

MMFR weekly reporting						
Reporting date		06-07-20				
Fund characteristics			Share characteristics			
Nav Date	02-07-20	Share ref. ccy	EUR			
Fund name	ASR FONDS LIQUIDITEITENFONDS	Share ISIN	LU1049647701			
MMF type *	STANDARD VNAV	Share category	ASR Banking			
Delegated asset manager	BNP Paribas Asset Management France S.A.	Share class	Capitalisation			
Fund ref. ccy	EUR	Total share asset Value (share ref. ccy)	10,549,037.54			
Total Net Asset Value (fund ref. ccy)**	86,819,823.97	NAV per share (share ref. ccy)	49.49			
WAL (days)	81					
WAM (days)	44					
* According to MMFR 2017/1131		Source: BNP Paribas Securities Services and BNP Paribas Asset Management				
** Valuation methodology for all MMF : mark to market as far as possible else model. Difference between shadow NAV and NAV is equal to zero.						
The MMF does not rely on external support for guaranteeing the liquidity of the MMF or stabilizing the NAV per unit share. Performance is net of fees.						
Source: Performance Calculation : BNP Paribas Securities Services and BNP Paribas Asset Management						
Performance						
Net yields (Actual/360)		%		Net yields (Actual/365)		
1-day		-7.02		1-day		
7-days		-1.03		7-days		
30-days		-0.48		30-days		
Month-to-date		-0.54		Month-to-date		
Year-to-date		-0.40		Year-to-date		
12-months		-0.46		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 investment 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 investor						
The MMF does not rely on external support for guaranteeing the liquidity of the MMF or stabilizing the NAV per unit share. Performance is net of fees.						
Source: Performance Calculation : BNP Paribas Securities Services and BNP Paribas Asset Management						
Credit profile			Maturity breakdown			
Credit quality (ST)	% of total assets	Maturity bucket (days)	% of total assets	% of total assets (incl. weekly buffer*** eligible assets)		
A-1+	0.00	1	9.96	9.96		
A-1	43.71	2-7	4.61	12.11		
A-2	42.64	8-30	2.30	0.00		
A-3	0.00	31-90	27.65	22.46		
Non-investment grade	0.00	91-180	55.47	55.47		
		181-397	0.00	0.00		
		398 and more	0.00	0.00		
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	3.69					
Overnight liquidity	% of total assets					
Cash, repos, IRS	9.96					
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 AM internal credit quality assessment procedure.		Short term VNAV 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 ALIM (by ascending order of maturity)				
The sub-fund is rated A-Aim by Standard and Poor's and is managed accordingly. This rating was solicited and financed by the Investment Manager. It is subject to a periodic review conducted by Standard and Poor's.		provided. They are able to be redeemed and settled within five working days.				
Source of data : BNP Paribas Asset Management, Standard and Poor's, Moody's and Fitch		Source: BNP Paribas Asset Management				
Portfolio Top 10 Holdings						
ISIN code	Instrument name	Instrument maturity	Issuer country	Instrument type	Counterparty name ****	% of Total Fund Assets
XS2069488927	LCD CREDIT SUISSE AG (LONDON BRANCH) 20-OCT-2020	20-10-20	CH	london certificate of deposit (lcd)		4.61
XS2069964125	ECP BANCO BILBAO VIZCAYA ARGENTARIA SA 21-OCT-2020	21-10-20	ES	european commercial paper (ecp)		4.61
BE6322913656	BCP LVMH FINANCE BELGIQUE SA 29-SEP-2020	29-09-20	FR	belgium commercial paper (bcp)		4.61
FR0126110834	NEUCP CARREFOUR 14-SEP-2020	14-09-20	FR	negotiable european commercial paper (neucp)		4.61
FR0126070731	NEUCP ENGIE SA 06-AUG-2020	06-08-20	FR	negotiable european commercial paper (neucp)		4.61
FR0126078783	NEUCP VEOLIA ENVIRONNEMENT SA 06-JUL-2020	06-07-20	FR	negotiable european commercial paper (neucp)		4.61
FR0125927410	NEUCP BARCLAYS BANK PLC 20-OCT-2020	20-10-20	GB	negotiable european commercial paper (neucp)		4.60
FR0125870917	NEUCP LLOYDS BANK PLC 20-OCT-2020	20-10-20	GB	negotiable european commercial paper (neucp)		4.60
FR0125875395	NEUCP BPCE SA 01-OCT-2020	01-10-20	FR	negotiable european commercial paper (neucp)		4.60
FR0125927394	NEUCP BANQUE FEDERATIVE DU CREDIT 20-OCT-2020	20-10-20	FR	negotiable european commercial paper (neucp)		4.60
**** applicable in case of repurchase and reverse repurchase agreements						
Source of data : BNP Paribas Asset Management						
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