



OFI INVEST ALPHA YIELD

ATTESTATION DU COMMISSAIRE AUX COMPTES

Composition de l'actif au 30 juin 2026



ATTESTATION DU COMMISSAIRE AUX COMPTES
Composition de l'actif au 30 juin 2026

OFI INVEST ALPHA YIELD

OPCVM CONSTITUE SOUS FORME DE FONDS COMMUN DE PLACEMENT
Régi par le Code monétaire et financier

Société de gestion

OFI INVEST ASSET MANAGEMENT
127-129, quai du Président Roosevelt
92130 Issy-les-Moulineaux

En notre qualité de commissaire aux comptes de l'OPCVM constitué sous forme de fonds commun de placement OFI INVEST ALPHA YIELD, et en application des dispositions de l'article L.214-17 du Code monétaire et financier et de l'article 411-125 du Règlement général de l'Autorité des marchés financiers relatives au contrôle de la composition de l'actif, nous avons établi la présente attestation sur les informations figurant dans la composition de l'actif au 30 juin 2026 ci-jointe.

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

Neuilly sur Seine, date de la signature électronique

Document authentifié par signature électronique

Le commissaire aux comptes
PricewaterhouseCoopers Audit
Raphaëlle Alezra-Cabessa

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

I -OBLIGATIONS & VALEURS ASSIMILEES

AUTRES OBLIGATIONS & VALEURS ASSIMILEES NEGOCIEES SUR UN MARCHE REGLEMENTE

OBLIGATIONS A TAUX FIXE NEGOCIEES SUR UN MARCHE REGLEMENTE

DEVISE VALEUR : EUR EURO														
XS3213252540	AEGI LU 5.625 10-31	(EUR)	291031	2,485,000.	M EUR	100.0723	% 30/06/26	101.56021824	6	2,486,797.00	2,530,372.20	6,600.78	36,974.42	0.38
XS3134529562	ALLW EN 4.125 02-31	(EUR)	150231	2,236,000.	M EUR	99.9131	% 30/06/26	98.69048023	6	2,234,056.10	2,241,819.68	35,100.54	-27,336.96	0.34
XS3291732918	ALLW EN 4.625 08-31	(EUR)	150831	3,000,000.	M EUR	98.625	% 30/06/26	99.63033223	6	2,958,750.00	3,039,784.97	50,875.00	30,159.97	0.46
XS3025437982	ALST OF 5.5 03-31	(366)	200331	5,000,000.	M EUR	99.1314	% 30/06/26	100.23337223	6	4,956,572.35	5,090,024.78	78,356.16	55,096.27	0.76
FR00140010J1	ALTA CO 1.75 01-30	(366)	160130	2,800,000.	M EUR	79.2215	% 30/06/26	93.41705661	6	2,218,203.20	2,638,096.76	22,419.18	397,474.38	0.40
XS2452435295	AMER ME 1.875 03-34	(366)	080334	3,500,000.	M EUR	89.4381	% 30/06/26	88.45448519	6	3,130,334.00	3,116,763.15	20,856.16	-34,427.01	0.47
XS3382712126	AMSO AG 7.25 05-32	(EUR)	310532	2,225,000.	M EUR	99.0963	% 30/06/26	103.12682388	6	2,204,892.50	2,308,462.63	13,890.80	89,679.33	0.35
XS2911131253	APCO GR 6.0 04-31	(UST)	150431	3,992,000.	M EUR	100.037	% 30/06/26	101.64790002	6	3,993,477.00	4,108,829.41	51,045.25	64,307.16	0.62
XS3023482436	ARAM IN 4.375 04-33	(EUR)	150433	3,542,000.	M EUR	99.9838	% 30/06/26	99.05521107	6	3,541,426.00	3,541,680.33	33,144.76	-32,890.43	0.53
XS3239172565	ARDA ME 5.0 01-31	(EUR)	300131	3,316,000.	M EUR	100.2434	% 30/06/26	101.00559194	6	3,324,072.50	3,350,266.54	921.11	25,272.93	0.50
XS2911633274	ASS GEN 4.156 01-35	(366)	030135	4,460,000.	M EUR	99.5491	% 30/06/26	100.53381255	6	4,439,892.00	4,575,221.67	91,413.63	43,916.04	0.69
XS3266494221	BETC EV 5.125 12-31	(EUR)	101231	2,793,000.	M EUR	100.1672	% 30/06/26	101.62046916	6	2,797,670.00	2,897,504.28	59,244.57	40,589.71	0.44
FR0014013058	BURE VE 3.375 10-33	(366)	011033	1,900,000.	M EUR	99.9061	% 30/06/26	98.71977367	6	1,898,215.00	1,923,813.37	48,137.67	-22,539.30	0.29
FR0014014LG9	CANA PL 4.625 12-30	(366)	031230	1,500,000.	M EUR	99.9961	% 30/06/26	99.79900929	6	1,499,941.61	1,537,089.59	40,104.45	-2,956.47	0.23
XS3111860865	CARN 4.125 07-31	(EUR)	150731	4,315,000.	M EUR	100.	% 30/06/26	100.65412671	6	4,315,000.00	4,518,747.18	175,521.61	28,225.57	0.68
XS3237210334	CEL OP 8.25 12-30	(EUR)	151230	3,084,000.	M EUR	101.1	% 30/06/26	106.5247663	6	3,117,924.14	3,297,238.54	12,014.75	167,299.65	0.50
XS3087220664	CHEP AR 7.125 06-31	(EUR)	150631	3,600,000.	M EUR	101.9875	% 30/06/26	102.37093391	6	3,671,549.00	3,697,466.12	12,112.50	13,804.62	0.56
XS3046352319	CIDR AI 7.0 10-31	(EUR)	271031	2,526,000.	M EUR	100.1436	% 30/06/26	97.01542453	6	2,529,628.00	2,482,535.46	31,925.83	-79,018.37	0.37
XS3209437014	CIRS FI 4.875 10-31	(360)	151031	5,026,000.	M EUR	100.1653	% 30/06/26	101.93876526	6	5,034,308.00	5,155,430.74	31,988.40	89,134.34	0.77
XS3314100986	CLAR 6.875 04-31	(EUR)	150431	3,525,000.	M EUR	100.3309	% 30/06/26	102.77001307	6	3,536,662.50	3,673,804.42	51,161.46	85,980.46	0.55
XS2909746310	COMC 3.25 09-32	(366)	260932	1,500,000.	M EUR	100.143	% 30/06/26	98.26811231	6	1,502,145.00	1,511,285.38	37,263.70	-28,123.32	0.23
XS2909746401	COMC 3.55 09-36	(366)	260936	1,500,000.	M EUR	100.06	% 30/06/26	97.73373584	6	1,500,900.00	1,506,709.46	40,703.42	-34,893.96	0.23
DE000CZ45WB5	COMM AK 7.875 PERP	(366)	311299	1,400,000.	M EUR	113.375	% 30/06/26	113.1144142	6	1,587,250.00	1,608,974.40	25,372.60	-3,648.20	0.24
XS3333139288	CORE 8.5 07-32	(EUR)	150732	1,744,000.	M EUR	100.	% 30/06/26	98.69428796	6	1,744,000.00	1,726,993.27	5,764.89	-22,771.62	0.26
XS2904791774	CPI PRO 6.0 01-32	(366)	270132	3,334,000.	M EUR	99.3121	% 30/06/26	98.31301938	6	3,311,066.08	3,363,252.61	85,496.55	-33,310.02	0.51
XS2432162654	CPIPGR 1 3/4 01/14/3	(EXA)	140130	2,400,000.	M EUR	79.7158	% 30/06/26	87.47025152	6	1,913,180.00	2,118,732.61	19,446.58	186,106.03	0.32
XS3188831658	CROW EU 3.75 09-31	(EUR)	300931	2,909,000.	M EUR	100.0363	% 30/06/26	99.70745835	6	2,910,056.00	2,928,367.88	27,877.92	-9,566.04	0.44
XS3067385420	CURR GR 5.5 05-30	(EUR)	150530	1,985,000.	M EUR	100.4187	% 30/06/26	101.346441	6	1,993,312.00	2,025,980.26	14,253.40	18,414.86	0.30
XS3375000729	DAVI CA 4.25 06-33	(366)	170633	3,022,000.	M EUR	99.5175	% 30/06/26	101.79483444	6	3,007,419.54	3,081,518.05	5,278.15	68,820.36	0.46
DE000A382616	DEUT PF 4.0 01-28	(366)	270128	3,300,000.	M EUR	101.0937	% 30/06/26	100.51442609	6	3,336,091.03	3,373,392.50	56,416.44	-19,114.97	0.51
XS3221873600	DOVA 5.375 11-31	(EUR)	151131	3,481,000.	M EUR	100.1244	% 30/06/26	101.57854849	6	3,485,330.00	3,560,376.71	24,427.43	50,619.28	0.53
XS2999576080	DOVA 7.0 02-30	(EUR)	280230	1,171,000.	M EUR	100.2124	% 30/06/26	105.1579355	6	1,173,486.93	1,259,633.54	28,234.11	57,912.50	0.19
XS2847684938	DSB 3.125 09-34	(366)	040934	719,000.	M EUR	99.788	% 30/06/26	98.83677474	6	717,475.72	729,165.43	18,529.02	-6,839.31	0.11
XS2932834604	DSV FIN 3.25 11-30	(366)	061130	2,000,000.	M EUR	101.11	% 30/06/26	100.03757668	6	2,022,200.00	2,043,135.10	42,383.56	-21,448.46	0.31
XS3071203056	EATO CA 3.625 05-35	(366)	090535	3,100,000.	M EUR	101.3533	% 30/06/26	99.90983184	6	3,141,951.00	3,113,830.13	16,625.34	-44,746.21	0.47
XS3385465482	EEW ENE 3.875 06-29	(366)	240629	5,700,000.	M EUR	99.775	% 30/06/26	99.99531946	6	5,687,175.00	5,704,574.31	4,841.10	12,558.21	0.86
XS3348854459	EGIS 5.125 05-31	(EUR)	150531	1,221,000.	M EUR	100.	% 30/06/26	101.78435889	6	1,221,000.00	1,251,304.34	8,517.32	21,787.02	0.19
XS2982065018	EXPE FI 3.51 12-33	(366)	151233	2,600,000.	M EUR	101.1071	% 30/06/26	99.32204648	6	2,628,784.00	2,632,128.66	49,755.45	-46,410.79	0.40
XS3338785937	FIBE 5.375 04-31	(365)	150431	3,960,000.	M EUR	100.6141	% 30/06/26	103.75716634	6	3,984,320.00	4,157,185.29	48,401.51	124,463.78	0.62
XS2821788770	FIBE MI 10.75 06-29	(UST)	150629	2,200,000.	M EUR	114.1848	% 30/06/26	93.42014471	6	2,512,066.17	2,568,112.94	34,072.35	21,974.42	0.39
XS2910536452	FRES HO 5.25 10-31	(UST)	311031	2,235,000.	M EUR	100.0895	% 30/06/26	102.11754589	6	2,237,000.00	2,302,414.82	20,087.67	45,327.15	0.35
XS3349823941	GG12 6.25 04-33	(EUR)	280433	1,253,000.	M EUR	100.	% 30/06/26	102.41657531	6	1,253,000.00	1,297,201.91	13,922.22	30,279.69	0.19
XS2961445090	GRIF 7.125 05-30	(EUR)	010530	3,600,000.	M EUR	103.9798	% 30/06/26	104.12546771	6	3,743,274.18	3,791,979.34	43,462.50	5,242.66	0.57

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
XS2615562274	GRUE 6.75 05-30	(EUR) 150530	2,028,000.	M EUR	103.2799	% 30/06/26	103.65654522	6	2,094,515.98	2,120,026.49	17,871.75	7,638.76	0.32
XS3212436813	GRUP SA 6.5 10-31	(EUR) 311031	2,573,000.	M EUR	100.0755	% 30/06/26	98.83431287	6	2,574,942.00	2,571,810.18	28,803.31	-31,935.13	0.39
XS2384269366	HEIM BO 0.75 09-29	(366) 060929	2,000,000.	M EUR	82.35	% 30/06/26	91.82381667	6	1,646,999.00	1,848,764.00	12,287.67	189,477.33	0.28
XS3191437006	HOLD D 3.875 01-31	(366) 310131	2,618,000.	M EUR	99.4364	% 30/06/26	99.38006442	6	2,603,245.86	2,644,016.72	42,246.63	-1,475.77	0.40
XS3189697793	IDS FIN 4.0 10-32	(366) 011032	1,720,000.	M EUR	99.9081	% 30/06/26	98.76541771	6	1,718,420.00	1,750,412.31	51,647.12	-19,654.81	0.26
XS3309060146	IHO VER 5.625 05-31	(EUR) 150531	1,064,994.	M EUR	100.	% 30/06/26	103.96565481	6	1,064,994.00	1,118,543.55	11,315.56	42,233.99	0.17
XS2905386962	IHO VER 6.75 11-29	(EUR) 151129	1,500,000.	M EUR	102.7139	% 30/06/26	104.56130463	6	1,540,708.54	1,581,638.32	13,218.75	27,711.03	0.24
XS2244936659	INFR WI 1.625 10-28	(366) 201028	5,100,000.	M EUR	94.0368	% 30/06/26	95.83332106	6	4,795,876.60	4,945,171.29	57,671.92	91,622.77	0.74
XS3315365398	IQVIA 4.625 06-33	(EUR) 150633	3,101,000.	M EUR	100.	% 30/06/26	101.50459912	6	3,101,000.00	3,156,023.86	8,366.24	46,657.62	0.47
XS3282797383	ITAL CH 6.25 02-31	(EUR) 050231	1,020,000.	M EUR	100.	% 30/06/26	101.8887612	6	1,020,000.00	1,039,619.53	354.17	19,265.36	0.16
XS3041347637	ITEL RE 5.75 04-30	(EUR) 150430	2,760,000.	M EUR	100.0767	% 30/06/26	101.50933882	6	2,762,116.00	2,835,601.92	33,944.17	39,541.75	0.43
XS3356048812	KAPLA 5.125 04-32	(EUR) 300432	2,867,000.	M EUR	100.0042	% 30/06/26	100.70093624	6	2,867,120.00	2,910,360.35	23,264.51	19,975.84	0.44
BE6374729836	KBC VER 4.375 06-36	(999) 110636	3,400,000.	M EUR	99.076	% 30/06/26	100.94687603	6	3,368,584.00	3,440,870.87	8,677.08	63,609.79	0.52
XS2852136063	Koni DS 3.625 07-34	(366) 020734	3,100,000.	M EUR	101.5015	% 30/06/26	99.97499547	6	3,146,547.00	3,099,224.86	0.00	-47,322.14	0.47
FR001400YQA5	LAGA 4.75 06-30	(366) 120630	2,800,000.	M EUR	99.4317	% 30/06/26	102.42048662	6	2,784,088.00	2,875,061.30	7,287.67	83,685.63	0.43
XS3318840223	LOTT GR 4.625 04-32	(EUR) 300432	962,000.	M EUR	100.	% 30/06/26	100.98642904	6	962,000.00	978,286.91	6,797.47	9,489.44	0.15
XS3047452316	LOTT GR 4.875 01-31	(EUR) 310131	1,090,000.	M EUR	100.1441	% 30/06/26	102.18450227	6	1,091,570.74	1,122,814.93	9,003.85	22,240.34	0.17
XS3368834159	LSF1 PI 5.75 05-33	(EUR) 150533	2,334,000.	M EUR	100.	% 30/06/26	99.55598961	6	2,334,000.00	2,341,158.01	17,521.21	-10,363.20	0.35
FR001400ZEB6	LVMH MO 3.0 03-32	(366) 070332	3,100,000.	M EUR	100.3842	% 30/06/26	98.82131591	6	3,111,909.00	3,093,271.75	29,810.96	-48,448.21	0.46
XS2341724172	MAHL 2.375 05-28	(366) 140528	300,000.	M EUR	95.5781	% 30/06/26	98.21234645	6	286,734.26	295,593.55	956.51	7,902.78	0.04
XS3108519227	MAHL 7.125 07-32	(EUR) 150732	1,800,000.	M EUR	106.478	% 30/06/26	105.51964667	6	1,916,604.86	1,958,847.39	59,493.75	-17,251.22	0.29
FR0013425147	MMS USA 1.25 06-28	(366) 130628	800,000.	M EUR	90.1839	% 30/06/26	96.67266902	6	721,470.80	773,901.90	520.55	51,910.55	0.12
XS3385893956	MOLI FI 5.5 06-33	(EUR) 150633	950,000.	M EUR	100.	% 30/06/26	104.59204936	6	950,000.00	998,704.33	5,079.86	43,624.47	0.15
XS2320438653	NATL GR 0.625 03-30	(366) 190330	1,000,000.	M EUR	84.008	% 30/06/26	90.74387101	6	840,080.00	909,236.66	1,797.95	67,358.71	0.14
XS2406737036	NATU FI 2.374 PERP	(366) 311299	3,100,000.	M EUR	94.7196	% 30/06/26	99.59307568	6	2,936,307.00	3,113,395.28	26,009.93	151,078.35	0.47
XS3358347634	NUUD AS 8.0 04-31	(EUR) 300431	3,580,000.	M EUR	100.3268	% 30/06/26	101.42201879	6	3,591,700.00	3,680,232.72	49,324.44	39,208.28	0.55
XS3323687023	OAKE AC 6.25 07-33	(EUR) 010733	1,547,000.	M EUR	100.	% 30/06/26	104.75311574	6	1,547,000.00	1,643,091.12	22,560.42	73,530.70	0.25
XS3037643304	OPAL BI 5.5 03-32	(EUR) 310332	4,755,000.	M EUR	100.9223	% 30/06/26	103.10388654	6	4,798,854.00	4,969,423.97	66,834.17	103,735.80	0.75
XS2804497506	OPTI BI 7.75 01-33	(366) 240133	2,500,000.	M EUR	115.9414	% 30/06/26	116.25029753	6	2,898,535.00	2,990,658.12	84,400.68	7,722.44	0.45
XS3091295801	PANT BF 4.75 06-31	(EUR) 150631	2,850,000.	M EUR	100.0862	% 30/06/26	100.98152789	6	2,852,456.96	2,884,366.25	6,392.71	25,516.58	0.43
XS2349786835	PAPREC 3.5 07-28	(EUR) 010728	1,098,000.	M EUR	89.2807	% 30/06/26	99.81749071	6	980,302.19	1,108,912.80	12,916.75	115,693.86	0.17
XS3111831254	PAPREC 4.5 07-32	(EUR) 150732	4,149,000.	M EUR	100.1114	% 30/06/26	100.24741554	6	4,153,624.00	4,245,875.65	86,610.38	5,641.27	0.64
XS3200021502	PCC GLO 8.25 11-30	(EUR) 151130	1,991,000.	M EUR	100.	% 30/06/26	80.16367085	6	1,991,000.00	1,617,503.42	21,444.73	-394,941.31	0.24
XS2903463987	PERR FI 5.375 09-32	(UST) 300932	2,282,000.	M EUR	100.5423	% 30/06/26	98.43706296	6	2,294,374.54	2,277,922.28	31,588.51	-48,040.77	0.34
XS2852970016	PICA GR 6.375 07-29	(EUR) 010729	114,000.	M EUR	101.314	% 30/06/26	103.36084028	6	115,498.00	117,851.55	20.19	2,333.36	0.02
XS2641928036	PLAY 5.875 06-28	(UST) 280628	1,758,000.	M EUR	99.6178	% 30/06/26	101.75476593	6	1,751,280.84	1,789,977.56	1,128.77	37,567.95	0.27
BE0002830116	PROX 0.75 11-36	(366) 171136	3,500,000.	M EUR	75.6521	% 30/06/26	76.16851663	6	2,647,824.00	2,682,223.42	16,325.34	18,074.08	0.40
XS2744299335	RED ELE 3.0 01-34	(366) 170134	1,300,000.	M EUR	96.418	% 30/06/26	96.61488763	6	1,253,434.00	1,273,730.53	17,736.99	2,559.54	0.19
XS2962827072	SAMH I 1.125 09-29	(366) 260929	8,000,000.	M EUR	80.2164	% 30/06/26	83.52925565	6	6,417,310.00	6,751,134.97	68,794.52	265,030.45	1.01
BE0390149152	SILF NV 5.125 07-30	(366) 170730	1,200,000.	M EUR	99.637	% 30/06/26	104.82143319	6	1,195,644.00	1,316,829.80	58,972.60	62,213.20	0.20
XS3176108747	SILGAN 4.25 02-31	(EUR) 150231	5,048,000.	M EUR	100.0653	% 30/06/26	99.38753638	6	5,051,298.00	5,098,727.23	81,644.39	-34,215.16	0.77
XS2998755040	SUMM BC 5.875 02-30	(EUR) 150230	2,600,000.	M EUR	90.45	% 30/06/26	87.94750486	6	2,351,700.00	2,344,764.99	58,129.86	-65,064.87	0.35
XS3277827625	SUMM BI 8.875 01-31	(EUR) 310131	986,950.	M EUR	99.9183	% 30/06/26	103.51094922	6	986,144.00	1,033,036.91	11,435.60	35,457.31	0.16
XS2827696035	SWIS FI 3.5 11-31	(366) 291131	101,000.	M EUR	100.2821	% 30/06/26	101.09270626	6	101,284.87	104,185.89	2,082.26	818.76	0.02
XS3338317327	SWOR PU 7.25 04-33	(EUR) 150433	3,004,000.	M EUR	98.653	% 30/06/26	104.91858149	6	2,963,536.12	3,201,966.88	50,212.69	188,218.07	0.48
XS2615584328	TDC NET 6.5 06-31	(366) 010631	829,000.	M EUR	99.987	% 30/06/26	109.99810341	6	828,892.23	916,460.81	4,576.53	82,992.05	0.14
FR0014018LK2	TELE SE 4.75 03-32	(366) 280332	3,800,000.	M EUR	99.796	% 30/06/26	100.25606508	6	3,792,248.00	3,827,038.69	17,308.22	17,482.47	0.57
XS2895610488	TELS GR 3.5 09-36	(366) 030936	3,200,000.	M EUR	100.8311	% 30/06/26	98.54913333	6	3,226,596.00	3,246,240.76	92,668.49	-73,023.73	0.49

Inventaire sur historique de valorisation (HISINV)

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

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

V A L E U R										STATUTS DOSSIER		QUANTITE ET		DEV	P.R.U EN DEVISE		DATE	COURS	I	<----->			Devise du portefeuille		----->		PRCT				
VAL/LIGNE										EXPR. QUANTITE		COT	ET EXPR. COURS		COTA	VALEUR	F	PRIX	REVIENT	TOTA	VALEUR	BOURSIERE	COUPON	COURU	TOTA	PLUS	OU	MOINS	VAL	ACT	NET
XS3081797964	TEVA	PH	4.125	06-31	(EUR)	010631	5,080,000.	M	EUR	99.6046	%	30/06/26	100.71718478	6			5,059,915.20		5,134,477.57				18,044.58			56,517.79		0.77			
XS2592804434	TEVA	PH	7.375	09-29	(EUR)	150929	887,000.	M	EUR	101.2745	%	30/06/26	110.37878281	6			898,305.18		998,502.97				19,443.16			80,754.63		0.15			
PTTAPBOM0015	TRAN	AE	4.75	06-31	(EUR)	300631	4,200,000.	M	EUR	99.4495	%	30/06/26	99.6073279	6			4,176,879.42		4,186,832.77				3,325.00			6,628.35		0.63			
PTTAPFOM0003	TRAN	AE	5.125	11-29	(UST)	151129	1,500,000.	M	EUR	100.	%	30/06/26	101.94062616	6			1,500,000.00		1,540,807.76				11,698.37			29,109.39		0.23			
XS2414835921	UGI	INT	2.5	12-29	(EUR)	011229	1,700,000.	M	EUR	90.0738	%	30/06/26	94.67838838	6			1,531,254.35		1,613,192.32				3,659.72			78,278.25		0.24			
XS3381703274	UGI	INT	5.0	06-31	(EUR)	010631	4,063,000.	M	EUR	100.	%	30/06/26	102.20106309	6			4,063,000.00		4,175,565.72				23,136.53			89,429.19		0.63			
XS3250465385	UNIT	GR	6.25	01-32	(EUR)	310132	1,954,000.	M	EUR	100.23	%	30/06/26	102.65143811	6			1,958,494.00		2,011,576.11				5,767.01			47,315.10		0.30			
XS2919880679	UNIT	GR	6.5	10-31	(EUR)	311031	2,237,000.	M	EUR	100.3519	%	30/06/26	103.36066296	6			2,244,871.00		2,367,512.71				55,334.68			67,307.03		0.36			
XS2496289138	UNIV	MU	3.75	06-32	(366)	300632	1,400,000.	M	EUR	96.1497	%	30/06/26	101.24883496	6			1,346,096.11		1,417,771.36				287.67			71,387.58		0.21			
FR001400WJR8	VALEO	5.125	05-31		(366)	200531	1,700,000.	M	EUR	99.7014	%	30/06/26	103.53220561	6			1,694,923.00		1,770,311.54				10,264.04			65,124.50		0.27			
XS3332956369	VERI	HO	4.125	01-32	(EUR)	020132	2,890,000.	M	EUR	100.	%	30/06/26	100.7206711	6			2,890,000.00		2,910,827.39				0.00			20,827.39		0.44			
XS3280365175	VIRG	ME	7.5	07-33	(EUR)	150733	2,413,000.	M	EUR	99.5521	%	30/06/26	81.19983958	6			2,402,192.00		2,035,763.80				76,411.67			-442,839.87		0.31			
XS2922654418	WEBU	4.875	04-30		(366)	300430	100,000.	M	EUR	101.2434	%	30/06/26	103.33222746	6			101,243.40		104,173.67				841.44			2,088.83		0.02			
XS2830945452	WEBU	5.375	06-29		(366)	200629	3,127,000.	M	EUR	102.3862	%	30/06/26	103.89992464	6			3,201,615.00		3,254,476.44				5,525.79			47,335.65		0.49			
XS3296386264	ZF	EURO	5.5	02-32	(366)	170232	2,400,000.	M	EUR	99.9157	%	30/06/26	99.06260116	6			2,397,975.72		2,426,324.35				48,821.92			-20,473.29		0.36			
SOUS TOTAL DEVISE VALEUR : EUR										EURO																					
																CUMUL (EUR)					265,998,988.32		271,973,829.82		3,157,587.25		2,817,254.25		40.86		
DEVISE VALEUR : GBP										LIVRE STERLING																					
XS3246270147	BIFF	GR	7.375	06-31	(EUR)	150631	3,219,000.	M	GBP	100.1808	%	30/06/26	100.98602758	6			3,695,172.33		3,786,801.53				13,014.41			78,614.79		0.57			
XS3230567490	DEUC	FI	7.0	11-31	(EUR)	201131	2,243,000.	M	GBP	100.0572	%	30/06/26	102.38380803	6			2,542,688.92		2,674,579.96				8,607.34			123,283.70		0.40			
XS2914010157	EDGE	FI	8.125	08-31	(EUR)	150831	2,307,000.	M	GBP	100.8057	%	30/06/26	104.8543331	6			2,769,152.99		2,863,816.76				55,609.81			39,053.96		0.43			
XS3045497347	FLUT	TR	6.125	06-31	(EUR)	040631	2,500,000.	M	GBP	97.6	%	30/06/26	99.72929806	6			2,792,880.44		2,932,417.22				38,021.52			101,515.26		0.44			
XS3106096335	FUTURE	6.75	07-30		(EUR)	100730	1,488,000.	M	GBP	100.5357	%	30/06/26	93.56597025	6			1,734,135.14		1,671,987.04				55,709.31			-117,857.41		0.25			
XS2534883363	INTE	8.505	09-32		(UST)	200932	2,200,000.	M	GBP	116.5108	%	30/06/26	114.88744758	6			2,940,174.27		2,995,591.78				61,387.17			-5,969.66		0.45			
XS2411236859	PINE	FI	3.625	11-27	(365)	151127	1,442,000.	M	GBP	97.1289	%	30/06/26	98.1589341	6			1,653,224.00		1,651,179.50				7,980.25			-10,024.75		0.25			
XS3081705603	PUNC	FI	7.875	12-30	(EUR)	301230	1,748,000.	M	GBP	99.9566	%	30/06/26	103.55085805	6			2,069,945.08		2,102,198.46				887.80			31,365.58		0.32			
SOUS TOTAL DEVISE VALEUR : GBP										LIVRE STERLING																					
																CUMUL (EUR)					20,197,373.17		20,678,572.25		241,217.61		239,981.47		3.11		
DEVISE VALEUR : USD										DOLLAR US																					
US30251GBD88	FMG	RES	5.875	04-30	(EUR)	150430	575,000.	M	USD	99.7277	%	30/06/26	101.49224756	6			524,941.62		516,672.81				6,237.73			-14,506.54		0.08			
US31209DAA37	FORVIA	8.0	06-30		(EUR)	150630	2,500,000.	M	USD	107.	%	30/06/26	105.36471033	6			2,272,051.64		2,311,735.02				7,774.77			31,908.61		0.35			
US35805BAB45	FRES	ME	2.375	02-31	(EUR)	160231	3,200,000.	M	USD	84.0741	%	30/06/26	88.3014632	6			2,364,080.29		2,496,411.11				24,927.84			107,402.98		0.38			
US46115HBQ92	INTE	4.198	06-32		(USA)	010632	2,200,000.	M	USD	95.6177	%	30/06/26	94.42789501	6			1,802,775.83		1,823,764.56				6,731.68			14,257.05		0.27			
US49272YAB92	KEVLAR	6.5	09-29		(EUR)	010929	2,967,000.	M	USD	87.9666	%	30/06/26	99.07780355	6			2,359,977.95		2,571,655.86				468.56			211,209.35		0.39			
US92023RAA86	VALL	7.5	04-32		(EUR)	150432	1,890,000.	M	USD	101.8308	%	30/06/26	104.77951873	6			1,804,717.36		1,758,294.32				26,174.23			-72,597.27		0.26			
SOUS TOTAL DEVISE VALEUR : USD										DOLLAR US																					
																CUMUL (EUR)					11,128,544.69		11,478,533.68		72,314.81		277,674.18		1.72		
OBLIGATIONS A TAUX VARIABLE, REVISABLE NEGOCIEES SUR UN MARCHÉ REGLEMENTE																															
DEVISE VALEUR : EUR										EURO																					
FR0014014Y63	EMEIS	FLR	12-31		(999)	311231	4,000,000.	M	EUR	98.9813	%	30/06/26	100.03110024	6			3,959,250.00		4,002,876.45				1,632.44			41,994.01		0.60			

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
OBLIGATIONS A TAUX VARIABLE, REVISABLE, CALLABLE NEGOCIEES SUR UN MARCHE REGLEMENTE												
DEVISE VALEUR : EUR EURO												
ES0214974075	BBVA FLR PERP	(999) 311299	950,000.	M EUR	78.6873	% 30/06/26	98.71220689	6	747,529.32	940,654.52	2,888.55	190,236.65 0.14
XS3229398766	DUOMO BID FLR 01-32	(365) 150132	2,027,000.	M EUR	100.0156	% 30/06/26	100.96487353	6	2,027,317.00	2,070,182.92	23,624.93	19,240.99 0.31
BE6365823044	LSF XI MAG FLR 07-32	(999) 070732	2,846,000.	M EUR	97.973	% 30/06/26	99.4858164	6	2,788,312.00	2,841,312.87	9,946.53	43,054.34 0.43
XS3426512755	PLT VII FI FLR 06-31	(999) 150631	3,219,000.	M EUR	100.	% 30/06/26	100.22711109	6	3,219,000.00	3,226,310.71	0.00	7,310.71 0.48
SOUS TOTAL DEVISE VALEUR : EUR EURO												
CUMUL (EUR)									8,782,158.32	9,078,461.02	36,460.01	259,842.69 1.36
OBLIGATIONS FIX TO FLOAT												
DEVISE VALEUR : EUR EURO												
XS2830327446	A2A EX 5.0 PERP	(366) 311299	3,100,000.	M EUR	102.2335	% 30/06/26	102.74295045	6	3,169,238.00	3,309,880.78	124,849.32	15,793.46 0.50
XS3074459994	ABER FI 4.746 PERP	(366) 311299	2,600,000.	M EUR	102.1253	% 30/06/26	101.43140938	6	2,655,258.50	2,680,827.83	43,611.19	-18,041.86 0.40
XS3315415243	ABER FI 4.744 PERP	(366) 311299	800,000.	M EUR	100.	% 30/06/26	101.00035804	6	800,000.00	814,658.02	6,655.16	8,002.86 0.12
XS2937255193	ABER FI 4.87 PERP	(366) 311299	1,400,000.	M EUR	100.2628	% 30/06/26	101.90418529	6	1,403,678.99	1,449,821.11	23,162.52	22,979.60 0.22
XS2761146468	ALPH BA 5.0 05-30	(366) 120530	1,900,000.	M EUR	106.59	% 30/06/26	104.48304774	6	2,025,210.00	1,998,451.88	13,273.97	-40,032.09 0.30
XS2799493825	AROU FI 5.0 PERP	(366) 311299	3,300,000.	M EUR	55.3433	% 30/06/26	98.15273337	6	1,826,329.20	3,397,711.43	158,671.23	1,412,711.00 0.51
XS3011202655	ASR NED 6.5 PERP	(UST) 311299	3,500,000.	M EUR	105.2222	% 30/06/26	106.11662308	6	3,682,778.50	3,770,646.02	56,564.21	31,303.31 0.57
XS2554581830	ASR NED 7.0 12-43	(366) 071243	1,600,000.	M EUR	120.2128	% 30/06/26	117.53808237	6	1,923,405.00	1,944,127.13	63,517.81	-42,795.68 0.29
XS3206364690	AXA 4.125 07-56	(366) 240756	2,093,000.	M EUR	99.0971	% 30/06/26	99.2081462	6	2,074,102.42	2,137,689.76	61,263.26	2,324.08 0.32
XS3200187576	BANC DE 4.25 10-37	(366) 131037	4,600,000.	M EUR	100.0022	% 30/06/26	100.11187475	6	4,600,102.56	4,745,477.75	140,331.51	5,043.68 0.71
XS3037646661	BANC DE 6.5 PERP	(UST) 311299	1,600,000.	M EUR	101.8577	% 30/06/26	105.6290697	6	1,629,723.70	1,702,217.29	12,152.17	60,341.42 0.26
XS3352075058	BANC SA 4.25 04-38	(366) 220438	3,700,000.	M EUR	99.834	% 30/06/26	101.33421909	6	3,693,858.00	3,779,954.46	30,588.36	55,508.10 0.57
XS3100756637	BANC SA 6.0 PERP	(UST) 311299	2,000,000.	M EUR	103.4529	% 30/06/26	104.11421893	6	2,069,058.75	2,082,284.38	0.00	13,225.63 0.31
XS2856789511	BANK OF 3.75 07-30	(366) 100730	2,400,000.	M EUR	103.1908	% 30/06/26	101.43024674	6	2,476,579.00	2,522,353.32	88,027.40	-42,253.08 0.38
XS2342060360	BARC 1.106 05-32	(366) 120532	2,200,000.	M EUR	87.0464	% 30/06/26	89.33580191	6	1,915,020.00	1,968,787.46	3,399.81	50,367.65 0.30
XS2981978989	BAWA BK 3.5 01-32	(366) 210132	4,200,000.	M EUR	99.708	% 30/06/26	100.54743542	6	4,187,737.00	4,288,236.12	65,243.84	35,255.28 0.64
XS3226545617	BBVA 5.625 PERP	(UST) 311299	2,200,000.	M EUR	100.	% 30/06/26	100.4688827	6	2,200,000.00	2,227,801.83	17,486.41	10,315.42 0.33
XS2840032762	BBVA 6.875 PERP	(UST) 311299	1,800,000.	M EUR	108.86	% 30/06/26	107.88081742	6	1,959,480.00	1,948,243.98	6,389.27	-17,625.29 0.29
BE6331190973	BELF SA 1.25 04-34	(366) 060434	2,600,000.	M EUR	92.5	% 30/06/26	94.42069757	6	2,405,000.00	2,462,684.71	7,746.58	49,938.13 0.37
BE6357126372	BELF SA 6.125 PERP	(UST) 311299	2,400,000.	M EUR	100.	% 30/06/26	103.9150331	6	2,400,000.00	2,516,729.82	22,769.02	93,960.80 0.38
XS3021369809	BK IREL 6.125 PERP	(UST) 311299	2,800,000.	M EUR	103.3953	% 30/06/26	104.21443188	6	2,895,067.10	2,967,403.55	49,399.46	22,936.99 0.45
FR0014018PQ0	BNP PAR 4.414 05-41	(366) 270541	2,200,000.	M EUR	100.	% 30/06/26	101.59256579	6	2,200,000.00	2,244,614.22	9,577.78	35,036.44 0.34
FR0014013VP1	BNP PAR 6.0 PERP	(UST) 311299	1,000,000.	M EUR	100.9224	% 30/06/26	101.03507633	6	1,009,223.81	1,019,481.20	9,130.43	1,126.96 0.15
FR00140196B5	BNP PAR 6.125 PERP	(EUR) 311299	2,500,000.	M EUR	100.	% 30/06/26	102.21891891	6	2,500,000.00	2,561,002.49	5,529.51	55,472.98 0.38
FR0014005V67	BPCE 2.125 10-46	(366) 131046	4,200,000.	M EUR	89.6737	% 30/06/26	90.03876671	6	3,766,296.00	3,845,692.59	64,064.38	15,332.21 0.58
FR0014013JG5	BPCE AS 5.75 PERP	(UST) 311299	2,600,000.	M EUR	100.4311	% 30/06/26	102.18409046	6	2,611,208.00	2,685,787.72	29,001.37	45,578.35 0.40
FR0014005090	BQ POST 3.0 PERP	(UST) 311299	1,800,000.	M EUR	94.51	% 30/06/26	95.75970775	6	1,701,180.00	1,729,984.52	6,309.78	22,494.74 0.26
XS3016984372	CAIX 4.0 03-37	(366) 050337	2,000,000.	M EUR	99.4058	% 30/06/26	100.38801796	6	1,988,116.76	2,033,842.55	26,082.19	19,643.60 0.31
XS2875107307	CAIX 4.375 08-36	(366) 080836	2,300,000.	M EUR	99.7192	% 30/06/26	102.36963694	6	2,293,541.00	2,444,926.31	90,424.66	60,960.65 0.37
ES0840609061	CAIX 6.25 PERP	(UST) 311299	3,800,000.	M EUR	102.5066	% 30/06/26	105.63181997	6	3,895,251.00	4,059,029.76	45,020.60	118,758.16 0.61
PTCMGAOM0046	CAIX EC 3.5 06-29	(366) 250629	1,900,000.	M EUR	100.0032	% 30/06/26	100.1206295	6	1,900,061.00	1,903,567.30	1,275.34	2,230.96 0.29
FR00140193E6	CASA AS 5.875 PERP	(UST) 311299	1,800,000.	M EUR	100.	% 30/06/26	101.73871636	6	1,800,000.00	1,835,921.43	4,624.54	31,296.89 0.28
FR001400Y7R4	CASA AS 6.25 PERP	(UST) 311299	1,700,000.	M EUR	100.2318	% 30/06/26	104.03191721	6	1,703,940.91	1,772,897.10	4,354.51	64,601.68 0.27
FR001400XHB4	CCF 5.0 05-35	(EUR) 270535	2,600,000.	M EUR	100.1894	% 30/06/26	101.27817675	6	2,604,923.24	2,645,871.48	12,638.89	28,309.35 0.40
FR0014010SB3	CNP ASS 5.5 PERP	(UST) 311299	3,100,000.	M EUR	102.2389	% 30/06/26	101.28874924	6	3,169,406.00	3,139,951.23	0.00	-29,454.77 0.47
DE000CZ45WD1	COMM AK 6.625 PERP	(366) 311299	2,400,000.	M EUR	103.415	% 30/06/26	107.35781907	6	2,481,960.89	2,613,179.44	36,591.78	94,626.77 0.39
XS2290533020	CPI PRO 3.75 PERP	(366) 311299	1,800,000.	M EUR	90.82	% 30/06/26	92.54596955	6	1,634,760.00	1,728,704.16	62,876.71	31,067.45 0.26

V A L E U R	STATUTS VAL/LIGNE	DOSSIER	QUANTITE ET EXPR. QUANTITE	DEV COT	P.R.U EN DEVISE ET EXPR. COURS	DATE COTA	COURS VALEUR	I F	<-----> PRIX REVIENT TOTA	Devise du portefeuille			<-----> PLUS OU MOINS VAL	PRCT ACT NET
										VALEUR	BOURSIERE	COUPON COURU TOTA		
DE000DL19VZ9 DEUT BK 4.625 PERP	(366)	311299	1,600,000.	M EUR	97.55	% 30/06/26	99.8260893	6	1,560,800.00	1,609,990.03		12,772.60	36,417.43	0.24
DE000A460QS4 DEUT BK 6.75 PERP	(UST)	311299	3,000,000.	M EUR	100.7	% 30/06/26	102.4250653	6	3,021,000.00	3,100,415.89		27,663.93	51,751.96	0.47
DE000A4DE982 DEUT BK 7.125 PERP	(366)	311299	2,000,000.	M EUR	103.767	% 30/06/26	106.95243176	6	2,075,339.05	2,163,644.53		24,595.89	63,709.59	0.33
XS2977974927 DNB BAN 3.0 01-31	(366)	150131	3,100,000.	M EUR	100.7444	% 30/06/26	99.60027181	6	3,123,077.00	3,130,413.91		42,805.48	-35,468.57	0.47
XS3204041266 DZ BANK 3.706 10-35	(366)	151035	2,600,000.	M EUR	100.0271	% 30/06/26	99.48074141	6	2,600,704.00	2,655,136.43		68,637.15	-14,204.72	0.40
XS2987792269 EFG EUR 4.25 04-35	(366)	300435	2,850,000.	M EUR	100.2749	% 30/06/26	100.3576754	6	2,857,834.29	2,881,100.26		20,906.51	2,359.46	0.43
XS3224517410 EFG EUR 6.25 PERP	(UST)	311299	2,500,000.	M EUR	99.19	% 30/06/26	101.9555115	6	2,479,750.00	2,571,391.18		22,503.40	69,137.78	0.39
BE6373697216 ELIA GR 4.625 PERP	(366)	311299	5,100,000.	M EUR	99.451	% 30/06/26	100.74257693	6	5,072,001.00	5,175,352.93		37,481.51	65,870.42	0.78
XS2975137964 ENEL 4.5 PERP	(366)	311299	4,800,000.	M EUR	101.676	% 30/06/26	100.12599719	6	4,880,447.00	4,906,058.82		100,010.96	-74,399.14	0.74
XS2576550243 ENEL 6.625 PERP	(366)	311299	1,000,000.	M EUR	107.19	% 30/06/26	110.31596426	6	1,071,900.00	1,166,868.55		63,708.90	31,259.65	0.18
PTEDPZOM0011 ENER DE 4.75 05-54	(366)	290554	2,800,000.	M EUR	103.3734	% 30/06/26	101.82478881	6	2,894,454.00	2,863,483.13		12,389.04	-43,359.91	0.43
AT0000A3VRR8 ERST GR 5.875 PERP	(UST)	311299	5,200,000.	M EUR	100.	% 30/06/26	100.52865548	6	5,200,000.00	5,229,994.18		2,504.10	27,490.08	0.79
XS3386670270 EURO S 3.875 05-32	(366)	250532	3,942,000.	M EUR	99.768	% 30/06/26	101.10476472	6	3,932,854.56	4,001,452.83		15,903.00	52,695.27	0.60
DE000A4DFWV3 EVON IN 4.25 09-55	(366)	090955	1,900,000.	M EUR	99.824	% 30/06/26	99.76614724	6	1,896,656.00	1,900,645.15		5,088.36	-1,099.21	0.29
XS3328596179 GEN MIL 4.75 07-56	(366)	160756	3,000,000.	M EUR	99.11	% 30/06/26	98.9255343	6	2,973,300.00	2,997,827.67		30,061.64	-5,533.97	0.45
XS3350929454 GOLD SA 4.188 04-36	(366)	220436	2,168,000.	M EUR	100.	% 30/06/26	100.79177166	6	2,168,000.00	2,202,827.27		17,661.66	17,165.61	0.33
XS3246991981 GRAN CI 4.75 PERP	(366)	311299	2,024,000.	M EUR	98.0091	% 30/06/26	96.93561046	6	1,983,704.21	1,984,102.13		22,125.37	-21,727.45	0.30
XS2357357768 HEIM BO 3.0 PERP	(366)	311299	3,000,000.	M EUR	96.7017	% 30/06/26	97.40760255	6	2,901,052.00	2,960,200.68		37,972.60	21,176.08	0.44
XS3224600232 IBER FI 3.75 PERP	(366)	311299	1,600,000.	M EUR	100.0044	% 30/06/26	98.56988958	6	1,600,071.00	1,616,405.90		39,287.67	-22,952.77	0.24
IT0005611550 INTE 3.85 09-32	(366)	160932	3,705,000.	M EUR	100.0211	% 30/06/26	101.4655203	6	3,705,781.45	3,872,239.12		112,941.60	53,516.07	0.58
XS2824056522 INTE 7.0 PERP	(UST)	311299	2,575,000.	M EUR	105.44	% 30/06/26	109.61136606	6	2,715,078.92	2,843,554.50		21,061.82	107,413.76	0.43
XS2977890313 IREN 4.5 PERP	(366)	311299	2,900,000.	M EUR	100.8034	% 30/06/26	101.27216747	6	2,923,299.00	2,961,920.25		25,027.40	13,593.85	0.44
XS2986317506 JPM CHA 3.588 01-36	(366)	230136	3,100,000.	M EUR	100.3348	% 30/06/26	98.94498621	6	3,110,379.00	3,116,052.05		48,757.48	-43,084.43	0.47
BE0390152180 KBC GRO 6.25 PERP	(EUR)	311299	2,400,000.	M EUR	106.04	% 30/06/26	105.38104153	6	2,544,960.00	2,572,895.00		43,750.00	-15,815.00	0.39
XS2913056797 KONI FR 4.85 PERP	(366)	311299	2,900,000.	M EUR	100.9464	% 30/06/26	100.52351675	6	2,927,446.25	2,976,836.78		61,654.79	-12,264.26	0.45
XS3106543534 LENZ AG 9.0 PERP	(UST)	311299	2,400,000.	M EUR	100.2505	% 30/06/26	101.26283805	6	2,406,012.34	2,534,131.32		103,823.20	24,295.78	0.38
XS3223939466 MERC KG 3.75 11-55	(366)	241155	4,700,000.	M EUR	99.8057	% 30/06/26	98.87292297	6	4,690,869.00	4,708,835.60		61,808.22	-43,841.62	0.71
XS2947917527 MONT PA 3.625 11-30	(366)	271130	3,958,000.	M EUR	99.565	% 30/06/26	100.99221081	6	3,940,782.70	4,082,572.03		85,300.32	56,489.01	0.61
XS3087807916 NATI BU 4.0 03-28	(366)	180328	853,000.	M EUR	99.706	% 30/06/26	100.81729597	6	850,492.18	869,880.36		9,908.82	9,479.36	0.13
ES0265936064 NCG BAN 4.625 12-36	(366)	111236	2,000,000.	M EUR	102.9763	% 30/06/26	102.49868968	6	2,059,525.36	2,101,419.00		51,445.21	-9,551.57	0.32
XS3166439904 NIPP LI 4.165 09-55	(366)	020955	2,200,000.	M EUR	96.573	% 30/06/26	98.91302896	6	2,124,606.00	2,252,152.09		76,065.45	51,480.64	0.34
XS2602037629 NN GROU 6.375 PERP	(UST)	311299	1,434,000.	M EUR	100.0232	% 30/06/26	105.95902545	6	1,434,333.19	1,547,275.14		27,822.72	85,119.23	0.23
XS3232967318 NORD BK 3.25 11-35	(366)	191135	2,500,000.	M EUR	99.367	% 30/06/26	98.65906954	6	2,484,175.00	2,516,562.35		50,085.62	-17,698.27	0.38
FR0014019480 ORANGE 4.25 PERP	(366)	311299	2,200,000.	M EUR	99.26	% 30/06/26	99.81604497	6	2,183,720.00	2,197,746.14		1,793.15	12,232.99	0.33
XS3296830444 PKO BAN 3.75 05-30	(366)	060530	2,741,000.	M EUR	99.958	% 30/06/26	100.67943264	6	2,739,848.78	2,775,675.00		16,051.75	19,774.47	0.42
CH1353015048 RAIF SC 3.852 09-32	(366)	030932	2,600,000.	M EUR	100.2728	% 30/06/26	101.79979861	6	2,607,093.28	2,729,660.25		82,865.49	39,701.48	0.41
XS3348120653 REDEIA 4.375 PERP	(366)	311299	2,300,000.	M EUR	100.	% 30/06/26	100.77933779	6	2,300,000.00	2,336,119.97		18,195.21	17,924.76	0.35
FR001400U3Q9 ROQU FR 5.494 PERP	(366)	311299	3,000,000.	M EUR	100.4024	% 30/06/26	101.2629317	6	3,012,071.87	3,095,236.28		57,348.33	25,816.08	0.47
FR0014018HA1 SG 6.0 PERP	(UST)	311299	4,400,000.	M EUR	100.	% 30/06/26	101.30850568	6	4,400,000.00	4,492,579.77		35,005.52	57,574.25	0.67
XS3095397454 SSE 4.5 PERP	(366)	311299	1,500,000.	M EUR	100.169	% 30/06/26	100.40407266	6	1,502,535.00	1,508,465.20		2,404.11	3,526.09	0.23
XS3310370955 SSE 4.75 PERP	(EUR)	311299	3,848,000.	M EUR	100.1033	% 30/06/26	101.23360602	6	3,851,975.52	3,907,146.77		11,677.61	43,493.64	0.59
XS3262496022 TELE EM 4.381 PERP	(366)	311299	1,800,000.	M EUR	100.0372	% 30/06/26	99.48310862	6	1,800,669.00	1,826,128.04		35,432.09	-9,973.05	0.27
XS2646608401 TELE EU 6.75 PERP	(366)	311299	2,400,000.	M EUR	108.2844	% 30/06/26	109.88714961	6	2,598,825.50	2,769,554.60		132,263.01	38,466.09	0.42
XS2783649176 TENN HO 4.875 PERP	(366)	311299	1,600,000.	M EUR	102.3387	% 30/06/26	102.67959143	6	1,637,419.79	1,664,884.42		22,010.96	5,453.67	0.25
XS2798269069 TERN RE 4.75 PERP	(366)	311299	2,700,000.	M EUR	101.4205	% 30/06/26	102.76441496	6	2,738,354.00	2,803,451.53		28,812.33	36,285.20	0.42
FR001400Y8Z5 UNIB RODA 4.875%PERP	(366)	311249	3,000,000.	M EUR	99.5637	% 30/06/26	101.46339836	6	2,986,911.00	3,152,487.57		108,585.62	56,990.95	0.47
ES0280907058 UNIC BA 3.5 06-31	(366)	300631	1,100,000.	M EUR	99.608	% 30/06/26	100.01805511	6	1,095,688.00	1,100,409.57		210.96	4,510.61	0.17
IT0005710055 UNIC FIX 05-36	(366)	190536	3,100,000.	M EUR	100.413	% 30/06/26	101.10172868	6	3,112,803.00	3,149,964.78		15,811.19	21,350.59	0.47

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
IT0005689168 UNIP AS 6.0 PERP		(UST) 311299	3,200,000.	M EUR	100.172	% 30/06/26	101.92794882	6	3,205,504.00	3,347,617.01	85,922.65	56,190.36 0.50
XS3357207417 UNIQ IN 4.5 05-46		(366) 130546	1,900,000.	M EUR	99.369	% 30/06/26	100.47264535	6	1,888,011.00	1,920,692.59	11,712.33	20,969.26 0.29
FR00140007L3 VEOL EN 2.5 PERP		(366) 311299	3,500,000.	M EUR	97.2547	% 30/06/26	96.62286584	6	3,403,916.00	3,399,300.30	17,500.00	-22,115.70 0.51
AT0000A3KDX9 VIEN IN 4.625 04-45		(366) 030445	3,200,000.	M EUR	99.9974	% 30/06/26	103.21040971	6	3,199,918.00	3,339,631.74	36,898.63	102,815.11 0.50
XS2342732646 VOLK IN 4.375 PERP		(366) 311299	4,000,000.	M EUR	93.9023	% 30/06/26	96.82446074	6	3,756,092.44	3,919,005.83	46,027.40	116,885.99 0.59
CH1471403852 ZUER KA 3.153 09-31		(366) 110931	2,600,000.	M EUR	100.	% 30/06/26	99.30577999	6	2,600,000.00	2,647,981.87	66,031.59	-18,049.72 0.40
SOUS TOTAL DEVISE VALEUR : EUR EURO												
CUMUL (EUR)									238,083,536.01	245,137,818.42	3,618,697.32	3,435,585.09 36.83
DEVISE VALEUR : GBP LIVRE STERLING												
XS2181348405 AVIVA 4.0 06-55		(UST) 030655	3,000,000.	M GBP	82.5378	% 30/06/26	86.1753804	6	2,934,729.45	3,012,270.27	11,038.08	66,502.74 0.45
XS3386666245 BARC 6.174 07-36		(366) 290736	2,675,000.	M GBP	100.0658	% 30/06/26	101.46954238	6	3,096,489.10	3,168,904.70	17,859.59	54,556.01 0.48
XS3069217621 BARC 8.375 PERP		(UST) 311299	2,200,000.	M GBP	106.3626	% 30/06/26	106.65409998	6	2,684,782.90	2,733,807.46	9,881.07	39,143.49 0.41
FR0014016EU0 BPCE 5.125 12-33		(UST) 231233	3,000,000.	M GBP	99.576	% 30/06/26	97.95520464	6	3,422,835.86	3,415,877.50	4,389.06	-11,347.42 0.51
FR0014015DV2 CA 5.375 12-37		(366) 201237	3,700,000.	M GBP	99.4857	% 30/06/26	97.69461534	6	4,245,361.92	4,299,411.93	103,102.70	-49,052.69 0.65
XS2702921607 COOP BA 11.75 05-34		(UST) 220534	2,500,000.	M GBP	119.375	% 30/06/26	114.2739625	6	3,419,507.30	3,354,512.00	37,993.48	-102,988.78 0.50
FR0014016ZB5 ENGIE 6.125 PERP		(366) 311299	3,800,000.	M GBP	100.	% 30/06/26	100.93111867	6	4,362,801.38	4,509,499.87	57,001.02	89,697.47 0.68
XS3013997666 LLOY BA 7.5 PERP		(EUR) 311299	2,600,000.	M GBP	100.625	% 30/06/26	103.18017408	6	3,014,633.86	3,117,474.88	3,144.10	99,696.92 0.47
XS3016221981 NATW GR 7.5 PERP		(UST) 311299	1,527,000.	M GBP	100.1692	% 30/06/26	103.07441811	6	1,839,708.49	1,827,918.25	722.57	-12,512.81 0.27
XS2293681685 ORSTED 2.5 02-21		(366) 180221	244,000.	M GBP	78.75	% 30/06/26	79.31858483	6	222,705.15	227,277.46	2,599.78	1,972.53 0.03
XS3307415110 STEL NV 8.25 PERP		(366) 311299	2,245,000.	M GBP	99.472	% 30/06/26	97.81393365	6	2,580,031.66	2,612,869.06	63,620.39	-30,782.99 0.39
SOUS TOTAL DEVISE VALEUR : GBP LIVRE STERLING												
CUMUL (EUR)									31,823,587.07	32,279,823.38	311,351.84	144,884.47 4.85
DEVISE VALEUR : USD DOLLAR US												
US00084DAV29 ABN AMR 3.324 03-37		(EUR) 130337	3,000,000.	M USD	89.491	% 30/06/26	90.15238291	6	2,330,090.27	2,391,749.75	26,166.36	35,493.12 0.36
US05971KAL35 BANC NT 3.225 11-32		(USA) 221132	2,200,000.	M USD	89.916	% 30/06/26	90.53519592	6	1,716,847.77	1,748,850.31	6,722.86	25,279.68 0.26
US05971KAP49 BANC SA 9.625 PERP		(EUR) 311299	2,000,000.	M USD	112.015	% 30/06/26	109.0024011	6	1,912,579.50	1,925,511.16	18,708.03	-5,776.37 0.29
US06417XAG60 BANK OF 4.588 05-37		(USA) 040537	2,600,000.	M USD	95.562	% 30/06/26	96.64898484	6	2,167,033.27	2,214,432.67	16,519.96	30,879.44 0.33
US06051GKC23 BK AMER 2.482 09-36		(USA) 210936	3,400,000.	M USD	86.259	% 30/06/26	87.33681409	6	2,557,939.91	2,617,766.81	20,503.03	39,323.87 0.39
US05565ALQ49 BNP PAR 4.5 PERP		(EUR) 311299	2,200,000.	M USD	91.54	% 30/06/26	93.43071848	6	1,749,146.66	1,828,151.67	30,307.01	48,698.00 0.27
US05571AAV70 BPCE IS 5.716 01-30		(EUR) 180130	1,500,000.	M USD	101.63	% 30/06/26	102.02449014	6	1,343,068.59	1,372,508.11	33,955.37	-4,515.85 0.21
XS1071551474 DEUT BK FLR PERP		(366) 311299	1,000,000.	M USD	100.625	% 30/06/26	105.84245725	6	930,937.18	938,036.71	12,273.94	-5,174.41 0.14
US404280FR58 HSBC 6.75 PERP		(EUR) 311299	2,664,000.	M USD	100.0169	% 30/06/26	100.78100393	6	2,265,062.50	2,367,081.64	18,786.41	83,232.73 0.36
US404280DS59 HSBC 8.113 11-33		(USA) 031133	2,700,000.	M USD	117.5876	% 30/06/26	114.96706848	6	2,708,585.32	2,745,913.06	30,868.14	6,459.60 0.41
XS3282781460 ING GRO 6.5 PERP		(EUR) 311299	3,037,000.	M USD	99.9856	% 30/06/26	98.09612535	6	2,570,539.86	2,627,834.60	22,062.42	35,232.32 0.39
US456837BT90 ING GRO 7.0 PERP		(EUR) 311299	2,000,000.	M USD	104.	% 30/06/26	102.93923113	6	1,762,935.97	1,816,045.32	15,306.57	37,802.78 0.27
US639057AT53 NATW GR 7.3 PERP		(USA) 311299	2,600,000.	M USD	106.375	% 30/06/26	104.16075838	6	2,344,153.92	2,369,200.51	461.14	24,585.45 0.36
XS2930103580 SKAN EN 6.75 PERP		(EUR) 311299	1,600,000.	M USD	104.	% 30/06/26	102.88627614	6	1,424,413.63	1,455,069.03	15,219.10	15,436.30 0.22
XS3394042322 SKAN EN 6.75 PERP		(EUR) 311299	4,400,000.	M USD	100.	% 30/06/26	99.99714594	6	3,785,109.04	3,870,046.72	21,647.86	63,289.82 0.58
XS3203997005 SOFT GR 7.625 04-61		(EUR) 290461	2,321,000.	M USD	99.619	% 30/06/26	96.46897498	6	1,990,920.96	1,985,494.40	27,088.99	-32,515.55 0.30
US902613BV99 UBS GRO 6.625 PERP		(EUR) 311299	4,566,000.	M USD	100.4687	% 30/06/26	100.32263547	6	3,917,833.13	4,133,734.27	127,146.72	88,754.42 0.62
USH42097ER43 UBS GRO 9.25 PERP		(EUR) 311299	2,600,000.	M USD	117.14	% 30/06/26	115.47940837	6	2,600,666.04	2,654,186.37	28,047.47	25,472.86 0.40
XS3351118420 ZURI FI 5.875 10-56		(EUR) 231056	2,617,000.	M USD	100.	% 30/06/26	100.21331964	6	2,223,260.56	2,319,645.84	25,774.96	70,610.32 0.35
SOUS TOTAL DEVISE VALEUR : USD DOLLAR US												
CUMUL (EUR)									42,301,124.08	43,381,258.95	497,566.34	582,568.53 6.52

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
AUTRES OBLIGATIONS & VALEURS ASSIMILEES NEGOCIEES SUR UN MARCHE REGLEMENTE												
CUMUL (EUR)								622,274,561.66	638,011,173.97	7,936,827.62	7,799,784.69	95.85
III - TITRES D OPC												
OPCVM ET EQUIVALENTS D AUTRES ETATS MEMBRE DE L UE												
DEVISE VALEUR : EUR EURO												
FR001400KPZ3	OFI INVEST ESG LIQ I	8,224.	P EUR	1076.945	M 30/06/26	1077.95	0	8,856,795.27	8,865,060.80	0.00	8,265.53	1.33
FR0010596783	Ofi Invest ESG Euro	86,361.6653	P EUR	111.1018	M 29/06/26	135.5	0	9,594,934.66	11,702,005.65	0.00	2,107,070.99	1.76
SOUS TOTAL DEVISE VALEUR : EUR EURO												
CUMUL (EUR)								18,451,729.93	20,567,066.45	0.00	2,115,336.52	3.09
VI - ENGAGEMENTS SUR MARCHES A TERME												
ENGAGEMENTS A TERME FERMES												
FUTURES SUR OBLIGATIONS												
SOUS-JACENT : EUXOE EUREX BOBL EURO												
FBOL000001CJ	EURO BOBL 0926	-167.	EUR	115.4	M 30/06/26	115.38	4	0.00	3,340.00	0.00	3,340.00	0.00
SOUS-JACENT : EUXRX EUREX EURO BUND												
FBOL000001D1	EURO BUND 0926	-172.	EUR	125.77	M 30/06/26	127.34	4	0.00	-270,040.00	0.00	-270,040.00	-0.04
FUTURES SUR OBLIGATIONS												
CUMUL (EUR)								0.00	-266,700.00	0.00	-266,700.00	-0.04
VII - AUTRES ENGAGEMENTS												
DERIVES DE CREDIT												
CREDIT DEFAULT SWAP (CDS)												
DATE ECHEANCE : 20/06/31												
CDS033743203	ITRAXX EUR XOVER S45 APROT 20/06/31	-59,951,481.	EUR	-1.3056	% 30/06/26	-10.9742	H	782,699.89	-6,662,461.54	-83,266.11	-7,361,895.32	-1.00
IX - TRESORERIE												
DETTES ET CREANCES												
REGLEMENTS DIFFERES												
DEVISE VALEUR : EUR EURO												
ARDEUR	Ach rqlt différé	-6,679,000.	EUR	1.	30/06/26	1.		-6,679,000.00	-6,679,000.00	0.00	0.00	-1.00
VRDEUR	Vte rqlt différé	5,036,409.98	EUR	1.	30/06/26	1.		5,036,409.98	5,036,409.98	0.00	0.00	0.76
SOUS TOTAL DEVISE VALEUR : EUR EURO												
CUMUL (EUR)								-1,642,590.02	-1,642,590.02	0.00	0.00	-0.25

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	
COUPONS ET DIVIDENDES EN ESPECES																
DEVISE VALEUR : EUR EURO																
FR0014010SB3	CNP ASS 5.5 PERP		31.	P EUR	2750.	30/06/26		A		85,250.00	85,250.00		0.00	0.00	0.01	
XS2852136063	Koni DS 3.625 07-34		3,100.	P EUR	36.25	30/06/26		A		112,375.00	112,375.00		0.00	0.00	0.02	
XS2852970016	PICA GR 6.375 07-29		114.	P EUR	31.875	30/06/26		A		3,633.75	3,633.75		0.00	0.00	0.00	
XS3100756637	BANC SA 6.0 PERP		10.	P EUR	3000.	30/06/26		A		30,000.00	30,000.00		0.00	0.00	0.00	
XS3239172565	ARDA ME 5.0 01-31		3,316.	P EUR	29.02777744	30/06/26		A		96,256.11	96,256.11		0.00	0.00	0.01	
SOUS TOTAL DEVISE VALEUR : EUR EURO																
CUMUL (EUR)										327,514.86	327,514.86		0.00	0.00	0.05	
DEVISE VALEUR : USD DOLLAR US																
US49272YAB92	KEVLAR 6.5 09-29		2,967.	P USD	32.5	30/06/26		A		84,418.91	84,341.38		0.00	-77.53	0.01	
US639057AT53	NATW GR 7.3 PERP		2,600.	P USD	18.25	30/06/26		A		41,540.82	41,502.67		0.00	-38.15	0.01	
SOUS TOTAL DEVISE VALEUR : USD DOLLAR US																
CUMUL (EUR)										125,959.73	125,844.05		0.00	-115.68	0.02	
COUPONS ET DIVIDENDES EN ESPECES																
CUMUL (EUR)										453,474.59	453,358.91		0.00	-115.68	0.07	
COLLATERAL CASH SUR DERIVES LISTES																
DEVISE VALEUR : EUR EURO																
DGMCIEUR	Dépôt gar. CACEIS BK		667,355.9	EUR	1.	30/06/26	1.			667,355.90	667,355.90		0.00	0.00	0.10	
COLLATERAL CASH SUR DERIVES OTC CLEARED																
DEVISE VALEUR : EUR EURO																
I0000404	IM BNP CDS CLEARING		2,329,837.48	EUR	1.	30/06/26	1.			2,329,837.48	2,329,837.48		0.00	0.00	0.35	
I0000405	VM BNP CDS CLEARING		6,591,545.43	EUR	1.	30/06/26	1.			6,591,545.43	6,591,545.43		0.00	0.00	0.99	
SOUS TOTAL DEVISE VALEUR : EUR EURO																
CUMUL (EUR)										8,921,382.91	8,921,382.91		0.00	0.00	1.34	
COLLATERAL CASH OTC																
DEVISE VALEUR : EUR EURO																
C0031294	JP MORGAN		530,000.	EUR	1.	30/06/26	1.			530,000.00	530,000.00		0.00	0.00	0.08	
CCOTC00012S7	CC/OTC/NATXFRPPMAR		1,710,000.	EUR	1.	30/06/26	1.			1,710,000.00	1,710,000.00		0.00	0.00	0.26	
SOUS TOTAL DEVISE VALEUR : EUR EURO																
CUMUL (EUR)										2,240,000.00	2,240,000.00		0.00	0.00	0.34	
APPELS DE MARGE																
DEVISE VALEUR : EUR EURO																
MARCIEUR	Appel Marge CACEIS		266,700.	EUR	1.	30/06/26	1.			266,700.00	266,700.00		0.00	0.00	0.04	
FRAIS DE GESTION																
DEVISE VALEUR : EUR EURO																
FGPVFC0EUR	Frais de Gest. Fixe		-215,359.04	EUR	1.	30/06/26	1.			-215,359.04	-215,359.04		0.00	0.00	-0.03	
FGPVFD3EUR	Frais de Gest. Fixe		-265.36	EUR	1.	30/06/26	1.			-265.36	-265.36		0.00	0.00	0.00	
FGPVFD4EUR	Frais de Gest. Fixe		-2,982.17	EUR	1.	30/06/26	1.			-2,982.17	-2,982.17		0.00	0.00	0.00	
FGPVFD5EUR	Frais de Gest. Fixe		-144,777.78	EUR	1.	30/06/26	1.			-144,777.78	-144,777.78		0.00	0.00	-0.02	
FGPVFD6EUR	Frais de Gest. Fixe		-1.09	EUR	1.	30/06/26	1.			-1.09	-1.09		0.00	0.00	0.00	

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	
SOUS TOTAL DEVISE VALEUR : EUR EURO																										
										CUMUL (EUR)					-363,385.44			-363,385.44			0.00			0.00		-0.05
AUTRES DETTES ET CREANCES																										
DEVISE VALEUR : EUR EURO																										
FRT0EUR			Frais RTO		-15,765.5		EUR	1.		30/06/26	1.				-15,765.50			-15,765.50			0.00			0.00		0.00
DETTES ET CREANCES																										
										CUMUL (EUR)					10,527,172.44			10,527,056.76			0.00			-115.68		1.58
DISPONIBILITES																										
AVOIRS																										
DEVISE VALEUR : EUR EURO																										
BQC1EUR			CACEIS Bank		-57,359.3		EUR	1.		30/06/26	1.				-57,359.30			-57,359.30			0.00			0.00		-0.01
DEVISE VALEUR : GBP LIVRE STERLING																										
BQC1GBP			CACEIS Bank		2,789,519.75		GBP	1.15545197		30/06/26	1.16090086				3,223,156.09			3,238,355.87			0.00			15,199.78		0.49
DEVISE VALEUR : USD DOLLAR US																										
BQC1USD			CACEIS Bank		2,845,992.88		USD	0.85751524		30/06/26	0.87466107				2,440,482.27			2,489,279.17			0.00			48,796.90		0.37
AVOIRS																										
										CUMUL (EUR)					5,606,279.06			5,670,275.74			0.00			63,996.68		0.85
CHANGE A TERME ET SWAP DE CHANGE																										
DATE ECHEANCE : 15/07/26																										
ICAT0002EMLR A/EUR/USD/20260715			RECU	15/07/26	48,233,368.28		EUR	1.1731		30/06/26	1.14390917				48,233,368.28			48,259,067.79			0.00			25,699.51		7.25
			VERSE	15/07/26	-56,582,000.		USD	1.		30/06/26	1.				-48,233,368.28			-49,490,072.60			0.00			-1,256,704.32		-7.43
ICAT0002EMLZ A/EUR/USD/20260715			RECU	15/07/26	3,921,273.45		EUR	1.1731		30/06/26	1.14390917				3,921,273.45			3,923,362.77			0.00			2,089.32		0.59
			VERSE	15/07/26	-4,600,000.		USD	1.		30/06/26	1.				-3,921,273.45			-4,023,440.92			0.00			-102,167.47		-0.60
ICAT0002EPQ1 A/EUR/GBP/20260715			RECU	15/07/26	4,010,576.92		EUR	0.8727		30/06/26	0.86188496				4,010,576.92			4,012,834.85			0.00			2,257.93		0.60
			VERSE	15/07/26	-3,500,000.		GBP	1.		30/06/26	1.				-4,010,576.92			-4,063,153.01			0.00			-52,576.09		-0.61
ICAT0002EQZY A/EUR/GBP/20260715			RECU	15/07/26	49,983,964.54		EUR	0.874		30/06/26	0.86188496				49,983,964.54			50,012,105.27			0.00			28,140.73		7.51
			VERSE	15/07/26	-43,686,000.		GBP	1.		30/06/26	1.				-49,983,964.54			-50,715,114.93			0.00			-731,150.39		-7.62
ICAT0002EQZZ A/EUR/GBP/20260715			RECU	15/07/26	3,432,493.1		EUR	0.874		30/06/26	0.86188496				3,432,493.10			3,434,425.57			0.00			1,932.47		0.52
			VERSE	15/07/26	-3,000,000.		GBP	1.		30/06/26	1.				-3,432,493.10			-3,482,702.58			0.00			-50,209.48		-0.52
ICAT0002EYHO A/EUR/USD/20260715			RECU	15/07/26	2,807,590.47		EUR	1.1754		30/06/26	1.14390917				2,807,590.47			2,809,086.40			0.00			1,495.93		0.42
			VERSE	15/07/26	-3,300,000.		USD	1.		30/06/26	1.				-2,807,590.47			-2,886,381.53			0.00			-78,791.06		-0.43
ICAT0002GQPT V/EUR/GBP/20260715			RECU	15/07/26	3,000,000.		GBP	1.		30/06/26	1.				3,479,320.60			3,482,702.58			0.00			3,381.98		0.52
			VERSE	15/07/26	-3,479,320.6		EUR	0.8622		30/06/26	0.86199884				-3,479,320.60			-3,481,739.41			0.00			-2,418.81		-0.52
SOUS TOTAL DATE ECHEANCE : 15/07/26																										
										CUMUL (EUR)					0.00			-2,209,019.75			0.00			-2,209,019.75		-0.33

CACEIS

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Inventaire sur historique de valorisation (HISINV)

Stock : Stock admi principal au 30/06/26

Devise de fixing : FXR Devises Reuters

Devise du portefeuille : EUR

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

VL VALIDEE

Portefeuille : 193916 OFI INVEST ALPHA YIELD

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
DISPONIBILITES												
						CUMUL (EUR)			5,606,279.06	3,461,255.99	0.00	-2,145,023.07 0.52
IX - TRESORERIE												
						CUMUL (EUR)			16,133,451.50	13,988,312.75	0.00	-2,145,138.75 2.10
PORTEFEUILLE : OFI INVEST ALPHA YIELD (193916)												
						(EUR)			657,642,442.98	665,637,391.63	7,853,561.51	141,387.14 100.00

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

Actif theorique total en EUR : 665,637,391.63 (Sens collecte : EQU)

COURS DES DEVISES UTILISEES								
par la valorisation			par l'inventaire		par la valorisation précédente		variation	
Cours	EUR en GBP :	0.8614	cotation :	30/06/26	0.	0.8623	cotation : 29/06/26	-0.10437
Cours	EUR en USD :	1.1433	cotation :	30/06/26	0.	1.14225	cotation : 29/06/26	0.09192

COURS INVERSES DES DEVICES UTILISEES								
par la valorisation			par l'inventaire		par la valorisation précédente			
Cours	GBP en EUR :	1.1609008591	cotation :	30/06/26	0.	1.1596892033	cotation :	29/06/26
Cours	USD en EUR :	0.8746610688	cotation :	30/06/26	0.	0.8754650908	cotation :	29/06/26