

Inventaire sur historique de valorisation (HISINV)

Stock : Stock admi principal au 30/12/18

PORTEFEUILLE : 340043 CPR MONETAIRE SR

Devise de fixing : FXR Devises Reuters

Devise du portefeuille : EUR (Etat simplifie, trame : NPC - TYPE D'INSTRUMENT DETAILLE / DEVISE VALEUR, Tris

VL VALIDEE

V A L E U R	STATUTS	DOSSIER	QUANTITE ET	DEV	P.R.U EN DEVISE	DATE	COURS	I	<----->	Devise du portefeuille	<----->	PRCT
	VAL/LIGNE		EXPR. QUANTITE	COT	ET EXPR. COURS	COTA	VALEUR	F	PRIX REVIENT TOTA	VALEUR BOURSIERE	COUPON COURU TOTA	PLUS OU MOINS VAL ACT NET

I - Obligations & Valeurs assimilées

Obligations & valeurs assimilées négociés sur un marché réglementé

Obligations à taux fixe négo. sur un marché regl.

DEVISE VALEUR : CHF FRANC SUISSE

CHO204574914	GAS NATURAL FINANCE	(DEM) 080219	35,000,000.	M CHF	102.4357	% 28/12/18	100.24	E	31,537,436.46	31,761,577.06	591,038.21	224,140.60	1.00
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DEVISE VALEUR : EUR EURO

FR0013326618	BURE VE 0.0 04-19	(UST) 290419	1,900,000.	M EUR	100.195	% 28/12/18	100.0025	E	1,903,705.00	1,900,047.50	0.00	-3,657.50	0.06
XS0733696495	REPSOL 4.875% 02/19	(366) 190219	5,500,000.	M EUR	109.9046	% 28/12/18	100.655	4	6,044,752.40	5,766,685.96	230,660.96	-278,066.44	0.18
XS0973623514	UCGIM 3 5/8 01/24/19	(EXA) 240119	15,000,000.	M EUR	107.3926	% 28/12/18	100.196	4	16,108,882.18	15,535,906.85	506,506.85	-572,975.33	0.49
XS1369254310	SANT CON 1.0 02-19	(366) 250219	1,800,000.	M EUR	102.1988	% 28/12/18	100.159	4	1,839,577.81	1,818,051.04	15,189.04	-21,526.77	0.06
XS1755432793	INTE SA 0.0 02-19	(366) 190219	30,000,000.	M EUR	100.2275	% 28/12/18	100.0955	E	30,068,250.00	30,028,650.00	0.00	-39,600.00	0.95
XS1762713888	CITI GLOB ZCP 07-19	(999) 090719	10,000,000.	M EUR	100.21	% 28/12/18	99.9775	E	10,021,000.00	9,997,750.00	0.00	-23,250.00	0.32
XS1773659393	BARC BANK ZCP 02-19	(999) 260219	25,000,000.	M EUR	100.1828	% 28/12/18	100.02	E	25,045,708.50	25,005,000.00	0.00	-40,708.50	0.79
XS1800203652	PURP PROT FLR 04-19	(365) 260419	50,000,000.	M EUR	100.	% 28/12/18	99.855	E	50,000,000.00	49,927,500.00	0.00	-72,500.00	1.58

SOUS TOTAL DEVISE VALEUR : EUR EURO

CUMUL (EUR)	141,031,875.89	139,979,591.35	752,356.85	-1,052,284.54	4.42
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Obligations à taux fixe négo. sur un marché regl.

CUMUL (EUR)	172,569,312.35	171,741,168.41	1,343,395.06	-828,143.94	5.43
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Obligations à taux variable, révisable négo. sur u

DEVISE VALEUR : EUR EURO

BE6292178793	BELF BANK FLR 01-19	(999) 100119	5,000,000.	M EUR	100.507	% 28/12/18	100.0105	E	5,025,350.00	5,003,135.00	2,610.00	-22,215.00	0.16
BE6292292966	BELF BANK FLR 01-19	(999) 170119	20,000,000.	M EUR	100.1226	% 28/12/18	100.006	E	20,024,528.89	20,010,737.78	9,537.78	-13,791.11	0.63
DE000HV2ANA4	UNIC BANK FLR 06-19	(999) 050619	37,000,000.	M EUR	100.785	% 28/12/18	100.1785	E	37,290,450.00	37,075,911.67	9,866.67	-214,538.33	1.17
FR0011741909	BPCE FLR 02-19	(999) 120219	15,000,000.	M EUR	101.0268	% 28/12/18	100.073	4	15,154,021.25	15,019,430.00	8,480.00	-134,591.25	0.47
FR0012057412	CMNORFR L FLO 300719	(999) 300719	5,000,000.	M EUR	100.3352	% 01/08/18	100.349	4	5,016,760.00	5,020,855.83	3,405.83	4,095.83	0.16
FR0013275401	GECINA FLR 02-19	(999) 210219	9,500,000.	M EUR	100.22	% 28/12/18	100.021	E	9,520,900.00	9,501,995.00	0.00	-18,905.00	0.30
FR0013294378	VALEO FLR 11-19	(999) 061119	14,500,000.	M EUR	100.2624	% 28/12/18	100.118	E	14,538,048.00	14,517,110.00	0.00	-20,938.00	0.46
FR0013330107	THALES FLR 04-20	(999) 200420	11,600,000.	M EUR	100.466	% 28/12/18	100.179	4	11,654,056.00	11,620,764.00	0.00	-33,292.00	0.37
FR0013344447	FRAN FLR 07-20	(999) 130720	8,200,000.	M EUR	100.	% 28/12/18	99.905	4	8,200,000.00	8,192,417.73	207.73	-7,582.27	0.26
FR0013374881	JCDECAUX FLR 10-20	(999) 261020	5,400,000.	M EUR	100.122	% 19/12/18	99.84	4	5,406,588.00	5,391,490.65	130.65	-15,097.35	0.17
IT0001302659	INTE SANP FLR 01-19	(366) 250119	1,819,000.	M EUR	105.9941	% 28/12/18	100.17	4	1,928,031.78	1,876,998.69	54,906.39	-51,033.09	0.06
IT0004931389	INTE FLR 07-19	(366) 100719	1,700,000.	M EUR	104.6914	% 28/12/18	101.099	4	1,779,754.48	1,738,826.84	20,143.84	-40,927.64	0.05
IT0004992332	INTE SANP FLR 03-19	(UST) 100319	3,400,000.	M EUR	101.8809	% 28/12/18	100.139	E	3,463,949.58	3,406,992.67	2,266.67	-56,956.91	0.11
IT0005001315	INTE SANP FLR 04-19	(UST) 090419	500,000.	M EUR	101.5652	% 28/12/18	100.2	E	507,826.10	502,448.37	1,448.37	-5,377.73	0.02
IT0005025348	INTE SANP FLR 07-19	(UST) 030719	3,500,000.	M EUR	101.1489	% 28/12/18	100.17	E	3,540,210.30	3,511,641.30	5,691.30	-28,569.00	0.11
XS0434936802	UNICREDIT FLR 06-19	(EUR) 190619	3,000,000.	M EUR	100.2146	% 28/12/18	100.222	E	3,006,438.93	3,006,901.08	241.08	462.15	0.09
XS0772840285	UNICREDIT FLO 150519	(999) 150519	3,000,000.	M EUR	106.0948	% 28/12/18	100.9515	E	3,182,843.16	3,040,110.00	11,565.00	-142,733.16	0.10
XS1547396967	NT CONS FI FLR 01-19	(999) 110119	10,000,000.	M EUR	100.3039	% 28/12/18	100.004	4	10,030,386.39	10,003,333.33	2,933.33	-27,053.06	0.32
XS1605372728	HITA CAPI FLR 05-19	(999) 020519	10,000,000.	M EUR	100.51	% 28/12/18	100.0205	E	10,051,000.00	10,005,787.78	3,737.78	-45,212.22	0.32
XS1614722988	HITA CAPI FLR 05-19	(999) 220519	10,000,000.	M EUR	100.53	% 28/12/18	100.018	E	10,053,000.00	10,004,270.00	2,470.00	-48,730.00	0.32
XS1624532039	INTE BANK FLR 06-19	(999) 030619	25,000,000.	M EUR	100.	% 28/12/18	99.959	E	25,000,000.00	24,990,762.50	1,012.50	-9,237.50	0.79
XS1624532112	INTE SANP FLR 06-19	(999) 030619	5,000,000.	M EUR	100.	% 28/12/18	99.959	E	5,000,000.00	4,998,152.50	202.50	-1,847.50	0.16
XS1649804306	ALD FLR 07-19	(999) 220719	5,000,000.	M EUR	100.14	% 28/12/18	100.056	E	5,007,000.00	5,003,020.42	220.42	-3,979.58	0.16
XS1651071521	THER FISH FLR 07-19	(999) 240719	4,300,000.	M EUR	100.205	% 28/12/18	100.1	4	4,308,815.00	4,304,300.00	0.00	-4,515.00	0.14

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Devise du portefeuille : EUR (Etat simplifie, trame : NPC - TYPE D'INSTRUMENT DETAILLE / DEVISE VALEUR, Tris

V A L E U R	STATUTS VAL/LIGNE	DOSSIER	QUANTITE ET EXPR. QUANTITE	DEV COT	P.R.U EN DEVISE ET EXPR. COURS	DATE COTA	COURS VALEUR	I F	<-----> PRIX REVIENT TOTA	Devise du portefeuille VALEUR BOURSIERE	COUPON COURU TOTA	-----> PLUS OU MOINS VAL	PRCT ACT NET	
XS1718416586	BASF FLR 11-19	(999) 151119	7,000,000.	M EUR	100.5	% 28/12/18	100.147	4	7,035,000.00	7,010,290.00	0.00	-24,710.00	0.22	
XS1726160549	VOLV TREA FLR 12-19	(999) 041219	10,000,000.	M EUR	100.345	% 28/12/18	100.0255	E	10,034,500.00	10,002,795.56	245.56	-31,704.44	0.32	
XS1747818000	VOLV TREA FLR 01-20	(999) 100120	10,000,000.	M EUR	100.3701	% 28/12/18	100.185	E	10,037,005.83	10,019,220.00	720.00	-17,785.83	0.32	
XS1758730581	DEUT TELE FLR 01-20	(999) 290120	20,000,000.	M EUR	100.63	% 28/12/18	100.288	E	20,126,000.00	20,060,458.89	2,858.89	-65,541.11	0.63	
XS1759770669	SNAM FLR 01-20	(999) 290120	15,000,000.	M EUR	100.569	% 28/12/18	100.55	E	15,085,350.00	15,084,644.17	2,144.17	-705.83	0.48	
XS1760832128	PROL LP FLR 01-20	(999) 290120	14,000,000.	M EUR	100.371	% 28/12/18	100.043	E	14,051,940.00	14,006,020.00	0.00	-45,920.00	0.44	
XS1762744685	CITI GLOB FLR 03-20	(999) 270320	10,000,000.	M EUR	100.34	% 28/12/18	100.249	E	10,034,000.00	10,024,933.33	33.33	-9,066.67	0.32	
XS1778928157	FORD MOTO FLR 12-19	(999) 121219	10,000,000.	M EUR	100.255	% 28/12/18	99.628	E	10,025,500.00	9,962,980.00	180.00	-62,520.00	0.31	
XS1800194729	FORD MOTO FLR 12-19	(999) 161219	8,800,000.	M EUR	100.157	% 28/12/18	99.405	2	8,813,816.00	8,747,763.93	123.93	-66,052.07	0.28	
XS1822301039	UNIT TECH FLR 05-20	(999) 180520	12,700,000.	M EUR	100.256	% 28/12/18	99.804	4	12,732,512.00	12,675,108.00	0.00	-57,404.00	0.40	
XS1822824642	GSK CAP FLR 05-20	(999) 210520	8,100,000.	M EUR	100.46	% 28/12/18	100.112	4	8,137,260.00	8,109,072.00	0.00	-28,188.00	0.26	
XS1839715817	ALD FLR 06-20	(999) 150620	10,000,000.	M EUR	100.	% 28/12/18	99.554	E	10,000,000.00	9,955,540.83	140.83	-44,459.17	0.31	
XS1847825889	NT CONS FI FLR 01-20	(999) 060120	10,000,000.	M EUR	100.1524	% 28/12/18	100.166	E	10,015,240.00	10,018,490.56	1,890.56	3,250.56	0.32	
XS1861488275	NT CONS FI FLR 02-20	(999) 100220	20,000,000.	M EUR	100.152	%		A	20,030,400.00	20,032,797.78	2,397.78	2,397.78	0.63	
XS1862437909	AT T FLR 08-20	(999) 030820	5,294,000.	M EUR	100.2	% 28/12/18	100.027	4	5,304,588.00	5,296,092.60	663.22	-8,495.40	0.17	
XS1914936999	ING BANK N FLR 11-20	(999) 261120	43,300,000.	M EUR	100.305	% 28/12/18	100.253	4	43,432,065.00	43,412,984.13	3,435.13	-19,080.87	1.37	
XS1917808849	WEST BANK FLR 12-20	(999) 041220	30,000,000.	M EUR	100.365	% 28/12/18	100.3725	E	30,109,500.00	30,115,736.67	3,986.67	6,236.67	0.95	
SOUS TOTAL DEVISE VALEUR : EUR EURO														
									CUMUL (EUR)	463,694,634.69	462,282,321.59	159,897.91	-1,412,313.10	14.60
Obligations & valeurs assimilées négociés sur un marché réglementé														
									CUMUL (EUR)	636,263,947.04	634,023,490.00	1,503,292.97	-2,240,457.04	20.03
II - Titres de creances														
TCN negociés sur marche regl.ou ass														
Bons du tresor														
DEVISE VALEUR : EUR EURO														
IT0005326597	ITAL BUON ZCP 03-19	NOL (999) 140319	40,000,000.	EUR	100.0121	28/12/18	-0.165	4	40,004,825.80	40,013,387.81	0.00	8,562.01	1.26	
IT0005330292	ITAL BUON ZCP 04-19	NOL (999) 120419	10,000,000.	EUR	100.005	28/12/18	-0.018	4	10,000,504.19	10,000,510.03	0.00	5.84	0.32	
IT0005344863	ITAL BUON ZCP 03-19	NOL (999) 290319	25,000,000.	EUR	99.9952	28/12/18	-0.128	4	24,998,788.95	25,007,824.67	0.00	9,035.72	0.79	
SOUS TOTAL DEVISE VALEUR : EUR EURO														
									CUMUL (EUR)	75,004,118.94	75,021,722.51	0.00	17,603.57	2.37
Titres negociables a court terme (NEU CP) emis par des emetteurs non financiers														
DEVISE VALEUR : EUR EURO														
ITCN5665423X	ALTAREA 050219	NOL (999) 050219	10,000,000.	EUR	0.005	28/12/18	0.02826		9,999,494.47	9,999,717.41	0.00	222.94	0.32	
ITCN5744872X	ELECTR 050419	NOL (999) 050419	3,000,000.	EUR	100.2534	28/12/18	-0.214		3,007,602.55	3,001,695.12	0.00	-5,907.43	0.09	
ITCN5914102X	UBISOFT 100719	NOL (999) 100719	10,000,000.	EUR	0.005	28/12/18	0.07		9,999,495.86	9,996,287.49	0.00	-3,208.37	0.32	
ITCN5994669X	LAGARDERE SCA 170119	NOL (999) 170119	25,000,000.	EUR	100.0458	28/12/18	-0.132		25,011,442.74	25,001,558.43	0.00	-9,884.31	0.79	
ITCN5998872X	RENAULT SA 190319	NOL (999) 190319	10,000,000.	EUR	100.1133	28/12/18	-0.193		10,011,325.31	10,004,183.42	0.00	-7,141.89	0.32	
ITCN6000567X	RENAULT SA 200319	NOL (999) 200319	20,000,000.	EUR	100.1133	28/12/18	-0.193		20,022,650.62	20,008,474.14	0.00	-14,176.48	0.63	
ITCN6027328X	ANHEUS 041019	NOL (999) 041019	10,000,000.	EUR	100.2128	28/12/18	-0.1886		10,021,278.51	10,014,532.81	0.00	-6,745.70	0.32	
ITCN6034399X	TELEFO 100419	NOL (999) 100419	30,000,000.	EUR	100.1215	28/12/18	-0.218		30,036,444.22	30,018,177.67	0.00	-18,266.55	0.95	
ITCN6051612X	SEB SA 180419	NOL (999) 180419	10,000,000.	EUR	0.245	28/12/18	-0.26997		10,012,333.25	10,008,105.66	0.00	-4,227.59	0.32	
ITCN6129259X	AUCHAN 021219	NOL (999) 021219	20,000,000.	EUR	100.0911	28/12/18	-0.05473		20,018,216.58	20,010,221.49	0.00	-7,995.09	0.63	
ITCN6162937X	EDP FI 090119	NOL (999) 090119	35,000,000.	EUR	100.012	30/12/18	-0.215	X	35,004,181.05	35,001,881.35	0.00	-2,299.70	1.11	
SOUS TOTAL DEVISE VALEUR : EUR EURO														

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VL VALIDEE

Devise de fixing : FXR Devises Reuters

Devise du portefeuille : EUR (Etat simplifie, trame : NPC - TYPE D'INSTRUMENT DETAILLE / DEVISE VALEUR, Tris

V A L E U R	STATUTS	DOSSIER	QUANTITE ET	DEV	P.R.U EN DEVISE	DATE	COURS	I	<----->	Devise du portefeuille	<----->	PRCT		
VAL/LIGNE			EXPR. QUANTITE	COT	ET EXPR. COURS	COTA	VALEUR	F	PRIX REVIENT TOTA	VALEUR BOURSIERE	COUPON COURU TOTA	PLUS OU MOINS VAL ACT NET		
									CUMUL (EUR)	183,144,465.16	183,064,834.99	0.00	-79,630.17	5.78
Titres negociables a court terme (NEU CP) emis par des emetteurs bancaires														
DEVISE VALEUR : EUR EURO														
FR0125329625 UNIC SPAL FLR 10-19	NOL	(999) 301019	20,000,000.	EUR	100.	28/12/18	0.	M	20,000,000.00	20,001,329.80	1,329.80	1,329.80	0.63	
ITCN5703896X BNP PA 050319	NOL	(999) 050319	30,000,000.	EUR	100.2738	28/12/18	-0.33		30,082,124.20	30,017,610.33	0.00	-64,513.87	0.95	
ITCN5728753X BNP PARIBAS 080319	NOL	(999) 080319	20,000,000.	EUR	0.1	28/12/18	0.	M	20,000,000.00	19,959,283.33	-40,716.67	-40,716.67	0.63	
ITCN5735691X UNICRE 280319	NOL	(999) 280319	50,000,000.	EUR	100.2636	28/12/18	-0.08		50,131,790.91	50,009,668.54	0.00	-122,122.37	1.58	
ITCN5744773X BANQUE 050419	NOL	(999) 050419	12,000,000.	EUR	0.1	28/12/18	0.05976	M	12,000,000.00	11,978,403.32	-23,489.08	-21,596.68	0.38	
ITCN5839967X UBS AG LON 230519	NOL	(999) 230519	20,000,000.	EUR	100.2534	28/12/18	-0.284		20,050,683.67	20,022,587.70	0.00	-28,095.97	0.63	
ITCN5840288X COMMER 230519	NOL	(999) 230519	20,000,000.	EUR	100.157	28/12/18	-0.23617		20,031,393.64	20,018,780.01	0.00	-12,613.63	0.63	
ITCN5863481X BNP PARIBAS 070619	NOL	(999) 070619	25,000,000.	EUR	0.12	28/12/18	0.02942	M	25,000,000.00	24,968,645.78	-34,582.25	-31,354.22	0.79	
ITCN5876116X COMMER 170619	NOL	(999) 170619	20,000,000.	EUR	100.1519	28/12/18	-0.21203		20,030,379.41	20,019,809.07	0.00	-10,570.34	0.63	
ITCN5903629X BANQUE 050719	NOL	(999) 050719	35,000,000.	EUR	0.15	28/12/18	0.04026	M	35,000,000.00	34,970,433.45	-36,846.90	-29,566.55	1.10	
ITCN5907724X ING BANK NV 250219	NOL	(999) 250219	20,000,000.	EUR	0.09	28/12/18	-0.008	M	19,989,374.94	19,963,502.44	-36,248.67	-25,872.50	0.63	
ITCN5942761X BPCE 020819	NOL	(999) 020819	30,000,000.	EUR	0.16	28/12/18	0.03605	M	30,000,000.00	29,981,240.17	-25,188.75	-18,759.83	0.95	
ITCN5950309X BNP PA 090819	NOL	(999) 090819	15,000,000.	EUR	100.2229	28/12/18	-0.30542		15,033,441.05	15,028,176.92	0.00	-5,264.13	0.47	
ITCN5950320X NATIXIS 090819	NOL	(999) 090819	20,000,000.	EUR	0.15	28/12/18	0.0225	M	20,000,000.00	19,985,937.76	-16,824.74	-14,062.24	0.63	
ITCN5957881X LA POSTE 310719	NOL	(999) 310719	20,000,000.	EUR	0.13	28/12/18	0.00707	M	20,000,000.00	19,983,687.51	-17,145.18	-16,312.49	0.63	
ITCN6000260X CREDIT 190919	NOL	(999) 190919	35,000,000.	EUR	0.145	28/12/18	-0.018	M	35,000,000.00	34,973,830.38	-21,584.62	-26,169.62	1.10	
ITCN6001060X RENAULT SA 250319	NOL	(999) 250319	15,000,000.	EUR	100.1139	28/12/18	-0.193		15,017,081.93	15,006,758.04	0.00	-10,323.89	0.47	
ITCN6004542X BNP PARIBAS 010819	NOL	(999) 010819	10,000,000.	EUR	0.13	28/12/18	-0.00344	M	9,995,605.45	9,989,667.73	-10,128.74	-5,937.72	0.32	
ITCN6007225X CSSE F 250619	NOL	(999) 250619	15,000,000.	EUR	0.14	28/12/18	0.03533	M	15,000,000.00	14,993,598.97	-8,991.90	-6,401.03	0.47	
ITCN6012104X CAISSE 270919	NOL	(999) 270919	15,000,000.	EUR	0.16	28/12/18	0.00812	M	15,000,000.00	14,992,902.23	-8,011.27	-7,097.77	0.47	
ITCN6031940X RENAULT SA 090419	NOL	(999) 090419	10,000,000.	EUR	100.1088	28/12/18	-0.193		10,010,881.27	10,005,310.32	0.00	-5,570.95	0.32	
ITCN6032355X BFCM (091019	NOL	(999) 091019	15,000,000.	EUR	0.14	28/12/18	-0.01609	M	15,000,000.00	14,990,407.38	-7,702.05	-9,592.62	0.47	
ITCN6048874X SOCI FONC ZCP 04-19	NOL	(999) 040419	20,000,000.	EUR	0.175	28/12/18	-0.14		20,016,346.68	20,007,313.78	0.00	-9,032.90	0.63	
ITCN6053202X BANQUE 221019	NOL	(999) 221019	15,000,000.	EUR	0.18	28/12/18	0.01934	M	15,000,000.00	14,997,076.17	-5,301.04	-2,923.83	0.47	
ITCN6053672X ARCELO 220119	NOL	(999) 220119	30,000,000.	EUR	100.0128	28/12/18	-0.32034		30,003,833.82	30,005,874.05	0.00	2,040.23	0.95	
ITCN6057565X BPCE 241019	NOL	(999) 241019	30,000,000.	EUR	0.16	28/12/18	-0.00136	M	30,000,000.00	29,988,242.80	-11,420.60	-11,757.20	0.95	
ITCN6064770X CRCAM 291019	NOL	(999) 291019	15,000,000.	EUR	0.16	28/12/18	-0.015	M	15,000,000.00	14,992,836.77	-5,275.73	-7,163.23	0.47	
ITCN6111352X UBS BK 211119	NOL	(999) 211119	20,000,000.	EUR	100.1823	28/12/18	-0.17123		20,036,466.37	20,030,964.39	0.00	-5,501.98	0.63	
ITCN6117089X ATOS SE 251119	NOL	(999) 251119	10,000,000.	EUR	100.1114	28/12/18	-0.0751		10,011,134.61	10,006,868.02	0.00	-4,266.59	0.32	
ITCN6117133X ITCN6117133X	NOL	(999) 260219	25,000,000.	EUR	100.0614	28/12/18	-0.19806		25,015,342.74	25,007,842.33	0.00	-7,500.41	0.79	
ITCN6118334X CRCAM 251119	NOL	(999) 251119	20,000,000.	EUR	0.16	28/12/18	-0.01259	M	20,000,000.00	19,993,794.39	-3,904.44	-6,205.61	0.63	
ITCN6121281X GRANDV 280519	NOL	(999) 280519	20,000,000.	EUR	100.0931	28/12/18	-0.146		20,018,620.10	20,012,011.65	0.00	-6,608.45	0.63	
ITCN6139955X CREDIT MUTUEL 051219	NOL	(999) 051219	30,000,000.	EUR	0.2	28/12/18	0.0239	M	30,000,000.00	30,003,246.95	-3,504.80	3,246.95	0.95	
ITCN6140261X BFCM (051219	NOL	(999) 051219	60,000,000.	EUR	0.2	28/12/18	0.0239	M	60,000,000.00	60,006,493.90	-7,009.60	6,493.90	1.90	
ITCN6148401X BANQUE 101219	NOL	(999) 101219	25,000,000.	EUR	0.19	28/12/18	0.01214	M	25,000,000.00	25,000,384.63	-2,515.48	384.63	0.79	
ITCN6163713X LA POSTE 181219	NOL	(999) 181219	35,000,000.	EUR	0.2	28/12/18	0.01933	M	35,000,000.00	35,004,550.34	-2,064.82	4,550.34	1.11	
ITCN6170425X CREDIT 201219	NOL	(999) 201219	35,000,000.	EUR	100.157	28/12/18	-0.22111		35,054,938.88	35,076,264.51	0.00	21,325.63	1.11	
ITCN6172271X ARCELO 250319	NOL	(999) 250319	5,000,000.	EUR	100.0126	28/12/18	-0.26801		5,000,632.02	5,003,128.74	0.00	2,496.72	0.16	
SOUS TOTAL DEVISE VALEUR : EUR EURO														
									CUMUL (EUR)	867,530,071.69	866,998,464.60	-327,127.53	-531,607.09	27.39
DEVISE VALEUR : GBP LIVRE STERLING														
ITCN5948876X BANCO 080819	NOL	(999) 080819	25,000,000.	GBP	1.18	28/12/18	1.0949		27,640,196.33	27,547,238.41	0.00	-92,957.92	0.87	

Inventaire sur historique de valorisation (HISINV)

Stock : Stock admi principal au 30/12/18

PORTEFEUILLE : 340043 CPR MONETAIRE SR

VL VALIDEE

Devise de fixing : FXR Devises Reuters

Devise du portefeuille : EUR (Etat simplifie, trame : NPC - TYPE D'INSTRUMENT DETAILLE / DEVISE VALEUR, Tris

V A L E U R	STATUTS	DOSSIER	QUANTITE ET	DEV	P.R.U EN DEVISE	DATE	COURS	I	<----->	Devise du portefeuille	<----->	PRCT	
	VAL/LIGNE		EXPR. QUANTITE	COT	ET EXPR. COURS	COTA	VALEUR	F	PRIX REVIENT TOTA	VALEUR BOURSIERE	COUPON COURU TOTA	PLUS OU MOINS VAL ACT NET	
DEVISE VALEUR : USD DOLLAR US													
ITCN6123156X	INTESA 280219	NOL (999) 280219	15,000,000.	USD	3.3	28/12/18	1.89957		13,148,581.03	13,077,482.33	0.00	-71,098.70 0.41	
Titres negociables a court terme (NEU CP) emis par des emetteurs bancaires													
									CUMUL (EUR)	908,318,849.05	907,623,185.34	-327,127.53	-695,663.71 28.67
Titres negociables a moyen terme (NEU MTN)													
DEVISE VALEUR : EUR EURO													
FR0124236367	BANQ POPU FLR 02-19	NOL (366) 220219	10,000,000.	EUR	100.	28/12/18	100.115	E	10,000,000.00	10,010,527.67	-972.33	10,527.67 0.32	
FR0124403157	CRED DU NO FLR 06-19	NOL (366) 190619	10,000,000.	EUR	100.	28/12/18	100.	E	10,000,000.00	9,989,754.22	-10,245.78	-10,245.78 0.32	
FR0124437130	BANQ EDEL FLR 06-19	NOL (366) 210619	15,000,000.	EUR	100.	28/12/18	100.	E	15,000,000.00	14,999,469.86	-530.14	-530.14 0.47	
FR0124469851	CRED INDU FLR 06-19	NOL (999) 200619	65,000,000.	EUR	0.15	28/12/18	100.05	E	65,000,000.00	64,958,321.67	-74,178.33	-41,678.33 2.05	
FR0124611999	CRCA ANJO FLR 05-19	NOL (999) 220519	15,000,000.	EUR	0.08	28/12/18	100.015	E	15,000,000.00	14,998,415.00	-3,835.00	-1,585.00 0.47	
FR0124797889	CRCA NORM FLR 04-19	NOL (999) 300419	30,000,000.	EUR	0.06	30/12/18		A	30,000,000.00	29,986,885.00	-13,115.00	-13,115.00 0.95	
FR0124862220	CSSE FED D FLR 01-20	NOL (999) 290120	10,000,000.	EUR	100.	28/12/18	100.04	E	10,000,000.00	9,999,677.50	-4,322.50	-322.50 0.32	
FR0124939796	CRCA ANJO FLR 10-19	NOL (999) 111019	20,000,000.	EUR	0.11	30/12/18		A	20,000,000.00	19,990,640.00	-9,360.00	-9,360.00 0.63	
FR0124954845	CAIS REG D FLR 04-20	NOL (366) 090420	30,000,000.	EUR	100.	28/12/18	100.015	E	30,000,000.00	29,993,039.18	-11,460.82	-6,960.82 0.95	
FR0124954852	CRCA PYRE FLR 04-20	NOL (366) 090420	20,000,000.	EUR	0.15	28/12/18	100.02	E	20,000,000.00	19,996,359.45	-7,640.55	-3,640.55 0.63	
FR0124954902	CRCA ATL V FLR 04-20	NOL (366) 160420	25,000,000.	EUR	100.	30/12/18		A	25,000,000.00	24,991,254.79	-8,745.21	-8,745.21 0.79	
FR0124955339	CRCA ATL V FLR 02-20	NOL (999) 250220	20,000,000.	EUR	100.	30/12/18		A	20,000,000.00	19,996,917.78	-3,082.22	-3,082.22 0.63	
FR0125198160	CRED DU NO FLR 09-20	NOL (366) 280920	25,000,000.	EUR	100.	28/12/18	0.	M	25,000,000.00	24,993,409.70	-6,590.30	-6,590.30 0.79	
FR0125250029	CRED LYON FLR 09-20	NOL (366) 250920	10,000,000.	EUR	0.255	28/12/18	100.	E	10,000,000.00	9,997,143.68	-2,856.32	-2,856.32 0.32	
FR0125250763	CRCA ANJO FLR 11-20	NOL (366) 301120	20,000,000.	EUR	100.	30/12/18		A	20,000,000.00	19,999,693.15	-306.85	-306.85 0.63	
FR0125250813	CASA LEAS FLR 12-20	NOL (366) 071220	20,000,000.	EUR	100.	30/12/18		A	20,000,000.00	20,000,484.38	484.38	484.38 0.63	
FR0125286098	CRED LYON FLR 10-20	NOL (366) 091020	15,000,000.	EUR	100.	30/12/18		A	15,000,000.00	14,997,349.34	-2,650.66	-2,650.66 0.47	
FR0125346223	SG FLR 02-20	NOL (999) 200220	60,000,000.	EUR	100.	28/12/18	0.	M	60,000,000.00	59,985,583.03	-14,416.97	-14,416.97 1.90	
FR0125353682	CA CONS FI FLR 12-20	NOL (366) 041220	20,000,000.	EUR	100.	30/12/18		A	20,000,000.00	19,999,898.08	-101.92	-101.92 0.63	
ITCN5291773X	LCL LE 130319	NOL (366) 130319	10,000,000.	EUR	0.22	28/12/18	100.125	E	10,000,000.00	10,012,046.30	-453.70	12,046.30 0.32	
ITCN5535678X	FONCIE 161019	NOL (366) 161019	10,000,000.	EUR	0.18	28/12/18	100.02	E	10,000,000.00	9,999,126.58	-2,873.42	-873.42 0.32	
ITCN5546917X	BANQ POPU FLR 04-19	NOL (366) 020419	10,000,000.	EUR	0.	28/12/18	100.02	E	10,000,000.00	9,996,624.66	-5,375.34	-3,375.34 0.32	
ITCN5591104X	CRED LYON FLR 12-19	NOL (366) 021219	15,000,000.	EUR	0.1	28/12/18	100.	E	15,000,000.00	14,997,514.52	-2,485.48	-2,485.48 0.47	
ITCN5595897X	CREDIT 061219	NOL (999) 061219	15,000,000.	EUR	0.15	28/12/18	99.99	E	15,000,000.00	14,996,770.83	-1,729.17	-3,229.17 0.47	
ITCN5616238X	BANQ POPU FLR 12-19	NOL (366) 021219	10,000,000.	EUR	0.11	28/12/18	100.	E	10,000,000.00	9,998,419.73	-1,580.27	-1,580.27 0.32	
ITCN5654161X	CRCAM 300419	NOL (999) 300419	15,000,000.	EUR	0.06	28/12/18	100.035	E	15,000,000.00	14,998,692.50	-6,557.50	-1,307.50 0.47	
SOUS TOTAL DEVISE VALEUR : EUR EURO													
									CUMUL (EUR)	525,000,000.00	524,884,018.60	-194,981.40	-115,981.40 16.58
DEVISE VALEUR : USD DOLLAR US													
ITCN5597775X	INTESA 070119	NOL (366) 070119	15,000,000.	USD	2.39	28/12/18	1.18042		12,678,020.54	13,455,301.89	334,140.19	777,281.35 0.43	
ITCN5740350X	INTESA 030519	NOL (366) 030519	30,000,000.	USD	2.94	28/12/18	3.12539		24,393,218.69	26,786,901.77	572,700.85	2,393,683.08 0.85	
SOUS TOTAL DEVISE VALEUR : USD DOLLAR US													
									CUMUL (EUR)	37,071,239.23	40,242,203.66	906,841.04	3,170,964.43 1.27

Inventaire sur historique de valorisation (HISINV)

Stock : Stock admi principal au 30/12/18

PORTEFEUILLE : 340043 CPR MONETAIRE SR

VL VALIDEE

Devise de fixing : FXR Devises Reuters

Devise du portefeuille : EUR (Etat simplifie, trame : NPC - TYPE D'INSTRUMENT DETAILLE / DEVISE VALEUR, Tris

V A L E U R	STATUTS	DOSSIER	QUANTITE ET	DEV	P.R.U EN DEVISE	DATE	COURS	I	<----->	Devise du portefeuille	<----->	PRCT
VAL/LIGNE			EXPR. QUANTITE	COT	ET EXPR. COURS	COTA	VALEUR	F	PRIX REVIENT TOTA	VALEUR BOURSIERE	COUPON COURU TOTA	PLUS OU MOINS VAL ACT NET
Titres negociables a moyen terme (NEU MTN)												
						CUMUL (EUR)			562,071,239.23	565,126,222.26	711,859.64	3,054,983.03 17.85
Titres negociables a court terme (NEU CP) emetteurs non financiers etrangers marche reglemente												
DEVISE VALEUR : EUR EURO												
ITCN5663630X ANHEUS 040219	NOL	(999) 040219	14,000,000.	EUR	100.2128	28/12/18	-0.20077		14,029,789.92	14,002,733.24	0.00	-27,056.68 0.44
ITCN6015573X ANHEUS 270919	NOL	(999) 270919	15,300,000.	EUR	100.2128	28/12/18	-0.189		15,332,556.13	15,321,718.54	0.00	-10,837.59 0.48
SOUS TOTAL DEVISE VALEUR : EUR EURO												
						CUMUL (EUR)			29,362,346.05	29,324,451.78	0.00	-37,894.27 0.93
TCN negociés sur marche regl.ou ass												
						CUMUL (EUR)			1,757,901,018.43	1,760,160,416.88	384,732.11	2,259,398.45 55.61
Titres de creances negociés sur marche non regl. ou ass												
Titres negociables a court terme (NEU CP) emetteurs non fin. etr. europeens marche non reglemente												
DEVISE VALEUR : EUR EURO												
ITCN5630040X SANTAN 100119	NOL	(999) 100119	15,000,000.	EUR	100.2534	28/12/18	-0.37093		15,038,012.75	15,001,545.70	0.00	-36,467.05 0.47
ITCN5871058X HENKEL 130619	NOL	(999) 130619	10,000,000.	EUR	100.1722	28/12/18	-0.134		10,017,218.49	10,006,108.17	0.00	-11,110.32 0.32
ITCN6002261X SANTAN 200919	NOL	(999) 200919	20,000,000.	EUR	100.1215	28/12/18	-0.15036		20,024,296.15	20,021,993.43	0.00	-2,302.72 0.63
ITCN6043806X GENERA 290319	NOL	(999) 290319	15,000,000.	EUR	0.15	28/12/18	-0.117		15,010,257.01	15,004,291.23	0.00	-5,965.78 0.47
ITCN6064557X UBS BK 281019	NOL	(999) 281019	30,000,000.	EUR	100.2026	28/12/18	-0.19		30,060,789.60	30,047,734.16	0.00	-13,055.44 0.95
ITCN6075225X RECKIT 030519	NOL	(999) 030519	20,000,000.	EUR	100.1195	28/12/18	-0.25548		20,023,895.18	20,017,473.05	0.00	-6,422.13 0.63
ITCN6093573X BANC DE SA ZCP 02-19	NOL	(999) 140219	40,000,000.	EUR	100.0563	28/12/18	-0.3477		40,022,501.54	40,017,392.56	0.00	-5,108.98 1.26
ITCN6098361X INTERN 180219	NOL	(999) 180219	40,500,000.	EUR	100.0719	28/12/18	-0.34094		40,529,102.15	40,518,803.04	0.00	-10,299.11 1.28
ITCN6104522X VODA GROU ZCP 11-19	NOL	(999) 131119	50,000,000.	EUR	100.2099	28/12/18	-0.17248		50,104,928.07	50,076,054.62	0.00	-28,873.45 1.58
ITCN6162941X CONT AG ZCP 11-19	NOL	(999) 271119	30,000,000.	EUR	100.0574	28/12/18	-0.02303		30,017,209.87	30,006,353.79	0.00	-10,856.08 0.95
ITCN6167685X EDP FINA B ZCP 01-19	NOL	(999) 110119	35,000,000.	EUR	100.0134	30/12/18	-0.23	X	35,004,696.46	35,002,459.90	0.00	-2,236.56 1.11
SOUS TOTAL DEVISE VALEUR : EUR EURO												
						CUMUL (EUR)			305,852,907.27	305,720,209.65	0.00	-132,697.62 9.66
DEVISE VALEUR : USD DOLLAR US												
ITCN6128883X BANCO 021219	NOL	(999) 021219	15,000,000.	USD	3.26	28/12/18	3.16249		12,785,011.78	12,742,092.05	0.00	-42,919.73 0.40
Titres negociables a court terme (NEU CP) emetteurs non fin. etr. europeens marche non reglemente												
						CUMUL (EUR)			318,637,919.05	318,462,301.70	0.00	-175,617.35 10.06
II - Titres de creances												
						CUMUL (EUR)			2,076,538,937.48	2,078,622,718.58	384,732.11	2,083,781.10 65.67
III - Titres d'OPCVM												
OPCVM français à vocation générale												
DEVISE VALEUR : EUR EURO												
FR0012046597 BFT STATERE IC			1,131.9592	P EUR	100304.1647	M 27/12/18	99962.02218	5	113,540,222.05	113,152,930.66	0.00	-387,291.39 3.57

Inventaire sur historique de valorisation (HISINV)

Stock : Stock admi principal au 30/12/18
PORTEFEUILLE : 340043 CPR MONETAIRE SR

Devise de fixing : FXR Devises Reuters
Devise du portefeuille : EUR (Etat simplifie, trame : NPC - TYPE D'INSTRUMENT DETAILLE / DEVISE VALEUR, Tris

V A L E U R	STATUTS DOSSIER VAL/LIGNE	QUANTITE ET EXPR. QUANTITE	DEV COT	P.R.U EN DEVISE ET EXPR. COURS	DATE COTA	COURS VALEUR	I F	<----- PRIX REVIENT TOTA	Devise du portefeuille VALEUR BOURSIERE	COUPON COURU TOTA	-----> PLUS OU MOINS VAL	PRCT ACT NET
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OPCVM européens coordonnés et assimilables

DEVISE VALEUR : EUR EURO

FR0010413583 CPR CASH -I-		17.	P EUR	11226126.7424	M 30/12/18	11208030.47	5	190,844,154.62	190,536,517.99	0.00	-307,636.63	6.02
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III - Titres d'OPCVM

CUMUL (EUR)

304,384,376.67 303,689,448.65 0.00 -694,928.02 9.59

VI - ENGAGEMENTS SUR MARCHES A TERME

Engagements à terme fermes

Futures étrangers

DEVISE COTATION : EUR EURO

CER___H9 I EURIBOR H9		200.	EUR	100.29	M 28/12/18	100.295	S	0.00	2,500.00	0.00	2,500.00	0.00
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VII - AUTRES ENGAGEMENTS

Swaps

Swaps de taux

DEVISE VALEUR : EUR EURO

SWP020908401 OIS/0.0/FIX/-0.334	NOL RECU	45,114,038.	EUR	0.	30/12/18	-0.36199		0.00	-160,586.50	-160,586.50	0.00	-0.01
	NOL VERSE	-45,114,038.	EUR	0.	28/12/18	-0.15028		0.00	150,700.03	148,391.35	2,308.68	0.00
SWP020958601 OIS/0.0/FIX/-0.337	NOL RECU	100,000,000.	EUR	0.	30/12/18	-0.36199		0.00	-335,846.28	-335,846.28	0.00	-0.01
	NOL VERSE	-100,000,000.	EUR	0.	28/12/18	-0.35853		0.00	311,313.52	313,125.00	-1,811.48	0.01
SWP020975401 OIS/0.0/FIX/-0.342	NOL RECU	100,000,000.	EUR	0.	30/12/18	-0.36202		0.00	-330,846.06	-330,846.06	0.00	-0.01
	NOL VERSE	-100,000,000.	EUR	0.	28/12/18	-0.35823		0.00	311,433.38	313,006.94	-1,573.56	0.01
SWP021052601 OIS/0.0/FIX/-0.345	NOL RECU	30,082,124.	EUR	0.	30/12/18	-0.36188		0.00	-90,717.66	-90,717.66	0.00	0.00
	NOL VERSE	-30,082,124.	EUR	0.	28/12/18	-0.35685		0.00	86,004.07	86,611.45	-607.38	0.00
SWP021077501 OIS/0.0/FIX/-0.351	NOL RECU	100,000,000.	EUR	0.	30/12/18	-0.36188		0.00	-291,514.44	-291,514.44	0.00	-0.01
	NOL VERSE	-100,000,000.	EUR	0.	28/12/18	-0.35674		0.00	281,569.25	282,750.00	-1,180.75	0.01
SWP021224901 OIS/0.0/FIX/-0.353	NOL RECU	20,000,000.	EUR	0.	30/12/18	-0.36159		0.00	-44,395.22	-44,395.22	0.00	0.00
	NOL VERSE	-20,000,000.	EUR	0.	28/12/18	-0.3568		0.00	43,139.40	43,401.94	-262.54	0.00
SWP021283201 OIS/0.0/FIX/-0.347	NOL RECU	10,017,218.	EUR	0.	30/12/18	-0.36183		0.00	-20,136.28	-20,136.28	0.00	0.00
	NOL VERSE	-10,017,218.	EUR	0.	28/12/18	-0.35685		0.00	18,860.74	19,310.97	-450.23	0.00
SWP021292701 OIS/0.0/FIX/-0.347	NOL RECU	20,030,379.	EUR	0.	30/12/18	-0.36179		0.00	-39,454.75	-39,454.75	0.00	0.00
	NOL VERSE	-20,030,379.	EUR	0.	28/12/18	-0.35686		0.00	36,918.64	37,841.84	-923.20	0.00
SWP021424502 OIS/0.0/FIX/-0.356	NOL RECU	9,999,495.	EUR	0.	30/12/18	-0.36176		0.00	-17,283.22	-17,283.22	0.00	0.00
	NOL VERSE	-9,999,495.	EUR	0.	28/12/18	-0.3571		0.00	16,949.56	17,008.03	-58.47	0.00
SWP021473501 OIS/0.0/FIX/-0.35	NOL RECU	15,033,441.	EUR	0.	30/12/18	-0.36178		0.00	-21,604.12	-21,604.12	0.00	0.00
	NOL VERSE	-15,033,441.	EUR	0.	28/12/18	-0.35744		0.00	20,212.52	20,900.66	-688.14	0.00
SWP021559901 OIS/0.0/FIX/-0.344	NOL RECU	20,024,296.	EUR	0.	30/12/18	-0.36263		0.00	-20,372.29	-20,372.29	0.00	0.00
	NOL VERSE	-20,024,296.	EUR	0.	28/12/18	-0.35705		0.00	17,411.61	19,325.67	-1,914.06	0.00
SWP021639501 OIS/0.0/FIX/-0.101	NOL RECU	50,000,000.	EUR	0.	28/12/18	99.69878	H	0.00	-90,293.88	0.00	-90,293.88	0.00
	NOL VERSE	-50,000,000.	EUR	0.	28/12/18	99.89644	H	0.00	31,020.49	0.00	31,020.49	0.00
SWP021659901 OIS/0.0/FIX/-0.116	NOL RECU	50,000,000.	EUR	0.	28/12/18	99.70315	H	0.00	-87,809.95	0.00	-87,809.95	0.00
	NOL VERSE	-50,000,000.	EUR	0.	28/12/18	99.88203	H	0.00	34,872.51	0.00	34,872.51	0.00
SWP021770501 OIS/0.0/FIX/-0.135	NOL RECU	20,000,000.	EUR	0.	28/12/18	99.71304	H	0.00	-32,381.42	0.00	-32,381.42	0.00
	NOL VERSE	-20,000,000.	EUR	0.	28/12/18	99.86194	H	0.00	15,569.50	0.00	15,569.50	0.00
SWP021772701 OIS/0.0/FIX/-0.344	NOL RECU	30,060,789.	EUR	0.	28/12/18	99.69917	H	0.00	-109,421.72	-18,989.85	-90,431.87	0.00

Inventaire sur historique de valorisation (HISINV)

Stock : Stock admi principal au 30/12/18
 PORTEFEUILLE : 340043 CPR MONETAIRE SR

Devise de fixing : FXR Devises Reuters
 Devise du portefeuille : EUR (Etat simplifie, trame : NPC - TYPE D'INSTRUMENT DETAILLE / DEVISE VALEUR, Tris

V A L E U R	STATUTS VAL/LIGNE	DOSSIER	QUANTITE ET		DEV COT	P.R.U EN DEVISE		DATE COTA	COURS VALEUR	I F	Devise du portefeuille				PRCT VAL ACT NET	
			EXPR.	QUANTITE		ET EXPR.	COURS				<-----> PRIX REVIENT TOTA	VALEUR BOURSIERE	COUPON COURU TOTA	-----> PLUS OU MOINS VAL		
	NOL VERSE		-30,060,789.		EUR	0.		28/12/18	99.70795	H	0.00	105,920.69	18,128.16	87,792.53	0.00	
SWPO21824101	OIS/0.0/FIX/-0.345	NOL RECU	50,104,928.		EUR	0.		30/12/18	-0.361		0.00	-21,102.53	-21,102.53	0.00	0.00	
	NOL VERSE		-50,104,928.		EUR	0.		28/12/18	-0.35498		0.00	16,000.75	20,196.46	-4,195.71	0.00	
SWPO21832001	OIS/0.0/FIX/-0.347	NOL RECU	20,036,466.		EUR	0.		30/12/18	-0.36091		0.00	-7,833.97	-7,833.97	0.00	0.00	
	NOL VERSE		-20,036,466.		EUR	0.		28/12/18	-0.35467		0.00	6,241.78	7,542.89	-1,301.11	0.00	
SWPO21843601	OIS/0.0/FIX/-0.347	NOL RECU	10,011,134.		EUR	0.		28/12/18	99.6722	H	0.00	-36,328.18	-3,511.68	-32,816.50	0.00	
	NOL VERSE		-10,011,134.		EUR	0.		28/12/18	99.67883	H	0.00	35,530.13	3,377.37	32,152.76	0.00	
SWPO21908001	OIS/0.0/FIX/-0.348	NOL RECU	20,018,216.		EUR	0.		28/12/18	99.66553	H	0.00	-72,587.59	-5,632.66	-66,954.93	0.00	
	NOL VERSE		-20,018,216.		EUR	0.		28/12/18	99.67064	H	0.00	71,358.05	5,426.05	65,932.00	0.00	
SWPO21953301	OIS/0.0/FIX/-0.184	NOL RECU	60,000,000.		EUR	0.		28/12/18	99.72976	H	0.00	-85,444.21	0.00	-85,444.21	0.00	
	NOL VERSE		-60,000,000.		EUR	0.		28/12/18	99.81179	H	0.00	59,485.42	0.00	59,485.42	0.00	
SWPO22009501	OIS/0.0/FIX/-0.35	NOL RECU	30,017,209.		EUR	0.		30/12/18	-0.36337		0.00	-3,938.77	-3,938.77	0.00	0.00	
	NOL VERSE		-30,017,209.		EUR	0.		28/12/18	-0.35444		0.00	2,564.43	3,793.84	-1,229.41	0.00	
SWPO22027301	OIS/0.0/FIX/-0.35	NOL RECU	35,054,938.		EUR	0.		30/12/18	-0.36289		0.00	-3,533.64	-3,533.64	0.00	0.00	
	NOL VERSE		-35,054,938.		EUR	0.		28/12/18	-0.35293		0.00	2,394.61	3,408.12	-1,013.51	0.00	
SOUS TOTAL DEVISE VALEUR : EUR EURO																
											CUMUL (EUR)	0.00	-247,961.60	-73,753.18	-174,208.42	-0.01

VIII - TRESORERIE

Dettes et créances

Coupons et dividendes en espèces

XS1762744685	CITI GLOB FLR 03-20		10.	P	EUR	78.361		30/12/18				783.61	783.61	0.00	0.00	0.00
Deposit																
DGMCI	EUR	Dépôt gar. CACEIS BK	27,000.		EUR	1.			1.			27,000.00	27,000.00	0.00	0.00	0.00
Appels de marge																
MARCI	EUR	Appel Marge CACEIS	-2,500.		EUR	1.			1.			-2,500.00	-2,500.00	0.00	0.00	0.00
Frais de gestion																
FGDEPEUR		Prov com deposti taire	-26,029.76		EUR	1.			1.			-26,029.76	-26,029.76	0.00	0.00	0.00
FGPFC3EUR		Frais de ges.var fig	-0.03		EUR	1.			1.			-0.03	-0.03	0.00	0.00	0.00
FGPFC7EUR		Frais de ges.var fig	-31,743.3		EUR	1.			1.			-31,743.30	-31,743.30	0.00	0.00	0.00
FGPVAEUR		Frais de Gest. Admi	-22,457.02		EUR	1.			1.			-22,457.02	-22,457.02	0.00	0.00	0.00
FGPVFEUR		Frais de Gest. Fixe	-140,316.95		EUR	1.			1.			-140,316.95	-140,316.95	0.00	0.00	0.00
FGPVHEUR		Frais de Gest. H.C.C	-2,347.48		EUR	1.			1.			-2,347.48	-2,347.48	0.00	0.00	0.00
FGPVVC7EUR		Frais de Gest. var.	-75,544.84		EUR	1.			1.			-75,544.84	-75,544.84	0.00	0.00	0.00
FGPVVC8EUR		Frais de Gest. var.	-921.72		EUR	1.			1.			-921.72	-921.72	0.00	0.00	0.00
Frais de gestion																
											CUMUL (EUR)	-299,361.10	-299,361.10	0.00	0.00	-0.01

Inventaire sur historique de valorisation (HISINV)

Stock : Stock admi principal au 30/12/18

PORTEFEUILLE : 340043 CPR MONETAIRE SR

VL VALIDEE Devise de fixing : FXR Devises Reuters

Devise du portefeuille : EUR (Etat simplifie, trame : NPC - TYPE D'INSTRUMENT DETAILLE / DEVISE VALEUR, Tris

V A L E U R	STATUTS VAL/LIGNE	DOSSIER	QUANTITE ET		DEV COT	P.R.U EN DEVISE ET EXPR. COURS	DATE COTA	COURS VALEUR	I F	Devise du portefeuille				PRCT VAL ACT NET	
			EXPR.	QUANTITE						<-----> PRIX REVIENT TOTA	VALEUR BOURSIERE	COUPON COURU TOTA	-----> PLUS OU MOINS		
Autres dettes et créances															
FCHCI EUR	Pro. comm chg C.A.I		-20.		EUR	1.		1.			-20.00	-20.00	0.00	0.00	0.00
FTAPEUR	Frais trans. à payer		-73.63		EUR	1.		1.			-73.63	-73.63	0.00	0.00	0.00
FTCI EUR	Prov comm mouvement		200.		EUR	1.		1.			200.00	200.00	0.00	0.00	0.00
Autres dettes et créances															
										CUMUL (EUR)	106.37	106.37	0.00	0.00	
Dettes et créances															
										CUMUL (EUR)	-273,971.12	-273,971.12	0.00	0.00	-0.01
Disponibilités															
Avoirs en france															
BQCI CHF	CACEIS Bank		906.23		CHF	0.8872251		0.8884545			804.03	805.14	0.00	1.11	0.00
BQCI EUR	CACEIS Bank		94,263,756.41		EUR	1.		1.			94,263,756.41	94,249,694.86	-14,061.55	-14,061.55	2.98
BQCI JPY	CACEIS Bank		1,579.		JPY	0.00829006		0.0079201			13.09	12.51	0.00	-0.58	0.00
BQCI USD	CACEIS Bank		6,122.79		USD	0.87615613		0.8745463			5,364.52	5,354.66	0.00	-9.86	0.00
Avoirs en france															
										CUMUL (EUR)	94,269,938.05	94,255,867.17	-14,061.55	-14,070.88	2.98
Opérations à terme															
DEVISE COTATION : EUR EURO															
ICAT42541036	V USD EUR 07/01/19	RECU 07/01/19	12,682,078.3		EUR	1.	28/12/18	1.			12,682,078.30	12,682,078.30	0.00	0.00	0.40
		VERSE 07/01/19	-15,394,350.		USD	0.8238	28/12/18	0.87419			-12,682,078.30	-13,457,524.85	0.00	-775,446.55	-0.43
ICAT44940735	V CHF EUR 08/02/19	RECU 08/02/19	13,343,006.25		EUR	1.	28/12/18	1.			13,343,006.25	13,343,006.25	0.00	0.00	0.42
		VERSE 08/02/19	-15,317,864.58		CHF	0.8711	28/12/18	0.88873			-13,343,006.25	-13,613,442.26	0.00	-270,436.01	-0.43
ICAT45869962	V USD EUR 03/05/19	RECU 03/05/19	24,315,383.13		EUR	1.	28/12/18	1.			24,315,383.13	24,315,383.13	0.00	0.00	0.77
		VERSE 03/05/19	-30,965,300.		USD	0.7853	28/12/18	0.86553			-24,315,383.13	-26,801,262.87	0.00	-2,485,879.74	-0.85
ICAT49294800	V GBP EUR 08/08/19	RECU 08/08/19	27,598,845.26		EUR	1.	28/12/18	1.			27,598,845.26	27,598,845.26	0.00	0.00	0.87
		VERSE 08/08/19	-25,000,000.		GBP	1.104	28/12/18	1.09998			-27,598,845.26	-27,499,411.89	0.00	99,433.37	-0.87
ICAT50061713	V CHF EUR 08/02/19	RECU 08/02/19	18,167,295.95		EUR	1.	28/12/18	1.			18,167,295.95	18,167,295.95	0.00	0.00	0.57
		VERSE 08/02/19	-20,423,819.44		CHF	0.8895	28/12/18	0.88873			-18,167,295.95	-18,151,256.35	0.00	16,039.60	-0.57
ICAT52175788	V USD EUR 28/02/19	RECU 28/02/19	13,149,278.5		EUR	1.	28/12/18	1.			13,149,278.50	13,149,278.50	0.00	0.00	0.42
		VERSE 28/02/19	-15,000,000.		USD	0.8766	28/12/18	0.87038			-13,149,278.50	-13,055,716.21	0.00	93,562.29	-0.41
ICAT52219583	V USD EUR 02/12/19	RECU 02/12/19	12,780,902.95		EUR	1.	28/12/18	1.			12,780,902.95	12,780,902.95	0.00	0.00	0.40
		VERSE 02/12/19	-15,000,000.		USD	0.8521	28/12/18	0.84979			-12,780,902.95	-12,746,836.11	0.00	34,066.84	-0.40
ISWC52300881	A USD EUR 07/01/19	RECU 07/01/19	1,707,269.52		USD	0.877	28/12/18	0.87419			1,497,284.50	1,492,471.07	0.00	-4,813.43	0.05
		VERSE 07/01/19	-1,497,284.5		EUR	1.	28/12/18	1.			-1,497,284.50	-1,497,284.50	0.00	0.00	-0.05
SOUS TOTAL DEVISE COTATION : EUR EURO															
										CUMUL (EUR)	0.00	-3,293,473.63	0.00	-3,293,473.63	-0.10
Coll cash OTC															
C0016482	UBS LIMITED		1,240,000.		EUR	1.		1.			1,240,000.00	1,239,265.70	-734.30	-734.30	0.04
C0018043	HSBC		620,000.		EUR	1.		1.			620,000.00	619,928.25	-71.75	-71.75	0.02
C0018113	NATIXIS		2,890,000.		EUR	1.		1.			2,890,000.00	2,889,273.57	-726.43	-726.43	0.09
C0019178	BNP PARIBAS		-1,200,000.		EUR	1.		1.			-1,200,000.00	-1,199,903.67	96.33	96.33	-0.04

Inventaire sur historique de valorisation (HISINV)

Stock : Stock admi principal au 30/12/18

PORTEFEUILLE : 340043 CPR MONETAIRE SR

VL VALIDEE

Devise de fixing : FXR Devises Reuters

Devise du portefeuille : EUR

(Etat simplifie, trame : NPC - TYPE D'INSTRUMENT DETAILLE / DEVISE VALEUR, Tris

V	A	L	E	U	R	STATUTS VAL/LIGNE	DOSSIER	QUANTITE ET EXPR. QUANTITE	DEV COT	P.R.U EN DEVISE ET EXPR. COURS	DATE COTA	COURS VALEUR	I F	<-----> PRIX REVIENT TOTA	Devise du portefeuille			>-----<	PRCT
															VALEUR BOURSIERE	COUPON COURU TOTA	PLUS OU MOINS VAL	ACT NET	
Coll cash OTC																			
												CUMUL (EUR)		3,550,000.00	3,548,563.85	-1,436.15	-1,436.15	0.11	
Autres disponibilités																			
EDS21781824	CREDIT MUTUEL ARKEA			15,000,000.	EUR	1.						1.		15,000,000.00	14,965,336.45	-34,663.55	-34,663.55	0.47	
EDS23318667	CREDIT MUTUEL ARKEA			15,000,000.	EUR	1.						1.		15,000,000.00	14,981,464.71	-18,535.29	-18,535.29	0.47	
EDS26236250	CRD MUT ARKEA 221119			25,000,000.	EUR	1.						1.		25,000,000.00	24,995,225.19	-4,774.81	-4,774.81	0.79	
Autres disponibilités																			
												CUMUL (EUR)		55,000,000.00	54,942,026.35	-57,973.65	-57,973.65	1.74	
Disponibilités																			
												CUMUL (EUR)		152,819,938.05	149,452,983.74	-73,471.35	-3,366,954.31	4.72	
VIII - TRESORERIE																			
												CUMUL (EUR)		152,545,966.93	149,179,012.62	-73,471.35	-3,366,954.31	4.71	
PORTEFEUILLE : CPR MONETAIRE SR (340043)																			
												(EUR)		3,169,733,228.12	3,165,269,208.25	1,740,800.55	-4,390,266.69	100.00	

Inventaire sur historique de valorisation (HISINV)

Stock : Stock admi principal au 30/12/18

PORTEFEUILLE : 340043 CPR MONETAIRE SR

VL VALIDEE

Devise de fixing : FXR Devises Reuters

Devise du portefeuille : EUR (Etat simplifie, trame : NPC - TYPE D'INSTRUMENT DETAILLE / DEVISE VALEUR, Tris

Portefeuille titres : 3,012,796,722. Coupons et dividendes a recevoir : 783.61

Frais de gestion du jour

Frais de Gest. Admi :	104.83	EUR
Frais de Gest. Admi :	35.25	EUR
Frais de Gest. Admi :	10.3	EUR
Frais de Gest. Admi :	897.93	EUR
Frais de Gest. H.C.C :	44.07	EUR
Prov com deposi taire :	121.51	EUR
Prov com deposi taire :	40.86	EUR
Prov com deposi taire :	11.94	EUR
Prov com deposi taire :	1,040.79	EUR
Frais de Gest. Fixe :	567.46	EUR
Frais de Gest. Fixe :	10,267.58	EUR
Frais de Gest. Fixe :	1,923.53	EUR
Frais de Gest. Fixe :	501.97	EUR
Frais de ges. var fig :	128.38	EUR
Frais de Gest. var. :	-75.49	EUR
Frais de Gest. var. :	-29.06	EUR

Frais de gestion charge Entreprise

Frais maximum notice :	590.14	EUR
FRAIS MAX C7 :	12,244.54	EUR
Frais maximum notice :	2,153.91	EUR
FRAIS GESTION MAX :	579.44	EUR

Part	Devise	Actif net	Nombre de parts	Valeur liquidative	Coefficient	Change	Prix std Souscript.	Prix std Rachat
C3 FR0010745216 CPR MONETAIRE SR P	EUR	31,515,117.16	78,584.356	401.035	0.995667350261		401.035	401.035
C7 FR0010979278 CPR MONETAIRE SR I	EUR	2,746,410,951.7	133,496.	20,572.98	86.76702000004		20,778.70	20,572.98
C8 FR0013372638 CPR MONETAIRE SR S	EUR	289,868,635.17	290,005.798	999.52	9.157808282455		1,099.47	999.52
C9 FR0013254349 CPR MONETAIRE SR Y SR	EUR	97,474,504.22	97,853.	996.13	3.079504367244		1,095.74	996.13

Actif net total en EUR : 3,165,269,208.25

Precedente VL en date du 27/12/18 :

C3	CPR MONETAIRE SR P	Prec. VL :	401.052	(EUR)	Variation :	-0.004%
C7	CPR MONETAIRE SR I	Prec. VL :	20,573.58	(EUR)	Variation :	-0.003%

Inventaire sur historique de valorisation (HISINV)

Stock : Stock admi principal au 30/12/18
PORTEFEUILLE : 340043 CPR MONETAIRE SR

VL VALIDEE
Devise de fixing : FXR Devises Reuters
Devise du portefeuille : EUR (Etat simplifie, trame : NPC - TYPE D'INSTRUMENT DETAILLE / DEVISE VALEUR, Tris

C8	CPR MONETAIRE SR S	Prec. VL :	999.55	(EUR)	Variation :	-0.003%
C9	CPR MONETAIRE SR Y SR	Prec. VL :	996.16	(EUR)	Variation :	-0.003%

Inventaire sur historique de valorisation (HISINV)

Stock : Stock admi principal au 30/12/18

PORTEFEUILLE : 340043 CPR MONETAIRE SR

VL VALIDEE

Devise de fixing : FXR Devises Reuters

Devise du portefeuille : EUR

(Etat simplifie, trame : NPC - TYPE D'INSTRUMENT DETAILLE / DEVISE VALEUR, Tris

COURS DES DEVISES UTILISEES

par la valorisation

par l'inventaire

par la valorisation précédente

variation

Cours EUR en CHF :	1.12555	cotation : 28/12/18	0.	1.12845	cotation : 27/12/18	-0.25699
Cours EUR en GBP :	0.9015	cotation : 28/12/18	0.	0.9025	cotation : 27/12/18	-0.1108
Cours EUR en JPY :	126.25975	cotation : 28/12/18	0.	126.277	cotation : 27/12/18	-0.01366
Cours EUR en USD :	1.14345	cotation : 28/12/18	0.	1.14025	cotation : 27/12/18	0.28064

COURS INVERSES DES DEVISES UTILISEES

par la valorisation

par l'inventaire

par la valorisation précédente

Cours CHF en EUR :	0.8884545333	cotation : 28/12/18	0.	0.8861712969	cotation : 27/12/18
Cours GBP en EUR :	1.1092623405	cotation : 28/12/18	0.	1.1080332409	cotation : 27/12/18
Cours JPY en EUR :	0.0079201804	cotation : 28/12/18	0.	0.0079190984	cotation : 27/12/18
Cours USD en EUR :	0.874546329	cotation : 28/12/18	0.	0.8770006577	cotation : 27/12/18

- Poids calcule de 0. % (pour un seuil de 0. %)