

LA FRANÇAISE RENDEMENT GLOBAL 2025

Subfund of the mutual fund: LA FRANÇAISE

Management Company:

La Française Asset Management

128, boulevard Raspail

75006 Paris

Statutory Auditor's report on the breakdown of assets

Financial year ending on 29 March 2019

LA FRANÇAISE RENDEMENT GLOBAL 2025

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Management Company:
La Française Asset Management
128, boulevard Raspail
75006 Paris

Statutory Auditor's report on the breakdown of assets

Financial year ending on 29 March 2019

In our capacity as statutory auditor for the LA FRANÇAISE mutual fund and pursuant to the provisions of Article L214-17 of the Monetary and Financial Code on the auditing of the breakdown of assets, we have drawn up this report based on the information appearing in the breakdown of assets of the LA FRANÇAISE RENDEMENT GLOBAL 2025 sub-fund as at 29 March 2019, as attached.

All information in this document is the responsibility of the Management Company. It is our role to give a statement as to the consistency of the information contained in the breakdown of assets, based on the knowledge of the UCI that we have acquired during our assignment to certify the annual accounts.

We have exercised the due diligence deemed necessary with regard to the professional standards of the Compagnie Nationale des Commissaires aux Comptes relating to this assignment. This due diligence, which constitutes neither an audit nor a limited review, mainly includes analytical procedures and interviews with the people responsible for producing and verifying the information published.

Based on our work, we have no remarks to make on the consistency of the information appearing in the attached document, based on the knowledge of the UCI that we have acquired during our assignment to certify the annual accounts.

Paris La Défense, 24 May 2019

Statutory Auditor

Deloitte & Associés



Virginie GAITTE



Jean-Marc LECAT

Fund: LA FRANCAISE RENDEMENT GLOBAL 2025 (PFP092) EUR

Last NAV date: 29/03/2019

Class (NAV)	Unit ISIN code	Unit net assets in bench. cur.	No. Units	Cash assets	NAV (unit currency) 29/3/2019	NAV (prev.) (unit currency) 28/3/2019	Var. NAV (%)	Status	Cur. Unit
A dis	FR0013279395	13,995,414.070000	138,763.6100000000	11,635,717.56	100.850000	100.570000	0.28	VAL	EUR
B cap Hedge	FR0013290996	2,247,398.520000	24,309.9510000000	11,635,717.56	103.800000	103.440000	0.35	VAL	USD
C cap Hedge	FR0013289501	5,362,118.270000	5,682.2480000000	11,635,717.56	1,059.590000	1,055.860000	0.35	VAL	USD
D dis	FR0013272739	56,994,793.390000	565,084.2920000000	11,635,717.56	100.860000	100.580000	0.28	VAL	EUR
F dis	FR0013277373	4,521,154.450000	45,212.2830000000	11,635,717.56	99.990000	99.710000	0.28	VAL	EUR
I cap	FR0013258654	112,342,770.810000	110,415.8510000000	11,635,717.56	1,017.450000	1,014.610000	0.28	VAL	EUR
I dis	FR0013298957	30,015,246.100000	29,634.2080000000	11,635,717.56	1,012.850000	1,010.030000	0.28	VAL	EUR
M21C2	FR0013284569	9,561,860.350000	10,548.8930000000	11,635,717.56	1,013.610000	1,011.020000	0.26	VAL	CHF
M59D1	FR0013272747	5,127,494.490000	56,089.2810000000	11,635,717.56	102.640000	102.280000	0.35	VAL	USD
M75D1	FR0013288982	9,381,801.710000	102,754.6010000000	11,635,717.56	102.510000	102.150000	0.35	VAL	USD
R cap	FR0013258647	291,502,545.500000	2,890,389.5710000000	11,635,717.56	100.850000	100.570000	0.28	VAL	EUR
Forward cap	FR0013277381	56,588,456.480000	557,095.6430000000	11,635,717.56	101.570000	101.290000	0.28	VAL	EUR

Securities code	Short security description	Instrument type description	GV (list. cur.)	List cur.	S/C	Unit cost price (list. cur.)	Price	Exchange rate date	Orig.	CP (bench. cur.)	GV (bench. cur.)	CR (bench. cur.)	MP (bench. cur.)	%YR
4140000	Subscriptions receivable	Cash assets	10,110.2000000000	CHF							9,041.09			0.0000%
5110300	Cash BP2S BNP PARIBAS SECURITIES SERVICES	Cash assets	-10,072.4400000000	CHF							-9,007.32			0.0000%
		Currency total:	37.7600000000	CHF							33.77			0.0000%
4030000	Redemptions to be settled	Cash assets	-72,580.4600000000	EUR							-72,580.46			-0.0100%
4030100	Transf. securities purchases to be settled	Cash assets	-7,107,090.2400000000	EUR							-7,107,090.24			-1.1900%
4130100	Stripped coupons / bond	Cash assets	398,734.6200000000	EUR							398,734.62			0.0700%
4140000	Subscriptions receivable	Cash assets	1,095,125.7300000000	EUR							1,095,125.73			0.1800%
4161000	Amount cash pledged as collateral	Cash assets	1,140,000.0000000000	EUR							1,140,000.00			0.1900%
41610014	Amount cash pledged as collateral	Cash assets	2,660,000.0000000000	EUR							2,660,000.00			0.4500%



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4161003	Amount cash pledged as collateral	Cash assets	2,560,000.0000000000	EUR							2,560,000.00			0.4300%
4161009	Amount cash pledged as collateral	Cash assets	252,416.9300000000	EUR							252,416.93			0.0400%
4630100	Costs and commissions to pay	Cash assets	-26,953.7100000000	EUR							-26,953.71			0.0000%
4630300	Fixed guarantee funds N-1 to be paid	Cash assets	-10,995.9700000000	EUR							-10,995.97			0.0000%
4640010	Funct guarantee funds N-1 to be paid 16D	Cash assets	-2,339.1100000000	EUR							-2,339.11			0.0000%
4640020	Funct guarantee funds N-1 to be paid 18D	Cash assets	1,683.2600000000	EUR							1,683.26			0.0000%
4640040	Funct guarantee funds N-1 to be paid 13C	Cash assets	-10,478.5100000000	EUR							-10,478.51			0.0000%
4640050	Funct guarantee funds N-1 to be paid 44C	Cash assets	-20,319.9000000000	EUR							-20,319.90			0.0000%
4640070	Funct guarantee funds N-1 to be paid 30C	Cash assets	-4,024.9800000000	EUR							-4,024.98			0.0000%
4640130	Funct guarantee funds N-1 to be paid 21C	Cash assets	-2,970.1300000000	EUR							-2,970.13			0.0000%
4640150	Funct guarantee funds N-1 to be paid 58C	Cash assets	-647.6900000000	EUR							-647.69			0.0000%
4640160	Funct guarantee funds N-1 to be paid 59D	Cash assets	-463.1100000000	EUR							-463.11			0.0000%
4640250	Funct guarantee funds N-1 to be paid 13D	Cash assets	-4,468.5000000000	EUR							-4,468.50			0.0000%
4640280	Funct guarantee funds N-1 to be paid 61C	Cash assets	-152.3600000000	EUR							-152.36			0.0000%
4640290	Funct guarantee funds N-1 to be paid 10D	Cash assets	-33.7600000000	EUR							-33.76			0.0000%
4640310	Funct guarantee funds N-1 to be paid 75D	Cash assets	-792.7000000000	EUR							-792.70			0.0000%
4641010	Fin guarantee funds N-1 to be paid 16D	Cash assets	-4,404.5900000000	EUR							-4,404.59			0.0000%
4641030	Fin guarantee funds N-1 to be paid 18D	Cash assets	-7,562.5900000000	EUR							-7,562.59			0.0000%
4641040	Fin guarantee funds N-1 to be paid 13D	Cash assets	-5,614.3500000000	EUR							-5,614.35			0.0000%
4641050	Fin guarantee funds N-1 to be paid 44D	Cash assets	-24,582.0900000000	EUR							-24,582.09			0.0000%
4641070	Fin guarantee funds N-1 to be paid 30C	Cash assets	-3,186.7400000000	EUR							-3,186.74			0.0000%
4641130	Fin guarantee funds N-1 to be paid 21C	Cash assets	-465.3100000000	EUR							-465.31			0.0000%
4641150	Fin guarantee funds N-1 to be	Cash assets	-291.9000000000	EUR							-291.90			0.0000%



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	paid 58C													
4641160	Fin guarantee funds N-1 to be paid 59D	Cash assets	-502.1900000000	EUR							-502.19			0.0000%
4641200	Fin guarantee funds N-1 to be paid 75C	Cash assets	-234.8900000000	EUR							-234.89			0.0000%
4641280	Fin guarantee funds N-1 to be paid 61C	Cash assets	-214.0300000000	EUR							-214.03			0.0000%
4641290	Fin guarantee funds N-1 to be paid 10D	Cash assets	-1,779.5700000000	EUR							-1,779.57			0.0000%
4642000	Valuation guarantee funds N-1 to be paid	Cash assets	-26,755.5400000000	EUR							-26,755.54			0.0000%
4643000	Depository guarantee funds N-1 to be paid	Cash assets	-16,453.4900000000	EUR							-16,453.49			0.0000%
4644000	Hon CAC guarantee funds N-1 to be paid	Cash assets	-9,208.7200000000	EUR							-9,208.72			0.0000%
4660000	Balance funct guarantee funds	Cash assets	-272,449.0800000000	EUR							-272,449.08			-0.0500%
4662000	Balance valuation guarantee funds	Cash assets	-10,637.2700000000	EUR							-10,637.27			0.0000%
4663000	Balance depository guarantee funds Controparte Debito da equalizz. 46	Cash assets	16,647.0100000000	EUR							16,647.01			0.0000%
4881000	Provisions for fees (continuous automated trading)	Cash assets	-1,093.1800000000	EUR							-1,093.18			0.0000%



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4882000	Prov valuer fees	Cash assets	-17,234.1200000000	EUR							-17,234.12			0.0000%
4884000	Prov custodian fees	Cash assets	-25,851.2000000000	EUR							-25,851.20			0.0000%
4885010	Prov financial mgmt fees 13C	Cash assets	-42,183.1200000000	EUR							-42,183.12			-0.0100%
4885020	Prov financial mgmt fees 13D	Cash assets	-10,172.8300000000	EUR							-10,172.83			0.0000%
4885030	Prov financial mgmt fees 44C	Cash assets	-245,199.1800000000	EUR							-245,199.18			-0.0400%
4885040	Prov financial mgmt fees 58C	Cash assets	-2,059.9100000000	EUR							-2,059.91			0.0000%
4885080	Prov financial mgmt fees 10D	Cash assets	-12,234.3600000000	EUR							-12,234.36			0.0000%
4885150	Prov financial mgmt fees 16D	Cash assets	-45,614.9500000000	EUR							-45,614.95			-0.0100%
4885180	Prov financial mgmt fees 18D	Cash assets	-1,483.1500000000	EUR							-1,483.15			0.0000%
4885260	Prov financial mgmt fees 30C	Cash assets	-21,400.1700000000	EUR							-21,400.17			0.0000%
4885450	Prov financial mgmt fees 61C	Cash assets	-1,850.4100000000	EUR							-1,850.41			0.0000%
4885750	Prov financial mgmt fees 59C	Cash assets	-4,161.2900000000	EUR							-4,161.29			0.0000%
4885770	Prov financial mgmt fees 21C	Cash assets	-3,670.6900000000	EUR							-3,670.69			0.0000%
4885960	Prov financial mgmt fees 75D	Cash assets	-3,611.1100000000	EUR							-3,611.11			0.0000%
4889010	Operating fees 13C	Cash assets	-16,623.2400000000	EUR							-16,623.24			0.0000%
4889020	Operating fees 13D	Cash assets	-5,149.5200000000	EUR							-5,149.52			0.0000%
4889030	Operating fees 44C	Cash assets	-42,406.8000000000	EUR							-42,406.80			-0.0100%
4889040	Operating fees 58C	Cash assets	-837.3600000000	EUR							-837.36			0.0000%
4889080	Operating fees 10D	Cash assets	-3,305.4300000000	EUR							-3,305.43			0.0000%
4889150	Operating fees 16D	Cash assets	-7,716.1400000000	EUR							-7,716.14			0.0000%
4889180	Operating fees 18D	Cash assets	-510.1000000000	EUR							-510.10			0.0000%
4889260	Operating fees 30C	Cash assets	-8,112.1100000000	EUR							-8,112.11			0.0000%
4889450	Operating fees 61C	Cash assets	-316.8500000000	EUR							-316.85			0.0000%
4889750	Operating fees 59D	Cash assets	-722.2600000000	EUR							-722.26			0.0000%

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4889770	Operating fees 21C	Cash assets	-3,344.1200000000	EUR							-3,344.12			0.0000%
4889960	Operating fees 75D	Cash assets	-1,432.5800000000	EUR							-1,432.58			0.0000%
5110300	Cash BP2S BNP PARIBAS SECURITIES SERVICES	Cash assets	10,313,523.3500000000	EUR							10,313,523.35			1.7300%
		Currency total:	10,261,181.2400000000	EUR							10,261,181.24			1.7700%
4130100	Stripped coupons / bond	Cash assets	302,476.1300000000	GBP							351,022.55			0.0600%
5110300	Cash BP2S BNP PARIBAS SECURITIES SERVICES	Cash assets	77,660.3500000000	GBP							90,124.58			0.0200%
		Currency total:	380,136.4800000000	GBP							441,147.13			0.0800%
4130100	Stripped coupons / bond	Cash assets	932,010.6300000000	USD							830,040.19			0.1400%
5110300	Cash BP2S BNP PARIBAS SECURITIES SERVICES	Cash assets	116,007.5100000000	USD							103,315.23			0.0200%
		Currency total:	1,048,018.1400000000	USD							933,355.42			0.1600%
Instrument total Cash assets											11,635,717.56			2.0100%

Securities code	Short security description	Instrument type description	Quantity	List cur.	S/C	Unit cost price (list. cur.)	Price	Exchange rate date	Orig.	CP (bench. cur.)	GV (bench. cur.)	CR (bench. cur.)	MP (bench. cur.)	%YR
DE000A19FW97	SCHMOLZBICKENBAC 5.625% 17-15/07/2022	Bonds	3,439,000.0000000000	EUR		98.954952	88.88	29/03/2019	Con	3,403,060.81	3,097,821.11	41,375.47	-305,239.70	0.5200%
DE000A2AA0W5	WEPA HYGIENEPDOD 3.75% 16-15/05/2024	Bonds	2,650,000.0000000000	EUR		96.312750	101.92	29/03/2019	Con	2,552,287.88	2,738,618.21	37,817.71	186,330.33	0.4600%
FR0011439900	TEREOS FIN GROUP 4.25% 13-04/03/2020	Bonds	3,200,000.0000000000	EUR		100.936601	100.36	29/03/2019		1,614,985.62	1,611,083.98	5,387.98	-3,901.64	0.2700%
FR0011765825	CASINO GUICHARD 3.248% 14-07/03/2024	Bonds	6,300,000.0000000000	EUR		95.917078	99.97	29/03/2019	Con	6,042,775.94	6,317,925.39	20,130.39	275,149.45	1.0600%
FR0013183571	TEREOS FIN GROUP 4.125% 16-16/06/2023	Bonds	4,100,000.0000000000	EUR		90.675069	86.16	29/03/2019	Con	3,717,677.82	3,666,810.29	134,373.29	-50,867.53	0.6100%
XS0215093534	FINMECCANICA SPA 4.875% 05-24/03/2025	Bonds	2,350,000.0000000000	EUR		114.346534	117.08	29/03/2019	Con	2,687,143.55	2,754,197.11	2,817.11	67,053.56	0.4600%
XS0986063864	UNICREDIT SPA 13-28/10/2025 FRN	Bonds	3,500,000.0000000000	EUR		103.337843	105.34	29/03/2019	Con	3,616,824.52	3,772,948.70	86,013.70	156,124.18	0.6300%
XS1028956149	NUMERICABLE 5.625% 14-15/05/2024	Bonds	3,500,000.0000000000	EUR		104.240375	103.66	29/03/2019	Con	3,648,413.13	3,653,698.13	25,703.13	5,285.00	0.6100%
XS1074935492	MONITCHEM HOLD 2 6.875% 14-15/06/2022	Bonds	3,550,000.0000000000	EUR		86.378262	91.93	29/03/2019	Con	3,066,428.31	3,336,055.80	72,540.80	269,627.49	0.5600%
XS1170079443	ZIGGO BOND FIN 4.625% 15-15/01/2025	Bonds	3,650,000.0000000000	EUR		99.485143	103.38	29/03/2019	Con	3,631,207.71	3,809,513.62	36,107.12	178,305.91	0.6400%
XS1219475792	MATTHORN TEL HLD 4.875% 15-01/05/2023	Bonds	3,450,000.0000000000	EUR		97.020883	101.18	29/03/2019	Con	3,347,220.48	3,561,255.31	70,545.31	214,034.83	0.6000%
XS1222597905	INTESA SANPAOLO 2.855% 15-23/04/2025	Bonds	5,600,000.0000000000	EUR		98.034100	101.77	29/03/2019	Con	5,489,909.59	5,849,521.42	150,681.42	359,611.83	0.9800%



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Last NAV date: 29/03/2019

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XS1251078694	KIRK BEAUTY ONE 8.75% 15-15/07/2023	Bonds	1,100,000.0000000000	EUR		60.822083	70.00	29/03/2019	Con	669,042.91	790,597.81	20,586.81	121,554.90	0.1300%
XS1268471494	EPHIOS HOLDCO II 8.25% 15-01/07/2023	Bonds	3,450,000.0000000000	EUR		108.971440	106.82	29/03/2019	Con	3,759,514.67	3,757,340.38	71,946.88	-2,174.29	0.6300%
XS1405766202	CRYSTAL ALMOND S 10% 16-01/11/2021	Bonds	1,914,000.0000000000	EUR		108.212222	107.68	29/03/2019	Con	2,071,181.93	2,141,238.59	80,281.67	70,056.66	0.3600%
XS1409497283	GESTAMP FUN LUX 3.5% 16-15/05/2023	Bonds	4,135,000.0000000000	EUR		96.987425	101.45	29/03/2019	Con	4,010,430.01	4,249,992.05	55,075.90	239,562.04	0.7100%
XS1454980159	SCHUMANN SPA 7% 16-31/07/2023	Bonds	3,500,000.0000000000	EUR		105.034029	101.70	29/03/2019	Con	3,676,191.00	3,601,519.44	42,194.44	-74,671.56	0.6000%
XS1458413728	LECTA SA 6.5% 16-01/08/2023	Bonds	3,350,000.0000000000	EUR		99.154944	94.43	29/03/2019	Con	3,321,690.64	3,200,201.03	36,896.53	-121,489.61	0.5400%
XS1490153886	SCHAEFFLER VERWA 3.25% 16-15/09/2023	Bonds	3,000,000.0000000000	EUR		98.117361	102.38	29/03/2019	Con	2,943,520.84	3,108,444.17	37,104.17	164,923.33	0.5200%
XS1497606365	TELECOM ITALIA 3% 16-30/09/2025	Bonds	4,100,000.0000000000	EUR		97.362914	102.22	29/03/2019	Con	3,991,879.47	4,253,148.48	62,005.48	261,269.01	0.7100%
XS1512670412	MOBILUX FINANCE 5.5% 16-15/11/2024	Bonds	4,650,000.0000000000	EUR		93.061833	100.52	29/03/2019	Con	4,327,375.25	4,771,367.58	97,327.08	443,992.33	0.8000%
XS1531306717	THOMAS COOK GR 6.25% 16-15/06/2022	Bonds	3,800,000.0000000000	EUR		78.138416	79.12	29/03/2019	Con	2,969,259.80	3,077,264.28	70,590.28	108,004.48	0.5100%
XS1533922776	QUINTILES IMS 3.25% 17-15/03/2025	Bonds	2,300,000.0000000000	EUR		100.324250	102.75	29/03/2019	Con	2,307,457.75	2,366,687.86	3,529.86	59,230.11	0.4000%
XS1576621632	AVIS BUDGET FINA 4.5% 17-15/05/2025	Bonds	3,450,000.0000000000	EUR		100.770058	104.31	29/03/2019	Con	3,476,567.00	3,657,845.25	59,081.25	181,278.25	0.6100%
XS1577948687	THREEAB OPTIQUE 17-01/10/2023 FRN	Bonds	1,120,000.0000000000	EUR		96.415250	100.09	29/03/2019	Con	1,079,850.80	1,121,125.13	128.33	41,274.33	0.1900%
XS1577949149	THREEAB OPTIQUE 4% 17-01/10/2023	Bonds	4,200,000.0000000000	EUR		96.314561	100.68	29/03/2019	Con	4,045,211.55	4,228,858.67	466.67	183,647.12	0.7100%
XS1577951988	IPD 3 BV 17-15/07/2022 FRN	Bonds	100,000.0000000000	EUR		100.863000	101.26	29/03/2019	Con	100,863.00	102,218.50	962.50	1,355.50	0.0200%
XS1584024837	NEWCO SAB MIDCO 5.375% 17-15/04/2025	Bonds	5,700,000.0000000000	EUR		99.522458	99.75	29/03/2019	Con	5,672,780.13	5,828,044.96	142,123.96	155,264.83	0.9800%
XS1590067432	LOXAM SAS 6% 17-15/04/2025	Bonds	5,250,000.0000000000	EUR		104.913857	105.82	29/03/2019	Con	5,507,977.50	5,701,780.00	146,125.00	193,802.50	0.9500%
XS1602515733	UNILABS SUBHOLD 5.75% 17-15/05/2025	Bonds	5,720,000.0000000000	EUR		94.080417	100.12	29/03/2019	Con	5,381,399.83	5,851,971.52	125,164.72	470,571.69	0.9800%
XS1619006486	IRON MOUNTAIN 3% 17-15/01/2025	Bonds	2,850,000.0000000000	EUR		98.792614	101.47	29/03/2019	Con	2,815,589.50	2,910,097.00	18,287.50	94,507.50	0.4900%
XS1629918415	TURKEY REP OF 3.25% 17-14/06/2025	Bonds	3,400,000.0000000000	EUR		94.132484	91.11	29/03/2019	Con	3,200,504.45	3,186,140.00	88,400.00	-14,354.45	0.5300%
XS1631414932	IVORY COAST-PDI 5.125% 17-15/06/2025	Bonds	7,010,000.0000000000	EUR		103.225115	102.79	29/03/2019	Con	7,236,080.55	7,491,934.62	286,425.72	255,854.07	1.2500%
XS1634532748	INTRUM AB 3.125% 17-15/07/2024	Bonds	1,850,000.0000000000	EUR		92.073076	98.04	29/03/2019	Con	1,703,351.90	1,826,086.95	12,365.45	122,735.05	0.3100%
XS1639490918	FDML LLC AND FIN 5% 17-15/07/2024	Bonds	2,240,000.0000000000	EUR		106.144333	105.32	29/03/2019	Con	2,377,633.07	2,383,033.96	23,955.56	5,400.89	0.4000%

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XS1647100848	CMA CGM SA 6.5% 17-15/07/2022	Bonds	2,200,000.0000000000	EUR		96.952222	96.10	29/03/2019	Con	2,132,948.88	2,144,874.11	30,586.11	11,925.23	0.3600%
XS1647643110	HEMA BONDCO I 17-15/07/2022 FRN	Bonds	2,900,000.0000000000	EUR		91.099613	94.07	29/03/2019	Con	2,641,888.78	2,766,681.36	38,767.36	124,792.58	0.4600%
XS1S47645081	HEMA BONDCO II 8.5% 17-15/01/2023	Bonds	1,325,000.0000000000	EUR		80.074000	74.96	29/03/2019	Con	1,060,980.50	1,017,256.24	24,089.24	-43,724.26	0.1700%
XS1647815775	UNITED GROUP 4.875% 17-01/07/2024	Bonds	2,500,000.0000000000	EUR		102.073375	103.07	29/03/2019	Con	2,551,834.38	2,602,892.71	26,067.71	51,058.33	0.4400%
XS1679781424	EQUINIX INC 2.875% 17-01/10/2025	Bonds	2,400,000.0000000000	EUR		97.905097	103.41	29/03/2019	Con	2,349,722.33	2,482,127.67	191.67	132,405.34	0.4200%
XS1681774888	MASARIA INVEST 17-15/09/2024 FRN	Bonds	3,400,000.0000000000	EUR		95.261000	100.19	29/03/2019	Con	3,238,874.00	3,436,603.83	30,245.83	197,729.83	0.5800%
XS1684785345	BELDEN INC 2.875% 17-15/09/2025	Bonds	2,900,000.0000000000	EUR		96.349726	102.53	29/03/2019	Con	2,794,142.05	2,977,307.15	3,937.15	183,165.10	0.5000%
XS1685582105	LOUVRE BIDCO SAS 4.25% 17-30/09/2024	Bonds	5,700,000.0000000000	EUR		97.409955	96.92	29/03/2019	Con	5,552,367.41	5,525,557.83	1,345.83	-26,809.58	0.9200%
XS1690645129	NIDDA BONDCO 5% 17-30/09/2025	Bonds	3,400,000.0000000000	EUR		92.016667	96.25	29/03/2019	Con	3,128,566.67	3,273,342.44	944.44	144,775.77	0.5500%
XS1694628287	ALMAVIVA 7.25% 17-15/10/2022	Bonds	3,150,000.0000000000	EUR		86.677940	93.75	29/03/2019	Con	2,730,355.12	3,058,908.12	105,940.62	328,553.00	0.5100%
XS1700480160	VALLOUREC SA 6.625% 17-15/10/2022	Bonds	1,450,000.0000000000	EUR		82.001542	85.05	29/03/2019	Con	1,189,022.36	1,277,787.33	44,562.33	88,764.97	0.2100%
XS1703065620	CMA CGM SA 5.25% 17-15/01/2025	Bonds	4,300,000.0000000000	EUR		88.015703	84.42	29/03/2019	Con	3,784,675.25	3,734,911.92	104,722.92	-49,763.33	0.6200%
XS1706202592	EUROPCAR DRIVE 4.125% 17-15/11/2024	Bonds	5,700,000.0000000000	EUR		97.976994	100.59	29/03/2019	Con	5,584,688.63	5,822,880.13	89,478.13	238,191.50	0.9700%
XS1707063589	SALINI IMPREGILO 1.75% 17-26/10/2024	Bonds	4,800,000.0000000000	EUR		74.186155	77.28	29/03/2019	Con	3,560,935.45	3,745,849.64	36,361.64	184,914.19	0.6300%
XS1708450561	WINDTRESPA 3.125% 17-20/01/2025	Bonds	3,972,000.0000000000	EUR		90.186367	94.93	29/03/2019	Con	3,582,202.50	3,795,404.88	24,825.00	213,202.38	0.6400%
XS1710653483	TAKKO LUX 2 SCA 17-15/11/2023 FRN	Bonds	2,750,000.0000000000	EUR		72.616247	79.73	29/03/2019	Con	1,996,946.78	2,211,258.42	18,628.42	214,311.54	0.3700%
XS 1713465760	CGG HOLDING US 7.875% 18-01/05/2023	Bonds	5,100,000.0000000000	EUR		103.369395	108.17	29/03/2019	Con	5,271,839.15	5,685,359.12	168,638.12	413,519.97	0.9500%
XS1713466222	NOVAFIVES 5% 18-15/06/2025	Bonds	5,122,000.0000000000	EUR		85.303256	90.76	29/03/2019	Con	4,369,232.76	4,724,897.03	76,118.61	355,664.27	0.7900%
XS1713474754	PICARD 5.5% 17-30/11/2024	Bonds	5,867,000.0000000000	EUR		93.845056	94.72	29/03/2019	Con	5,505,889.41	5,638,731.33	81,567.60	132,841.92	0.9400%
XS1713858576	BORMIOLI PHARMA 17-15/11/2024 FRN	Bonds	2,000,000.0000000000	EUR		92.494445	93.96	29/03/2019	Con	1,849,888.89	1,888,104.44	8,944.44	38,215.55	0.3200%
XS1715303340	ARGENTINA 3.375% 17-15/01/2023	Bonds	3,890,000.0000000000	EUR		86.846902	81.18	29/03/2019	Con	3,378,344.48	3,185,559.37	27,696.27	-192,785.11	0.5300%
XS1717590563	NAVIERA ARMAS SA 17-15/11/2024 FRN	Bonds	3,350,000.0000000000	EUR		95.564928	93.61	29/03/2019	Con	3,201,425.10	3,154,127.36	18,192.36	-47,297.74	0.5300%
XS1720016531	VERISURE MIDHOLD 5.75% 17-01/12/2023	Bonds	5,550,000.0000000000	EUR		99.127861	102.00	29/03/2019	Con	5,501,596.29	5,768,316.96	107,261.46	266,720.67	0.9700%

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XS1729972015	CTC BONDCO GMBH 5.25% 17-15/12/2025	Bonds	5,650,000.0000000000	EUR		98.167750	99.81	29/03/2019	Con	5,546,477.88	5,677,991.04	38,726.04	131,513.16	0.9500%
XS1735583095	PLATIN 1426 GMBH 5.375% 17-15/06/2023	Bonds	3,300,000.0000000000	EUR		96.454368	98.21	29/03/2019	Con	3,182,994.14	3,293,682.79	52,719.79	110,688.65	0.5500%
XS1736257822	NEWCO GB SAS 8% 17-15/12/2022	Bonds	2,818,478.0000000000	EUR		106.088000	104.09	29/03/2019	Con	2,990,066.94	3,000,658.15	67,017.14	10,591.21	0.5000%
XS1756364805	GARFUNKELUX HOLD 18-01/09/2023 FRN	Bonds	4,200,000.0000000000	EUR		86.311310	86.29	29/03/2019	Con	3,625,075.00	3,640,812.00	16,800.00	15,737.00	0.6100%
XS1766604067	HERCULE DEBTCO 6.75% 18-30/06/2024	Bonds	4,325,000.0000000000	EUR		97.725000	93.46	29/03/2019	Con	4,226,606.25	4,116,902.63	74,606.25	-109,703.62	0.6900%
XS1790929217	HERTZ HOLDGS BV 5.5% 18-30/03/2023	Bonds	1,250,000.0000000000	EUR		101.870334	103.98	29/03/2019	Con	1,273,379.17	1,300,181.94	381.94	26,802.77	0.2200%
XS1791484717	LSF10 WOLVERINE 18-15/03/2024 FRN	Bonds	2,230,000.0000000000	EUR		100.494472	100.54	29/03/2019	Con	2,241,026.73	2,247,109.68	5,156.88	6,082.95	0.3800%
XS1807435026	VALLOUREC SA 6.375% 18-15/10/2023	Bonds	7,800,000.0000000000	EUR		80.102642	81.06	29/03/2019	Con	6,248,006.08	6,553,114.75	230,668.75	305,108.67	1.1000%
XS1811351821	GAMENET GROUP 18-27/04/2023 FRN	Bonds	1,000,000.0000000000	EUR		98.457666	99.23	29/03/2019	Con	984,576.66	1,000,300.83	8,020.83	15,724.17	0.1700%
XS1816220328	FABRIC BC SPA 18-30/11/2024 FRN	Bonds	2,575,000.0000000000	EUR		99.169808	100.05	29/03/2019	Con	2,553,622.56	2,585,762.09	9,603.34	32,139.53	0.4300%
XS1819648129	NEXI CAPITAL SPA 4.125% 18-01/11/2023	Bonds	2,618,000.0000000000	EUR		99.811750	104.50	29/03/2019	Con	2,613,071.62	2,772,486.00	36,597.46	159,414.38	0.4600%
XS1820759147	LA FINAN ATALIAN 5.125% 15/05/2025	Bonds	3,250,000.0000000000	EUR		86.608054	82.22	29/03/2019	Con	2,814,761.77	2,721,721.08	49,506.08	-93,040.69	0.4600%
XS1838072426	INTERXION HOLDIN 4.75% 18-15/06/2025	Bonds	3,333,000.0000000000	EUR		105.905667	106.59	29/03/2019	Con	3,529,835.87	3,599,766.84	47,055.48	69,930.97	0.6000%
XS1841967356	DKT FINANCE 7% 18-17/06/2023	Bonds	4,030,000.0000000000	EUR		109.957444	108.88	29/03/2019	Con	4,431,285.01	4,470,143.17	82,279.17	38,858.16	0.7500%
XS1843443356	TURKEY REP OF 4.625% 19-31/03/2025	Bonds	3,770,000.0000000000	EUR		100.210830	97.82	29/03/2019	Con	3,777,948.28	3,688,578.30	952.80	-89,369.98	0.6200%
XS1843461689	KB ACT SYS BV 5% 18-15/07/2025	Bonds	3,050,000.0000000000	EUR		96.785705	98.56	29/03/2019	Con	2,951,964.00	3,038,606.56	32,618.06	86,642.56	0.5100%
XS1844997970	INTL GAME TECH 3.5% 18-15/07/2024	Bonds	3,200,000.0000000000	EUR		100.649800	103.39	29/03/2019	Con	3,220,793.61	3,332,435.56	23,955.56	111,641.95	0.5600%
XS1849558900	LHMC FINCO SARL 6.25% 18-20/12/2023	Bonds	2,500,000.0000000000	EUR		105.227611	106.25	29/03/2019	Con	2,630,690.28	2,700,620.83	44,270.83	69,930.55	0.4500%
XS1859543073	CONTOURGLOB PWR 4.125% 18-01/08/2025	Bonds	4,000,000.0000000000	EUR		96.899583	103.02	29/03/2019	Con	3,875,983.33	4,148,638.33	27,958.33	272,655.00	0.6900%
XS1860216909	PROMONTORIA 6.75% 18-15/08/2023	Bonds	2,950,000.0000000000	EUR		101.916195	102.15	29/03/2019	Con	3,006,527.75	3,039,274.38	25,996.88	32,746.63	0.5100%
XS1860537619	MULHACEN PTE LTD 6.5% 18-01/08/2023	Bonds	5,825,000.0000000000	EUR		97.916556	102.81	29/03/2019	Con	5,703,639.36	6,006,678.51	17,879.51	303,039.15	1.0100%
XS1877354677	GAMENET GROUP 18-27/04/2023 FRN	Bonds	2,448,000.0000000000	EUR		101.272278	101.75	29/03/2019	Con	2,479,145.36	2,517,601.06	26,834.50	38,455.70	0.4200%
XS1879565791	EOREAMS ODIGEO S 5.5% 18-01/09/2023	Bonds	3,302,000.0000000000	EUR		96.640450	99.36	29/03/2019	Con	3,191,067.67	3,296,604.90	15,638.64	105,537.23	0.5500%

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XS1881594946	ROSSINI SARL 6.75% 18-30/10/2025	Bonds	5,250,000.0000000000	EUR		103.150810	106.26	29/03/2019	Con	5,415,417.50	5,732,370.00	153,562.50	316,952.50	0.9600%	
XS1895495478	UGIINTL ENTERPR 3.25% 18-01/11/2025	Bonds	2,300,000.0000000000	EUR		101.536139	104.36	29/03/2019	Con	2,335,331.19	2,432,787.31	32,599.31	97,456.12	0.4100%	
XS1908248963	INTL DESIGN GRP 6.5% 18-15/11/2025	Bonds	4,371,000.0000000000	EUR		95.343722	100.32	29/03/2019	Con	4,167,474.10	4,492,363.24	107,332.33	324,889.14	0.7500%	
XS1910293643	GRP ECORE HOLD 18-15/11/2023 FRN	Bonds	2,400,000.0000000000	EUR		97.238217	96.62	29/03/2019	Con	2,333,717.20	2,338,511.33	19,583.33	4,794.13	0.3900%	
XS1943599693	PARTS EUROPE SA 19-01/05/2022 FRN	Bonds	1,246,000.0000000000	EUR		99.250000	100.83	29/03/2019	Con	1,236,655.00	1,266,559.00	10,279.50	29,904.00	0.2100%	
XS1974797364	LINCOLN FIN 3.625% 19-01/04/2024	Bonds	5,100,000.0000000000	EUR		100.600490	101.17	29/03/2019	Con	5,130,625.00	5,159,772.00	0.00	29,147.00	0.8600%	
Currency total:															
										EUR					
											294,139,421.39	303,867,160.99	4,492,233.68	9,727,739.60	50.8800%
XS1082472587	BOPARAN FINANCE 5.5% 14-15/07/2021	Bonds	2,400,000.0000000000	GBP		73.768555	69.91	29/03/2019	Con	1,985,138.01	1,967,071.29	19,999.22	-18,066.72	0.3300%	
XS1195502031	JAGUAR LAND ROVER 3.875% 15-01/03/2023	Bonds	7,700,000.0000000000	GBP		87.658019	86.71	29/03/2019	Con	7,721,378.50	7,777,623.77	29,817.11	56,245.27	1.3000%	
XS1405768596	CABOT FINANCIAL 7.5% 16-01/10/2023	Bonds	5,100,000.0000000000	GBP		95.665167	98.87	29/03/2019	Con	5,470,565.12	5,852,945.92	1,233.03	382,380.80	0.9800%	
XS1486544254	ARROW GLOBAL FIN 5.125% 16-15/09/2024	Bonds	5,350,000.0000000000	GBP		92.476125	96.48	29/03/2019	Con	5,547,426.91	6,005,138.38	15,025.81	457,711.47	1.0000%	
XS1498566766	VIRGIN MEDIA REC 5.5% 16-15/09/2024	Bonds	4,550,000.0000000000	GBP		98.264015	101.17	29/03/2019	Con	5,010,066.39	5,355,805.80	13,714.01	345,739.41	0.9000%	
XS1533915564	ASTON MARTIN 5.75% 17-15/04/2022	Bonds	2,400,000.0000000000	GBP		99.594792	99.84	29/03/2019	Con	2,699,865.75	2,855,054.74	74,291.13	155,188.99	0.4800%	
XS1577956516	NMG FINCO PLC 5% 17-01/08/2022	Bonds	2,650,000.0000000000	GBP		95.070038	96.07	29/03/2019	Con	2,818,151.02	2,980,603.33	26,054.76	162,452.31	0.5000%	
XS1681806326	ICELAND BONDCO 4.625% 17-15/03/2025	Bonds	3,180,000.0000000000	GBP		88.427208	88.02	29/03/2019	Con	3,152,980.02	3,327,300.99	79,176.58	174,320.97	0.5600%	
XS1734443200	VANTIV LLC/ISS 3.875% 17-15/11/2025	Bonds	1,572,000.0000000000	GBP		96.992042	104.71	29/03/2019	Con	1,709,609.13	1,937,145.71	26,902.10	227,536.58	0.3200%	
XS1756324411	MATALAN FINANCE 6.75% 18-31/01/2023	Bonds	2,866,000.0000000000	GBP		90.760500	96.98	29/03/2019	Con	2,916,629.40	3,264,269.90	38,664.56	347,640.50	0.5500%	
XS1823568248	PREMIER FOODS 6.25% 18-15/10/2023	Bonds	3,500,000.0000000000	GBP		101.458417	103.10	29/03/2019	Con	3,981,661.24	4,305,333.28	117,762.20	323,672.04	0.7200%	
XS1879638697	ARQIVA BROAD FIN 6.75% 18-30/09/2023	Bonds	3,314,000.0000000000	GBP		102.636750	107.00	29/03/2019	Con	3,813,849.75	4,116,540.27	1,442.21	302,690.52	0.6900%	
Currency total:															
										GBP					
											46,827,321.24	49,744,833.38	444,082.72	2,917,512.14	8.3300%
US001546AV28	AK STEEL CORP 6.375% 17-15/10/2025	Bonds	3,700,000.0000000000	USD		85.034859	84.32	29/03/2019	Con	2,771,629.35	2,875,949.41	97,448.27	104,320.06	0.4800%	
US00213MAS35	APX GROUP INC 7.625% 17-01/09/2023	Bonds	2,800,000.0000000000	USD		86.012153	85.88	29/03/2019	Con	2,121,605.32	2,157,799.10	16,373.26	36,193.78	0.3600%	
US013093AD14	ALBERTSONS COS 5.75% 17-15/03/2025	Bonds	3,910,000.0000000000	USD		93.036881	95.85	29/03/2019	Con	3,204,546.56	3,347,223.53	9,455.17	142,676.97	0.5600%	
US02154VAA98	ALTICE 7.75% 14-15/05/2022	Bonds	6,550,000.0000000000	USD		99.075112	100.75	29/03/2019	Con	5,720,890.39	5,936,143.08	59,022.36	215,252.69	0.9900%	

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US02753GAA76	AMERICAN MDSTRM 9.5% 16-15/12/2021	Bonds	3,451,000.0000000000	USD		102.262500	93.00	29/03/2019	Con	3,108,909.73	2,945,070.86	86,781.69	-163,838.87	0.4900%
US03S74XAJ54	ANTERO RESOURCES 5% 17-01/03/2025	Bonds	4,250,000.0000000000	USD		98.566302	99.36	29/03/2019	Con	3,690,154.32	3,777,083.85	16,296.58	86,929.54	0.6300%
US03968AAA97	ARD SECURITIES 8.75% 18-31/01/2023	Bonds	6,836,562.0000000000	USD		89.760486	95.50	29/03/2019	Con	5,403,214.96	5,906,345.37	91,751.52	503,130.41	0.9900%
US04364VAA17	ASCENT RESOUR/AR 10% 17-01/04/2022	Bonds	1,365,000.0000000000	USD		108.902555	110.53	29/03/2019	Con	1,309,536.08	1,344,002.91	337.69	34,466.83	0.2200%
US05352AAC45	AVANTOR INC 9% 17-01/10/2025	Bonds	3,700,000.0000000000	USD		103.443000	109.06	29/03/2019	Con	3,371,705.06	3,594,389.28	823.80	222,684.22	0.6000%
US05508RAE62	B&G FOODS INC 5.25% 17-01/04/2025	Bonds	2,800,000.0000000000	USD		96.356917	97.19	29/03/2019	Con	2,376,772.82	2,424,046.25	363.66	47,273.43	0.4100%
US097751BM26	BOMBARDIER INC 7.5% 15-15/03/2025	Bonds	4,550,000.0000000000	USD		98.787724	103.59	29/03/2019	Con	3,957,483.04	4,211,932.65	14,351.50	254,449.61	0.7000%
US1248EPBG71	CCO HOLDINGS LLC 5.375% 15-01/05/2025	Bonds	2,100,000.0000000000	USD		99.516570	103.72	29/03/2019	Con	1,841,032.43	1,981,885.19	42,164.84	140,852.76	0.3300%
US126307AX53	CSC HOLDINGS LLC 7.75% 18-15/07/2025	Bonds	2,340,000.0000000000	USD		109.784028	107.62	29/03/2019	Con	2,271,494.11	2,277,285.43	34,544.91	5,791.32	0.3800%
US144577AJ24	CARRIZO OIL&GAS 8.25% 17-15/07/2025	Bonds	3,521,000.0000000000	USD		107.867110	104.15	29/03/2019	Con	3,346,328.27	3,321,144.28	55,333.29	-25,183.99	0.5600%
US156700BA34	CENTURYLINK INC 7.5% 16-01/04/2024	Bonds	3,550,000.0000000000	USD		104.737148	106.39	29/03/2019	Con	3,272,089.41	3,364,282.48	658.66	92,193.07	0.5600%
US165167CU93	CHESAPEAKE ENERGY 8% 18-15/01/2025	Bonds	4,850,000.0000000000	USD		102.335111	102.46	29/03/2019	Con	4,372,332.19	4,499,445.06	73,909.15	127,112.87	0.7500%
US20338QAB95	COMMSCOPE FINANC 5.5% 19-01/03/2024	Bonds	941,000.0000000000	USD		100.000000	102.66	29/03/2019	Con	828,636.84	865,877.09	5,505.50	37,240.25	0.1400%
US20854LAA61	CONSOL MINING CO 11% 17-15/11/2025	Bonds	2,408,000.0000000000	USD		113.141667	114.00	29/03/2019	Con	2,400,080.46	2,534,551.86	89,772.95	134,471.40	0.4200%
US247916AF60	DENBURY RESOURCE 9% 16-15/05/2021	Bonds	2,750,000.0000000000	USD		101.771545	97.70	29/03/2019	Con	2,466,211.32	2,476,628.67	83,882.53	10,417.35	0.4100%
US25271CAP77	DIAMOND OFFSHORE 7.875% 17-15/08/2025	Bonds	5,050,000.0000000000	USD		94.266420	97.83	29/03/2019	Con	4,196,349.89	4,446,038.48	46,239.76	249,688.59	0.7400%
US25470XAW56	DISH DBS CORP 5.875% 15-15/11/2024	Bonds	5,000,000.0000000000	USD		86.449173	85.14	29/03/2019	Con	3,804,517.47	3,890,847.57	99,557.55	86,330.10	0.6500%
US335934AP02	FIRST QUANTUM 6.5% 18-01/03/2024	Bonds	5,100,000.0000000000	USD		92.045352	94.26	29/03/2019	Con	4,136,609.10	4,306,679.28	25,422.66	170,070.18	0.7200%
US362438AA12	GW HONOS CORP 8.75% 17-15/05/2025	Bonds	5,100,000.0000000000	USD		93.010417	96.21	29/03/2019	Con	4,178,770.43	4,520,977.80	151,242.75	342,207.37	0.7600%
US37185LAJ17	GENESIS ENERGY 6.5% 17-01/10/2025	Bonds	4,950,000.0000000000	USD		93.400611	98.55	29/03/2019	Con	4,072,880.46	4,345,431.05	795.97	272,550.59	0.7300%
US404119BR91	HCA INC 5.375% 15-01/02/2025	Bonds	2,300,000.0000000000	USD		102.701320	106.34	29/03/2019	Con	2,080,897.11	2,196,860.28	18,655.72	115,963.17	0.3700%
US428040CT42	HERTZ CORP 7.625% 17-01/06/2022	Bonds	1,200,000.0000000000	USD		99.282903	102.42	29/03/2019	Con	1,049,548.37	1,122,003.98	27,389.38	72,455.61	0.1900%
US45332JAA07	INCPTN/RCKSPCE 8.625% 16-15/11/2024	Bonds	5,300,000.0000000000	USD		84.483125	90.46	29/03/2019	Con	3,944,505.69	4,424,948.53	154,928.49	480,442.84	0.7400%

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US45763PAF36	INMARSAT FINANCE 6.5% 16-01/10/2024	Bonds	3,300,000.0000000000	USD		99.162837	105.50	29/03/2019	Con	2,882,690.67	3,101,122.88	530.64	218,432.21	0.5200%
US48244LAC28	KCA DEUTAG UK FI 9.875% 17-01/04/2022	Bonds	3,950,000.0000000000	USD		85.044774	86.27	29/03/2019	Con	2,959,568.75	3,035,730.07	964.96	76,161.32	0.5100%
US48244LAE83	KCA DEUTAG UK FI 9.625% 18-01/04/2023	Bonds	571,000.0000000000	USD		83.874848	84.04	29/03/2019	Con	421,904.93	427,497.31	135.96	5,592.38	0.0700%
US561233AC14	MALLINCKRODT FIN 5.5% 15-15/04/2025	Bonds	6,640,000.0000000000	USD		81.425167	79.00	29/03/2019	Con	4,762,922.14	4,822,560.64	150,876.98	59,638.50	0.8100%
US577081BB7D	MATTEL INC 6.75% 17-31/12/2025	Bonds	4,326,000.0000000000	USD		97.031578	99.05	29/03/2019	Con	3,692,948.08	3,882,477.61	66,459.01	189,529.53	0.6500%
US588056AX99	MERCER INTL INC 7.375% 18-15/01/2025	Bonds	3,342,000.0000000000	USD		101.112761	105.50	29/03/2019	Con	2,984,256.04	3,210,174.35	70,120.02	225,918.31	0.5400%
US62957HAF29	NABORS INDS INC 5.75% 18-01/02/2025	Bonds	5,627,000.0000000000	USD		85.546815	90.08	29/03/2019	Con	4,242,268.46	4,562,904.18	48,825.91	320,635.72	0.7600%
US64072TAA34	NEPTUNE FINCO 10.875% 15-15/10/2025	Bonds	3,500,000.0000000000	USD		119.673167	115.97	29/03/2019	Con	3,689,874.32	3,687,243.59	72,504.31	-2,630.73	0.6200%
US69073TAS24	OWENS-BROCKWAY 6.375% 15-15/08/2025	Bonds	3,608,000.0000000000	USD		103.215625	106.25	29/03/2019	Con	3,280,641.10	3,440,823.87	26,743.63	160,182.77	0.5800%
US69327RAG65	PDC ENERGY INC 6.125% 17-15/09/2024	Bonds	4,100,000.0000000000	USD		99.628125	100.50	29/03/2019	Con	3,598,425.87	3,680,241.07	10,561.23	81,815.20	0.6200%
US708160CD64	JC PENNEY CO 8.625% 18-15/03/2025	Bonds	1,965,000.0000000000	USD		63.440625	59.50	29/03/2019	Con	1,098,188.15	1,048,384.27	7,127.65	-49,803.88	0.1800%
US72147KAC27	PILGRIMS PRIDE 5.75% 15-15/03/2025	Bonds	3,250,000.0000000000	USD		98.861763	101.95	29/03/2019	Con	2,826,290.60	2,958,662.91	7,859.15	132,372.31	0.5000%
US740212AK19	PRECISION DRILL 7.75% 17-15/12/2023	Bonds	3,350,000.0000000000	USD		100.054259	103.75	29/03/2019	Con	2,949,973.49	3,164,083.64	68,723.62	214,110.15	0.5300%
US779382AU43	ROWAN COS INC 7.375% 16-15/06/2025	Bonds	5,950,000.0000000000	USD		93.430773	88.47	29/03/2019	Con	4,898,020.26	4,803,982.57	116,155.17	-94,037.69	0.8000%
US78412FAU84	SESI LLC 7.75% 18-15/09/2024	Bonds	4,660,000.0000000000	USD		91.997648	83.75	29/03/2019	Con	3,777,810.76	3,490,942.08	15,188.41	-286,868.68	0.5800%
US845467AL33	SOUTHWESTERN ENE 4.95% 15-23/01/2025	Bonds	3,450,000.0000000000	USD		97.244444	98.96	29/03/2019	Con	2,949,136.78	3,077,004.05	36,512.00	127,867.27	0.5100%
US85207UAJ43	SPRINT CORP 7.625% 15-15/02/2025	Bonds	3,850,000.0000000000	USD		106.133042	102.51	29/03/2019	Con	3,599,631.85	3,549,038.80	34,132.98	-50,593.05	0.5900%
US87264AAS42	T-MOBILE USA INC 5.125% 17-15/04/2025	Bonds	1,600,000.0000000000	USD		100.897042	102.90	29/03/2019	Con	1,422,149.21	1,500,088.96	33,877.09	77,939.75	0.2500%
US87612BBB71	TARGA RES PRTRNS 5.125% 16-01/02/2025	Bonds	3,200,000.0000000000	USD		99.791933	103.05	29/03/2019	Con	2,810,433.24	2,961,589.61	24,748.53	151,156.37	0.5000%
US893830BE80	TRANSOCEAN INC 9% 16-15/07/2023	Bonds	2,500,000.0000000000	USD		106.427000	107.38	29/03/2019	Con	2,343,897.28	2,433,539.65	42,859.69	89,642.37	0.4100%
US896818AP61	TRIUMPH GROUP 7.75% 18-15/08/2025	Bonds	4,950,000.0000000000	USD		96.264423	96.57	29/03/2019	Con	4,198,982.98	4,301,776.62	44,604.69	102,793.64	0.7200%
US91911KAP75	VALEANT PHARMA 9% 17-15/12/2025	Bonds	4,500,000.0000000000	USD		106.399889	109.13	29/03/2019	Con	4,220,355.78	4,480,562.85	107,204.88	260,207.07	0.7500%
USA29866AB53	JBS INVESTMENTS 7.25% 14-03/04/2024	Bonds	2,750,000.0000000000	USD		103.463649	103.80	29/03/2019	Con	2,493,755.51	2,630,430.32	88,287.55	136,674.81	0.4400%

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USG5825AAA00	MARFRIG HLDG EUR 7% 17-15/03/2024	Bonds	500,000.0000000000	USD		96.820000	99.99	29/03/2019	Con	426,463.46	446,731.78	1,471.95	20,268.32	0.0700%
USG9328DAP53	VEDANTA RESOURCE 6.125% 17-09/08/2024	Bonds	4,000,000.0000000000	USD		90.362625	91.85	29/03/2019	Con	3,184,165.09	3,304,260.98	32,123.12	120,095.89	0.5500%
USN54468AF52	MARFRIG HLDG EUR 8% 16-08/06/2023	Bonds	1,950,000.0000000000	USD		105.351555	103.73	29/03/2019	Con	1,809,765.52	1,845,389.86	43,995.19	35,624.34	0.3100%
USY59505AA82	MEDCO PLATINUM R 6.75% 18-30/01/2025	Bonds	4,100,000.0000000000	USD		91.306378	97.72	29/03/2019	Con	3,295,479.85	3,610,764.13	42,447.79	315,284.28	0.6000%
XS0956935398	GHANA REP OF 7.875% 13-07/08/2023	Bonds	4,725,000.0000000000	USD		103.310347	105.05	29/03/2019	Con	4,304,343.12	4,471,134.09	50,628.01	166,790.97	0.7500%
XS1028952403	KENYA REP OF 6.875% 14-24/06/2024	Bonds	3,800,000.0000000000	USD		102.177354	103.37	29/03/2019	Con	3,391,212.82	3,561,462.40	63,337.10	170,249.58	0.6000%
XS1080330704	ECUADOR-DEF-PDI 7.95% 14-20/06/2024	Bonds	6,400,000.0000000000	USD		96.680358	100.60	29/03/2019	Con	5,447,040.33	5,862,140.09	128,387.59	415,099.76	0.9800%
XS1318576086	ANGOLA 9.5% 15-12/11/2025	Bonds	4,320,000.0000000000	USD		109.560027	114.20	29/03/2019	Con	4,164,325.30	4,535,853.59	142,138.31	371,528.29	0.7600%
XS1485578535	COUNTRY GARDEN 4.75% 16-28/09/2023	Bonds	1,000,000.0000000000	USD		88.961581	95.89	29/03/2019	Con	783,698.90	854,457.66	470.04	70,758.76	0.1400%
XS1505674751	IHS NETHERLANDS 9.5% 16-27/10/2021	Bonds	2,650,000.0000000000	USD		102.555167	104.02	29/03/2019	Con	2,394,143.43	2,551,403.00	96,533.25	157,259.57	0.4300%
XS1953055875	ARAB REP EGYPT 6.2004% 19-01/03/2024	Bonds	4,900,000.0000000000	USD		101.150818	101.56	29/03/2019	Con	4,367,763.94	4,458,811.92	27,057.90	91,047.98	0.7500%
XS1955059420	TURK TELEKOM 6.875% 19-28/02/2025	Bonds	4,281,000.0000000000	USD		99.692969	96.64	29/03/2019	Con	3,764,392.26	3,709,347.46	24,755.55	-55,044.80	0.6200%
XS1958649854	YAPI KREDI BANKA 8.25% 19-15/10/2024	Bonds	5,500,000.0000000000	USD		99.984000	96.54	29/03/2019	Con	4,896,158.13	4,748,730.91	20,205.28	-147,427.22	0.7900%
Currency total:				USD						199,631,809.58	207,306,223.10	3,051,564.75	7,674,413.52	34.6700%
Instrument total: Bonds										540,598,552.21	560,918,217.47	7,987,881.15	20,319,665.26	93.8800%
CHFEUR300419287PFP	Forward purchase contract Purchase CHF 10,686,190.00 Sale EUR	Forward exchange	10,686,190.0000000000	CHF	A	0.892116	1.12			9,533,316.50	26,069.17		26,069.17	0.0000%
CHFEUR300419289PFP	Forward purchase contract Purchase CHF 10,110.00 Sale EUR 9.04	Forward exchange	10,110.0000000000	CHF	A	0.894465	1.12			9,043.04	0.91		0.91	0.0000%
Currency total:				CHF						9,542,359.54	26,070.08		26,070.08	0.0000%
CHFEUR300419287PFP	Forward purchase contract Purchase CHF 10,686,190.00 Sale EUR	Forward exchange	-9,533,316.5000000000	EUR	V	0.892116	1.12			-9,533,316.50	0.00			0.0000%
CHFEUR300419289PFP	Forward purchase contract Purchase CHF 10,110.00 Sale EUR 9.04	Forward exchange	-9,043.0400000000	EUR	V	0.894465	1.12			-9,043.04	0.00			0.0000%
EU RGBP300419120PFP	Forward purchase contract Purchase CHF 42,857,814.05 Sale GBP	Forward exchange	42,857,814.0500000000	EUR	A	0.872653	0.86			42,857,814.05	-498,481.56		-498,481.56	-0.0800%



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EURGBP300419181PFP	Forward purchase contract Purchase EUR 2,267,357.49 Sale GBP 1	Forward exchange	2,267,357.4900000000	EUR	A	0.860032	0.86			2,267,357.49	6,801.97		6,801.97	0.0000%
EURGBP300419225PFP	Forward purchase contract Purchase EUR 870,960.77 Sale GBP 750	Forward exchange	870,960.7700000000	EUR	A	0.861118	0.86			870,960.77	1,516.34		1,516.34	0.0000%
EURGBP300419246PFP	Forward purchase contract Purchase EUR 233,395.92 Sale GBP 200	Forward exchange	233,395.9200000000	EUR	A	0.856913	0.86			233,395.92	1,544.07		1,544.07	0.0000%
EURGBP300419251PFP	Forward purchase contract Purchase EUR 703,269.50 Sale GBP 600	Forward exchange	703,269.5000000000	EUR	A	0.853158	0.86			703,269.50	7,713.96		7,713.96	0.0000%
EURGBP300419259PFP	Forward purchase contract Purchase EUR 1,276,125.77 Sale GBP 1	Forward exchange	1,276,125.7700000000	EUR	A	0.861984	0.86			1,276,125.77	940.61		940.61	0.0000%
EURGBP300419267PFP	Forward purchase contract Purchase EUR 1,914,499.61 Sale GBP 1	Forward exchange	1,914,499.6100000000	EUR	A	0.861844	0.86			1,914,499.61	1,721.86		1,721.86	0.0000%
EURUSD280S1933PFP	Forward purchase contract Purchase EUR 12,567,234.71 Sale USD 15	Forward exchange	12,567,234.7100000000	EUR	A	1.193580	1.13			12,567,234.71	-692,338.85		-692,338.85	-0.1200%
EURUSD30D419119PFP	Forward purchase contract Purchase EUR 47,694,007.76 Sale USD	Forward exchange	47,694,007.7600000000	EUR	A	1.151088	1.13			47,694,007.76	-1,072,134.13		-1,072,134.13	-0.1800%
EURUSD300419138PFP	Forward purchase contract Purchase EUR 2,601,612.48 Sale USD 3	Forward exchange	2,601,612.4800000000	EUR	A	1.153131	1.13			2,601,612.48	-63,204.02		-63,204.02	-0.0100%
EURUSD300419139PFP	Forward purchase contract Purchase EUR 129,780.01 Sale USD 150	Forward exchange	129,780.0100000000	EUR	A	1.155802	1.13			129,780.01	-3,460.82		-3,460.82	0.0000%
EURUSD300419144PFP	Forward purchase contract Purchase EUR 1,049,793.45 Sale USD 1	Forward exchange	1,049,793.4500000000	EUR	A	1.143082	1.13			1,049,793.45	-16,133.15		-16,133.15	0.0000%
EURUSD300419145PFP	Forward purchase contract Purchase EUR 876,638.55 Sale USD 1.0	Forward exchange	876,638.5500000000	EUR	A	1.140721	1.13			876,638.55	-11,633.62		-11,633.62	0.0000%
EURUSD300419148PFP	Forward purchase contract Purchase EUR 2,409,880.16 Sale USD 2	Forward exchange	2,409,880.1600000000	EUR	A	1.136986	1.13			2,409,880.16	-23,985.57		-23,985.57	0.0000%
EURUSD300419168PFP	Forward purchase contract Purchase EUR 3,950,696.36 Sale USD 4	Forward exchange	3,950,696.3600000000	EUR	A	1.139040	1.13			3,950,696.36	-46,528.39		-46,528.39	-0.0100%
EURUSD300419178PFP	Forward purchase contract Purchase EUR 571,199.59 Sale USD 650	Forward exchange	571,199.5900000000	EUR	A	1.137956	1.13			571,199.59	-6,177.32		-6,177.32	0.0000%
EURUSD300419177PFP	Forward purchase contract Purchase EUR 394,263.97 Sale USD 450	Forward exchange	394,263.9700000000	EUR	A	1.141367	1.13			394,263.97	-5,458.51		-5,458.51	0.0000%



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EURUSD300419178PFP	Forward purchase contract Purchase EUR 876,017.28 Sale USD 1.0	Forward exchange	876,017.2800000000	EUR	A	1.141530	1.13			876,017.28	-12,254.89		-12,254.89	0.0000%
EURUSD300419179PFP	Forward purchase contract Purchase EUR 701,815.95 Sale USD 800	Forward exchange	701,815.9500000000	EUR	A	1.139900	1.13			701,815.95	-8,801.78		-8,801.78	0.0000%
EURUSD300419180PFP	Forward purchase contract Purchase EUR 3,287,891.64 Sale USD 3	Forward exchange	3,287,891.6400000000	EUR	A	1.143590	1.13			3,287,891.64	-52,011.70		-52,011.70	-0.0100%
EURUSD300419182PFP	Forward purchase contract Purchase EUR 2,628,095.57 Sale USD 3	Forward exchange	2,628,095.5700000000	EUR	A	1.141511	1.13			2,628,095.57	-36,720.93		-36,720.93	-0.0100%
EURUSD300419207PFP	Forward purchase contract Purchase EUR 3,498,347.47 Sale USD 4	Forward exchange	3,498,347.4700000000	EUR	A	1.143397	1.13			3,498,347.47	-54,741.19		-54,741.19	-0.0100%
EURUSD30041920PFP	Forward purchase contract Purchase EUR 58,251,370.78 Sale USD 67	Forward exchange	58,251,370.7800000000	EUR	A	1.154308	1.13			58,251,370.78	-1,476,049.64		-1,476,049.64	-0.2500%
EURUSD300419226PFP	Forward purchase contract Purchase EUR 264,125.43 Sale USD 300	Forward exchange	264,125.4300000000	EUR	A	1.135824	1.13			264,125.43	-2,356.22		-2,356.22	0.0000%
EURUSD300419240PFP	Forward purchase contract Purchase EUR 3,888,554.04 Sale USD 4	Forward exchange	3,888,554.0400000000	EUR	A	1.131526	1.13			3,888,554.04	-19,843.49		-19,843.49	0.0000%
EURUSD300419247PFP	Forward purchase contract Purchase EUR 572,900.23 Sale USD 650	Forward exchange	572,900.2300000000	EUR	A	1.134578	1.13			572,900.23	-4,476.68		-4,476.68	0.0000%
EURUSD300419248PFP	Forward purchase contract Purchase EUR 1,234,404.62 Sale USD 1	Forward exchange	1,234,404.6200000000	EUR	A	1.134150	1.13			1,234,404.62	-9,176.41		-9,176.41	0.0000%
EURUSD300419258PFP	Forward purchase contract Purchase EUR 1,317,002.50 Sale USD 1	Forward exchange	1,317,002.5000000000	EUR	A	1.138950	1.13			1,317,002.50	-15,405.75		-15,405.75	0.0000%
EURUSD300419260PFP	Forward purchase contract Purchase EUR 2,736,352.44 Sale USD 3	Forward exchange	2,736,352.4400000000	EUR	A	1.140204	1.13			2,736,352.44	-35,056.72		-35,056.72	-0.0100%
EURUSD300419266PFP	Forward purchase contract Purchase EUR 438,550.71 Sale USD 500	Forward exchange	438,550.7100000000	EUR	A	1.140119	1.13			438,550.71	-5,585.37		-5,585.37	0.0000%
EURUSD300419271PFP	Forward purchase contract Purchase EUR 3,513,879.38 Sale USD 4	Forward exchange	3,513,879.3800000000	EUR	A	1.138343	1.13			3,513,879.38	-39,209.28		-39,209.28	-0.0100%
EURUSD300419272PFP	Forward purchase contract Purchase EUR 1,675,134.91 Sale USD 1	Forward exchange	1,675,134.9100000000	EUR	A	1.134237	1.13			1,675,134.91	-12,582.21		-12,582.21	0.0000%
EURUSD300419275PFP	Forward purchase contract Purchase EUR 795,743.30 Sale USD 900	Forward exchange	795,743.3000000000	EUR	A	1.131018	1.13			795,743.30	-3,701.65		-3,701.65	0.0000%

Fund: LA FRANCAISE RENDEMENT GLOBAL 2025 (PFP092) EUR

Last NAV date: 29/03/2019

Securities code	Short security description	Instrument type description	Quantity	List cur.	S/C	Unit cost price (list. cur.)	Price	Exchange rate date	Orig.	CP (bench. cur.)	GV (bench. cur.)	CR (bench. cur.)	MP (bench. cur.)	%YR
EURUSD300419276PFP	Forward purchase contract Purchase EUR 618,730.38 Sale USD 700	Forward exchange	618,730.3800000000	EUR	A	1.131349	1.13			618,730.38	-3,060.14		-3,060.14	0.0000%
EURUSD30062036PFP0	Forward purchase contract Purchase EUR 12,182,394.82 Sale USD 15	Forward exchange	12,182,394.8200000000	EUR	A	1.231285	1.16			12,182,394.82	-721,470.50		-721,470.50	-0.1200%
EURUSD30091927PFP0	Forward purchase contract Purchase EUR 16,476,527.54 Sale USD 20	Forward exchange	16,476,527.5400000000	EUR	A	1.213848	1.14			16,476,527.54	-1,071,080.38		-1,071,080.38	-0.1800%
EURUSD30092028PFP0	Forward purchase contract Purchase EUR 15,913,430.94 Sale USD 20	Forward exchange	15,913,430.9400000000	EUR	A	1.256800	1.17			15,913,430.94	-1,179,031.16		-1,179,031.16	-0.2000%
USDEUR300419277PFP	Forward purchase contract Purchase USD 5,749,630.00 Sale EUR 5	Forward exchange	-5,096,914.0900000000	EUR	V	0.886477	1.13			-5,096,914.09	0.00			0.0000%
USDEUR300419279PFP	Forward purchase contract Purchase USD 6,011,930.00 Sale EUR 5	Forward exchange	-5,329,673.2000000000	EUR	V	0.886516	1.13			-5,329,673.20	0.00			0.0000%
USDEUR300419283PFP	Forward purchase contract Purchase USD 10,518,900.00 Sale EUR	Forward exchange	-9,325,257.6900000000	EUR	V	0.886524	1.13			-9,325,257.69	0.00			0.0000%
USDEUR300419285PFP	Forward purchase contract Purchase USD 2,520,000.00 Sale EUR 2	Forward exchange	-2,233,842.5400000000	EUR	V	0.886445	1.13			-2,233,842.54	0.00			0.0000%
Currency total:				EUR						221,711,753.02	-7,181,913.22		-7,181,913.22	-1.2000%
EURGBP300419120PFP	Forward purchase contract Purchase EUR 42,857,814.05 Sale GBP	Forward exchange	-37,400,000.0000000000	GBP	V	0.872653	0.86			-42,857,814.05	0.00			0.0000%
EURGBP300419181PFP	Forward purchase contract Purchase EUR 2,267,357.49 Sale GBP 1	Forward exchange	-1,950,000.0000000000	GBP	V	0.860032	0.86			-2,267,357.49	0.00			0.0000%
EURGBP300419225PFP	Forward purchase contract Purchase EUR 870,960.77 Sale GBP 750	Forward exchange	-750,000.0000000000	GBP	V	0.861118	0.86			-870,960.77	0.00			0.0000%
EURGBP300419246PFP	Forward purchase contract Purchase EUR 233,395.92 Sale GBP 200	Forward exchange	-200,000.0000000000	GBP	V	0.856913	0.86			-233,395.92	0.00			0.0000%
EURGBP300419251PFP	Forward purchase contract Purchase EUR 703,269.50 Sale GBP 600	Forward exchange	-600,000.0000000000	GBP	V	0.853158	0.86			-703,269.50	0.00			0.0000%
EURGBP300419259PFP	Forward purchase contract Purchase EUR 1,276,125.77 Sale GBP 1	Forward exchange	-1,100,000.0000000000	GBP	V	0.861984	0.86			-1,276,125.77	0.00			0.0000%
EURGBP300419267PFP	Forward purchase contract Purchase EUR 1,914,499.61 Sale GBP 1	Forward exchange	-1,650,000.0000000000	GBP	V	0.861844	0.86			-1,914,499.61	0.00			0.0000%
Currency total:				GBP						-50,123,423.11	0.00			0.0000%



Fund: LA FRANCAISE RENDEMENT GLOBAL 2025 (PFP092) EUR

Last NAV date: 29/03/2019

Securities code	Short security description	Instrument type description	Quantity	List cur.	S/C	Unit cost price (list. cur.)	Price	Exchange rate date	Orig.	CP (bench. cur.)	GV (bench. cur.)	CR (bench. cur.)	MP (bench. cur.)	%YR
EURUSD28061933PFP0	Forward purchase contract Purchase EUR 12,567,234.71 Sale USD 15	Forward exchange	-15,000,000.0000000000	USD	V	1.193580	1.13			-12,567,234.71	0.00			0.0000%
EURUSD300419119PFP	Forward purchase contract Purchase EUR 47,694,007.76 Sale USD	Forward exchange	-54,900,000.0000000000	USD	V	1.151088	1.13			-47,694,007.76	0.00			0.0000%
EURUSD300419138PFP	Forward purchase contract Purchase EUR 2,601,612.48 Sale USD 3	Forward exchange	-3,000,000.0000000000	USD	V	1.153131	1.13			-2,601,612.48	0.00			0.0000%
EURUSD300419139PFP	Forward purchase contract Purchase EUR 129,780.01 Sale USD 150	Forward exchange	-150,000.0000000000	USD	V	1.155802	1.13			-129,780.01	0.00			0.0000%
EURUSD300419144PFP	Forward purchase contract Purchase EUR 1,049,793.45 Sale USD 1	Forward exchange	-1,200,000.0000000000	USD	V	1.143082	1.13			-1,049,793.45	0.00			0.0000%
EURUSD300419145PFP	Forward purchase contract Purchase EUR 876,638.55 Sale USD 1.0	Forward exchange	-1,000,000.0000000000	USD	V	1.140721	1.13			-876,638.55	0.00			0.0000%
EURUSD300419148PFP	Forward purchase contract Purchase EUR 2,409,880.16 Sale USD 2	Forward exchange	-2,740,000.0000000000	USD	V	1.136986	1.13			-2,409,880.16	0.00			0.0000%
EURUSD300419168PFP	Forward purchase contract Purchase EUR 3,950,696.36 Sale USD 4	Forward exchange	-4,500,000.0000000000	USD	V	1.139040	1.13			-3,950,696.36	0.00			0.0000%
EURUSD300419176PFP	Forward purchase contract Purchase EUR 571,199.59 Sale USD 650	Forward exchange	-650,000.0000000000	USD	V	1.137956	1.13			-571,199.59	0.00			0.0000%
EURUSD300419177PFP	Forward purchase contract Purchase EUR 394,263.97 Sale USD 450	Forward exchange	-450,000.0000000000	USD	V	1.141367	1.13			-394,263.97	0.00			0.0000%
EURUSD300419178PFP	Forward purchase contract Purchase EUR 876,017.28 Sale USD 1.0	Forward exchange	-1,000,000.0000000000	USD	V	1.141530	1.13			-876,017.28	0.00			0.0000%
EURUSD300419179PFP	Forward purchase contract Purchase EUR 701,815.95 Sale USD 800	Forward exchange	-800,000.0000000000	USD	V	1.139900	1.13			-701,815.95	0.00			0.0000%
EURUSD300419180PFP	Forward purchase contract Purchase EUR 3,287,891.64 Sale USD 3	Forward exchange	-3,760,000.0000000000	USD	V	1.143590	1.13			-3,287,891.64	0.00			0.0000%
EURUSD30D419182PFP	Forward purchase contract Purchase EUR 2,628,095.57 Sale USD 3	Forward exchange	-3,000,000.0000000000	USD	V	1.141511	1.13			-2,628,095.57	0.00			0.0000%
EURUSD300419207PFP	Forward purchase contract Purchase EUR 3,498,347.47 Sale USD 4	Forward exchange	-4,000,000.0000000000	USD	V	1.143397	1.13			-3,498,347.47	0.00			0.0000%
EURUSD30041920PFP0	Forward purchase contract Purchase EUR 58,251,370.78 Sale USD 67	Forward exchange	-67,240,000.0000000000	USD	V	1.154308	1.13			-58,251,370.78	0.00			0.0000%



Fund: LA FRANCAISE RENDEMENT GLOBAL 2025 (PFP092) EUR

Last NAV date: 29/03/2019

Securities code	Short security description	Instrument type description	Quantity	List cur.	S/C	Unit cost price (list. cur.)	Price	Exchange rate date	Orig.	CP (bench. cur.)	GV (bench. cur.)	CR (bench. cur.)	MP (bench. cur.)	%YR
EURUSD300419225PFP	Forward purchase contract Purchase EUR 264,125.43 Sale USD 300	Forward exchange	-300,000.0000000000	USD	V	1.135824	1.13			-264,125.43	0.00			0.0000%
EURUSD300419240PFP	Forward purchase contract Purchase EUR 3,888,554.04 Sale USD 4	Forward exchange	-4,400,000.0000000000	USD	V	1.131526	1.13			-3,888,554.04	0.00			0.0000%
EURUSD300419247PFP	Forward purchase contract Purchase EUR 572,900.23 Sale USD 650	Forward exchange	-650,000.0000000000	USD	V	1.134578	1.13			-572,900.23	0.00			0.0000%
EURUSD300419248PFP	Forward purchase contract Purchase EUR 1,234,404.62 Sale USD 1	Forward exchange	-1,400,000.0000000000	USD	V	1.134150	1.13			-1,234,404.62	0.00			0.0000%
EURUSD300419258PFP	Forward purchase contract Purchase EUR 1,317,002.50 Sale USD 1	Forward exchange	-1,500,000.0000000000	USD	V	1.138950	1.13			-1,317,002.50	0.00			0.0000%
EURUSD300419260PFP	Forward purchase contract Purchase EUR 2,736,352.44 Sale USD 3	Forward exchange	-3,120,000.0000000000	USD	V	1.140204	1.13			-2,736,352.44	0.00			0.0000%
EURUSD300419266PFP	Forward purchase contract Purchase EUR 438,550.71 Sale USD 500	Forward exchange	-500,000.0000000000	USD	V	1.140119	1.13			-438,550.71	0.00			0.0000%
EURUSD300419271PFP	Forward purchase contract Purchase EUR 3,513,879.38 Sale USD 4	Forward exchange	-4,000,000.0000000000	USD	V	1.138343	1.13			-3,513,879.38	0.00			0.0000%
EURUSD300419272PFP	Forward purchase contract Purchase EUR 1,675,134.91 Sale USD 1	Forward exchange	-1,900,000.0000000000	USD	V	1.134237	1.13			-1,675,134.91	0.00			0.0000%
EURUSD300419275PFP	Forward purchase contract Purchase EUR 795,743.30 Sale USD 900	Forward exchange	-900,000.0000000000	USD	V	1.131018	1.13			-795,743.30	0.00			0.0000%
EURUSD300419276PFP	Forward purchase contract Purchase EUR 618,730.38 Sale USD 700	Forward exchange	-700,000.0000000000	USD	V	1.131349	1.13			-618,730.38	0.00			0.0000%
EURUSD30062036PFPPO	Forward purchase contract Purchase EUR 12,182,394.82 Sale USD 15	Forward exchange	-15,000,000.0000000000	USD	V	1.231285	1.16			-12,182,394.82	0.00			0.0000%
EURUSD30091927PFPPO	Forward purchase contract Purchase EUR 16,476,527.54 Sale USD 20	Forward exchange	-20,000,000.0000000000	USD	V	1.213848	1.14			-16,476,527.54	0.00			0.0000%
EURUSD30092028PFPPO	Forward purchase contract Purchase EUR 15,913,430.94 Sale USD 20	Forward exchange	-20,000,000.0000000000	USD	V	1.256800	1.17			-15,913,430.94	0.00			0.0000%
USDEUR300419277PFP	Forward purchase contract Purchase USD 5,749,630.00 Sale EUR 5	Forward exchange	5,749,630.0000000000	USD	A	0.886477	1.13			5,096,914.09	10,322.20		10,322.20	0.0000%
USDEUR300419279PFP	Forward purchase contract Purchase USD 6,011,930.00 Sale EUR 5	Forward exchange	6,011,930.0000000000	USD	A	0.886516	1.13			5,329,673.20	10,556.88		10,556.88	0.0000%

Fund: LA FRANCAISE RENDEMENT GLOBAL 2025 (PFP092) EUR

Last NAV date: 29/03/2019

Securities code	Short security description	Instrument type description	Quantity	List cur.	S/C	Unit cost price (list. cur.)	Price	Exchange rate date	Orig.	CP (bench. cur.)	GV (bench. cur.)	CR (bench. cur.)	MP (bench. cur.)	%YR
USDEUR300419283PFP	Forward purchase contract Purchase USD 10,518,900.00 Sale EUR	Forward exchange	10,518,900.0000000000	USD	A	0.886524	1.13			9,325,257.69	18,388.39		18,388.39	0.0000%
USDEUR300419285PFP	Forward purchase contract Purchase USD 2,520,000.00 Sale EUR 2	Forward exchange	2,520,000.0000000000	USD	A	0.886445	1.13			2,233,842.54	4,603.32		4,603.32	0.0000%
Currency total:				USD						-181,130,689.45	43,870.79		43,870.79	0.0000%
Instrument total		Forward exchange								0.00	-7,111,972.35		-7,111,972.35	-1.2000%
CS2PFP092	Amount cash pledged as collateral	Guarantees	2,560,000.0000000000	EUR		1.000000	1.00	29/03/2019		2,560,000.00	0.00		0.00	0.0000%
CS3PFP092	Amount cash pledged as collateral	Guarantees	2,660,000.0000000000	EUR		1.000000	1.00	29/03/2019		2,660,000.00	0.00		0.00	0.0000%
CS4PFP092	Amount cash pledged as collateral	Guarantees	252,416.9300000000	EUR		1.000000	1.00	29/03/2019		252,416.93	0.00		0.00	0.0000%
CS5PFP092	Amount cash pledged as collateral	Guarantees	1,140,000.0000000000	EUR		1.000000	1.00	29/03/2019		1,140,000.00	0.00		0.00	0.0000%
Currency total:				EUR						6,612,416.93	0.00		0.00	0.0000%
Instrument total: Guarantees										6,612,416.93	0.00		0.00	0.0000%
LC11PFP092	PENSIONS	Pensions	-1,000,000.0000000000	EUR	PRE	80.761639			Jus	-807,616.39	-799,737.71	-7,878.68	0.00	-0.1400%
LC11PFP092	VALLOUREC SA 6.525% 17-15/10/2022	Pensions	1,000,000.0000000000	EUR	PRE	82.001542	85.05	29/03/2019	Jus	820,015.42	881,232.64	30,732.64	61,217.22	0.1400%
LC14PFP092	KIRK BEAUTY ONE 8.75% 15-15/07/2023	Pensions	800,000.0000000000	EUR	PRE	60.822083	70.00	29/03/2019	Jus	486,576.67	574,980.22	14,972.22	88,403.55	0.0800%
LC14PFP092	PENSIONS	Pensions	-800,000.0000000000	EUR	PRE	72.013889			Jus	-576,111.11	-573,535.49	-2,575.62	0.00	-0.1000%
LC15PFP092	INTRUM AB 3.125% 17-15/07/2024	Pensions	500,000.0000000000	EUR	PRE	92.073076	98.04	29/03/2019	Jus	460,365.38	493,537.01	3,342.01	33,171.63	0.0800%
LC15PFP092	PENSIONS	Pensions	-500,000.0000000000	EUR	PRE	97.520834			Jus	-487,604.17	-487,197.74	-406.43	0.00	-0.0800%
LC16PFP092	PENSIONS	Pensions	-700,000.0000000000	EUR	PRE	88.073973			Jus	-616,517.81	-614,269.97	-2,247.84	0.00	-0.1000%
LC15PFP092	TEREOS FIN GROUP 4.125% 16-16/06/2023	Pensions	700,000.0000000000	EUR	PRE	90.675069	86.16	29/03/2019	Jus	634,725.48	626,040.78	22,941.78	-8,684.70	0.1100%
LC17PFP092	PENSIONS	Pensions	-300,000.0000000000	EUR	PRE	87.510417			Jus	-262,531.25	-261,929.56	-601.69	0.00	-0.0400%
LC17PFP092	VALLOUREC SA 6.625% 17-15/10/2022	Pensions	300,000.0000000000	EUR	PRE	82.001542	85.05	29/03/2019	Jus	246,004.63	264,369.79	9,219.79	18,365.16	0.0400%
LC18PFP092	NOVAFIVES 5% 18-15/06/2025	Pensions	1,000,000.0000000000	EUR	PRE	85.303256	90.76	29/03/2019	Jus	853,032.56	922,471.11	14,861.11	69,438.55	0.1400%
LC18PFP092	PENSIONS	Pensions	-1,000,000.0000000000	EUR	PRE	88.219000			Jus	-882,190.00	-880,719.51	-1,470.49	0.00	-0.1500%
LC19PFP092	EDREAMS ODIGEO S 5.5% 18-01/09/2023	Pensions	600,000.0000000000	EUR	PRE	96.640450	99.36	29/03/2019	Jus	579,842.70	599,019.67	2,841.67	19,176.97	0.1000%
LC19PFP092	PENSIONS	Pensions	-600,000.0000000000	EUR	PRE	98.063888			Jus	-588,383.33	-588,039.99	-343.34	0.00	-0.1000%
LC20PFP092	CMA CGM SA 6.5% 17-15/07/2022	Pensions	800,000.0000000000	EUR	PRE	96.952222	96.10	29/03/2019	Jus	775,617.78	779,954.22	11,122.22	4,336.44	0.1300%
LC20PFP092	PENSIONS	Pensions	-800,000.0000000000	EUR	PRE	99.083334			Jus	-792,666.67	-792,088.53	-578.14	0.00	-0.1300%

Fund: LA FRANÇAISE RENDEMENT GLOBAL 2025 (PFP092) EUR

Last NAV date: 29/03/2019

Securities code	Short security description	Instrument type description	Quantity	List cur.	S/C	Unit cost price (list. cur.)	Price	Exchange rate date	Orig.	CP (bench. cur.)	GV (bench. cur.)	CR (bench. cur.)	MP (bench. cur.)	%YR
LC21PFP092	NOVAFIVES 5% 18-15/06/2025	Pensions	1,000,000.0000000000	EUR	PRE	85.303256	90.76	29/03/2019	Jus	853,032.56	922,471.11	14,861.11	69,438.55	0.1400%
LC21PFP092	PENSIONS	Pensions	-1,000,000.0000000000	EUR	PRE	88.975667			Jus	-889,756.67	-889,460.38	-296.29	0.00	-0.1500%
LC2PFP092	PENSIONS	Pensions	-1,200,000.0000000000	EUR	PRE	96.209904			Jus	-1,154,518.85	-1,122,695.24	-31,823.61	0.00	-0.1900%
LC2PFP092	TEREOS FIN GROUP 4.125% 16-16/06/2023	Pensions	1,200,000.0000000000	EUR	PRE	90.675069	86.16	29/03/2019	Jus	1,088,100.83	1,073,212.77	39,328.77	-14,888.06	0.1800%
LC4PFP092	INTRUM AB 3.125% 17-15/07/2024	Pensions	1,300,000.0000000000	EUR	PRE	92.073076	98.04	29/03/2019	Jus	1,196,949.99	1,283,196.24	8,689.24	86,246.25	0.2000%
LC4PFP092	PENSIONS	Pensions	-1,300,000.0000000000	EUR	PRE	94.989583			Jus	-1,234,864.58	-1,226,959.97	-7,904.61	0.00	-0.2100%
		Currency total:		EUR						-298,496.83	183,851.47	116,785.82	426,221.56	-0.0500%
		Instrument total:								-298,496.83	183,851.47	116,785.82	426,221.56	-0.0500%
FR0010609115	LA FRANÇAISE TRESORERIE-I	UCITS	257.3000000000	EUR		108,015.845239	108,007.33	28/03/2019	Con	27,792,476.98	27,790,286.01	0.00	-2,190.97	4.6500%
		Currency total:		EUR						27,792,476.98	27,790,286.01	0.00	-2,190.97	4.6500%
LU1585407973	LA FRANÇAISE LUX ASIA BONDS 2023 IC1	UCITS	4,515.5910000000	USD		1,010.370000	1,050.58	28/03/2019	Con	4,027,557.98	4,224,953.99	0.00	197,396.01	0.7100%
		Currency total:		USD						4,027,557.98	4,224,953.99	0.00	197,396.01	0.7100%
		Instrument total:								31,820,034.96	32,015,240.00	0.00	195,205.04	5.3600%
FUND:	LA FRANÇAISE RENDEMENT GLOBAL 2025 (PFP092) EUR									578,732,507.27	597,641,054.15	8,104,666.97	13,829,119.51	100.0000%