



29/06/2023

GROUPAMA MONETAIRE

A French FCP fund

HALF-YEARLY REPORT

STATEMENT OF ASSETS AND LIABILITIES (in EUR)

Types of assets held	Amount at end of period*
a) The eligible securities indicated in Sub-section I of Section I of Article L. 214-20 of the French monetary and financial code.	2,174,660,779.42
b) Bank balances	505,311,113.00
c) Other assets held by the fund	131,415,715.96
d) Total assets held by the fund (lines a+b+c)	2,811,387,608.38
e) Liabilities	-517,777.69
f) Net asset value (lines d+e = the fund's net assets)	2,810,869,830.69

* These amounts have been approved

NUMBER OF UNITS OUTSTANDING AND NET ASSET VALUE PER UNIT

Unit class	Unit type	Net assets per unit	Number of units outstanding	Net asset value per unit
GROUPAMA MONETAIRE IC in EUR	A	2,677,300,076.53	12,428.215	215,421.13
GROUPAMA MONETAIRE ID in EUR	D/R	31,872,802.44	3,185.503	10,005.58
GROUPAMA MONETAIRE M in EUR	A	30 546,211.79	29,391.339	1,039.29
GROUPAMA MONETAIRE N in EUR	A	31,218,281.10	60,500.927	516.00
GROUPAMA MONETAIRE R in EUR	A	39,932,458.83	78,608.805	507.99

BREAKDOWN OF PORTFOLIO SECURITIES BY TYPE

Type of securities held	Percentage of net assets *	Percentage of total assets **
A) Eligible securities and money-market instruments that are admitted for trading on a regulated market pursuant to Article L. 422-I of the French monetary and financial code; B) Eligible securities and money-market instruments that are traded on other recognised, functionally operational and regulated markets that are open to the public and have their registered office in a Member State of the European Union or in another country that is a member of the European Economic Area.	67.87	67.86
C) Eligible securities and money-market instruments that are admitted to official listing on the stock exchange of a third-party country or are traded on another third-party country market that is recognised, functionally operational, regulated and open to the public, provided that such exchange or market has not been barred by by the AMF or that the choice of such exchange or market is not prohibited by law or by the fund's rules or articles of association.	9.49	9.49
D) The newly issued eligible securities indicated in Sub-section 4 of Section I of Article R. 214-II of the French monetary and financial code.		
E) Other assets.	4.66	4.66

* See line f) in the Statement of Assets and Liabilities

** See line d) in the Statement of Assets and Liabilities

BREAKDOWN OF PORTFOLIO ASSET CLASSES A, B, C AND D BY CURRENCY

Holdings	Curr.	Amount (in EUR)	Percentage of net assets *	Percentage of total assets **
Euro	(EUR)	2,174,660,779.42	77.37	77.35
TOTAL		2,174,660,779.42	77.37	77.35

* See line f) in the Statement of Assets and Liabilities

** See line d) in the Statement of Assets and Liabilities

BREAKDOWN OF PORTFOLIO ASSET CLASSES A, B, C AND D BY ISSUER COUNTRY OF RESIDENCE

Country	Percentage of net assets *	Percentage of total assets **
FRANCE	39.33	39.32
IRELAND	10.85	10.85
UNITED KINGDOM	9.49	9.49
GERMANY	4.60	4.59
SPAIN	4.33	4.33
NETHERLANDS	3.73	3.73
DENMARK	2.15	2.15
BELGIUM	1.12	1.12
ITALY	1.07	1.07
SWEDEN	0.71	0.71
TOTAL	77.37	77.35

* See line f) in the Statement of Assets and Liabilities

** See line d) in the Statement of Assets and Liabilities

BREAKDOWN OF PORTFOLIO ASSET CLASS E BY TYPE

Type of assets	Percentage of net assets *	Percentage of total assets **
Collective investment undertakings		
French general UCITs and AIFs for retail investors and equivalent funds in other countries	4.66	4.66
Other investment funds intended for retail investors and equivalent funds in other EU member states		
French general funds intended for professional investors, equivalent funds in other EU member states and listed securitisation entities		
Other funds in other EU Member States intended for professional and equivalent investors and unlisted securitisation vehicles		
Other non-European undertakings		
Other assets		
Other		
TOTAL	4.66	4.66

* See line f) in the Statement of Assets and Liabilities

** See line d) in the Statement of Assets and Liabilities

PORTFOLIO ACQUISITIONS AND DISPOSALS DURING THE PERIOD (IN EUR)

Type of securities held	Transactions (amount)	
	Purchases	Sales
A) Eligible securities and money-market instruments that are admitted for trading on a regulated market pursuant to Article L. 422-1 of the French monetary and financial code; B) Eligible securities and money-market instruments that are traded on other recognised, functionally operational and regulated markets that are open to the public and have their registered office in a Member State of the European Union or in another country that is a member of the European Economic Area.	6,993,199,946.53	6,847,784,216.51
C) Eligible securities and money-market instruments that are admitted to official listing on the stock exchange of a third-party country or are traded on another third-party country market that is recognised, functionally operational, regulated and open to the public, provided that such exchange or market has not been barred by the AMF or that the choice of such exchange or market is not prohibited by law or by the fund's rules or articles of association.	609,560,186.78	616,000,000.00
D) The newly issued eligible securities indicated in Sub-section 4 of Section I of Article R. 214-11 of the French monetary and financial code.		
E) Other assets.	245,004,623.55	235,301,202.81

DISTRIBUTION DURING THE PERIOD

	Unit class	Net amount per unit (EUR)	Tax credit (EUR)	Gross amount per unit (EUR)
Dividends paid				
17/04/2023	GROUPAMA MONETAIRE ID	29.41		29.41
Dividends payable				
	GROUPAMA MONETAIRE ID			

SUNDRY INFORMATION

Depository: Caceis Bank - 12 place des États-Unis - CS 40083 - 92549 - Montrouge Cedex

The itemised half-yearly statement of assets is available within eight weeks of the end of the period. It is available from the management company upon request to:

GROUPAMA ASSET MANAGEMENT - 25 rue de la Ville l'Evêque - 75008 - Paris

DISCLOSURE OF SECURITIES FINANCING TRANSACTIONS AND REUSE OF FINANCIAL INSTRUMENTS PURSUANT TO SFTR REGULATIONS – in the Fund’s base currency (EUR)

During the period the fund engaged in no transactions that are subject to SFTR regulations.

SECURITIES PORTFOLIO AT 29/06/2023 IN EUR

Portfolio holdings	Curr.	Number or nom. value	Current value	% net assets
Debt securities				
Debt securities traded on a regulated or equivalent market				
GERMANY				
METRO AG 270723 FIX 0.0	EUR	30,000,000	29,908,055.73	1.06
METRO AG 290823 FIX 0.0	EUR	15,000,000	14,892,663.22	0.53
TOTAL GERMANY			44,800,718.95	1.59
BELGIUM				
BARRY CALLEBAUT SERVICES NV 200723 FIX 0.0	EUR	12,500,000	12,472,240.68	0.44
BARRY CALLEBAUT SERVICES NV 220823 FIX 0.0	EUR	19,000,000	18,889,208.38	0.67
TOTAL BELGIUM			31,361,449.06	1.11
DENMARK				
JYSKE BANK DNK 190723 OISEST 0.11	EUR	40,000,000	40,258,912.95	1.44
JYSKE BANK DNK 290524 OISEST 0.32	EUR	20,000,000	20,059,842.06	0.71
TOTAL DENMARK			60,318,755.01	2.15
SPAIN				
BANCO BILBAO VIZCAYA ARGENTARIA SA 150524 FIX 0.0	EUR	20,000,000	19,265,695.31	0.69
BBVA ZCP 22-05-24	EUR	30,000,000	28,872,462.21	1.02
ENDESA SA 070723 FIX 0.0	EUR	20,000,000	19,984,967.11	0.71
TOTAL SPAIN			68,123,124.63	2.42
FRANCE				
AELIS 060923 FIX 0.0	EUR	13,000,000	12,902,209.54	0.46
ALSTOM SA 290823 FIX 0.0	EUR	15,000,000	14,901,594.01	0.53
BFCM (BANQUE FEDE 131123 OISEST 0.2	EUR	25,000,000	25,181,540.39	0.89
BPCE SA 050624 OISEST 0.32	EUR	40,000,000	40,090,712.10	1.43
BPCE SA 061023 OISEST 0.21	EUR	30,000,000	30,307,452.22	1.08
BPCE SA 061023 OISEST 0.21	EUR	25,000,000	25,252,555.69	0.90
BPCE SA 070624 OISEST 0.33	EUR	50,000,000	50,108,716.73	1.78
BPCE SA 091023 OISEST 0.21	EUR	25,000,000	25,254,264.02	0.90
BPCE SA 271123 OISEST 0.25	EUR	25,000,000	25,274,133.83	0.90
CA CONSUMER FINANCE 030124 OISEST 0.27	EUR	30,000,000	30,245,381.53	1.07
COMPAGNIE PLASTIC OMNIUM SE 120723 FIX 0.0	EUR	12,000,000	11,983,290.23	0.43
COMPAGNIE PLASTIC OMNIUM SE 260723 FIX 0	EUR	13,000,000	12,962,546.94	0.46
COMPAGNIE PLASTIC OMNIUM SE 310823 FIX 0	EUR	20,000,000	19,861,966.13	0.71
CRCAM ANJOU ET MAINE 271023 OISEST 0.27	EUR	30,000,000	30,405,517.40	1.08
CRCAM BRIE PICARDIE 241123 OISEST 0.3	EUR	20,000,000	20,274,582.56	0.72
CREDIT AGRICOLE SA 161023 OISEST 0.19	EUR	30,000,000	30,286,104.63	1.08
CREDIT AGRICOLE SA 300623 FIX 0.0	EUR	40,000,000	39,996,222.58	1.42
CREDIT LYONNAIS 021123 OISEST 0.27	EUR	20,000,000	20,259,094.67	0.72
CREDIT LYONNAIS 241023 OISEST 0.27	EUR	30,000,000	30,405,542.19	1.08
CREDIT MUTUEL ARKEA 050624 OISEST 0.33	EUR	25,000,000	25,059,271.71	0.90
CREDIT MUTUEL ARKEA 061023 OISEST 0.18	EUR	40,000,000	40,403,152.31	1.43
CREDIT MUTUEL ARKEA 091023 OISEST 0.18	EUR	25,000,000	25,250,161.36	0.90
CREDIT MUTUEL ARKEA 231023 OISEST 0.18	EUR	30,000,000	30,268,840.08	1.08
ELIS SA EX HOLDELIS SA 070723 FIX 0.0	EUR	4,000,000	3,996,731.88	0.14
ELIS SA EX HOLDELIS SA 090823 FIX 0.0	EUR	4,000,000	3,981,757.47	0.14
ENGIE SA 030823 OISEST 0.15	EUR	25,000,000	25,200,512.71	0.89
ENGIE SA 110823 OISEST 0.15	EUR	45,000,000	45,330,995.11	1.61
FAURECIA 150923 OISEST 0.65	EUR	9,000,000	9,044,836.95	0.32

THE SECURITIES PORTFOLIO AT 29/06/2023 (in EUR) (continued)

Portfolio holdings	Curr.	Number or nom. value	Current value	% net assets
FAURECIA 250923 OISEST 0.65	EUR	23,000,000	23,090,411.69	0.82
FAURECIA 250923 OISEST 0.65	EUR	6,000,000	6,024,856.81	0.22
ILIAD SA 070823 FIX 0.0	EUR	1,000,000	995,494.95	0.04
ILIAD SA 140823 FIX 0.0	EUR	11,000,000	10,941,656.60	0.39
ILIAD SA 170723 FIX 0.0	EUR	6,000,000	5,987,674.77	0.21
ILIAD SA 200923 FIX 0.0	EUR	15,000,000	14,857,212.75	0.53
ILIAD SA 270723 FIX 0.0	EUR	7,000,000	6,977,292.93	0.25
ITM ENTREPRISES 060723 FIX 0.0	EUR	15,000,000	14,989,562.77	0.53
ITM ENTREPRISES 070823 FIX 0.0	EUR	13,000,000	12,946,421.83	0.46
ITM ENTREPRISES 260723 FIX 0.0	EUR	15,000,000	14,957,603.80	0.53
ITM ENTREPRISES 310723 FIX 0.0	EUR	5,000,000	4,983,133.42	0.18
LAGARDERE SA 020823 FIX 0.0	EUR	5,000,000	4,980,287.99	0.18
LAGARDERE SA 050723 FIX 0.0	EUR	8,000,000	7,994,740.81	0.29
LAGARDERE SA 100723 FIX 0.0	EUR	2,000,000	1,997,567.40	0.08
LAGARDERE SA 170723 FIX 0.0	EUR	500,000	498,989.81	0.01
LAGARDERE SA 240723 FIX 0.0	EUR	10,000,000	9,971,855.22	0.36
LAGARDERE SA 280723 FIX 0.0	EUR	20,500,000	20,431,087.33	0.73
PSA BANQUE FRANCE 130324 FIX 0.0	EUR	15,000,000	14,554,069.90	0.52
PSA BANQUE FRANCE 281123 OISEST 0.27	EUR	30,000,000	30,316,494.95	1.08
PSA BANQUE FRANCE 290524 OISEST 0.435	EUR	15,000,000	15,049,692.10	0.53
RENAULT SA 070823 FIX 0.0	EUR	19,000,000	18,919,490.59	0.68
RENAULT SA 120723 FIX 0.0	EUR	10,000,000	9,985,853.01	0.36
RENAULT SA 270723 FIX 0.0	EUR	15,000,000	14,954,188.87	0.53
SOCIETE GENERALE SA 310524 OISEST 0.34	EUR	40,000,000	40,130,468.00	1.43
VALEO SA 090823 FIX 0.0	EUR	30,000,000	29,864,556.66	1.06
VALEO SA 170723 FIX 0.0	EUR	6,000,000	5,988,017.68	0.21
VALEO SA 270723 FIX 0.0	EUR	15,000,000	14,954,636.58	0.53
VICAT SA 110923 FIX 0.0	EUR	6,000,000	5,949,731.41	0.21
VICAT SA 120923 FIX 0.0	EUR	10,000,000	9,913,346.83	0.35
VICAT SA 150923 FIX 0.0	EUR	10,000,000	9,911,329.26	0.35
VICAT SA 170723 FIX 0.0	EUR	15,000,000	14,971,049.79	0.53
VICAT SA 260723 FIX 0.0	EUR	3,000,000	2,991,389.17	0.11
TOTAL FRANCE			1,105,569,852.65	39.34
NETHERLANDS				
ING BANK N.V. 310524 OISEST 0.39	EUR	20,000,000	20,068,754.94	0.72
UNIVERSAL MUSIC GROUP N.V. 170723 FIX 0.0	EUR	22,000,000	21,960,306.87	0.78
TOTAL NETHERLANDS			42,029,061.81	1.50
UNITED KINGDOM				
BARCLAYS BANK PLC 031123 OISEST 0.35	EUR	35,000,000	35,477,353.51	1.26
BARCLAYS BANK PLC 061123 OISEST 0.35	EUR	25,000,000	25,336,543.80	0.90
BARCLAYS BANK PLC 070224 OISEST 0.4	EUR	25,000,000	25,351,227.78	0.90
BARCLAYS BANK PLC 181023 OISEST 0.35	EUR	15,000,000	15,218,746.49	0.54
BARCLAYS BANK PLC 301123 OISEST 0.4	EUR	30,000,000	30,540,286.75	1.09
TOTAL UNITED KINGDOM			131,924,158.33	4.69
SWEDEN				
SCANIA CV AB 280723 FIX 0.0	EUR	20,000,000	19,942,962.86	0.71
TOTAL SWEDEN			19,942,962.86	0.71

THE SECURITIES PORTFOLIO AT 29/06/2023 (in EUR) (continued)

Portfolio holdings	Curr.	Number or nom. value	Current value	% net assets
TOTAL Debt securities that are not traded on a regulated or equivalent market			1,504,070,083.30	53.51
Debt securities that are not traded on a regulated or equivalent market				
GERMANY				
VOLKSWAGEN LEASING GMBH 271123 FIX 0.0	EUR	25,000,000	24,584,282.31	0.87
VOLKSWAGEN LEASING GMBH 310723 FIX 0.0	EUR	10,000,000	9,965,464.51	0.35
VOLKSWAGEN LEASING GMBH 310723 FIX 0.0	EUR	50,000,000	49,827,322.53	1.78
TOTAL GERMANY			84,377,069.35	3.00
SPAIN				
BBVA ZCP 30-10-23	EUR	30,000,000	29,609,116.82	1.05
SANTANDER CONSUMER FINANCE, S.A. 240524	EUR	25,000,000	24,029,531.41	0.86
TOTAL SPAIN			53,638,648.23	1.91
IRELAND				
ARABELLA FINAN 100723 FIX 0.0	EUR	20,000,000	19,979,026.49	0.71
ARABELLA FINAN 130723 FIX 0.0	EUR	30,000,000	29,959,741.74	1.06
ARABELLA FINAN 170723 FIX 0.0	EUR	30,000,000	29,947,724.35	1.06
ARABELLA FINAN 260723 FIX 0.0	EUR	40,000,000	39,894,928.47	1.42
ARABELLA FINAN 310723 FIX 0.0	EUR	25,000,000	24,920,173.10	0.89
CA AUTO BANK SPA IRISH BRANCH 311023 FIX 0.0	EUR	30,000,000	29,592,661.83	1.06
CA AUTO BANK SPA I ZCP 31-07-23	EUR	10,000,000	9,965,161.86	0.35
FCA BANK SPA IRIS ZCP 24-07-23	EUR	15,000,000	14,959,993.20	0.54
INTE BANK IREL ZCP 23-05-24	EUR	50,000,000	48,077,432.61	1.71
INTESA SANPAOLO BANK IRELAND PLC 060624 FIX 0.0	EUR	40,000,000	38,391,131.00	1.36
INTESA SANPAOLO BANK IRELAND PLC 270524	EUR	20,000,000	19,221,121.82	0.69
TOTAL IRELAND			304,909,096.47	10.85
ITALY				
SNAM SPA 120723 FIX 0.0	EUR	30,000,000	29,962,042.77	1.07
TOTAL ITALY			29,962,042.77	1.07
NETHERLANDS				
ENEL FINANCE INTERNATIONAL NV 280723 FIX	EUR	40,000,000	39,882,182.48	1.42
HEINEKEN NV 140823 FIX 0.0	EUR	23,000,000	22,893,108.10	0.81
TOTAL NETHERLANDS			62,775,290.58	2.23
UNITED KINGDOM				
LLOYDS BANK CORPOR 100624 OISEST 0.37	EUR	30,000,000	30,048,289.97	1.07
LLOYDS BANK CORPOR 120624 OISEST 0.37	EUR	20,000,000	20,028,054.78	0.72
LLOYDS BANK CORPOR 240624 OISEST 0.39	EUR	25,000,000	25,007,041.49	0.89
SSE PLC. 190723 FIX 0.0	EUR	30,000,000	29,938,518.14	1.06
SSE PLC. 270723 FIX 0.0	EUR	10,000,000	9,972,115.20	0.35
SSE PLC. 310723 FIX 0.0	EUR	20,000,000	19,934,529.14	0.71
TOTAL UNITED KINGDOM			134,928,548.72	4.80
TOTAL Debt securities that are not traded on a regulated or equivalent market			670,590,696.12	23.86
TOTAL Debt securities			2,174,660,779.42	77.37
Collective investment undertakings				
French general UCITSs and AIFs for retail investors and equivalent funds in other countries				
FRANCE				
GROUPAMA ENTREPRISE	EUR	57,339.7005	130,999,999.95	4.66
TOTAL FRANCE			130,999,999.95	4.66

THE SECURITIES PORTFOLIO AT 29/06/2023 (in EUR) (continued)

Portfolio holdings	Curr.	Number or nom. value	Current value	% net assets
TOTAL French general UCITSs & AIFs for non-professional investors and equivalent funds in other countries			130,999,999.95	4.66
TOTAL Collective investment undertakings			130,999,999.95	4.66
Derivative instruments				
Other derivative instruments				
Interest rate swaps				
OISEST/0.0/FIX/2.798	EUR	15,000,000	4,923.45	
OISEST/0.0/FIX/2.829	EUR	15,000,000	4,805.25	
OISEST/0.0/FIX/2.857	EUR	50,000,000	16,306.00	
OISEST/0.0/FIX/2.864	EUR	40,000,000	9,640.80	
OISEST/0.0/FIX/2.868	EUR	20,000,000	1,922.60	
OISEST/0.0/FIX/2.877	EUR	10,000,000	2,515.10	
OISEST/0.0/FIX/2.959	EUR	19,000,000	2,376.71	
OISEST/0.0/FIX/3.005	EUR	40,000,000	1,434.80	
OISEST/0.0/FIX/3.083	EUR	4,000,000	-1,087.20	
OISEST/0.0/FIX/3.204	EUR	20,000,000	809.00	
OISEST/0.0/FIX/3.217	EUR	12,500,000	-1,048.00	
OISEST/0.0/FIX/3.225	EUR	30,000,000	-3,517.20	
OISEST/0.0/FIX/3.227	EUR	12,000,000	282.36	
OISEST/0.0/FIX/3.230	EUR	30,000,000	868.50	
OISEST/0.0/FIX/3.245	EUR	30,000,000	818.10	
OISEST/0.0/FIX/3.246	EUR	6,000,000	158.58	
OISEST/0.0/FIX/3.249	EUR	10,000,000	539.10	
OISEST/0.0/FIX/3.250	EUR	20,500,000	-1,177.11	
OISEST/0.0/FIX/3.257	EUR	20,000,000	-1,167.60	
OISEST/0.0/FIX/3.258	EUR	2,000,000	-104.86	
OISEST/0.0/FIX/3.264	EUR	8,000,000	17.68	
OISEST/0.0/FIX/3.266	EUR	3,000,000	-460.86	
OISEST/0.0/FIX/3.268	EUR	10,000,000	301.40	
OISEST/0.0/FIX/3.268	EUR	7,000,000	-818.51	
OISEST/0.0/FIX/3.269	EUR	4,000,000	328.80	
OISEST/0.0/FIX/3.271	EUR	15,000,000	48.00	
OISEST/0.0/FIX/3.276	EUR	20,000,000	-2,433.60	
OISEST/0.0/FIX/3.276	EUR	13,000,000	-1,948.31	
OISEST/0.0/FIX/3.282	EUR	30,000,000	-4,528.80	
OISEST/0.0/FIX/3.284	EUR	10,000,000	-1,560.00	
OISEST/0.0/FIX/3.284	EUR	15,000,000	-2,340.00	
OISEST/0.0/FIX/3.288	EUR	5,000,000	-445.50	
OISEST/0.0/FIX/3.289	EUR	13,000,000	-343.85	
OISEST/0.0/FIX/3.29	EUR	15,000,000	42,767.10	
OISEST/0.0/FIX/3.296	EUR	40,000,000	86.80	
OISEST/0.0/FIX/3.312	EUR	23,000,000	1,190.71	
OISEST/0.0/FIX/3.317	EUR	5,000,000	-6.35	
OISEST/0.0/FIX/3.319	EUR	40,000,000	178.80	
OISEST/0.0/FIX/3.320	EUR	25,000,000	-32.25	
OISEST/0.0/FIX/3.324	EUR	30,000,000	-1,733.70	

THE SECURITIES PORTFOLIO AT 29/06/2023 (in EUR) (continued)

Portfolio holdings	Curr.	Number or nom. value	Current value	% net assets
OISEST/0.0/FIX/3.352	EUR	15,000,000	84.00	
OISEST/0.0/FIX/3.352	EUR	20,000,000	2,183.20	
OISEST/0.0/FIX/3.373	EUR	22,000,000	121.88	
OISEST/0.0/FIX/3.398	EUR	11,000,000	94.71	
OISEST/0.0/FIX/3.406	EUR	15,000,000	226.65	
OISEST/0.0/FIX/3.435	EUR	30,000,000	6,478.50	
OISEST/0.0/FIX/3.439	EUR	30,000,000	12,182.10	
OISEST/0.0/FIX/3.464	EUR	6,500,000	393.97	
OISEST/0.0/FIX/3.479	EUR	10,000,000	634.40	
OISEST/0.0/FIX/3.520	EUR	15,000,000	475.65	
OISEST/0.0/FIX/3.520	EUR	20,000,000	42,848.20	
OISEST/0.0/FIX/3.595	EUR	40,000,000	69,533.20	
OISEST/0.0/FIX/3.597	EUR	30,000,000	44,928.60	
OISEST/0.0/FIX/3.610	EUR	50,000,000	69,188.00	0.01
OISEST/0.0/FIX/3.625	EUR	50,000,000	61,958.50	
OISEST/0.0/FIX/3.684	EUR	25,000,000	-1,370.25	
REC EUR OIS 2.8317%	EUR	50,000,000	11,312.50	
Total interest-rate swaps			388,839.75	0.01
TOTAL Other derivative instruments			388,839.75	0.01
TOTAL Derivative instruments			388,839.75	0.01
Margin calls				
APPEL MARGE S.G.S.S.	EUR	1.34	1.34	
Total Margin calls			1.34	
Receivables			750.97	
Payables			-491,653.74	-0.02
Financial accounts			505,311,113.00	17.98
Net assets			2,810,869,830.69	100.00