31 March 2026

Fund under French law

GROUPAMA TRESORERIE

HALF-YEARLY REPORT

Groupama ASSET MANAGEMENT

Actively responsible asset management

ASSETS IN EUR

Items on the statement of assets and liabilities	Amount at end of period (*)
a) Eligible financial securities referred to in paragraph 1 of section I of Article L. 214-20 of the French Monetary and Financial Code	6,379,687,696.28
b) Bank balances	853,410,551.16
c) Other assets held by the UCI	620,675,652.40
d) Total assets held by the UCI (lines a+b+c)	7,853,773,899.84
e) Liabilities	-19,190,049.16
f) Net asset value (lines d+e = net assets of the UCI)	7,834,583,850.68

(*) Signed amounts

NUMBER OF UNITS OUTSTANDING AND NET ASSET VALUE PER UNIT

Unit	Unit type	Net assets of the unit	Number of units outstanding	Net asset value per unit
GR TRESORERIE E1C in EUR	C	996,025.51	9,308.758	107.00
GR TRESORERIE F2D in EUR	D/R	395,102,728.14	3,879,599.9184	101.84
GR TRESORERIE GA in EUR	C/D/R	366,086,448.14	362,295.000	1,010.47
GR TRESORERIE IC in EUR	C	4,786,876,679.14	108,519.18980	44,110.88
GR TRESORERIE ID in EUR	D/R	9,289,690.40	936.5739	9,918.80
GR TRESORERIE NC in EUR	C	360,413,284.59	3,270,849.601	110.190
GR TRESORERIE PC in EUR	C	1,696,041,960.88	15,537.693	109,156.61
GR TRESORERIE RC in EUR	C	86,146,453.25	157,544.993	546.81
GR TRESORERIE ZC in EUR	C	133,630,580.63	117,562.9130	1,136.67

SECURITIES PORTFOLIO ITEMS

Securities portfolio items	Percentage of net assets (*)	Total percentage of assets (**)
A) Eligible financial securities and money market instruments admitted to trading on a regulated market within the meaning of Article L. 422-1 of the French Monetary and Financial Code. And B) Eligible financial securities and money market instruments admitted to trading on another regulated market which operates regularly, is recognised and open to the public, and whose registered office is located in a Member State of the European Union or in another State party to the Agreement on the European Economic Area.	58.54	58.39
C) Eligible financial securities and money market instruments admitted to official listing on a stock exchange in a third country or traded on another market in a third country that is regulated, operates regularly, is recognised and open to the public, provided that this stock exchange or market is not on a list drawn up by the Financial Markets Authority or that the choice of this stock exchange or market is provided for by law or by the regulations or articles of association of the undertaking for collective investment in transferable securities.	22.89	22.84
D) Newly issued eligible financial securities referred to in paragraph 4 of section I of Article R. 214-11 of the French Monetary and Financial Code.		
E) Other assets.	7.79	7.77

(*) See f) in the statement of assets and liabilities

(**) See d) in the statement of assets and liabilities

BREAKDOWN OF SECURITIES PORTFOLIO ASSETS A), B), C), D) BY CURRENCY

Holdings	Currency	Amount (EUR)	Percentage of net assets (*)	Total percentage of assets (**)
Euro	EUR	6,379,687,696.28	81.43	81.23
TOTAL		**6,379,687,696.28**	**81.43**	**81.23**

(*) See f) in the statement of assets and liabilities

(**) See d) in the statement of assets and liabilities

BREAKDOWN OF SECURITIES PORTFOLIO ASSETS A), B), C), D) BY COUNTRY OF RESIDENCE OF ISSUER

Country	Percentage of net assets (*)	Total percentage of assets (**)
FRANCE	34.22	34.14
UNITED KINGDOM	17.06	17.01
GERMANY	7.50	7.48
SPAIN	3.97	3.96
NETHERLANDS	3.93	3.92
LUXEMBOURG	3.86	3.85
CANADA	3.71	3.70
BELGIUM	1.99	1.98
UNITED STATES	1.81	1.81
ITALY	1.73	1.72
IRELAND	0.70	0.70
SWEDEN	0.64	0.63
SWITZERLAND	0.31	0.31
TOTAL	**81.43**	**81.23**

(*) See f) in the statement of assets and liabilities

(**) See d) in the statement of assets and liabilities

BREAKDOWN OF OTHER SECURITIES PORTFOLIO ASSETS E), BY TYPE

Asset class	Percentage of net assets (*)	Total percentage of assets (**)
UCITS and equivalents from other European Union Member States	7.79	7.77
Other UCIs and investment funds		
AIFs and equivalents from other European Union Member States		
Other		
TOTAL	**7.79**	**7.77**

(*) See f) in the statement of assets and liabilities

(**) See d) in the statement of assets and liabilities

TRANSACTIONS IN THE SECURITIES PORTFOLIO DURING THE PERIOD IN EUR

Securities portfolio items	Transactions (in amounts)	
	Purchases	Sales
A) Eligible financial securities and money market instruments admitted to trading on a regulated market within the meaning of Article L. 422-1 of the French Monetary and Financial Code. And B) Eligible financial securities and money market instruments admitted to trading on another regulated market which operates regularly, is recognised and open to the public, and whose registered office is located in a Member State of the European Union or in another State party to the Agreement on the European Economic Area.	4,369,814,182.96	4,364,053,070.29
C) Eligible financial securities and money market instruments admitted to official listing on a stock exchange in a third country or traded on another market in a third country that is regulated, operates regularly, is recognised and open to the public, provided that this stock exchange or market is not on a list drawn up by the Financial Markets Authority or that the choice of this stock exchange or market is provided for by law or by the regulations or articles of association of the undertaking for collective investment in transferable securities.	1,067,702,911.68	808,256,859.25
D) Newly issued eligible financial securities referred to in paragraph 4 of section I of Article R. 214-11 of the French Monetary and Financial Code.		
E) Other assets.	149,999,994.45	100,000,004.25

DISTRIBUTION DURING THE PERIOD

	Unit	Net unit amount EUR	Tax credit EUR	Gross unit amount EUR
Dividends paid				
22/01/2026	GR TRESORERIE F2D	3.12		3.12
22/01/2026	GR TRESORERIE GA	1.18		1.18
26/11/2025	GR TRESORERIE ID	16.30		16.30
Dividends to be paid				
	GR TRESORERIE F2D			
	GR TRESORERIE GA			
	GR TRESORERIE ID			

OTHER INFORMATION

Depositary: *Caceis Bank - 89-91 rue Gabriel Péri - 92120 - Montrouge*

The detailed semi-annual statement of assets is available within eight weeks of the end of the period. It can be sent on request to the management company:

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

TRANSPARENCY OF SECURITIES FINANCING TRANSACTIONS AND THE REUSE OF FINANCIAL INSTRUMENTS - SFTR REGULATION - in the accounting currency of the UCI (EUR)

	Securities lending	Securities borrowing	Repurchase agreement	Reverse repurchase agreement	TRS

a) Loaned securities and raw materials

Amount					
% net assets (*)					

(*) % excluding cash and cash equivalents

b) Assets committed for each type of securities financing transactions and TRS expressed as an absolute value

Amount					
% net assets					

c) Top 10 issuers of guarantees received (excluding cash) for all types of financing transactions

d) Top 10 counterparties as an absolute value of assets and liabilities without netting

e) Type and quality of guarantees (collateral)

Type					
- Equities					
- Bonds					
- UCI					
- Negotiable debt securities					
- Cash					
Rating					

Guarantee currency					
Euro					

f) Settlement and clearing of contracts

Triparties				X	
Central counterparty					
Bilateral	X			X	

	Securities lending	Securities borrowing	Repurchase agreement	Reverse repurchase agreement	TRS

g) Maturity of the guarantee by tranche

<1 day					
1 day to 1 week					
1 week to 1 month					
1 to 3 months					
3 months to 1 year					
>1 year					
Open					

h) Maturity of securities financing transactions and TRS by tranche

<1 day					
1 day to 1 week					
1 week to 1 month					
1 to 3 months					
3 months to 1 year					
>1 year					
Open					

i) Data on the reuse of guarantees

Maximum amount (%)					
Amount used (%)					
Income for the UCI following reinvestment of cash guarantees in Euros					

j) Data on the safekeeping of guarantees received by the UCI

Caceis Bank					
Holdings					
Cash					

k) Data on the safekeeping of guarantees provided by the UCI

Holdings					
Cash					

	Securities lending	Securities borrowing	Repurchase agreement	Reverse repurchase agreement	TRS

l) Data on disaggregated income and costs

Income					
- UCI				2,104,026.00	
- Manager					
- Third parties					
Costs					
- UCI					
- Manager					
- Third parties					

e) Data on the type and quality of guarantees (collateral)

Groupama Asset Management takes care to accept only securities of high credit quality and to increase the value of its guarantees by applying valuation discounts on the securities received.
This system is regularly reviewed and updated.

i) Data on the reuse of guarantees

The regulations applicable to UCITS prohibit the reuse by the latter of guarantees received in securities. Guarantees received in cash are reinvested in the following 5 funds:
o Short-term money-market UCITS (as defined by ESMA in its guidance on listed funds and other UCITS-related matters);
o Deposits;
o High quality Long-Term Government Securities;
o High quality Short-Term Government Securities;
o Reverse repurchase agreements.
The maximum amount of reuse is 0% for securities and 100% of the amount received for cash.
The amount used is 0% for securities and 100% for cash received.

k) Data on the safekeeping of guarantees provided by the UCI

Groupama Asset Management ensures that it works with a small number of custodians, selected to ensure that the securities received and the cash are kept safely.

l) Data on disaggregated income and costs

All income from temporary buying and selling of securities, net of overheads, is returned to the UCI.
Transactions for temporary sales of securities are concluded with market counterparties and intermediated by Groupama Asset Management.

INVENTORY OF ASSETS AND LIABILITIES

Inventory of balance sheet items

Values by business sector (*)	ISIN code	Currency	Quantity or Nominal	Current value	% net assets
BONDS AND SIMILAR SECURITIES				**1,035,284,804.33**	**13.21**
Bonds and equivalent securities traded on a regulated or equivalent market				**1,035,284,804.33**	**13.21**
Cars				**20,486,091.78**	**0.26**
STELLANTIS NV 2.75% 15-05-26	FR0013512944	EUR	20,000,000	20,486,091.78	0.26
Commercial banks				**543,396,196.22**	**6.94**
BELFIUS SANV E3R+0.35% 26-06-26	BE6353250416	EUR	22,000,000	22,025,324.44	0.28
BELFIUS SANV E3R+0.4% 16-09-26	BE6355572353	EUR	30,000,000	30,035,775.00	0.38
BPCE 0.5% 14-01-28 EMTN	FR0014007LL3	EUR	25,500,000	25,043,960.45	0.32
CAIXABANK 0.625% 21-01-28 EMTN	XS2434702424	EUR	14,000,000	13,751,591.10	0.18
CAIXABANK 4.625% 16-05-27 EMTN	XS2623501181	EUR	15,000,000	15,639,168.49	0.20
CRED SUIS SA GROUP AG 0.65% 14-01-28	CH0517825276	EUR	25,000,000	24,581,960.62	0.31
ING BANK NEDERLAND NV 4.125% 02-10-26	XS2697483118	EUR	11,500,000	11,816,738.36	0.15
INTE 4.0% 19-05-26 EMTN	XS2625195891	EUR	16,000,000	16,582,162.19	0.21
INTE 4.08% 22-12-26	IT0005519332	EUR	8,000,000	8,151,370.41	0.10
JPM CHASE 0.389% 24-02-28 EMTN	XS2123320033	EUR	15,000,000	14,643,195.21	0.19
MORGAN STANLEY CAPITAL SERVICE 1.875% 27-04-27	XS1603892149	EUR	12,000,000	12,064,896.16	0.15
NATL WESTMINSTER BANK E3R+0.53% 14-05-27	XS3072253019	EUR	24,700,000	24,818,135.98	0.32
RCI BANQUE E3R+0.71% 14-09-26	FR001400SMX8	EUR	30,000,000	30,080,900.00	0.38
ROYAL BANK OF CANADA E3R+0.35% 04-08-26	XS2982074358	EUR	25,000,000	25,093,347.22	0.32
ROYAL BANK OF CANADA E3R+0.4% 04-11-26	XS2931921113	EUR	31,300,000	31,435,537.69	0.40
SG 4.125% 02-06-27	FR001400IDW0	EUR	20,000,000	20,926,102.74	0.27
TORONTO DOMINION BANK 2.551% 03-08-27	XS2511301322	EUR	41,482,000	41,854,661.78	0.55
TORONTO DOMINION BANK E3R+0.38% 16-04-26	XS2803392021	EUR	20,000,000	20,100,002.22	0.26
TORONTO DOMINION BANK E3R+0.58% 10-09-27	XS2898732289	EUR	30,000,000	30,129,257.50	0.38
UBS AG LONDON BRANCH E3R+0.35% 12-04-26	XS2800795291	EUR	33,500,000	33,675,165.92	0.43
UNICREDIT 0.925% 18-01-28 EMTN	XS2433139966	EUR	25,000,000	24,629,741.44	0.31
UNICREDIT 5.85% 15-11-27 EMTN	XS2555420103	EUR	6,000,000	6,240,973.56	0.08

Inventory of balance sheet items

Values by business sector (*)	ISIN code	Currency	Quantity or Nominal	Current value	% of assets Net
WELL FAR 1.375% 26-10-26 EMTN	XS1400169931	EUR	35,000,000	34,952,809.93	0.45
WELL FAR 2.0% 27-04-26 EMTN	XS1310934382	EUR	10,000,000	10,182,205.48	0.13
WELLS FARGO AND 1.5% 24-05-27	XS1617830721	EUR	15,000,000	14,941,212.33	0.19
Automotive components				**5,057,748.37**	**0.06**
CONTINENTAL 3.625% 30-11-27	XS2558972415	EUR	4,980,000	5,057,748.37	0.06
Distribution of essential food products				**35,185,243.33**	**0.45**
BK AMERICA E3R+0.53% 28-01-28	XS2987787939	EUR	35,000,000	35,185,243.33	0.45
Gas				**25,126,333.33**	**0.32**
SNAM E3R+0.4% 15-04-26 EMTN	XS2802190459	EUR	25,000,000	25,126,333.33	0.32
Software				**12,824,875.73**	**0.16**
VINCI E3R+0.33% 26-11-26 EMTN	FR001400ZZ61	EUR	12,800,000	12,824,875.73	0.16
Capital markets				**243,681,631.25**	**3.11**
ABN AMRO BK 2.375% 01-06-27	XS2487054004	EUR	13,100,000	13,257,930.37	0.17
ABN AMRO BK E3R+0.6% 15-01-27	XS2747616105	EUR	15,000,000	15,116,325.00	0.19
BANCO SANTANDER ALL SPAIN BRANCH 3.5% 09-01-28	XS2743029253	EUR	20,000,000	20,238,342.47	0.26
HSBC CONTINENTAL EUROPE E3R+0.42% 10-05-26	FR001400PZU2	EUR	25,000,000	25,088,938.19	0.32
LLOYDS BANK CORPORATE MKTS PLC E E3R+0.36% 10-05-26	XS2819223194	EUR	35,000,000	35,115,530.14	0.45
NATIXIS CORPORATE INVESTMENT BANK LUX OISEST+0.37% 18-05-26	XS2844576681	EUR	25,000,000	25,043,000.00	0.32
NATL BANK OF CANADA E3R+0.36% 13-02-28	XS3296848735	EUR	27,000,000	27,046,518.00	0.35
NATL BANK OF CANADA E3R+0.4% 23-01-28	XS3280338107	EUR	52,500,000	52,727,847.08	0.67
NATL BANK OF CANADA E3R+0.45% 15-09-27	XS3181623797	EUR	30,000,000	30,047,200.00	0.38
Diversified financial services				**149,526,684.32**	**1.91**
BANQUE FEDERATIVE DU CREDIT MUTUEL BFCM 0.625% 19-11-27	FR0014007PV3	EUR	30,000,000	28,816,358.22	0.37
ENEL FINANCE INTL NV 0.25% 28-05-26	XS2390400633	EUR	19,400,000	19,374,154.15	0.25
TRATON FINANCE LUXEMBOURG E3R+0.7% 21-08-26	DE000A3L2ZN4	EUR	20,000,000	20,074,480.00	0.26
VOLKSWAGEN BANK 2.5% 31-07-26	XS1944390597	EUR	31,000,000	31,497,358.90	0.39
VOLVO TREASURY AB E3R+0.35% 26-08-27	XS3166255920	EUR	19,500,000	19,540,106.63	0.25

Inventory of balance sheet items

Values by business sector (*)	ISIN code	Currency	Quantity or Nominal	Current value	% net assets
VOLVO TREASURY AB E3R+0.38% 22-05-26	XS2824777267	EUR	16,200,000	16,240,726.80	0.21
VOLVO TREASURY AB E3R+0.4% 10-01-27	XS2972963883	EUR	13,900,000	13,983,499.62	0.18
DEBT SECURITIES				**5,344,402,891.95**	**68.22**
Debt securities traded on a regulated or equivalent market				**3,168,850,427.87**	**40.45**
Commercial banks				**1,786,768,438.36**	**22.81**
BANCO BILBAO VIZCAYA ARGENTARIA 221226	RF0129542587	EUR	30,000,000	29,418,745.06	0.38
BANCO BILBAO VIZCAYA ARGENTARIA SA 24112	RF0129514974	EUR	35,000,000	34,405,218.49	0.44
BANQUE PALATINE 070826 OISEST 0.33	RF0129352599	EUR	30,000,000	30,459,997.36	0.39
BBVA ZCP 12-01-27	RF0129549764	EUR	25,000,000	24,470,901.15	0.31
BBVA ZCP 31-12-26	RF0129546117	EUR	30,000,000	29,395,397.93	0.38
BELFIUS BANQUE SA/NV 120127 FIX 0.0	EB6371071141	EUR	30,000,000	29,373,689.75	0.37
BPCE SA 021026 OISEST 0.31	RF0129414498	EUR	30,000,000	30,344,266.64	0.39
BPCE SA 040826 OISEST 0.32	RF0129331858	EUR	30,000,000	30,464,313.41	0.39
BPCE SA 060826 OISEST 0.32	RF0129331981	EUR	30,000,000	30,460,672.45	0.39
BPCE SA 070826 OISEST 0.33	RF0129353449	EUR	50,000,000	50,766,662.27	0.66
BPCE SA 080726 OISEST 0.32	RF0129353431	EUR	30,000,000	30,454,939.85	0.39
BPCE SA 081026 OISEST 0.31	RF0129416147	EUR	30,000,000	30,334,467.98	0.39
BPCE SA 091026 OISEST 0.31	RF0129417194	EUR	35,000,000	35,385,745.23	0.45
BPCE SA 120626 OISEST 0.34	RF0129253912	EUR	30,000,000	30,568,526.01	0.39
BPCE SA 130526 OISEST 0.33	RF0129201473	EUR	30,000,000	30,627,158.35	0.39
BPCE SA 190626 OISEST 0.33	RF0129257004	EUR	35,000,000	35,642,076.58	0.45
BPCE SA 260626 OISEST 0.32	RF0129258911	EUR	50,000,000	50,889,867.40	0.65
CAISSE FEDERAL 130826 E3R 0.4	RF0128771542	EUR	20,000,000	20,077,510.00	0.26
CAISSE FEDERALE DU 070526 OISEST 0.35	RF0129200897	EUR	15,000,000	15,318,715.55	0.20
CFCM MAINE ANJOU B 030926 OISEST 0.34	RF0129386845	EUR	20,000,000	20,271,401.52	0.26
CFCM MAINE ANJOU B 080526 OISEST 0.35	RF0129199602	EUR	20,000,000	20,425,027.77	0.26
CFCM MAINE ANJOU B 270526 OISEST 0.26	RF0129517878	EUR	25,000,000	25,193,246.49	0.32
COMM AKTI ZCP 22-06-26	ED000CZ454V3	EUR	30,000,000	29,852,378.65	0.38
COMMERZBANK AG 030227 FIX 0.0	ED000CZ459B4	EUR	30,000,000	29,308,613.87	0.37

Inventory of balance sheet items

Values by business sector (*)	ISIN code	Currency	Quantity or Nominal	Current value	% net assets
COMMERZBANK AKTIENGESELLSCHAFT 110127 FI	ED000CZ458L5	EUR	30,000,000	29,367,729.11	0.37
COMMERZBANK AKTIENGESELLSCHAFT 150726 FI	ED000CZ455V0	EUR	30,000,000	29,806,045.44	0.38
COMMERZBANK AKTIENGESELLSCHAFT 200726 FI	ED000CZ455X6	EUR	30,000,000	29,795,437.77	0.38
CRCAM AQUITAINE 240626 OISEST 0.33	RF0129164762	EUR	30,000,000	30,542,368.25	0.39
CRCAM CENTRE LOIRE 270726 OISEST 0.28	RF0129450955	EUR	20,000,000	20,160,350.67	0.26
CRCAM DU NORD EST 131126 OISEST 0.33	RF0129450906	EUR	10,000,000	10,090,444.57	0.13
CRCAM NORMANDIE SEINE 220127 OISEST 0.36	RF0129451458	EUR	20,000,000	20,093,673.50	0.26
CRCAM NORMANDIE SEINE 220526 OISEST 0.34	RF0129164499	EUR	25,000,000	25,506,956.28	0.33
CRCAM SUD RHONE ALPES 160926 OISEST 0.32	RF0129317295	EUR	20,000,000	20,253,142.88	0.26
CRCAM TOURAINE POITOU 030826 OISEST 0.28	RF0129451003	EUR	25,000,000	25,192,489.42	0.32
CREDIT AGRICOLE LE 030926 OISEST 0.33	RF0129317204	EUR	30,000,000	30,407,365.77	0.39
CREDIT AGRICOLE LE 070726 OISEST 0.33	RF0129164895	EUR	20,000,000	20,345,616.46	0.26
CREDIT AGRICOLE LE 180926 OISEST 0.34	RF0129317311	EUR	30,000,000	30,380,074.48	0.39
CREDIT AGRICOLE LE 290726 OISEST 0.33	RF0129165231	EUR	15,000,000	15,239,142.95	0.19
CREDIT AGRICOLE SA 160926 OISEST 0.31	RF0129406262	EUR	30,000,000	30,376,680.47	0.39
CREDIT MUTUEL ARKEA 080127 OISEST 0.32	RF0129548238	EUR	30,000,000	30,156,297.87	0.38
CREDIT MUTUEL ARKEA 250626 OISEST 0.33	RF0129258150	EUR	25,000,000	25,451,749.30	0.32
CREDIT MUTUEL ARKEA 270826 OISEST 0.32	RF0129382794	EUR	30,000,000	30,421,882.17	0.39
CREDIT MUTUEL ARKEA 290926 OISEST 0.32	RF0129412492	EUR	30,000,000	30,358,821.99	0.39
ING BANK NEDERLAND NV 020227 OISEST 0.32	RF0129594182	EUR	30,000,000	30,102,650.75	0.38
ING BANK NEDERLAND NV 211226 OISEST 0.31	RF0129573095	EUR	30,000,000	30,131,342.25	0.38
ING BANK NEDERLAND NV 260526 OISEST 0.3	RF0129227981	EUR	30,000,000	30,586,879.48	0.39
KBC GROUPE SA 220526 FIX 0.0	EB6367284104	EUR	20,000,000	19,937,328.26	0.25
KBC GROUPE SA 230926 FIX 0.0	EB6370715466	EUR	25,000,000	24,695,750.81	0.32
LA BANQUE POSTALE. 130127 OISEST 0.305	RF0129516284	EUR	30,000,000	30,158,992.24	0.38
LA BANQUE POSTALE 120626 OISEST 0.315	RF0129231793	EUR	30,000,000	30,562,681.40	0.39
LA BANQUE POSTALE 140526 OISEST 0.32	RF0129082162	EUR	30,000,000	30,621,181.50	0.39
LCL CREDIT LYONNAIS 071026 OISEST 0.33	RF0129415909	EUR	30,000,000	30,342,718.09	0.39
LCL CREDIT LYONNAIS 101226 OISEST 0.35	RF0129539104	EUR	30,000,000	30,224,693.41	0.39
LCL CREDIT LYONNAIS 280127 OISEST 0.35	RF0129580488	EUR	30,000,000	30,127,382.57	0.38

Inventory of balance sheet items

Values by business sector (*)	ISIN code	Currency	Quantity or Nominal	Current value	% net assets
RCI BANQUE 081026 FIX 0.0	RF0129486637	EUR	30,000,000	29,589,779.39	0.38
RCI BANQUE 100626 FIX 0.0	RF0129352987	EUR	30,000,000	29,863,831.37	0.38
SOCIETE GENERALE 010726 OISEST 0.31	RF0129289064	EUR	20,000,000	20,328,704.39	0.26
SOCIETE GENERALE 020926 OISEST 0.24	RF0129578565	EUR	30,000,000	30,116,385.51	0.38
SOCIETE GENERALE 021226 OISEST 0.32	RF0129520344	EUR	30,000,000	30,230,472.47	0.39
SOCIETE GENERALE 040626 OISEST 0.31	RF0129235059	EUR	30,000,000	30,574,767.44	0.39
SOCIETE GENERALE 050626 OISEST 0.31	RF0129251205	EUR	30,000,000	30,570,637.74	0.39
SOCIETE GENERALE 080227 OISEST 0.33	RF0129594703	EUR	30,000,000	30,096,788.10	0.38
SOCIETE GENERALE 310327 OISEST 0.34	RF0129648269	EUR	30,000,000	30,049,662.08	0.38
Automotive components				**57,109,544.23**	**0.73**
FORVIA 020426 OISEST 0.76	RF0129543023	EUR	5,000,000	5,033,355.24	0.06
FORVIA 130426 OISEST 0.75	RF0129549749	EUR	22,000,000	22,128,745.38	0.29
OPMOBILITY 160426 FIX 0.0	RF0129672384	EUR	10,000,000	9,989,009.22	0.13
VALEO SA 050526 FIX 0.0	RF0129545838	EUR	15,000,000	14,965,882.90	0.19
VALEO SA 230426 FIX 0.0	RF0129544948	EUR	5,000,000	4,992,551.49	0.06
				120,691,943.16	**1.54**
CREDIT AGRICOLE LE 010926 OISEST 0.27	RF0129584266	EUR	30,000,000	30,063,096.43	0.38
CREDIT AGRICOLE LE 051026 OISEST 0.34	RF0129450831	EUR	30,000,000	30,300,078.23	0.39
CREDIT AGRICOLE LE 051126 OISEST 0.34	RF0129450856	EUR	25,000,000	25,241,571.18	0.32
CREDIT AGRICOLE LE 100826 OISEST 0.23	RF0129584316	EUR	25,000,000	25,034,053.68	0.32
CREDIT AGRICOLE LE 120127 OISEST 0.35	RF0129451292	EUR	10,000,000	10,053,143.64	0.13
Distribution of essential food products				**54,720,289.00**	**0.70**
CARREFOUR S A 100826 FIX 0.0	RF0129581353	EUR	30,000,000	29,734,281.16	0.38
SAVENCIA SA 090426 FIX 0.0	RF0129655405	EUR	25,000,000	24,986,007.84	0.32
Energy				**19,891,951.41**	**0.25**
ENDESA SA 230626 FIX 0.0	SE05306747N0	EUR	20,000,000	19,891,951.41	0.25
Packaging and packing services				**19,966,899.25**	**0.25**
VERALLIA SASU 270426 FIX 0.0	RF0129582617	EUR	20,000,000	19,966,899.25	0.25

Inventory of balance sheet items

Values by business sector (*)	ISIN code	Currency	Quantity or Nominal	Current value	% net assets
Electrical equipment				**19,989,405.62**	**0.26**
SONEPAR 090426 FIX 0.0	RF0129548576	EUR	20,000,000	19,989,405.62	0.26
Software				**9,991,624.97**	**0.13**
VICAT SA 130426 FIX 0.0	RF0129549814	EUR	10,000,000	9,991,624.97	0.13
Capital markets				**19,991,370.39**	**0.26**
LOUIS DREYFUS COMPANY BV 070426 FIX 0.0	RF0129543478	EUR	20,000,000	19,991,370.39	0.26
Metals and ores				**24,989,212.99**	**0.32**
ARCELORMITTAL 070426 FIX 0.0	RF0129598936	EUR	25,000,000	24,989,212.99	0.32
Pharmaceutical products				**61,896,359.54**	**0.79**
ITM ENTREPRISES 090426 FIX 0.0	RF0129519908	EUR	13,000,000	12,992,983.79	0.17
ITM ENTREPRISES 160426 FIX 0.0	RF0129649465	EUR	10,000,000	9,990,409.21	0.13
ITM ENTREPRISES 180526 FIX 0.0	RF0129581866	EUR	15,000,000	14,956,088.92	0.19
ITM ENTREPRISES 300426 FIX 0.0	RF0129583318	EUR	24,000,000	23,956,877.62	0.30
Community services				**140,520,778.53**	**1.79**
AGENCE CENTRALE OR 030826 OISEST 0.23	RF0129545598	EUR	30,000,000	30,102,374.91	0.38
AGENCE CENTRALE OR 050526 OISEST 0.23	RF0129519619	EUR	30,000,000	30,154,722.39	0.38
AGENCE CENTRALE OR 260526 OISEST 0.24	RF0129448058	EUR	30,000,000	30,230,668.90	0.40
VEOLIA ENVIRONNEMENT. 150127 OISEST 0.30	RF0129497410	EUR	30,000,000	30,124,525.23	0.38
VIGIE 120626 FIX 0.0	RF0129539708	EUR	20,000,000	19,908,487.10	0.25
Corporate services				**35,905,965.68**	**0.46**
ELIS SA EX HOLDELIS SA 030626 FIX 0.0	RF0129582690	EUR	20,000,000	19,918,783.25	0.26
ELIS SA EX HOLDELIS SA 130426 FIX 0.0	RF0129544104	EUR	16,000,000	15,987,182.43	0.20
Services for professionals				**44,869,960.70**	**0.57**
TELEPERFORMANCE SE 290526 FIX 0.0	RF0129581031	EUR	10,000,000	9,963,620.46	0.13
TELEPERFORMANCE SE 290626 FIX 0.0	RF0129580702	EUR	5,000,000	4,971,380.59	0.06
UNEDIC 070526 FIX 0.0	RF0129062685	EUR	30,000,000	29,934,959.65	0.38

Inventory of balance sheet items

Values by business sector (*)	ISIN code	Currency	Quantity or Nominal	Current value	% net assets
Diversified telecommunication services				**32,904,271.66**	**0.42**
ILIAD SA 160426 FIX 0.0	RF0129622652	EUR	14,000,000	13,984,756.95	0.18
ILIAD SA 240426 FIX 0.0	RF0129646941	EUR	9,000,000	8,985,306.76	0.11
ILIAD SA 300626 FIX 0.0	RF0129676104	EUR	10,000,000	9,934,207.95	0.13
Diversified financial services				**681,880,990.50**	**8.70**
BANQUE FEDERATIVE 040826 OISEST 0.32	RF0129331940	EUR	30,000,000	30,457,979.18	0.39
BANQUE FEDERATIVE 061026 OISEST 0.32	RF0129415321	EUR	25,000,000	25,280,696.41	0.32
BANQUE FEDERATIVE 070826 OISEST 0.32	RF0129352706	EUR	40,000,000	40,603,092.21	0.52
BANQUE FEDERATIVE 111226 OISEST 0.33	RF0129539401	EUR	30,000,000	30,208,802.36	0.39
BANQUE FEDERATIVE 151026 OISEST 0.32	RF0129439164	EUR	30,000,000	30,319,196.48	0.39
BANQUE FEDERATIVE 160926 OISEST 0.32	RF0129406353	EUR	30,000,000	30,375,851.46	0.39
BANQUE FEDERATIVE 210526 OISEST 0.33	RF0129214419	EUR	16,000,000	16,323,799.35	0.21
BANQUE FEDERATIVE 251126 OISEST 0.33	RF0129515013	EUR	25,000,000	25,200,754.26	0.32
BANQUE FEDERATIVE 311226 OISEST 0.33	RF0129543684	EUR	30,000,000	30,168,380.55	0.39
BANQUE STELLANTIS FRANCE 050626 OISEST 0	RF0129251668	EUR	30,000,000	30,577,101.51	0.39
BANQUE STELLANTIS FRANCE 180926 OISEST 0	RF0129407351	EUR	35,000,000	35,439,891.53	0.45
CA CONSUMER FINANCE 060826 OISEST 0.32	RF0129332336	EUR	30,000,000	30,459,716.58	0.39
CA CONSUMER FINANCE 070826 E3R 0.39	RF0128758044	EUR	30,000,000	30,123,425.00	0.38
CA CONSUMER FINANCE 070826 OISEST 0.32	RF0129352656	EUR	30,000,000	30,457,753.53	0.39
CA CONSUMER FINANCE 250626 OISEST 0.32	RF0129258432	EUR	20,000,000	20,358,302.72	0.26
CA CONSUMER FINANCE 250926 OISEST 0.33	RF0129412245	EUR	30,000,000	30,363,726.78	0.39
COMMERZBANK AG (HB) 090227 FIX 0.0	ED000CZ459K5	EUR	17,000,000	16,599,367.35	0.21
COMMERZBANK AG (HB) 130826 FIX 0.0	ED000CZ456D6	EUR	30,000,000	29,743,890.71	0.38
MEDIOBANCA INTERNATIONAL (LUX) 030227 FI	RF0129597839	EUR	30,000,000	29,308,204.26	0.37
MEDIOBANCA INTERNATIONAL (LUX) 190127 FI	RF0129573020	EUR	30,000,000	29,348,081.29	0.37
PSA BANQUE FRANCE 090726 E3R 0.36	RF0128692623	EUR	30,000,000	30,175,453.33	0.39
PSA BANQUE FRANCE 211026 E3R 0.5	RF0128866219	EUR	33,000,000	33,210,127.50	0.42
SUMITOMO MITSU 200726 FIX 0.0	EB6369258445	EUR	30,000,000	29,786,924.20	0.38
UNION FINANCES GRAINS 090426 FIX 0.0	RF0129582955	EUR	12,000,000	11,993,487.01	0.15

Inventory of balance sheet items

Values by business sector (*)	ISIN code	Currency	Quantity or Nominal	Current value	% net assets
UNION FINANCES GRAINS 100426 FIX 0.0	RF0129545911	EUR	5,000,000	4,996,984.94	0.06
Information technology services				**36,761,421.88**	**0.47**
CAPGEMINI 280926 FIX 0.0	RF0129648079	EUR	17,000,000	16,782,110.72	0.21
SOPRA STERIA GROUP 020426 FIX 0.0	RF0129519452	EUR	10,000,000	9,998,784.28	0.13
SOPRA STERIA GROUP 040526 FIX 0.0	RF0129677037	EUR	10,000,000	9,980,526.88	0.13
Debt securities not traded on a regulated or similar market				**2,175,552,464.08**	**27.77**
Commercial banks				**1,045,630,119.55**	**13.35**
BANCO BILBAO VIZCAYA ARGENTARIA 231226	SX3261897584	EUR	18,000,000	17,649,690.55	0.23
BANCO BILBAO VIZCAYA ARGENTARIA 290426	SX3066683742	EUR	30,000,000	29,951,189.64	0.38
BARCLAYS BANK PLC 120626 FIX 0.0	SX3098981767	EUR	30,000,000	29,863,391.78	0.38
BARCLAYS BANK PLC 231026 OISEST 0.34	SX3219356139	EUR	30,000,000	30,311,404.06	0.39
BARCLAYS BANK PLC 281026 OISEST 0.34	SX3222744917	EUR	30,000,000	30,301,712.94	0.39
BARCLAYS BANK PLC 290426 FIX 0.0	SX3066594055	EUR	30,000,000	29,947,518.47	0.38
BARCLAYS BANK PLC 291226 OISEST 0.35	SX3263948310	EUR	30,000,000	30,183,166.67	0.39
DEUTSCHE BANK AG 040227 FIX 0.0	SX3293644293	EUR	30,000,000	29,305,031.18	0.37
DEUTSCHE BANK AG 161026 FIX 0.0	SX3214411814	EUR	30,000,000	29,587,008.26	0.38
DEUTSCHE BANK AG 230726 FIX 0.0	SX3282825002	EUR	30,000,000	29,781,082.57	0.38
DEUTSCHE BANK AG 300426 FIX 0.0	SX3223396071	EUR	30,000,000	29,946,458.23	0.38
INTESA SANPAOLO BANK LUXEMBOURG 100826 F	SX3151423426	EUR	30,000,000	29,740,710.36	0.38
INTESA SANPAOLO BANK LUXEMBOURG 140826 F	SX3155661427	EUR	25,000,000	24,776,353.82	0.32
INTESA SANPAOLO BANK LUXEMBOURG 200826 F	SX3167336380	EUR	30,000,000	29,717,863.23	0.38
INTESA SANPAOLO BANK LUXEMBOURG 220926 F	SX3191518698	EUR	30,000,000	29,640,031.08	0.38
INTESA SANPAOLO BANK LUXEMBOURG 290426 F	SX3066567598	EUR	30,000,000	29,951,021.76	0.38
MIZUHO INTERNATIONAL PLC E 120227 OISE	SX3299449648	EUR	35,000,000	35,139,805.43	0.45
MUFG BANK, LTD., LONDON BRANCH 060127 FI	SX3268940445	EUR	25,000,000	24,486,243.52	0.31
MUFG BANK, LTD., LONDON BRANCH 071026 OI	SX3203065589	EUR	35,000,000	35,384,635.67	0.45
MUFG BANK, LTD., LONDON BRANCH 080127 OI	SX3272210439	EUR	30,000,000	30,159,723.43	0.38
MUFG BANK, LTD., LONDON BRANCH 090227 OI	SX3296841052	EUR	30,000,000	30,102,839.51	0.38
MUFG BANK, LTD., LONDON BRANCH 140127 OI	SX3277093996	EUR	30,000,000	30,145,504.09	0.38

Inventory of balance sheet items

Values by business sector (*)	ISIN code	Currency	Quantity or Nominal	Current value	% net assets
MUFG BANK, LTD., LONDON BRANCH 301026 OI	SX3224644958	EUR	30,000,000	30,284,739.60	0.39
NATIONAL BANK OF C 120826 OISEST 0.31	SX3153016376	EUR	33,000,000	33,487,293.36	0.43
SANTANDER CONSUMER BANK 070826 FIX 0.0	SX3178701598	EUR	10,000,000	9,913,264.15	0.13
SANTANDER CONSUMER BANK 070826 FIX 0.0	SX3147499522	EUR	30,000,000	29,739,792.44	0.38
SANTANDER CONSUMER BANK 171126 FIX 0.0	SX3302900991	EUR	30,000,000	29,495,763.86	0.38
SANTANDER CONSUMER BANK 180926 FIX 0.0	SX3188877990	EUR	30,000,000	29,641,914.50	0.38
SMBC BANK EU AG 110526 FIX 0.0	SX3297620257	EUR	30,000,000	29,929,520.69	0.38
STANDARD CHARTERED BANK 060127 OISEST 0.	SX3269561802	EUR	30,000,000	30,170,810.82	0.39
STANDARD CHARTERED BANK 100426 OISEST 0.	SX3053381847	EUR	30,000,000	30,682,360.52	0.39
STANDARD CHARTERED BANK 110127 OISEST 0.	SX3273029499	EUR	15,000,000	15,080,732.07	0.19
STANDARD CHARTERED BANK 150426 OISEST 0.	SX3057131396	EUR	10,000,000	10,226,628.35	0.13
STANDARD CHARTERED BANK 160926 OISEST 0.	SX3186887967	EUR	30,000,000	30,366,729.04	0.39
STANDARD CHARTERED BANK 231026 OISEST 0.	SX3219318121	EUR	25,000,000	25,250,144.22	0.32
STANDARD CHARTERED BANK 240426 OISEST 0.	SX3062699684	EUR	35,000,000	35,769,545.97	0.45
UBS EUROPE SE 121126 FIX 0.0	SX3231215321	EUR	30,000,000	29,518,493.71	0.38
Automotive components				**19,963,944.09**	**0.25**
CONTINENTAL AG 300426 FIX 0.0	SX3310364123	EUR	20,000,000	19,963,944.09	0.25
Consumer credit				**76,248,866.73**	**0.97**
NTT FINANCE UK LIMITED 150426 FIX 0.0	SX3317639261	EUR	15,000,000	14,986,407.92	0.19
NTT FINANCE UK LIMITED 220526 FIX 0.0	SX3307977119	EUR	20,000,000	19,934,895.18	0.25
NTT FINANCE UK LIMITED 290526 FIX 0.0	SX3281723133	EUR	12,000,000	11,955,371.39	0.15
SANTANDER CONSUMER FINANCE S.A. 130127 F	SX3276223826	EUR	30,000,000	29,372,192.24	0.38
Energy				**29,973,593.88**	**0.38**
SSE PLC. 150426 FIX 0.0	SX3277021146	EUR	30,000,000	29,973,593.88	0.38
Gas				**54,698,730.01**	**0.70**
SNAM SPA 110526 FIX 0.0	SX3318915686	EUR	20,000,000	19,950,029.24	0.25
SNAM SPA 120826 FIX 0.0	SX3298813349	EUR	25,000,000	24,778,186.90	0.32
SNAM SPA 180526 FIX 0.0	SX3324621567	EUR	10,000,000	9,970,513.87	0.13

Inventory of balance sheet items

Values by business sector (*)	ISIN code	Currency	Quantity or Nominal	Current value	% net assets
Capital markets				**305,204,193.52**	**3.90**
BANCO SANTANDER (ALL SPAIN BRANCH) 12012	SX3273772486	EUR	25,000,000	24,461,441.73	0.31
BANC SANT ALL SPAI ZCP 12-10-26	SX3207978613	EUR	23,000,000	22,680,448.68	0.29
LLOY B OISEST+0.33% 10-04-26	SX3053413715	EUR	30,000,000	30,688,378.37	0.39
LLOYDS BANK CORPOR 111226 OISEST 0.31	SX3273027873	EUR	30,000,000	30,150,094.49	0.38
LLOYDS BANK CORPOR 160726 OISEST 0.31	SX3127143611	EUR	25,000,000	25,403,455.67	0.32
LLOYDS BANK CORPOR 220426 OISEST 0.35	SX3060318485	EUR	15,000,000	15,333,316.50	0.20
NATIONAL BANK OF CANADA 120826 OISEST 0.	SX3152363712	EUR	32,000,000	32,474,545.67	0.41
NATWEST MARKETS PLC 110926 FIX 0.0	SX3183177719	EUR	35,000,000	34,637,358.12	0.46
NATWEST MARKETS PLC 121026 FIX 0.0	SX3208423288	EUR	30,000,000	29,616,327.53	0.38
NATWEST MARKETS PLC 220926 FIX 0.0	SX3191621195	EUR	30,000,000	29,663,445.23	0.38
ROYA B OISEST+0.32% 08-05-26	SX3071359817	EUR	30,000,000	30,095,381.53	0.38
Diversified telecommunication services				**53,301,332.18**	**0.68**
TELEFONICA EUROPE BV 020426 FIX 0.0	SX3199998686	EUR	10,000,000	9,998,782.22	0.13
TELEFONICA EUROPE BV 050526 FIX 0.0	SX3293041839	EUR	18,500,000	18,460,429.19	0.24
TELEFONICA EUROPE BV 070726 FIX 0.0	SX3268874982	EUR	25,000,000	24,842,120.77	0.31
Diversified financial services				**590,531,684.12**	**7.54**
ARABELLA FINAN 090426 FIX 0.0	SX3272115877	EUR	25,000,000	24,987,637.41	0.32
ARABELLA FINAN 230626 FIX 0.0	SX3327110162	EUR	30,000,000	29,845,892.50	0.38
DEUTSCHE BANK AG LONDON BRANCH 010926 FI	SX3299434020	EUR	30,000,000	29,693,223.77	0.38
DEUTSCHE BANK AG LONDON BRANCH 240426 FI	SX3219316935	EUR	40,000,000	39,942,875.56	0.51
DEUTSCHE BANK AG LONDON BRANCH 261026 FI	SX3220659224	EUR	25,000,000	24,635,697.67	0.31
GOLDMAN SACHS INTERNATIONAL BANK 060127	SX3268858944	EUR	30,000,000	29,362,428.33	0.37
GOLDMAN SACHS INTERNATIONAL BANK 070826	SX3149501358	EUR	30,000,000	29,735,262.18	0.38
GOLDMAN SACHS INTERNATIONAL BANK 100926	SX3182412877	EUR	30,000,000	29,656,777.25	0.38
GOLDMAN SACHS INTERNATIONAL BANK 170826	SX3276999623	EUR	30,000,000	29,712,455.30	0.38
GOLDMAN SACHS INTERNATIONAL BANK 200526	SX3328489508	EUR	30,000,000	29,904,799.82	0.38
NATWEST MARKETS NV 051126 FIX 0.0	SX3227268136	EUR	30,000,000	29,548,269.47	0.38
THE TORONTO-DOMINI 080926 OISEST 0.31	SX3150867797	EUR	30,000,000	30,444,804.30	0.39

Inventory of balance sheet items

Values by business sector (*)	ISIN code	Currency	Quantity or Nominal	Current value	% net assets
THE TORONTO-DOMINI 271126 OISEST 0.33	SX3245690493	EUR	30,000,000	30,241,650.20	0.39
THE TORONTO-DOMINI 311226 OISEST 0.32	SX3265973506	EUR	30,000,000	30,172,197.92	0.39
TRATON FINANCE LUXEMBOURG SA 070426 FIX	SX3266510521	EUR	30,000,000	29,987,113.87	0.38
UBS DEUTSCHLAND AG 061126 FIX 0.0	SX3227839498	EUR	30,000,000	29,533,139.95	0.38
UBS DEUTSCHLAND AG 151026 FIX 0.0	SX3213319554	EUR	30,000,000	29,586,001.26	0.38
UBS DEUTSCHLAND AG 151026 FIX 0.0	SX3277146513	EUR	30,000,000	29,581,617.48	0.38
VOLKSWAGEN FINANCE OVERSEAS B.V. 110127	SX3272953731	EUR	30,000,000	29,362,997.93	0.37
VOLKSWAGEN FINANCE OVERSEAS B.V. 121126	SX3254358446	EUR	25,000,000	24,596,841.95	0.31
UCI SECURITIES				**610,258,017.20**	**7.79**
UCITS				**610,258,017.20**	**7.79**
Collective management				**610,258,017.20**	**7.79**
GROUPAMA ENTREPRISES IC	FR0010213355	EUR	102,695.6561	255,830,283.69	3.27
GROUPAMA MONETAIRE - IC	FR0010582452	EUR	1,507.975	354,427,733.51	4.52
Total				**6,989,945,713.48**	**89.22**

(*) The business sector represents the main activity of the issuer of the financial instrument; it is derived from reliable sources recognised at international level (mainly GICS and NACE).

Inventory of forward currency transactions

Transaction type	Current value presented in the balance sheet		Amount of exposure (*)			
	Assets	Liabilities	Foreign currencies to be received (+)		Foreign currencies to be delivered (-)	
			Currency	Amount (*)	Currency	Amount (*)
Total						

(*) Amount determined in accordance with the provisions of the regulation on the presentation of exposures expressed in the accounting currency.

Inventory of derivative financial instruments

Inventory of derivative financial instruments - shares

Type of commitment	Quantity or Nominal	Current value presented in the balance sheet		Amount of exposure (*)
		Assets	Liabilities	+/-
1. Futures				
Subtotal 1.				
2. Options				
Subtotal 2.				
3. Swaps				
Subtotal 3.				
4. Other instruments				
Subtotal 4.				
Total				

(*) Amount determined in accordance with the provisions of the regulation on the presentation of exposures.

Inventory of derivative financial instruments - interest rates

Type of commitment	Quantity or Nominal	Current value presented in the balance sheet		Amount of exposure (*)
		Assets	Liabilities	+/-
1. Futures				
Subtotal 1.				
2. Options				
Subtotal 2.				
3. Swaps				
OISEST/0.0/FIX/1.728	29,387,883	73,219.32		29,387,883.00
OISEST/0.0/FIX/1.730	29,377,698	72,452.45		29,377,698.00
OISEST/0.0/FIX/1.745	29,384,972	73,978.14		29,384,972.00
OISEST/0.0/FIX/1.766	29,367,521	58,586.44		29,367,521.00
OISEST/0.0/FIX/1.779	41,274,402	57,774.67		41,274,402.00
OISEST/0.0/FIX/1.786	29,370,428	60,273.99		29,370,428.00
OISEST/0.0/FIX/1.788	29,358,804	54,053.67		29,358,804.00
OISEST/0.0/FIX/1.800	29,365,342	64,302.46		29,365,342.00
OISEST/0.0/FIX/1.802	29,368,975	63,721.28		29,368,975.00
OISEST/0.0/FIX/1.807	29,361,709	63,277.71		29,361,709.00
OISEST/0.0/FIX/1.815	13,038,570	140,662.44		13,038,570.00
OISEST/0.0/FIX/1.820	10,000,623	32,825.34		10,000,623.00
OISEST/0.0/FIX/1.822	20,014,000	36,660.04		20,014,000.00
OISEST/0.0/FIX/1.826	24,459,620	49,514.83		24,459,620.00
OISEST/0.0/FIX/1.835	29,361,709	68,507.62		29,361,709.00
OISEST/0.0/FIX/1.838	29,347,188	85,102.74		29,347,188.00
OISEST/0.0/FIX/1.840	8,904,600	27,450.92		8,904,600.00
OISEST/0.0/FIX/1.844	34,255,327	77,542.07		34,255,327.00
OISEST/0.0/FIX/1.845	24,465,670	74,201.93		24,465,670.00
OISEST/0.0/FIX/1.846	9,804,114	15,981.69		9,804,114.00
OISEST/0.0/FIX/1.847	19,668,874	15,206.79		19,668,874.00
OISEST/0.0/FIX/1.848	5,012,500	50,680.99		5,012,500.00
OISEST/0.0/FIX/1.854	29,517,621	24,623.01		29,517,621.00

Inventory of derivative financial instruments - interest rates

Type of commitment	Quantity or Nominal	Current value presented in the balance sheet		Amount of exposure (*)
		Assets	Liabilities	+/-
OISEST/0.0/FIX/1.863	8,146,800	32,550.62		8,146,800.00
OISEST/0.0/FIX/1.878	29,341,385	85,507.84		29,341,385.00
OISEST/0.0/FIX/1.878	29,350,091	74,053.80		29,350,091.00
OISEST/0.0/FIX/1.879	34,230,768	111,565.26		34,230,768.00
OISEST/0.0/FIX/1.880	29,352,995	84,251.90		29,352,995.00
OISEST/0.0/FIX/1.881	29,341,384	58,852.36		29,341,384.00
OISEST/0.0/FIX/1.882	29,347,188	60,505.98		29,347,188.00
OISEST/0.0/FIX/1.886	29,352,995	59,197.07		29,352,995.00
OISEST/0.0/FIX/1.888	19,784,949	5,116.78		19,784,949.00
OISEST/0.0/FIX/1.888	29,678,907	7,745.90		29,678,907.00
OISEST/0.0/FIX/1.890	8,200,000	21,147.14		8,200,000.00
OISEST/0.0/FIX/1.892	6,206,786	18,238.58		6,206,786.00
OISEST/0.0/FIX/1.892	13,103,930	99,729.42		13,103,930.00
OISEST/0.0/FIX/1.908	9,839,471	39,064.08		9,839,471.00
OISEST/0.0/FIX/1.908	29,677,423	4,750.47		29,677,423.00
OISEST/0.0/FIX/1.909	16,620,210	76,115.74		16,620,210.00
OISEST/0.0/FIX/1.910	29,682,129	4,535.13		29,682,129.00
OISEST/0.0/FIX/1.910	13,504,245	116,721.38		13,504,245.00
OISEST/0.0/FIX/1.913	24,669,252	99,567.07		24,669,252.00
OISEST/0.0/FIX/1.913	29,504,412	78,005.53		29,504,412.00
OISEST/0.0/FIX/1.914	14,703,750	71,362.15		14,703,750.00
OISEST/0.0/FIX/1.916	5,068,640	57,539.66		5,068,640.00
OISEST/0.0/FIX/1.917	29,325,434	128,131.33		29,325,434.00
OISEST/0.0/FIX/1.921	29,329,782	127,626.49		29,329,782.00
OISEST/0.0/FIX/1.922	29,641,014	34,156.53		29,641,014.00
OISEST/0.0/FIX/1.922	20,196,700	76,480.26		20,196,700.00
OISEST/0.0/FIX/1.923	13,754,065	55,442.77		13,754,065.00
OISEST/0.0/FIX/1.924	16,777,594	26,531.92		16,777,594.00

Inventory of derivative financial instruments - interest rates

Type of commitment	Quantity or Nominal	Current value presented in the balance sheet		Amount of exposure (*)
		Assets	Liabilities	+/-
OISEST/0.0/FIX/1.925	29,329,781	125,681.34		29,329,781.00
OISEST/0.0/FIX/1.929	29,321,087	110,180.14		29,321,087.00
OISEST/0.0/FIX/1.929	29,334,132	110,229.16		29,334,132.00
OISEST/0.0/FIX/1.929	29,503,312	55,938.87		29,503,312.00
OISEST/0.0/FIX/1.933	29,334,132	110,157.59		29,334,132.00
OISEST/0.0/FIX/1.934	24,725,268	9,526.65		24,725,268.00
OISEST/0.0/FIX/1.939	19,773,082	3,541.56		19,773,082.00
OISEST/0.0/FIX/1.939	29,323,984	112,259.83		29,323,984.00
OISEST/0.0/FIX/1.940	14,742,750	54,551.42		14,742,750.00
OISEST/0.0/FIX/1.942	11,909,802	71,027.20		11,909,802.00
OISEST/0.0/FIX/1.943	24,571,728	34,726.73		24,571,728.00
OISEST/0.0/FIX/1.945	20,998,465	141,660.26		20,998,465.00
OISEST/0.0/FIX/1.946	29,322,535	102,024.24		29,322,535.00
OISEST/0.0/FIX/1.946	14,937,914	97,380.11		14,937,914.00
OISEST/0.0/FIX/1.948	10,126,125	82,172.39		10,126,125.00
OISEST/0.0/FIX/1.953	29,319,638	90,839.57		29,319,638.00
OISEST/0.0/FIX/1.954	17,592,652	54,696.96		17,592,652.00
OISEST/0.0/FIX/1.964	29,085,041	295,930.98		29,085,041.00
OISEST/0.0/FIX/18.85	29,341,384	86,858.13		29,341,384.00
OISEST/0.0/FIX/2.084	11,061,420		-13,438.19	11,061,420.00
OISEST/0.0/FIX/2.159	7,799,220		-779.92	7,799,220.00
OISEST/0.0/FIX/2.275	11,790,950		-20,172.31	11,790,950.00
OISEST/0.0/FIX/2.515	16,409,406		-91,192.65	16,409,406.00
Subtotal 3.		**4,804,476.83**	**-125,583.07**	**1,670,854,257.00**
4. Other instruments				
Subtotal 4.				
Total		**4,804,476.83**	**-125,583.07**	**1,670,854,257.00**

(*) Amount determined in accordance with the provisions of the regulation on the presentation of exposures.

Inventory of derivative financial instruments - interest rates

Inventory of derivative financial instruments - foreign currency

Type of commitment	Quantity or Nominal	Current value presented in the balance sheet		Amount of exposure (*)
		Assets	Liabilities	+/-
1. Futures **Subtotal 1.** **2. Options** **Subtotal 2.** **3. Swaps** **Subtotal 3.** **4. Other instruments** **Subtotal 4.**				
Total				

(*) Amount determined in accordance with the provisions of the regulation on the presentation of exposures.

Inventory of derivative financial instruments - on credit risk

Type of commitment	Quantity or Nominal	Current value presented in the balance sheet		Amount of exposure (*)
		Assets	Liabilities	+/-
1. Futures **Subtotal 1.** **2. Options** **Subtotal 2.** **3. Swaps** **Subtotal 3.** **4. Other instruments** **Subtotal 4.**				
Total				

(*) Amount determined in accordance with the provisions of the regulation on the presentation of exposures.

Inventory of derivative financial instruments - other exposures

Type of commitment	Quantity or Nominal	Current value presented in the balance sheet		Amount of exposure (*)
		Assets	Liabilities	+/-
1. Futures **Subtotal 1.** **2. Options** **Subtotal 2.** **3. Swaps** **Subtotal 3.** **4. Other instruments** **Subtotal 4.**				
Total				

(*) Amount determined in accordance with the provisions of the regulation on the presentation of exposures.

Inventory of forward financial instruments or forward currency transactions used to hedge a class of units

This section does not apply to the UCI under review.

Inventory summary

	Current value presented in the balance sheet
Total inventory of eligible assets and liabilities (excluding forward financial instruments)	6,989,945,713.48
Inventory of forward financial instruments (excluding forward financial instruments used to hedge units issued):	
Total forward currency transactions	
Total forward financial instruments - shares	
Total forward financial instruments - interest rates	4,678,893.76
Total forward financial instruments - foreign currency	
Total forward financial instruments - credit	
Total forward financial instruments - other exposures	
Inventory of derivative financial instruments used to hedge units issued	
Other assets (+)	859,023,709.53
Other liabilities (-)	-19,064,466.09
Financing liabilities (-)	
Total = net assets	**7,834,583,850.68**

Unit name	Unit currency	Number of units	Net asset value
GR TRESORERIE E1C unit	EUR	9,308.758	107.00
GR TRESORERIE F2D unit	EUR	3,879,599.9184	101.84
GR TRESORERIE GA unit	EUR	362,295.000	1,010.47
GR TRESORERIE IC unit	EUR	108,519.18980	44,110.88
GR TRESORERIE ID unit	EUR	936.5739	9,918.80
GR TRESORERIE NC unit	EUR	3,270,849.601	110.190
GR TRESORERIE PC unit	EUR	15,537.693	109,156.61
GR TRESORERIE RC unit	EUR	157,544.993	546.81
GR TRESORERIE ZC unit	EUR	117,562.9130	1,136.67