

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 ASSIMILEES
AUTRES OBLIGATIONS & VALEURS ASSIMILEES NEGOCIEES SUR UN MARCHE REGLEMENTE
OBLIGATIONS A TAUX FIXE NEGOCIEES SUR UN MARCHE REGLEMENTE

DEVISE VALEUR : EUR EURO													
DE000AAR0371	AARE BK 3.0 10-27	(366)	111027	200,000.	M EUR	101.0293	% 31/12/24	100.742392	6	202,058.69	202,816.29	1,331.51	757.60 0.32
DE000AAR0413	AARE BK 5.875 05-26	(366)	290526	200,000.	M EUR	99.862	% 31/12/24	102.431076	6	199,724.00	211,751.19	6,889.04	12,027.19 0.34
XS2644410214	ABER IN 4.125 01-28	(366)	310128	100,000.	M EUR	99.706	% 31/12/24	103.296563	6	99,706.00	107,072.18	3,775.61	7,366.18 0.17
XS2613658470	ABN AMR 3.75 04-25	(366)	200425	200,000.	M EUR	99.896	% 31/12/24	100.210902	6	199,792.00	205,661.53	5,239.73	5,869.53 0.33
XS2613658710	ABN AMR 4.375 10-28	(366)	201028	200,000.	M EUR	99.946	% 31/12/24	104.922112	6	199,892.00	211,570.25	1,726.03	11,678.25 0.34
XS2610209129	ACCI EN 3.75 04-30	(366)	250430	200,000.	M EUR	99.276	% 31/12/24	100.90697	6	198,552.00	206,950.93	5,136.99	8,398.93 0.33
FR0014000J02	ACCOR 3.875 03-31	(366)	110331	100,000.	M EUR	99.495	% 31/12/24	102.198674	6	99,495.00	105,330.52	3,131.85	5,835.52 0.17
XS2958382645	ACHM BA 2.75 12-27	(366)	101227	100,000.	M EUR	99.867	% 31/12/24	99.85611	6	99,867.00	100,014.33	158.22	147.33 0.16
XS2560411543	ACHM BV 3.625 11-25	(366)	291125	200,000.	M EUR	99.844	% 31/12/24	100.487044	6	199,688.00	201,609.70	635.62	1,921.70 0.32
FR0014001822	AGEN FR 3.375 05-33	(366)	250533	400,000.	M EUR	100.3992	% 31/12/24	100.6585	4	401,596.89	410,770.99	8,136.99	9,174.10 0.65
XS2772266693	AMER ME 3.5 03-32	(366)	080332	190,000.	M EUR	99.696	% 31/12/24	101.811847	6	189,422.40	199,053.52	5,611.01	9,631.12 0.32
XS2393701284	AMER TO 0.4 02-27	(366)	150227	200,000.	M EUR	99.409	% 31/12/24	95.107084	6	198,818.00	190,913.62	699.45	-7,904.38 0.30
XS2776890902	AP MOEL 3.75 03-32	(366)	050332	130,000.	M EUR	99.64	% 31/12/24	103.520203	6	129,532.00	138,596.47	4,020.21	9,064.47 0.22
XS2954181843	ARCE MI 3.125 12-28	(366)	131228	170,000.	M EUR	99.516	% 31/12/24	99.21085	6	169,177.20	168,920.43	261.99	-256.77 0.27
XS2954183039	ARCE MI 3.5 12-31	(366)	131231	140,000.	M EUR	99.209	% 31/12/24	98.413854	6	138,892.60	138,021.04	241.64	-871.56 0.22
FR001400M2R9	ARKEMA 4.25 05-30	(366)	200530	200,000.	M EUR	99.871	% 31/12/24	104.895466	6	199,742.00	215,030.66	5,239.73	15,288.66 0.34
XS2860457071	AROU 4.8 07-29	(366)	160729	100,000.	M EUR	97.739	% 31/12/24	103.65332	6	97,739.00	105,862.64	2,209.32	8,123.64 0.17
FR00140050L1	ARVA SE 0.0 10-25	(366)	011025	200,000.	M EUR	99.669	% 31/12/24	97.997499	6	199,338.00	195,995.00	0.00	-3,343.00 0.31
FR001400H8D3	ARVA SE 4.25 11-25	(366)	111125	200,000.	M EUR	99.875	% 31/12/24	101.074505	6	199,750.00	203,313.39	1,164.38	3,563.39 0.32
XS2694995163	ASR NED 3.625 12-28	(366)	121228	150,000.	M EUR	99.601	% 31/12/24	102.912141	6	149,401.50	154,651.26	283.05	5,249.76 0.25
XS2609970848	ASS GEN 5.399 04-33	(366)	200433	200,000.	M EUR	100.	% 31/12/24	111.32925	6	200,000.00	230,202.31	7,543.81	30,202.31 0.37
XS2590758400	ATT 3.55 11-25	(366)	181125	160,000.	M EUR	99.888	% 31/12/24	100.632746	6	159,820.80	161,681.54	669.15	1,860.74 0.26
FR001400NC70	AYVENS 3.875 01-28	(366)	240128	300,000.	M EUR	99.924	% 31/12/24	102.336778	6	299,772.00	317,873.04	10,862.70	18,101.04 0.51
FR001400RGV6	AYVENS 3.875 07-29	(366)	160729	200,000.	M EUR	99.817	% 31/12/24	102.435953	6	199,634.00	208,439.03	3,567.12	8,805.03 0.33
FR001400M8T2	AYVENS 4.375 11-26	(366)	231126	200,000.	M EUR	99.992	% 31/12/24	102.491569	6	199,984.00	205,894.10	910.96	5,910.10 0.33
FR001400D7M0	AYVENS 4.75 10-25	(366)	131025	200,000.	M EUR	99.959	% 31/12/24	101.478566	6	199,918.00	205,013.30	2,056.16	5,095.30 0.33
IT0005552507	BANC BP 3.75 06-28	(366)	270628	200,000.	M EUR	101.1813	% 31/12/24	102.916537	6	202,362.55	209,675.54	3,842.47	7,312.99 0.33
IT0005572166	BANC BP 4.625 11-27	(366)	291127	400,000.	M EUR	99.818	% 31/12/24	104.615533	6	399,272.00	420,084.05	1,621.92	20,812.05 0.67
IT0005586729	BANC BP 5.0 06-34	(366)	180634	200,000.	M EUR	99.617	% 31/12/24	103.538487	6	199,234.00	212,446.84	5,369.86	13,212.84 0.34
BE6352800765	BARR CA 4.0 06-29	(366)	140629	200,000.	M EUR	99.415	% 31/12/24	101.843055	6	198,830.00	208,069.67	4,383.56	9,239.67 0.33
XS2790910272	BBVA 3.5 03-31	(366)	260331	200,000.	M EUR	99.33	% 31/12/24	102.307951	6	198,660.00	209,985.77	5,369.86	11,325.77 0.33
BE0002993740	BELF SA 3.75 01-29	(366)	220129	200,000.	M EUR	99.442	% 31/12/24	102.222955	6	198,884.00	211,495.09	7,049.18	12,611.09 0.34
BE6344187966	BELF SA 3.875 06-28	(366)	120628	200,000.	M EUR	99.563	% 31/12/24	103.289334	6	199,126.00	210,867.71	4,289.04	11,741.71 0.34
BE0390160266	BPOS SA 3.29 10-29	(366)	161029	200,000.	M EUR	100.	% 31/12/24	100.512516	6	200,000.00	202,395.11	1,370.08	2,395.11 0.32
XS2582814039	BRIT TE 3.75 05-31	(366)	130531	180,000.	M EUR	99.922	% 31/12/24	103.31736	6	179,859.60	190,261.66	4,290.41	10,402.06 0.30
XS2800653581	CA AUTO 3.75 04-27	(366)	120427	150,000.	M EUR	99.978	% 31/12/24	101.527765	6	149,967.00	156,344.73	4,053.08	6,377.73 0.25
XS2708354811	CA AUTO 4.75 01-27	(366)	250127	200,000.	M EUR	99.932	% 31/12/24	103.272421	6	199,864.00	215,395.93	8,851.09	15,531.93 0.34
FR0014001VT8	CADES 3.0 11-31	(366)	251131	300,000.	M EUR	99.237	% 31/12/24	100.273	4	297,711.00	301,706.67	887.67	3,995.67 0.48
FR001400N7G0	CAIS AM 2.75 02-29	(366)	250229	200,000.	M EUR	99.91	% 31/12/24	100.147	4	199,820.00	204,952.47	4,658.47	5,132.47 0.33
FR001400FTZ5	CAIS DE 3.125 05-33	(366)	250533	300,000.	M EUR	99.992	% 31/12/24	99.427	4	299,976.00	303,931.68	5,650.68	3,955.68 0.48
XS2676814499	CAIX 4.25 09-30	(366)	060930	200,000.	M EUR	99.638	% 31/12/24	106.22065	6	199,276.00	215,142.67	2,701.37	15,866.67 0.34
FR001400STL8	CARM 3.875 01-32	(366)	250132	200,000.	M EUR	99.697	% 31/12/24	100.677559	6	199,394.00	203,409.08	2,053.96	4,015.08 0.32
FR001400L1E0	CARM 5.5 10-28	(366)	091028	100,000.	M EUR	99.468	% 31/12/24	107.09446	6	99,468.00	108,345.14	1,250.68	8,877.14 0.17

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
XS2767499275	SNAM	3.375	02-28		(366)	190228	100,000.	M	EUR	99.596	%	31/12/24	101.44985	6	99,596.00	104,363.78	2,913.93	4,767.78	0.17	
XS2767499945	SNAM	3.875	02-34		(366)	190234	210,000.	M	EUR	99.504	%	31/12/24	102.404231	6	208,958.40	222,074.70	7,025.82	13,116.30	0.35	
FR0014001145	SOCI	DE 3.125	01-30		(366)	240130	200,000.	M	EUR	98.552	%	31/12/24	100.358177	6	197,104.00	206,556.52	5,840.16	9,452.52	0.33	
FR001400DNU4	SOCI	NA 3.125	11-27		(366)	021127	200,000.	M	EUR	99.918	%	31/12/24	101.28	4	199,836.00	203,570.27	1,010.27	3,734.27	0.32	
FR001400HIK6	SOCI	NA 3.375	05-33		(366)	250533	100,000.	M	EUR	99.481	%	31/12/24	100.479	4	99,481.00	102,513.25	2,034.25	3,032.25	0.16	
BE6350791073	SOLVAY	3.875	04-28		(366)	030428	200,000.	M	EUR	99.746	%	31/12/24	102.142059	6	199,492.00	210,059.46	5,775.34	10,567.46	0.33	
BE6350792089	SOLVAY	4.25	10-31		(366)	031031	100,000.	M	EUR	99.789	%	31/12/24	103.134759	6	99,789.00	104,171.06	1,036.30	4,382.06	0.17	
ES0000012L52	SPAI	GO 3.15	04-33		(366)	300433	1,000,000.	M	EUR	98.6601	%	31/12/24	101.812	4	986,600.77	1,039,263.84	21,143.84	52,663.07	1.66	
ES0000012M85	SPAI	GO 3.25	04-34		(366)	300434	1,600,000.	M	EUR	100.6078	%	31/12/24	101.876	4	1,609,725.55	1,664,920.11	34,904.11	55,194.56	2.65	
ES0000012L78	SPAI	GO 3.55	10-33		(366)	311033	230,000.	M	EUR	99.963	%	31/12/24	104.4795	4	229,914.90	241,667.41	1,364.56	11,752.51	0.39	
FR001400CKB2	STE ANO	2.875	09-32		(366)	070932	100,000.	M	EUR	99.222	%	31/12/24	96.255	4	99,222.00	97,160.82	905.82	-2,061.18	0.15	
FR001400IWX3	STE ANO	3.375	06-30		(366)	290630	100,000.	M	EUR	99.62	%	31/12/24	101.313	4	99,620.00	103,023.62	1,710.62	3,403.62	0.16	
FR001400DQ92	SUEZ	SA 5.0	11-32		(366)	031132	100,000.	M	EUR	99.423	%	31/12/24	109.414475	6	99,423.00	110,209.00	794.52	10,786.00	0.18	
XS2623868994	TELE	AB 3.75	11-29		(366)	221129	100,000.	M	EUR	99.779	%	31/12/24	101.791327	6	99,779.00	102,192.01	400.68	2,413.01	0.16	
XS2753310825	TELE	EM 3.698	01-32		(366)	240132	200,000.	M	EUR	100.	%	31/12/24	102.278246	6	200,000.00	211,467.51	6,911.02	11,467.51	0.34	
XS2477935345	TENN	HO 1.625	11-26		(366)	171126	500,000.	M	EUR	99.407	%	31/12/24	98.023477	6	497,035.00	491,096.84	979.45	-5,938.16	0.78	
XS2549543143	TENN	HO 3.875	10-28		(366)	281028	500,000.	M	EUR	101.6742	%	31/12/24	103.088295	6	508,370.97	518,838.74	3,397.26	10,467.77	0.83	
FR001400L248	THAL	SE 4.0	10-25		(366)	181025	200,000.	M	EUR	99.783	%	31/12/24	100.802556	6	199,566.00	203,227.03	1,621.92	3,661.03	0.32	
FR001400HQB8	UNEDIC	3.125	04-33		(366)	250433	100,000.	M	EUR	99.739	%	31/12/24	100.115	4	99,739.00	102,255.41	2,140.41	2,516.41	0.16	
FR001400PT61	UNEDIC	3.125	11-34		(366)	251134	100,000.	M	EUR	99.419	%	31/12/24	99.418	4	99,419.00	99,726.22	308.22	307.22	0.16	
FR001400SIM9	UNIB	RO 3.5	09-29		(366)	110929	300,000.	M	EUR	99.946	%	31/12/24	100.873138	6	299,838.00	305,812.56	3,193.15	5,974.56	0.49	
FR001400SIL1	UNIB	RO 3.875	09-34		(366)	110934	200,000.	M	EUR	99.65	%	31/12/24	99.799117	6	199,300.00	201,955.08	2,356.85	2,655.08	0.32	
FR001400MLN4	UNIB	RO 4.125	12-30		(366)	111230	200,000.	M	EUR	99.393	%	31/12/24	103.723586	6	198,786.00	207,899.23	452.05	9,113.23	0.33	
FR001400OUC8	UNIBAIL	0.625%	27		(366)	040527	200,000.	M	EUR	99.239	%	31/12/24	95.033076	6	198,478.00	190,891.49	825.34	-7,586.51	0.30	
IT0005598989	UNIC	4.2	06-34		(366)	110634	300,000.	M	EUR	99.904	%	31/12/24	102.80872	6	299,712.00	315,433.83	7,007.67	15,721.83	0.50	
XS2886143770	UPM KYM	3.375	08-34		(366)	290834	130,000.	M	EUR	99.109	%	31/12/24	99.767671	6	128,841.70	131,188.52	1,490.55	2,346.82	0.21	
FR001400PAJ8	VALEO	4.5	04-30		(366)	110430	200,000.	M	EUR	99.44	%	31/12/24	100.030106	6	198,880.00	206,569.80	6,509.59	7,689.80	0.33	
FR001400L9Q7	VALEO	5.875	04-29		(366)	120429	200,000.	M	EUR	99.894	%	31/12/24	106.759613	6	199,788.00	221,985.66	8,466.44	22,197.66	0.35	
XS2550881143	VERI	CO 4.25	10-30		(366)	311030	190,000.	M	EUR	99.528	%	31/12/24	106.100077	6	189,103.20	202,939.67	1,349.52	13,836.47	0.32	
BE6332786449	VGP	1.625	01-27		(366)	170127	200,000.	M	EUR	99.71	%	31/12/24	96.813263	6	199,420.00	196,725.57	3,099.04	-2,694.43	0.31	
XS2941360963	VOLK	FI 3.25	05-27		(366)	190527	200,000.	M	EUR	99.78	%	31/12/24	100.029246	6	199,560.00	200,806.44	747.95	1,246.44	0.32	
XS2837886287	VOLK	FI 3.875	09-30		(366)	100930	130,000.	M	EUR	99.578	%	31/12/24	101.070555	6	129,451.40	132,937.47	1,545.75	3,486.07	0.21	
XS2745344601	VOLK	LE 3.625	10-26		(366)	111026	120,000.	M	EUR	99.676	%	31/12/24	100.950104	6	119,611.20	122,105.47	965.34	2,494.27	0.19	
AT000B122296	VOLK	WI 5.5	12-35		(366)	041235	200,000.	M	EUR	99.951	%	31/12/24	102.577717	6	199,902.00	208,704.11	3,548.67	8,802.11	0.33	
SOUS TOTAL DEVISE VALEUR : EUR EURO																				
CUMUL (EUR)															39,336,329.58	39,719,512.02	620,208.24	383,182.44	63.33	
OBLIGATIONS A TAUX VARIABLE, REVISABLE NEGOCIEES SUR UN MARCHE REGLEMENTE																				
DEVISE VALEUR : EUR EURO																				
XS2597970800	INTE	FLR 03-25		(999)	170325	300,000.	M	EUR	100.	%	31/12/24	100.107778	6	300,000.00	300,728.52	405.18	728.52	0.48		
OBLIGATIONS FIX TO FLOAT																				
DEVISE VALEUR : EUR EURO																				
DE000AAR0439	AARE	BK 5.625	12-34		(366)	121234	200,000.	M	EUR	99.913	%	31/12/24	100.366339	6	199,826.00	201,318.29	585.62	1,492.29	0.32	
XS2388141892	ADEC	IN 1.0	03-82		(366)	210382	200,000.	M	EUR	99.339	%	31/12/24	92.869241	6	198,678.00	187,300.13	1,561.64	-11,377.87	0.30	
XS2578472339	AIB	GRO 4.625	07-29		(366)	230729	130,000.	M	EUR	99.698	%	31/12/24	105.177209	6	129,607.40	139,382.46	2,652.09	9,775.06	0.22	
XS2829852842	ALLI	4.5	PERP		(366)	311299	100,000.	M	EUR	99.18	%	31/12/24	103.932482	6	99,180.00	106,237.96	2,305.48	7,057.96	0.17	
FR0014000RA4	ARKEMA	4.8	PERP		(366)	311299	100,000.	M	EUR	100.	%	31/12/24	103.217891	6	100,000.00	106,913.23	3,695.34	6,913.23	0.17	

Inventaire sur historique de valorisation (HISINV)

(Etat simplifie, trame : PC23 TRI AMF/TYPE INSTRUMENT/ORDRE ALPHABETIQUE , Tris : BVAL04)

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
FR001400SMS8 EDF 5.125 PERP		(366)	311299	200,000.	M	EUR	99.463	% 31/12/24	102.143357	6	198,926.00	204,679.86	393.15	5,753.86 0.33
FR001400EFQ6 EDF 7.5 PERP		(366)	311299	200,000.	M	EUR	100.	% 31/12/24	110.50538	6	200,000.00	222,038.16	1,027.40	22,038.16 0.35
XS2956845262 EFG EUR 3.25 03-30		(366)	120330	180,000.	M	EUR	99.698	% 31/12/24	99.281547	6	179,456.40	179,011.31	304.52	-445.09 0.29
XS2904504979 EFG EUR 4.0 09-30		(366)	240930	140,000.	M	EUR	99.521	% 31/12/24	102.20019	6	139,329.40	144,583.83	1,503.56	5,254.43 0.23
BE6342251038 ELIA GR 5.85 PERP		(366)	311299	100,000.	M	EUR	99.921	% 31/12/24	105.078608	6	99,921.00	108,268.06	3,189.45	8,347.06 0.17
XS2182055009 ELM BV 3.75 PERP		(366)	311299	100,000.	M	EUR	99.429	% 31/12/24	99.987704	6	99,429.00	101,210.31	1,222.60	1,781.31 0.16
XS2751678272 ENBW EN 5.25 01-84		(366)	230184	100,000.	M	EUR	100.	% 31/12/24	105.403435	6	100,000.00	110,323.52	4,920.08	10,323.52 0.18
XS2312744217 ENEL 1.375 PERP		(366)	311299	200,000.	M	EUR	99.233	% 31/12/24	93.969468	6	198,466.00	188,797.84	858.90	-9,668.16 0.30
XS2576550243 ENEL 6.625 PERP		(366)	311299	300,000.	M	EUR	108.0502	% 31/12/24	111.91659	6	324,150.68	344,897.72	9,147.95	20,747.04 0.55
PTEDPLOM0017 ENER DE 1.7 07-80		(366)	200780	300,000.	M	EUR	99.744	% 31/12/24	98.690408	6	299,232.00	298,362.73	2,291.51	-869.27 0.48
PTEDP4OM0025 ENER DE 5.943 04-83		(366)	230483	100,000.	M	EUR	100.	% 31/12/24	105.264025	6	100,000.00	109,367.14	4,103.11	9,367.14 0.17
FR001400QQL3 ENGIE 5.125 PERP		(366)	311299	300,000.	M	EUR	100.	% 31/12/24	104.653649	6	300,000.00	322,385.60	8,424.66	22,385.60 0.51
XS2334852253 ENI 2.0 PERP		(366)	311299	200,000.	M	EUR	100.	% 31/12/24	96.310348	6	200,000.00	195,185.08	2,564.38	-4,814.92 0.31
XS2242929532 ENI 2.625 PERP		(366)	311299	200,000.	M	EUR	99.403	% 31/12/24	99.131943	6	198,806.00	203,327.41	5,063.52	4,521.41 0.32
XS2930588657 HEIM BO 6.25 PERP		(366)	311299	140,000.	M	EUR	99.492	% 31/12/24	100.746096	6	139,288.80	141,691.79	647.26	2,402.99 0.23
ES0344251022 IBER 4.375 07-28		(366)	310728	100,000.	M	EUR	99.861	% 31/12/24	103.32586	6	99,861.00	105,171.75	1,845.89	5,310.75 0.17
XS2758880798 ICCR BA 4.25 02-30		(366)	050230	100,000.	M	EUR	99.502	% 31/12/24	103.440248	6	99,502.00	107,272.22	3,831.97	7,770.22 0.17
XS2079079799 ING GRO 1.0 11-30		(366)	131130	300,000.	M	EUR	99.826	% 31/12/24	97.879937	6	299,478.00	294,034.33	394.52	-5,443.67 0.47
XS2941482569 ING GRO 3.375 11-32		(366)	191132	200,000.	M	EUR	99.791	% 31/12/24	99.682148	6	199,582.00	200,141.01	776.71	559.01 0.32
XS2886191589 ING GRO 4.25 08-35		(366)	260835	100,000.	M	EUR	99.922	% 31/12/24	101.832043	6	99,922.00	103,310.81	1,478.77	3,388.81 0.16
IT0005611550 INTE 3.85 09-32		(366)	160932	300,000.	M	EUR	99.849	% 31/12/24	101.318491	6	299,547.00	307,309.72	3,354.25	7,762.72 0.49
XS2592650373 INTE 5.0 03-28		(366)	080328	300,000.	M	EUR	99.629	% 31/12/24	104.155243	6	298,887.00	324,712.30	12,246.58	25,825.30 0.52
BE0002935162 KBC GRO 4.375		(366)	010199	200,000.	M	EUR	99.974	% 31/12/24	105.046487	6	199,948.00	216,229.96	6,136.99	16,281.96 0.34
ES0343307023 KUTX 4.0 02-28		(366)	010228	200,000.	M	EUR	99.924	% 31/12/24	102.191399	6	199,848.00	211,683.34	7,300.55	11,835.34 0.34
XS2597999452 MEDI CR 4.75 03-28		(366)	140328	130,000.	M	EUR	99.591	% 31/12/24	103.960939	6	129,468.30	140,089.22	4,940.00	10,620.92 0.22
XS2682331728 MEDI CR 4.875 09-27		(366)	130927	160,000.	M	EUR	99.965	% 31/12/24	103.308358	6	159,944.00	167,622.69	2,329.32	7,678.69 0.27
XS2940309649 NATL BA 3.5 11-30		(366)	191130	100,000.	M	EUR	99.883	% 31/12/24	100.373993	6	99,883.00	100,776.73	402.74	893.73 0.16
XS0265936064 NCG BAN 4.625 12-36		(366)	111236	100,000.	M	EUR	99.918	% 31/12/24	100.203147	6	99,918.00	100,456.57	253.42	538.57 0.16
ES0365936048 NCG BAN 5.5 05-26		(366)	180526	200,000.	M	EUR	99.9	% 31/12/24	100.925166	6	199,800.00	208,691.43	6,841.10	8,891.43 0.33
XS2616652637 NN GROU 6.0 11-43		(366)	031143	177,000.	M	EUR	99.655	% 31/12/24	112.684833	6	176,389.35	201,139.72	1,687.56	24,750.37 0.32
PTNOB1OM0006 NOVO BA 4.25 03-28		(366)	080328	200,000.	M	EUR	99.782	% 31/12/24	102.546512	6	199,564.00	212,032.75	6,939.73	12,468.75 0.34
FR0013413887 ORANGE 2.375 PERP		(366)	311299	500,000.	M	EUR	99.311	% 31/12/24	99.583877	6	496,555.00	506,378.29	8,458.90	9,823.29 0.81
FR001400XS4 ORANGE 4.5 PERP		(EUR)	311299	200,000.	M	EUR	99.28	% 31/12/24	102.601262	6	198,560.00	211,702.52	6,500.00	13,142.52 0.34
FR001400GDJ1 ORANGE 5.375 PERP		(366)	311299	200,000.	M	EUR	99.29	% 31/12/24	106.534192	6	198,580.00	220,637.56	7,569.18	22,057.56 0.35
XS2778385240 ORSTED 5.125 03-24		(366)	140324	100,000.	M	EUR	99.417	% 31/12/24	103.922822	6	99,417.00	104,161.52	238.70	4,744.52 0.17
XS2845167613 PIRA BA 4.625 07-29		(366)	170729	100,000.	M	EUR	100.	% 31/12/24	103.890762	6	100,000.00	106,006.86	2,116.10	6,006.86 0.17
BE0390158245 PROX 4.75 PERP		(366)	311299	300,000.	M	EUR	100.	% 31/12/24	99.77272	6	300,000.00	302,831.86	3,513.70	2,831.86 0.48
FR001400QY14 RCI BAN 5.5 10-34		(366)	091034	300,000.	M	EUR	99.818	% 31/12/24	102.356119	6	299,454.00	310,820.41	3,752.05	11,366.41 0.50
FR0013459765 RENA CR 2.625 02-30		(366)	180230	100,000.	M	EUR	99.736	% 31/12/24	99.710933	6	99,736.00	101,984.50	2,273.57	2,248.50 0.16
XS2320533131 REPS IN 2.5 PERP		(366)	311299	200,000.	M	EUR	100.	% 31/12/24	97.774472	6	200,000.00	199,439.35	3,890.41	-560.65 0.32
FR001400U1Q3 SG 3.625 11-30		(366)	131130	200,000.	M	EUR	99.924	% 31/12/24	99.774167	6	199,848.00	200,501.76	953.42	653.76 0.32
FR001400F877 SG 7.875 PERP		(UST)	311299	100,000.	M	EUR	100.	% 31/12/24	105.712113	6	100,000.00	109,264.42	3,552.31	9,264.42 0.17
XS2896350175 SNAM 4.5 PERP		(366)	311299	100,000.	M	EUR	99.448	% 31/12/24	102.24187	6	99,448.00	102,500.77	258.90	3,052.77 0.16
FR00140000Z2 SOCIETE GENERALE		(366)	241130	400,000.	M	EUR	99.545	% 31/12/24	97.553037	6	398,180.00	390,617.63	405.48	-7,562.37 0.62
XS2646608401 TELE EU 6.75 PERP		(366)	311299	200,000.	M	EUR	100.	% 31/12/24	112.338221	6	200,000.00	228,929.87	4,253.42	28,929.87 0.36
XS2432130610 TOTA SE 2.0 PERP		(366)	311299	300,000.	M	EUR	100.	% 31/12/24	96.596088	6	300,000.00	294,029.36	4,241.10	-5,970.64 0.47
XS2937308737 TOTA SE 4.5 PERP		(366)	311299	120,000.	M	EUR	100.	% 31/12/24	101.92976	6	120,000.00	122,937.08	21.37	2,937.08 0.20
FR001400IU83 UNIB RO 7.25 PERP		(366)	311299	200,000.	M	EUR	89.	% 31/12/24	109.481678	6	178,000.00	222,498.97	3,535.62	44,498.97 0.35

Devise du portefeuille : EUR

(Etat simplifie, trame : PC23 TRI AMF/TYPE INSTRUMENT/ORDRE ALPHABETIQUE , Tris : BVAL04)

PORTEFEUILLE : 302 LCL OBLIGATIONS REVENU TRIM

VL VAL IDEE

1,222,889.23 97.13

57,500.09	2.88
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SOUS-JACENT : EUXRX EUREX EURO BUND

Inventaire sur historique de valorisation (HISINV)

Stock : Stock admi principal au 31/12/24

Devise de fixing : FXR Devises Reuters

Devise du portefeuille : EUR

(Etat simplifie, trame : PC23 TRI AMF/TYPE INSTRUMENT/ORDRE ALPHABETIQUE , Tris : BVAL04)

ORTEFEUVILLE : 302 LCL OBLIGATIONS REVENU TRIM

VL VALIDEE

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				<-----> PLUS OU MOINS VAL		PRCT ACT NET
										VALEUR	BOURSIERE	COUPON	COURU TOTA			
FBOL0000016A	EURO	BUND	0325													
			-38.	EUR	137.0153	M 31/12/24	133.44	S	0.00	135,860.00			0.00	135,860.00	0.22	
SOUS-JACENT : EUXUB EUREX EURO BUXL																
FBOL0000016H	XEUR	FGBX	BUX 0325													
			-14.	EUR	141.66	M 31/12/24	132.68	S	0.00	125,720.00			0.00	125,720.00	0.20	
FUTURES SUR OBLIGATIONS																
CUMUL (EUR)									0.00	165,909.76			0.00	165,909.76	0.26	

VII - AUTRES ENGAGEMENTS
DERIVES DE CREDIT

CREDIT DEFAULT SWAP (CDS)																
DATE ECHEANCE : 20/12/26																
CDS024158801	ITRAXX	EUROPE	S36 V1	APROT	20/12/26		-1,000,000.	EUR	-0.7639	% 31/12/24	-1.43322	H	7,638.90	-14,665.53	-333.33	-22,304.43 -0.02
CDS024168701	ITRAXX	EUROPE	S36 V1	APROT	20/12/26		-2,500,000.	EUR	-0.7639	% 31/12/24	-1.43322	H	19,097.22	-36,663.83	-833.33	-55,761.05 -0.06
CDS024172701	ITRAXX	EUR	XOVER S36	APROT	20/12/26		-493,330.	EUR	-3.8194	% 31/12/24	-5.93549	H	18,842.46	-30,103.77	-822.22	-48,946.23 -0.05
SOUS TOTAL DATE ECHEANCE : 20/12/26																
CUMUL (EUR)									45,578.58	-81,433.13			-1,988.88	-127,011.71	-0.13	

IX - TRESORERIE
DETTES ET CREANCES

COLLATERAL CASH SUR DERIVES LISTES																
DEVISE VALEUR : EUR EURO																
DGMCIEUR	Dépôt gar.	CACEIS	BK				174,833.9	EUR	1.	31/12/24	1.		174,833.90	174,833.90	0.00	0.00 0.28
DEVISE VALEUR : USD DOLLAR US																
DGMCUSD	Dépôt gar.	CACEIS	BK				34,509.8	USD	0.92635078	31/12/24	0.96571704		31,968.18	33,326.70	0.00	1,358.52 0.05
COLLATERAL CASH SUR DERIVES LISTES																
CUMUL (EUR)									206,802.08	208,160.60			0.00	1,358.52	0.33	
APPELS DE MARGE																
DEVISE VALEUR : EUR EURO																
MARCIEUR	Appel Marge	CACEIS					-146,105.	EUR	1.	31/12/24	1.		-146,105.00	-146,105.00	0.00	0.00 -0.23
DEVISE VALEUR : USD DOLLAR US																
MARCIUSD	Appel Marge	CACEIS					-20,507.73	USD	0.96052464	31/12/24	0.96571704		-19,698.18	-19,804.66	0.00	-106.48 -0.03
APPELS DE MARGE																
CUMUL (EUR)									-165,803.18	-165,909.66			0.00	-106.48	-0.26	

Inventaire sur historique de valorisation (HISINV)

Stock : Stock admi principal au 31/12/24
PORTEFEUILLE : 302 LCL OBLIGATIONS REVENU TRIM

VL VALIDEE

Devise de fixing : FXR Devises Reuters
Devise du portefeuille : EUR (Etat simplifie, trame : PC23 TRI AMF/TYPE INSTRUMENT/ORDRE ALPHABETIQUE , Tris : BVAL04)

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	
FRAIS DE GESTION																	
DEVISE VALEUR : EUR EURO																	
FGPVAEUR	Frais de Gest. Admi			-12,650.8	EUR	1.	31/12/24	1.			-12,650.80	-12,650.80		0.00	0.00	-0.02	
FGPVFEUR	Frais de Gest. Fixe			-58,037.66	EUR	1.	31/12/24	1.			-58,037.66	-58,037.66		0.00	0.00	-0.09	
SOUS TOTAL DEVISE VALEUR : EUR EURO																	
											CUMUL (EUR)	-70,688.46	-70,688.46	0.00	0.00	-0.11	
AUTRES DETTES ET CREANCES																	
DEVISE VALEUR : EUR EURO																	
FCHCIEUR	Pro. comm chg C.A.I			-0.01	EUR	1.	31/12/24	1.			-0.01	-0.01		0.00	0.00	0.00	
FPEUR	Aut. charges à payer			-3,027.11	EUR	1.	31/12/24	1.			-3,027.11	-3,027.11		0.00	0.00	0.00	
FRTOEUR	Frais RTO			-33,921.92	EUR	1.	31/12/24	1.			-33,921.92	-33,921.92		0.00	0.00	-0.05	
FTAPEUR	Frais trans. à payer			-176.36	EUR	1.	31/12/24	1.			-176.36	-176.36		0.00	0.00	0.00	
FTCIEUR	Prov comm mouvement			-2,788.22	EUR	1.	31/12/24	1.			-2,788.22	-2,788.22		0.00	0.00	0.00	
SOUS TOTAL DEVISE VALEUR : EUR EURO																	
											CUMUL (EUR)	-39,913.62	-39,913.62	0.00	0.00	-0.06	
DETTES ET CREANCES																	
											CUMUL (EUR)	-69,603.18	-68,351.14	0.00	1,252.04	-0.11	
DISPONIBILITES																	
AVOIRS																	
DEVISE VALEUR : EUR EURO																	
BQCIEUR	CACEIS Bank			-56,756.69	EUR	1.	31/12/24	1.			-56,756.69	-56,756.69		0.00	0.00	-0.09	
DEVISE VALEUR : GBP LIVRE STERLING																	
BQCIGBP	CACEIS Bank			3,935.38	GBP	1.25284217	31/12/24	1.20948234			4,930.41	4,759.77		0.00	-170.64	0.01	
DEVISE VALEUR : USD DOLLAR US																	
BQCUSD	CACEIS Bank			30,899.36	USD	0.95830237	31/12/24	0.96571704			29,610.93	29,840.04		0.00	229.11	0.05	
AVOIRS																	
											CUMUL (EUR)	-22,215.35	-22,156.88	0.00	58.47	-0.04	
IX - TRESORERIE																	
											CUMUL (EUR)	-91,818.53	-90,508.02	0.00	1,310.51	-0.14	
PORTEFEUILLE : LCL OBLIGATIONS REVENU TRIM (302)																	
											(EUR)	61,400,146.23	62,720,744.11	955,773.46	1,320,597.88	100.00	

Portefeuille titres :		62,811,252.13							
<u>Frais de gestion du jour</u>									
Frais de Gest. Admi :	32.43	EUR							
Frais de Gest. Admi :	31.83	EUR							
Frais de Gest. Admi :	141.95	EUR							
Frais de Gest. Fixe :	283.76	EUR							
Frais de Gest. Fixe :	278.54	EUR							
Frais de Gest. Fixe :	1,242.05	EUR							
<u>Frais de gestion charge Entreprise</u>									
FRAIS MAXIMUM NOTICE :	316.19	EUR							
FRAIS MAXIMUM NOTICE :	310.38	EUR							
FRAIS MAXIMUM NOTICE :	1,384.	EUR							
Part	Devise	Actif net	Nombre de parts	Valeur liquidative	Coefficient	Coeff resultat	Change	Prix std Souscript.	Prix std Rachat
D3 FR0000985244 LCL OBL.REV.TR.3 3D	EUR	9,863,677.76	14,345.752	687.56	15.726340471782			694.43	687.56
D4 FR0010217430 LCL OBL.REV.TR.4 3D	EUR	9,682,355.85	16,117.088	600.75	15.437246446655			606.75	600.75
D5 FR0010217448 LCL OBL.REV.TR.5 3D	EUR	43,174,710.50	66,591.454	648.35	68.836413081563			654.83	648.35
Actif net total en EUR :		62,720,744.11							
Precedente VL en date du 30/12/24 :									
D3	LCL OBL.REV.TR.3 3D	Prec. VL :	687.65	(EUR)	Variation :	-0.013%			
D4	LCL OBL.REV.TR.4 3D	Prec. VL :	600.82	(EUR)	Variation :	-0.012%			
D5	LCL OBL.REV.TR.5 3D	Prec. VL :	648.43	(EUR)	Variation :	-0.012%			
<u>VL theorique</u>									
Part	Devise	Actif theorique	Valeur liquidative theorique						
D3 FR0000985244 LCL OBL.REV.TR.3 3D	EUR	9,863,677.76	687.56						
D4 FR0010217430 LCL OBL.REV.TR.4 3D	EUR	9,682,355.85	600.75						
D5 FR0010217448 LCL OBL.REV.TR.5 3D	EUR	43,174,710.50	648.35						
Actif theorique total en EUR :		62,720,744.11		(Sens collecte : EQU)					

Inventaire sur historique de valorisation (HISINV)

Stock : Stock admi principal au 31/12/24

Devise de fixing : FXR Devises Reuters

Devise du portefeuille : EUR

Devise du portefeuille : EUR

(Etat simplifie, trame : PC23 TRI AMF/TYPER INSTRUMENT/ORDRE ALPHABETIQUE , Tris : BVAL04)

PORTEFEUILLE : 302 LCL OBLIGATIONS REVENU TRIM

VL VALIDEE

COURS DES DEVISES UTILISEES							
par la valorisation		par l'inventaire		par la valorisation précédente		variation	
Cours	EUR en GBP :	0.8268	cotation : 31/12/24	0.	0.82975	cotation : 30/12/24	-0.35553
Cours	EUR en USD :	1.0355	cotation : 31/12/24	0.	1.03805	cotation : 30/12/24	-0.24565

COURS INVERSES DES DEVISES UTILISEES					
par la valorisation		par l'inventaire		par la valorisation précédente	
Cours	GBP en EUR :	1.2094823416	cotation : 31/12/24	0.	1.2051822838
Cours	USD en EUR :	0.9657170449	cotation : 31/12/24	0.	0.9633447329