

**LA FRANCAISE TRESORERIE ISR**

**Interim Statement as at 31/03/2026**

# LA FRANCAISE TRESORERIE ISR

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## STATEMENT OF ASSETS AND LIABILITIES IN EUR

Breakdown of assets and liabilities	Amount at period-end *
a) Eligible financial securities stipulated in Section 1 of Article L. 214- 20 of the French Monetary and Financial Code	3,107,857,298.42
b) Banking assets	191,587,190.38
c) Other assets held by the Fund	64,730,931.69
d) Total assets held by the Fund	3,364,175,420.49
e) Liabilities	-912,731.76
f) Net asset value	3,363,262,688.73

\* Signed off amounts

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### NUMBER OF UNITS IN ISSUE AND NET ASSET VALUE PER UNIT OR SHARE

Unit ISIN code	Unit name	Allocation of distributable amounts	Unit currency	Unit net assets (EUR)	Number of units	Net Asset Value (EUR)
FR0011361229	CAPI B UNIT	Accumulation	EUR	27,308,048.58	248,879.59360	109.723
FR0010609115	CAPI I UNIT	Accumulation	EUR	2,108,246,781.71	17,821.70144	118,296.60
FR0000991390	CAPI R UNIT	Accumulation	EUR	985,069,124.58	10,469.03644	94,093.58
FR0014012MR8	CAPI RC UNIT	Accumulation	EUR	101.37	0.10000	1,013.70
FR0013289022	CAPI T C UNIT	Accumulation	EUR	242,638,632.49	2,223,755.26957	109.112

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### SECURITIES PORTFOLIO IN EUR

Items in securities portfolio:	Percentage	
	Net assets	Total 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 monetary and financial code	92.41	92.38
b) Eligible financial securities and money market instruments admitted to trading on another regulated market that 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.	0.00	0.00
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 <i>Autorité des marchés financiers</i> (the Financial Conduct 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	0.00	0.00
d) Newly issued financial securities mentioned in Section 4 of Article L. 214- 11 of the French Monetary and Financial Code	0.00	0.00
e) Other assets	1.79	1.79

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### MOVEMENTS IN THE SECURITIES PORTFOLIO DURING THE PERIOD IN EUROS

Items in securities portfolio:	Movements (amount)	
	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 monetary and financial code	16,180,355,620.04	16,004,340,182.48
b) Eligible financial securities and money market instruments admitted to trading on another regulated market that 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.	0.00	0.00
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 <i>Autorité des marchés financiers</i> (the Financial Conduct 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	0.00	0.00
d) Newly issued financial securities mentioned in Section 4 of Article L. 214- 11 of the French Monetary and Financial Code	0.00	0.00
e) Other assets	335,005,462.40	620,802,804.60

Movements during the period	Movements (amount)
Purchases	16,515,361,082.44
Sales	16,625,142,987.08

**DISTRIBUTIONS DURING THE PERIOD**

No distribution during the period.

## LA FRANCAISE TRESORERIE ISR

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### BREAKDOWN OF ASSETS FALLING UNDER A), B), C) AND D) BY CURRENCY

Currency	Amount (EUR)	Percentage	
		Net assets	Total assets
Euro	3,023,573,000.38	89.90	89.88
Pound sterling	84,284,298.04	2.51	2.50
<b>Total</b>	<b>3,107,857,298.42</b>	<b>92.41</b>	<b>92.38</b>

## LA FRANCAISE TRESORERIE ISR

### BREAKDOWN OF ASSETS FALLING UNDER A), B), C) AND D) BY ECONOMIC SECTOR

Economic sector	Percentage	
	Net assets	Total assets
Banking	62.92	62.90
State-guaranteed entities	8.96	8.96
Non-equity investment instruments	8.24	8.24
Gas water and other utilities	2.00	2.00
Industrial engineering	1.63	1.63
Software and IT Services	1.16	1.16
Household goods and home construction	1.10	1.10
Agri-food	1.04	1.04
Consumer services	1.04	1.04
Mortgage real estate investment trusts (mREITs)	0.82	0.82
Telecommunications service providers	0.65	0.65
Aerospace and Defence	0.60	0.59
Beverages	0.45	0.45
Distributors	0.45	0.45
Electricity	0.45	0.45
Industrial transport	0.31	0.31
Building and construction materials	0.30	0.30
Real estate investment and services	0.29	0.29
<b>Total</b>	<b>92.41</b>	<b>92.38</b>

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### BREAKDOWN OF ASSETS FALLING UNDER A), B), C) AND D) BY THE ISSUER'S COUNTRY OF DOMICILE

Country	Percentage	
	Net assets	Total assets
France	39.50	39.49
United Kingdom	16.75	16.75
Netherlands	9.72	9.71
Germany	7.34	7.34
Belgium	3.69	3.69
Spain	3.20	3.19
Ireland	2.09	2.09
Canada	2.08	2.08
United States	1.92	1.92
Luxembourg	1.63	1.63
Finland	1.45	1.45
Sweden	0.89	0.89
Denmark	0.83	0.83
Portugal	0.82	0.82
Japan	0.50	0.50
<b>Total</b>	<b>92.41</b>	<b>92.38</b>

## LA FRANCAISE TRESORERIE ISR

### BREAKDOWN OF OTHER ASSETS E) IN THE SECURITIES PORTFOLIO, BY TYPE

Asset type	Percentage	
	Net assets	Total assets
<b>UCI UNIT</b>	<b>1.79</b>	<b>1.79</b>
UCITS and equivalents from other EU member states	0.02	0.02
AIF and equivalents from other EU member states	1.77	1.77
Other UCI and investment funds	0.00	0.00
<b>Other assets</b>	<b>0.00</b>	<b>0.00</b>
<b>Total</b>	<b>1.79</b>	<b>1.79</b>

## LA FRANCAISE TRESORERIE ISR

### PERFORMANCE FEE

<b>CAPI B UNIT</b>	<b>31/03/2026</b>
Performance fee (variable costs)	0.00
Performance fee percentage*	0.00

<b>CAPI I UNIT</b>	<b>31/03/2026</b>
Performance fee (variable costs)	0.00
Performance fee percentage*	0.00

<b>CAPI R UNIT</b>	<b>31/03/2026</b>
Performance fee (variable costs)	0.00
Performance fee percentage*	0.00

<b>CAPI RC UNIT</b>	<b>31/03/2026</b>
Performance fee (variable costs)	0.00
Performance fee percentage*	0.00

<b>CAPI T C UNIT</b>	<b>31/03/2026</b>
Performance fee (variable costs)	0.00
Performance fee percentage*	0.00

\* Based on the average net assets

## LA FRANCAISE TRESORERIE ISR

### INVENTORY OF ELIGIBLE ASSETS AND LIABILITIES (EXCLUDING FFI)

Instruments	Currency	Quantity	Amount	NA %
<b>Bonds</b>			<b>244,695,373.46</b>	<b>7.27</b>
<b>Other bonds and similar financial instruments traded on a regulated or similar market</b>			<b>244,695,373.46</b>	<b>7.27</b>
Agri-food			15,014,546.25	0.44
DGELN Float 06/20/26	EUR	15,000	15,014,546.25	0.44
Banking			115,443,991.51	3.43
ABNANV Float 02/25/27	EUR	280	28,075,363.68	0.83
ACAFP 0.745 04/24/26	EUR	300	30,177,904.20	0.90
CM Float 07/10/26	EUR	300	30,084,419.40	0.89
CRED.AGR.LOND.1,875% 1226 EMTN	EUR	201	20,087,907.04	0.60
HSBC Float 08/25/26	EUR	70	7,018,397.19	0.21
Building and construction materials			10,188,142.50	0.30
CIE DE SAINT-GOBAIN 3,75%23-26	EUR	100	10,188,142.50	0.30
Beverages			15,038,089.95	0.45
PEP Float 02/11/28	EUR	15,000	15,038,089.95	0.45
Mortgage real estate investment trusts (mREITs)			27,486,891.31	0.82
SANTAN 1 3/4 02/17/27	GBP	245	27,486,891.31	0.82
Telecommunications service providers			16,869,612.46	0.50
NTT Float 03/04/28	EUR	16,842	16,869,612.46	0.50
Industrial engineering			10,042,970.00	0.30
VLVY Float 01/09/28	EUR	10,000	10,042,970.00	0.30
Software and IT Services			24,095,637.36	0.72
IBM Float 02/03/28	EUR	24,000	24,095,637.36	0.72
Industrial transport			10,515,492.12	0.31
CAT Float 02/25/28	EUR	10,500	10,515,492.12	0.31
<b>Debt securities</b>			<b>2,863,161,924.96</b>	<b>85.13</b>
<b>Debt securities traded on a regulated or similar market</b>			<b>2,863,161,924.96</b>	<b>85.13</b>
Aerospace and Defence			19,982,608.86	0.59
THALES NCP15042026	EUR	20,000,000	19,982,608.86	0.59
Agri-food			19,989,060.99	0.60
ECP CARLSBERG 26	EUR	20,000,000	19,989,060.99	0.60
Banking			2,000,623,826.45	59.49
AQUITA NCP21012027	EUR	20,000,000	20,074,376.14	0.60
BARCLA NCP08092026	EUR	50,000,000	50,639,416.02	1.51
BARCLAYS BANK 250327	EUR	30,000,000	30,007,570.00	0.89
BELFIUS BANQ 0%27	EUR	30,000,000	29,354,317.13	0.87
BFCM NCP02102026	EUR	60,000,000	60,650,753.88	1.80
BFCM NCP15012027	EUR	35,000,000	35,103,856.37	1.04
BFCM NCP ESTRCAP	EUR	20,000,000	20,001,537.11	0.59
BFCM NCP ESTRCAP27	EUR	20,000,000	19,999,370.89	0.59
BILBAO NCP24112026	EUR	30,000,000	29,451,783.16	0.88
BPCE NCP08052026	EUR	15,000,000	15,316,365.68	0.46
BPCE NCP22072026	EUR	40,000,000	40,643,445.63	1.21
BPCE NCP30032027	EUR	20,000,000	19,998,693.78	0.59
BRIE NCP ESTRCAP27	EUR	20,000,000	20,029,662.84	0.60

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### INVENTORY OF ELIGIBLE ASSETS AND LIABILITIES (EXCLUDING FFI)

Instruments	Currency	Quantity	Amount	NA %
CACF NCP02032027	EUR	30,000,000	30,023,817.17	0.89
CD BANK MONTREAL26	EUR	40,000,000	39,912,864.63	1.19
CD BELFIUS BANK 26	EUR	25,000,000	24,795,225.66	0.74
CD BNP PAR 3.92%26	GBP	50,000,000	56,797,406.73	1.69
CD BNP PARIBAS 26	EUR	20,000,000	19,976,838.94	0.59
CD BNP PARIBAS 26	EUR	50,000,000	49,974,664.84	1.49
CD COOPERATIEVE R.	EUR	30,000,000	29,869,847.19	0.89
CD GOLDMAN SACHS26	EUR	15,000,000	14,688,139.83	0.44
CD GOLDMAN SACHS27	EUR	20,000,000	19,501,631.29	0.58
CD GOLDMAN SACHS27	EUR	50,000,000	48,745,998.36	1.45
CD GS 250327	EUR	10,000,000	9,726,102.49	0.29
CD HEWLETT PACK 27	EUR	20,000,000	19,564,498.82	0.58
CD LA BANQUE POSTALE SA ESTERCAP +0315 230626	EUR	30,000,000	30,533,337.03	0.91
CD LLOYDS BK 0228	EUR	35,000,000	33,106,617.47	0.98
CD LLOYDS BK0826	EUR	20,000,000	19,811,362.89	0.59
CD NATWEST 170227	EUR	30,000,000	29,267,851.11	0.87
CD NATWEST 27	EUR	10,000,000	9,532,225.82	0.28
CD SANTANDER 27	EUR	50,000,000	48,172,452.91	1.43
CFCMMA NCP11092026	EUR	20,000,000	20,243,320.96	0.60
CFCMMA NCP13072026	EUR	10,000,000	10,141,387.34	0.30
CFCMMA NCP30092026	EUR	15,000,000	15,165,972.92	0.45
CL BMT02112026	EUR	40,000,000	40,350,658.94	1.20
CL NCP31122026	EUR	15,000,000	15,070,420.64	0.45
CL NCP ESTRCA 1226	EUR	10,000,000	10,040,929.25	0.30
CREAGR NCP01042026	EUR	51,000,000	51,000,000.00	1.52
ECD COMMERZBANK AG	EUR	20,000,000	19,562,181.43	0.58
ECD NORDEA BANK 27	EUR	50,000,000	48,889,753.06	1.45
ECP BARCLAYS 27	EUR	20,000,000	19,426,072.87	0.58
ECP BBK ZC 190526	EUR	50,000,000	49,854,176.53	1.48
ECP CMZ 2.085% 26	EUR	30,000,000	29,789,999.33	0.89
ECP COMMERZBANK 26	EUR	50,000,000	49,735,542.65	1.48
ECP DB AG 2.24% 27	EUR	30,000,000	29,263,884.19	0.87
ECP DEUTSCHE BAN26	EUR	50,000,000	49,268,901.48	1.47
ECP GLDM 2.08% 26	EUR	30,000,000	29,854,228.26	0.89
ECP INTESA SANP 26	EUR	30,000,000	29,838,984.46	0.89
ECP LLOYDS BK 0327	EUR	20,000,000	19,999,265.22	0.59
ECP SANT 2.22%26	EUR	45,000,000	44,466,987.56	1.32
ECP SANTANDER 26	EUR	30,000,000	29,842,726.69	0.89
ECP SANTANDER AG	EUR	20,000,000	19,777,500.29	0.59
ECP SANTANDER CONS	EUR	25,000,000	24,711,935.71	0.73
ING NV NCP31122026	EUR	30,000,000	30,093,432.81	0.89
L.B.P. NCP01042026	EUR	130,000,000	130,000,000.00	3.87
LEASIN NCP04082026	EUR	10,000,000	10,146,590.23	0.30
LEASIN NCP18092026	EUR	50,000,000	50,587,018.92	1.50
NATIXI NCP19012027	EUR	20,000,000	20,076,357.94	0.60

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### INVENTORY OF ELIGIBLE ASSETS AND LIABILITIES (EXCLUDING FFI)

Instruments	Currency	Quantity	Amount	NA %
PALATI NCP03032027	EUR	10,000,000	10,009,516.39	0.30
PALATI NCP09102026	EUR	30,000,000	30,309,394.47	0.90
PALATI NCP18092026	EUR	25,000,000	25,293,129.74	0.75
SG BMT01022027	EUR	30,000,000	30,094,204.71	0.90
SG BMT17092027	EUR	30,000,000	30,030,054.17	0.89
SG BMT PRE CPTE 09	EUR	55,000,000	52,417,265.48	1.56
Distributors			14,973,686.81	0.45
ECP RELX 2.18% 26	EUR	15,000,000	14,973,686.81	0.45
Electricity			15,132,209.75	0.45
EDF BMT22012027	EUR	15,000,000	15,132,209.75	0.45
State-guaranteed entities			301,411,001.39	8.96
ACOSS NCP08072026	EUR	20,000,000	20,096,294.05	0.60
ACOSS NCP EST 0826	EUR	20,000,000	20,065,182.56	0.60
AFD NCP22102026	EUR	40,000,000	40,386,359.00	1.20
AFD NCP23092026	EUR	20,000,000	20,195,516.69	0.60
BPIFR NCP05062026	EUR	50,000,000	49,791,511.60	1.48
BPIFR NCP07102026	EUR	50,000,000	50,531,127.89	1.50
BPIFR NCP13012027	EUR	10,000,000	10,041,764.44	0.30
BPIFR NCP13042026	EUR	50,000,000	49,962,650.42	1.48
BPIFR NCP30102026	EUR	40,000,000	40,340,594.74	1.20
Telecommunications service providers			5,083,872.35	0.15
ORANGE NCP01072026	EUR	5,000,000	5,083,872.35	0.15
Gas water and other utilities			67,276,073.38	2.00
ECP ISS 2.505%26	EUR	8,000,000	7,956,705.22	0.24
VEOLIA NCP12032027	EUR	10,000,000	9,726,524.70	0.29
VEOLIA NCP27112026	EUR	30,000,000	29,458,164.20	0.87
VEOLIA NCP ESTRCAP	EUR	20,000,000	20,134,679.26	0.60
Industrial engineering			44,721,178.25	1.33
ECP TRATON FIN 26	EUR	25,000,000	24,852,155.77	0.74
ECP VOLVO TREASU26	EUR	20,000,000	19,869,022.48	0.59
Non-equity investment instruments			277,232,208.36	8.24
CD STANDARD C.0827	EUR	20,000,000	19,206,298.56	0.57
CD STANDARD C.0827	EUR	20,000,000	19,212,517.83	0.57
ECP NATWE 2.075%26	EUR	200,000,000	198,666,398.66	5.91
ING NV NCP21122026	EUR	40,000,000	40,146,993.31	1.19
Real estate investment and services			9,804,620.51	0.29
CDC HA NCP11122026	EUR	10,000,000	9,804,620.51	0.29
Software and IT Services			14,880,601.89	0.44
CD HP INTL BANK 26	EUR	15,000,000	14,880,601.89	0.44
Household goods and home construction			37,111,563.96	1.10
NEU MTN SEB SA EUR3M +72bp 10072026	EUR	10,000,000	10,075,562.00	0.30
NEU MTN SEB SA EUR3M +72bp 29072026	EUR	15,000,000	15,097,085.83	0.45
SEB NCP18062026	EUR	12,000,000	11,938,916.13	0.35
Consumer services			34,939,412.01	1.04
ECP AMCOR UK 26	EUR	35,000,000	34,939,412.01	1.04

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### INVENTORY OF ELIGIBLE ASSETS AND LIABILITIES (EXCLUDING FFI)

Instruments	Currency	Quantity	Amount	NA %
<b>UCI and investment fund Units</b>			<b>60,124,146.00</b>	<b>1.79</b>
<b>UCITS and equivalents from other EU member states</b>			<b>691,879.39</b>	<b>0.02</b>
OFI INVEST ISR MONETAIRE CT	EUR	282.9761	691,879.39	0.02
<b>AIF and equivalents from other EU member states</b>			<b>59,432,266.61</b>	<b>1.77</b>
CM-AM MONE ISR-RC	EUR	32,574.193	59,432,266.61	1.77
<b>Total</b>			<b>3,167,981,444.42</b>	<b>94.19</b>

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### FORWARD CURRENCY CONTRACTS

Instrument description	Current value shown on balance sheet		Exposure amount in Euro (*)			
	Assets	Liabilities	Currencies receivable (+)		Currencies to be delivered (-)	
			Currency	Amount (*)	Currency	Amount (*)
V GBP EUR 17/02/27	0.00	47,490.07	EUR	28,193,590.31	GBP	-28,241,080.38
V GBP EUR 20/07/26	0.00	38,764.30	EUR	57,200,580.70	GBP	-57,239,345.00
<b>Total</b>	<b>0.00</b>	<b>86,254.37</b>		<b>85,394,171.01</b>		<b>-85,480,425.38</b>

(\*) Amount determined in accordance with the regulations governing the presentation of exposure.

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### FORWARD FINANCIAL INSTRUMENTS - EQUITIES

Forward financial instruments - equities				
Instrument description	Quantity / Nominal	Current value shown on balance sheet		Exposure amount in Euro (*)
		Assets	Liabilities	+/-
<b>Futures</b>				
<b>Sub-total</b>		0.00	0.00	0.00
<b>Options</b>				
<b>Sub-total</b>		0.00	0.00	0.00
<b>Swaps</b>				
<b>Sub-total</b>		0.00	0.00	0.00
<b>Other instruments</b>				
<b>Sub-total</b>		0.00	0.00	0.00
<b>Total</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>

(\*) Amount determined in accordance with the regulations governing the presentation of exposure.

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### FORWARD FINANCIAL INSTRUMENTS - INTEREST RATE

Forward financial instruments - Interest rate				
Instrument description	Quantity / Nominal	Current value shown on balance sheet		Exposure amount in Euro (*)
		Assets	Liabilities	+/-
<b>Futures</b>				
<b>Sub-total</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Options</b>				
<b>Sub-total</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Swaps</b>				
ABNAMRO 1398699	28,580,000.00	100,645.35	0.00	28,580,000.00
ABNAMRO 1410131	29,357,000.00	91,787.03	0.00	29,357,000.00
BNPP 1407328	39,109,000.00	76,968.89	0.00	39,109,000.00
BNPP 1407478	48,951,000.00	78,357.07	0.00	48,951,000.00
HSBC CONTINENTAL	30,000,000.00	59,724.65	0.00	30,000,000.00
ISDA BNP Paribas - C	50,000,000.00	111,125.45	0.00	50,000,000.00
ISDA Unicredit Bank-	20,000,000.00	42,840.26	0.00	20,000,000.00
NATWEST MARKETS NV	29,377,000.00	59,673.39	0.00	29,377,000.00
Natwest Markets NV -	10,000,000.00	13,819.45	0.00	10,000,000.00
SWAHSB140926ECP SANT	24,465,000.00	56,137.86	0.00	24,465,000.00
SWAHSB230726CD HP IN	14,691,000.00	39,189.13	0.00	14,691,000.00
SWANAT140826CD LLOYD	19,648,000.00	27,146.32	0.00	19,648,000.00
SWTABA121127CD NATWE	9,546,000.00	101,189.01	0.00	9,546,000.00
SWTABA310726CD BELFI	24,722,000.00	17,097.29	0.00	24,722,000.00
SWTBNP060827CD STAND	19,121,000.00	198,154.67	0.00	19,121,000.00
SWTBNP180827CD STAND	19,112,000.00	194,845.71	0.00	19,112,000.00
SWTBNP290127ECD NORD	48,678,000.00	225,693.59	0.00	48,678,000.00
SWTCAL090926ECP SANT	19,745,000.00	24,819.68	0.00	19,745,000.00
SWTCAL210727CD SANTA	48,333,000.00	364,194.04	0.00	48,333,000.00
SWTCAL241126BILBAO N	29,340,000.00	93,197.04	0.00	29,340,000.00
SWTHSB161026ECP DEUT	48,926,000.00	138,142.22	0.00	48,926,000.00
SWTHSB210926ECP SANT	45,000,000.00	92,232.69	0.00	45,000,000.00
SWTHSB211226CR.AG.L.	20,100,000.00	76,584.23	0.00	20,100,000.00
SWTHVB1201271.9314/O	29,373,000.00	106,118.83	0.00	29,373,000.00
SWTHVB230227CD GOLDM	48,880,000.00	229,798.06	0.00	48,880,000.00
SWTHVB291126CIE DE S	10,000,000.00	32,613.87	0.00	10,000,000.00
SWTHVB300327ECP BARC	19,423,000.00	0.00	15,910.57	19,423,000.00
SWTJPM060127ECP COMM	19,543,000.00	65,836.92	0.00	19,543,000.00
SWTJPM100227ECP DB A	29,333,000.00	130,085.91	0.00	29,333,000.00
SWTJPM100228CD LLOYD	33,370,000.00	344,322.93	0.00	33,370,000.00
SWTJPM230227CD GOLDM	19,550,000.00	92,259.61	0.00	19,550,000.00
SWTNAT060127CD HEWLE	19,539,000.00	66,309.74	0.00	19,539,000.00
SWTNAT091227SG BMT P	52,478,000.00	522,632.51	0.00	52,478,000.00
SWTNAT120327VEOLIA N	9,758,000.00	32,474.22	0.00	9,758,000.00
SWTNAT170726ECP CMZ	29,381,000.00	67,627.45	0.00	29,381,000.00

## LA FRANCAISE TRESORERIE ISR

### FORWARD FINANCIAL INSTRUMENTS - INTEREST RATE

Instrument description	Quantity / Nominal	Current value shown on balance sheet		Exposure amount in Euro (*)
		Assets	Liabilities	+/-
SWTNAT250327CD GS 25	10,000,000.00	0.00	2,804.19	10,000,000.00
SWTNAT311226CD GOLDM	14,666,000.00	49,514.01	0.00	14,666,000.00
SWTNOM111226CDC HA N	10,000,000.00	10,877.22	0.00	10,000,000.00
SWTRBS170626ECP GLDM	30,000,000.00	57,810.97	0.00	30,000,000.00
UNICREDIT BK AG LOND	48,995,000.00	93,938.42	0.00	48,995,000.00
<b>Sub-total</b>		<b>4,185,785.69</b>	<b>18,714.76</b>	<b>1,111,090,000.00</b>
<b>Other instruments</b>				
<b>Sub-total</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Total</b>		<b>4,185,785.69</b>	<b>18,714.76</b>	<b>1,111,090,000.00</b>

(\*) Amount determined in accordance with the regulations governing the presentation of exposure.

## LA FRANCAISE TRESORERIE ISR

### FORWARD FINANCIAL INSTRUMENTS – FOREX

Forward financial instruments – Forex				
Instrument description	Quantity / Nominal	Current value shown on balance sheet		Exposure amount in Euro (*)
		Assets	Liabilities	+/-
<b>Futures</b>				
<b>Sub-total</b>		0.00	0.00	0.00
<b>Options</b>				
<b>Sub-total</b>		0.00	0.00	0.00
<b>Swaps</b>				
<b>Sub-total</b>		0.00	0.00	0.00
<b>Other instruments</b>				
<b>Sub-total</b>		0.00	0.00	0.00
<b>Total</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>

(\*) Amount determined in accordance with the regulations governing the presentation of exposure.

## LA FRANCAISE TRESORERIE ISR

### FORWARD FINANCIAL INSTRUMENTS – CREDIT RISK

Forward Financial Instruments – Credit risk				
Instrument description	Quantity / Nominal	Current value shown on balance sheet		Exposure amount in Euro (*)
		Assets	Liabilities	+/-
<b>Futures</b>				
<b>Sub-total</b>		0.00	0.00	0.00
<b>Options</b>				
<b>Sub-total</b>		0.00	0.00	0.00
<b>Swaps</b>				
<b>Sub-total</b>		0.00	0.00	0.00
<b>Other instruments</b>				
<b>Sub-total</b>		0.00	0.00	0.00
<b>Total</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>

(\*) Amount determined in accordance with the regulations governing the presentation of exposure.

## LA FRANCAISE TRESORERIE ISR

### FORWARD FINANCIAL INSTRUMENTS – OTHER EXPOSURE

Forward Financial Instruments – Other exposure				
Instrument description	Quantity / Nominal	Current value shown on balance sheet		Exposure amount in Euro (*)
		Assets	Liabilities	+/-
<b>Futures</b>				
<b>Sub-total</b>		0.00	0.00	0.00
<b>Options</b>				
<b>Sub-total</b>		0.00	0.00	0.00
<b>Swaps</b>				
<b>Sub-total</b>		0.00	0.00	0.00
<b>Other instruments</b>				
<b>Sub-total</b>		0.00	0.00	0.00
<b>Total</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>

(\*) Amount determined in accordance with the regulations governing the presentation of exposure.

## LA FRANCAISE TRESORERIE ISR

### INVENTORY OF CURRENCY FORWARDS (USED TO HEDGE A UNIT CLASS)

Instrument description	Current value shown on balance sheet		Exposure amount in Euro (*)				Unit class hedged
	Assets	Liabilities	Currencies receivable (+)		Currencies to be delivered (-)		
			Currency	Amount (*)	Currency	Amount (*)	
<b>Total</b>	<b>0.00</b>	<b>0.00</b>		<b>0.00</b>		<b>0.00</b>	

(\*) Amount determined in accordance with the regulations governing the presentation of exposure.

## LA FRANCAISE TRESORERIE ISR

### FORWARD FINANCIAL INSTRUMENTS - FOREX (USED TO HEDGE A CLASS OF UNITS)

Instrument description	Quantity / Nominal	Current value shown on balance sheet		Exposure amount in Euro (*)	Unit class hedged
		Assets	Liabilities	+/-	
<b>Futures</b>					
Sub-total		0.00	0.00	0.00	
<b>Options</b>					
Sub-total		0.00	0.00	0.00	
<b>Swaps</b>					
Sub-total		0.00	0.00	0.00	
<b>Other instruments</b>					
Sub-total		0.00	0.00	0.00	
<b>Total</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	

(\*) Amount determined in accordance with the regulations governing the presentation of exposure.

## LA FRANCAISE TRESORERIE ISR

### INVENTORY SUMMARY

	Current value shown on balance sheet
<b>Total inventory of eligible assets and liabilities (excl. forward financial instruments (FFIs))</b>	3,167,981,444.42
<b>Inventory of FFIs (excluding FFIs used to hedge issued units):</b>	
Total currency forward transactions	-86,254.37
Total Forward financial instruments - Equities	0.00
Total Forward financial instruments - Interest rates	4,167,070.93
Total Forward financial instruments - Forex	0.00
Total Forward financial instruments - Credit	0.00
Total Forward financial instruments- Other exposure	0.00
<b>Inventory of forward financial instruments used to hedge issued units</b>	0.00
<b>Other assets (+)</b>	192,008,190.38
<b>Other liabilities (-)</b>	-807,762.63
<b>Total = net assets</b>	<b>3,363,262,688.73</b>