAL INTL 2.342% 16-15/11/2020	USD	790 978	0.76
	<i>France</i>		<b>547 621</b>	<b>0.53</b>
500 000	TOTAL CAP INTL 3.700% 13-15/01/2024	USD	547 621	0.53
	<i>United Kingdom</i>		<b>525 690</b>	<b>0.51</b>
500 000	BP CAPITAL PLC 2.750% 13-10/05/2023	USD	525 690	0.51
	<i>Luxembourg</i>		<b>511 923</b>	<b>0.49</b>
500 000	SCHLUMBERGER INV 2.400% 12-01/08/2022	USD	511 923	0.49
	<i>Mexico</i>		<b>416 250</b>	<b>0.40</b>
400 000	UNITED MEXICAN 3.625% 12-15/03/2022	USD	416 250	0.40
	<i>Japan</i>		<b>222 293</b>	<b>0.21</b>
200 000	TAKEDA PHARMACEU 4.400% 19-26/11/2023	USD	222 293	0.21
	<i>Bermuda</i>		<b>107 455</b>	<b>0.10</b>
100 000	MARVELL TECHNOLOGY 4.200% 18-22/06/2023	USD	107 455	0.10
	<b>Floating rate bonds</b>		<b>5 703 351</b>	<b>5.50</b>
	<i>United States of America</i>		<b>5 703 351</b>	<b>5.50</b>
1 000 000	AT&T INC 17-15/07/2021 FRN	USD	1 008 150	0.97
400 000	BANK OF AMER CRP 17-24/04/2023	USD	414 481	0.40
361 000	BANK OF AMERICA CORP 18-05/03/2024 FRN	USD	359 721	0.35
362 000	CITIGROUP INC 16-01/09/2023 FRN	USD	365 188	0.35
362 000	CVS HEALTH CORP 18-09/03/2021 FRN	USD	363 278	0.35
390 000	GENERAL MILLS 18-17/10/2023 FRN	USD	391 911	0.38
362 000	GOLDMAN SACHS GROUP 17-24/07/2023 FRN	USD	361 946	0.35
310 000	JP MORGAN CHASE 18-23/04/2024 FRN	USD	308 554	0.30
363 000	MORGAN STANLEY 16-24/10/2023 FRN	USD	366 789	0.35
361 000	VERIZON COMMUNICATIONS INC 17-16/03/2022 FRN	USD	365 582	0.35
363 000	WELLS FARGO & CO 16-31/10/2023 FRN	USD	365 586	0.35
1 000 000	WELLS FARGO CO 20-30/04/2026 FRN	USD	1 032 165	1.00
	<b>Floating rate notes</b>		<b>171 690</b>	<b>0.17</b>
	<i>United States of America</i>		<b>171 690</b>	<b>0.17</b>
166 084	FH 840440 16-01/10/2043 FRN	USD	171 690	0.17
	<b>Total securities portfolio</b>		<b>102 596 750</b>	<b>99.07</b>

# BNP PARIBAS FUNDS SICAV US Small Cap

## Securities portfolio at 30/06/2020

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									
	<b>Shares</b>		<b>555 110 217</b>	<b>97.11</b>					
	<i>United States of America</i>		<i>533 381 167</i>	<i>93.30</i>					
57 669	ACCELERON PHARMA INC	USD	5 494 126	0.96	75 951	PROFFPOINT INC	USD	8 439 675	1.48
179 820	AGIOS PHARMACEUTICALS INC	USD	9 616 774	1.68	209 788	PTC THERAPEUTICS INC	USD	10 644 643	1.86
80 719	AMERICAN STATES WATER CO	USD	6 346 935	1.11	418 250	PURE STORAGE INC - CLASS A	USD	7 248 273	1.27
727 479	AMICUS THERAPEUTICS INC	USD	10 970 383	1.92	162 279	QTS REALTY TRUST INC - A	USD	10 400 461	1.82
164 020	ARENA PHARMACEUTICALS INC	USD	10 325 059	1.81	20 928	QUIDEL CORP	USD	4 682 431	0.82
234 310	ATLANTIC UNION BANKSHARES CO	USD	5 426 620	0.95	282 986	RADIUS HEALTH INC	USD	3 857 099	0.67
187 523	ATRICURE INC	USD	8 429 159	1.47	206 897	RAPID7 INC	USD	10 555 885	1.85
163 860	AXCELIS TECHNOLOGIES INC	USD	4 563 501	0.80	258 471	REXFORD INDUSTRIAL REALTY IN	USD	10 708 454	1.87
200 522	BANKUNITED INC	USD	4 060 571	0.71	460 670	RLJ LODGING TRUST	USD	4 348 725	0.76
150 677	BERRY GLOBAL GROUP INC	USD	6 678 005	1.17	211 077	SHOCKWAVE MEDICAL INC	USD	9 998 717	1.75
234 724	BJS RESTAURANTS INC	USD	4 915 121	0.86	100 372	SPIRE SHS	USD	6 595 444	1.15
15 414	BOSTON BEER COMPANY INC - A	USD	8 271 923	1.45	326 373	SPROUTS FARMERS MARKET INC	USD	8 351 885	1.46
680 311	BOSTON PRIVATE FINL HOLDING	USD	4 680 540	0.82	380 461	STERLING BANCORP/DE	USD	4 459 003	0.78
382 182	BRIGHTSPHERE INVESTMENT GROU	USD	4 761 988	0.83	114 195	TRICO BANCSHARES	USD	3 477 238	0.61
154 455	CASELLA WASTE SYSTEMS INC-A	USD	8 050 195	1.41	131 807	TURNING POINT THERAPEUTICS I	USD	8 513 414	1.49
58 515	CHARLES RIVER LABORATORIES	USD	10 202 090	1.78	156 092	UNITED BANKSHARES INC	USD	4 317 505	0.76
104 705	CIENA CORP	USD	5 670 823	0.99	185 402	UNITED COMMUNITY BANKS/GA	USD	3 730 288	0.65
220 391	COLUMBIA BANKING SYSTEM INC	USD	6 246 983	1.09	125 233	WATTS WATER TECHNOLOGIES - A	USD	10 143 873	1.77
135 952	COLUMBIA SPORTSWEAR CO	USD	10 955 012	1.92	92 718	WINTRUST FINANCIAL CORP	USD	4 044 359	0.71
57 849	CONMED CORP	USD	4 164 550	0.73	103 103	WOODWARD INC	USD	7 995 638	1.40
130 003	CSG SYSTEMS INTL INC	USD	5 380 824	0.94	259 316	YETI HOLDINGS INC	USD	11 080 572	1.94
223 514	CUBIC CORP	USD	10 735 377	1.88		<i>Israel</i>		<i>8 033 822</i>	<i>1.41</i>
193 485	DICKS SPORTING GOODS INC	USD	7 983 191	1.40	80 929	CYBERARK SOFTWARE LTD/ISRAEL	USD	8 033 822	1.41
132 136	EMCOR GROUP INC	USD	8 739 475	1.53		<i>Canada</i>		<i>7 607 091</i>	<i>1.33</i>
95 932	ENTEGRIS INC	USD	5 664 785	0.99	210 898	ZYMEWORKS INC	USD	7 607 091	1.33
30 082	EVERBRIDGE INC	USD	4 162 146	0.73		<i>Bermuda</i>		<i>6 088 137</i>	<i>1.07</i>
84 934	EVERCORE PARTNERS INC - A	USD	5 004 311	0.88	150 102	AXIS CAPITAL HOLDINGS LTD	USD	6 088 137	1.07
167 373	FIRST MERCHANTS CORP	USD	4 614 474	0.81		<b>Total securities portfolio</b>		<b>555 110 217</b>	<b>97.11</b>
229 322	FIRST SOLAR INC	USD	11 351 438	1.98					
102 882	FIVE BELOW	USD	10 999 115	1.92					
109 764	FRONTDOOR INC	USD	4 865 838	0.85					
149 732	GLOBAL BLOOD THERAPEUTICS IN	USD	9 452 581	1.65					
84 276	GOOSEHEAD INSURANCE INC - A	USD	6 334 184	1.11					
57 355	HAMILTON LANE INC-CLASS A	USD	3 864 006	0.68					
243 804	HEALTHCARE REALTY TRUST INC	USD	7 141 019	1.25					
224 633	HERC HOLDINGS INC	USD	6 902 972	1.21					
159 469	HIGHWOODS PROPERTIES INC	USD	5 952 978	1.04					
122 881	IBERIABANK CORP	USD	5 596 001	0.98					
392 324	INTERFACE INC	USD	3 193 517	0.56					
70 053	IRHYTHM TECHNOLOGIES INC	USD	8 118 442	1.42					
553 814	IRONWOOD PHARMACEUTICALS INC	USD	5 715 360	1.00					
94 181	JACK IN THE BOX INC	USD	6 977 870	1.22					
42 122	JONES LANG LASALLE INC	USD	4 357 942	0.76					
514 560	LIONS GATE ENTERTAINMENT - B	USD	3 514 445	0.61					
44 736	MORNINGSTAR INC	USD	6 306 434	1.10					
97 260	MSA SAFETY INC	USD	11 130 433	1.94					
135 435	NATIONAL BANK HOLDINGS - A	USD	3 656 745	0.64					
185 415	NEW JERSEY RESOURCES CORP	USD	6 053 800	1.06					
160 352	NEW RELIC INC	USD	11 048 253	1.93					
118 624	NEXSTAR MEDIA GROUP INC - A	USD	9 927 643	1.74					
119 510	OSHKOSH CORP	USD	8 559 306	1.50					
382 698	PARSLEY ENERGY INC - A	USD	4 087 215	0.72					
254 927	PDC ENERGY INC	USD	3 171 292	0.55					
524 109	PGT INNOVATIONS INC	USD	8 218 029	1.44					
158 387	PLEXUS CORP	USD	11 175 786	1.95					

# BNP PARIBAS FUNDS SICAV US Value Multi-Factor Equity

## Securities portfolio at 30/06/2020

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				47 920 203	97.95							
<b>Shares</b>				<b>47 920 203</b>	<b>97.95</b>							
<i>United States of America</i>				<i>46 583 416</i>	<i>95.22</i>							
1 515	3M CO	USD	236 325	0.48	36 329	INTERPUBLIC GROUP OF COS INC	USD	623 406	1.27			
2 044	ABBVIE INC	USD	200 680	0.41	33 354	INVESCO LTD	USD	358 889	0.73			
2 914	AIR PRODUCTS AND CHEMICALS INC	USD	703 614	1.44	2 332	JACK HENRY & ASSOCIATES INC	USD	429 158	0.88			
5 717	AKAMAI TECHNOLOGIES INC	USD	612 234	1.25	4 458	JM SMUCKER CO/THE	USD	471 701	0.96			
3 133	ALEXION PHARMACEUTICALS INC	USD	351 648	0.72	6 211	KELLOGG CO	USD	410 299	0.84			
6 653	ALLSTATE CORP	USD	645 274	1.32	4 608	KIMBERLY-CLARK CORP	USD	651 341	1.33			
3 415	AMERICAN FINANCIAL GROUP INC	USD	216 716	0.44	18 540	KROGER CO	USD	627 579	1.28			
802	AMERICAN TOWER CORP - A	USD	207 349	0.42	861	LAM RESEARCH CORP	USD	278 499	0.57			
2 149	AMERIPRISE FINANCIAL INC	USD	322 436	0.66	9 128	LINCOLN NATIONAL CORP	USD	335 819	0.69			
1 726	AMGEN INC	USD	407 094	0.83	4 151	MASCO CORP	USD	208 422	0.43			
6 447	APPLIED MATERIALS INC	USD	389 721	0.80	4 607	MCKESSON CORP	USD	706 806	1.44			
4 075	ARTHUR J GALLAGHER & CO	USD	397 272	0.81	9 380	METLIFE INC	USD	342 558	0.70			
23 550	AT&T INC	USD	711 917	1.46	2 103	MOHAWK INDUSTRIES INC	USD	214 001	0.44			
2 590	AUTOMATIC DATA PROCESSING	USD	385 625	0.79	7 982	MOLSON COORS BREWING CO - B	USD	274 262	0.56			
373	AUTOZONE INC	USD	420 789	0.86	1 055	MSCI INC	USD	352 180	0.72			
10 328	BANK OF NEW YORK MELLON CORP	USD	399 177	0.82	2 729	NASDAQ OMX GROUP/THE	USD	326 034	0.67			
7 916	BEST BUY CO INC	USD	690 829	1.41	7 928	NETAPP INC	USD	351 765	0.72			
10 941	BORGWARNER INC	USD	386 217	0.79	3 913	NIKE INC - B	USD	383 670	0.78			
8 922	BRISTOL-MYERS SQUIBB CO	USD	524 614	1.07	12 640	NUCOR CORP	USD	523 422	1.07			
6 339	CARDINAL HEALTH INC	USD	330 832	0.68	1 196	NVIDIA CORP	USD	454 372	0.93			
2 820	CENTENE CORP	USD	179 211	0.37	55	NVR INC	USD	179 231	0.37			
6 503	CERNER CORP	USD	445 781	0.91	9 145	ORACLE CORP	USD	505 444	1.03			
12 074	CF INDUSTRIES HOLDINGS INC	USD	339 762	0.69	7 441	PACCAR INC	USD	556 959	1.14			
3 542	CIGNA CORP	USD	664 656	1.36	6 972	PACKAGING CORP OF AMERICA	USD	695 806	1.42			
3 786	CINCINNATI FINANCIAL CORP	USD	242 418	0.50	5 202	PROCTER & GAMBLE CO.	USD	622 003	1.27			
16 135	CISCO SYSTEMS INC	USD	752 537	1.53	7 894	PROGRESSIVE CORP	USD	632 388	1.29			
2 710	CITRIX SYSTEMS INC	USD	400 836	0.82	8 968	PRUDENTIAL FINANCIAL INC	USD	546 151	1.12			
3 211	CLOROX COMPANY	USD	704 397	1.44	2 794	RALPH LAUREN CORP	USD	202 621	0.41			
4 927	COLGATE-PALMOLIVE CO	USD	360 952	0.74	2 759	REINSURANCE GROUP OF AMERICA	USD	216 416	0.44			
18 335	COMCAST CORP - A	USD	714 698	1.46	771	SBA COMMUNICATIONS CORP	USD	229 696	0.47			
1 952	COSTCO WHOLESALE CORP	USD	591 866	1.21	13 933	SCHWAB (CHARLES) CORP	USD	470 099	0.96			
4 245	CUMMINS INC	USD	735 490	1.50	9 499	SEI INVESTMENTS COMPANY	USD	522 255	1.07			
9 549	CVS HEALTH CORP	USD	620 399	1.27	750	SHERWIN-WILLIAMS CO/THE	USD	433 388	0.89			
8 280	DAVITA INC	USD	655 279	1.34	3 058	STARBUCKS CORP	USD	225 038	0.46			
7 915	DELL TECHNOLOGIES - C	USD	434 850	0.89	2 682	STATE STREET CORP	USD	170 441	0.35			
3 583	DOLLAR GENERAL CORP	USD	682 597	1.40	1 939	SVB FINANCIAL GROUP	USD	417 913	0.85			
4 820	EASTMAN CHEMICAL CO	USD	335 665	0.69	5 955	T ROWE PRICE GROUP INC	USD	735 443	1.50			
7 050	EBAY INC	USD	369 773	0.76	2 700	TARGET CORP	USD	323 811	0.66			
3 174	ELI LILLY & CO	USD	521 107	1.07	9 409	TJX COMPANIES INC	USD	475 719	0.97			
4 280	EXPEDITORS INTL WASH INC	USD	325 451	0.67	3 847	UNITED PARCEL SERVICE- B	USD	427 709	0.87			
4 752	FISERV INC	USD	463 890	0.95	3 334	UNITED RENTALS INC	USD	496 899	1.02			
10 140	GENERAL MILLS INC	USD	625 131	1.28	935	UNITEDHEALTH GROUP INC	USD	275 778	0.56			
9 160	GILEAD SCIENCES INC	USD	704 770	1.44	1 077	VERISIGN INC	USD	222 756	0.46			
5 015	GLOBE LIFE INC	USD	372 263	0.76	13 365	VERIZON COMMUNICATIONS INC	USD	736 813	1.50			
2 499	HCA HEALTHCARE INC	USD	242 553	0.50	1 211	VERTEX PHARMACEUTICALS INC	USD	351 565	0.72			
4 283	HERSHEY CO/THE	USD	555 162	1.13	2 736	VMWARE INC - A	USD	423 697	0.87			
48 134	HEWLETT - PACKARD ENTERPRISE - W/I	USD	468 344	0.96	8 301	WALGREENS BOOTS ALLIANCE INC	USD	351 879	0.72			
11 517	HOLLYFRONTIER CORP	USD	336 296	0.69	1 469	WASTE MANAGEMENT INC	USD	155 582	0.32			
4 697	HONEYWELL INTERNATIONAL INC	USD	679 139	1.39	8 364	WESTERN DIGITAL CORP	USD	369 271	0.75			
4 091	ILLINOIS TOOL WORKS	USD	715 311	1.46	3 622	WR BERKLEY CORP	USD	207 504	0.42			
3 271	INGREDION INC	USD	271 493	0.55	1 106	WW GRAINGER INC	USD	347 461	0.71			
9 220	INTEL CORP	USD	551 633	1.13	2 308	XILINX INC	USD	227 084	0.46			
7 018	INTERCONTINENTAL EXCHANGE INC	USD	642 849	1.31	<i>Ireland</i>							
7 313	INTERNATIONAL PAPER CO	USD	257 491	0.53	3 225	JAZZ PHARMACEUTICALS PLC	USD	355 847	0.73			
								13 759	SEAGATE TECHNOLOGY	USD	666 073	1.36
								<i>Bermuda</i>		<i>314 867</i>	<i>0.64</i>	
								1 527	EVEREST RE GROUP LTD	USD	314 867	0.64
								<b>Total securities portfolio</b>		<b>47 920 203</b>	<b>97.95</b>	

# BNP PARIBAS FUNDS SICAV USD Money Market

## Securities portfolio at 30/06/2020

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
<b>Money Market Instruments</b>				<b>403 768 710</b>	<b>89.59</b>					
<i>United Kingdom</i>				<i>85 949 617</i>	<i>19.08</i>					
5 000 000	BARCLAYS BANK PLC 0.000% 22/07/2020	USD	4 998 850	1.11	10 000 000	<i>Finland</i> NORDEA BANK ABP 0.000% 21/09/2020	USD	9 990 230	2.22	
10 000 000	BARCLAYS BANK PLC 0.000% 23/09/2020	USD	9 988 524	2.22	6 000 000	OP CORPORATE BANK PLC 0.000% 11/09/2020	USD	5 994 927	1.33	
4 000 000	BP CAPITAL MARKETS PLC 0.000% 06/07/2020	USD	3 999 717	0.89	8 000 000	OP CORPORATE BANK PLC 0.000% 28/07/2020	USD	7 997 713	1.77	
5 000 000	INDUSTRIAL AND COMMERCIAL BANK OF CHINA	USD	4 994 718	1.11	<i>Ireland</i>					
5 000 000	INDUSTRIAL AND COMMERCIAL BANK OF CHINA	USD	4 993 282	1.11	20 000 000	UNICREDIT BANK IRELAND 0.000% 21/07/2020	USD	19 993 742	4.43	
12 000 000	MITSUBISHI CORPORATION FINANCE 0.000% 04/08/	USD	11 995 448	2.66	15 000 000	TOYOTA MOTOR FINANCE NETHERLANDS BV 0.000% 10/08/2020	USD	14 994 257	3.32	
5 000 000	MITSUBISHI CORPORATION FINANCE 0.000% 17/09/	USD	4 994 818	1.11	<i>The Netherlands</i>					
10 000 000	MIZUHO BANK LTD 0.000% 12/08/2020	USD	9 995 202	2.22	10 000 000	QATAR NATIONAL BANK SAQ - LONDON BRANCH	USD	9 989 890	2.22	
10 000 000	MIZUHO BANK LTD 0.000% 18/08/2020	USD	9 994 415	2.22	<i>Germany</i>					
5 000 000	MIZUHO BANK LTD 0.000% 24/08/2020	USD	4 996 799	1.11	5 000 000	ALLIANZ SE 0.000% 21/07/2020	USD	4 998 937	1.11	
15 000 000	NATWEST MARKETS PLC 0.000% 13/07/2020	USD	14 997 844	3.32	<i>Sweden</i>					
<i>France</i>				<i>61 960 753</i>	<i>13.76</i>	5 000 000	VATTENFALL AB 0.000% 13/08/2020	USD	4 997 253	1.11
5 000 000	ACOSS 0.000% 10/09/2020 NEUCP	USD	4 995 462	1.11	<b>Shares/Units in investment funds</b>					
10 000 000	AGENCE CENTRALE DES ORGANISMES DE SECURI	USD	9 995 663	2.22	<i>Luxembourg</i>					
5 000 000	AGENCE CENTRALE DES ORGANISMES DE SECURI	USD	4 996 460	1.11	93 079.97	BNP PARIBAS INSTICASH USD 1D SHORT TERM VNAV INC	USD	14 789 002	3.27	
6 000 000	BANQUE POSTALE(LA) 0.000% 07/08/2020 NEUCP	USD	5 997 502	1.33	<b>Total securities portfolio</b>					
10 000 000	COFACE SA 0.000% 06/08/2020 NEUCP	USD	9 995 651	2.22	<b>418 557 712</b>			<b>92.86</b>		
10 000 000	LA BANQUE POSTALE SA 0.000% 21/09/2020 NEUCP	USD	9 988 900	2.22						
10 000 000	VEOLIA ENVIRONNEMENT SA 0.000% 06/07/2020 NE	USD	9 999 292	2.22						
6 000 000	VEOLIA ENVIRONNEMENT SA 0.000% 23/09/2020 NE	USD	5 991 823	1.33						
<i>Belgium</i>				<i>52 967 698</i>	<i>11.76</i>					
10 000 000	ENI FINANCE INTERNATIONAL SA 0.000% 06/07/20	USD	9 999 292	2.22						
13 000 000	EUROCLEAR BANK SA/NV 0.000% 17/07/2020	USD	12 997 762	2.88						
5 000 000	EUROCLEAR BANK SA/NV 0.000% 21/09/2020	USD	4 995 115	1.11						
10 000 000	LVMH FINANCE BELGIQUE SA 0.000% 22/09/2020	USD	9 988 234	2.22						
5 000 000	SUMITOMO MITSUI BANKING CORP/BRUSSELS 0.000%	USD	4 998 582	1.11						
10 000 000	SUMITOMO MITSUI BANKING CORP/BRUSSELS 0.000%	USD	9 988 713	2.22						
<i>Denmark</i>				<i>49 962 579</i>	<i>11.08</i>					
15 000 000	DANSKE BANK A/S 0.000% 26/08/2020	USD	14 988 891	3.32						
8 000 000	JYSKE BANK A/S 0.000% 14/09/2020 NEUCP	USD	7 992 140	1.77						
10 000 000	JYSKE BANK A/S 0.000% 21/08/2020 NEUCP	USD	9 994 010	2.22						
7 000 000	NYKREDIT BANK A/S 0.000% 14/09/2020	USD	6 993 123	1.55						
10 000 000	NYKREDIT BANK A/S 0.000% 18/08/2020	USD	9 994 415	2.22						
<i>Spain</i>				<i>48 984 784</i>	<i>10.86</i>					
10 000 000	BANCO BILBAO VIZCAYA 0.000% 21/07/2020 NEUCP	USD	9 997 680	2.22						
10 000 000	BANCO BILBAO VIZCAYA A 0.000% 22/07/2020	USD	9 997 569	2.22						
15 000 000	BANCO SANTANDER SA 0.000% 13/08/2020	USD	14 992 609	3.32						
14 000 000	BANCO SANTANDER SA 0.000% 21/07/2020	USD	13 996 926	3.10						
<i>Luxembourg</i>				<i>24 986 330</i>	<i>5.54</i>					
10 000 000	DZ PRIVATBANK SA 0.000% 15/09/2020	USD	9 991 024	2.22						
15 000 000	INTESA SANPAOLO BANK L 0.000% 21/07/2020	USD	14 995 306	3.32						

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## Notes to the financial statements

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Notes to the financial statements at 30/06/2020

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**Note 1 - General information**

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

**a) Absorbed, liquidated 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"

As of 30 June 2020, the liquidation of the following sub-fund is not completed. There is still a remaining amount of cash at bank:

- Absolute Return Medium Vol Bond for EUR 450.91

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

**b) Activated 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 class "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 "1 Plus - Capitalisation"

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Notes to the financial statements at 30/06/2020

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**Note 2 - Principal accounting methods**

**a) Net asset value**

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

**c) Currency conversion**

The accounts of each sub-fund are kept in the currency in which its net asset value is expressed, and the financial statements are expressed in that currency.

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

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

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

**d) Presentation of the financial statements**

The financial statements are presented on the basis of the latest net asset value calculated during the financial period. In accordance with the prospectus, the net asset values were calculated using the latest exchange rates known at the time of calculation. The stock market prices and exchange rates are the latest available as at 30 June 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 30 June 2020 in the last net asset value of the financial period.

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

The statement of operations and changes in net assets covers the financial period from 1 January 2020 to 30 June 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.



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## Notes to the financial statements at 30/06/2020

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

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

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

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

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

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

### **g) Valuation of financial instruments**

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

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

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

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

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

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

### **i) Valuation of total return swaps and performance swaps**

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

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

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## Notes to the financial statements at 30/06/2020

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

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

Options contracts traded over-the-counter are valued at the prices at which the position could be liquidated under the market conditions prevailing at the valuation date. The liquidation value of options contracts traded on regulated markets will be based on the latest available settlement price of these contracts on the regulated markets on which these option contracts are traded by the Fund; 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”.

Securities repurchase agreements are valued at their market value.

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

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

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

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

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

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

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

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## Notes to the financial statements at 30/06/2020

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

### **n) Valuation of volatility swaps**

The OTC Pricing team is responsible for the daily valuation of Volatility Swaps with the use of Bloomberg’s BVAL tool. The valuation model used, in line with market practice, is the Monte Carlo Stochastic Local Volatility model. 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) 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.

### **p) Interest**

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

### **q) Comparisons**

Concerning the sub-funds that merged during the financial period and that were still open on 30 June 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.

### **r) Geographic distribution**

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

### **s) “To be announced”**

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

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

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

### **t) Valuation of reverse repurchase transactions**

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

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

### u) Cross-investments

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

The total value of those cross-investments as at 30 June 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	2 046 852
Emerging Bond Opportunities	RMB Bond	USD	23 600 760
Emerging Multi-Asset Income	Asia ex-Japan Small Cap	USD	874 741
Emerging Multi-Asset Income	RMB Bond	USD	1 553 149
Euro Corporate Bond	Euro High Yield Short Duration Bond	EUR	26 657 733
Euro Corporate Bond	Euro Short Term Corporate Bond	EUR	4 406 006
Euro Corporate Bond Opportunities	Euro High Yield Short Duration Bond	EUR	3 016 598
Euro High Yield Bond	Euro High Yield Short Duration Bond	EUR	10 806 879
Euro Short Term Corporate Bond Opportunities	Euro High Yield Bond	EUR	10 354 854
Flexible Opportunities	Climate Impact	EUR	1 785 553
Flexible Opportunities	Emerging Multi-Asset Income	EUR	2 751 381
Flexible Opportunities	Sustainable Enhanced Bond 12M	EUR	1 856 708
Global Bond Opportunities	RMB Bond	EUR	19 643 253
Global Low Vol Equity	Global Multi-Factor Equity	EUR	4 442 444
Local Emerging Bond	RMB Bond	USD	26 600 443
Multi-Asset Income	Emerging Multi-Asset Income	EUR	22 661 885
Multi-Asset Income	RMB Bond	EUR	2 083 353
Premia Opportunities	Europe Multi-Factor Equity	EUR	4 150 360
Premia Opportunities	Global Absolute Return Multi-Factor Equity	EUR	505 478
Premia Opportunities	US Multi-Factor Equity	EUR	3 397 169
Sustainable Euro Bond	Green Bond	EUR	10 465 000
Sustainable Global Corporate Bond	Green Bond	USD	5 232 500
Sustainable Multi-Asset Balanced	Climate Impact	EUR	60 900 268
Sustainable Multi-Asset Balanced	Global Environment	EUR	66 580 857
Sustainable Multi-Asset Balanced	Green Bond	EUR	17 632 725
Sustainable Multi-Asset Balanced	Green Tigers	EUR	22 507 847
Sustainable Multi-Asset Balanced	Human Development	EUR	66 536 730
Sustainable Multi-Asset Balanced	SMaRT Food	EUR	29 910 290
Sustainable Multi-Asset Balanced	Sustainable Enhanced Bond 12M	EUR	7 266 700
Sustainable Multi-Asset Balanced	Sustainable Euro Bond	EUR	98 953 280
Sustainable Multi-Asset Balanced	Sustainable Euro Corporate Bond	EUR	99 415 402
Sustainable Multi-Asset Growth	Climate Impact	EUR	53 582 672
Sustainable Multi-Asset Growth	Global Environment	EUR	57 919 573
Sustainable Multi-Asset Growth	Green Tigers	EUR	17 967 637

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

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	Human Development	EUR	55 156 043
Sustainable Multi-Asset Growth	SMaRT Food	EUR	26 028 932
Sustainable Multi-Asset Growth	Sustainable Euro Corporate Bond	EUR	51 084 675
Sustainable Multi-Asset Stability	Climate Impact	EUR	48 322 560
Sustainable Multi-Asset Stability	Global Environment	EUR	49 015 386
Sustainable Multi-Asset Stability	Green Bond	EUR	23 475 210
Sustainable Multi-Asset Stability	Green Tigers	EUR	11 592 024
Sustainable Multi-Asset Stability	Human Development	EUR	15 847 572
Sustainable Multi-Asset Stability	SMaRT Food	EUR	24 351 549
Sustainable Multi-Asset Stability	Sustainable Enhanced Bond 12M	EUR	65 971 255
Sustainable Multi-Asset Stability	Sustainable Euro Corporate Bond	EUR	149 175 661
Target Risk Balanced	Absolute Return Multi-Strategy	EUR	64 396 928
		<b>Total:</b>	<b>1 372 484 875</b>

The net assets at the end of the financial period of combined figures would be EUR 48 219 218 252 without taking into account the cross-investments values.

### v) 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

### w) Swing Pricing

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

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

## Notes to the financial statements at 30/06/2020

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.

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

As at 30 June 2020, the two below sub-fund have applied the Swing Pricing:

- Emerging Bond
- Enhanced Bond 6M

### 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 "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 "Privilege" category are also applicable to all share sub-categories and classes with the word "Privilege" 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
Absolute Return Global Opportunities	1.00%	0.50%	0.40%	N/A	N/A	N/A
Absolute Return Low Vol Bond	0.75%	0.40%	0.30%	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
Absolute Return Multi-Strategy	1.25%	0.65%	0.60%	N/A	N/A	N/A
Aqua	1.75%	0.90%	0.90%	N/A	N/A	1.615%
Asia ex-Japan Bond	1.25%	0.75%	0.60%	N/A	N/A	N/A
Asia ex-Japan Equity	1.50%	0.75%	0.75%	N/A	N/A	N/A
Asia ex-Japan Small Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A
Belgium Equity	1.25%	0.60%	0.60	N/A	N/A	N/A
Brazil Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A
China A-Shares	1.75%	0.90%	0.85% <sup>(1)</sup>	N/A	N/A	N/A
China Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A
Climate Impact	2.20%	1.10%	1.10%	2.20% <sup>(2)</sup>	N/A	N/A
Consumer Innovators	1.50%	0.75%	0.75%	N/A	N/A	N/A
Disruptive Technology	1.50%	0.75%	0.75% <sup>(3)</sup>	N/A	0.75% <sup>(4)</sup>	N/A
Emerging Bond	1.25%	0.65%	0.55%	N/A	N/A	N/A
Emerging Bond Opportunities	1.50%	0.75%	0.60% <sup>(5)</sup>	N/A	N/A	N/A
Emerging Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A
Emerging Multi-Asset Income	1.25%	0.65%	0.60%	N/A	N/A	N/A
Energy Transition	1.50%	0.75%	0.75%	N/A	N/A	N/A
Enhanced Bond 6M	0.50%	0.25%	0.20% <sup>(6)</sup>	N/A	N/A	0.385%
Euro Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A
Euro Bond Opportunities	0.75%	0.40%	0.30%	N/A	N/A	N/A
Euro Corporate Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A
Euro Corporate Bond Opportunities	0.75%	0.40%	0.30%	N/A	N/A	0.635%
Euro Covered Bond	0.70%	0.35%	0.25%	N/A	N/A	N/A
Euro Defensive Equity	1.75%	0.90%	0.85%	N/A	N/A	N/A

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

Sub-fund	Classic	Privilege	I	U	UP	Life
Euro Equity	1.50%	0.75%	0.75%	N/A	N/A	N/A
Euro Government Bond	0.70%	0.35%	0.25%	N/A	N/A	N/A
Euro High Quality Government Bond	0.60%	0.30%	0.25%	N/A	N/A	N/A
Euro High Yield Bond	1.20%	0.60%	0.55%	N/A	N/A	N/A
Euro High Yield Short Duration Bond	0.80%	0.40%	0.40%	N/A	N/A	N/A
Euro Inflation-Linked Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A
Euro Medium Term Bond	0.50%	0.25%	0.20%	N/A	N/A	N/A
Euro Mid Cap	1.50%	0.75%	0.75%	N/A	N/A	N/A
Euro Money Market	0.50%	0.25%	0.20%	N/A	N/A	N/A
Euro Multi-Factor Corporate Bond	0.50%	0.25%	0.25%	N/A	N/A	N/A
Euro Multi-Factor Equity	1.05%	0.50%	0.40%	N/A	N/A	N/A
Euro Short Term Bond Opportunities	0.50%	0.25%	0.20%	N/A	N/A	N/A
Euro Short Term Corporate Bond	0.50%	0.25%	0.20%	N/A	N/A	N/A
Euro Short Term Corporate Bond Opportunities	0.90%	0.45%	0.40%	N/A	N/A	N/A
Europe Convertible	1.20%	0.65%	0.60%	N/A	N/A	N/A
Europe Dividend	1.50%	0.75%	0.75%	N/A	N/A	N/A
Europe Emerging Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A
Europe Equity	1.50%	0.75%	0.75% <sup>(3)</sup>	N/A	N/A	N/A
Europe ex-UK Equity	1.50%	0.75%	0.75%	N/A	N/A	N/A
Europe Growth	1.50%	0.75%	0.75%	N/A	N/A	N/A
Europe Multi-Factor Equity	1.50%	0.75%	0.75%	N/A	N/A	N/A
Europe Real Estate Securities	1.50%	0.75%	0.75%	N/A	N/A	N/A
Europe Small Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A
Europe Small Cap Convertible	1.20%	0.65%	0.60%	N/A	N/A	N/A
Europe Value	1.50%	0.75%	0.75%	N/A	N/A	N/A
Flexible Global Credit	0.80%	0.40%	0.40%	N/A	N/A	N/A
Flexible Opportunities	1.10%	0.55%	0.55%	N/A	N/A	N/A
Frontiers Equity	1.90%	0.95%	0.95%	N/A	N/A	N/A
Germany Multi-Factor Equity	1.50%	0.75%	0.75%	N/A	N/A	N/A
Global Absolute Return Multi-Factor Equity	1.00%	0.50%	0.40%	N/A	N/A	N/A
Global Bond Opportunities	0.75%	0.40%	0.30%	N/A	N/A	N/A
Global Convertible	1.20%	0.65%	0.60%	N/A	N/A	N/A
Global Environment	1.75%	0.90%	0.85%	N/A	N/A	N/A
Global Equity	1.50%	0.75%	0.75%	N/A	N/A	1.385%
Global High Yield Bond	1.20%	0.60%	0.55%	N/A	N/A	N/A
Global Inflation-Linked Bond	0.75%	0.40%	0.30% <sup>(7)</sup>	N/A	N/A	N/A
Global Low Vol Equity	1.50%	0.75%	0.75%	N/A	N/A	N/A
Global Multi-Factor Equity	1.50%	0.75%	0.65%	N/A	N/A	N/A
Global Real Estate Securities	1.50%	0.75%	0.75%	N/A	N/A	N/A
Green Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A
Green Tigers	1.75%	0.90%	0.90%	N/A	N/A	N/A
Health Care Innovators	1.50%	0.75%	0.75%	N/A	N/A	N/A
Human Development	1.50%	0.75%	0.75%	N/A	N/A	N/A
India Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A
Japan Equity	1.50%	0.75%	0.75%	N/A	N/A	N/A
Japan Multi-Factor Equity	1.50%	0.75%	0.75%	N/A	N/A	N/A
Japan Small Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A
Latin America Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A
Local Emerging Bond	1.40%	0.70%	0.60%	N/A	N/A	N/A
Multi-Asset Income	1.25%	0.65%	0.65%	N/A	N/A	1.235%
Nordic Small Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A
Pacific Real Estate Securities	1.50%	0.75%	0.75%	N/A	N/A	N/A
Premia Opportunities	1.20%	0.60%	0.40%	N/A	N/A	N/A
RMB Bond	1.00%	0.50%	0.40%	N/A	N/A	N/A
Russia Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A
Seasons	1.00%	0.50%	0.50%	N/A	N/A	N/A



Notes to the financial statements at 30/06/2020

Sub-fund	Classic	Privilege	I	U	UP	Life
SMaRT Food	1.75%	0.90%	0.85%	1.75%	0.90	N/A
Sustainable Enhanced Bond 12M	0.80%	0.50%	0.40%	0.80% <sup>(8)</sup>	N/A	N/A
Sustainable Euro Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A
Sustainable Euro Corporate Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A
Sustainable Global Corporate Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A
Sustainable Multi-Asset Balanced	1.30% <sup>(9)</sup>	0.65% <sup>(10)</sup>	0.50%	N/A	N/A	N/A
Sustainable Multi-Asset Growth	1.40% <sup>(11)</sup>	0.70% <sup>(12)</sup>	0.50%	N/A	N/A	N/A
Sustainable Multi-Asset Stability	1.10% <sup>(13)</sup>	0.55% <sup>(14)</sup>	0.40%	N/A	N/A	1.385%
Target Risk Balanced	1.10%	0.55%	0.55%	N/A	N/A	N/A
Harmony (formerly Target Risk Stability)	0.90%	0.45%	0.40%	0.90%	N/A	N/A
Telecom (absorbed on 6 March 2020)	1.50%	0.75%	0.75%	N/A	N/A	N/A
Turkey Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A
US Growth	1.50%	0.75%	0.75%	N/A	N/A	N/A
US High Yield Bond	1.20%	0.60%	0.55%	N/A	N/A	N/A
US Mid Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A
US Multi-Factor Corporate Bond	0.50%	0.25%	0.25%	N/A	N/A	N/A
US Multi-Factor Equity	1.50%	0.75%	0.75% <sup>(3)</sup>	N/A	N/A	1.385%
US Short Duration Bond	0.50%	0.25%	0.20%	N/A	N/A	N/A
US Small Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A
US Value Multi-Factor Equity	1.50%	0.75%	0.75%	N/A	N/A	N/A
USD Money Market	0.50%	0.25%	0.20%	N/A	N/A	N/A

<sup>(1)</sup> 0.70% for the "I Plus" Category.

<sup>(2)</sup> For the "U2" Category

<sup>(3)</sup> 0.60% for "I Plus" Category.

<sup>(4)</sup> For the "UP4" Category

<sup>(5)</sup> 0.50% for "I Plus" Category.

<sup>(6)</sup> 0.15% for the "I Plus" Category.

<sup>(7)</sup> 0.25% for "I Plus" Category.

<sup>(8)</sup> For the "U3" Category

<sup>(9)</sup> 1.25% for "Classic Solidarity BE"

<sup>(10)</sup> 0.60% for "Privilege Solidarity BE"

<sup>(11)</sup> 1.35% for "Classic Solidarity BE"

<sup>(12)</sup> 0.65% for "Privilege Solidarity BE"

<sup>(13)</sup> 1.05% for "Classic Solidarity BE"

<sup>(14)</sup> 0.50% for "Privilege Solidarity BE"

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).

#### 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.

Notes to the financial statements at 30/06/2020

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

The Company may apply 2 types of Performance Fee:

1. Relative Performance Fee:

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

2. Absolute Performance Fee:

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

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

Performance Fees are payable to the Management Company and will be calculated daily 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 <sup>(1)</sup>
Absolute Return Medium Vol Bond (liquidated on 22 January 2020)	I	15%	Relative	EONIA, Libor or Stibor <sup>(2)</sup>
Absolute Return Multi-Strategy	All categories	20%	Relative	EONIA <sup>(3)</sup>
Emerging Bond Opportunities	I Plus	20%	Relative	50% JPM GBI-EM Global Diversified (RI) + 50% JPM EMBI Global Diversified (RI)
Flexible Opportunities	All categories	20%	Relative	EONIA, CZEONIA or Libor <sup>(4)</sup>
Global Absolute Return Multi-Factor Equity	All categories except for X	15%	Relative	EONIA + 2%
Premia Opportunities	All categories	15%	Relative	EONIA + 2%

<sup>(1)</sup> 15% with EONIA + 2% (“I”), Libor CHF 1M + 2% (“I RH CHF”) and Stibor 1M SEK + 2% (“I RH SEK”) as hurdle rates.

<sup>(2)</sup> 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.

<sup>(3)</sup> 20% with EONIA + 4% (Libor USD Overnight + 4% for the “RH USD” classes) as hurdle rates.

<sup>(4)</sup> 20% with EONIA + 4%, CZEONIA + 4% (“Classic RH CZK”), and Libor GBP 1M + 4% (“I RH GBP”) as hurdle rates

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Notes to the financial statements at 30/06/2020

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**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:

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

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

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

## Notes to the financial statements at 30/06/2020

### 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.

As at 30 June 2020, there are no daily provisions applicable on the sub-fund.

### Note 8 - Repurchase agreements

In accordance with the Circulars 08/356 and 14/592, each sub-fund may engage in repurchase transactions. A repurchase transaction consists of a forward transaction at the maturity of which the sub-fund has the obligation to repurchase the asset sold and the buyer (the counterparty) the obligation to return the asset received under the transaction.

Each sub-fund may buy or sell securities with repurchase options only if the counterparties in these agreements are first-rank financial institutions specialising in this type of transaction.

For the sub-fund Euro High Yield Bond, the account "Income on investments and assets, net" includes an amount of EUR 214 535 relating to interest collected on repurchase transactions.

As at 30 June 2020, the Company was engaged in securities repurchase transactions for which the following securities were sold through the sub-fund Euro High Yield Bond

#### Euro High Yield Bond

Currency	Nominal	Description	Maturity	Sale price and interest payable at the closing date in EUR
EUR	2 200 000	VICTORIA PLC 5.250% 19-15/07/2024	06/07/2020	1 595 700
EUR	1 203 000	VICTORIA PLC 5.250% 19-15/07/2024	15/09/2020	1 097 277
EUR	2 500 000	CRYSTAL ALMOND S 4.250% 19-15/10/2024	22/09/2020	2 492 884
EUR	1 912 000	KRONOS INTL INC 3.750% 17-15/09/2025	22/09/2020	1 892 238
GBP	1 100 000	OCADO GROUP PLC 4.000% 17-15/06/2024	22/09/2020	1 228 587
EUR	2 937 000	ALMAVIVA 7.250% 17-15/10/2022	22/09/2020	2 593 378
			<b>Total</b>	<b>10 900 064</b>

#### Counterpartie to repurchase agreements:

BNP Paribas Securities Services Luxembourg

Notes to the financial statements at 30/06/2020

**Note 9 - Dividends**

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

- Payment dates

Month	Record Date <sup>(1)</sup>	NAV ex-Dividend Date <sup>(2)</sup>	Payment Date <sup>(3)</sup>
January	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

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

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

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

- 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
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
Global Convertible	Classic MD - Distribution	USD	0.04
Global Environment	Classic RH SGD MD - Distribution	SGD	0.41

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

Sub-fund	Class	Currency	Dividend
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
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

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

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

Sub-Fund	Class	Currency	Dividend
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
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



# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

Sub-Fund	Class	Currency	Dividend
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	Classic - Distribution	EUR	3.92
Europe ex-UK Equity	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
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

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

Sub-Fund	Class	Currency	Dividend
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
Human Development	Classic - Distribution	EUR	2.54
Human Development	Privilege - Distribution	EUR	2.56
India Equity	Classic - Distribution	USD	1.48
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

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

Sub-Fund	Class	Currency	Dividend
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
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

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

Sub-Fund	Class	Currency	Dividend
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 following sub-funds this period:

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
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

Notes to the financial statements at 30/06/2020

**Note 10 - 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 11 - Exchange rates**

The exchange rates used for consolidation and for the conversion of share classes denominated in a currency other than the reference currency of the relevant sub-fund as at 30 June 2020 were the following:

EUR 1 =	AUD 1.63130
EUR 1 =	BRL 6.16700
EUR 1 =	CHF 1.06425
EUR 1 =	CNH 7.93815
EUR 1 =	CZK 26.64250
EUR 1 =	GBP 0.90900
EUR 1 =	HKD 8.70495
EUR 1 =	HUF 354.44000
EUR 1 =	JPY 121.17105
EUR 1 =	NOK 10.83500
EUR 1 =	PLN 4.44280
EUR 1 =	SEK 10.46400
EUR 1 =	SGD 1.56685
EUR 1 =	USD 1.12315
EUR 1 =	ZAR 19.51475

**Note 12 - Futures contracts**

As at 30 June 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	14	S	EURO-BUND FUTURE	08/09/2020	2 471 280	(18 900)
USD	13	P	ULTRA 10 YEAR US TREASURY NOTE FUTURE	21/09/2020	1 822 817	9 655
USD	50	P	US 10 YEAR NOTE FUTURE (CBT)	21/09/2020	6 195 605	30 759
USD	67	S	US 5YR NOTE FUTURE (CBT)	30/09/2020	7 500 981	(22 489)
USD	38	S	US 2YR NOTE FUTURE (CBT)	30/09/2020	7 471 370	(2 629)
					<b>Total:</b>	<b>(3 604)</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to EUR 128 220.

**Absolute Return Multi-Strategy**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	43	S	EURO OAT FUTURE FRENCH GOVT BD 10 YEAR 6%	08/09/2020	7 208 950	(112 650)
EUR	6	P	EURO-BUND FUTURE	08/09/2020	1 059 120	11 700
EUR	65	S	EURO STOXX 50 - FUTURE	18/09/2020	2 094 950	(34 370)
EUR	264	P	EURO STOXX BANK (SX7E)	18/09/2020	830 280	(7 010)

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	600	S	STOXX 600 TRAVEL & LEISURE (SOTP)	18/09/2020	4 911 000	355 510
EUR	54	S	STOXX 600(SXXP)	18/09/2020	969 030	(6 120)
USD	33	S	CHI AUD / USD	14/09/2020	2 027 334	11 048
USD	383	P	EURO E-MINI FUTURE	14/09/2020	23 985 454	(112 652)
USD	43	S	JPY CURRENCY FUTURE	14/09/2020	4 436 774	(1 819)
USD	5	S	CONS DISCRET SELECT SECT	18/09/2020	574 189	4 096
USD	10	P	CONSUMER STAPLES SELECT	18/09/2020	523 973	(5 787)
USD	19	S	E-MINI MSCI EMERGING MARKETS INDEX	18/09/2020	833 740	(3 553)
USD	5	P	FINANCIAL SELECT SECT	18/09/2020	316 854	1 614
USD	175	S	NASDAQ E-MINI FUTURE	18/09/2020	31 621 222	(133 442)
USD	93	P	S&P 500 E-MINI FUTURE	18/09/2020	12 794 072	(41 379)
USD	16	S	ULTRA LONG TERM US TREASURY BOND FUTURE	21/09/2020	3 107 777	(11 129)
JPY	12	S	NIKKEI 225 (SGX)	10/09/2020	1 102 243	32 879
<b>Total:</b>						<b>(53 064)</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to EUR 3 936 930.

### Asia ex-Japan Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	6	P	ULTRA LONG TERM US TREASURY BOND FUTURE	21/09/2020	1 308 938	2 250
USD	33	S	US 10 YEAR NOTE FUTURE (CBT)	21/09/2020	4 592 672	(48 266)
USD	4	S	US 5YR NOTE FUTURE (CBT)	30/09/2020	502 969	(1 500)
<b>Total:</b>						<b>(47 516)</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to USD 72 513.

### Emerging Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	11	S	EURO BUXL 30Y BONDS	08/09/2020	2 717 529	(47 195)
EUR	98	S	EURO-BOBL FUTURE	08/09/2020	14 857 074	(56 135)
EUR	17	S	EURO-BUND FUTURE	08/09/2020	3 370 394	(25 776)
USD	126	S	ULTRA 10 YEAR US TREASURY NOTE FUTURE	21/09/2020	19 843 031	(106 312)
USD	115	S	ULTRA LONG TERM US TREASURY BOND FUTURE	21/09/2020	25 087 969	(89 844)

## BNP PARIBAS FUNDS SICAV

### Notes to the financial statements at 30/06/2020

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	54	S	US 10 YEAR NOTE FUTURE (CBT)	21/09/2020	7 515 281	(32 062)
USD	771	P	US 5YR NOTE FUTURE (CBT)	30/09/2020	96 947 227	283 102
					<b>Total:</b>	<b>(74 222)</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to USD 1 987 660.

#### **Emerging Bond Opportunities**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	5	S	EURO BUXL 30Y BONDS	08/09/2020	1 235 240	(21 452)
EUR	57	S	EURO-BOBL FUTURE	08/09/2020	8 641 359	(32 650)
EUR	1	S	EURO-BUND FUTURE	08/09/2020	198 258	(1 516)
USD	42	S	ULTRA 10 YEAR US TREASURY NOTE FUTURE	21/09/2020	6 614 344	(35 437)
USD	107	S	ULTRA LONG TERM US TREASURY BOND FUTURE	21/09/2020	23 342 719	(83 594)
USD	67	P	US 10 YEAR NOTE FUTURE (CBT)	21/09/2020	9 324 516	98 406
USD	445	P	US 5YR NOTE FUTURE (CBT)	30/09/2020	55 955 274	163 399
					<b>Total:</b>	<b>87 156</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to USD 1 214 663.

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

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	129	S	E-MINI MSCI EMERGING MARKETS INDEX	18/09/2020	6 357 765	(23 005)
USD	20	S	US 10 YEAR NOTE FUTURE (CBT)	21/09/2020	2 783 438	(43 438)
					<b>Total:</b>	<b>(66 443)</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to USD 817 758.



## BNP PARIBAS FUNDS SICAV

### Notes to the financial statements at 30/06/2020

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

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	1 533	S	EURO-BOBL FUTURE	08/09/2020	206 924 340	(781 830)
EUR	51	P	EURO-BTP FUTURE	08/09/2020	7 337 880	165 750
EUR	92	P	EURO-BUND FUTURE	08/09/2020	16 239 840	131 560
EUR	656	P	EURO-SCHATZ FUTURE	08/09/2020	73 563 840	36 080
<b>Total:</b>						<b>(448 440)</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to EUR 887 066.

#### **Euro Bond**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	127	P	EURO-BOBL FUTURE	08/09/2020	17 142 460	64 770
EUR	73	P	EURO-BUND FUTURE	08/09/2020	12 885 960	172 760
<b>Total:</b>						<b>237 530</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to EUR 245 972.

#### **Euro Bond Opportunities**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	4	P	EURO BUXL 30Y BONDS	08/09/2020	879 840	15 120
EUR	88	P	EURO OAT FUTURE FRENCH GOVT BD 10 YEAR 6%	08/09/2020	14 753 200	170 250
EUR	18	S	EURO-BOBL FUTURE	08/09/2020	2 429 640	(9 180)
EUR	70	P	EURO-BTP FUTURE	08/09/2020	10 071 600	268 100
EUR	88	S	EURO-BUND FUTURE	08/09/2020	15 533 760	(113 400)
EUR	49	P	EURO-SCHATZ FUTURE	08/09/2020	5 494 860	2 940
USD	78	S	ULTRA 10 YEAR US TREASURY NOTE FUTURE	21/09/2020	10 936 902	(58 596)
USD	138	P	US 10 YEAR NOTE FUTURE (CBT)	21/09/2020	17 099 870	59 222
USD	135	P	US 5YR NOTE FUTURE (CBT)	30/09/2020	15 113 917	42 257
<b>Total:</b>						<b>376 713</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to EUR 390 475.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

### *Euro Corporate Bond*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	111	P	EURO BUXL 30Y BONDS	08/09/2020	24 415 560	462 580
EUR	2 164	S	EURO-BOBL FUTURE	08/09/2020	292 096 720	(1 271 640)
EUR	878	P	EURO-BUND FUTURE	08/09/2020	154 984 560	1 106 680
EUR	660	P	EURO-SCHATZ FUTURE	08/09/2020	74 012 400	39 600
<b>Total:</b>						<b>337 220</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to EUR 1 587 835.

### *Euro Corporate Bond Opportunities*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	2	P	EURO BUXL 30Y BONDS	08/09/2020	439 920	7 440
EUR	374	S	EURO-BOBL FUTURE	08/09/2020	50 482 520	(188 490)
EUR	22	P	EURO-BUND FUTURE	08/09/2020	3 883 440	27 470
EUR	391	P	EURO-SCHATZ FUTURE	08/09/2020	43 846 740	23 460
<b>Total:</b>						<b>(130 120)</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to EUR 310 228.

### *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	08/09/2020	439 920	8 240
EUR	9	P	EURO-BOBL FUTURE	08/09/2020	1 214 820	4 590
EUR	67	P	EURO-SCHATZ FUTURE	08/09/2020	7 513 380	3 685
<b>Total:</b>						<b>16 515</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to EUR 70 060.

### *Euro Defensive Equity*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	200	P	EURO STOXX 50 - FUTURE	18/09/2020	6 446 000	160 055
<b>Total:</b>						<b>160 055</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to EUR 1 254 785.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

### *Euro Government Bond*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	13	P	EURO BUXL 30Y BONDS	08/09/2020	2 859 480	138 060
					<b>Total:</b>	<b>138 060</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to EUR 110 385.

### *Euro High Quality Government Bond*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	233	P	EURO-BOBL FUTURE	08/09/2020	31 450 340	107 180
EUR	159	S	EURO-BUND FUTURE	08/09/2020	28 066 680	(297 210)
EUR	11	P	EURO-SCHATZ FUTURE	08/09/2020	1 233 540	660
					<b>Total:</b>	<b>(189 370)</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to EUR 381 589.

### *Euro Medium Term Bond*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	145	P	EURO-BOBL FUTURE	08/09/2020	19 572 100	73 950
EUR	107	P	EURO-SCHATZ FUTURE	08/09/2020	11 998 980	5 885
					<b>Total:</b>	<b>79 835</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to EUR 229 880.

### *Euro Multi-Factor Corporate Bond*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	10	P	EURO BUXL 30Y BONDS	08/09/2020	2 199 600	38 200
EUR	54	P	EURO-BOBL FUTURE	08/09/2020	7 288 920	35 120
EUR	70	S	EURO-BUND FUTURE	08/09/2020	12 356 400	(132 600)
EUR	80	P	EURO-SCHATZ FUTURE	08/09/2020	8 971 200	7 700
					<b>Total:</b>	<b>(51 580)</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to EUR 107 139.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

### *Euro Multi-Factor Equity*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	463	P	EURO STOXX 50 - FUTURE	18/09/2020	14 922 490	266 174
					<b>Total:</b>	<b>266 174</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to EUR 2 354 058.

### *Euro Short Term Bond Opportunities*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	100	P	EURO-BOBL FUTURE	08/09/2020	13 498 000	46 000
EUR	19	P	EURO-SCHATZ FUTURE	08/09/2020	2 130 660	1 140
EUR	96	S	SHORT TERM EURO BTP FUTURE	08/09/2020	10 740 480	(63 870)
					<b>Total:</b>	<b>(16 730)</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to EUR 163 152.

### *Euro Short Term Corporate Bond*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	45	S	EURO-BOBL FUTURE	08/09/2020	6 074 100	(23 810)
EUR	4	P	EURO-SCHATZ FUTURE	08/09/2020	448 560	240
					<b>Total:</b>	<b>(23 570)</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to EUR 73 392.

### *Euro Short Term Corporate Bond Opportunities*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	593	S	EURO-BOBL FUTURE	08/09/2020	80 043 140	(282 030)
EUR	225	S	EURO-BUND FUTURE	08/09/2020	39 717 000	(348 600)
EUR	600	P	EURO-SCHATZ FUTURE	08/09/2020	67 284 000	39 700
					<b>Total:</b>	<b>(590 930)</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to EUR 1 842 689.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

### *Europe Multi-Factor Equity*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	1 992	P	MSCI EUROPE NR	18/09/2020	42 359 880	707 475
					<b>Total:</b>	<b>707 475</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to EUR 5 793 528.

### *Flexible Global Credit*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
USD	87	S	MSCI WORLD NR	18/09/2020	5 025 651	37 568
					<b>Total:</b>	<b>37 568</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to EUR 460 690.

### *Flexible Opportunities*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	32	P	MSCI WORLD NET EUR	18/09/2020	943 360	15 360
EUR	45	S	STOXX 600(SXXP)	18/09/2020	807 525	(10 350)
USD	22	P	DOLLAR INDEX SPOT	14/09/2020	1 906 849	15 484
USD	144	P	EURO E-MINI FUTURE	14/09/2020	9 018 030	(32 453)
USD	13	S	RUSSELL 2000 E MINI INDEX FUTURE	18/09/2020	831 981	(48 643)
					<b>Total:</b>	<b>(60 602)</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to EUR 357 097.

### *Germany Multi-Factor Equity*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	12	P	DAX INDEX - FUTURE	18/09/2020	3 697 650	51 063
					<b>Total:</b>	<b>51 063</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to EUR 590 623.

## BNP PARIBAS FUNDS SICAV

### Notes to the financial statements at 30/06/2020

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

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	5	S	STOXX 600(SXXP)	18/09/2020	89 725	(1 150)
USD	2	S	S&P 500 E-MINI FUTURE	18/09/2020	275 141	7 550
					<b>Total:</b>	<b>6 400</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to EUR 22 314.

#### *Global Bond Opportunities*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	13	S	EURO BUXL 30Y BONDS	08/09/2020	2 859 480	(49 660)
EUR	31	P	EURO OAT FUTURE FRENCH GOVT BD 10 YEAR 6%	08/09/2020	5 197 150	69 750
EUR	106	S	EURO-BOBL FUTURE	08/09/2020	14 307 880	(54 060)
EUR	96	P	EURO-BTP FUTURE	08/09/2020	13 812 480	367 680
EUR	129	S	EURO-BUND FUTURE	08/09/2020	22 771 080	(174 151)
USD	150	S	ULTRA 10 YEAR US TREASURY NOTE FUTURE	21/09/2020	21 032 503	(117 804)
USD	22	P	ULTRA LONG TERM US TREASURY BOND FUTURE	21/09/2020	4 273 194	9 377
USD	107	P	US 10 YEAR NOTE FUTURE (CBT)	21/09/2020	13 258 595	85 989
USD	47	P	US LONG BOND FUTURE (CBT)	21/09/2020	7 472 232	40 539
USD	23	S	US 2YR NOTE FUTURE (CBT)	30/09/2020	4 522 145	(1 113)
USD	371	P	US 5YR NOTE FUTURE (CBT)	30/09/2020	41 535 282	115 899
GBP	20	P	LONG GILT FUTURE (LIFFE)	28/09/2020	3 028 383	12 541
JPY	3	P	JPN 10 YEAR BOND (TSE)	14/09/2020	3 762 037	10 894
AUD	64	P	AUST 3 YR BONDS	15/09/2020	4 543 007	2 573
AUD	12	P	AUST 10 YR BONDS FUTURE	15/09/2020	1 082 955	24 727
CAD	31	P	CAN 10 YEAR BOND FUTURE	21/09/2020	3 117 124	(7 093)
					<b>Total:</b>	<b>336 088</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to EUR 1 519 446.

## BNP PARIBAS FUNDS SICAV

### Notes to the financial statements at 30/06/2020

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

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
USD	1	S	ULTRA 10 YEAR US TREASURY NOTE FUTURE	21/09/2020	140 217	(3 623)
USD	20	P	ULTRA LONG TERM US TREASURY BOND FUTURE	21/09/2020	3 884 722	(32 360)
USD	24	P	US 10 YEAR NOTE FUTURE (CBT)	21/09/2020	2 973 890	14 482
USD	54	S	US LONG BOND FUTURE (CBT)	21/09/2020	8 585 118	(51 555)
USD	38	P	US 5YR NOTE FUTURE (CBT)	30/09/2020	4 254 288	29 334
GBP	37	P	LONG GILT FUTURE (LIFFE)	28/09/2020	5 602 508	7 800
<b>Total:</b>						<b>(35 922)</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to EUR 444 782.

#### **Global Multi-Factor Equity**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	13	P	STOXX 600(SXXP)	18/09/2020	262 014	3 504
USD	8	P	S&P 500 E-MINI FUTURE	18/09/2020	1 236 100	(30 267)
<b>Total:</b>						<b>(26 763)</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to USD 188 475.

#### **Green Bond**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	12	S	EURO BUXL 30Y BONDS	08/09/2020	2 639 520	(49 680)
EUR	40	S	EURO OAT FUTURE FRENCH GOVT BD 10 YEAR 6%	08/09/2020	6 706 000	(800)
EUR	125	P	EURO-SCHATZ FUTURE	08/09/2020	14 017 500	6 875
USD	74	P	US 10 YEAR NOTE FUTURE (CBT)	21/09/2020	9 169 495	35 002
USD	145	P	US LONG BOND FUTURE (CBT)	21/09/2020	23 052 631	113 798
<b>Total:</b>						<b>105 195</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to EUR 908 306.



# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

### Harmony

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	13	P	STXE6ESGX EURP	18/09/2020	174 070	3 370
USD	21	P	DOLLAR INDEX SPOT	14/09/2020	1 820 175	13 460
USD	167	P	EURO FX CURR FUTURE (CME)	14/09/2020	20 915 889	(68 296)
JPY	16	P	EUR-JPY	14/09/2020	2 003 449	(1 305)
					<b>Total:</b>	<b>(52 771)</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to EUR 531 307.

### Japan Multi-Factor Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in JPY)	Net unrealised gain/(loss) (in JPY)
JPY	7	P	TOPIX INDEX FUTURE	10/09/2020	109 095 000	(4 180 000)
					<b>Total:</b>	<b>(4 180 000)</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to JPY 9 045 000.

### Multi-Asset Income

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	4	S	EURO BUXL 30Y BONDS	08/09/2020	879 840	(15 280)
EUR	28	S	EURO-BOBL FUTURE	08/09/2020	3 779 440	(14 280)
EUR	16	P	EURO-BTP FUTURE	08/09/2020	2 302 080	61 280
EUR	36	S	EURO-BUND FUTURE	08/09/2020	6 354 720	(48 600)
EUR	321	S	EPRA EUROPE INDEX	18/09/2020	6 095 790	88 275
EUR	89	P	MSCI EUROPE NR	18/09/2020	1 892 585	32 073
EUR	2 500	S	STOXX 600(SXXP)	18/09/2020	44 862 500	(575 000)
EUR	993	S	STOXX EUR SMALL 200 IDX FUTURE	18/09/2020	13 633 890	(158 880)
USD	76	P	E-MINI MSCI EMERGING MARKETS INDEX	18/09/2020	3 334 960	14 210
USD	110	S	NASDAQ E-MINI FUTURE	18/09/2020	19 876 196	(144 949)
USD	129	P	RUSSELL 2000 E MINI INDEX FUTURE	18/09/2020	8 255 816	(145 005)
USD	41	P	S&P 500 E-MINI FUTURE	18/09/2020	5 640 398	(154 779)
USD	106	S	ULTRA 10 YEAR US TREASURY NOTE FUTURE	21/09/2020	14 862 969	(93 181)
USD	10	P	ULTRA LONG TERM US TREASURY BOND FUTURE	21/09/2020	1 942 361	15 720
USD	247	P	US 10 YEAR NOTE FUTURE (CBT)	21/09/2020	30 606 289	149 050
USD	26	P	US LONG BOND FUTURE (CBT)	21/09/2020	4 133 575	25 187

## BNP PARIBAS FUNDS SICAV

### Notes to the financial statements at 30/06/2020

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
USD	27	P	US 2YR NOTE FUTURE (CBT)	30/09/2020	5 308 605	2 921
USD	20	S	US 5YR NOTE FUTURE (CBT)	30/09/2020	2 239 099	(6 852)
GBP	191	P	FTSE 100 INDEX	18/09/2020	12 917 189	70 391
					<b>Total:</b>	<b>(897 699)</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to EUR 7 173 108.

#### *Premia Opportunities*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	6	P	EURO-BUND FUTURE	08/09/2020	1 059 120	11 700
EUR	10	P	EURO OAT FUTURE FRENCH GOVT BD 10 YEAR 6%	08/09/2020	1 676 500	26 500
EUR	5	P	EURO-BTP FUTURE	08/09/2020	719 400	19 400
EUR	504	S	STOXX 600(SXXP)	18/09/2020	9 044 280	(111 239)
USD	27	P	EURO FX CURR FUTURE (CME)	14/09/2020	3 381 611	(9 466)
USD	19	P	E-MINI MSCI EMERGING MARKETS INDEX	18/09/2020	833 740	3 553
USD	24	S	S&P 500 E-MINI FUTURE	18/09/2020	3 301 696	90 602
USD	37	P	US 10 YEAR NOTE FUTURE (CBT)	21/09/2020	4 584 748	15 887
JPY	6	P	TOPIX INDEX FUTURE	10/09/2020	771 719	(30 453)
					<b>Total:</b>	<b>16 484</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to EUR 1 360 803.

#### *Sustainable Enhanced Bond 12M*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	138	S	EURO-BOBL FUTURE	08/09/2020	18 627 240	(37 260)
EUR	55	S	EURO-BUND FUTURE	08/09/2020	9 708 600	(79 200)
EUR	781	P	EURO-SCHATZ FUTURE	08/09/2020	87 581 340	42 955
					<b>Total:</b>	<b>(73 505)</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to EUR 405 769.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

### *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	08/09/2020	3 079 440	136 920
EUR	43	S	EURO OAT FUTURE FRENCH GOVT BD 10 YEAR 6%	08/09/2020	7 208 950	(58 480)
EUR	68	S	EURO-BOBL FUTURE	08/09/2020	9 178 640	(18 360)
EUR	306	P	EURO-SCHATZ FUTURE	08/09/2020	34 314 840	16 830
					<b>Total:</b>	<b>76 910</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to EUR 107 458.

### *Sustainable Euro Corporate Bond*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	22	P	EURO BUXL 30Y BONDS	08/09/2020	4 839 120	83 160
EUR	492	S	EURO-BOBL FUTURE	08/09/2020	66 410 160	(255 220)
EUR	50	P	EURO-BUND FUTURE	08/09/2020	8 826 000	72 260
EUR	88	P	EURO-SCHATZ FUTURE	08/09/2020	9 868 320	5 280
					<b>Total:</b>	<b>(94 520)</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to EUR 304 047.

### *Sustainable Global Corporate Bond*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	1	P	EURO BUXL 30Y BONDS	08/09/2020	247 048	4 246
EUR	44	S	EURO-BOBL FUTURE	08/09/2020	6 670 523	(25 687)
EUR	15	S	EURO-BTP FUTURE	08/09/2020	2 423 982	(52 115)
EUR	4	P	EURO-BUND FUTURE	08/09/2020	793 034	9 682
EUR	9	P	EURO-SCHATZ FUTURE	08/09/2020	1 133 550	606
USD	324	S	ULTRA 10 YEAR US TREASURY NOTE FUTURE	21/09/2020	51 024 938	(346 658)
USD	11	P	ULTRA LONG TERM US TREASURY BOND FUTURE	21/09/2020	2 399 719	23 813
USD	122	P	US LONG BOND FUTURE (CBT)	21/09/2020	21 784 625	171 625
USD	92	P	US 2YR NOTE FUTURE (CBT)	30/09/2020	20 316 188	5 750
USD	110	P	US 5YR NOTE FUTURE (CBT)	30/09/2020	13 831 641	40 641
					<b>Total:</b>	<b>(168 097)</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to USD 707 640.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

### Sustainable Multi-Asset Balanced

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
USD	204	S	S&P 500 E-MINI FUTURE	18/09/2020	28 064 417	(604 835)
					<b>Total:</b>	<b>(604 835)</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to EUR 3 001 923.

### Sustainable Multi-Asset Growth

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
USD	136	S	S&P 500 E-MINI FUTURE	18/09/2020	18 709 611	(403 223)
					<b>Total:</b>	<b>(403 223)</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to EUR 1 949 143.

### Sustainable Multi-Asset Stability

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
USD	265	S	S&P 500 E-MINI FUTURE	18/09/2020	36 456 228	(785 692)
					<b>Total:</b>	<b>(785 692)</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to EUR 3 899 557.

### Target Risk Balanced

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	337	P	EURO OAT FUTURE FRENCH GOVT BD 10 YEAR 6%	08/09/2020	56 498 050	889 410
EUR	188	S	EURO-BOBL FUTURE	08/09/2020	25 376 240	(131 600)
EUR	437	P	EURO-BTP FUTURE	08/09/2020	62 875 560	1 654 770
EUR	303	P	EURO-BUND FUTURE	08/09/2020	53 485 560	609 570
EUR	685	P	STXE6ESGX EURP	18/09/2020	9 172 150	177 350
USD	758	P	DOLLAR INDEX SPOT	14/09/2020	65 699 632	533 480
USD	2 073	P	EURO FX CURR FUTURE (CME)	14/09/2020	259 632 568	(726 745)
USD	8	P	E-MINI MSCI EMERGING MARKETS INDEX	18/09/2020	351 048	1 496
USD	40	P	SP500ESGUSDP	18/09/2020	4 707 118	165 428
USD	1 430	P	US 10 YEAR NOTE FUTURE (CBT)	21/09/2020	177 194 303	747 612

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
JPY	30	P	NIKKEI 225 (SGX)	10/09/2020	2 755 609	(82 941)
JPY	445	P	EUR-JPY	14/09/2020	55 720 921	(126 242)
					<b>Total:</b>	<b>3 711 588</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to EUR 11 618 545.

### *US Multi-Factor Corporate Bond*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	27	S	ULTRA 10 YEAR US TREASURY NOTE FUTURE	21/09/2020	4 252 078	(38 547)
USD	4	S	ULTRA LONG TERM US TREASURY BOND FUTURE	21/09/2020	872 625	(9 875)
USD	2	P	US LONG BOND FUTURE (CBT)	21/09/2020	357 125	12 250
USD	17	P	US 2YR NOTE FUTURE (CBT)	30/09/2020	3 754 078	2 445
USD	1	P	US 5YR NOTE FUTURE (CBT)	30/09/2020	125 742	258
					<b>Total:</b>	<b>(33 469)</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to USD 168 760.

### *US Multi-Factor Equity*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	950	P	S&P 500 E-MINI FUTURE	18/09/2020	146 786 875	(3 959 553)
					<b>Total:</b>	<b>(3 959 553)</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to USD 18 520 678.

### *US Short Duration Bond*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	98	S	US 10 YEAR NOTE FUTURE (CBT)	21/09/2020	13 638 844	(30 183)
USD	33	P	US 2YR NOTE FUTURE (CBT)	30/09/2020	7 287 328	2 234
					<b>Total:</b>	<b>(27 949)</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to USD 210 724.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

### US Value Multi-Factor Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	42	P	S&P 500 E-MINI FUTURE	18/09/2020	6 489 525	(178 080)
					<b>Total:</b>	<b>(178 080)</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to USD 821 835.

### Brokers for Futures contracts:

BNP Paribas Paris  
Goldman Sachs London Derivatives  
Société Générale

### Note 13 - Forward foreign exchange contracts

As at 30 June 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	2 300 000	USD	2 579 648
		<b>Net unrealised gain (in EUR)</b>	<b>3 596</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 10 July 2020.

#### Absolute Return Low Vol Bond

Currency	Purchase amount	Currency	Sale amount
CHF	27 000	CNH	13 471 000
CNH	6 699 000	COP	443 000 000
COP	886 000 000	EUR	8 189 136
CZK	112 212 000	GBP	554 000
EUR	13 495 100	IDR	3 531 000 000
GBP	819 000	JPY	12 100 000
IDR	3 531 000 000	SEK	18 815 490
JPY	24 200 000	THB	7 300 000
SEK	9 462 745	TWD	13 219 000
THB	14 600 000	USD	14 713 107
TWD	6 400 000		
USD	5 709 321		
		<b>Net unrealised gain (in EUR)</b>	<b>285 401</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 25 September 2020.

#### Absolute Return Multi-Strategy

Currency	Purchase amount	Currency	Sale amount
AUD	15 378 974	AUD	48 715 239
EUR	62 100 788	CAD	12 375 449
JPY	5 847 364 910	CNY	217 584 664
MXN	217 939 178	EUR	35 179 703
SEK	85 079 226	GBP	15 076 403
SGD	12 572 632	JPY	1 701 015 667
USD	105 970 517	KRW	11 924 928 000
ZAR	155 457 046	MXN	213 906 500
		NOK	87 777 924
		SEK	84 854 903
		SGD	25 161 821
		TRY	10 408 937

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

Currency	Purchase amount	Currency	Sale amount
		USD	64 935 629
		ZAR	157 159 921
		<b>Net unrealised loss (in EUR)</b>	<b>(997 559)</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 27 July 2020.

### Aqua

Currency	Purchase amount	Currency	Sale amount
CZK	583 362 900	CZK	57 194 810
EUR	3 837 936	EUR	37 967 482
SGD	228 510	SGD	16 900
USD	18 104 030	USD	1 901 310
		<b>Net unrealised gain (in EUR)</b>	<b>171 388</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 15 July 2020.

### Asia ex-Japan Bond

Currency	Purchase amount	Currency	Sale amount
AUD	1 742 000	CNH	112 446 053
CNH	82 988 088	EUR	547 000
EUR	5 235 000	HKD	1 463 000
HKD	15 361 664	IDR	92 691 809 090
IDR	63 716 582 500	INR	30 572 000
INR	29 162 000	KRW	439 542 000
KRW	1 439 160 204	PHP	516 465 744
PHP	575 126 527	THB	4 857 000
SGD	2 180 107	TWD	32 746 870
THB	46 583 880	USD	42 063 570
TWD	41 976 120		
USD	34 809 927		
		<b>Net unrealised gain (in USD)</b>	<b>33 442</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 17 July 2020.

### Asia ex-Japan Equity

Currency	Purchase amount	Currency	Sale amount
AUD	44 130	AUD	1 850
EUR	1 719 500	EUR	72 630
SGD	44 120	SGD	1 450
USD	84 171	USD	2 015 939
		<b>Net unrealised loss (in USD)</b>	<b>(21 903)</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 15 July 2020.

### Disruptive Technology

Currency	Purchase amount	Currency	Sale amount
EUR	146 356 621	CHF	1 042 000
USD	17 118 020	EUR	15 152 171
		HKD	48 913 000
		JPY	566 264 000
		USD	153 584 620
		<b>Net unrealised loss (in EUR)</b>	<b>(1 536 463)</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 15 July 2020.



# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

### Emerging Bond

Currency	Purchase amount	Currency	Sale amount
AUD	601 000	EUR	32 866 750
EUR	323 476 840	GBP	600 000
USD	36 846 278	USD	367 893 587
<b>Net unrealised loss (in USD)</b>			<b>(4 890 950)</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 17 July 2020.

### Emerging Bond Opportunities

Currency	Purchase amount	Currency	Sale amount
AUD	815 000	AUD	16 510
BRL	93 857 644	BRL	82 259 178
CLP	3 436 547 898	CLP	1 519 094 750
CNH	80 655 169	CNH	203 344 744
COP	26 740 881 879	CZK	31 394 000
CZK	116 800 322	EUR	11 733 319
EUR	105 125 895	HUF	1 290 778 000
HKD	24 000	IDR	347 974 055 125
HUF	752 902 000	ILS	26 940 668
IDR	228 314 550 846	INR	700 892 500
ILS	26 940 668	MXN	402 624 809
INR	700 892 500	PEN	4 363 000
MXN	496 189 452	PHP	847 879 573
PEN	4 667 883	PLN	8 186 465
PHP	847 879 573	RON	27 561 001
PLN	43 852 317	RUB	717 317 500
RON	42 202 011	THB	84 465 000
RUB	1 005 867 500	TRY	33 496 000
SGD	24 000	TWD	55 000 650
THB	459 562 950	USD	313 211 514
TRY	58 968 000	UYU	55 471 651
TWD	55 000 650	ZAR	285 834 290
USD	190 123 271		
ZAR	223 398 665		
<b>Net unrealised gain (in USD)</b>			<b>1 753 300</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 30 October 2020.

### Emerging Multi-Asset Income

Currency	Purchase amount	Currency	Sale amount
AUD	2 237 000	AUD	81 860
CNH	33 035 256	CNH	41 080 605
CZK	8 113 712	CZK	5 268 000
EUR	3 186 000	EUR	1 621 360
HKD	1 260 000	HKD	2 134 000
HUF	55 247 000	HUF	91 640 973
IDR	2 478 295 000	IDR	6 546 172 679
INR	4 910 000	KRW	112 868 000
KRW	492 655 218	PHP	1 784 000
PHP	9 692 000	PLN	2 109 348
PLN	2 545 276	RON	886 000
RON	1 689 399	RUB	14 900 000
RUB	58 246 000	TRY	2 809 950
SGD	3 232 000	USD	16 022 435
THB	9 288 000	ZAR	4 782 000

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

Currency	Purchase amount	Currency	Sale amount
TRY	1 502 000		
USD	10 578 964		
<b>Net unrealised loss (in USD)</b>			<b>(134 193)</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 22 July 2020.

### **Energy Transition**

Currency	Purchase amount	Currency	Sale amount
DKK	21 500 000	CHF	9 487 000
EUR	289 447 290	CNY	76 875 000
GBP	1 909 000	DKK	49 245 000
HKD	44 236 000	EUR	49 238 147
KRW	1 763 384 000	GBP	25 393 000
USD	42 281 000	HKD	250 804 000
		KRW	14 948 009 000
		USD	217 146 000
<b>Net unrealised gain (in EUR)</b>			<b>2 983 948</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 22 July 2020.

### **Euro Bond Opportunities**

Currency	Purchase amount	Currency	Sale amount
AUD	25 769 054	AUD	41 049 109
BRL	16 180 763	BRL	12 238 300
CAD	16 171 005	CAD	12 184 617
CHF	2 875 255	CHF	2 875 255
CLP	54 873 000	CNY	85 789 000
CNY	43 905 000	COP	3 787 904 143
COP	7 545 744 470	EUR	78 851 949
EUR	112 956 443	GBP	11 562 502
GBP	11 507 139	IDR	14 085 593 000
IDR	14 109 327 000	JPY	2 211 626 768
JPY	2 848 280 028	MXN	17 798 932
MXN	17 798 932	NOK	14 090 168
NOK	35 362 215	NZD	36 989 173
NZD	27 504 623	RUB	54 728 000
RUB	56 369 000	SEK	207 261 248
SEK	123 260 693	THB	30 547 892
THB	61 085 407	TWD	470 222 800
TWD	288 722 000	USD	125 895 717
USD	110 285 277	ZAR	51 120 023
ZAR	89 521 909		
<b>Net unrealised gain (in EUR)</b>			<b>871 115</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 25 September 2020.

### **Euro Corporate Bond**

Currency	Purchase amount	Currency	Sale amount
CZK	127 141 710	EUR	4 766 346
EUR	22 094 802	USD	24 246 000
<b>Net unrealised gain (in EUR)</b>			<b>520 566</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 22 July 2020.

### **Euro Corporate Bond Opportunities**

Currency	Purchase amount	Currency	Sale amount
EUR	3 876 934	USD	4 253 000
<b>Net unrealised gain (in EUR)</b>			<b>91 812</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 22 July 2020.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

### **Euro Equity**

Currency	Purchase amount	Currency	Sale amount
CZK	499 045 470	CZK	21 488 300
EUR	866 787	EUR	20 171 954
SGD	42 230	SGD	1 450
USD	1 642 730	USD	70 330
<b>Net unrealised gain (in EUR)</b>			<b>39 999</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 15 July 2020.

### **Euro High Yield Bond**

Currency	Purchase amount	Currency	Sale amount
EUR	109 833 013	EUR	18 533 654
GBP	16 516 000	GBP	74 255 000
USD	133 000	USD	29 548 000
<b>Net unrealised gain (in EUR)</b>			<b>1 627 746</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 22 July 2020.

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

Currency	Purchase amount	Currency	Sale amount
EUR	46 880 587	EUR	14 608 520
GBP	3 075 000	GBP	21 255 000
USD	12 702 200	USD	25 491 260
<b>Net unrealised gain (in EUR)</b>			<b>899 828</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 22 July 2020.

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

Currency	Purchase amount	Currency	Sale amount
EUR	2 343 505	USD	2 571 364
<b>Net unrealised gain (in EUR)</b>			<b>55 020</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 22 July 2020.

### **Europe Convertible**

Currency	Purchase amount	Currency	Sale amount
EUR	31 656 165	CHF	6 459 000
GBP	215 000	EUR	746 913
USD	577 000	GBP	3 097 000
		USD	24 293 000
<b>Net unrealised gain (in EUR)</b>			<b>563 064</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 22 July 2020.

### **Europe Dividend**

Currency	Purchase amount	Currency	Sale amount
EUR	573 254	EUR	1 263 591
USD	1 430 000	USD	646 440
<b>Net unrealised gain (in EUR)</b>			<b>7 124</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 15 July 2020.

### **Europe Growth**

Currency	Purchase amount	Currency	Sale amount
EUR	88 101	EUR	2 323 988
SGD	1 178 690	SGD	37 290
USD	1 788 890	USD	72 370
<b>Net unrealised gain (in EUR)</b>			<b>20 288</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 15 July 2020.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

### Europe Small Cap

Currency	Purchase amount	Currency	Sale amount
EUR	335 176	EUR	6 482 459
SGD	455 800	SGD	23 650
USD	7 033 160	USD	360 560
<b>Net unrealised gain (in EUR)</b>			<b>67 859</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 15 July 2020.

### Europe Small Cap Convertible

Currency	Purchase amount	Currency	Sale amount
EUR	6 017 992	CHF	2 236 000
		GBP	954 000
		SEK	7 848 000
		USD	2 409 000
<b>Net unrealised loss (in EUR)</b>			<b>(26 606)</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 15 July 2020.

### Europe Value

Currency	Purchase amount	Currency	Sale amount
GBP	35 000 000	EUR	38 877 083
<b>Net unrealised loss (in EUR)</b>			<b>(398 589)</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 4 August 2020.

### Flexible Global Credit

Currency	Purchase amount	Currency	Sale amount
EUR	33 073 031	EUR	28 162
USD	32 000	USD	37 100 000
<b>Net unrealised gain (in EUR)</b>			<b>60 602</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 31 July 2020.

### Flexible Opportunities

Currency	Purchase amount	Currency	Sale amount
CZK	13 746 000	EUR	526 537
GBP	10 000		
<b>Net unrealised gain (in EUR)</b>			<b>256</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 15 July 2020.

### Global Absolute Return Multi-Factor Equity

Currency	Purchase amount	Currency	Sale amount
AUD	50 000	AUD	65 000
CAD	77 000	CAD	91 000
CHF	30 000	CHF	40 000
DKK	90 000	DKK	106 000
EUR	3 327 274	EUR	2 811 425
GBP	91 000	GBP	109 000
JPY	88 922 000	JPY	98 458 000
NOK	275 000	NOK	323 863
NZD	30 000	NZD	37 000
SEK	900 000	SEK	1 086 000
USD	1 947 000	USD	2 268 000
<b>Net unrealised gain (in EUR)</b>			<b>75 534</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 22 July 2020.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

### Global Bond Opportunities

Currency	Purchase amount	Currency	Sale amount
AUD	39 157 347	AUD	63 926 695
BRL	26 116 200	BRL	25 712 439
CAD	25 968 211	CAD	26 615 601
CHF	4 527 711	CHF	4 527 711
CNH	103 637 000	CLP	210 956 083
COP	11 883 646 000	CNH	207 274 000
EUR	472 740 065	COP	8 166 362 168
GBP	18 102 925	CZK	8 718 000
IDR	27 271 676 000	EUR	149 331 901
JPY	4 481 780 392	GBP	29 538 925
MXN	27 756 144	HUF	117 395 000
NOK	58 208 485	IDR	49 756 051 961
NZD	43 275 481	JPY	7 491 836 329
RUB	87 398 000	MXN	49 314 660
SEK	192 662 353	NOK	23 195 471
THB	99 394 000	NZD	59 019 883
TWD	443 375 073	PEN	1 613 000
USD	225 648 301	PLN	3 872 000
ZAR	146 172 592	RON	1 456 430
		RUB	161 553 000
		SEK	331 714 702
		THB	89 654 000
		TWD	737 715 746
		USD	469 415 700
		ZAR	101 477 611
<b>Net unrealised gain (in EUR)</b>			<b>10 337 689</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 25 September 2020.

### Global Convertible

Currency	Purchase amount	Currency	Sale amount
CHF	32 000	CHF	10 900 000
CZK	216 137 590	CNH	11 821 268
EUR	417 912 206	CZK	4 245 460
NOK	3 896 660	EUR	110 633 450
PLN	285 000	GBP	3 080 000
USD	198 687 522	HKD	45 790 000
		JPY	5 369 000 000
		USD	484 471 762
<b>Net unrealised loss (in USD)</b>			<b>(3 843 330)</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 31 July 2020.

### Global Environment

Currency	Purchase amount	Currency	Sale amount
EUR	353 965	EUR	3 826 820
SGD	742 360	SGD	47 140
USD	3 809 670	USD	365 180
<b>Net unrealised gain (in EUR)</b>			<b>36 735</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 15 July 2020.

### Global Equity

Currency	Purchase amount	Currency	Sale amount
NOK	61 536 750	NOK	4 412 480
USD	462 533	USD	6 621 620
<b>Net unrealised loss (in USD)</b>			<b>(237 684)</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 15 July 2020.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

### Global High Yield Bond

Currency	Purchase amount	Currency	Sale amount
AUD	10 318 000	AUD	205 290
CZK	144 182 000	EUR	34 168 497
EUR	94 951 196	GBP	3 425 000
GBP	380 000	USD	100 478 410
USD	24 944 370		
<b>Net unrealised gain (in EUR)</b>			<b>1 819 227</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 22 July 2020.

### Global Inflation-Linked Bond

Currency	Purchase amount	Currency	Sale amount
AUD	6 167 436	AUD	7 056 709
CAD	4 185 884	CAD	8 282 063
DKK	1 979 929	DKK	3 959 858
EUR	250 195 292	EUR	138 109 607
GBP	43 426 100	GBP	74 956 622
JPY	643 644 818	JPY	1 266 319 636
NZD	1 023 093	NZD	2 046 185
SEK	8 195 282	SEK	13 819 418
USD	265 914 941	USD	338 592 273
<b>Net unrealised gain (in EUR)</b>			<b>3 114 959</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 25 September 2020.

### Global Low Vol Equity

Currency	Purchase amount	Currency	Sale amount
CAD	13 000	AUD	32 000
CZK	19 536 387	CAD	183 000
EUR	9 000	CHF	32 000
HKD	79 000	CZK	1 350 761
USD	27 000	EUR	60 000
		GBP	33 000
		HKD	270 000
		ILS	26 000
		JPY	12 531 000
		SGD	41 000
		USD	343 000
<b>Net unrealised loss (in EUR)</b>			<b>(5 152)</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 15 July 2020.

### Global Multi-Factor Equity

Currency	Purchase amount	Currency	Sale amount
EUR	3 995 070	EUR	401 600
USD	453 385	USD	4 538 150
<b>Net unrealised loss (in USD)</b>			<b>(47 700)</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 15 July 2020.

### Green Bond

Currency	Purchase amount	Currency	Sale amount
EUR	127 119 977	AUD	10 550 000
		CAD	30 497 000
		GBP	14 490 000
		SEK	49 500 000
		USD	88 106 000
<b>Net unrealised gain (in EUR)</b>			<b>1 651 093</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 22 July 2020.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

### Japan Equity

Currency	Purchase amount	Currency	Sale amount
EUR	28 113 370	EUR	2 051 840
JPY	248 793 598	JPY	3 463 598 101
USD	349 280	USD	10 660
<b>Net unrealised loss (in JPY)</b>			<b>(19 946 036)</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 15 July 2020.

### Japan Small Cap

Currency	Purchase amount	Currency	Sale amount
EUR	106 417 230	EUR	5 209 250
JPY	815 134 786	JPY	15 509 882 783
USD	23 688 730	USD	1 730 040
<b>Net unrealised loss (in JPY)</b>			<b>(60 897 004)</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 15 July 2020.

### Local Emerging Bond

Currency	Purchase amount	Currency	Sale amount
BRL	146 580 145	BRL	91 393 996
CLP	3 050 663 980	CLP	1 088 304 000
CNH	119 459 437	CNH	220 765 941
COP	23 092 014 193	COP	3 972 544 000
CZK	80 602 000	EUR	3 469 310
EUR	44 887 000	HUF	1 536 011 000
HUF	318 571 391	IDR	371 480 905 875
IDR	248 899 063 533	ILS	62 861 558
ILS	62 861 558	INR	700 892 500
INR	700 892 500	KRW	19 420 000
KRW	355 979 268	MXN	380 977 988
MXN	493 587 346	PEN	3 771 000
PEN	5 333 391	PHP	2 074 268 724
PHP	2 088 674 974	PLN	6 832 161
PLN	58 756 508	RON	23 466 507
RON	38 916 474	RUB	776 770 500
RUB	1 170 126 500	TRY	95 435 000
THB	410 465 473	TWD	130 969 800
TRY	90 293 000	USD	302 120 030
TWD	130 969 800	UYU	150 457 913
USD	230 244 231	ZAR	280 576 000
ZAR	232 602 453		
<b>Net unrealised gain (in USD)</b>			<b>3 202 488</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 30 October 2020.

### Multi-Asset Income

Currency	Purchase amount	Currency	Sale amount
AUD	760 000	AUD	6 215 000
BRL	9 887 104	BRL	4 327 000
CAD	240 000	CAD	2 568 000
CHF	493 000	CHF	8 711 000
CLP	308 658 000	CNY	256 931 142
CNH	24 000	COP	3 499 086 000
CNY	22 345 260	CZK	5 106 000
COP	5 367 295 396	DKK	12 808 000
CZK	10 427 831	EUR	120 578 871
DKK	2 406 000	GBP	69 676 000
EUR	529 100 330	HKD	49 221 000
GBP	3 499 000	HUF	165 667 000
HKD	13 379 000	IDR	29 038 436 000

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

Currency	Purchase amount	Currency	Sale amount
HUF	135 450 000	JPY	4 773 967 000
IDR	13 473 904 000	MXN	14 005 002
JPY	3 662 507 000	NOK	23 682 000
MXN	7 140 318	NZD	271 000
NOK	1 300 000	PEN	467 000
PLN	4 626 512	PLN	2 602 589
RON	3 002 059	RON	2 597 666
RUB	46 860 000	RUB	10 071 000
SEK	11 934 000	SEK	102 940 000
SGD	23 000	SGD	630 000
THB	48 324 316	THB	9 689 000
TRY	6 835 891	TRY	7 245 000
USD	78 107 923	USD	370 869 411
ZAR	32 965 000	ZAR	39 360 309
<b>Net unrealised gain (in EUR)</b>			<b>9 308 093</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 22 July 2020.

### **Nordic Small Cap**

Currency	Purchase amount	Currency	Sale amount
DKK	68 973 000	DKK	34 441 000
EUR	28 446 596	EUR	25 828 657
NOK	357 424 635	NOK	89 790 948
SEK	80 423 000	SEK	419 104 000
<b>Net unrealised loss (in EUR)</b>			<b>(414 932)</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 22 July 2020.

### **Russia Equity**

Currency	Purchase amount	Currency	Sale amount
EUR	2 094 838	EUR	12 509 200
ZAR	238 183 480	ZAR	40 907 740
<b>Net unrealised loss (in EUR)</b>			<b>(324 186)</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 15 July 2020.

### **SMaRT Food**

Currency	Purchase amount	Currency	Sale amount
CHF	15 643 360	CHF	60 600
EUR	727 659	EUR	31 427 623
GBP	1 713 440	GBP	59 270
USD	16 945 397	JPY	1 199 000
		NOK	199 000
		USD	683 320
<b>Net unrealised gain (in EUR)</b>			<b>209 598</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 15 July 2020.

### **Sustainable Euro Bond**

Currency	Purchase amount	Currency	Sale amount
EUR	76 723	EUR	2 637 336
GBP	20 000	USD	86 030
USD	2 954 970		
<b>Net unrealised gain (in EUR)</b>			<b>15 082</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 15 July 2020.



# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

### **Sustainable Euro Corporate Bond**

Currency	Purchase amount	Currency	Sale amount
CHF	30 000	EUR	27 918
EUR	7 564 503	USD	8 300 000
<b>Net unrealised gain (in EUR)</b>			<b>177 871</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 22 July 2020.

### **Sustainable Global Corporate Bond**

Currency	Purchase amount	Currency	Sale amount
EUR	100 028 485	EUR	155 980 636
NOK	105 101 000	USD	124 923 961
USD	171 535 397		
<b>Net unrealised loss (in USD)</b>			<b>(5 375 455)</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 22 July 2020.

### **Sustainable Multi-Asset Balanced**

Currency	Purchase amount	Currency	Sale amount
EUR	37 261 608	EUR	14 193 711
USD	16 126 070	GBP	12 290 000
		USD	26 750 000
<b>Net unrealised gain (in EUR)</b>			<b>101 304</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 24 July 2020.

### **Sustainable Multi-Asset Growth**

Currency	Purchase amount	Currency	Sale amount
EUR	21 097 436	GBP	6 915 000
		USD	15 200 000
<b>Net unrealised loss (in EUR)</b>			<b>(33 805)</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 24 July 2020.

### **Sustainable Multi-Asset Stability**

Currency	Purchase amount	Currency	Sale amount
EUR	55 039 191	GBP	18 155 000
		USD	39 510 000
<b>Net unrealised loss (in EUR)</b>			<b>(86 668)</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 24 July 2020.

### **Target Risk Balanced**

Currency	Purchase amount	Currency	Sale amount
BRL	115 096 000	EUR	23 360 612
USD	2 963 160		
<b>Net unrealised loss (in EUR)</b>			<b>(2 080 425)</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 15 July 2020.

### **US Growth**

Currency	Purchase amount	Currency	Sale amount
CZK	226 917 090	CZK	10 841 750
EUR	27 643 710	EUR	1 365 160
USD	1 993 811	USD	41 039 331
<b>Net unrealised loss (in USD)</b>			<b>(414 276)</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 15 July 2020.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

### US High Yield Bond

Currency	Purchase amount	Currency	Sale amount
AUD	2 701 000	AUD	63 790
EUR	2 600 000	EUR	86 530
USD	141 176	USD	4 842 193
<b>Net unrealised loss (in USD)</b>			<b>(61 510)</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 15 July 2020.

### US Mid Cap

Currency	Purchase amount	Currency	Sale amount
EUR	8 646 030	EUR	1 126 950
SGD	183 640	SGD	20 810
USD	1 286 113	USD	9 952 968
<b>Net unrealised loss (in USD)</b>			<b>(102 865)</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 15 July 2020.

### US Multi-Factor Corporate Bond

Currency	Purchase amount	Currency	Sale amount
EUR	5 145 000	EUR	1 011 460
USD	1 134 641	USD	5 845 166
<b>Net unrealised loss (in USD)</b>			<b>(66 720)</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 15 July 2020.

### US Multi-Factor Equity

Currency	Purchase amount	Currency	Sale amount
EUR	67 037 860	EUR	5 269 670
USD	5 941 333	USD	75 907 285
<b>Net unrealised loss (in USD)</b>			<b>(572 793)</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 15 July 2020.

### US Short Duration Bond

Currency	Purchase amount	Currency	Sale amount
EUR	16 144 260	USD	18 321 897
<b>Net unrealised loss (in USD)</b>			<b>(184 709)</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 15 July 2020.

### US Small Cap

Currency	Purchase amount	Currency	Sale amount
EUR	97 880 670	EUR	11 620 880
USD	13 114 355	USD	111 144 724
<b>Net unrealised loss (in USD)</b>			<b>(1 122 256)</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 15 July 2020.

### US Value Multi-Factor Equity

Currency	Purchase amount	Currency	Sale amount
EUR	8 383 080	EUR	1 071 930
USD	1 208 763	USD	9 520 693
<b>Net unrealised loss (in USD)</b>			<b>(98 256)</b>

As at 30 June 2020, the latest maturity of all outstanding contracts is 15 July 2020.

### Counterparties to Forward foreign exchange contracts:

Banco Santander  
 Bank of America Securities Europe  
 Barclays Bank Plc  
 BNP Paribas Paris  
 BNP Paribas Securities Services Luxembourg  
 Citigroup Global Market  
 Credit Suisse International London

## Notes to the financial statements at 30/06/2020

Deutsche Bank  
 Deutsche Bank London  
 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 United Kingdom  
 State Street Boston FX  
 UBS Europe

## Note 14 - 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
2 250 000	EUR	20/06/2025	1.000%	ITRX EUR CDSI S33 5Y CORP 20/06/2025
420 000	EUR	20/06/2025	ITRX XOVER CDSI S33 5Y CORP 20/06/2025	5.000%
100 000	USD	20/06/2025	CDX EM CDSI S33 5Y PRC CORP 20/06/2025	1.000%
200 000	USD	20/06/2025	CDX EM CDSI S33 5Y PRC CORP 20/06/2025	1.000%
300 000	USD	20/06/2025	CDX EM CDSI S33 5Y PRC CORP 20/06/2025	1.000%
300 000	USD	20/06/2025	CDX HY CDSI S34 5Y PRC CORP 20/06/2025	5.000%
400 000	USD	20/06/2025	CDX HY CDSI S34 5Y PRC CORP 20/06/2025	5.000%
700 000	USD	20/06/2025	CDX EM CDSI S33 5Y PRC CORP 20/06/2025	1.000%
			<b>Net unrealised loss (in EUR)</b>	<b>(72 235)</b>

## BNP PARIBAS FUNDS SICAV

### Notes to the financial statements at 30/06/2020

#### **Emerging Bond**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
8 900 000	USD	20/12/2024	REPUBLIC OF PERU 8.75% 03-21/11/2033	1.000%
13 500 000	USD	20/12/2024	UNITED MEXICAN 4.15% 17-28/03/2027	1.000%
13 500 000	USD	20/12/2024	COLOMBIA REP OF 10.375% 03-28/01/2033	1.000%
8 775 000	USD	20/12/2024	BRAZIL CDS USD SR 5Y D14 20/12/2024	1.000%
11 200 000	USD	20/12/2024	REPSOU CDS USD SR 5Y D14 20/12/2024	1.000%
11 200 000	USD	20/12/2024	PHILIPPINES (REP) 10.625% 00-16/03/2025	1.000%
11 200 000	USD	20/12/2024	CHILE 3.875% 10-05/08/2020	1.000%
11 200 000	USD	20/12/2024	INDONESIA (REP) 3.70% 16-08/01/2022	1.000%
9 000 000	USD	20/06/2025	BRAZIL REP OF 4.25% 13-07/01/2025	1.000%
			<b>Net unrealised loss (in USD)</b>	<b>(2 509 290)</b>

#### **Emerging Bond Opportunities**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
6 500 000	USD	20/12/2024	COLOMBIA REP OF 10.375% 03-28/01/2033	1.000%
6 500 000	USD	20/12/2024	UNITED MEXICAN 4.15% 17-28/03/2027	1.000%
4 300 000	USD	20/12/2024	REPUBLIC OF PERU 8.75% 03-21/11/2033	1.000%
4 225 000	USD	20/12/2024	BRAZIL CDS USD SR 5Y D14 20/12/2024	1.000%
5 400 000	USD	20/12/2024	CHILE 3.875% 10-05/08/2020	1.000%
5 400 000	USD	20/12/2024	INDONESIA (REP) 3.70% 16-08/01/2022	1.000%
5 400 000	USD	20/12/2024	PHILIPPINES (REP) 10.625% 00-16/03/2025	1.000%
5 400 000	USD	20/12/2024	REPSOU CDS USD SR 5Y D14 20/12/2024	1.000%
4 500 000	USD	20/06/2025	BRAZIL REP OF 4.25% 13-20/12/2025	1.000%
			<b>Net unrealised loss (in USD)</b>	<b>(1 221 085)</b>

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

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
2 800 000	USD	20/06/2025	CDX EM CDSI S33 5Y PRC CORP 20/06/2025	1.000%
			<b>Net unrealised loss (in USD)</b>	<b>(125 071)</b>

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

### **Enhanced Bond 6M**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
300 000 000	EUR	20/06/2025	1.000%	ITRX EUR CDSI S33 5Y CORP 20/06/2025
			<b>Net unrealised loss (in EUR)</b>	<b>(5 024 592)</b>

### **Euro Bond Opportunities**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
2 500 000	EUR	20/06/2025	ITRX XOVER CDSI S33 5Y CORP 20/06/2025	5.000%
14 600 000	EUR	20/06/2025	1.000%	ITRX EUR CDSI S33 5Y CORP 20/06/2025
7 500 000	USD	20/06/2025	CDX EM CDSI S33 5Y PRC CORP 20/06/2025	1.000%
16 700 000	USD	20/06/2025	CDX EM CDSI S33 5Y PRC CORP 20/06/2025	1.000%
			<b>Net unrealised loss (in EUR)</b>	<b>(1 076 911)</b>

### **Euro Corporate Bond**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
10 000 000	EUR	20/06/2025	1.000%	REPSOL INTL FIN 2.25% 14-10/12/2026
20 000 000	EUR	20/06/2025	5.000%	ITRX XOVER CDSI S33 5Y CORP 20/06/2025
50 000 000	EUR	20/06/2025	5.000%	ITRX XOVER CDSI S33 5Y CORP 20/06/2025
			<b>Net unrealised loss (in EUR)</b>	<b>(3 657 178)</b>

### **Euro Corporate Bond Opportunities**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
6 000 000	EUR	20/06/2025	5.000%	ITRX XOVER CDSI S33 5Y CORP 20/06/2025
12 400 000	EUR	20/06/2025	5.000%	ITRX XOVER CDSI S33 5Y CORP 20/06/2025
			<b>Net unrealised loss (in EUR)</b>	<b>(957 262)</b>

### **Euro High Yield Bond**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
6 000 000	EUR	20/06/2024	5.000%	STENA AB 7.00% 14-01/02/2024
3 000 000	EUR	20/06/2025	ELIS SA 1.75% 19-11/04/2024	5.000%
4 000 000	EUR	20/06/2025	5.000%	TUI A.G 2.125% 16-26/10/2021
6 000 000	EUR	20/06/2025	5.000%	LOXAM SAS 6.00% 17-15/04/2025
10 000 000	EUR	20/06/2025	ITRX XOVER CDSI S33 5Y CORP 20/06/2025	5.000%
10 000 000	EUR	20/06/2025	ITRX XOVER CDSI S33 5Y CORP 20/06/2025	5.000%
3 000 000	EUR	20/09/2025	CASINO GUICHARD 1.865% 17- 13/06/2022	5.000%
			<b>Net unrealised gain (in EUR)</b>	<b>3 723 185</b>

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

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

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 000 000	EUR	20/06/2025	5.000%	TUI A.G 2.125% 16-26/10/2021
			<b>Net unrealised gain (in EUR)</b>	<b>241 461</b>

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

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
20 000 000	EUR	20/06/2025	ITRX EUR CDSI S33 5Y CORP 20/06/2025	1.000%
96 000 000	EUR	20/06/2025	ITRX EUR CDSI S33 5Y CORP 20/06/2025	1.000%
			<b>Net unrealised gain (in EUR)</b>	<b>1 942 842</b>

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

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
9 000 000	EUR	20/06/2025	5.000%	ITRX XOVER CDSI S33 5Y CORP 20/06/2025
			<b>Net unrealised loss (in EUR)</b>	<b>(468 226)</b>

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

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
2 000 000	EUR	20/06/2023	5.000%	ITRX XOVER CDSI S33 5Y CORP 20/06/2025
300 000	EUR	20/06/2025	1.000%	ITRX EUR CDSI S33 5Y CORP 20/06/2025
1 300 000	EUR	20/06/2025	1.000%	SNRFIN CDSI S33 5Y CORP 20/06/2025
			<b>Net unrealised loss (in EUR)</b>	<b>(104 699)</b>

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

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
10 000 000	EUR	20/06/2025	5.000%	ITRX XOVER CDSI S33 5Y CORP 20/06/2025
22 000 000	EUR	20/06/2025	5.000%	ITRX XOVER CDSI S33 5Y CORP 20/06/2025
			<b>Net unrealised loss (in EUR)</b>	<b>(1 664 803)</b>

### ***Global Bond Opportunities***

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 700 000	USD	20/06/2022	REP OF KOREA 7.125% 09-20/06/2023	1.000%
500 000	USD	20/12/2021	PHILIPPINES (REP) 10.625% 00- 16/03/2025	1.000%
1 700 000	USD	20/12/2024	COLOMBIA REP OF 10.375% 03- 28/01/2033	1.000%
2 700 000	USD	20/12/2024	INDONESIA (REP) 3.70% 16- 08/01/2022	1.000%
4 000 000	USD	20/12/2024	RUSSIAN FEDERATION 00-31/03/2030 STEP UP	1.000%

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
4 000 000	USD	20/12/2024	UNITED MEXICAN 4.15% 17-28/03/2027	1.000%
3 600 000	USD	20/12/2024	REPUBLIC OF PERU 8.75% 03-21/11/2033	1.000%
4 000 000	EUR	20/06/2025	ITRX XOVER CDSI S33 5Y CORP 20/06/2025	5.000%
23 200 000	EUR	20/06/2025	1.000%	ITRX EUR CDSI S33 5Y CORP 20/06/2025
13 100 000	USD	20/06/2025	CDX EM CDSI S33 5Y PRC CORP 20/06/2025	1.000%
			<b>Net unrealised loss (in EUR)</b>	<b>(793 533)</b>

### Multi-Asset Income

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
2 000 000	USD	20/06/2025	CDX HY CDSI S34 5Y PRC CORP 20/06/2025	5.000%
10 000 000	USD	20/06/2025	CDX HY CDSI S34 5Y PRC CORP 20/06/2025	5.000%
15 000 000	USD	20/06/2025	5.000%	CDX HY CDSI S34 5Y PRC CORP 20/06/2025
21 000 000	USD	20/06/2025	1.000%	CDX EM CDSI S33 5Y PRC CORP 20/06/2025
17 000 000	USD	20/06/2025	1.000%	CDX EM CDSI S33 5Y PRC CORP 20/06/2025
7 600 000	USD	20/06/2025	1.000%	CDX EM CDSI S33 5Y PRC CORP 20/06/2025
			<b>Net unrealised gain (in EUR)</b>	<b>1 833 669</b>

### Sustainable Enhanced Bond 12M

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
75 000 000	EUR	20/06/2025	1.000%	ITRX EUR CDSI S33 5Y CORP 20/06/2025
			<b>Net unrealised loss (in EUR)</b>	<b>(1 256 148)</b>

### Sustainable Euro Corporate Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
2 700 000	EUR	20/06/2025	1.000%	ENI SPA 2.625% 13-22/11/2021
3 500 000	EUR	20/06/2025	1.000%	RENAULT 3.125% 14-05/03/2021
15 000 000	EUR	20/06/2025	5.000%	ITRX XOVER CDSI S33 5Y CORP 20/06/2025
40 000 000	EUR	20/06/2025	ITRX EUR CDSI S33 5Y CORP 20/06/2025	1.000%
			<b>Net unrealised gain (in EUR)</b>	<b>156 791</b>

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

### Sustainable Global Corporate Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
2 000 000	EUR	20/06/2023	5.000%	ITRX XOVER CDSI S33 5Y CORP 20/06/2025
300 000	EUR	20/06/2025	1.000%	ENI SPA 2.625% 13-22/11/2021
500 000	EUR	20/06/2025	1.000%	RENAULT 3.125% 14-05/03/2021
1 100 000	EUR	20/06/2025	1.000%	ITRX EUR CDSI S33 5Y CORP 20/06/2025
3 000 000	EUR	20/06/2025	1.000%	ITRX EUR CDSI S33 5Y CORP 20/06/2025
3 500 000	EUR	20/06/2025	1.000%	SNRFIN CDSI S33 5Y CORP 20/06/2025
4 500 000	EUR	20/06/2025	5.000%	ITRX XOVER CDSI S33 5Y CORP 20/06/2025
			<b>Net unrealised loss (in USD)</b>	<b>(434 003)</b>

### US Multi-Factor Corporate Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
2 000 000	USD	20/06/2025	CDX IG CDSI GEN 5Y CORP 20/06/2025	1.000%
2 500 000	USD	20/06/2025	CDX IG CDSI GEN 5Y CORP 20/06/2025	1.000%
9 000 000	USD	20/06/2025	CDX IG CDSI GEN 5Y CORP 20/06/2025	1.000%
12 000 000	USD	20/06/2025	CDX IG CDSI GEN 5Y CORP 20/06/2025	1.000%
			<b>Net unrealised gain (in USD)</b>	<b>284 780</b>

### Interest Rate Swaps

The Company has entered into interest rate swaps agreements whereby it exchanges fixed income (sum of the notional amount and the fixed rate) for variable income (sum of the notional amount and the floating rate) and vice versa. These amounts are calculated and recognised at each calculation of the Net Asset Value; the receivable amount is stated under "Other assets" in the Statement of net assets, while the payable amount is given under "Other liabilities" in the Statement of net assets.

### 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%
195 000 000	INR	08/06/2025	4.155%	NSE/MUMBAI INTERBANK OFFER RATE OND
100 000 000	INR	23/06/2025	4.038%	NSE/MUMBAI INTERBANK OFFER RATE OND
			<b>Net unrealised gain (in USD)</b>	<b>57 207</b>



# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

### **Emerging Bond Opportunities**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
768 000 000	INR	08/06/2025	4.155%	NSE/MUMBAI INTERBANK OFFER RATE OND
402 380 000	INR	23/06/2025	4.038%	NSE/MUMBAI INTERBANK OFFER RATE OND
736 570 000	CZK	29/06/2022	LIBOR 6M	0.363%
112 740 000	CZK	29/06/2030	0.703%	LIBOR 6M
150 332 000	ZAR	13/03/2022	6.250%	IBOR 3M
40 000 000	ZAR	13/03/2030	IBOR 3M	8.140%
			<b>Net unrealised loss (in USD)</b>	<b>(279 695)</b>

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

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
31 600 000	INR	08/06/2025	4.155%	NSE/MUMBAI INTERBANK OFFER RATE OND
18 100 000	INR	23/06/2025	4.038%	NSE/MUMBAI INTERBANK OFFER RATE OND
20 420 000	CZK	29/06/2022	LIBOR 6M	0.363%
3 130 000	CZK	29/06/2030	0.703%	LIBOR 6M
			<b>Net unrealised loss (in USD)</b>	<b>(4 077)</b>

### **Enhanced Bond 6M**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
100 000 000	EUR	06/03/2022	(0.633%)	EONIA - OND
			<b>Net unrealised gain (in EUR)</b>	<b>178 851</b>

### **Euro Money Market**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
10 000 000	EUR	28/08/2020	(0.608%)	EONIA : OND
10 000 000	EUR	09/09/2020	(0.583%)	EONIA - OND
10 000 000	EUR	30/12/2020	(0.481%)	EONIA - OND
10 000 000	EUR	04/03/2021	(0.599%)	EONIA - OND
5 000 000	EUR	09/03/2021	(0.618%)	EONIA - OND
			<b>Net unrealised gain (in EUR)</b>	<b>11 103</b>

### **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
			<b>Net unrealised loss (in EUR)</b>	<b>(240 667)</b>

### **Flexible Global Credit**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 400 000	GBP	10/09/2030	0.470%	LIBOR 6M
5 700 000	EUR	10/09/2030	(0.108%)	EURIBOR 6M
1 300 000	GBP	10/09/2030	0.510%	LIBOR 6M
17 800 000	AUD	10/09/2030	0.915%	AUST BANK BILL 6M

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
10 900 000	CAD	10/09/2030	1.015%	CANADA BANKER ACCEPTANCE 3M
3 100 000	USD	10/09/2030	LIBOR 3M	0.656%
			<b>Net unrealised loss (in EUR)</b>	<b>(3 830)</b>

### *Global Bond Opportunities*

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
205 000 000	JPY	11/10/2032	1.531%	LIBOR 6M
812 490 000	JPY	14/01/2025	0.308%	LIBOR 6M
408 495 000	JPY	14/01/2030	LIBOR 6M	0.588%
272 390 000	JPY	23/09/2025	0.291%	LIBOR 6M
136 890 000	JPY	23/09/2030	LIBOR 6M	0.530%
2 600 000	CZK	29/06/2023	1.873%	LIBOR 6M
1 900 000	GBP	27/10/2044	2.726%	LIBOR 6M
947 000 000	JPY	16/10/2034	1.398%	LIBOR 6M
8 200 000	MXN	09/04/2025	MXN SWAP (TIIE) 1M	6.200%
11 000 000	USD	15/06/2022	0.259%	LIBOR 6M
9 000 000	USD	17/09/2025	0.413%	LIBOR 3M
			<b>Net unrealised gain (in EUR)</b>	<b>2 738 951</b>

### *Local Emerging Bond*

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
660 000 000	INR	08/06/2025	4.155%	NSE/MUMBAI INTERBANK OFFER RATE OND
333 800 000	INR	23/06/2025	4.038%	NSE/MUMBAI INTERBANK OFFER RATE OND
627 180 000	CZK	29/06/2022	LIBOR 6M	0.363%
96 000 000	CZK	29/06/2030	0.703%	LIBOR 6M
124 432 000	ZAR	13/03/2022	6.250%	IBOR 6M
33 100 000	ZAR	13/03/2030	IBOR 3M	8.140%
			<b>Net unrealised loss (in USD)</b>	<b>(234 857)</b>

### *Multi-Asset Income*

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
73 800 000	INR	08/06/2025	4.155%	NSE/MUMBAI INTERBANK OFFER RATE OND
28 800 000	INR	23/06/2025	4.038%	NSE/MUMBAI INTERBANK OFFER RATE OND
53 110 000	CZK	29/06/2022	LIBOR 6M	0.363%
8 130 000	CZK	29/06/2030	0.703%	LIBOR 6M
13 000 000	ZAR	13/03/2022	6.250%	IBOR 6M
3 450 000	ZAR	13/03/2030	IBOR 3M	8.140%
			<b>Net unrealised loss (in EUR)</b>	<b>(21 113)</b>

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

### USD Money Market

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
30 000 000	USD	21/07/2020	0.668%	FEDERAL FUNDS EFFECTIVE RATE US USD OND
34 000 000	USD	21/07/2020	1.040%	FEDERAL FUNDS EFFECTIVE RATE US USD OND
			<b>Net unrealised loss (in USD)</b>	<b>(30 481)</b>

### 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 Low Vol Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
130 000	USD	08/05/2049	2.193%	US CPI URBAN CONSUMERS NSA
270 000	GBP	15/03/2030	UK RPI NSA	3.328%
790 000	GBP	15/04/2025	UK RPI NSA	3.014%
			<b>Net unrealised loss (in EUR)</b>	<b>(22 776)</b>

### Absolute Return Multi-Strategy

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
14 000 000	USD	18/06/2029	1.870%	US CPI URBAN CONSUMERS NSA
			<b>Net unrealised loss (in EUR)</b>	<b>(605 744)</b>

### Euro Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
5 700 000	GBP	15/03/2030	UK RPI NSA	3.328%
6 200 000	GBP	15/04/2025	UK RPI NSA	3.016%
			<b>Net unrealised gain (in EUR)</b>	<b>41 887</b>

### Flexible Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 550 000	USD	18/06/2029	1.870%	US CPI URBAN CONSUMERS NSA
			<b>Net unrealised loss (in EUR)</b>	<b>(67 065)</b>

### Global Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
8 700 000	GBP	15/03/2030	UK RPI NSA	3.328%
9 600 000	GBP	15/04/2025	UK RPI NSA	3.016%
			<b>Net unrealised gain (in EUR)</b>	<b>64 076</b>

Notes to the financial statements at 30/06/2020

**Global Inflation-Linked Bond**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
590 000	USD	08/05/2049	2.194%	US CPI URBAN CONSUMERS NSA
540 000	USD	09/12/2049	1.974%	US CPI URBAN CONSUMERS NSA
1 033 000	GBP	15/03/2030	UK RPI NSA	3.328%
1 352 900	GBP	15/04/2030	UK RPI NSA	3.190%
			<b>Net unrealised loss (in EUR)</b>	<b>(188 615)</b>

**Multi-Asset Income**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
16 000 000	USD	18/06/2029	1.870%	US CPI URBAN CONSUMERS NSA
26 000 000	USD	03/09/2029	1.830%	US CPI URBAN CONSUMERS NSA
			<b>Net unrealised loss (in EUR)</b>	<b>(1 692 373)</b>

**Total Return Swaps**

A Total Return Swap (TRS) is an agreement to exchange the total performance of a bond or other underlying asset (share, index, etc.) for a benchmark rate plus a spread. The total performance includes the interest coupons, dividends and profits and losses on the underlying asset over the life of the agreement, depending on the type of underlying concerned. The risk in this type of agreement is linked to the fact that the benefit for each counterparty will depend on how the underlying asset performs over time, which is unknown at the time at which the agreement is entered into.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

### Absolute Return Multi-Strategy

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
25 000 000	12.33%	HSBC FRANCE, FRANCE	EUR	16/12/2020	3M EURIBOR -0.390%	MSCI EUROPE SRI NET RETURN EUR Index (M7CXBRM)
25 000 000	12.33%	HSBC FRANCE, FRANCE	EUR	16/12/2020	MSCI EUROPE NET TOTAL RETURN IN EU (MSDEE15N)	3M EURIBOR -0.310%
25 000 000	10.98%	SOCIÉTÉ GÉNÉRALE PARIS, FRANCE	USD	22/07/2020	Negative performance of SG US Strong Balance Sheet Beta Hedged Index (USD - Excess Return) (SGEPSBSB) +0.050%	Positive performance of SG US Strong Balance Sheet Beta Hedged Index (USD - Excess Return) (SGEPSBSB) -0.050%
18 000 000	8.88%	SOCIÉTÉ GÉNÉRALE PARIS, FRANCE	EUR	20/12/2020	3M EURIBOR	IBOXX EUR CORPORATES SERIES 1 VERSION 1
20 000 000	9.86%	BNP PARIBAS PARIS, FRANCE	EUR	21/01/2021	3M EURIBOR -0.590%	MSCI EUROPE SRI NET RETURN EUR Index (M7CXBRM)
20 000 000	9.86%	BNP PARIBAS PARIS, FRANCE	EUR	21/01/2021	MSCI Europe Net Total Return EUR Index (MSDEE15N)	3M EURIBOR -0.490%
					<b>Net unrealised gain (in EUR)</b>	<b>3 391 909</b>

### Emerging Multi-Asset Income

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
10 000 000	10.69%	GOLDMAN SACHS INTERNATIONAL LONDON, UNITED KINGDOM	USD	24/08/2020	0.100%	Goldman Sachs Dynamic FX Carry Strategy GSFXA19 (GSFXA19)
15 300 399	16.35%	GOLDMAN SACHS INTERNATIONAL LONDON, UNITED KINGDOM	USD	13/11/2020	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)
7 500 000	8.02%	BNP PARIBAS PARIS, FRANCE	USD	09/04/2021	0.050%	BNP PARIBAS STRATEGY C52 INDEX
					<b>Net unrealised gain (in USD)</b>	<b>227 890</b>

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

### Flexible Opportunities

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
3 429 325	18.48%	HSBC FRANCE, FRANCE	EUR	25/09/2020	MSCI EUROPE NET TOTAL RETURN IN EU(MSDEE15N)	3M EURIBOR -0.350%
3 420 127	18.43%	HSBC FRANCE, FRANCE	EUR	25/09/2020	3M EURIBOR -0.390%	MSCI EUROPE SRI NET RETURN EUR Index (M7CXBRM)
4 000 000	19.19%	SOCIÉTÉ GÉNÉRALE PARIS, FRANCE	USD	31/07/2020	Negative performance of SG US Strong Balance Sheet Beta Hedged Index (USD - Excess Return) (SGEPSBSB) +0.050%	Positive performance of SG US Strong Balance Sheet Beta Hedged Index (USD - Excess Return) (SGEPSBSB) -0.050%
					<b>Net unrealised gain (in EUR)</b>	<b>242 812</b>

### Multi-Asset Income

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
40 000 000	6.37%	GOLDMAN SACHS INTERNATIONAL LONDON, UNITED KINGDOM	EUR	24/08/2020	Negative performance of the strategy GOLDMAN SACHS DYNAMIC FX STRATEGY (GSFXCA19) +0.100%	Positive performance of the strategy GOLDMAN SACHS DYNAMIC FX STRATEGY (GSFXCA19)
45 000 000	7.16%	SOCIÉTÉ GÉNÉRALE PARIS, FRANCE	EUR	02/12/2020	Negative performance of the SG BNPP AM OTC CALL OVERWRITING PORTFOLIO	Positive performance of the SG BNPP AM OTC CALL OVERWRITING PORTFOLIO
17 318 042	2.45%	GOLDMAN SACHS INTERNATIONAL LONDON, UNITED KINGDOM	USD	13/11/2020	Negative performance of the strategy GS DYNAMIC OPTION EM SERIES 11 EXCESS RETURN STRATEGY (RCXTD11E)	Positive performance of the strategy GS DYNAMIC OPTION EM SERIES 11 EXCESS RETURN STRATEGY (RCXTD11E)
18 500 000	2.62%	BNP PARIBAS PARIS, FRANCE	USD	09/04/2021	0.050%	BNP PARIBAS STRATEGY C52 INDEX

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
14 000 000	1.98%	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	1.59%	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
					<b>Net unrealised loss (in EUR)</b>	<b>(1 037 951)</b>

### Seasons

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
105 000 000	81.00%	JP MORGAN SECURITIES LIMITED, UNITED KINGDOM	EUR	30/06/2027	Performance of the basket of shares (*)	EURIBOR 3M +0.17%
					<b>Net unrealised gain (in EUR)</b>	<b>313 004</b>

(\*) The basket of shares consists of the following:

AIR LIQUIDE SA	KERING	SANOFI AVENTIS
ATOS SE	LEGRAND SA	SOCIETE GENERALE SA
AXA SA	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	

Notes to the financial statements at 30/06/2020

**Volatility Swaps**

A volatility swap is a forward contract on the future realised volatility of a given underlying asset. 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.

**Multi-Asset Income**

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
85 000 000	12.05%	Goldman Sachs International London, United Kingdom	USD	04/03/2024	0.208%	10 year USD CMS minus 2 year USD CMS Index -0.42%
					<b>Net unrealised gain (in EUR)</b>	<b>211 657</b>

**Absolute Return Multi-Strategy**

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
205 000 000	90.02%	Goldman Sachs International London, United Kingdom	USD	04/03/2024	0.208%	10 year USD CMS minus 2 year USD CMS Index -0.42%
205 000 000	90.02%	Goldman Sachs International London, United Kingdom	USD	04/03/2024	0.208%	10 year USD CMS minus 2 year USD CMS Index -0.42%
					<b>Net unrealised gain (in EUR)</b>	<b>1 020 936</b>

**Counterparties to Swaps contracts:**

Barclays Bank Ireland Plc, Ireland  
 Barclays Bank London, United Kingdom  
 BNP Paribas Paris, France  
 Citibank N.A London, United Kingdom  
 Citigroup Global Market, Germany  
 Citigroup Global Market, United Kingdom  
 Credit Suisse International, United Kingdom  
 Goldman Sachs & Co LLC, United States  
 Goldman Sachs International London, United Kingdom  
 HSBC France, France  
 JP Morgan Securities Limited, United Kingdom  
 JP Morgan, Germany  
 LCH Clearnet Ltd, United Kingdom  
 Morgan Stanley Bank AG, Germany  
 Société Générale Paris, France  
 UBS Europe SE, Germany

Note that all TRS are settled on a bilateral mode.



## Notes to the financial statements at 30/06/2020

**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 30 June 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)
USD	6	P	CALL US 10YR NOTE FUT (CBT) 24/07/2020 139	24/07/2020	139.000	742 554	3 172
						<b>Total:</b>	<b>3 172</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to 128 220 EUR.

**Absolute Return Multi-Strategy**

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	2	S	CALL DAX INDEX - OPTION 17/07/2020 12400	17/07/2020	12 400.000	124 000	(2 923)
EUR	2	P	CALL DAX INDEX - OPTION 17/07/2020 13200	17/07/2020	13 200.000	132 000	385
EUR	5	S	PUT DAX INDEX - OPTION 17/07/2020 10100	17/07/2020	10 100.000	252 500	(395)
EUR	5	P	PUT DAX INDEX - OPTION 17/07/2020 11100	17/07/2020	11 100.000	277 500	1 590
EUR	75	P	CALL EURO STOXX BANKS (SX7E) 17/07/2020 65	17/07/2020	65.000	243 750	7 313
USD	65	P	PUT S&P 500 INDEX - SPX 17/07/2020 2850	17/07/2020	2 850.000	16 493 790	83 916
USD	2	S	PUT S&P 500 INDEX - SPX 17/07/2020 2800	17/07/2020	2 800.000	498 598	(1 985)
USD	2	P	PUT S&P 500 INDEX - SPX 17/07/2020 2950	17/07/2020	2 950.000	525 308	4 986
USD	525	P	CALL CBOE SPX VOLATILITY INDEX 22/07/2020 35	22/07/2020	35.000	1 636 024	128 544
JPY	2	S	CALL NIKKEI 225 (OSE) 10/07/2020 22375	10/07/2020	22 375.000	369 313	(5 529)
JPY	2	P	CALL NIKKEI 225 (OSE) 10/07/2020 23375	10/07/2020	23 375.000	385 818	611
JPY	5	S	PUT NIKKEI 225 (OSE) 10/07/2020 20375	10/07/2020	20 375.000	840 754	(1 816)
JPY	5	P	PUT NIKKEI 225 (OSE) 10/07/2020 21375	10/07/2020	21 375.000	882 018	5 364
						<b>Total:</b>	<b>220 061</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to 3 936 930 EUR.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

### 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	25 103 442	(124 832)
USD	23 500 000	P	CALL CNH/USD 09/02/2021 7.25	09/02/2021	7.250	24 105 954	269 334
USD	12	P	CALL MSCI EMERGING MARKETS TR USD 18/12/2020 1010	18/12/2020	1 010.000	1 212 000	70 800
USD	32	P	PUT MSCI EMERGING MARKETS TR USD 17/07/2020 860	17/07/2020	860.000	2 752 000	61 440
USD	8	P	CALL MSCI EMERGING MARKETS TR USD 18/09/2020 830	18/09/2020	830.000	664 000	134 400
USD	24	P	CALL MSCI EMERGING MARKETS TR USD 18/12/2020 1100	18/12/2020	1 100.000	2 640 000	84 720
						<b>Total:</b>	<b>495 862</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to 817 758 USD.

### Energy Transition

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
USD	9 600	P	PUT S&P 500 INDEX - SPX 18/12/2020 2950	18/12/2020	2 950.000	8 547	1 641 712
USD	9 600	S	PUT S&P 500 INDEX - SPX 18/12/2020 2650	18/12/2020	2 650.000	8 547	(960 994)
USD	3 960	P	PUT NASDAQ 100 STOCK INDEX 18/12/2020 9250	18/12/2020	9 250.000	3 526	1 861 511
USD	3 960	S	PUT NASDAQ 100 STOCK INDEX 18/12/2020 8250	18/12/2020	8 250.000	3 526	(1 061 412)
						<b>Total:</b>	<b>1 480 817</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to 0 EUR.

### Enhanced Bond 6M

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	1 000	P	CALL EURO-BUND FUTURE 24/07/2020 177.5	24/07/2020	177.500	177 500 000	420 000
						<b>Total:</b>	<b>420 000</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to 887 066 EUR.

### Euro Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	206	P	CALL EURO-BUND FUTURE 24/07/2020 177.5	24/07/2020	177.500	36 565 000	86 520
						<b>Total:</b>	<b>86 520</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to 245 972 EUR.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

### **Euro Covered Bond**

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	53	P	CALL EURO-BUND FUTURE 24/07/2020 177.5	24/07/2020	177.500	9 407 500	22 260
<b>Total:</b>							<b>22 260</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to 70 060 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 18/12/20 2100	18/12/2020	2 100.000	2 100 000	(29 400)
EUR	100	P	PUT EURO STOXX 50 - OPTION 18/12/20 3000	18/12/2020	3 000.000	3 000 000	161 900
EUR	100	S	PUT EURO STOXX 50 - OPTION 18/09/20 2100	18/09/2020	2 100.000	2 100 000	(8 800)
EUR	100	P	PUT EURO STOXX 50 - OPTION 18/09/20 2950	18/09/2020	2 950.000	2 950 000	83 000
EUR	200	P	PUT EURO STOXX 50 - OPTION 18/09/2020 2450	18/09/2020	2 450.000	4 900 000	46 000
EUR	240	S	PUT EURO STOXX 50 - OPTION 18/12/2020 1600	18/12/2020	1 600.000	3 840 000	(22 560)
EUR	120	S	PUT EURO STOXX 50 - OPTION 18/06/2021 1550	18/06/2021	1 550.000	1 860 000	(27 120)
EUR	120	P	PUT EURO STOXX 50 - OPTION 18/06/2021 2150	18/06/2021	2 150.000	2 580 000	79 080
EUR	120	P	PUT EURO STOXX 50 - OPTION 18/12/2020 22275	18/12/2020	2 275.000	2 730 000	50 520
EUR	120	P	PUT EURO STOXX 50 - OPTION 18/12/2020 2275	18/12/2020	2 275.000	2 730 000	50 520
EUR	200	S	PUT EURO STOXX 50 - OPTION 18/09/2020 1750	18/09/2020	1 750.000	3 500 000	(6 400)
EUR	240	S	PUT EURO STOXX 50 - OPTION 19/03/2021 1750	19/03/2021	1 750.000	4 200 000	(55 680)
EUR	240	P	PUT EURO STOXX 50 - OPTION 19/03/2021 2450	19/03/2021	2 450.000	5 880 000	200 160
EUR	650	S	CALL EURO STOXX 50 - OPTION 17/07/2020 3400	17/07/2020	3 400.000	22 100 000	(100 750)
EUR	600	S	CALL EURO STOXX 50 - OPTION 17/07/2020 3350	17/07/2020	3 350.000	20 100 000	(163 800)
EUR	40	S	PUT EURO STOXX 50 - OPTION 19/03/2021 1900	19/03/2021	1 900.000	760 000	(12 560)
EUR	40	P	PUT EURO STOXX 50 - OPTION 19/03/2021 2650	19/03/2021	2 650.000	1 060 000	46 160
<b>Total:</b>							<b>290 270</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to 1 254 785 EUR.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

### **Euro Government Bond**

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	200	P	CALL EURO-BUND FUTURE 24/07/2020 177.5	24/07/2020	177.500	35 500 000	84 000
<b>Total:</b>							<b>84 000</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to 110 385 EUR.

### **Euro High Quality Government Bond**

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	59	P	CALL EURO-BUND FUTURE 24/07/2020 177.5	24/07/2020	177.500	10 472 500	24 780
<b>Total:</b>							<b>24 780</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to 381 589 EUR.

### **Euro Medium Term Bond**

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	228	P	CALL EURO-BUND FUTURE 24/07/2020 177.5	24/07/2020	177.500	40 470 000	95 760
<b>Total:</b>							<b>95 760</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to 229 880 EUR.

### **Flexible Opportunities**

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	9	P	CALL EURO STOXX 50 - OPTIO 18/12/20 3300	18/12/2020	3 300.000	297 000	16 506
EUR	16	P	CALL EURO STOXX 50 - OPTION 19/03/2021 3600	19/03/2021	3 600.000	576 000	13 808
USD	2	P	CALL S&P 500 INDEX - SPX 18/12/2020 3300	18/12/2020	3 300.000	587 632	17 212
USD	1	P	CALL S&P 500 INDEX - SPX 18/09/2020 2600	18/09/2020	2 600.000	231 492	43 592
<b>Total:</b>							<b>91 118</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to 357 097 EUR.

### **Global Bond Opportunities**

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
USD	12	P	CALL US 10YR NOTE FUT (CBT) 24/07/2020 139	24/07/2020	139.000	1 485 109	6 344
<b>Total:</b>							<b>6 344</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to 1 519 446 EUR.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

### Global Convertible

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in USD)	Market value (in USD)
USD	48	P	CALL S&P 500 INDEX - SPX 17/07/2020 3000	17/07/2020	3 000.000	14 400 000	592 368
USD	220	P	CALL MSCI EMERGING MARKETS TR USD 18/09/2020 1100	18/09/2020	1 100.000	24 200 000	243 980
USD	220	S	CALL MSCI EMERGING MARKETS TR USD 18/09/2020 1150	18/09/2020	1 150.000	25 300 000	(89 980)
<b>Total:</b>							<b>746 368</b>

As at 30 June 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	546	P	CALL EURO-BUND FUTURE 24/07/2020 177.5	24/07/2020	177.500	96 915 000	229 320
<b>Total:</b>							<b>229 320</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to 908 306 EUR.

### Harmony

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	16	P	CALL EURO STOXX 50 - OPTIO 18/12/20 3300	18/12/2020	3 300.000	528 000	29 344
EUR	4	P	CALL EURO STOXX 50 - OPTION 18/09/2020 2600	18/09/2020	2 600.000	104 000	26 328
EUR	12	P	CALL EURO STOXX 50 - OPTION 19/03/2021 3600	19/03/2021	3 600.000	432 000	10 356
USD	2	P	CALL S&P 500 INDEX - SPX 18/12/2020 3300	18/12/2020	3 300.000	587 632	17 212
USD	1	P	CALL S&P 500 INDEX - SPX 18/09/2020 2600	18/09/2020	2 600.000	231 492	43 592
<b>Total:</b>							<b>126 832</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to 531 307 EUR.

### Multi-Asset Income

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	312	P	CALL EURO STOXX 50 - OPTIO 18/12/20 3300	18/12/2020	3 300.000	10 296 000	572 208
EUR	76	P	CALL EURO STOXX 50 - OPTION 18/09/2020 2600	18/09/2020	2 600.000	1 976 000	500 232
EUR	526	P	CALL EURO STOXX 50 - OPTION 19/03/2021 3600	19/03/2021	3 600.000	18 936 000	453 938
USD	47	P	CALL S&P 500 INDEX - SPX 18/12/2020 3300	18/12/2020	3 300.000	13 809 374	404 488
USD	148 000 000	S	CALL USD/CNH 09/02/2021 7.55	09/02/2021	7.550	158 098 274	(699 974)

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
USD	148 000 000	P	CALL CNH/USD 09/02/2021 7.25	09/02/2021	7.250	151 816 223	1 510 243
USD	88	P	PUT S&P 500 INDEX - SPX 17/07/2020 2850	17/07/2020	2 850.000	22 330 054	113 609
USD	15	P	CALL S&P 500 INDEX - SPX 18/09/2020 2600	18/09/2020	2 600.000	3 472 377	653 875
						<b>Total:</b>	<b>3 508 619</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to 7 173 108 EUR.

### Premia Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	16	P	CALL EURO STOXX 50 - OPTIO 18/12/20 3300	18/12/2020	3 300.000	528 000	29 344
EUR	4	P	CALL EURO STOXX 50 - OPTION 18/09/2020 2600	18/09/2020	2 600.000	104 000	26 328
EUR	14	P	CALL EURO STOXX 50 - OPTION 19/03/2021 3600	19/03/2021	3 600.000	504 000	12 082
USD	2	P	CALL S&P 500 INDEX - SPX 18/12/2020 3300	18/12/2020	3 300.000	587 632	17 212
USD	1	P	CALL S&P 500 INDEX - SPX 18/09/2020 2600	18/09/2020	2 600.000	231 492	43 592
						<b>Total:</b>	<b>128 558</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to 1 360 803 EUR.

### Seasons

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	16 000	P	CALL EURO STOXX 50 - OPTION 18/06/2021 3650	18/06/2021	3 650.000	584 000 000	12 496 000
						<b>Total:</b>	<b>12 496 000</b>

As at 30 June 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	869	P	CALL EURO-BUND FUTURE 24/07/2020 177.5	24/07/2020	177.500	154 247 500	364 980
						<b>Total:</b>	<b>364 980</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to 405 769 EUR.

### Sustainable Euro Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	305	P	CALL EURO-BUND FUTURE 24/07/2020 177.5	24/07/2020	177.500	54 137 500	128 100
						<b>Total:</b>	<b>128 100</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to 107 458 EUR.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

### **Sustainable Euro Corporate Bond**

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	30	P	PUT EURO-BTP FUTURE 24/07/2020 140	24/07/2020	140.000	4 200 000	4 800
EUR	200	P	CALL EURO-BUND FUTURE 24/07/2020 177	24/07/2020	177.000	35 400 000	120 000
						<b>Total:</b>	<b>124 800</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to 304 047 EUR.

### **Sustainable Global Corporate Bond**

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in USD)	Market value (in USD)
EUR	5	P	PUT EURO-BTP FUTURE 24/07/2020 140	24/07/2020	140.000	786 205	899
EUR	20	P	CALL EURO-BUND FUTURE 24/07/2020 177	24/07/2020	177.000	3 975 952	13 478
						<b>Total:</b>	<b>14 377</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to 707 640 USD.

### **Target Risk Balanced**

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	848	P	CALL EURO STOXX 50 - OPTIO 18/12/20 3300	18/12/2020	3 300.000	27 984 000	1 555 232
EUR	216	P	CALL EURO STOXX 50 - OPTION 18/09/2020 2600	18/09/2020	2 600.000	5 616 000	1 421 712
EUR	732	P	CALL EURO STOXX 50 - OPTION 19/03/2021 3600	19/03/2021	3 600.000	26 352 000	631 716
USD	128	P	CALL S&P 500 INDEX - SPX 18/12/2020 3300	18/12/2020	3 300.000	37 608 512	1 101 587
USD	36	P	CALL S&P 500 INDEX - SPX 18/09/2020 2600	18/09/2020	2 600.000	8 333 704	1 569 301
						<b>Total:</b>	<b>6 279 548</b>

As at 30 June 2020, the cash margin balance in relation to futures and/or options amounted to 11 618 545 EUR.

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

### Counterparties to Options:

BNP Paribas Paris  
 Bank of America Securities Europe  
 Citigroup Global Market  
 BNP Paribas Securities Services Luxembourg  
 BNP Paribas Paris  
 Goldman Sachs International London

### 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	S	USD	Swaption Call on CDS	1.500%	23/06/2021	LIBOR USD 3 MONTH 23/06/2021 1.500
2 200 000	P	USD	Swaption Put on CDS	1.000%	23/06/2021	LIBOR USD 3 MONTH 23/06/2021 1.000
<b>Market value (in EUR)</b>						<b>18 444</b>

#### Euro Bond Opportunities

Nominal	Purchase/ Sale	Currency	Type	Strike	Maturity	Cash Flow
18 500 000	S	USD	Swaption Call on CDS	1.500%	23/06/2021	LIBOR USD 3 MONTH 23/06/2021 1.500
18 500 000	P	USD	Swaption Put on CDS	1.000%	23/06/2021	LIBOR USD 3 MONTH 23/06/2021 1.000
<b>Market value (in EUR)</b>						<b>155 096</b>

#### Euro Short Term Corporate Bond

Nominal	Purchase/ Sale	Currency	Type	Strike	Maturity	Cash Flow
1 000 000	P	EUR	Swaption Put on CDS	3.750%	15/07/2020	ITRX XOVER CDSI S33 5Y CORP 15/07/2020 3.750
500 000	P	EUR	Swaption Put on CDS	4.000%	19/08/2020	ITRX XOVER CDSI S33 5Y CORP 19/08/2020 4.000
<b>Market value (in EUR)</b>						<b>21 171</b>

#### Global Bond Opportunities

Nominal	Purchase/ Sale	Currency	Type	Strike	Maturity	Cash Flow
30 500 000	S	USD	Swaption Call on CDS	1.500%	23/06/2021	LIBOR USD 3 MONTH 23/06/2021 1.500
30 500 000	P	USD	Swaption Put on CDS	1.000%	23/06/2021	LIBOR USD 3 MONTH 23/06/2021 1.000
<b>Market value (in EUR)</b>						<b>255 699</b>



# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

### Sustainable Euro Corporate Bond

Nominal	Purchase/ Sale	Currency	Type	Strike	Maturity	Cash Flow
10 000 000	P	EUR	Swaption Put on CDS	3.875%	15/07/2020	ITRX XOVER CDSI S33 5Y CORP 15/07/2020 3.875
20 000 000	P	EUR	Swaption Put on CDS	3.750%	15/07/2020	ITRX XOVER CDSI S33 5Y CORP 15/07/2020 3.750
10 000 000	P	EUR	Swaption Put on CDS	4.000%	19/08/2020	ITRX XOVER CDSI S33 5Y CORP 19/08/2020 4.000
<b>Market value (in EUR)</b>						<b>520 840</b>

### Sustainable Global Corporate Bond

Nominal	Purchase/ Sale	Currency	Type	Strike	Maturity	Cash Flow
1 000 000	P	EUR	Swaption Put on CDS	3.875%	15/07/2020	ITRX XOVER CDSI S33 5Y CORP 15/07/2020 3.875
2 000 000	P	EUR	Swaption Put on CDS	3.750%	15/07/2020	ITRX XOVER CDSI S33 5Y CORP 15/07/2020 3.750
1 000 000	P	EUR	Swaption Put on CDS	4.000%	19/08/2020	ITRX XOVER CDSI S33 5Y CORP 19/08/2020 4.000
<b>Market value (in USD)</b>						<b>58 498</b>

### Counterparties to Swaptions:

Bank of America Securities Europe, United States  
BNP Paribas Paris, Luxembourg

### Note 16 - Securities lending

As at 30 June 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 Fund has put a collateralisation process in place.

As at 30 June 2020, the Fund 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	98 486	Cash
Absolute Return Multi-Strategy	EUR	1 170 000	Cash
Asia ex-Japan Bond	USD	107 391	Cash
China A-Shares	USD	35 623	Cash
Disruptive Technology	EUR	1 300 000	Cash
Emerging Bond	USD	7 035 602	Cash
Emerging Bond Opportunities	USD	4 617 931	Cash
Energy Transition	EUR	280 000	Cash
Enhanced Bond 6M	EUR	4 220 000	Cash
Euro Bond Opportunities	EUR	1 266 446	Cash
Euro Corporate Bond	EUR	2 830 000	Cash

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

Sub-fund	Currency	OTC collateral	Type of collateral
Euro Corporate Bond Opportunities	EUR	1 060 000	Cash
Euro High Yield Bond	EUR	20 000	Cash
Euro Short Term Bond Opportunities	EUR	610 000	Cash
Euro Short Term Corporate Bond Opportunities	EUR	1 670 000	Cash
Europe Value	EUR	260 000	Cash
Flexible Opportunities	EUR	260 000	Cash
Global Bond Opportunities	EUR	1 846 943	Cash
Global Convertible	USD	4 823 449	Cash
Global Inflation-Linked Bond	EUR	3 944 264	Cash
Global Low Vol Equity	EUR	10 000	Cash
Japan Equity	JPY	33 927 894	Cash
Japan Small Cap	JPY	87 243 156	Cash
Local Emerging Bond	USD	3 073 555	Cash
Multi-Asset Income	EUR	100 000	Cash
Nordic Small Cap	EUR	390 000	Cash
RMB Bond	USD	33 446	Cash
Russia Equity	EUR	290 000	Cash
SMaRT Food	EUR	10 000	Cash
Sustainable Enhanced Bond 12M	EUR	1 240 000	Cash
Sustainable Global Corporate Bond	USD	6 126 028	Cash
Sustainable Multi-Asset Stability	EUR	290 000	Cash
Target Risk Balanced	EUR	1 990 000	Cash
US Growth	USD	314 000	Cash
US Multi-Factor Equity	USD	602 294	Cash
US Small Cap	USD	998 172	Cash

As at 30 June 2020, the counterparties to swap agreements pledged the following collaterals in favour of the Fund:

Sub-fund	Currency	OTC collateral	Type of collateral
Absolute Return Low Vol Bond	EUR	260 000	Cash
Absolute Return Multi-Strategy	EUR	4 210 000	Cash
Aqua	EUR	70 000	Cash
Asia ex-Japan Bond	USD	284 000	Cash
Emerging Bond	USD	348 177	Cash
Emerging Bond Opportunities	USD	4 942 249	Cash
Emerging Multi-Asset Income	USD	307 000	Cash
Energy Transition	EUR	3 240 000	Cash
Enhanced Bond 6M	EUR	240 000	Cash
Euro Bond Opportunities	EUR	800 000	Cash
Euro Corporate Bond	EUR	500 000	Cash
Euro High Yield Bond	EUR	5 440 000	Cash
Euro High Yield Short Duration Bond	EUR	779 983	Cash

Notes to the financial statements at 30/06/2020

Sub-fund	Currency	OTC collateral	Type of collateral
Euro Multi-Factor Corporate Bond	EUR	1 890 000	Cash
Europe Convertible	EUR	370 000	Cash
Flexible Global Credit	EUR	10 000	Cash
Flexible Opportunities	EUR	290 000	Cash
Global Bond Opportunities	EUR	14 175 239	Cash
Global Convertible	USD	1 242 342	Cash
Global High Yield Bond	EUR	1 580 000	Cash
Global Inflation-Linked Bond	EUR	569 826	Cash
Green Bond	EUR	1 690 000	Cash
Local Emerging Bond	USD	6 075 926	Cash
Multi-Asset Income	EUR	9 930 000	Cash
Seasons	EUR	1 000 000	Cash
Sustainable Euro Corporate Bond	EUR	1 110 000	Cash
Sustainable Multi-Asset Balanced	EUR	140 000	Cash
Sustainable Multi-Asset Stability	EUR	280 000	Cash
US Multi-Factor Corporate Bond	USD	290 000	Cash

**Note 18 - Related party transactions**

The related parties may, in their capacity as portfolio managers, also conduct transactions or invest in currencies or other financial products for the account of each sub-fund for which the related parties act as broker or for their own account or as counterparty for their clients, including in the case in which the related parties or their clients have the option of conducting transactions for their own account at the same time as for the account of each sub-fund.

When handling purchases and sales of securities for each sub-fund, the related parties may also have acted as counterparty at the best market conditions.

The Company considers that the commissions, increases and reductions invoiced by the related parties are competitive, although it is in the related parties' interests to receive favorable commission rates, for each sub-fund.

**Note 19 - Change in the composition of the securities portfolio**

The list of changes to the composition of the securities portfolio during the period is available free of charge at the Management Company's registered office and from local agents.

**Note 20 - List of Investment managers**

- Alfred Berg Kapitalförvaltning AS, Munkedamsveien, 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

BNP PARIBAS FUNDS SICAV

Notes to the financial statements at 30/06/2020

<b>Sub-fund</b>	<b>Investment managers</b>
Absolute Return Global Opportunities Premia Opportunities Harmony (formerly Target Risk Stability)	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> for the FX and cash management
China Equity China A-Shares	<b>BNPP AM France</b> sub delegating to <b>BNPP AM Asia</b>
Consumer Innovators Emerging Equity Health Care Innovators Telecom (absorbed on 6 March 2020)	<b>BNPP AM USA</b>
Euro Bond Opportunities	<b>BNPP AM UK</b> (inclusive FX, cash and exposure management) <b>BNPP AM USA</b> <b>BNPP AM France</b>
Frontiers Equity	<b>BNPP AM USA</b> sub delegating to <b>BNPP AM UK</b> for the FX management
Disruptive Technology US Growth US Mid Cap US Small Cap	<b>BNPP AM USA</b> <b>BNPP AM UK</b> (FX management)
Sustainable Multi-Asset Growth	<b>BNPP AM BE</b>
Sustainable Multi-Asset Balanced	<b>BNPP AM BE</b> <b>BNPP AM UK</b> (FX management)
Sustainable Multi-Asset Stability	<b>BNPP AM BE</b> Additional Manager(s) SRI pockets: <b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> (FX management)
Belgium Equity Euro Bond Euro Government Bond Euro Inflation-Linked Bond Euro Medium Term Bond Euro Multi-Factor Equity Euro Short Term Bond Opportunities Euro Short Term Corporate Bond Euro Covered Bond Enhanced Bond 6M Germany Multi-Factor Equity Sustainable Enhanced Bond 12M Euro Money Market USD Money Market	<b>BNPP AM France</b>
Green Tigers	<b>Impax</b> <b>BNPP AM UK</b> (FX management)
Euro Corporate Bond Opportunities Europe Convertible Euro Short Term Corporate Bond Opportunities Europe Multi-Factor Equity Global Absolute Return Multi-Factor Equity Human Development US Multi-Factor Equity	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> for the FX management

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

Sub-fund	Investment managers
Japan Equity	<b>MUKAM</b> <b>BNPP AM UK</b> (FX management)
Euro Corporate Bond Europe Small Cap Convertible Global Multi-Factor Equity Sustainable Euro Corporate Bond Europe Dividend	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> for the FX management <b>BNPP AM UK</b> (FX management)
Euro High Yield Bond	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> for the FX and cash management <b>BNPP AM UK</b> (inclusive FX management)
Europe Small Cap Flexible Opportunities	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> for the FX and cash management <b>BNPP AM UK</b> (FX management)
Brazil Equity	<b>BNPP AM Brazil</b>
Latin America Equity	<b>BNPP AM Brazil</b> sub delegating to <b>BNPP AM UK</b> for the FX management
Russia Equity	<b>Alfred Berg AS, Norway</b> sub delegating to <b>BNPP AM UK</b> for the FX management <b>BNPP AM UK</b> (FX management)
Global High Yield Bond Euro High Yield Short Duration Bond Sustainable Global Corporate Bond	<b>BNPP AM USA</b> sub delegating to <b>BNPP AM UK</b> for the FX management <b>BNPP AM France</b> <b>BNPP AM UK</b> (inclusive FX management)
Euro Mid Cap Green Bond	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> for the FX and cash management
Flexible Global Credit Global Convertible US Multi-Factor Equity US Value Multi-Factor Equity Global Low Vol Equity Japan Multi-Factor Equity Sustainable Euro Bond	<b>BNPP AM France</b> <b>BNPP AM UK</b> (FX management)
Target Risk Balanced Europe Value	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> for the FX and cash management <b>BNPP AM UK</b> (FX management)
Japan Small Cap	<b>Sumitomo</b> <b>BNPP AM UK</b> (FX management)
Europe Real Estate Securities Pacific Real Estate Securities Global Real Estate Securities	<b>BNPP AM Nederland</b>
US High Yield Bond	<b>BNPP AM USA</b> <b>BNPP AM UK</b> (FX management)
Absolute Return Low Vol Bond	<b>BNPP AM France</b> <b>BNPP AM UK</b> (inclusive FX Management) <b>BNPP AM USA</b>
US Short Duration Bond	<b>BNPP AM USA</b> <b>BNPP AM UK</b> (inclusive FX management)
Emerging Bond Opportunities Emerging Bond Local Emerging Bond	<b>BNPP AM UK</b> (inclusive FX and cash management)
Aqua Climate Impact Global Environment SMaRT Food	<b>Impax</b> <b>BNPP AM UK</b> for the FX and cash management

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

Sub-fund	Investment managers
Euro High Quality Government Bond	<b>BNPP AM UK</b> <b>BNPP AM France</b>
Global Equity	<b>BNPP AM UK</b> (inclusive FX Management)
Asia ex-Japan Bond Energy Transition Europe Growth	<b>BNPP AM UK</b> (inclusive FX and cash management)
Global Inflation-Linked Bond	<b>BNPP AM UK</b> <b>BNPP AM USA</b>
Global Bond Opportunities	<b>BNPP AM UK</b> (inclusive FX Management) <b>BNPP AM USA</b>
RMB Bond	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> (inclusive FX management)
Absolute Return Multi-Strategy Euro Equity Europe ex-UK Equity	<b>BNPP AM UK</b> (inclusive FX and cash management) <b>BNPP AM France</b>
Europe Equity	<b>BNPP AM UK</b> <b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> for the FX and cash management
Nordic Small Cap	<b>Alfred Berg AS, Norway</b> <b>BNPP AM UK</b> (FX management)
Europe Emerging Equity	<b>Alfred Berg AS, Norway</b> sub delegating to <b>BNPP AM UK</b> for the FX Management
Turkey Equity	<b>TEB</b> sub delegating to <b>BNPP AM UK</b> for the FX management
Asia ex-Japan Small Cap Asia ex-Japan Equity	<b>BNPP AM Asia</b> <b>BNPP AM UK</b> (FX management)
Emerging Multi-Asset Income	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> (inclusive FX and Exposure Management), <b>Alfred Berg AS, Norway</b> , <b>BNPP AM Asia</b> , <b>BNPP AM Brazil</b> , <b>BNPP AM USA</b> , <b>BNPP AM UK</b> (FX Management)
Multi-Asset Income	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> (inclusive FX and Exposure Management), <b>BNPP AM NL</b> , <b>BNPP AM Asia</b> , <b>BNPP AM USA</b> , <b>Alfred Berg Norway</b> , <b>BNPP AM UK</b> (FX Management)
Euro Defensive Equity	<b>BNPP AM Nederland</b> sub delegating to <b>BNPP AM UK</b> for the FX management
Seasons	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> for the cash management
Euro Multi-Factor Corporate Bond US Multi-Factor Corporate Bond	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> for the cash management <b>BNPP AM UK</b> (FX Management)
Europe Multi-Asset Income	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> (inclusive FX and Exposure Management), <b>Alfred Berg AS, Norway</b> , <b>BNPP AM Nederland</b> <b>BNPP AM UK</b> (FX Management)
India Equity	<b>BNPP AM Asia</b>

### Note 21 - Transaction fees

Transaction fees incurred by the Fund 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.

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## Notes to the financial statements at 30/06/2020

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The bid-offer spread is not included in the caption "transaction fees" of the "statement of operations and of changes in net assets".

### **Note 22 - Tax reclaims as part of the Aberdeen/Fokus Bank Project**

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

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

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

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

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

### **Note 23 - Money Market Funds**

On 14 June 2017, The European Parliament and The Council of the European Union released the Regulation 2017/1131 on money market funds (the "MMF Regulation") with effect as of 20 July 2018.

As at 30 June 2020, the following sub-funds of the Fund are qualified as short-term variable asset value money market funds and are in the scope of the article 16.4 of the MMF Regulation, but invest less than 10% of their assets in other money market funds:

- Euro Money Market
- USD Money Market

### **Note 24 - Recovery of Belgian tax collected in Belgium**

The Management Company has introduced recovery requests to Belgian tax authorities so as to safeguard SICAV rights, and so the interest of the shareholders, to benefit from a refund of Belgian tax levied. A potential tax refund is contingent upon the end of court and trial legal proceedings.

### **Note 25 - Consideration of environmental, social and governance (ESG) criteria**

BNP PARIBAS ASSET MANAGEMENT applies a Responsible Investment Policy which sets out a certain number of ESG criteria applicable to our investment decisions. This policy is based 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 nuclear and 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 Responsible Investment Policy can be consulted on our website at [www.bnpparibas-am.com](http://www.bnpparibas-am.com).

Furthermore, with regard to this UCITS, BNP PARIBAS ASSET MANAGEMENT has applied a Sustainable Responsible Investment (SRI) policy, the principles of which are available on our website at [www.bnpparibas-am.com](http://www.bnpparibas-am.com) for the following sub-funds:

- Aqua
- Asia ex-Japan Equity
- Climate Impact
- Energy Transition
- Euro Government Bond
- Euro Multi-Factor Corporate Bond

Notes to the financial statements at 30/06/2020

- Euro Multi-Factor Equity
- Europe Multi-Factor Equity
- Europe Real Estate Securities
- Global Environment
- Global Low Vol Equity
- Global Multi-Factor Equity
- Green bond
- Green Tigers
- 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

**Note 26 - Regulation on transparency of Securities Financing Transactions and Reuse of collateral (SFTR)**

This collateral applies to all OTC activity of this fund. There is no way to distinguish it upon type of instrument it is related to.

**Absolute Return Multi-Strategy**

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BANK OF AMERICA SECURITIES EUROPE S.A.	Cash	EUR	480 000	Less than one day	N/A	Pooled	N/A
BNP PARIBAS	Cash	EUR	90 000	Less than one day	N/A	Pooled	N/A
CITIGROUP GLOBAL MARKETS EUROPE AG	Cash	EUR	690 000	Less than one day	N/A	Pooled	N/A
SOCIETE GENERALE	Cash	EUR	330 000	Less than one day	N/A	Pooled	N/A
GOLDMAN SACHS INTERNATIONAL	Cash	EUR	950 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
HSBC FRANCE	Cash	EUR	1 090 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
SOCIETE GENERALE	Cash	EUR	2 170 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
<b>Total (absolute value)</b>		<b>EUR</b>	<b>5 800 000</b>				



# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

### Emerging Multi-Asset Income

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	USD	307 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
Total (absolute value)		USD	307 000				

### Flexible Opportunities

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
CITIGROUP GLOBAL MARKETS EUROPE AG	Cash	EUR	260 000	Less than one day	N/A	Pooled	N/A
SOCIETE GENERALE	Cash	EUR	290 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
Total (absolute value)		EUR	550 000				

### Multi-Asset Income

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
SOCIETE GENERALE	Cash	EUR	100 000	Less than one day	N/A	Pooled	N/A
BANK OF AMERICA SECURITIES EUROPE S.A.	Cash	EUR	2 430 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
CITIGROUP GLOBAL MARKETS EUROPE AG	Cash	EUR	1 960 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
GOLDMAN SACHS INTERNATIONAL	Cash	EUR	1 050 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
J.P. MORGAN AG	Cash	EUR	1 150 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
MORGAN STANLEY EUROPE SE (MSESE)	Cash	EUR	3 340 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
Total (absolute value)		EUR	10 030 000				

### Seasons

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
J.P. MORGAN AG	Cash	EUR	1 000 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
Total (absolute value)		EUR	1 000 000				

# BNP PARIBAS FUNDS SICAV

## Notes to the financial statements at 30/06/2020

The Company is affected by the following SFTR instruments (REPO) as at 30 June 2020.

### Euro High Yield Bond

Currency	Nominal	Description	Counterparty name	Maturity	Sale price in EUR	% assets engaged	Interest payable at the closing date in EUR (absolute value)
EUR	2 200 000	VICTORIA PLC 5.250% 19-15/07/2024	BNP Paribas Securities Services Luxembourg	06/07/2020	1 605 175	0.35%	9 475
EUR	1 203 000	VICTORIA PLC 5.250% 19-15/07/2024	BNP Paribas Securities Services Luxembourg	15/09/2020	1 097 963	0.24%	686
EUR	2 500 000	CRYSTAL ALMOND S 4.250% 19-15/10/2024	BNP Paribas Securities Services Luxembourg	22/09/2020	2 493 300	0.55%	416
EUR	1 912 000	KRONOS INTL INC 3.750% 17-15/09/2025	BNP Paribas Securities Services Luxembourg	22/09/2020	1 893 079	0.41%	841
GBP	1 100 000	OCADO GROUP PLC 4.000% 17-15/06/2024	BNP Paribas Securities Services Luxembourg	22/09/2020	1 228 924	0.27%	337
EUR	2 937 000	ALMAVIVA 7.250% 17-15/10/2022	BNP Paribas Securities Services Luxembourg	22/09/2020	2 594 820	0.57%	1 442
<b>Total</b>					<b>10 913 261</b>	<b>2.39%</b>	<b>13 197</b>

### Data on cost and return

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

### Note 27 - Eligibility for the "Plan Epargne en Actions" (PEA)

Owing to their eligibility for French share savings schemes (PEA), the sub-funds of the BNP PARIBAS FUNDS 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

### Note 28 - Subsequent event

- Since the end of 2019, the development of the coronavirus (COVID-19) outbreak initially in China and has reached all continents leading to an unprecedented sanitary and economic crisis. The Board continues to follow the efforts of governments to contain the spread of the virus and monitor the economic impact on the companies in the portfolio of the Fund.
- Launch of the sub-fund Environmental Absolute Return Thematic Equity (EARTH) on 15 July 2020.
- Liquidation by full redemption of the sub-fund Absolute Return Multi-Factor Equity on 22 July 2020.
- Launch of the sub-fund Europe Multi-Asset Income by absorption of the sub-fund "BNP PARIBAS A Fund European Multi-Asset Income" on 18 September 2020.



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