



ATTESTATION DU COMMISSAIRE AUX COMPTES
Composition de l'actif au 31 mars 2025

LA FRANÇAISE CARBON IMPACT FLOATING RATES
COMPARTIMENT D'OPCVM CONSTITUE SOUS FORME DE SOCIETE D'INVESTISSEMENT A
CAPITAL VARIABLE
Régi par le Code monétaire et financier

Société de gestion
CREDIT MUTUEL ASSET MANAGEMENT
4, rue Gaillon
75002 PARIS

En notre qualité de commissaire aux comptes du compartiment d'OPCVM constitué sous forme de société d'investissement à capital variable LA FRANÇAISE CARBON IMPACT FLOATING RATES, et en application des dispositions de l'article L.214-17 du Code monétaire et financier et de l'article 411-125 du Règlement général de l'Autorité des marchés financiers relatives au contrôle de la composition de l'actif, nous avons établi la présente attestation sur les informations figurant dans la composition de l'actif au 31 mars 2025 ci-jointe.

Ces informations ont été établies sous la responsabilité de la société de gestion. Il nous appartient de nous prononcer sur la cohérence des informations contenues dans la composition de l'actif avec la connaissance que nous avons du compartiment d'OPCVM constitué sous forme de société d'investissement à capital variable acquise dans le cadre de notre mission de certification des comptes annuels.

Nous avons mis en œuvre les diligences que nous avons estimé nécessaires au regard de la doctrine professionnelle de la Compagnie nationale des commissaires aux comptes relative à cette mission. Ces diligences, qui ne constituent ni un audit ni un examen limité, ont consisté essentiellement à réaliser des procédures analytiques et des entretiens avec les personnes qui produisent et contrôlent les informations données.

Sur la base de nos travaux, nous n'avons pas d'observation à formuler sur la cohérence des informations figurant dans le document joint avec la connaissance que nous avons du compartiment d'OPCVM constitué sous forme de société d'investissement à capital variable acquise dans le cadre de notre mission de certification des comptes annuels.

Neuilly sur Seine, date de la signature électronique

Document authentifié par signature électronique

Le commissaire aux comptes
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Frédéric SELLAM

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Fonds: LF CARBON IMPACT FLOATING RATES (PFP091) EUR
Date de VL: 31/03/2025

Classe (VL)	Code ISIN Part	Actif Net Part en Dev. de Réf.	Nb. Parts	Disponibilités	VL (dev part) 3/31/25	VL préc. (dev part) 3/28/25	Var. VL (%)	Statut
I cap	FR0013439163	54,484,956.930000	48,898.4760000000	4,514,479.75	1,114.240000	1,115.12	-0.08	VAL
M05C2	FR0007053640	3,803,959.530000	2,251.1490000000	4,514,479.75	1,689.780000	1,691.11	-0.08	VAL
M06C2	FR0012890333	5,395,979.180000	49,365.2370000000	4,514,479.75	109.300000	109.4	-0.08	VAL
R cap	FR0013439148	18,602,384.780000	169,236.8670000000	4,514,479.75	109.910000	110.01	-0.08	VAL
S cap	FR0013439155	81,076,301.880000	71,878.2780000000	4,514,479.75	1,127.960000	1,128.84	-0.08	VAL
Terme cap	FR0013481785	2,241,873.660000	20,095.8870000000	4,514,479.75	111.550000	111.65	-0.08	VAL

Code valeur	Lib. court valeur	Libellé type instrument	Quantité	Dev cot	S/C	PRU (dev cot)	Cours	Dt cours	Orig	PRT (dev réf)	VBT (dev réf)	CCT (dev réf)	PMVT (dev réf)	Actif net
3510000	Appels de marge	Disponibilités	-66,155.0000000000	EUR							-66,155.00			-0.0399
4030000	Rachats a regler	Disponibilités	-195,663.2600000000								-195,663.26			-0.1182
4030100	Achats valeurs mob. a regler	Disponibilités	-1,845,735.6200000000								-1,845,735.62			-1.1145
4030510	Frais de recherche a regler	Disponibilités	-1,219.4200000000								-1,219.42			-0.0007
4030520	Prov remuneration collateral	Disponibilités	7,478.3100000000								7,478.31			0.0045
4030560	Prov couts operat pensions	Disponibilités	-538.7700000000								-538.77			-0.0003
4030570	Prov couts operat prets SDG	Disponibilités	563.8800000000								563.88			0.0003
4030590	Prov frais RTO	Disponibilités	-2,620.4900000000								-2,620.49			-0.0016
4061077	Ctie du cash recu en garantie	Disponibilités	-1,910,000.0000000000								-1,910,000.00			-1.1533
4061110	Ctie cash recu OTC Clearing VM	Disponibilités	-2,875.4100000000								-2,875.41			-0.0017
4130100	Coupons detaches / obligation	Disponibilités	21,691.0700000000								21,691.07			0.0131
4140000	Souscriptions a recevoir	Disponibilités	64,098.4500000000								64,098.45			0.0387
4140100	Vtes val. mobiliere a recevoir	Disponibilités	100,051.0000000000								100,051.00			0.0604
4161004	Ctie cash donne en garantie	Disponibilités	144,225.1000000000								144,225.10			0.0871
4161120	Ctie Cash donne OTCclearing IM	Disponibilités	157,935.1800000000								157,935.18			0.0954
4620200	Prov remuneration prets	Disponibilités	597.9800000000								597.98			0.0004
4630100	Frais et commissions a payer	Disponibilités	1,134.3600000000								1,134.36			0.0007
4660000	Reliquat FDG fonct	Disponibilités	67,194.5800000000								67,194.58			0.0406
4662000	Reliquat FDG valorisateur	Disponibilités	13,048.5200000000								13,048.52			0.0079

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4663000	Reliquat FDG depositaire Controparte Debito da equalizz. 46	Disponibilités	51,679.5700000000								51,679.57			0.0312
4664000	Reliquat FDG Hon CAC	Disponibilités	-973.8000000000								-973.80			-0.0006
4881000	Prov honoraires CAC	Disponibilités	-6,351.1900000000								-6,351.19			-0.0038
4882000	Prov frais valorisateur	Disponibilités	-5,425.6500000000								-5,425.65			-0.0033
4884000	Prov frais depositaire	Disponibilités	-9,766.1700000000								-9,766.17			-0.0059
4885010	Prov frais de gest financ 13C	Disponibilités	-16,731.7500000000								-16,731.75			-0.0101
4885030	Prov frais de gest financ 44C	Disponibilités	-11,203.9600000000								-11,203.96			-0.0068
4885220	Prov frais de gest financ 27C	Disponibilités	-14,897.8600000000								-14,897.86			-0.0090
4885260	Prov frais de gest financ 30C	Disponibilités	-662.8100000000								-662.81			-0.0004
4885580	Prov frais de gest financ 05C	Disponibilités	-1,143.8100000000								-1,143.81			-0.0007
4885590	Prov frais de gest financ 06C	Disponibilités	-3,184.7900000000								-3,184.79			-0.0019
4889010	Frais de fonctionnement 13C	Disponibilités	-2,834.4400000000								-2,834.44			-0.0017
4889030	Frais de fonctionnement 44C	Disponibilités	-789.9800000000								-789.98			-0.0005
4889220	Frais de fonctionnement 27C	Disponibilités	-3,955.1200000000								-3,955.12			-0.0024
4889260	Frais de fonctionnement 30C	Disponibilités	-107.9200000000								-107.92			-0.0001
4889580	Frais de fonctionnement 05C	Disponibilités	-184.2400000000								-184.24			-0.0001
4889590	Frais de fonctionnement 06C	Disponibilités	-257.9700000000								-257.97			-0.0002
5110300	Cash BP2S BNP PARIBAS SA	Disponibilités	5,218,506.1000000000								5,218,506.10			3.1512
5110380	Cash Newedge NEWEDGE	Disponibilités	739,696.5000000000								739,696.50			0.4467
5110384	Cash Newedge	Disponibilités	-144,225.1000000000								-144,225.10			-0.0871
5130000	Collateral cash recu	Disponibilités	202,675.6900000000								202,675.69			0.1224
5130007	Collateral cash recu	Disponibilités	1,910,000.0000000000								1,910,000.00			1.1533
Total devise :				EUR							4,453,071.76			2.6890
4130100	Coupons detaches / obligation	Disponibilités	23,562.5000000000								28,156.18			0.0170
Total devise :				GBP							28,156.18			0.0170
4061110	Ctie cash recu OTC Clearing VM	Disponibilités	-17,059.5300000000								-15,792.94			-0.0095

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4130100	Coupons detaches / obligation	Disponibilités	7,968.9900000000								7,377.33			0.0045
5110300	Cash BP2S BNP PARIBAS SA	Disponibilités	27,949.6100000000								25,874.48			0.0156
5130000	Collateral cash recu	Disponibilités	17,059.5300000000								15,792.94			0.0095
Total devise :				USD							33,251.81			0.0201
Total instrument:		Disponibilités									4,514,479.75			2.7260
AU3FN0055307	UBS AG AUSTRALIA 20-30/07/2025 FRN	Obligations	400,000.0000000000	AUD		101.485000	100.15	31/03/2025	ontribut	261,550.85	233,120.08	2,009.86	-28,430.77	0.1408
AU3FN0055992	COM BK AUSTRALIA 20-10/09/2030 FRN	Obligations	2,000,000.0000000000			102.432350	100.40	31/03/2025	ontribut	1,289,889.00	1,162,617.90	4,292.02	-127,271.10	0.7020
AU3FN0057402	NATL AUSTRALIABK 20-18/11/2030 FRN	Obligations	2,000,000.0000000000			102.147250	100.48	31/03/2025	ontribut	1,289,289.30	1,167,238.74	7,972.54	-122,050.56	0.7048
AU3FN0058129	WESTPAC BANKING 21-29/01/2031 FRN	Obligations	2,000,000.0000000000			101.279350	100.52	31/03/2025	ontribut	1,274,238.96	1,171,351.93	11,641.52	-102,887.03	0.7073
AU3FN0062600	COM BK AUSTRALIA 21-20/08/2031 FRN	Obligations	1,800,000.0000000000			98.786750	100.36	31/03/2025	ontribut	1,195,225.54	1,048,521.16	6,375.72	-146,704.38	0.6331
FR0014003XD4	BNP PARIBAS 21-11/12/2031 FRN	Obligations	600,000.0000000000			99.457962	99.55	31/03/2025	ontribut	378,404.06	345,738.86	1,181.48	-32,665.20	0.2088
Total devise :				AUD						5,688,597.71	5,128,588.67	33,473.14	-560,009.04	3.0969
AT0000A36XD5	ERSTE GROUP 23-15/04/2172 FRN	Obligations	400,000.0000000000	EUR		112.440110	110.12	31/03/2025	ontribut	449,760.44	456,263.71	15,785.71	6,503.27	0.2755
BE0002961424	KBC GROUP NV 23-05/03/2172 FRN	Obligations	200,000.0000000000			112.882625	109.03	31/03/2025	ontribut	225,765.25	219,280.39	1,217.39	-6,484.86	0.1324
BE0390154202	BELFIUS BANK SA 24-13/09/2027 FRN	Obligations	1,200,000.0000000000			100.000000	100.19	31/03/2025	ontribut	1,200,000.00	1,204,333.33	2,035.33	4,333.33	0.7272
BE0390158245	PROXIMUS SADP 24-02/10/2173 FRN	Obligations	300,000.0000000000			100.000000	98.66	31/03/2025	ontribut	300,000.00	303,088.48	7,105.48	3,088.48	0.1830
BE6362174417	ONTEX GROUP 5.25% 25-15/04/2030	Obligations	339,000.0000000000			100.700590	100.90	31/03/2025	ontribut	341,375.00	342,059.48	0.00	684.48	0.2066
CH1214797172	UBS GROUP AG 22-01/03/2029 FRN	Obligations	300,000.0000000000			116.803930	112.58	31/03/2025	ontribut	350,411.79	339,784.36	2,038.36	-10,627.43	0.2052
DE000A30VT97	DEUTSCHE BANK AG 22-30/04/2171 FRN	Obligations	600,000.0000000000			117.730663	110.42	31/03/2025	ontribut	706,383.98	717,929.26	55,397.26	11,545.28	0.4335
DE000A383JS3	DEUTSCHE BANK AG 24-30/04/2173 FRN	Obligations	200,000.0000000000			109.259085	105.18	31/03/2025	ontribut	218,518.17	223,547.08	13,178.08	5,028.91	0.1350
DE000A3L2ZN4	TRATON FIN LUX 24-21/08/2026 FRN	Obligations	500,000.0000000000			100.292800	100.23	31/03/2025	ontribut	501,464.00	502,953.89	1,793.89	1,489.89	0.3037
DE000A4DFLP8	SCHAEFFLER 4.25% 25-01/04/2028	Obligations	500,000.0000000000			100.000000	99.91	31/03/2025	ontribut	500,000.00	499,545.00	0.00	-455.00	0.3016
DE000CZ45ZM5	COMMERZBANK AG 25-03/03/2028 FRN	Obligations	800,000.0000000000			100.000000	100.11	31/03/2025	ontribut	800,000.00	802,758.13	1,910.13	2,758.13	0.4847
DE000HCB0B02	HAMBURG COM BANK 23-05/12/2025 FRN	Obligations	900,000.0000000000			100.000000	100.54	31/03/2025	ontribut	900,000.00	907,664.30	2,844.80	7,664.30	0.5481

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DE000HCB0B44	HAMBURG COM BANK 4.5% 24-24/07/2028	Obligations	400,000.0000000000			99.728000	102.64	31/03/2025	ontribut	398,912.00	422,983.40	12,427.40	24,071.40	0.2554
DE000LB39BG3	LB BADEN-WUERT 24-09/11/2026 FRN	Obligations	1,000,000.0000000000			100.341827	100.42	31/03/2025	ontribut	1,003,418.27	1,008,752.92	4,582.92	5,334.65	0.6091
DK0030522818	NYKREDIT 25-24/01/2027 FRN	Obligations	480,000.0000000000			100.000000	100.28	31/03/2025	ontribut	480,000.00	484,295.31	2,965.71	4,295.31	0.2924
ES0265936049	INIT INNOVATION IN TRAFFIC S	Obligations	700,000.0000000000			116.626370	113.29	31/03/2025	ontribut	816,384.59	823,683.24	30,677.74	7,298.65	0.4974
ES0280907041	UNICAJA ES 24-22/06/2034 FRN	Obligations	400,000.0000000000			108.579803	104.23	31/03/2025	ontribut	434,319.21	434,019.81	17,117.81	-299.40	0.2621
ES0365936048	ABANCA CORP 23-18/05/2026 FRN	Obligations	400,000.0000000000			102.086415	100.31	31/03/2025	ontribut	408,345.66	420,473.40	19,227.40	12,127.74	0.2539
ES0380907065	UNICAJA ES 22-15/11/2027 FRN	Obligations	700,000.0000000000			102.875343	106.61	31/03/2025	ontribut	720,127.40	765,457.67	19,187.67	45,330.27	0.4622
ES0813211028	BANCO BILBAO VIZ 20-31/12/2060 FRN	Obligations	400,000.0000000000			102.666668	101.42	31/03/2025	ontribut	410,666.67	410,821.33	5,133.33	154.66	0.2481
ES0840609046	CAIXABANK 23-13/06/2171 FRN	Obligations	400,000.0000000000			113.534168	109.89	31/03/2025	ontribut	454,136.67	441,343.48	1,793.48	-12,793.19	0.2665
ES0844251019	IBERCAJA 23-25/04/2171 FRN	Obligations	400,000.0000000000			108.183325	109.13	31/03/2025	ontribut	432,733.30	443,323.06	6,793.06	10,589.76	0.2677
ES0865936019	ABANCA CORP 21-31/12/2061 FRN	Obligations	800,000.0000000000			101.419746	101.00	31/03/2025	ontribut	811,357.97	817,604.00	9,600.00	6,246.03	0.4937
ES0865936027	ABANCA CORP 23-14/10/2171 FRN	Obligations	800,000.0000000000			116.966188	115.84	31/03/2025	ontribut	935,729.50	945,128.67	18,416.67	9,399.17	0.5707
FI4000523550	HUHTAMAKI OYJ 4.25% 22-09/06/2027	Obligations	300,000.0000000000			99.011113	101.60	31/03/2025	ontribut	297,033.34	315,185.16	10,374.66	18,151.82	0.1903
FR0012517027	FRANCE O.A.T. 0.5% 15-25/05/2025	Obligations	5,000,000.0000000000			99.935822	99.74	31/03/2025	ontribut	4,996,791.10	5,008,394.86	21,369.86	11,603.76	3.0243
FR001400F6E7	ALD SA 4.25% 23-18/01/2027	Obligations	600,000.0000000000			99.946000	102.69	31/03/2025	ontribut	599,676.00	621,291.86	5,169.86	21,615.86	0.3752
FR001400MLX3	ILIAD 5.375% 23-15/02/2029	Obligations	300,000.0000000000			99.973000	104.05	31/03/2025	ontribut	299,919.00	314,189.69	2,032.19	14,270.69	0.1897
FR001400OXS4	ORANGE 24-15/03/2173 FRN	Obligations	300,000.0000000000			107.647890	100.89	31/03/2025	ontribut	322,943.67	303,347.75	665.75	-19,595.92	0.1832
FR001400P4R2	BEL SA 4.375% 24-11/04/2029	Obligations	700,000.0000000000			102.867841	102.21	31/03/2025	ontribut	720,074.89	745,311.86	29,869.86	25,236.97	0.4501
FR001400Q7G7	ALSTOM S 24-29/08/2172 FRN	Obligations	500,000.0000000000			104.252284	103.83	31/03/2025	ontribut	521,261.42	536,522.85	17,362.85	15,261.43	0.3240
FR001400XHW0	AYVENS SA 25-19/11/2027 FRN	Obligations	1,000,000.0000000000			100.000000	100.16	31/03/2025	ontribut	1,000,000.00	1,005,311.67	3,721.67	5,311.67	0.6071
FR001400YCA5	BNP PARIBAS 25-20/03/2029 FRN	Obligations	2,000,000.0000000000			100.000000	100.08	31/03/2025	ontribut	2,000,000.00	2,003,903.78	2,293.78	3,903.78	1.2100
IT0005090318	ITALY BTPS 1.5% 15-01/06/2025	Obligations	2,000,000.0000000000			100.064910	99.86	31/03/2025	ontribut	2,001,298.20	2,007,265.00	10,055.00	5,966.80	1.2121
IT0005127508	MEDIOBANCA SPA 15-10/09/2025	Obligations	600,000.0000000000			108.508330	100.76	31/03/2025	ontribut	651,049.98	606,409.08	1,825.08	-44,640.90	0.3662

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IT0005412256	INTESA SANPAOLO 20-29/06/2027 FRN	Obligations	1,000,000.0000000000			110.403493	106.28	31/03/2025	ontribut	1,104,034.93	1,063,522.28	697.28	-40,512.65	0.6422
IT0005523896	BPER BANCA 22-01/02/2028 FRN	Obligations	200,000.0000000000			100.075485	105.23	31/03/2025	ontribut	200,150.97	212,478.70	2,013.70	12,327.73	0.1283
IT0005622912	UNICREDIT SPA 24-20/11/2028 FRN	Obligations	1,500,000.0000000000			100.084755	100.17	31/03/2025	ontribut	1,501,271.33	1,508,036.50	5,494.00	6,765.17	0.9106
NO0013505826	QUICKTOP HOLDCO 25-21/03/2030 FRN	Obligations	300,000.0000000000			100.663333	101.38	31/03/2025	ontribut	301,990.00	304,843.10	691.10	2,853.10	0.1841
PTBCP2OM0058	BANCO COM PORTUG 23-02/10/2026 FRN	Obligations	400,000.0000000000			99.825000	101.33	31/03/2025	ontribut	399,300.00	416,557.18	11,219.18	17,257.18	0.2515
PTBCPJOM0056	BANCO COM PORTUG 22-05/03/2033 FRN	Obligations	500,000.0000000000			114.428082	111.90	31/03/2025	ontribut	572,140.41	562,858.66	3,356.16	-9,281.75	0.3399
PTCMKAOM0008	MONTEPIO GERAL 24-29/05/2028 FRN	Obligations	700,000.0000000000			107.404110	104.54	31/03/2025	ontribut	751,828.77	764,995.53	33,226.03	13,166.76	0.4619
PTEDPSOM0002	EDP SA 24-16/09/2054 FRN	Obligations	500,000.0000000000			99.341000	100.53	31/03/2025	ontribut	496,705.00	503,709.55	1,077.05	7,004.55	0.3042
XS1548475968	INTESA SANPAOLO 17-29/12/2049	Obligations	200,000.0000000000			103.269365	105.53	31/03/2025	ontribut	206,538.73	214,535.23	3,468.23	7,996.50	0.1295
XS1654229373	GRAND CITY PROP 1.375% 17-03/08/2026	Obligations	800,000.0000000000			96.277055	97.96	31/03/2025	ontribut	770,216.44	790,961.15	7,293.15	20,744.71	0.4776
XS1843435501	AROUNDTOWN SA 1.5% 19-28/05/2026	Obligations	800,000.0000000000			98.370205	98.05	31/03/2025	ontribut	786,961.64	794,542.90	10,158.90	7,581.26	0.4798
XS1991114858	DOMETIC GROUP AB 3% 19-08/05/2026	Obligations	600,000.0000000000			99.051370	99.21	31/03/2025	ontribut	594,308.22	611,478.66	16,224.66	17,170.44	0.3692
XS2010039381	ZF EUROPE 2% 19-23/02/2026	Obligations	400,000.0000000000			98.462580	97.95	31/03/2025	ontribut	393,850.32	392,628.88	832.88	-1,221.44	0.2371
XS2199369070	BANKINTER SA 20-31/12/2060 FRN	Obligations	400,000.0000000000			103.540970	101.84	31/03/2025	ontribut	414,163.88	412,566.33	5,208.33	-1,597.55	0.2491
XS2258541734	IRISH LIFE & PER 20-31/12/2060 FRN	Obligations	400,000.0000000000			103.037980	102.35	31/03/2025	ontribut	412,151.92	420,440.58	11,046.58	8,288.66	0.2539
XS2271225281	GRAND CITY PROP 20-31/12/2060 FRN	Obligations	600,000.0000000000			96.104110	94.26	31/03/2025	ontribut	576,624.66	572,904.29	7,323.29	-3,720.37	0.3459
XS2272845798	VZ VENDOR 2.875% 20-15/01/2029	Obligations	550,000.0000000000			79.293758	89.43	31/03/2025	ontribut	436,115.67	499,200.24	7,335.24	63,084.57	0.3014
XS2287744721	AROUNDTOWN SA 21-31/12/2061 FRN	Obligations	500,000.0000000000			91.193082	91.23	31/03/2025	ontribut	455,965.41	461,982.43	5,809.93	6,017.02	0.2790
XS2293577354	BANCO SANTANDER 21-29/01/2026 FRN	Obligations	600,000.0000000000			101.104067	100.33	31/03/2025	ontribut	606,624.40	605,467.05	3,487.05	-1,157.35	0.3656
XS2294186965	CAB 3.375% 21-01/02/2028	Obligations	300,000.0000000000			91.215627	93.93	31/03/2025	ontribut	273,646.88	283,493.63	1,715.63	9,846.75	0.1712
XS2310945048	BANCO SABADELL 21-31/12/2061 FRN	Obligations	400,000.0000000000			101.490625	101.12	31/03/2025	ontribut	405,962.50	405,599.00	1,125.00	-363.50	0.2449
XS2332590632	BANCO CRED SOC C 21-27/11/2031 FRN	Obligations	1,000,000.0000000000			97.073283	101.33	31/03/2025	ontribut	970,732.83	1,031,433.29	18,123.29	60,700.46	0.6228
XS2388490802	HSBC HOLDINGS 21-24/09/2026 FRN	Obligations	600,000.0000000000			100.614947	100.36	31/03/2025	ontribut	603,689.68	602,659.05	508.05	-1,030.63	0.3639
XS2389112736	ITELYUM REGE 4.625% 21-01/10/2026	Obligations	500,000.0000000000			100.090278	100.85	31/03/2025	ontribut	500,451.39	504,304.24	64.24	3,852.85	0.3045

Fonds: LF CARBON IMPACT FLOATING RATES (PFP091) EUR
Date de VL: 31/03/2025

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XS2398286471	BANCO BPM SPA 22-12/10/2170 FRN	Obligations	600,000.0000000000			107.471795	103.38	31/03/2025	ontribut	644,830.77	640,123.15	19,846.15	-4,707.62	0.3865
XS2421195848	AROWNTOWN SA 0.375% 21-15/04/2027	Obligations	100,000.0000000000			94.360620	93.89	31/03/2025	ontribut	94,360.62	94,255.64	361.64	-104.98	0.0569
XS2462605671	TELEFONICA EUROP 22-23/11/2171 FRN	Obligations	400,000.0000000000			112.462330	109.49	31/03/2025	ontribut	449,849.32	448,104.68	10,150.68	-1,744.64	0.2706
XS2471862040	BANCO SABADELL 23-18/04/2171 FRN	Obligations	400,000.0000000000			114.568125	112.18	31/03/2025	ontribut	458,272.50	456,422.33	7,708.33	-1,850.17	0.2756
XS2528155893	BANCO SABADELL 22-08/09/2026 FRN	Obligations	400,000.0000000000			99.789000	101.13	31/03/2025	ontribut	399,156.00	416,646.25	12,134.25	17,490.25	0.2516
XS2535283548	BANCO CRED SOC C 22-22/09/2026 FRN	Obligations	500,000.0000000000			101.090754	102.36	31/03/2025	ontribut	505,453.77	532,856.10	21,041.10	27,402.33	0.3218
XS2538798583	IRISH LIFE & PER 22-26/04/2171 FRN	Obligations	600,000.0000000000			120.981252	119.00	31/03/2025	ontribut	725,887.51	748,428.70	34,413.70	22,541.19	0.4519
XS2541618299	VILLA DUTCH BIDC 9% 22-03/11/2029	Obligations	200,000.0000000000			99.900000	101.95	31/03/2025	ontribut	199,800.00	204,743.00	850.00	4,943.00	0.1236
XS2544400786	JYSKE BANK A/S 22-11/04/2026 FRN	Obligations	800,000.0000000000			99.809000	100.05	31/03/2025	ontribut	798,472.00	836,471.67	36,087.67	37,999.67	0.5051
XS2555420103	UNICREDIT SPA 22-15/11/2027 FRN	Obligations	700,000.0000000000			102.550744	104.71	31/03/2025	ontribut	717,855.21	748,445.47	15,482.47	30,590.26	0.4519
XS2576255751	NATWEST MARKETS 23-13/01/2026 FRN	Obligations	500,000.0000000000			100.000000	100.58	31/03/2025	ontribut	500,000.00	507,045.43	4,135.43	7,045.43	0.3062
XS2576362839	BANK OF IRELAND 23-16/07/2028 FRN	Obligations	500,000.0000000000			99.552000	104.01	31/03/2025	ontribut	497,760.00	537,398.01	17,363.01	39,638.01	0.3245
XS2577533875	ICCREA BANCA SPA 23-20/01/2028 FRN	Obligations	300,000.0000000000			100.000000	106.92	31/03/2025	ontribut	300,000.00	324,841.99	4,068.49	24,841.99	0.1962
XS2578472339	AIB GROUP PLC 23-23/07/2029 FRN	Obligations	388,000.0000000000			99.698000	104.53	31/03/2025	ontribut	386,828.24	418,001.41	12,438.59	31,173.17	0.2524
XS2583633966	ALPHA SRV HLD 23-08/08/2171 FRN	Obligations	400,000.0000000000			121.699388	116.47	31/03/2025	ontribut	486,797.55	472,785.26	6,897.26	-14,012.29	0.2855
XS2585239200	VIRGIN MONEY 23-29/10/2028 FRN	Obligations	350,000.0000000000			99.679900	103.96	31/03/2025	ontribut	348,879.65	370,732.39	6,874.14	21,852.74	0.2239
XS2592804434	TEVA PHARM FNC 7.375% 23-15/09/2029	Obligations	620,000.0000000000			110.808681	111.71	31/03/2025	ontribut	687,013.82	694,745.74	2,159.24	7,731.92	0.4195
XS2606019383	IHO VERWALTUNGS 8.75% 23-15/05/2028	Obligations	400,000.0000000000			107.284185	104.58	31/03/2025	ontribut	429,136.74	431,639.44	13,319.44	2,502.70	0.2606
XS2607381436	SECURITAS TREASU 4.25% 23-04/04/2027	Obligations	600,000.0000000000			100.382538	102.58	31/03/2025	ontribut	602,295.23	640,855.27	25,360.27	38,560.04	0.3870
XS2613658710	ABN AMRO BANK NV 4.375% 23-20/10/2028	Obligations	500,000.0000000000			99.946000	104.21	31/03/2025	ontribut	499,730.00	530,896.27	9,828.77	31,166.27	0.3206
XS2637954582	TELECOM ITALIA 7.875% 23-31/07/2028	Obligations	344,000.0000000000			114.988163	111.76	31/03/2025	ontribut	395,559.28	389,027.88	4,564.88	-6,531.40	0.2349
XS2646608401	TELEFONICA EUROP 23-07/09/2172 FRN	Obligations	300,000.0000000000			110.895890	109.69	31/03/2025	ontribut	332,687.67	340,543.75	11,484.25	7,856.08	0.2056
XS2679765037	LANDSBANKINN HF 6.375% 23-12/03/2027	Obligations	600,000.0000000000			99.854753	105.98	31/03/2025	ontribut	599,128.52	638,089.68	2,200.68	38,961.16	0.3853

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Date de VL: 31/03/2025

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XS2680046021	MBANK 23-11/09/2027 FRN	Obligations	400,000.0000000000			100.000000	106.55	31/03/2025	ontribut	400,000.00	444,837.51	18,631.51	44,837.51	0.2686
XS2684974046	BANK MILLENNIUM 23-18/09/2027 FRN	Obligations	593,000.0000000000			100.000000	109.03	31/03/2025	ontribut	593,000.00	677,984.26	31,445.25	84,984.26	0.4094
XS2732357525	LOXAM SAS 6.375% 23-31/05/2029	Obligations	600,000.0000000000			103.351667	104.37	31/03/2025	ontribut	620,110.00	637,579.75	11,368.75	17,469.75	0.3850
XS2755443459	CAN IMPERIAL BK 24-29/01/2027 FRN	Obligations	400,000.0000000000			100.000000	100.55	31/03/2025	ontribut	400,000.00	404,518.70	2,338.70	4,518.70	0.2443
XS2756269960	KAPLA HOLDING SA 24-31/07/2030 FRN	Obligations	735,000.0000000000			100.042420	100.20	31/03/2025	ontribut	735,311.79	738,541.83	2,082.85	3,230.04	0.4460
XS2757373050	TOYOTA MOTOR FIN 24-09/02/2027 FRN	Obligations	1,100,000.0000000000			101.456831	100.51	31/03/2025	ontribut	1,116,025.14	1,110,631.04	5,010.04	-5,394.10	0.6706
XS2764397829	JYSKE BANK A/S 24-13/08/2172 FRN	Obligations	200,000.0000000000			101.193075	105.06	31/03/2025	ontribut	202,386.15	211,982.35	1,856.35	9,596.20	0.1280
XS2767965853	TECHEM VERWALTUN 5.375% 24-15/07/2029	Obligations	450,000.0000000000			100.954473	101.25	31/03/2025	ontribut	454,295.13	465,826.25	10,212.50	11,531.12	0.2813
XS2774391580	FORVIA SE 5.125% 24-15/06/2029	Obligations	200,000.0000000000			100.000000	97.77	31/03/2025	ontribut	200,000.00	198,584.53	3,046.53	-1,415.47	0.1199
XS2779814750	LANDSBANKINN HF 5% 24-13/05/2028	Obligations	197,000.0000000000			99.976000	104.87	31/03/2025	ontribut	196,952.72	215,330.57	8,743.56	18,377.85	0.1300
XS2780024977	AHOLD DELHAIZE 24-11/03/2026 FRN	Obligations	414,000.0000000000			100.000000	100.18	31/03/2025	ontribut	414,000.00	415,460.94	715.74	1,460.94	0.2509
XS2788380306	PKO BANK POLSKI 24-27/03/2028 FRN	Obligations	522,000.0000000000			99.737000	102.11	31/03/2025	ontribut	520,627.14	533,410.78	386.14	12,783.64	0.3221
XS2792180197	ISLANDSBANKI 4.625% 24-27/03/2028	Obligations	317,000.0000000000			99.746000	103.59	31/03/2025	ontribut	316,194.82	328,622.90	241.01	12,428.08	0.1984
XS2794589403	BRITISH TELECOMM 24-03/10/2054 FRN	Obligations	800,000.0000000000			105.447868	102.36	31/03/2025	ontribut	843,582.94	839,223.51	20,331.51	-4,359.43	0.5068
XS2802190459	SNAM 24-15/04/2026 FRN	Obligations	629,000.0000000000			100.000000	100.15	31/03/2025	ontribut	629,000.00	634,237.92	4,284.98	5,237.92	0.3830
XS2804483381	INTESA SANPAOLO 24-16/04/2027 FRN	Obligations	730,000.0000000000			100.000000	100.33	31/03/2025	ontribut	730,000.00	737,581.37	5,179.67	7,581.37	0.4454
XS2813108870	SKANDINAV ENSKIL 24-03/05/2027 FRN	Obligations	600,000.0000000000			100.000000	100.18	31/03/2025	ontribut	600,000.00	603,981.47	2,886.47	3,981.47	0.3647
XS2815894071	BARCLAYS PLC 24-08/05/2028 FRN	Obligations	350,000.0000000000			100.000000	100.37	31/03/2025	ontribut	350,000.00	353,022.20	1,718.45	3,022.20	0.2132
XS2816753979	VERISURE HOLDING 5.5% 24-15/05/2030	Obligations	750,000.0000000000			105.846145	102.36	31/03/2025	ontribut	793,846.09	783,427.92	15,697.92	-10,418.17	0.4731
XS2824778075	KONINKLIJKE KPN 24-18/09/2172 FRN	Obligations	386,000.0000000000			99.682000	102.37	31/03/2025	ontribut	384,772.52	405,254.87	10,104.74	20,482.35	0.2447
XS2835739660	ALPHA SRV HLD 24-13/09/2034 FRN	Obligations	400,000.0000000000			110.395205	106.52	31/03/2025	ontribut	441,580.82	439,296.44	13,216.44	-2,284.38	0.2653
XS2837886105	VOLKSWAGEN FIN 24-10/06/2027 FRN	Obligations	1,100,000.0000000000			100.090845	100.30	31/03/2025	ontribut	1,100,999.30	1,105,634.84	2,312.84	4,635.54	0.6676
XS2842976289	ASSEMBLIN CAVERI 24-01/07/2031 FRN	Obligations	630,000.0000000000			100.000000	99.62	31/03/2025	ontribut	630,000.00	637,122.36	9,494.31	7,122.36	0.3847
XS2843011615	CA AUTO BANK IE 24-18/07/2027 FRN	Obligations	300,000.0000000000			100.000000	100.37	31/03/2025	ontribut	300,000.00	303,305.97	2,185.47	3,305.97	0.1831

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XS2852970529	LIONPOLARIS LX 4 24-01/07/2029 FRN	Obligations	650,000.0000000000			100.184615	99.94	31/03/2025	ontribut	651,200.00	649,730.48	107.48	-1,469.52	0.3923
XS2854278863	RAY FINANCING LL 24-15/07/2031 FRN	Obligations	600,000.0000000000			100.000000	100.63	31/03/2025	ontribut	600,000.00	612,021.70	8,271.70	12,021.70	0.3696
XS2854309684	ROSSINI SARL 24-31/12/2029 FRN	Obligations	750,000.0000000000			100.000000	100.59	31/03/2025	ontribut	750,000.00	754,707.08	259.58	4,707.08	0.4557
XS2856820704	PHOENIX PIB DUTC 4.875% 24-10/07/2029	Obligations	400,000.0000000000			99.459000	102.24	31/03/2025	ontribut	397,836.00	423,154.96	14,210.96	25,318.96	0.2555
XS2857868942	AMBER FINCO PLC 6.625% 24-15/07/2029	Obligations	395,000.0000000000			100.000000	103.62	31/03/2025	ontribut	395,000.00	414,880.40	5,597.20	19,880.40	0.2505
XS2864287466	TEAMSYSTEM SPA 24-31/07/2031 FRN	Obligations	545,000.0000000000			100.000000	100.22	31/03/2025	ontribut	545,000.00	553,427.76	7,226.03	8,427.76	0.3342
XS2864442376	AFFLELOU SAS 6% 24-25/07/2029	Obligations	405,000.0000000000			100.074074	103.27	31/03/2025	ontribut	405,300.00	422,770.05	4,522.50	17,470.05	0.2553
XS2896350175	SNAM 24-10/12/2172 FRN	Obligations	400,000.0000000000			99.448000	100.60	31/03/2025	ontribut	397,792.00	407,974.60	5,572.60	10,182.60	0.2464
XS2901447016	CA AUTO BANK IE 25-27/01/2028 FRN	Obligations	706,000.0000000000			100.000000	100.19	31/03/2025	ontribut	706,000.00	711,775.57	4,427.11	5,775.57	0.4298
XS2902578322	CAIXABANK 24-19/09/2028 FRN	Obligations	1,000,000.0000000000			100.000000	100.27	31/03/2025	ontribut	1,000,000.00	1,002,680.00	0.00	2,680.00	0.6055
XS2903463987	PERRIGO FINANCE 5.375% 24-30/09/2032	Obligations	700,000.0000000000			101.178571	101.30	31/03/2025	ontribut	708,250.00	709,405.75	309.25	1,155.75	0.4284
XS2915529783	BELRON UK FINANC 4.625% 24-15/10/2029	Obligations	731,000.0000000000			100.943912	100.81	31/03/2025	ontribut	737,900.00	752,510.69	15,589.59	14,610.69	0.4544
XS2920590192	NIDDA HEALTHCARE 24-23/10/2030 FRN	Obligations	750,000.0000000000			100.000000	100.74	31/03/2025	ontribut	750,000.00	761,597.00	6,043.25	11,597.00	0.4599
XS2927492798	ALMAVIVA 5% 24-30/10/2030	Obligations	454,000.0000000000			101.437189	101.23	31/03/2025	ontribut	460,524.84	469,175.45	9,584.44	8,650.61	0.2833
XS2933536034	NEINOR HOMES 5.875% 24-15/02/2030	Obligations	366,000.0000000000			103.601311	101.89	31/03/2025	ontribut	379,180.80	381,511.08	8,601.00	2,330.28	0.2304
XS2937174196	GETLINK SE 4.125% 25-15/04/2030	Obligations	810,000.0000000000			100.000000	99.91	31/03/2025	ontribut	810,000.00	809,949.04	649.69	-50.96	0.4891
XS2937255193	ABERTIS FINANCE 24-28/02/2173 FRN	Obligations	400,000.0000000000			99.999000	100.34	31/03/2025	ontribut	399,996.00	403,103.21	1,761.21	3,107.21	0.2434
XS2954189234	ASMODEE GROUP AB 24-15/12/2029 FRN	Obligations	650,000.0000000000			101.092821	101.40	31/03/2025	ontribut	618,450.22	622,261.69	1,920.02	3,811.47	0.3757
XS2975281903	COM BK AUSTRALIA 25-15/12/2027 FRN	Obligations	800,000.0000000000			100.000000	100.09	31/03/2025	ontribut	800,000.00	801,743.91	1,059.91	1,743.91	0.4841
XS2979675258	ABN AMRO BANK NV 25-21/01/2028 FRN	Obligations	800,000.0000000000			100.000000	100.10	31/03/2025	ontribut	800,000.00	805,783.64	5,023.64	5,783.64	0.4866
XS2980875376	ELIOR GROUP SA 5.625% 25-15/03/2030	Obligations	467,000.0000000000			100.182013	99.90	31/03/2025	ontribut	467,850.00	467,759.46	1,240.47	-90.54	0.2825
XS2983840435	GOLDMAN SACHS GP 25-23/01/2029 FRN	Obligations	720,000.0000000000			100.000000	100.25	31/03/2025	ontribut	720,000.00	726,628.98	4,803.78	6,628.98	0.4388
XS2986730708	NATIONWIDE BLDG 25-27/01/2029 FRN	Obligations	1,200,000.0000000000			100.000000	100.06	31/03/2025	ontribut	1,200,000.00	1,208,286.83	7,524.83	8,286.83	0.7296

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XS2987787939	BANK OF AMER CRP 25-28/01/2028 FRN	Obligations	750,000.0000000000			100.000000	99.97	31/03/2025	ontribut	750,000.00	754,010.50	4,228.00	4,010.50	0.4553
XS2992020037	OVH GROUPE SAS 4.75% 25-05/02/2031	Obligations	658,000.0000000000			100.704356	99.15	31/03/2025	ontribut	662,634.66	657,382.03	4,948.71	-5,252.63	0.3970
XS3008569777	NORDEA BANK ABP 25-21/02/2029 FRN	Obligations	1,000,000.0000000000			100.000000	100.14	31/03/2025	ontribut	1,000,000.00	1,004,967.22	3,532.22	4,967.22	0.6068
XS3010674961	LLOYDS BK GR PLC 25-04/03/2028 FRN	Obligations	800,000.0000000000			100.000000	100.09	31/03/2025	ontribut	800,000.00	802,749.91	1,993.91	2,749.91	0.4847
XS3017243570	BANK NOVA SCOTIA 25-06/03/2029 FRN	Obligations	800,000.0000000000			100.000000	99.99	31/03/2025	ontribut	800,000.00	801,915.82	1,999.82	1,915.82	0.4842
Total devise : EUR										83,690,636.93	84,887,790.31	1,106,740.20	1,197,153.38	51.2591
FR0014003YZ5	KORIAN SA 21-31/12/2061 FRN	Obligations	500,000.0000000000	GBP		106.057792	96.52	31/03/2025	ontribut	640,832.58	639,396.69	62,725.24	-1,435.89	0.3861
XS2187646901	DOLYA HOLDCO 4.875% 20-15/07/2028	Obligations	700,000.0000000000			85.644791	92.69	31/03/2025	ontribut	698,530.19	784,033.53	8,721.95	85,503.34	0.4734
XS2480050090	DEUTSCHE BANK AG 22-24/06/2026 FRN	Obligations	500,000.0000000000			94.954148	99.67	31/03/2025	ontribut	554,362.74	613,965.53	18,464.54	59,602.79	0.3707
XS2591803841	BARCLAYS PLC 23-15/06/2171 FRN	Obligations	200,000.0000000000			107.574860	105.93	31/03/2025	ontribut	255,022.48	254,233.00	1,081.30	-789.48	0.1535
XS2626254515	ABN AMRO BANK NV 5.25% 23-26/05/2026	Obligations	200,000.0000000000			99.711000	100.30	31/03/2025	ontribut	229,326.13	250,400.41	10,690.78	21,074.28	0.1512
XS2667626233	VIRGIN MONEY 23-23/08/2029 FRN	Obligations	400,000.0000000000			99.086000	107.19	31/03/2025	ontribut	463,370.55	516,127.55	3,794.40	52,757.00	0.3117
XS2696093033	PINNACLE BIDCO P 10% 23-11/10/2028	Obligations	450,000.0000000000			109.416913	105.75	31/03/2025	ontribut	580,670.06	591,335.66	22,704.19	10,665.60	0.3571
XS2811958839	BELLIS ACQUISITI 8.125% 24-14/05/2030	Obligations	580,000.0000000000			100.186510	92.95	31/03/2025	ontribut	680,874.50	644,336.09	153.86	-36,538.41	0.3891
XS2998700145	VOLVO TREAS AB 4.625% 25-14/02/2028	Obligations	500,000.0000000000			99.775000	99.09	31/03/2025	ontribut	598,853.61	595,620.77	3,558.27	-3,232.84	0.3597
XS3013997666	LLOYDS BK GR PLC 25-27/06/2173 FRN	Obligations	200,000.0000000000			100.645835	97.51	31/03/2025	ontribut	243,252.77	234,714.98	1,686.36	-8,537.79	0.1417
Total devise : GBP										4,945,095.61	5,124,164.21	133,580.89	179,068.60	3.0942
XS2482533127	TELE2 AB 22-19/05/2027 FRN	Obligations	5,000,000.0000000000	SEK		100.000000	100.99	31/03/2025	ontribut	475,522.48	467,178.77	1,833.22	-8,343.71	0.2821
XS2564175888	TELE2 AB 22-08/12/2025 FRN	Obligations	3,000,000.0000000000			101.963433	100.47	31/03/2025	ontribut	257,646.07	278,406.35	617.36	20,760.28	0.1681
Total devise : SEK										733,168.55	745,585.12	2,450.58	12,416.57	0.4502
US00084EAJ73	ABN AMRO BANK NV 24-03/12/2028 FRN	Obligations	2,200,000.0000000000	USD		100.019139	100.13	31/03/2025	ontribut	2,097,355.33	2,048,162.04	8,783.23	-49,193.29	1.2368
US025816EA39	AMERICAN EXPRESS 25-30/01/2031 FRN	Obligations	1,000,000.0000000000			100.573661	100.18	31/03/2025	ontribut	963,949.40	935,818.71	8,444.15	-28,130.69	0.5651
US05964HBE45	BANCO SANTANDER 24-15/07/2028 FRN	Obligations	400,000.0000000000			100.000000	100.51	31/03/2025	ontribut	369,191.01	376,450.60	4,254.71	7,259.59	0.2273
US06051GKH10	BANK OF AMER CRP 22-04/02/2028 FRN	Obligations	800,000.0000000000			100.973244	100.79	31/03/2025	ontribut	738,097.41	752,721.22	6,259.45	14,623.81	0.4545

Fonds: LF CARBON IMPACT FLOATING RATES (PFP091) EUR
Date de VL: 31/03/2025

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US06051GMP18	BANK OF AMER CRP 25-24/01/2031 FRN	Obligations	1,500,000.0000000000			100.225887	99.95	31/03/2025	ontribut	1,449,844.26	1,401,734.72	13,755.64	-48,109.54	0.8464
US06368MJH88	BANK OF MONTREAL 25-27/01/2029 FRN	Obligations	800,000.0000000000			100.000000	100.00	31/03/2025	ontribut	767,791.16	747,442.41	6,824.00	-20,348.75	0.4513
US06418GAM96	BANK NOVA SCOTIA 24-08/09/2028 FRN	Obligations	2,200,000.0000000000			100.000000	100.59	31/03/2025	ontribut	1,983,590.30	2,055,310.82	6,675.38	71,720.52	1.2411
US06738ECM57	BARCLAYS PLC 23-13/09/2027 FRN	Obligations	1,200,000.0000000000			101.566498	101.64	31/03/2025	ontribut	1,114,635.30	1,132,762.36	3,654.79	18,127.06	0.6840
US06738ECQ61	BARCLAYS PLC 24-12/03/2028 FRN	Obligations	1,200,000.0000000000			101.510774	101.29	31/03/2025	ontribut	1,144,267.60	1,128,843.20	3,612.68	-15,424.40	0.6816
US147918AB23	CASSA DEPOSITI E 5.75% 23-05/05/2026	Obligations	750,000.0000000000			99.810000	101.09	31/03/2025	ontribut	679,873.76	718,061.08	16,191.06	38,187.32	0.4336
US172967MZ11	CITIGROUP INC 21-09/06/2027 FRN	Obligations	2,000,000.0000000000			100.423168	100.16	31/03/2025	ontribut	1,724,348.12	1,860,214.92	5,808.33	135,866.80	1.1233
US172967NH04	CITIGROUP INC 22-24/02/2028 FRN	Obligations	1,800,000.0000000000			100.004574	101.05	31/03/2025	ontribut	1,614,356.76	1,693,283.92	9,420.75	78,927.16	1.0225
US21688ABJ07	COOP RAB UA/NY 24-17/10/2029 FRN	Obligations	1,600,000.0000000000			100.000000	100.21	31/03/2025	ontribut	1,461,454.15	1,500,097.61	15,809.52	38,643.46	0.9058
US22536PAM32	CRED AGRICOLE SA 24-11/09/2028 FRN	Obligations	2,128,000.0000000000			100.000000	100.70	31/03/2025	ontribut	1,918,672.80	1,990,143.91	6,417.27	71,471.11	1.2017
US22536PAQ46	CRED AGRICOLE SA 25-09/01/2029 FRN	Obligations	1,000,000.0000000000			100.000000	100.40	31/03/2025	ontribut	973,236.01	941,364.97	11,902.83	-31,871.04	0.5684
US251526CN70	DEUTSCHE BANK NY 21-16/11/2027 FRN	Obligations	1,000,000.0000000000			98.463385	100.46	31/03/2025	ontribut	875,170.10	936,015.43	6,007.10	60,845.33	0.5652
US25160PAP27	DEUTSCHE BANK NY 25-10/01/2029 FRN	Obligations	2,600,000.0000000000			100.000000	99.96	31/03/2025	ontribut	2,524,149.31	2,435,833.93	29,798.94	-88,315.38	1.4709
US345397G800	FORD MOTOR CRED 25-20/03/2028 FRN	Obligations	1,800,000.0000000000			100.000000	99.67	31/03/2025	ontribut	1,647,295.69	1,664,410.14	3,534.37	17,114.45	1.0050
US37045XFD30	GEN MOTORS FIN 25-07/01/2030 FRN	Obligations	300,000.0000000000			100.435393	99.68	31/03/2025	ontribut	288,787.25	280,533.35	3,702.67	-8,253.90	0.1694
US38141GC696	GOLDMAN SACHS GP 25-28/01/2031 FRN	Obligations	1,750,000.0000000000			100.000000	100.15	31/03/2025	ontribut	1,682,611.41	1,637,780.95	15,288.59	-44,830.46	0.9890
US38141GZL12	GOLDMAN SACHS GP 22-24/02/2028 FRN	Obligations	800,000.0000000000			100.104836	100.77	31/03/2025	ontribut	728,628.55	750,408.06	4,068.50	21,779.51	0.4531
US404280DY28	HSBC HOLDINGS 23-14/08/2027 FRN	Obligations	1,000,000.0000000000			100.685848	101.24	31/03/2025	ontribut	930,401.82	944,270.89	7,018.53	13,869.07	0.5702
US42824CBS70	HP ENTERPRISE 4.4% 24-25/09/2027	Obligations	700,000.0000000000			100.294333	99.76	31/03/2025	ontribut	633,828.67	646,931.89	475.22	13,103.22	0.3906
US456837AX12	ING GROEP NV 21-01/04/2027 FRN	Obligations	600,000.0000000000			100.786007	100.47	31/03/2025	ontribut	530,444.33	558,066.10	0.00	27,621.77	0.3370
US456837BJ19	ING GROEP NV 23-11/09/2027 FRN	Obligations	800,000.0000000000			101.568279	101.36	31/03/2025	ontribut	743,103.23	753,202.48	2,563.71	10,099.25	0.4548
US456837BP78	ING GROEP NV 25-25/03/2029 FRN	Obligations	1,000,000.0000000000			100.035000	99.98	31/03/2025	ontribut	918,430.87	926,006.60	395.60	7,575.73	0.5592
US539439BB46	LLOYDS BK GR PLC 24-26/11/2028 FRN	Obligations	800,000.0000000000			100.611535	100.34	31/03/2025	ontribut	766,637.09	746,888.79	3,793.07	-19,748.30	0.4510

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US53944YAW30	LLOYDS BK GR PLC 23-07/08/2027 FRN	Obligations	600,000.0000000000			100.973745	101.08	31/03/2025	ontribut	561,395.75	566,304.96	4,836.72	4,909.21	0.3420
US53944YAY95	LLOYDS BK GR PLC 24-05/01/2028 FRN	Obligations	611,000.0000000000			100.000000	101.22	31/03/2025	ontribut	558,322.29	580,472.70	7,933.11	22,150.41	0.3505
US60687YDK29	MIZUHO FINANCIAL 25-13/03/2031 FRN	Obligations	1,500,000.0000000000			100.412453	100.46	31/03/2025	ontribut	1,452,254.54	1,404,813.08	9,849.19	-47,441.46	0.8483
US61690U7Z70	MORGAN STANLEY B 24-14/01/2028 FRN	Obligations	1,450,000.0000000000			100.000000	100.67	31/03/2025	ontribut	1,333,149.46	1,366,836.05	15,511.76	33,686.59	0.8254
US61690U8C76	MORGAN STANLEY B 24-26/05/2028 FRN	Obligations	1,800,000.0000000000			100.000000	100.26	31/03/2025	ontribut	1,655,248.52	1,678,883.98	8,226.69	23,635.46	1.0138
US63861WAG06	NATIONWIDE BLDG 22-16/02/2028 FRN	Obligations	1,800,000.0000000000			99.890911	100.78	31/03/2025	ontribut	1,603,836.79	1,690,819.62	11,472.27	86,982.83	1.0210
US639057AM01	NATWEST GROUP 24-01/03/2028 FRN	Obligations	1,532,000.0000000000			100.543578	100.84	31/03/2025	ontribut	1,420,173.92	1,436,584.31	6,400.90	16,410.39	0.8675
US68389XCX12	ORACLE CORP 25-03/08/2028 FRN	Obligations	1,429,000.0000000000			100.000000	100.23	31/03/2025	ontribut	1,369,889.28	1,336,961.51	10,962.75	-32,927.77	0.8073
US74843PAA84	QUIKRETE HOLDING 6.375% 25-01/03/2032	Obligations	500,000.0000000000			100.150000	100.68	31/03/2025	ontribut	485,481.60	470,188.97	4,180.36	-15,292.63	0.2839
US78017DAD03	ROYAL BK CANADA 25-04/02/2031 FRN	Obligations	2,500,000.0000000000			100.000000	99.90	31/03/2025	ontribut	2,403,730.59	2,335,027.32	23,013.34	-68,703.27	1.4100
US80281LAS43	SANTANDER UK GRP 22-21/11/2026 FRN	Obligations	630,000.0000000000			100.000000	101.20	31/03/2025	ontribut	607,726.81	604,638.29	14,390.93	-3,088.52	0.3651
US80282KBP03	SANTANDER HOLD 25-20/03/2029 FRN	Obligations	1,800,000.0000000000			100.000000	100.32	31/03/2025	ontribut	1,648,125.26	1,675,052.55	3,295.46	26,927.29	1.0115
US83368TBU16	SOCIETE GENERALE 24-19/01/2028 FRN	Obligations	1,000,000.0000000000			100.000000	100.94	31/03/2025	ontribut	913,534.00	945,231.14	10,732.90	31,697.14	0.5708
US83368TCC09	SOCIETE GENERALE 25-31/04/2028 FRN	Obligations	2,400,000.0000000000			100.000000	100.35	31/03/2025	ontribut	2,309,024.44	2,257,333.67	27,646.57	-51,690.77	1.3631
US85325D2A75	STANDARD CHART 25-21/01/2029 FRN	Obligations	1,040,000.0000000000			100.000000	100.78	31/03/2025	ontribut	1,019,907.82	980,678.80	10,413.29	-39,229.02	0.5922
US86562MDL19	SUMITOMO MITSUI 24-09/07/2029 FRN	Obligations	629,000.0000000000			100.624062	101.10	31/03/2025	ontribut	585,797.91	595,950.69	7,248.72	10,152.78	0.3599
US86562MDR88	SUMITOMO MITSUI 25-15/04/2030 FRN	Obligations	1,000,000.0000000000			100.950022	100.43	31/03/2025	ontribut	967,556.64	940,274.88	10,562.79	-27,281.76	0.5678
US89115A3F76	TORONTO DOM BANK 25-31/01/2028 FRN	Obligations	600,000.0000000000			100.000000	100.15	31/03/2025	ontribut	575,567.17	561,065.49	4,807.39	-14,501.68	0.3388
US89236TKV60	TOYOTA MTR CRED 23-18/05/2026 FRN	Obligations	900,000.0000000000			100.000000	100.51	31/03/2025	ontribut	828,309.79	842,502.60	5,086.85	14,192.81	0.5087
USF0803NAK84	BANQ FED CRD MUT 24-16/02/2028 FRN	Obligations	1,000,000.0000000000			100.000000	100.57	31/03/2025	ontribut	923,872.87	936,845.07	5,846.18	12,972.20	0.5657
USF0803NAN24	BANQ FED CRD MUT 25-22/01/2030 FRN	Obligations	1,000,000.0000000000			100.150000	100.42	31/03/2025	ontribut	971,811.17	939,493.95	9,832.78	-32,317.22	0.5673
USF11494BW47	BPCE 23-19/10/2027 FRN	Obligations	1,700,000.0000000000			100.072787	101.83	31/03/2025	ontribut	1,603,954.31	1,621,745.08	19,225.18	17,790.77	0.9793
USG6382G7R73	NATWEST MARKETS 24-17/05/2029 FRN	Obligations	800,000.0000000000			101.262311	100.58	31/03/2025	ontribut	771,595.86	749,603.42	4,737.65	-21,992.44	0.4526

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Date de VL: 31/03/2025

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USG84228FT04	STANDARD CHART 23-06/07/2027 FRN	Obligations	2,000,000.0000000000			100.627997	101.44	31/03/2025	ontribut	1,850,623.62	1,906,355.09	28,175.13	55,731.47	1.1511
USG84228GA04	STANDARD CHART 23-08/02/2028 FRN	Obligations	1,200,000.0000000000			100.000000	102.18	31/03/2025	ontribut	1,135,288.55	1,144,993.41	9,848.07	9,704.86	0.6914
USR1655VAG34	DNB BANK ASA 24-05/11/2030 FRN	Obligations	1,600,000.0000000000			100.000000	100.57	31/03/2025	ontribut	1,478,948.10	1,501,946.53	12,363.12	22,998.43	0.9069
USU9273ADZ58	VOLKSWAGEN GRP 24-20/03/2026 FRN	Obligations	1,000,000.0000000000			100.000000	100.08	31/03/2025	ontribut	918,442.32	928,045.16	1,596.35	9,602.84	0.5604
USX6000LAD65	NORDEA BANK ABP 24-10/09/2029 FRN	Obligations	615,000.0000000000			100.000000	100.84	31/03/2025	ontribut	556,939.10	576,017.36	1,873.13	19,078.26	0.3478
XS2559069849	INTESA SANPAOLO 7% 22-21/11/2025	Obligations	900,000.0000000000			100.577333	101.37	31/03/2025	ontribut	871,294.63	865,829.01	21,222.92	-5,465.62	0.5228
Total devise : USD										64,651,954.80	65,003,255.79	515,752.59	351,300.99	39.2519
Total instrument: Obligations										159,709,453.60	160,889,384.10	1,791,997.40	1,179,930.50	97.1522
DUM5 - 222	EURO-SCHATZ FUTURE 06/06/2025	Futures	-53.0000000000	EUR	V	106.970000	106.96	31/03/2025	ontribut	-5,669,410.00	795.00	0.00	795.00	0.0005
OEM5 - 221	EURO-BOBL FUTURE 06/06/2025	Futures	-76.0000000000		V	118.650000	117.79	31/03/2025	ontribut	-9,017,400.00	65,360.00	0.00	65,360.00	0.0395
Total devise : EUR										-14,686,810.00	66,155.00	0.00	66,155.00	0.0399
Total instrument: Futures										-14,686,810.00	66,155.00	0.00	66,155.00	0.0399
EURAUD300425892PFP	Contrat d achat a terme Achat EUR 4,514,574.14 Vente AUD 7	Change à Terme	-7,736,318.7100000000	AUD	V	1.713632	1.74			-4,514,574.14	0.00			0.0000
Total devise : AUD										-4,514,574.14	0.00			0.0000
EURAUD300425892PFP	Contrat d achat a terme Achat EUR 4,514,574.14 Vente AUD 7	Change à Terme	4,514,574.1400000000	EUR	A	1.713632	1.74			4,514,574.14	57,581.01		57,581.01	0.0348
EURGBP300425894PFP	Contrat d achat a terme Achat EUR 5,077,171.02 Vente GBP 4	Change à Terme	5,077,171.0200000000		A	0.834261	0.84			5,077,171.02	24,057.50		24,057.50	0.0145
EURSEK300425891PFP	Contrat d achat a terme Achat EUR 653,472.28 Vente SEK 7,0	Change à Terme	653,472.2800000000		A	10.798555	10.85			653,472.28	2,999.74		2,999.74	0.0018
EURUSD300425893PFP	Contrat d achat a terme Achat EUR 64,804,406.79 Vente USD	Change à Terme	64,804,406.7900000000		A	1.081282	1.08			64,804,406.79	33,900.95		33,900.95	0.0205
Total devise : EUR										75,049,624.23	118,539.20		118,539.20	0.0716
EURGBP300425894PFP	Contrat d achat a terme Achat EUR 5,077,171.02 Vente GBP 4	Change à Terme	-4,235,686.7900000000	GBP	V	0.834261	0.84			-5,077,171.02	0.00			0.0000
Total devise : GBP										-5,077,171.02	0.00			0.0000
EURSEK300425891PFP	Contrat d achat a terme Achat EUR 653,472.28 Vente SEK 7,0	Change à Terme	-7,056,556.3500000000	SEK	V	10.798555	10.85			-653,472.28	0.00			0.0000

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Date de VL: 31/03/2025

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Total devise :				SEK						-653,472.28	0.00			0.0000
Contrat d achat a terme														
Achat EUR 64,804,406.79														
EURUSD300425893PFP	Vente USD	Change à Terme	-70,071,864.5000000000	USD	V	1.081282	1.08			-64,804,406.79	0.00			0.0000
Total devise :				USD						-64,804,406.79	0.00			0.0000
Total instrument:		Change à Terme								0.00	118,539.20		118,539.20	0.0716
CR2PFP091	Ctie cash recu OTC Clearing VM	Garanties	-2,875.4100000000	EUR		1.000000	1.00	31/03/2025		-2,875.41	0.00		0.00	0.0000
CR7PFP091	Ctie du cash recu en garantie	Garanties	-1,910,000.0000000000			1.000000	1.00	31/03/2025		-1,910,000.00	0.00		0.00	0.0000
CS4PFP091	Ctie cash donne en garantie	Garanties	144,225.1000000000			1.000000	1.00	31/03/2025		144,225.10	0.00		0.00	0.0000
CS9PFP091	Ctie Cash donne OTCclearing IM	Garanties	157,935.1800000000			1.000000	1.00	31/03/2025		157,935.18	0.00		0.00	0.0000
Total devise :				EUR						-1,610,715.13	0.00		0.00	0.0000
CR4PFP091	Ctie cash recu OTC Clearing VM	Garanties	-17,059.5300000000	USD		1.000000	1.08	31/03/2025		-15,792.94	0.00		0.00	0.0000
Total devise :				USD						-15,792.94	0.00		0.00	0.0000
Total instrument:		Garanties								-1,626,508.07	0.00		0.00	0.0000
1241388	INTEREST RATE SWAP (F)	IRS/CDS	-700,000.0000000000	EUR	A	0.000000	0.00	31/03/2025	ustified	-700,000.00	28,036.19		28,036.19	0.0169
1241388	INTEREST RATE SWAP (F)	IRS/CDS	700,000.0000000000		V	0.000000	0.00	31/03/2025	ustified	700,000.00	0.00		0.00	0.0000
1272583	INTEREST RATE SWAP (F)	IRS/CDS	-9,000,000.0000000000		A	0.000000	0.00	31/03/2025	ustified	-9,000,000.00	98,205.66		98,205.66	0.0593
1272583	INTEREST RATE SWAP (F)	IRS/CDS	9,000,000.0000000000		V	0.000000	0.00	31/03/2025	ustified	9,000,000.00	0.00		0.00	0.0000
1289359	INTEREST RATE SWAP (C)	IRS/CDS	-5,400,000.0000000000		A	0.000000	0.00	31/03/2025	ustified	-5,400,000.00	-123,366.44		-123,366.44	-0.0745
1289359	INTEREST RATE SWAP (C)	IRS/CDS	5,400,000.0000000000		V	0.000000	0.00	31/03/2025	ustified	5,400,000.00	0.00		0.00	0.0000
Total devise :				EUR						0.00	2,875.41		2,875.41	0.0017
1303290	INTEREST RATE SWAP (C)	IRS/CDS	-2,000,000.0000000000	USD	A	0.000000	0.00	31/03/2025		-1,851,508.98	18,149.69		18,149.69	0.0110
1303290	INTEREST RATE SWAP (C)	IRS/CDS	2,000,000.0000000000		V	0.000000	0.00	31/03/2025		1,851,508.98	0.00		0.00	0.0000
Total devise :				USD						0.00	18,149.69		18,149.69	0.0110
Total instrument:		IRS/CDS								0.00	21,025.10		21,025.10	0.0127
LC98PFP091	FORVIA SE 5.125% 24-15/06/2029	Pensions	200,000.0000000000	EUR	PRE	100.000000	97.77	31/03/2025	ustified	200,000.00	198,584.53	3,046.53	-1,415.47	0.1199
LC98PFP091	PENSIONS	Pensions	-200,000.0000000000		PRE	101.337845			ustified	-202,675.69	-202,711.72	-36.03	0.00	-0.1224
Total devise :				EUR						-2,675.69	-4,127.19	3,010.50	-1,415.47	-0.0025
Total instrument:		Pensions								-2,675.69	-4,127.19	3,010.50	-1,415.47	-0.0025

Fonds: LF CARBON IMPACT FLOATING RATES (PFP091) EUR
 Date de VL: 31/03/2025

Code valeur	Lib. court valeur	Libellé type instrument	Quantité	Dev cot	S/C	PRU (dev cot)	Cours	Dt cours	Orig	PRT (dev réf)	VBT (dev réf)	CCT (dev réf)	PMVT (dev réf)	Actif net
FONDS:	LF CARBON IMPACT FLOATING RATES (PFP091) EUR									143,393,459.84	165,605,455.96	1,795,007.90	1,384,234.33	100.0000