## MMFR weekly reporting Reporting date 09/12/2019

0.00

-1.03

-0.48

-0.51

-0.30

**Fund characteristics** 

05/12/2019 ASR FONDS LIQUIDITEITENFONDS

MMF type \* STANDARD VNAV BNP Paribas Asset Management France S.A. Delegated asset manager EUR

Fund ref. ccy Total Net Asset Value (fund ref. ccy)\*\* 91,239,657.79 WAL (days) 170 WAM (days) 74

According to MMFR 2017/1131

Valuation methodology for all MMF: mark to market as far as possible else model. Difference between shadow NAV and NAV is equal to zero. ource: BNP Parties Securities Services and BNP Partiess Asset Management

Nav Date

1-day

7-days

30-days

Month-to-date

Year-to-date

12-months

Fund name

Net yields (Actual/360)

Source: BNP Paribas Securities Services and BNP Paribas Asset Management

Total share asset Value (share ref. ccy) NAV per share (share ref. ccy)

Share ref. ccy

Share category

Share ISIN

Share class

Performance Net yields (Actual/365) 1-day 0.00 7-days -1.03 30-days -0.48 Month-to-date -0.51 -0.30 Year-to-date

Share characteristics

Maturity breakdown

% of total assets

8.99 0.00

21.92

13.16

7.69

48 24

0.00

EUR LU1049647701

ASR Banking

Capitalisation

11,836,309.43

49.65

% of total assets (incl. weekly buffer\*\*\* eligible assets)

7.50

14.42

13.16 7.69

48 24

0.00

-0.32 12-months -0.32 12-months
Past performance is not a guide to future performance and the value of the investments in financial instrument(s) may go down as well as up. Investors may not get back the amount they originally invested. MMF is not a guaranteed investment. An investr Source of Performance all calculation. 19th Partials Sourcines Services and SNP Performance in set of fees.

Source of Performance Calculation. 19th Partials Sourcines Services and SNP Performance in set of fees. ment in MMF is different from investment in deposits, with particular reference to the risk that the principal invested is capable of fluctuation. Risk of loss of the principal is borne by the inve

Credit quality (ST)	% of total assets	Maturity bucket (days)	
		1	
A-1+	4.39	2-7	
A-1	47.13	8-30	
A-2	35.09	31-90	
A-3	0.00	91-180	
Non-investment grade	0.00	181-397	
		398 and more	
Credit quality (LT)	% of total assets		
AAA	0.00		
AA+	0.00		
AA	0.00		
AA-	0.00		
A+	0.00		
A	0.00		
A-	0.00		
BBB+	0.00		
BBB	0.00		
BBB-	0.00		
Non-investment grade	0.00		
Not Rated	% of total assets		
Not Rated	0.00		
Mutual Funds	% of total assets		
Mutual Funds	4.39		
Overnight liquidity	% of total assets		
Cash, repos, IRS	8.99		
Breakdown by ratings: worst between Standard and Poor's, Moody's and Fitch		***According to MMFR Article 24 (1):	
All securities included in the portfolio have received a favourable assessment from the BNPP A The sub fund is rated AAAm by Standard and Poor's and is managed accordingly. This rating v	Short term VNAV MMF : money market provided. They are able to be redeem		
Source of data : BNP Paribas Asset Management, Standard and Poor's, Moody's and Fitch	Source: BNP Paribas Asset Managem		
I and the second			

Credit profile

Short term (VAV) MMF: money market instruments or shares of money market funds can be included in the 2 to 7 days bucket up to 7.5% of the AUM (by ascending order of maturity) provided. They are able to be redeemed and settled within five working days.

Source: SNP prairies Asset Management

Portfolio Top 10 Holdings								
SIN code	Instrument name	Instrument maturity	Issuer country	Instrument type	Counterparty name ****	% of Total Fund Assets		
S2069488927	LCD CREDIT SUISSE AG (LONDON BRANCH) 0.00 PCT 20-O	20/10/2020	CH	london certificate of deposit (lcd)		4.40		
U0107103839	BNPP FD MONEY MARKET EURO X CAP			mutual fund - monetary		4.39		
S2069964125	ECP BANCO BILBAO VIZCAYA ARGENTARIA SA 0.00 PCT 21	21/10/2020	ES	european commercial paper (ecp)		4.39		
R0125715195	NEUCP SVENSKA HANDELSBANKEN AB 0.00 PCT 30-JUN-2020	30/06/2020	US	negotiable european commercial paper (neucp)		4.39		
S2069319221	ECP IBERDROLA INTERNATIONAL BV 0.00 PCT 21-FEB-2020	21/02/2020	ES	european commercial paper (ecp)		4.39		
R0125927410	NEUCP BARCLAYS BANK PLC EONIA+0.28 PCT 20-OCT-2020	20/10/2020	GB	negotiable european commercial paper (neucp)		4.39		
R0125604035	NEUCP VEOLIA ENVIRONNEMENT SA 0.00 PCT 15-JAN-2020	15/01/2020	FR	negotiable european commercial paper (neucp)		4.39		
R0125972119	NEUCP VINCI SA 0.00 PCT 13-JAN-2020	13/01/2020	FR	negotiable european commercial paper (neucp)		4.39		
R0125763617	NEUCP ENGIE SA 0.00 PCT 27-DEC-2019	27/12/2019	FR	negotiable european commercial paper (neucp)		4.38		
R0125913212	NEUCP AIR LIQUIDE FINANCE SA 0.00 PCT 27-DEC-2019	27/12/2019	FR	negotiable european commercial paper (neucp)		4.38		

\*\* applicable in case of repurchase and reverse repurchase agreements ource of data: BNP Paribas Asset Management

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