

OBLIGATIONS 3-5 M

Fonds Commun de Placement

Société de Gestion :

La Française Asset Management

128, boulevard Raspail

75006 Paris

Attestation du Commissaire aux Comptes relative à la composition de l'actif

au 31 mars 2022

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Société de Gestion :
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128, boulevard Raspail
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Attestation du Commissaire aux Comptes relative à la composition de l'actif

au 31 mars 2022

En notre qualité de commissaire aux comptes du Fonds Commun de Placement OBLIGATIONS 3-5 M et en application des dispositions prévues par l'article L 214-17 du Code monétaire et financier 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 2022 ci-jointe.

Ces informations ont été établies sous la responsabilité de la société de gestion sur la base des éléments disponibles dans un contexte évolutif de crise liée au Covid-19. Il nous appartient de nous prononcer sur la cohérence des informations contenues dans la composition de l'actif avec la connaissance que nous avons de l'OPC 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 de l'OPC acquise dans le cadre de notre mission de certification des comptes annuels.

En raison des délais de communication de certains éléments nécessaires à la finalisation de nos travaux, la présente attestation est émise le 15 septembre 2022.

A Paris La Défense, le 15 septembre 2022

Le Commissaire aux Comptes

Deloitte & Associés



Virginie GAITTE

Inventaire sur historique de valorisation (HISINV)

Stock : Stock admi principal au 31/03/22

Devise de fixing : FXA Devises Bloomberg 9h

ORTEFEUILLE : 524003 OBLIGATIONS 3-5 M

Devise du portefeuille : EUR

VL VALIDEE

(Etat simplifié, trame : NPC - 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

I - Obligations & Valeurs assimilées
Obligations & valeurs assimilées négociés sur un marché réglementé
Obligations à taux fixe négo. sur un marché regl.

DEVISE VALEUR : EUR EURO												
ES0865936001	ABAN CO 7.5 PERP	(UST) 311299	1,000,000.	M EUR	81.1236	% 31/03/22	103.438	4	811,236.27	1,034,792.09	412.09	223,555.82 0.22
XS2256949749	ABER FI 3.248 PERP	(999) 311299	800,000.	M EUR	100.	% 31/03/22	98.44	4	800,000.00	790,334.93	2,814.93	-9,665.07 0.17
XS2131567138	ABN AMR 4.375 PERP	MPLIV C110144413	500,000.	M EUR	99.0225	% 31/03/22	100.923	4	495,112.57	505,387.76	772.76	10,275.19 0.11
		(UST) 311229	500,000.	M EUR	99.0225	% 31/03/22	100.923	4	495,112.57	505,387.76	772.76	10,275.19 0.11
XS2113700921	ACEA 0.5 04-29	(366) 060429	600,000.	M EUR	98.5315	% 31/03/22	91.214	4	591,188.79	550,267.56	2,983.56	-40,921.23 0.12
XS2175967343	ACHMEA 1 1/2 05/26/2	(EXA) 260527	600,000.	M EUR	106.4289	% 31/03/22	101.089	4	638,573.51	614,251.81	7,717.81	-24,321.70 0.13
XS1849550592	AIB GRO 2.25 07-25	(366) 030725	600,000.	M EUR	107.0346	% 31/03/22	102.723	4	642,207.78	626,509.23	10,171.23	-15,698.55 0.14
FR0013477254	AIR FR 1.875 01-25	(366) 160125	1,600,000.	M EUR	89.4367	% 31/03/22	91.112	4	1,430,987.70	1,464,202.96	6,410.96	33,215.26 0.32
XS2185867913	AIRB GR 1.625 06-30	(366) 090630	2,700,000.	M EUR	108.509	% 31/03/22	101.598	4	2,929,742.83	2,779,087.44	35,941.44	-150,655.39 0.60
FR0013464815	AKEFP 0 3/4 12/03/29	(EXA) 031229	600,000.	M EUR	101.9329	% 31/03/22	93.395	4	611,597.41	561,874.11	1,504.11	-49,723.30 0.12
XS1391625289	AKZANA 1 1/8 04/08/2	(EXA) 080426	600,000.	M EUR	107.8522	% 31/03/22	99.725	4	647,113.10	605,026.03	6,676.03	-42,087.07 0.13
DE0001102309	ALLEMAGNE 1.50% 23	(366) 150223	30,000,000.	M EUR	103.5742	% 31/03/22	101.808	4	31,072,269.86	30,601,578.08	59,178.08	-470,691.78 6.62
XS2388162385	ALMI 2.125 09-26	(EUR) 300926	460,000.	M EUR	100.	% 31/03/22	96.624	4	460,000.00	444,986.30	515.90	-15,013.70 0.10
XS2232102876	ALTI FR 4.125 01-29	(EUR) 150129	1,400,000.	M EUR	102.6625	% 31/03/22	91.324	4	1,437,275.00	1,281,583.92	3,047.92	-155,691.08 0.28
BE6276040431	ANHE INB 1.5 04-30	(366) 180430	2,100,000.	M EUR	112.8632	% 31/03/22	100.065	4	2,370,127.60	2,131,656.78	30,291.78	-238,470.82 0.46
DE000A28ZQ05	ANNGR 1 07/09/30	(EXA) 090730	700,000.	M EUR	102.7854	% 31/03/22	91.458	4	719,497.78	645,364.90	5,158.90	-74,132.88 0.14
XS2079032483	ARD FIN 5.0 06-27	(EUR) 300627	2,055,760.	M EUR	104.2278	% 31/03/22	91.392	4	2,142,672.97	1,905,639.27	26,839.09	-237,033.70 0.41
XS2023873149	AROU 1.45 07-28	MPLIV C19807728	300,000.	M EUR	102.3057	% 31/03/22	93.637	4	306,917.18	284,116.89	3,205.89	-22,800.29 0.06
		(366) 090728	300,000.	M EUR	102.3057	% 31/03/22	93.637	4	306,917.17	284,116.89	3,205.89	-22,800.28 0.06
XS1941841311	ASS GEN 3.875 01-29	(366) 290129	600,000.	M EUR	117.1689	% 31/03/22	106.161	4	703,013.52	641,106.41	4,140.41	-61,907.11 0.14
XS2051362072	AT T 0.8 03-30	(366) 040330	600,000.	M EUR	99.4753	% 31/03/22	93.773	4	596,851.64	563,045.67	407.67	-33,805.97 0.12
XS2228245838	BANC DE 1.125 03-27	(366) 110327	600,000.	M EUR	100.2916	% 31/03/22	97.491	4	601,749.37	585,389.84	443.84	-16,359.53 0.13
XS2383811424	BANC DE 1.75 03-28	(366) 090328	2,600,000.	M EUR	99.501	% 31/03/22	90.754	4	2,587,026.00	2,362,845.10	3,241.10	-224,180.90 0.51
XS1548444816	BANC SA 3.125 01-27	(366) 190127	600,000.	M EUR	113.1673	% 31/03/22	105.711	4	679,003.52	638,118.74	3,852.74	-40,884.78 0.14
ES0213679HN2	BANK 0.875 07-26	MPLIV C110156565	100,000.	M EUR	100.3074	% 31/03/22	96.896	4	100,307.37	97,543.26	647.26	-2,764.11 0.02
		(366) 080726	500,000.	M EUR	100.3074	% 31/03/22	96.896	4	501,536.85	487,716.30	3,236.30	-13,820.55 0.11
ES02136790F4	BANK 1.25 12-32	(366) 231232	2,800,000.	M EUR	99.797	% 31/03/22	91.923	4	2,794,316.00	2,583,624.82	9,780.82	-210,691.18 0.56
ES0213307053	BANKIA 0.75 07-26	(366) 090726	600,000.	M EUR	102.0915	% 31/03/22	96.88	4	612,549.29	584,596.44	3,316.44	-27,952.85 0.13
XS2150054026	BARC 3.375 04-25	(366) 020425	600,000.	M EUR	110.0986	% 31/03/22	104.42	4	660,591.78	626,630.96	110.96	-33,960.82 0.14
XS2199266268	BAYER 1.125 01-30	(366) 060130	600,000.	M EUR	102.1513	% 31/03/22	94.025	4	612,908.06	565,777.40	1,627.40	-47,130.66 0.12
BE0000353624	BELG GO 0.65 06-71	(366) 220671	10,623,306.	M EUR	98.304	% 31/03/22	67.118	4	10,443,134.73	7,184,256.62	54,106.10	-3,258,878.11 1.55
XS2148370211	BK AMER 3.648 03-29	(366) 310329	600,000.	M EUR	123.647	% 31/03/22	110.974	4	741,881.98	666,083.87	239.87	-75,798.11 0.14
XS2082969655	BK IREL 1.0 11-25	(366) 251125	600,000.	M EUR	100.4969	% 31/03/22	98.583	4	602,981.37	593,634.99	2,136.99	-9,346.38 0.13
XS1948611840	BMW FIN 1.5 02-29	MPLIV C110121112	550,000.	M EUR	113.1008	% 31/03/22	101.194	4	622,054.51	557,855.36	1,288.36	-64,199.15 0.12
		(366) 060229	550,000.	M EUR	113.1008	% 31/03/22	101.194	4	622,054.51	557,855.36	1,288.36	-64,199.15 0.12
XS2308322002	BOOK 0.5 03-28	(366) 080328	843,000.	M EUR	99.918	% 31/03/22	94.595	4	842,308.74	797,747.64	311.79	-44,561.10 0.17
FR0013507654	BOUY 1.125 07-28	MPLIV C110003005	700,000.	M EUR	99.5912	% 31/03/22	97.71	4	697,138.58	689,450.14	5,480.14	-7,688.44 0.15
		MPLIV C19816438	500,000.	M EUR	99.5912	% 31/03/22	97.71	4	497,956.13	492,464.38	3,914.38	-5,491.75 0.11
		MPLIV C19861939	300,000.	M EUR	99.5912	% 31/03/22	97.71	4	298,773.68	295,478.63	2,348.63	-3,295.05 0.06
		(366) 240728	1,600,000.	M EUR	99.5912	% 31/03/22	97.71	4	1,593,459.61	1,575,886.03	12,526.03	-17,573.58 0.34
XS1637863546	BP CAP 1.637 06-29	(366) 260629	600,000.	M EUR	109.4266	% 31/03/22	100.375	4	656,559.32	609,838.50	7,588.50	-46,720.82 0.13
XS2135797202	BP CAP 1.876 04-24	(366) 070424	1,000,000.	M EUR	100.	% 31/03/22	102.387	4	1,000,000.00	1,042,475.81	18,605.81	42,475.81 0.23
FR0013534674	BPCE 0.5 09-27	(366) 150927	600,000.	M EUR	99.3195	% 31/03/22	94.816	4	595,917.29	570,548.05	1,652.05	-25,369.24 0.12

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
FR0013181898 BQ POST 3.0 06-28		(366) 090628	700,000.	M EUR	116.4508	% 31/03/22	101.851	4	815,155.37	730,159.74	17,202.74	-84,995.63	0.16
FR0013461795 BQ POST 3.875 PERP		(UST) 311299	2,000,000.	M EUR	105.0684	% 31/03/22	97.217	4	2,101,367.47	1,973,241.93	28,901.93	-128,125.54	0.43
XS1637333748 BRIT TE 1.5 06-27		(366) 230627	600,000.	M EUR	104.7499	% 31/03/22	100.034	4	628,499.10	607,231.40	7,027.40	-21,267.70	0.13
FR0013508512 CA 1.0 04-26		(366) 220426	3,100,000.	M EUR	99.942	% 31/03/22	99.169	4	3,098,202.00	3,103,710.23	29,471.23	5,508.23	0.67
FR0013505260 CAFP 2 5/8 12/15/27	MPLIV	C19293793	300,000.	M EUR	115.8213	% 31/03/22	104.066	4	347,463.99	314,571.29	2,373.29	-32,892.70	0.07
		(UST) 151227	300,000.	M EUR	115.8213	% 31/03/22	104.066	4	347,463.98	314,571.29	2,373.29	-32,892.69	0.07
FR0014004EF7 CAIS NA 0.75 07-28		(366) 070728	2,000,000.	M EUR	99.505	% 31/03/22	90.207	4	1,990,100.00	1,815,276.99	11,136.99	-174,823.01	0.39
FR0013507860 CAPG SE 2.0 04-29		(366) 150429	600,000.	M EUR	112.3525	% 31/03/22	102.784	4	674,115.29	628,342.36	11,638.36	-45,772.93	0.14
FR0013523602 CASA AS 2.0 07-30		(366) 170730	600,000.	M EUR	102.231	% 31/03/22	95.417	4	613,385.75	581,082.82	8,580.82	-32,302.93	0.13
XS2328426445 CASINO 5.25 04-27	MPLIV	C11258701	600,000.	M EUR	101.7206	% 31/03/22	86.098	4	610,323.40	531,375.50	14,787.50	-78,947.90	0.11
	MPLIV	C19891647	289,000.	M EUR	101.7206	% 31/03/22	86.098	4	293,972.44	255,945.87	7,122.65	-38,026.57	0.06
		(EUR) 150427	511,000.	M EUR	101.7206	% 31/03/22	86.098	4	519,792.10	452,554.80	12,594.02	-67,237.30	0.10
XS2300293003 CELL FI 2.0 02-33		(366) 150233	1,100,000.	M EUR	98.208	% 31/03/22	85.803	4	1,080,287.95	946,726.15	2,893.15	-133,561.80	0.20
XS2167003685 CITI 1.25 07-26		(366) 060726	2,700,000.	M EUR	99.512	% 31/03/22	99.777	4	2,686,824.00	2,719,129.68	25,150.68	32,305.68	0.59
DE000CZ40MM4 CMZB FR 1.875 02-28	MPLIV	C19879515	100,000.	M EUR	107.5234	% 31/03/22	99.35	4	107,523.44	99,529.79	179.79	-7,993.65	0.02
	MPLIV	C19904413	200,000.	M EUR	107.5234	% 31/03/22	99.35	4	215,046.87	199,059.59	359.59	-15,987.28	0.04
		(366) 280228	300,000.	M EUR	107.5234	% 31/03/22	99.35	4	322,570.30	298,589.38	539.38	-23,980.92	0.06
DE000CB94MF6 CMZB FR 6.5 PERP		(366) 311299	600,000.	M EUR	100.0715	% 31/03/22	103.779	4	600,429.04	661,139.75	38,465.75	60,710.71	0.14
FR0013399680 CNPFP 2 3/4 02/05/29	MPLIV	C18693153	300,000.	M EUR	113.4093	% 31/03/22	102.831	4	340,227.76	309,803.96	1,310.96	-30,423.80	0.07
		(EXA) 050229	300,000.	M EUR	113.4093	% 31/03/22	102.831	4	340,227.75	309,803.96	1,310.96	-30,423.79	0.07
XS2056430874 CONT 0.375 06-25	MPLIV	C19160448	900,000.	M EUR	100.786	% 31/03/22	97.226	4	907,073.63	877,632.29	2,598.29	-29,441.34	0.19
		(366) 270625	900,000.	M EUR	100.786	% 31/03/22	97.226	4	907,073.63	877,632.29	2,598.29	-29,441.34	0.19
XS2050933972 COOP RA 3.25 PERP		(UST) 311299	1,600,000.	M EUR	94.6981	% 31/03/22	95.672	4	1,515,168.96	1,544,466.29	13,714.29	29,297.33	0.33
XS2412556461 CRED EM 1.125 01-28	MPLIV	C110120796	400,000.	M EUR	99.995	% 31/03/22	94.555	4	399,980.00	379,144.66	924.66	-20,835.34	0.08
	MPLIV	C110243543	300,000.	M EUR	99.995	% 31/03/22	94.555	4	299,985.00	284,358.49	693.49	-15,626.51	0.06
		(366) 190128	1,882,000.	M EUR	99.995	% 31/03/22	94.555	4	1,881,905.90	1,783,875.61	4,350.51	-98,030.29	0.39
CH0517825276 CRED SU 0.65 01-28		(366) 140128	700,000.	M EUR	100.4617	% 31/03/22	92.2	4	703,232.24	646,397.26	997.26	-56,834.98	0.14
CH0537261858 CRED SU 3.25 04-26		(366) 020426	1,446,000.	M EUR	99.664	% 31/03/22	103.294	4	1,441,141.44	1,493,888.75	257.51	52,747.31	0.32
XS2225893630 DANS BK 1.5 09-30		(366) 020930	700,000.	M EUR	99.3351	% 31/03/22	97.27	4	695,345.48	687,046.16	6,156.16	-8,299.32	0.15
DE000DL19T26 DEUT BK 1.75 01-28		(366) 170128	700,000.	M EUR	101.9698	% 31/03/22	96.831	4	713,788.78	680,401.25	2,584.25	-33,387.53	0.15
XS2296203123 DEUT LU 3.75 02-28		(366) 110228	800,000.	M EUR	102.6575	% 31/03/22	96.855	4	821,260.27	779,113.97	4,273.97	-42,146.30	0.17
XS2391403354 DOME GR 2.0 09-28		(366) 290928	2,400,000.	M EUR	100.	% 31/03/22	90.615	4	2,400,000.00	2,199,351.78	24,591.78	-200,648.22	0.48
XS2265369657 DT LUFTHANSA AG		(366) 290526	2,800,000.	M EUR	101.9115	% 31/03/22	96.988	4	2,853,522.19	2,787,006.47	71,342.47	-66,515.72	0.60
XS1616411119 E ON AG 1.625 05-29		(366) 220529	700,000.	M EUR	111.6482	% 31/03/22	101.023	4	781,537.54	717,040.11	9,879.11	-64,497.43	0.16
FR0013518537 EDENRED 1.375 06-29	MPLIV	C110034684	300,000.	M EUR	104.3248	% 31/03/22	97.691	4	312,974.34	296,350.40	3,277.40	-16,623.94	0.06
		(366) 180629	400,000.	M EUR	104.3248	% 31/03/22	97.691	4	417,299.13	395,133.86	4,369.86	-22,165.27	0.09
FR0013534336 EDF 3.375 PERP		(366) 311299	600,000.	M EUR	97.0502	% 31/03/22	90.654	4	582,301.23	555,075.37	11,151.37	-27,225.86	0.12
XS1893621026 EDPPL 1 7/8 10/13/25		(EXA) 131025	700,000.	M EUR	110.6784	% 31/03/22	102.727	4	774,748.81	725,309.89	6,220.89	-49,438.92	0.16
XS2156607702 ENBW IN 0.625 04-25		(366) 170425	1,044,000.	M EUR	99.52	% 31/03/22	98.578	4	1,038,988.80	1,035,446.92	6,292.60	-3,541.88	0.22
XS2107315470 ENI 0.625 01-30		(366) 230130	700,000.	M EUR	101.4276	% 31/03/22	90.636	4	709,993.34	635,303.03	851.03	-74,690.31	0.14
XS2176783319 ENI 1.25 05-26		(366) 180526	1,842,000.	M EUR	99.308	% 31/03/22	99.495	4	1,829,253.36	1,852,947.28	20,249.38	23,693.92	0.40
XS2083210729 ERST GR 1.0 06-30		(366) 100630	700,000.	M EUR	97.7569	% 31/03/22	95.56	4	684,297.95	674,635.07	5,715.07	-9,662.88	0.15
XS2324772453 FERR DE 0.375 03-28	MPLIV	C110156568	1,000,000.	M EUR	99.491	% 31/03/22	93.198	4	994,910.00	932,082.74	102.74	-62,827.26	0.20
	MPLIV	C110191329	300,000.	M EUR	99.491	% 31/03/22	93.198	4	298,473.00	279,624.82	30.82	-18,848.18	0.06
		(366) 250328	3,171,000.	M EUR	99.491	% 31/03/22	93.198	4	3,154,859.61	2,955,634.37	325.79	-199,225.24	0.64
ES0205032032 FERR EM 1.382 05-26	MPLIV	C18825396	318,318.6	M EUR	105.1163	% 31/03/22	100.841	4	334,604.72	324,912.72	3,917.06	-9,692.00	0.07
		(366) 140526	381,681.4	M EUR	105.1163	% 31/03/22	100.841	4	401,209.35	389,588.11	4,696.77	-11,621.24	0.08
XS2398807383 FINE BA 0.5 10-27	MPLIV	C19534825	100,000.	M EUR	99.71	% 31/03/22	93.527	4	99,710.00	93,753.03	226.03	-5,956.97	0.02

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
		(366) 211027	1,063,000.	M EUR	99.71	% 31/03/22	93.527	4	1,059,917.30	996,594.68	2,402.67	-63,322.62	0.22
XS1718393439 GAS NAT 0.875 05-25		(366) 150525	700,000.	M EUR	104.0488	% 31/03/22	100.007	4	728,341.75	705,485.99	5,436.99	-22,855.76	0.15
XS2247623643 GETLINK 3.5 10-25		(UST) 301025	1,000,000.	M EUR	104.1986	% 31/03/22	102.775	4	1,041,986.34	1,036,884.62	9,134.62	-5,101.72	0.22
XS2107332640 GOLD SA 0.875 01-30		(366) 210130	700,000.	M EUR	102.2449	% 31/03/22	92.212	4	715,713.95	646,709.00	1,225.00	-69,004.95	0.14
XS2149207354 GOLD SA 3.375 03-25		(366) 270325	1,000,000.	M EUR	99.81	% 31/03/22	106.176	4	998,100.00	1,062,499.73	739.73	64,399.73	0.23
XS1781401085 GRAN CI 1.5 02-27		(366) 220227	700,000.	M EUR	106.3037	% 31/03/22	97.222	4	744,126.16	681,733.45	1,179.45	-62,392.71	0.15
XS2407520936 GRAP PA 2.625 02-29		(UST) 010229	883,000.	M EUR	101.2333	% 31/03/22	94.478	4	893,890.00	842,871.53	8,630.79	-51,018.47	0.18
FR0013517026 GROU DA 0.395 06-29		(366) 100629	700,000.	M EUR	102.6772	% 31/03/22	94.078	4	718,740.44	660,803.45	2,257.45	-57,936.99	0.14
GR0124036709 HELL RE 1.5 06-30		(366) 180630	17,303,000.	M EUR	103.0241	% 31/03/22	93.443	4	17,826,264.42	16,374,656.13	206,213.84	-1,451,608.29	3.54
GR0128016731 HELL RE 1.875 02-35		(366) 040235	8,598,000.	M EUR	108.5389	% 31/03/22	90.795	4	9,332,175.99	7,832,613.11	26,059.01	-1,499,562.88	1.69
GR0133011248 HELL RE 4.0 01-37	MPL IV	POC131896	2,900,000.	M EUR	132.1759	% 31/03/22	122.488	4	3,833,102.10	3,572,491.73	20,339.73	-260,610.37	0.77
		(366) 300137	3,017,058.	M EUR	132.1759	% 31/03/22	122.488	4	3,987,824.60	3,716,694.74	21,160.74	-271,129.86	0.80
FR0013320058 ICADE 1.625 02-28		(366) 280228	700,000.	M EUR	105.5647	% 31/03/22	99.158	4	738,953.18	695,196.75	1,090.75	-43,756.43	0.15
XS2397781357 ILIA HO 5.125 10-26	MPL IV	CI10120670	1,901,000.	M EUR	100.	% 31/03/22	101.849	4	1,901,000.00	1,978,638.16	42,488.67	77,638.16	0.43
		(EUR) 151026	1,909,000.	M EUR	100.	% 31/03/22	101.849	4	1,909,000.00	1,986,964.89	42,667.48	77,964.89	0.43
XS1564394796 ING GRO 2.5 02-29		(366) 150229	700,000.	M EUR	107.0064	% 31/03/22	102.036	4	749,044.64	716,553.37	2,301.37	-32,491.27	0.15
XS2022424993 INTE 1.75 07-29	MPL IV	CI10121133	350,000.	M EUR	106.1009	% 31/03/22	98.391	4	371,353.21	348,966.45	4,597.95	-22,386.76	0.08
		(366) 040729	350,000.	M EUR	106.1009	% 31/03/22	98.391	4	371,353.21	348,966.45	4,597.95	-22,386.76	0.08
XS2322423539 INTL CO 3.75 03-29	MPL IV	CI9993132	700,000.	M EUR	100.316	% 31/03/22	90.875	4	702,212.20	636,844.18	719.18	-65,368.02	0.14
		(366) 250329	700,000.	M EUR	100.316	% 31/03/22	90.875	4	702,212.19	636,844.18	719.18	-65,368.01	0.14
XS1843459782 INTL FL 1.8 09-26		(366) 250926	700,000.	M EUR	105.4956	% 31/03/22	100.453	4	738,469.12	709,764.42	6,593.42	-28,704.70	0.15
XS1673102734 ISS GLO 1.5 08-27		(366) 310827	700,000.	M EUR	101.1733	% 31/03/22	95.895	4	708,213.02	677,478.70	6,213.70	-30,734.32	0.15
IT0005433195 ITAL BU 0.95 03-37		(UST) 010337	4,275,000.	M EUR	99.409	% 31/03/22	84.574	4	4,249,734.75	3,619,290.74	3,752.24	-630,444.01	0.78
XS2264871828 IVORY COAST-PDI		(366) 300132	3,000,000.	M EUR	102.9478	% 31/03/22	88.87	4	3,088,434.31	2,691,743.84	25,643.84	-396,690.47	0.58
DE000A19HCX8 JAB HOL 2.0 05-28		(366) 180528	700,000.	M EUR	108.1117	% 31/03/22	99.35	4	756,782.08	707,762.33	12,312.33	-49,019.75	0.15
XS2010037682 JAGU LA 6.875 11-26	MPL IV	CI9922074	750.	M EUR	117.36	% 31/03/22	103.399	4	880.20	795.40	19.91	-84.80	0.00
		(EUR) 151126	1,249,250.	M EUR	117.3601	% 31/03/22	103.399	4	1,466,120.67	1,324,873.52	33,161.51	-141,247.15	0.29
BE0002664457 KBC GRO 0.5 12-29		(366) 031229	700,000.	M EUR	98.3926	% 31/03/22	96.244	4	688,747.98	674,877.86	1,169.86	-13,870.12	0.15
BE0002592708 KBC GRO 4.25 PERP		(UST) 311299	400,000.	M EUR	107.0384	% 31/03/22	99.117	4	428,153.71	404,033.93	7,565.93	-24,119.78	0.09
ES0343307015 KUTX 0.5 09-24	MPL IV	CI10197164	300,000.	M EUR	99.9132	% 31/03/22	98.886	4	299,739.66	297,442.93	784.93	-2,296.73	0.06
		(366) 250924	400,000.	M EUR	99.9132	% 31/03/22	98.886	4	399,652.88	396,590.58	1,046.58	-3,062.30	0.09
ES0243307016 KUTX 0.5 10-27		(366) 141027	600,000.	M EUR	99.671	% 31/03/22	94.558	4	598,026.00	568,761.70	1,413.70	-29,264.30	0.12
FR0013331949 LA POST 3.125 PERP		(366) 311299	600,000.	M EUR	105.6748	% 31/03/22	99.117	4	634,048.77	598,041.04	3,339.04	-36,007.73	0.13
XS1501367921 LANX FI 1.0 10-26	MPL IV	CI10057271	500,000.	M EUR	106.7019	% 31/03/22	98.29	4	533,509.73	493,902.05	2,452.05	-39,607.68	0.11
	MPL IV	CI9643895	50,000.	M EUR	106.7019	% 31/03/22	98.29	4	53,350.97	49,390.21	245.21	-3,960.76	0.01
		(366) 071026	550,000.	M EUR	106.7019	% 31/03/22	98.29	4	586,860.71	543,292.26	2,697.26	-43,568.45	0.12
DE000LB2CPE5 LBBW 4.0 PERP		(366) 311299	600,000.	M EUR	102.2338	% 31/03/22	96.537	4	613,402.90	602,498.71	23,276.71	-10,904.19	0.13
XS2155365641 LEAS CO 3.5 04-25		(366) 090425	700,000.	M EUR	112.2095	% 31/03/22	106.197	4	785,466.45	767,543.38	24,164.38	-17,923.07	0.17
XS2148623106 LLOY BA 3.5 04-26		(366) 010426	700,000.	M EUR	113.7542	% 31/03/22	106.037	4	796,279.44	742,460.37	201.37	-53,819.07	0.16
XS1975716595 LOXA SA 4.5 04-27		(EUR) 150427	3,000,000.	M EUR	97.6125	% 31/03/22	95.462	4	2,928,375.00	2,904,735.00	40,875.00	-23,640.00	0.63
FR0013506508 LVMH MO 0.75 04-25		(366) 070425	1,000,000.	M EUR	99.717	% 31/03/22	99.927	4	997,170.00	1,006,708.36	7,438.36	9,538.36	0.22
XS2052310054 LYB INT 0.875 09-26		(366) 170926	700,000.	M EUR	100.9086	% 31/03/22	96.37	4	706,359.93	677,929.38	3,339.38	-28,430.55	0.15
XS2386287689 MEDI CR 0.75 11-28		(366) 021128	250,000.	M EUR	100.	% 31/03/22	91.411	4	250,000.00	229,570.31	1,042.81	-20,429.69	0.05
XS1973750869 MEDI CR 1.625 01-25		(366) 070125	270,000.	M EUR	105.6235	% 31/03/22	101.43	4	285,183.32	274,906.79	1,045.79	-10,276.53	0.06
DE000A289QR9 MERC GR 0.75 09-30		(366) 100930	700,000.	M EUR	98.6951	% 31/03/22	94.183	4	690,865.67	662,244.01	2,963.01	-28,621.66	0.14
XS2218405772 MERC KG 1.625 09-80	MPL IV	CI9993143	400,000.	M EUR	99.6846	% 31/03/22	98.161	4	398,738.36	396,330.30	3,686.30	-2,408.06	0.09
		(366) 090980	400,000.	M EUR	99.6846	% 31/03/22	98.161	4	398,738.35	396,330.30	3,686.30	-2,408.05	0.09
XS1751001139 MEXI GO 1.75 04-28		(360) 170428	3,423,000.	M EUR	106.4748	% 31/03/22	97.362	4	3,644,631.02	3,390,440.61	57,739.35	-254,190.41	0.73

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
XS1706111793 MORG ST 1.342 10-26		(366) 231026	700,000.	M EUR	105.8177	% 31/03/22	100.007	4	740,723.67	704,244.13	4,195.13	-36,479.54	0.15
XS2010032881 NASDAQ 0.875 02-30		(366) 130230	700,000.	M EUR	102.2499	% 31/03/22	92.036	4	715,749.04	645,091.04	839.04	-70,658.00	0.14
XS1788834700 NATI BU 1.5 03-26		(366) 080326	700,000.	M EUR	104.6696	% 31/03/22	100.372	4	732,687.03	703,380.71	776.71	-29,306.32	0.15
XS2388449758 NATL BA 0.5 09-28		(366) 210928	1,500,000.	M EUR	99.801	% 31/03/22	91.627	4	1,497,015.00	1,378,411.85	4,006.85	-118,603.15	0.30
XS2076099865 NETF IN 4.625 05-29		(EUR) 150529	600,000.	M EUR	128.2769	% 31/03/22	113.546	4	769,661.67	691,990.58	10,714.58	-77,671.09	0.15
XS2023631489 NIBC BA 0.875 07-25		(366) 080725	700,000.	M EUR	100.8804	% 31/03/22	98.445	4	706,162.59	693,645.82	4,530.82	-12,516.77	0.15
XS2432361421 NIBCAP 0 7/8 06/24/2		(EXA) 240627	1,900,000.	M EUR	99.393	% 31/03/22	94.34	4	1,888,467.00	1,795,648.36	3,188.36	-92,818.64	0.39
XS2355604880 NOMA FO 2.5 06-28		(EUR) 240628	1,379,000.	M EUR	100.	% 31/03/22	94.197	4	1,379,000.00	1,306,541.98	7,565.35	-72,458.02	0.28
XS1725580465 NORD BA 3.5 PERP		(366) 311299	1,000,000.	M EUR	107.5697	% 31/03/22	100.098	4	1,075,696.72	1,003,185.48	2,205.48	-72,511.24	0.22
DK0009526998 NYKR 0.75 01-27		(366) 200127	700,000.	M EUR	101.9335	% 31/03/22	95.663	4	713,534.44	670,705.38	1,064.38	-42,829.06	0.14
XS1734689620 OMV AG 1.0 12-26		(366) 141226	500,000.	M EUR	106.7875	% 31/03/22	98.991	4	533,937.27	496,475.55	1,520.55	-37,461.72	0.11
XS2224439385 OMV AG 2.5 PERP	MPLIV	CI10197282	300,000.	M EUR	99.8349	% 31/03/22	95.969	4	299,504.80	292,324.81	4,417.81	-7,179.99	0.06
		(366) 311299	300,000.	M EUR	99.8349	% 31/03/22	95.969	4	299,504.79	292,324.81	4,417.81	-7,179.98	0.06
XS2224439971 OMV AG 2.875 PERP		(366) 311299	600,000.	M EUR	99.6127	% 31/03/22	94.054	4	597,676.03	574,484.96	10,160.96	-23,191.07	0.12
XS1857022609 OTE 2.375 07-22		(366) 180722	1,400,000.	M EUR	107.201	% 31/03/22	100.616	4	1,500,813.31	1,432,308.93	23,684.93	-68,504.38	0.31
FR0013506524 PERN RI 1.125 04-25	MPLIV	CI10215853	1,000,000.	M EUR	99.354	% 31/03/22	100.593	4	993,540.00	1,017,087.53	11,157.53	23,547.53	0.22
		(366) 070425	1,000,000.	M EUR	99.354	% 31/03/22	100.593	4	993,540.00	1,017,087.53	11,157.53	23,547.53	0.22
FR0013172939 PERN RIC 1.5 05-26		(366) 180526	700,000.	M EUR	108.4339	% 31/03/22	101.246	4	759,037.33	717,956.25	9,234.25	-41,081.08	0.16
XS2149379211 PHIANA 2 03/30/30		(EXA) 300330	800,000.	M EUR	118.0551	% 31/03/22	102.836	4	944,440.55	822,907.18	219.18	-121,533.37	0.18
XS2154418144 RDSALN 1 1/8 04/07/2		(EXA) 070424	1,000,000.	M EUR	99.79	% 31/03/22	101.254	4	997,900.00	1,023,697.53	11,157.53	25,797.53	0.22
FR0013476090 RENA CR 1.125 01-27		(366) 150127	700,000.	M EUR	96.6961	% 31/03/22	93.317	4	676,872.74	654,923.45	1,704.45	-21,949.29	0.14
FR0013459765 RENA CR 2.625 02-30		(366) 180230	3,500,000.	M EUR	102.1968	% 31/03/22	94.917	4	3,576,887.91	3,333,422.05	11,327.05	-243,465.86	0.72
XS2156583259 REPS IN 2.625 04-30	MPLIV	CI9481934	300,000.	M EUR	116.1022	% 31/03/22	108.825	4	348,306.66	334,112.67	7,637.67	-14,193.99	0.07
		(366) 150430	400,000.	M EUR	116.1022	% 31/03/22	108.825	4	464,408.88	445,483.56	10,183.56	-18,925.32	0.10
XS2186001314 REPS IN 4.247 PERP	MPLIV	CI10144401N	400,000.	M EUR	103.2548	% 31/03/22	101.09	4	413,019.27	409,665.84	5,305.84	-3,353.43	0.09
		(366) 311299	400,000.	M EUR	103.2548	% 31/03/22	101.09	4	413,019.26	409,665.84	5,305.84	-3,353.42	0.09
XS2330503694 ROMA GO 2.0 04-33		(366) 140433	3,300,000.	M EUR	99.8158	% 31/03/22	80.999	4	3,293,919.86	2,737,158.78	64,191.78	-556,761.08	0.59
XS2364200514 ROMA GO 2.875 04-42	MPLIV	CI10093693	1,449,000.	M EUR	98.218	% 31/03/22	77.265	4	1,423,178.82	1,149,815.24	30,245.39	-273,363.58	0.25
		(366) 130442	1,450,000.	M EUR	98.218	% 31/03/22	77.265	4	1,424,161.00	1,150,608.77	30,266.27	-273,552.23	0.25
XS1788515606 ROYA BA 1.75 03-26		(366) 020326	700,000.	M EUR	104.3244	% 31/03/22	100.788	4	730,271.07	706,623.53	1,107.53	-23,647.54	0.15
XS2001175657 ROYA PH 0.5 05-26		(366) 220526	700,000.	M EUR	103.0138	% 31/03/22	97.484	4	721,096.75	685,427.73	3,039.73	-35,669.02	0.15
XS2182067350 SCAN CV 2.25 06-25		(366) 030625	700,000.	M EUR	105.9076	% 31/03/22	102.827	4	741,352.93	732,949.96	13,160.96	-8,402.97	0.16
XS2075811781 SES SOC 0.875 11-27	MPLIV	CI9861899	350,000.	M EUR	98.7523	% 31/03/22	93.444	4	345,633.14	328,320.95	1,266.95	-17,312.19	0.07
		(366) 041127	350,000.	M EUR	98.7523	% 31/03/22	93.444	4	345,633.14	328,320.95	1,266.95	-17,312.19	0.07
FR0013448859 SG 0.875 09-29	MPLIV	CI10129981	300,000.	M EUR	98.9244	% 31/03/22	92.504	4	296,773.15	278,892.82	1,380.82	-17,880.33	0.06
		(366) 240929	400,000.	M EUR	98.9244	% 31/03/22	92.504	4	395,697.53	371,857.10	1,841.10	-23,840.43	0.08
XS2010045198 SLB 0 1/4 10/15/27		(EXA) 151027	700,000.	M EUR	97.5617	% 31/03/22	94.274	4	682,931.70	660,737.86	819.86	-22,193.84	0.14
XS1700721464 SNAM 1.375 10-27		(366) 251027	245,000.	M EUR	109.8138	% 31/03/22	100.234	4	269,043.76	247,059.24	1,485.94	-21,984.52	0.05
FR00140060E7 SOCI FO 0.5 04-28		(366) 210428	2,600,000.	M EUR	99.226	% 31/03/22	90.801	4	2,579,876.00	2,366,702.71	5,876.71	-213,173.29	0.51
XS2206380573 SOCI PE 1.5 07-23		(366) 170723	1,984,000.	M EUR	99.752	% 31/03/22	101.61	4	1,979,079.68	2,037,222.84	21,280.44	58,143.16	0.44
XS2206379567 SOCI PE 2.25 07-27	MPLIV	CI9599358	300,000.	M EUR	106.1993	% 31/03/22	101.552	4	318,597.99	309,482.71	4,826.71	-9,115.28	0.07
		(366) 170727	300,000.	M EUR	106.1993	% 31/03/22	101.552	4	318,597.98	309,482.71	4,826.71	-9,115.27	0.07
BE6315847804 SOLVAY 0.5 09-29		(366) 060929	700,000.	M EUR	99.1829	% 31/03/22	89.677	4	694,280.14	629,752.70	2,013.70	-64,527.44	0.14
BE6324000858 SOLVAY 2.5 PERP	MPLIV	CI10121124	400,000.	M EUR	98.3955	% 31/03/22	94.508	4	393,581.92	378,936.11	904.11	-14,645.81	0.08
		(366) 311299	400,000.	M EUR	98.3955	% 31/03/22	94.508	4	393,581.92	378,936.11	904.11	-14,645.81	0.08
FR0013512944 STEL NV 2.75 05-26		(366) 150526	4,400,000.	M EUR	101.0165	% 31/03/22	103.975	4	4,444,727.08	4,682,308.22	107,408.22	237,581.14	1.01
XS2067263850 SUMM BC 5.75 10-26		(EUR) 311026	1,300,000.	M EUR	107.1972	% 31/03/22	102.194	4	1,393,563.89	1,360,498.39	31,976.39	-33,065.50	0.29
XS1907150780 TELE AB 2.125 05-28		(366) 150528	700,000.	M EUR	111.7534	% 31/03/22	101.443	4	782,273.97	723,305.11	13,204.11	-58,968.86	0.16

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
XS2109819859 TELE EU 2.502 PERP		(366) 311299	600,000.	M EUR	96.616	% 31/03/22	94.467	4	579,696.27	580,539.01	13,737.01	842.74 0.13
XS2244837162 TERE FI 7.5 10-25	MPLIV	CI10123507	850,000.	M EUR	110.1763	% 31/03/22	104.454	4	936,498.73	915,129.83	27,270.83	-21,368.90 0.20
		(EUR) 301025	850,000.	M EUR	110.1763	% 31/03/22	104.454	4	936,498.73	915,129.83	27,270.83	-21,368.90 0.20
XS2153406868 TOTA CA 1.491 04-27		(366) 080427	1,700,000.	M EUR	100.	% 31/03/22	101.581	4	1,700,000.00	1,751,946.22	25,069.22	51,946.22 0.38
XS2224632971 TOTA SE 2.0 PERP		(366) 311299	800,000.	M EUR	99.5315	% 31/03/22	88.893	4	796,252.06	720,437.15	9,293.15	-75,814.91 0.16
FR0013313186 UBISOFT 1.289 01-23		(366) 300123	800,000.	M EUR	100.	% 31/03/22	100.291	4	800,000.00	804,136.13	1,808.13	4,136.13 0.17
XS1569845404 UNIB RO 1.5 02-28		(366) 220228	700,000.	M EUR	104.6397	% 31/03/22	98.525	4	732,478.16	690,854.45	1,179.45	-41,623.71 0.15
XS2433139966 UNIC 0.925 01-28		(366) 180128	2,655,000.	M EUR	99.844	% 31/03/22	94.585	4	2,650,858.20	2,516,345.35	5,113.60	-134,512.85 0.54
XS2010029317 UNITED GROUP		(EUR) 151127	1,400,000.	M EUR	101.5056	% 31/03/22	93.311	4	1,421,077.78	1,327,976.22	21,622.22	-93,101.56 0.29
XS2168478068 UNKN FI 1.25 11-26		(366) 051126	1,700,000.	M EUR	106.4692	% 31/03/22	99.193	4	1,809,976.03	1,695,013.88	8,732.88	-114,962.15 0.37
XS1629969327 UPC HOL 3.875 06-29		(EUR) 150629	1,400,000.	M EUR	102.5316	% 31/03/22	97.401	4	1,435,442.36	1,370,998.03	7,384.03	-64,444.33 0.30
XS2199604096 UQA 1 3/8 07/09/30		(EXA) 090730	700,000.	M EUR	104.6907	% 31/03/22	93.619	4	732,834.70	662,426.49	7,093.49	-70,408.21 0.14
FR0014004UE6 VALEO 1.0 08-28	MPLIV	CI10057268	1,100,000.	M EUR	99.939	% 31/03/22	87.797	4	1,099,329.00	973,120.42	7,353.42	-126,208.58 0.21
		(366) 030828	1,100,000.	M EUR	99.939	% 31/03/22	87.797	4	1,099,329.00	973,120.42	7,353.42	-126,208.58 0.21
FR0013507704 VEOL EN 1.25 04-28		(366) 150428	1,100,000.	M EUR	100.	% 31/03/22	99.056	4	1,100,000.00	1,102,951.62	13,335.62	2,951.62 0.24
FR0012663169 VEOL ENV 1.59 01-28		(366) 100128	700,000.	M EUR	110.0009	% 31/03/22	101.278	4	770,006.20	711,507.42	2,561.42	-58,498.78 0.15
XS2287912450 VERI MI 5.25 02-29		(EUR) 150229	1,400,000.	M EUR	105.1096	% 31/03/22	93.145	4	1,471,534.16	1,314,034.17	10,004.17	-157,499.99 0.28
XS2189766970 VIRG ME 3.75 07-30		(EUR) 150730	1,400,000.	M EUR	101.6979	% 31/03/22	90.879	4	1,423,770.83	1,283,826.83	11,520.83	-139,944.00 0.28
XS2346591113 VIRG MO 0.375 05-24		(366) 270524	1,000,000.	M EUR	99.97	% 31/03/22	99.677	4	999,700.00	999,975.48	3,205.48	275.48 0.22
XS2002018500 VODA GR 1.625 11-30		(366) 241130	700,000.	M EUR	101.6083	% 31/03/22	100.407	4	711,258.11	706,931.53	4,082.53	-4,326.58 0.15
XS2225204010 VODA GR 3.0 08-80		(EUR) 270880	800,000.	M EUR	97.333	% 31/03/22	92.035	4	778,664.11	750,746.67	14,466.67	-27,917.44 0.16
XS2438616240 VOLK FI 0.875 01-28		(366) 310128	1,300,000.	M EUR	99.594	% 31/03/22	93.633	4	1,294,722.00	1,219,192.36	1,963.36	-75,529.64 0.26
XS2234567233 VOLK IN 0.875 09-28		(366) 220928	700,000.	M EUR	99.3068	% 31/03/22	94.056	4	695,147.47	661,647.48	3,255.48	-33,499.99 0.14
XS2187689034 VOLK IN 3.5 PERP		(366) 311299	1,800,000.	M EUR	104.3022	% 31/03/22	101.264	4	1,877,439.73	1,872,979.40	50,227.40	-4,460.33 0.40
XS1995748172 VOLV TR 0.1 05-22		(366) 240522	1,200,000.	M EUR	100.3917	% 31/03/22	100.018	4	1,204,700.59	1,201,251.62	1,035.62	-3,448.97 0.26
XS2167007918 WELL FA 1.741 05-30		(366) 040530	700,000.	M EUR	106.4397	% 31/03/22	98.682	4	745,077.97	701,959.33	11,185.33	-43,118.64 0.15
XS2116386132 ZIGG BO 3.375 02-30		(EUR) 280230	1,400,000.	M EUR	100.6531	% 31/03/22	89.147	4	1,409,143.75	1,258,426.75	10,368.75	-150,717.00 0.27
SOUS TOTAL DEVISE VALEUR : EUR EURO												
CUMUL (EUR)										280,521,882.64	263,113,664.57	2,286,023.25 -17,408,218.07 56.88
DEVISE VALEUR : GBP LIVRE STERLING												
XS2081020872 HEAT FI 4.625 09-29		(EUR) 010929	1,731,000.	M GBP	104.6295	% 31/03/22	91.792	4	2,077,849.67	1,877,464.94	8,631.55	-200,384.73 0.41
DEVISE VALEUR : MXN NOUVEAU PESO MEXICAIN												
MXOMG0000102 MEXI BO 8.0 11-47		(999) 071147	1,260,000.	P MXN	116.1486	M 31/03/22	95.984	4	5,972,652.10	5,593,890.16	141,384.81	-378,761.94 1.21
DEVISE VALEUR : USD DOLLAR US												
US68245XAM11 1011 BC 4.0 10-30		(USA) 151030	3,500,000.	M USD	97.9944	% 31/03/22	91.201	4	2,864,377.45	2,917,046.22	58,848.69	52,668.77 0.63
XS2343627712 AGIL GR 5.5 05-26		(EUR) 170526	4,012,000.	M USD	94.0429	% 31/03/22	32.048	4	3,219,284.21	1,226,485.63	75,191.07	-1,992,798.58 0.27
US00912XAW48 AIR LEA 2.625 07-22		(USA) 010722	1,000,000.	M USD	102.7548	% 31/03/22	100.2207	T	857,826.87	903,463.69	6,072.04	45,636.82 0.20
US00253XAB73 AMER AI 5.75 04-29		(EUR) 200429	3,100,000.	M USD	108.1813	% 31/03/22	100.359	4	2,800,282.86	2,818,561.32	32,808.27	18,278.46 0.61
US071734AL17 BAUS HE 5.25 02-31		(USA) 150231	3,400,000.	M USD	102.4833	% 31/03/22	78.721	4	2,909,999.44	2,418,346.91	21,754.86	-491,652.53 0.52
US156700BD72 CENT 4.5 01-29		(USA) 150129	3,400,000.	M USD	100.515	% 31/03/22	86.042	4	2,854,108.90	2,649,537.07	30,063.57	-204,571.83 0.57
US168863DP09 CHIL GO 2.45 01-31		(EUR) 310131	1,706,000.	M USD	102.6923	% 31/03/22	94.103	4	1,463,877.22	1,444,150.93	6,653.46	-19,726.29 0.31
US168863DL94 CHIL GO 3.5 01-50		(EUR) 250150	4,400,000.	M USD	112.3256	% 31/03/22	92.204	4	4,184,506.13	3,659,108.77	26,429.68	-525,397.36 0.79
US195325DS19 COLO GO 3.125 04-31		(EUR) 150431	6,000,000.	M USD	106.5941	% 31/03/22	85.158	4	5,433,853.73	4,653,922.66	78,815.21	-779,931.07 1.01
US203372AX50 COMM 4.75 09-29		(USA) 010929	3,100,000.	M USD	98.4278	% 31/03/22	92.314	4	2,638,568.57	2,574,527.15	12,086.25	-64,041.42 0.56
US23918KAS78 DAVI HE 4.625 06-30		(USA) 010630	3,300,000.	M USD	103.7729	% 31/03/22	94.276	4	2,859,951.77	2,832,427.35	46,693.12	-27,524.42 0.61

Inventaire sur historique de valorisation (HISINV)

Stock : Stock admi principal au 31/03/22

Devise de fixing : FXA Devises Bloomberg 9h

ORTEFEUILLE : 524003 OBLIGATIONS 3-5 M

Devise du portefeuille : EUR

(Etat simplifiée, trame : NPC - 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		
US25470XBB01		DISH DB	7.375	07-28	(USA)	010728	3,200,000.	M USD	108.703	%	31/03/22	95.509	4	2,907,711.74	2,791,238.06	54,590.50	-116,473.68	0.60
US36485MAK53		GARD WO	4.625	02-27	(USA)	150227	3,400,000.	M USD	102.5851	%	31/03/22	96.5	T	2,915,566.63	2,957,023.16	19,165.00	41,456.53	0.64
US404030AJ72		HE EQUI	3.875	12-28	(USA)	151228	3,400,000.	M USD	99.7132	%	31/03/22	94.906	4	2,832,524.53	2,925,049.22	35,718.99	92,524.69	0.63
US455780CS32		INDO GO	3.85	10-30	(EUR)	151030	4,000,000.	M USD	110.74	%	31/03/22	105.74	4	3,727,364.52	3,851,982.84	64,733.56	124,618.32	0.83
US46284VAN10		IRON MO	4.5	02-31	(USA)	150231	3,400,000.	M USD	100.9	%	31/03/22	93.61	4	2,865,040.92	2,868,521.67	18,647.03	3,480.75	0.62
US45031UCJ88		ISTAR	5.5	02-26	(USA)	150226	3,250,000.	M USD	104.9283	%	31/03/22	102.5	T	2,847,504.03	3,004,638.13	21,785.33	157,134.10	0.65
US91087BAM28		MEXI GO	2.659	05-31	(EUR)	240531	1,385,000.	M USD	100.	%	31/03/22	91.396	4	1,169,171.03	1,145,355.74	11,907.85	-23,815.29	0.25
XS2280637039		MEXI GO	3.75	04-71	(EUR)	190471	7,552,000.	M USD	95.5467	%	31/03/22	80.546	4	5,929,134.05	5,562,888.54	116,224.93	-366,245.51	1.20
USG5825AAC65		Marb Bo	3.95	01-31	(EUR)	290131	3,500,000.	M USD	96.6188	%	31/03/22	88.776	4	2,826,762.73	2,804,550.33	22,351.19	-22,212.40	0.61
US65409QBF81		NIEL FI	5.875	10-30	(USA)	011030	900,000.	M USD	109.7427	%	31/03/22	101.25	T	818,093.58	816,341.90	394.55	-1,751.68	0.18
XS2213954766		POWE RE	6.25	08-24	(EUR)	100824	3,382,000.	M USD	89.4212	%	31/03/22	39.007	4	2,678,041.24	1,209,637.35	28,390.27	-1,468,403.89	0.26
US74166NAA28		PRIM SEC	4.88	07-32	(USA)	150732	3,200,000.	M USD	106.874	%	31/03/22	92.906	4	2,858,274.23	2,692,716.09	30,653.05	-165,558.14	0.58
XS2385392936		SHIM GR	5.2	01-27	(EUR)	160127	7,500,000.	M USD	97.8839	%	31/03/22	28.032	4	6,266,574.20	1,958,184.10	75,662.61	-4,308,390.10	0.42
US84612JAA07		SPA HOL	4.875	02-28	(EUR)	040228	3,300,000.	M USD	101.4198	%	31/03/22	92.157	4	2,797,670.43	2,724,320.94	1,200.42	-73,349.49	0.59
XS2198851482		TIME CH	6.75	07-25	(EUR)	080725	4,000,000.	M USD	96.1969	%	31/03/22	41.962	4	3,268,667.17	1,560,691.26	57,754.30	-1,707,975.91	0.34
XS2280833133		UNTR GA	2.7	07-26	(EUR)	120726	7,500,000.	M USD	90.9	%	31/03/22	72.97	4	5,819,462.23	4,941,686.07	41,301.04	-877,776.16	1.07
US90290MAD39		US FOOD	4.75	02-29	(USA)	150229	3,400,000.	M USD	102.6278	%	31/03/22	96.743	4	2,916,780.44	2,964,939.06	19,682.97	48,158.62	0.64
SOUS TOTAL DEVISE VALEUR : USD DOLLAR US										CUMUL (EUR)		87,530,980.85	74,877,342.16	1,015,579.81	-12,653,638.69	16.19		
Obligations à taux variable, révisable nég. sur u																		
DEVISE VALEUR : EUR EURO										CUMUL (EUR)		3,144,232.00	3,200,684.80	82.80	56,452.80	0.69		
XS2432941008		AMAD CM	FLR	01-24	(999)	250124	900,000.	M EUR	100.103	%	31/03/22	100.187	4	900,927.00	901,765.80	82.80	838.80	0.19
XS1767930826		FORD MOTO	FLR	12-22	MPLIV	CI10144420	600,000.	M EUR	97.535	%	31/03/22	99.953	4	585,210.00	599,718.00	0.00	14,508.00	0.13
					(999)	071222	1,700,000.	M EUR	97.535	%	31/03/22	99.953	4	1,658,095.00	1,699,201.00	0.00	41,106.00	0.37
SOUS TOTAL DEVISE VALEUR : EUR EURO										CUMUL (EUR)		3,144,232.00	3,200,684.80	82.80	56,452.80	0.69		
DEVISE VALEUR : USD DOLLAR US																		
US50077LAQ95		KRAF HEIN	FLR	08-22	(999)	100822	2,900,000.	M USD	99.8605	%	31/03/22	100.155	4	2,417,626.27	2,605,264.86	4,535.10	187,638.59	0.56
Obligations & valeurs assimilées négociés sur un marché réglementé																		
										CUMUL (EUR)		381,665,223.53	351,268,311.49	3,456,237.32	-30,396,912.04	75.94		

II -Titres de creances

TCN negociés sur marche regl.ou ass

Bons du tresor

DEVISE VALEUR : EUR EURO

MATURITE : moins de 2 ans

FR012689	3561	FREN REP P	ZCP	07-22	NOL	(999)	130722	25,000,000.	EUR	100.3027	31/03/22	-0.677	4	25,075,665.82	25,048,518.28	0.00	-27,147.54	5.41
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Inventaire sur historique de valorisation (HISINV)

Stock : Stock admi principal au 31/03/22

Devise de fixing : FXA Devises Bloomberg 9h

PORTEFEUILLE : 524003 OBLIGATIONS 3-5 M VL VALIDEE Devise du portefeuille : EUR (Etat simplifie, trame : NPC - TRI AMF/TYPE INSTRUMENT/ORDRE ALPHABETIQUE , Tris : BVAL04)

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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III - Titres d'OPCVM

OPCVM français à vocation générale

DEVISE VALEUR : EUR EURO

FR0010694125	AVIVA INV.MON.F 4D	11,063.2	P EUR	3076.5958	M 31/03/22	3068.84	O	34,036,994.88	33,951,190.69	0.00	-85,804.19	7.34
FR0010190322	LFP ALLOCAT.7 -S-5D	0.55968	P EUR	5002857.5257	M 30/03/22	4654134.78	Y	2,799,999.30	2,604,826.15	0.00	-195,173.15	0.56
FR0013439163	LFR-GL FL RA-IEUR	6,977.601	P EUR	1003.47	M 30/03/22	991.52	Y	7,001,813.28	6,918,430.94	0.00	-83,382.34	1.50
SOUS TOTAL DEVISE VALEUR : EUR EURO												
CUMUL (EUR)								43,838,807.46	43,474,447.78	0.00	-364,359.68	9.40

IV - Opérations temporaires sur titres

Titres donnés en pension

DATE ECHEANCE : 14/05/26

CI8825396	FERR EM 1.382 05-26	MPLIV 0.0	140526	-319,500.	EUR	100.	% 31/03/22	-319,500.00	-318,387.85	1,112.15	1,112.15	-0.07
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DATE ECHEANCE : 05/02/29

CI8693153	CNFPF 2 3/4 02/05/29	MPLIV 0.0	050229	-349,793.88	EUR	100.	% 31/03/22	-349,793.88	-348,614.37	1,179.51	1,179.51	-0.08
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DATE ECHEANCE : 31/12/49

CI10003005	BOUY 1.125 07-28	MPLIV 0.0	311249	-708,157.87	EUR	100.	% 31/03/22	-708,157.87	-707,805.05	352.82	352.82	-0.15
CI10034684	EDENRED 1.375 06-29	MPLIV 0.0	311249	-306,750.	EUR	100.	% 31/03/22	-306,750.00	-306,642.42	107.58	107.58	-0.07
CI10057268	VALEO 1.0 08-28	MPLIV 0.0	311249	-997,810.	EUR	100.	% 31/03/22	-997,810.00	-997,810.00	0.00	0.00	-0.22
CI10057271	LANX FI 1.0 10-26	MPLIV 0.0	311249	-504,000.	EUR	100.	% 31/03/22	-504,000.00	-504,000.00	0.00	0.00	-0.11
CI10093693	ROMA GO 2.875 04-42	MPLIV 0.0	311249	-1,074,051.39	EUR	100.	% 31/03/22	-1,074,051.39	-1,073,688.69	362.70	362.70	-0.23
CI10120670	ILIA HO 5.125 10-26	MPLIV 0.0	311249	-1,906,725.44	EUR	100.	% 31/03/22	-1,906,725.44	-1,906,203.79	521.65	521.65	-0.41
CI10120796	CRED EM 1.125 01-28	MPLIV 0.0	311249	-378,901.64	EUR	100.	% 31/03/22	-378,901.64	-378,797.98	103.66	103.66	-0.08
CI10121112	BMW FIN 1.5 02-29	MPLIV 0.0	311249	-559,725.21	EUR	100.	% 31/03/22	-559,725.21	-559,572.08	153.13	153.13	-0.12
CI10121124	SOLVAY 2.5 PERP	MPLIV 0.0	311249	-378,536.99	EUR	100.	% 31/03/22	-378,536.99	-378,433.43	103.56	103.56	-0.08
CI10121133	INTE 1.75 07-29	MPLIV 0.0	311249	-345,798.56	EUR	100.	% 31/03/22	-345,798.56	-345,703.96	94.60	94.60	-0.07
CI10123507	TERE FI 7.5 10-25	MPLIV 0.0	311249	-898,485.42	EUR	100.	% 31/03/22	-898,485.42	-898,239.61	245.81	245.81	-0.19
CI10129981	SG 0.875 09-29	MPLIV 0.0	311249	-272,128.77	EUR	100.	% 31/03/22	-272,128.77	-272,128.77	0.00	0.00	-0.06
CI10144401N	REPS IN 4.247 PERP	MPLIV 0.0	311249	-408,232.71	EUR	100.	% 31/03/22	-408,232.71	-408,134.07	98.64	98.64	-0.09
CI10144413	ABN AMR 4.375 PERP	MPLIV 0.0	311249	-510,050.	EUR	100.	% 31/03/22	-510,050.00	-509,926.75	123.25	123.25	-0.11
CI10144420	FORD MOTO FLR 12-22	MPLIV 0.0	311249	-597,000.	EUR	100.	% 31/03/22	-597,000.00	-596,855.74	144.26	144.26	-0.13
CI10156565	BANK 0.875 07-26	MPLIV 0.0	311249	-97,027.19	EUR	100.	% 31/03/22	-97,027.19	-97,003.74	23.45	23.45	-0.02
CI10156568	FERR DE 0.375 03-28	MPLIV 0.0	311249	-944,830.83	EUR	100.	% 31/03/22	-944,830.83	-944,602.52	228.31	228.31	-0.20
CI10191329	FERR DE 0.375 03-28	MPLIV 0.0	311249	-280,320.41	EUR	100.	% 31/03/22	-280,320.41	-280,275.18	45.23	45.23	-0.06
CI10197164	KUTX 0.5 09-24	MPLIV 0.0	311249	-297,350.55	EUR	100.	% 31/03/22	-297,350.55	-297,307.34	43.21	43.21	-0.06
CI10197282	OMV AG 2.5 PERP	MPLIV 0.0	311249	-290,232.74	EUR	100.	% 31/03/22	-290,232.74	-290,190.57	42.17	42.17	-0.06
CI10215853	PERN RI 1.125 04-25	MPLIV 0.0	311249	-1,016,092.47	EUR	100.	% 31/03/22	-1,016,092.47	-1,015,961.14	131.33	131.33	-0.22
CI10243543	CRED EM 1.125 01-28	MPLIV 0.0	311249	-282,856.23	EUR	100.	% 31/03/22	-282,856.23	-282,842.47	13.76	13.76	-0.06
CI1258701	CASINO 5.25 04-27	MPLIV 0.0	311249	-538,560.	EUR	100.	% 31/03/22	-538,560.00	-538,300.31	259.69	259.69	-0.12
CI9160448	CONT 0.375 06-25	MPLIV 0.0	311249	-907,660.85	EUR	100.	% 31/03/22	-907,660.85	-905,320.40	2,340.45	2,340.45	-0.20
CI9293793	CAFF 2 5/8 12/15/27	MPLIV 0.0	311249	-346,830.	EUR	100.	% 31/03/22	-346,830.00	-346,068.21	761.79	761.79	-0.07
CI9481934	REPS IN 2.625 04-30	MPLIV 0.0	311249	-357,930.	EUR	100.	% 31/03/22	-357,930.00	-357,930.00	0.00	0.00	-0.08
CI9534825	FINE BA 0.5 10-27	MPLIV 0.0	311249	-98,310.	EUR	100.	% 31/03/22	-98,310.00	-98,142.72	167.28	167.28	-0.02
CI9599358	SOCI PE 2.25 07-27	MPLIV -0.7	311249	-321,750.	EUR	100.	% 31/03/22	-321,750.00	-320,710.52	1,039.48	1,039.48	-0.07
CI9643895	LANX FI 1.0 10-26	MPLIV 0.0	311249	-51,584.87	EUR	100.	% 31/03/22	-51,584.87	-51,515.34	69.53	69.53	-0.01

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	F	PRIX	REVIENT	TOTA	VALEUR	BOURSIERE	COUPON	COURU	TOTA	PLUS	OU MOINS	VAL	ACT	NET
CI9807728	AROU 1.45 07-28	MPLIV 0.0	311249	-300,683.84		EUR	100.	%	31/03/22				-300,683.84		-300,408.84				275.00		275.00		-0.06	
CI9816438	BOUY 1.125 07-28	MPLIV 0.0	311249	-536,767.8		EUR	100.	%	31/03/22				-536,767.80		-536,311.34				456.46		456.46		-0.12	
CI9861899	SES SOC 0.875 11-27	MPLIV 0.0	311249	-336,420.		EUR	100.	%	31/03/22				-336,420.00		-336,155.42				264.58		264.58		-0.07	
CI9861939	BOUY 1.125 07-28	MPLIV 0.0	311249	-301,380.		EUR	100.	%	31/03/22				-301,380.00		-301,142.98				237.02		237.02		-0.07	
CI9879515	CMZB FR 1.875 02-28	MPLIV 0.0	311249	-103,120.27		EUR	100.	%	31/03/22				-103,120.27		-103,044.14				76.13		76.13		-0.02	
CI9891647	CASINO 5.25 04-27	MPLIV 0.0	311249	-260,368.53		EUR	100.	%	31/03/22				-260,368.53		-260,180.49				188.04		188.04		-0.06	
CI9904413	CMZB FR 1.875 02-28	MPLIV 0.0	311249	-206,180.		EUR	100.	%	31/03/22				-206,180.00		-206,180.00				0.00		0.00		-0.04	
CI9922074	JAGU LA 6.875 11-26	MPLIV 0.0	311249	-842,925.		EUR	100.	%	31/03/22				-842,925.00		-842,410.63				514.37		514.37		-0.18	
CI9993132	INTL CO 3.75 03-29	MPLIV 0.0	311249	-694,613.83		EUR	100.	%	31/03/22				-694,613.83		-694,256.57				357.26		357.26		-0.15	
CI9993143	MERC KG 1.625 09-80	MPLIV 0.0	311249	-390,915.61		EUR	100.	%	31/03/22				-390,915.61		-390,714.55				201.06		201.06		-0.08	
POC131896	HELL RE 4.0 01-37	MPLIV 0.0	311249	-4,236,610.		EUR	100.	%	31/03/22				-4,236,610.00		-4,230,419.14				6,190.86		6,190.86		-0.91	
SOUS TOTAL DATE ECHEANCE : 31/12/49																								
										CUMUL (EUR)			-23,887,675.02		-23,871,336.90		16,338.12		16,338.12		-5.16			
Titres donnés en pension																								
										CUMUL (EUR)			-24,556,968.90		-24,538,339.12		18,629.78		18,629.78		-5.30			

VI - ENGAGEMENTS SUR MARCHES A TERME

Engagements à terme fermes																				
Futures étrangers																				
SOUS-JACENT : BTP10Y6 BTP 10Y 6%																				
CIK___M2	XEUR FBTP BTP 0622			-76.		EUR	137.8477	M	31/03/22	138.31	4		0.00		-35,135.39		0.00		-35,135.39	-0.01
SOUS-JACENT : CBTFV CBOT US TREASURY NOTES 5 ANS																				
CFV___M2	FV CBOT UST 5 0622			-200.		USD	113.6568	M	31/03/22	114.6875	4		0.00		-184,575.91		0.00		-184,575.91	-0.04
SOUS-JACENT : CMEEC EUR/USD CME																				
YEC___M2	EC EURUSD 0622			146.		USD	1.1056	M	31/03/22	1.1099	4		0.00		70,019.34		0.00		70,019.34	0.02
SOUS-JACENT : CMERP EUR/GBP CME																				
YRP___M2	RP EURGBP 0622			73.		GBP	0.8497	M	31/03/22	0.84525	4		0.00		-47,978.32		0.00		-47,978.32	-0.01
SOUS-JACENT : EUXOE EUREX BOBL EURO																				
COE___M2	EURO BOBL 0622			-137.		EUR	132.53	M	31/03/22	128.86	4		0.00		502,790.00		0.00		502,790.00	0.11
SOUS-JACENT : EUXRX EUREX EURO BUND																				
CRX___M2	FGBL BUND 10A 0622			-544.		EUR	165.5029	M	31/03/22	158.66	4		0.00		3,722,543.33		0.00		3,722,543.33	0.80
SOUS-JACENT : EUXUB EUREX EURO BUXL																				
CUB___M2	XEUR FGBX BUX 0622			-23.		EUR	202.32	M	31/03/22	186.2	4		0.00		370,760.00		0.00		370,760.00	0.08

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
Futures étrangers												
CUMUL (EUR)									0.00	4,398,423.05	0.00	4,398,423.05 0.95
VII - AUTRES ENGAGEMENTS												
Swaps												
Swaps de taux												
DATE ECHEANCE : 15/02/31												
PSW1254391	IRS 0.6347-15/02/31	NOL RECU	27,700,000.	EUR	0.	31/03/22	95.31765913		0.00	-1,297,008.42	14,650.99	-1,311,659.41 -0.28
		NOL VERSE	-27,700,000.	EUR	0.	31/03/22	0.		0.00	0.00	0.00	0.00 0.00
PSW1256438	IRS 0.8728/15022031	NOL RECU	16,700,000.	EUR	0.	31/03/22	97.30779551		0.00	-449,598.15	8,907.41	-458,505.56 -0.10
		NOL VERSE	-16,700,000.	EUR	0.	31/03/22	0.		0.00	0.00	0.00	0.00 0.00
SOUS TOTAL DATE ECHEANCE : 15/02/31												
CUMUL (EUR)									0.00	-1,746,606.57	23,558.40	-1,770,164.97 -0.38
VIII - TRESORERIE												
Dettes et créances												
Règlements différés												
DEVISE VALEUR : EUR EURO												
ARDEUR	Ach rgl't différé		2,702,793.28	EUR	1.	31/03/22	1.		2,702,793.28	2,702,793.28	0.00	0.00 0.58
IPCEUR	IC sur prêts EUR		1,565.6	EUR	1.	31/03/22	1.		1,565.60	1,565.60	0.00	0.00 0.00
RACHEUR	Rachats a payer		-555,260.16	EUR	1.	31/03/22	1.		-555,260.16	-555,260.16	0.00	0.00 -0.12
VRDEUR	Vte rgl't différé		-1,353,496.95	EUR	1.	31/03/22	1.		-1,353,496.95	-1,353,496.95	0.00	0.00 -0.29
SOUS TOTAL DEVISE VALEUR : EUR EURO												
CUMUL (EUR)									795,601.77	795,601.77	0.00	0.00 0.17
DEVISE VALEUR : USD DOLLAR US												
ARDUSD	Ach rgl't différé		1,500,000.	USD	0.9023313	31/03/22	0.89541547		1,353,496.95	1,343,123.21	0.00	-10,373.74 0.29
VRDUSD	Vte rgl't différé		77,611.53	USD	0.87466102	31/03/22	0.89541547		67,883.78	69,494.56	0.00	1,610.78 0.02
SOUS TOTAL DEVISE VALEUR : USD DOLLAR US												
CUMUL (EUR)									1,421,380.73	1,412,617.77	0.00	-8,762.96 0.31
Règlements différés												
CUMUL (EUR)									2,216,982.50	2,208,219.54	0.00	-8,762.96 0.48
Coupons et dividendes en espèces												
DEVISE VALEUR : EUR EURO												
CH0537261858	CRED SU 3.25 04-26		1,446.	P EUR	32.5	31/03/22			46,995.00	46,995.00	0.00	0.00 0.01
ES0865936001	ABAN CO 7.5 PERP		5.	P EUR	3750.	31/03/22			18,750.00	18,750.00	0.00	0.00 0.00
XS2131567138	ABN AMR 4.375 PERP		5.	P EUR	2187.5	31/03/22			10,937.50	10,937.50	0.00	0.00 0.00
XS2148623106	LLOY BA 3.5 04-26		700.	P EUR	35.	31/03/22			24,500.00	24,500.00	0.00	0.00 0.01
XS2150054026	BARC 3.375 04-25		600.	P EUR	33.75	31/03/22			20,250.00	20,250.00	0.00	0.00 0.00
SOUS TOTAL DEVISE VALEUR : EUR EURO												
CUMUL (EUR)									121,432.50	121,432.50	0.00	0.00 0.03
DEVISE VALEUR : USD DOLLAR US												
US65409QBF81	NIEL FI 5.875 10-30		900.	P USD	29.375	31/03/22			23,791.85	23,672.55	0.00	-119.30 0.01

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	F	PRIX	REVIENT	TOTA	VALEUR	BOURSIERE	COUPON	COURU	TOTA	PLUS	OU	MOINS	VAL	ACT	NET
US84612JAA07 SPA HOL 4.875 02-28					3,300.	P	USD	24.375		31/03/22				72,387.96	72,024.98				0.00			-362.98		0.02	
SOUS TOTAL DEVISE VALEUR : USD DOLLAR US																									
CUMUL (EUR)														96,179.81	95,697.53			0.00			-482.28		0.02		
Coupons et dividendes en espèces																									
CUMUL (EUR)														217,612.31	217,130.03			0.00			-482.28		0.05		
Deposit																									
DEVISE VALEUR : EUR EURO																									
DGMCIEUR	Dépôt gar.	CACEIS BK			2,589,570.84		EUR	1.		31/03/22		1.		2,589,570.84	2,589,570.84				0.00			0.00		0.56	
DGMISEUR	Depot gar.	IXIS IS			25,504,678.57		EUR	1.		31/03/22		1.		25,504,678.57	25,504,678.57				0.00			0.00		5.51	
SOUS TOTAL DEVISE VALEUR : EUR EURO																									
CUMUL (EUR)														28,094,249.41	28,094,249.41			0.00			0.00		6.07		
DEVISE VALEUR : GBP LIVRE STERLING																									
DGMCIGBP	Dépôt gar.	CACEIS BK			210,240.		GBP	1.18098611		31/03/22		1.17616617		248,290.52	247,277.18				0.00			-1,013.34		0.05	
DEVISE VALEUR : USD DOLLAR US																									
DGMCIUSD	Dépôt gar.	CACEIS BK			672,480.		USD	0.90892409		31/03/22		0.89541547		611,233.27	602,149.00				0.00			-9,084.27		0.13	
DGMISUSD	Dépôt gar.	IXIS IS			536,300.		USD	0.91049804		31/03/22		0.89541547		488,300.10	480,211.32				0.00			-8,088.78		0.10	
SOUS TOTAL DEVISE VALEUR : USD DOLLAR US																									
CUMUL (EUR)														1,099,533.37	1,082,360.32			0.00			-17,173.05		0.23		
Deposit																									
CUMUL (EUR)														29,442,073.30	29,423,886.91			0.00			-18,186.39		6.36		
Appels de marge																									
DEVISE VALEUR : EUR EURO																									
MARCIEUR	Appel Marge	CACEIS			-4,560,957.97		EUR	1.		31/03/22		1.		-4,560,957.97	-4,560,957.97				0.00			0.00		-0.99	
DEVISE VALEUR : GBP LIVRE STERLING																									
MARCIGBP	Appel Marge	CACEIS			40,792.13		GBP	1.17616609		31/03/22		1.17616617		47,978.32	47,978.32				0.00			0.00		0.01	
DEVISE VALEUR : USD DOLLAR US																									
MARCIUSD	Appel Marge	CACEIS			127,938.05		USD	0.89541548		31/03/22		0.89541547		114,557.71	114,557.71				0.00			0.00		0.02	
Appels de marge																									
CUMUL (EUR)														-4,398,421.94	-4,398,421.94			0.00			0.00		-0.95		
Frais de gestion																									
DEVISE VALEUR : EUR EURO																									
FGPRFEUR	Frais gest.	rétro.			17,886.88		EUR	1.		31/03/22		1.		17,886.88	17,886.88				0.00			0.00		0.00	
FGPVFC1EUR	Frais de Gest.	Fixe			-198,264.11		EUR	1.		31/03/22		1.		-198,264.11	-198,264.11				0.00			0.00		-0.04	
SOUS TOTAL DEVISE VALEUR : EUR EURO																									
CUMUL (EUR)														-180,377.23	-180,377.23			0.00			0.00		-0.04		

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
Dettes et créances												
CUMUL (EUR)								27,297,868.94	27,270,437.31	0.00	-27,431.63	5.90
Disponibilités												
Avoirs en france												
DEVISE VALEUR : CAD DOLLAR CANADIEN												
BQCICAD	CACEIS Bank	135.56	CAD	0.65528179	31/03/22	0.71584011		88.83	97.04	0.00	8.21	0.00
DEVISE VALEUR : CHF FRANC SUISSE												
BQCICHF	CACEIS Bank	-26.06	CHF	0.91250959	31/03/22	0.96945255		-23.78	-25.26	0.00	-1.48	0.00
DEVISE VALEUR : EUR EURO												
BQCIEUR	CACEIS Bank	30,080,288.79	EUR	1.	31/03/22	1.		30,080,288.79	30,080,288.79	0.00	0.00	6.50
CO3CIEUR	Collat. esp SG	820,000.	EUR	1.	31/03/22	1.		820,000.00	820,000.00	0.00	0.00	0.18
CO4CIEUR	Collat. esp JP MOR	15,068,849.63	EUR	1.	31/03/22	1.		15,068,849.63	15,068,849.63	0.00	0.00	3.26
CO5CIEUR	Collat. esp BNP	9,103,569.	EUR	1.	31/03/22	1.		9,103,569.00	9,103,569.00	0.00	0.00	1.97
SOUS TOTAL DEVISE VALEUR : EUR EURO								CUMUL (EUR)	55,072,707.42	55,072,707.42	0.00	0.00 11.91
DEVISE VALEUR : GBP LIVRE STERLING												
BQCIGBP	CACEIS Bank	-130,348.57	GBP	1.17852555	31/03/22	1.17616617		-153,619.12	-153,311.58	0.00	307.54	-0.03
DEVISE VALEUR : HUF FORINT												
BQCIHUF	CACEIS Bank	2.83	HUF	0.00353357	31/03/22	0.00272027		0.01	0.01	0.00	0.00	0.00
DEVISE VALEUR : NOK COURONNE NORVEGIENNE												
BQCINOK	CACEIS Bank	-0.05	NOK	0.2	31/03/22	0.10380551		-0.01	-0.01	0.00	0.00	0.00
DEVISE VALEUR : SEK COURONNE SUEDOISE												
BQCISEK	CACEIS Bank	25,588,000.	SEK	0.09767083	31/03/22	0.09673425		2,499,201.17	2,475,236.03	0.00	-23,965.14	0.54
DEVISE VALEUR : TRY NEW LIVRE TURQUE												
BQCITRY	CACEIS Bank	-0.7	TRY	0.08571429	31/03/22	0.06098453		-0.06	-0.04	0.00	0.02	0.00
DEVISE VALEUR : USD DOLLAR US												
BQCUSD	CACEIS Bank	179,818.47	USD	0.90240663	31/03/22	0.89541547		162,269.38	161,012.24	0.00	-1,257.14	0.03
Avoirs en france												
CUMUL (EUR)								57,580,623.84	57,555,715.85	0.00	-24,907.99	12.44
Opérations à terme												
DATE ECHEANCE : 29/04/22												
ICAT0001GK4R	A/EUR/USD/20220429	RECU 29/04/22	77,620,260.08	EUR	1.1105	31/03/22	1.12628094	77,620,260.08	78,279,208.12	0.00	658,948.04	16.92
		VERSE 29/04/22	-86,200,000.	USD	1.	31/03/22	1.	-77,620,260.08	-77,184,813.75	0.00	435,446.33	-16.69
ICAT0001GK4S	A/EUR/GBP/20220429	RECU 29/04/22	1,841,317.17	EUR	0.8472	31/03/22	0.85754446	1,841,317.17	1,857,179.73	0.00	15,862.56	0.40
		VERSE 29/04/22	-1,560,000.	GBP	1.	31/03/22	1.	-1,841,317.17	-1,834,819.22	0.00	6,497.95	-0.40
ICAT0001GK4T	A/EUR/MXN/20220429	RECU 29/04/22	5,997,445.72	EUR	22.3425	31/03/22	22.4281889	5,997,445.72	6,064,391.65	0.00	66,945.93	1.31
		VERSE 29/04/22	-133,997,715.11	MXN	1.	31/03/22	1.	-5,997,445.72	-6,041,212.37	0.00	-43,766.65	-1.31

Inventaire sur historique de valorisation (HISINV)

Stock : Stock admi principal au 31/03/22

Devise de fixing : FXA Devises Bloomberg 9h

PORTEFEUILLE : 524003 OBLIGATIONS 3-5 M

VL VALIDEE

Devise du portefeuille : EUR

(Etat simplifie, trame : NPC - 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
ICAT0001GN86	A/EUR/USD/20220429	RECU	29/04/22	900,264.23	EUR	1.1108	31/03/22	1.110785			900,264.23		895,415.47			0.00	-4,848.76	0.19	
		VERSE	29/04/22	-1,000,000.	USD	1.	31/03/22	1.			-900,264.23		-895,415.47			0.00	4,848.76	-0.19	
ICAT0001GN87	A/USD/EUR/20220429	RECU	29/04/22	3,000,000.	USD	0.9002	31/03/22	0.90020369			2,700,611.07		2,700,611.07			0.00	0.00	0.58	
		VERSE	29/04/22	-2,700,611.07	EUR	1.	31/03/22	1.			-2,700,611.07		-2,700,611.07			0.00	0.00	-0.58	
ICAT0001GN96	A/EUR/USD/20220429	RECU	29/04/22	1,352,398.55	EUR	1.1091	31/03/22	1.1091405			1,352,398.55		1,343,123.21			0.00	-9,275.34	0.29	
		VERSE	29/04/22	-1,500,000.	USD	1.	31/03/22	1.			-1,352,398.55		-1,343,123.21			0.00	9,275.34	-0.29	
SOUS TOTAL DATE ECHEANCE : 29/04/22																			
							CUMUL (EUR)				0.00		1,139,934.16			0.00	1,139,934.16	0.25	
Collatéral Cash Dérivés OTC Cleared																			
DEVISE VALEUR : EUR EURO																			
I0000340	IM BNP Clearing			3,419,950.76	EUR	1.	31/03/22	1.			3,419,950.76		3,419,950.76			0.00	0.00	0.74	
Coll cash OTC																			
DEVISE VALEUR : EUR EURO																			
C0026594	COLLAT SG			-820,000.	EUR	1.	31/03/22	1.			-820,000.00		-820,000.00			0.00	0.00	-0.18	
C0026676	COLLAT BNP			-9,103,569.	EUR	1.	31/03/22	1.			-9,103,569.00		-9,103,569.00			0.00	0.00	-1.97	
C0026921	COLLAT CS			-948,000.	EUR	1.	31/03/22	1.			-948,000.00		-948,000.00			0.00	0.00	-0.20	
C0026923	COLLAT JPM			-13,353,519.83	EUR	1.	31/03/22	1.			-13,353,519.83		-13,353,519.83			0.00	0.00	-2.89	
SOUS TOTAL DEVISE VALEUR : EUR EURO																			
							CUMUL (EUR)				-24,225,088.83		-24,225,088.83			0.00	0.00	-5.24	
DEVISE VALEUR : USD DOLLAR US																			
C0026935	COLLAT GMRA BNP USD			-536,300.	USD	0.88365232	31/03/22	0.89541547			-473,902.74		-480,211.32			0.00	-6,308.58	-0.10	
Coll cash OTC																			
							CUMUL (EUR)				-24,698,991.57		-24,705,300.15			0.00	-6,308.58	-5.34	
Disponibilités																			
							CUMUL (EUR)				36,301,583.03		37,410,300.62			0.00	1,108,717.59	8.09	
VIII - TRESORERIE																			
							CUMUL (EUR)				63,599,451.97		64,680,737.93			0.00	1,081,285.96	13.98	
PORTEFEUILLE : OBLIGATIONS 3-5 M (524003)																			
							(EUR)				489,622,179.88		462,585,492.84	3,498,425.50			-27,060,245.44	100.00	

Portefeuille titres :		399,044,689.07	Coupons et dividendes a recevoir :		217,130.03				
<u>Frais de gestion du jour</u>									
Frais de Gest. Fixe :		6,336.87	EUR						
Part	Devise	Actif net	Nombre de parts	Valeur liquidative	Coefficient	Coeff resultat	Change	Prix std Souscript.	Prix std Rachat
C1 FR0012890317 OBLIGATIONS 3-5 M	EUR	462,585,492.84	489,457.0467	945.09	100.			992.34	945.09
Actif net total en EUR :		462,585,492.84							
Precedente VL en date du 30/03/22 :									
C1	OBLIGATIONS 3-5 M	Prec. VL :		944.32	(EUR)	Variation :	+0.082%		

COURS DES DEVISES UTILISEES									
par la valorisation			par l'inventaire			par la valorisation précédente			variation
Cours	EUR en CAD :	1.39696	cotation :	31/03/22	0.	1.38741	cotation :	30/03/22	0.68833
Cours	EUR en CHF :	1.03151	cotation :	31/03/22	0.	1.03159	cotation :	30/03/22	-0.00776
Cours	EUR en GBP :	0.85022	cotation :	31/03/22	0.	0.84675	cotation :	30/03/22	0.4098
Cours	EUR en HUF :	367.61	cotation :	31/03/22	0.	366.98	cotation :	30/03/22	0.17167
Cours	EUR en MXN :	22.1806	cotation :	31/03/22	0.	22.1498	cotation :	30/03/22	0.13905
Cours	EUR en NOK :	9.6334	cotation :	31/03/22	0.	9.5973	cotation :	30/03/22	0.37615
Cours	EUR en SEK :	10.3376	cotation :	31/03/22	0.	10.3388	cotation :	30/03/22	-0.01161
Cours	EUR en TRY :	16.3976	cotation :	31/03/22	0.	16.2949	cotation :	30/03/22	0.63026
Cours	EUR en USD :	1.1168	cotation :	31/03/22	0.	1.1112	cotation :	30/03/22	0.50396
Cours	USD en EUR :	0.8954154728	cotation :	31/03/22	0.	0.8999280058	cotation :	30/03/22	-0.50143

COURS INVERSES DES DEVISES UTILISEES								
par la valorisation			par l'inventaire		par la valorisation précédente			
Cours	CAD en EUR :	0.7158401099	cotation :	31/03/22	0.	0.7207674732	cotation :	30/03/22
Cours	CHF en EUR :	0.9694525501	cotation :	31/03/22	0.	0.9693773689	cotation :	30/03/22
Cours	GBP en EUR :	1.1761661687	cotation :	31/03/22	0.	1.1809861234	cotation :	30/03/22
Cours	HUF en EUR :	0.0027202742	cotation :	31/03/22	0.	0.0027249441	cotation :	30/03/22
Cours	MXN en EUR :	0.0450844431	cotation :	31/03/22	0.	0.0451471345	cotation :	30/03/22
Cours	NOK en EUR :	0.1038055099	cotation :	31/03/22	0.	0.1041959717	cotation :	30/03/22
Cours	SEK en EUR :	0.0967342516	cotation :	31/03/22	0.	0.0967230239	cotation :	30/03/22
Cours	TRY en EUR :	0.0609845343	cotation :	31/03/22	0.	0.0613688945	cotation :	30/03/22
Cours	USD en EUR :	0.8954154727	cotation :	31/03/22	0.	0.8999280057	cotation :	30/03/22
Cours	EUR en USD :	1.1167999999	cotation :	31/03/22	0.	1.1111999999	cotation :	30/03/22