



# **OFI INVEST OPPORTUNITES OBLIGATAIRES MONDE**

**ATTESTATION DU COMMISSAIRE AUX  
COMPTES**

**Composition de l'actif au 31 mars 2026**



**ATTESTATION DU COMMISSAIRE AUX COMPTES**  
**Composition de l'actif au 31 mars 2026**

**OFI INVEST OPPORTUNITES OBLIGATAIRES MONDE**  
OPCVM CONSTITUE SOUS FORME DE FONDS COMMUN DE PLACEMENT  
Régé 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 OPPORTUNITES OBLIGATAIRES MONDE, et en application des dispositions de l'article L.214-17 du Code monétaire et financier et de l'article 411-125 du Règlement général de l'Autorité des marchés financiers relatives au contrôle de la composition de l'actif, nous avons établi la présente attestation sur les informations figurant dans la composition de l'actif au 31 mars 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.

En application de la loi, nous vous signalons que nous n'avons pas été en mesure d'émettre la présente attestation dans les délais réglementaires compte tenu de la réception tardive de certains documents nécessaires à la finalisation de nos travaux.

Neuilly sur Seine, date de la signature électronique

*Document authentifié par signature électronique*

Le commissaire aux comptes  
PricewaterhouseCoopers Audit  
Raphaëlle Alezra-Cabessa

*PricewaterhouseCoopers Audit, SAS, 63, rue de Villiers 92208  
Neuilly-sur-Seine Cedex  
Téléphone : +33 (0)1 56 57 58 59*

| 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                      |                     |       |        |              |       |          |            |              |   |               |               |            |             |       |
| FR0013312774                                  | AGEN FR 1.0 01-28   | (366) | 310128 | 3,200,000.   | M EUR | 96.981   | % 31/03/26 | 96.51056776  | 6 | 3,103,392.00  | 3,093,686.11  | 5,347.95   | -15,053.84  | 3.65  |
| FR001400WJ56                                  | BPI FRA 2.75 02-29  | (366) | 250229 | 2,700,000.   | M EUR | 100.616  | % 31/03/26 | 99.03498718  | 6 | 2,716,632.00  | 2,681,267.94  | 7,323.29   | -42,687.35  | 3.16  |
| IT0005422032                                  | CDEP 1 09/21/28     | (EXA) | 210928 | 5,500,000.   | M EUR | 96.048   | % 31/03/26 | 94.85553647  | 6 | 5,282,640.00  | 5,246,136.70  | 29,082.19  | -65,585.49  | 6.19  |
| XS3178859388                                  | COLO GO 3.75 09-28  | (365) | 190928 | 1,620,000.   | M EUR | 99.73    | % 31/03/26 | 98.119       | 4 | 1,615,626.00  | 1,621,983.28  | 32,455.48  | -26,098.20  | 1.91  |
| XS3170163367                                  | DEVE BA 2.5 09-29   | (366) | 040929 | 2,500,000.   | M EUR | 99.932   | % 31/03/26 | 98.08613123  | 6 | 2,498,300.00  | 2,488,112.18  | 35,958.90  | -46,146.72  | 2.94  |
| XS2677519196                                  | DEVE BA 3.5 09-27   | (366) | 130927 | 2,500,000.   | M EUR | 102.4722 | % 31/03/26 | 100.85466845 | 6 | 2,561,805.00  | 2,569,551.64  | 48,184.93  | -40,438.29  | 3.03  |
| EU000A3KRJQ6                                  | EURO UN 0.0 07-29   | (366) | 040729 | 2,800,000.   | M EUR | 92.383   | % 31/03/26 | 91.41068081  | 6 | 2,586,724.00  | 2,559,499.06  | 0.00       | -27,224.94  | 3.02  |
| EU000A3K4EY2                                  | EURO UN 3.375 10-54 | (366) | 051054 | 1,441,014.   | M EUR | 91.7284  | % 31/03/26 | 87.97701198  | 6 | 1,321,819.43  | 1,291,611.82  | 23,850.76  | -54,058.37  | 1.52  |
| EU000A4EG039                                  | EURO UN 4.0 10-55   | (366) | 121055 | 3,325,920.   | M EUR | 98.7256  | % 31/03/26 | 98.2174477   | 6 | 3,283,535.30  | 3,338,801.64  | 72,167.91  | -16,901.57  | 3.94  |
| FR001400FYQ4                                  | FRAN GO 2.5 09-26   | (366) | 240926 | 1,622,432.   | M EUR | 100.3668 | % 31/03/26 | 100.028      | 4 | 1,628,382.30  | 1,644,000.12  | 21,113.84  | -5,496.02   | 1.94  |
| FR0014000HF4                                  | FRAN GO 3.25 05-55  | (366) | 250555 | 904,972.     | M EUR | 79.566   | % 31/03/26 | 80.5205      | 4 | 720,050.02    | 753,828.85    | 25,140.87  | 8,637.96    | 0.89  |
| FR0014015MU5                                  | FRAN GO 4.1 05-46   | (366) | 250546 | 3,540,000.   | M EUR | 100.342  | % 31/03/26 | 97.771       | 4 | 3,552,106.80  | 3,585,158.28  | 124,064.88 | -91,013.40  | 4.23  |
| IT0005622128                                  | ITAL BU 2.7 10-27   | (UST) | 151027 | 3,000,000.   | M EUR | 100.721  | % 31/03/26 | 99.8335      | 4 | 3,021,630.00  | 3,032,612.14  | 37,607.14  | -26,625.00  | 3.58  |
| IT0005584849                                  | ITAL BU 3.35 07-29  | (UST) | 010729 | 2,106,000.   | M EUR | 101.977  | % 31/03/26 | 100.9555     | 4 | 2,147,635.62  | 2,143,858.03  | 17,735.20  | -21,512.79  | 2.53  |
| IT0005556011                                  | ITAL BU 3.85 09-26  | (UST) | 150926 | 1,050,000.   | M EUR | 101.1423 | % 31/03/26 | 100.6305     | 4 | 1,061,994.22  | 1,058,597.56  | 1,977.31   | -5,373.97   | 1.25  |
| IT0005668238                                  | ITAL BU 4.65 10-55  | (UST) | 011055 | 2,727,000.   | M EUR | 103.61   | % 31/03/26 | 101.2215     | 4 | 2,825,444.58  | 2,760,656.77  | 346.46     | -65,134.27  | 3.26  |
| XS3185370890                                  | MEXI GO 3.5 09-29   | (EUR) | 190929 | 1,200,000.   | M EUR | 100.119  | % 31/03/26 | 98.403       | 4 | 1,201,428.00  | 1,203,352.67  | 22,516.67  | -20,592.00  | 1.42  |
| PTOTEMOE0035                                  | PORT OB 0.7 10-27   | (366) | 151027 | 700,000.     | M EUR | 97.422   | % 31/03/26 | 97.1165      | 4 | 681,954.00    | 682,084.27    | 2,268.77   | -2,138.50   | 0.80  |
| PTOTEBOE0020                                  | PORT OB 4.1 02-45   | (366) | 150245 | 950,000.     | M EUR | 104.225  | % 31/03/26 | 102.888      | 4 | 990,137.50    | 982,344.77    | 4,908.77   | -12,701.50  | 1.16  |
| BE0002923044                                  | REGI WA 3.5 03-43   | (366) | 150343 | 2,400,000.   | M EUR | 97.666   | % 31/03/26 | 88.58416752  | 6 | 2,343,984.00  | 2,130,162.49  | 4,142.47   | -217,963.98 | 2.51  |
| SK4000028858                                  | SLOV GO 4.125 02-46 | (366) | 190246 | 959,302.     | M EUR | 98.43    | % 31/03/26 | 97.871       | 4 | 944,240.96    | 943,431.86    | 4,553.40   | -5,362.50   | 1.11  |
| ES0000012000                                  | SPAI GO 2.7 01-30   | (366) | 310130 | 4,580,000.   | M EUR | 100.596  | % 31/03/26 | 99.375       | 4 | 4,607,298.30  | 4,572,041.47  | 20,666.47  | -55,923.30  | 5.39  |
| ES0000012L29                                  | SPAI GO 2.8 05-26   | (366) | 310526 | 4,500,000.   | M EUR | 100.474  | % 31/03/26 | 100.093      | 4 | 4,521,330.00  | 4,609,817.88  | 105,632.88 | -17,145.00  | 5.44  |
| SOUS TOTAL DEVISE VALEUR : EUR EURO           |                     |       |        |              |       |          |            |              |   |               |               |            |             |       |
| CUMUL (EUR)                                   |                     |       |        |              |       |          |            |              |   | 55,218,090.03 | 54,992,597.53 | 647,046.54 | -872,539.04 | 64.87 |
| DEVISE VALEUR : GBP LIVRE STERLING            |                     |       |        |              |       |          |            |              |   |               |               |            |             |       |
| GB00BMF9LG83                                  | UNIT KI 4.5 06-28   | (UST) | 070628 | 3,889,911.   | M GBP | 101.2674 | % 31/03/26 | 100.254      | 4 | 4,532,896.42  | 4,526,833.43  | 63,297.46  | -69,360.45  | 5.34  |
| GB00BT7J0027                                  | UNIT KI 4.5 03-35   | (UST) | 070335 | 2,205,866.   | M GBP | 99.9493  | % 31/03/26 | 97.465       | 4 | 2,536,703.72  | 2,468,456.87  | 7,718.30   | -75,965.15  | 2.91  |
| SOUS TOTAL DEVISE VALEUR : GBP LIVRE STERLING |                     |       |        |              |       |          |            |              |   |               |               |            |             |       |
| CUMUL (EUR)                                   |                     |       |        |              |       |          |            |              |   | 7,069,600.14  | 6,995,290.30  | 71,015.76  | -145,325.60 | 8.25  |
| DEVISE VALEUR : JPY YEN                       |                     |       |        |              |       |          |            |              |   |               |               |            |             |       |
| JP1300831Q70                                  | JAPA 30 2.2 06-54   | (JAP) | 200654 | 412,150,000. | M JPY | 93.4102  | % 31/03/26 | 74.539       | 4 | 2,381,827.71  | 1,689,800.60  | 13,823.39  | -705,850.50 | 1.99  |
| OBLIGATIONS FIX TO FLOAT                      |                     |       |        |              |       |          |            |              |   |               |               |            |             |       |
| DEVISE VALEUR : EUR EURO                      |                     |       |        |              |       |          |            |              |   |               |               |            |             |       |
| FR0013476611                                  | BNP PAR 1.125 01-32 | (366) | 150132 | 2,500,000.   | M EUR | 98.529   | % 31/03/26 | 97.98560119  | 6 | 2,463,225.00  | 2,455,573.25  | 5,933.22   | -13,584.97  | 2.90  |

| 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 INDEXEES                                                       |                      |              |                |       |                 |            |            |   |                   |                        |                   |                           |
| DEVISE VALEUR : EUR EURO                                                   |                      |              |                |       |                 |            |            |   |                   |                        |                   |                           |
| FR0013327491                                                               | FRAN GO 0.1 07-36    | (366) 250736 | 1,485,772.     | M EUR | 108.6498        | % 31/03/26 | 87.0375    | 4 | 1,614,287.90      | 1,628,104.26           | 1,285.33          | 12,531.03 1.92            |
| FR0014001N38                                                               | FRAN GO 0.1 07-31    | (366) 250731 | 3,258,805.     | M EUR | 114.9815        | % 31/03/26 | 96.971     | 4 | 3,747,021.39      | 3,860,738.86           | 2,735.91          | 110,981.56 4.55           |
| FR0014003N51                                                               | FRAN GO 0.1 03-32    | (366) 010332 | 1,576,545.     | M EUR | 106.8345        | % 31/03/26 | 92.8625    | 4 | 1,684,294.07      | 1,678,524.59           | 158.45            | -5,927.93 1.98            |
| IT0005588881                                                               | ITAL BU 1.8 05-36    | (UST) 150536 | 687,000.       | M EUR | 105.8463        | % 31/03/26 | 100.617    | 4 | 727,164.36        | 720,130.30             | 4,877.88          | -11,911.94 0.85           |
| SOUS TOTAL DEVISE VALEUR : EUR EURO                                        |                      |              |                |       |                 |            |            |   |                   |                        |                   |                           |
| CUMUL (EUR)                                                                |                      |              |                |       |                 |            |            |   | 7,772,767.72      | 7,887,498.01           | 9,057.57          | 105,672.72 9.30           |
| DEVISE VALEUR : USD DOLLAR US                                              |                      |              |                |       |                 |            |            |   |                   |                        |                   |                           |
| US91282CML27                                                               | UNIT ST 2.125 01-35  | (UST) 150135 | 5,515,600.     | M USD | 105.8691        | % 31/03/26 | 101.625    | 4 | 4,958,725.48      | 5,035,824.73           | 22,010.59         | 55,088.66 5.94            |
| AUTRES OBLIGATIONS & VALEURS ASSIMILEES NEGOCIEES SUR UN MARCHE REGLEMENTE |                      |              |                |       |                 |            |            |   |                   |                        |                   |                           |
| CUMUL (EUR)                                                                |                      |              |                |       |                 |            |            |   | 79,864,236.08     | 79,056,584.42          | 768,887.07        | -1,576,538.73 93.26       |
| III - TITRES D OPC                                                         |                      |              |                |       |                 |            |            |   |                   |                        |                   |                           |
| OPCVM ET EQUIVALENTS D AUTRES ETATS MEMBRE DE L UE                         |                      |              |                |       |                 |            |            |   |                   |                        |                   |                           |
| DEVISE VALEUR : EUR EURO                                                   |                      |              |                |       |                 |            |            |   |                   |                        |                   |                           |
| FR001400KPZ3                                                               | OFI INVEST ESG LIQ I |              | 159.           | P EUR | 1070.3901       | M 31/03/26 | 1072.04    | 0 | 170,192.03        | 170,454.36             | 0.00              | 262.33 0.20               |
| FR0000979866                                                               | OFI RS Eur Cr ST I   |              | 17,273.9989    | P EUR | 105.1901        | M 30/03/26 | 118.13     | 0 | 1,817,054.26      | 2,040,577.49           | 0.00              | 223,523.23 2.41           |
| SOUS TOTAL DEVISE VALEUR : EUR EURO                                        |                      |              |                |       |                 |            |            |   |                   |                        |                   |                           |
| CUMUL (EUR)                                                                |                      |              |                |       |                 |            |            |   | 1,987,246.29      | 2,211,031.85           | 0.00              | 223,785.56 2.61           |
| VI - ENGAGEMENTS SUR MARCHES A TERME                                       |                      |              |                |       |                 |            |            |   |                   |                        |                   |                           |
| ENGAGEMENTS A TERME FERMES                                                 |                      |              |                |       |                 |            |            |   |                   |                        |                   |                           |
| FUTURES SUR OBLIGATIONS                                                    |                      |              |                |       |                 |            |            |   |                   |                        |                   |                           |
| SOUS-JACENT : BTP10Y6 BTP 10Y 6%                                           |                      |              |                |       |                 |            |            |   |                   |                        |                   |                           |
| FBOL00000087                                                               | EURO BTP 0626        |              | 81.            | EUR   | 119.33          | M 31/03/26 | 116.28     | 4 | 0.00              | -247,050.00            | 0.00              | -247,050.00 -0.29         |
| SOUS-JACENT : CBTYY CBOT YST 10 A                                          |                      |              |                |       |                 |            |            |   |                   |                        |                   |                           |
| FBOL0000008R                                                               | US 10Y ULT 0626      |              | -66.           | USD   | 115.6868        | M 31/03/26 | 113.515625 | 4 | 0.00              | 124,368.06             | 0.00              | 124,368.06 0.15           |
| SOUS-JACENT : EUXDU EUREX EURO SCHATZ                                      |                      |              |                |       |                 |            |            |   |                   |                        |                   |                           |
| FBOL00000083                                                               | EURO SCHATZ 0626     |              | 191.           | EUR   | 106.2834        | M 31/03/26 | 105.75     | 4 | 0.00              | -101,870.00            | 0.00              | -101,870.00 -0.12         |
| SOUS-JACENT : EUXOATA EUREX OAT FRENCH GOV 10Y                             |                      |              |                |       |                 |            |            |   |                   |                        |                   |                           |
| FBOL0000008T                                                               | EURO-OAT 0626        |              | -99.           | EUR   | 121.64          | M 31/03/26 | 118.69     | 4 | 0.00              | 292,050.00             | 0.00              | 292,050.00 0.34           |
| SOUS-JACENT : EUXOE EUREX BOBL EURO                                        |                      |              |                |       |                 |            |            |   |                   |                        |                   |                           |
| FBOL00000084                                                               | EURO BOBL 0626       |              | 45.            | EUR   | 116.45          | M 31/03/26 | 115.43     | 4 | 0.00              | -45,900.00             | 0.00              | -45,900.00 -0.05          |
| SOUS-JACENT : EUXRX EUREX EURO BUND                                        |                      |              |                |       |                 |            |            |   |                   |                        |                   |                           |
| FBOL0000007C                                                               | EURO BUND 0626       |              | 18.            | EUR   | 125.14          | M 31/03/26 | 125.39     | 4 | 0.00              | 4,500.00               | 0.00              | 4,500.00 0.01             |
| SOUS-JACENT : EUXUB EUREX EURO BUXL                                        |                      |              |                |       |                 |            |            |   |                   |                        |                   |                           |
| FBOL00000085                                                               | XEUR FGBX BUX 0626   |              | 13.            | EUR   | 111.66          | M 31/03/26 | 110.26     | 4 | 0.00              | -18,200.00             | 0.00              | -18,200.00 -0.02          |

| V A L E U R                               | STATUTS DOSSIER<br>VAL/LIGNE  | QUANTITE ET<br>EXPR. QUANTITE | DEV<br>COT | P.R.U EN DEVISE<br>ET EXPR. COURS | DATE<br>COTA | COURS<br>VALEUR | I<br>F | <-----><br>PRIX REVIENT TOTA | Devise du portefeuille<br>VALEUR BOURSIERE | COUPON COURU TOTA | -----><br>PLUS OU MOINS VAL | PRCT<br>ACT NET |
|-------------------------------------------|-------------------------------|-------------------------------|------------|-----------------------------------|--------------|-----------------|--------|------------------------------|--------------------------------------------|-------------------|-----------------------------|-----------------|
| SOUS-JACENT : LIFG LIFFE LONG GILT FUTURE |                               |                               |            |                                   |              |                 |        |                              |                                            |                   |                             |                 |
| FBOL0000007U                              | LONG GILT FUT 0626            | 56.                           | GBP        | 92.43                             | M 31/03/26   | 87.79           | 4      | 0.00                         | -297,401.85                                | 0.00              | -297,401.85                 | -0.35           |
| SOUS-JACENT : SFEYM AUST 3YR BOND         |                               |                               |            |                                   |              |                 |        |                              |                                            |                   |                             |                 |
| FBOL0000001C9                             | XSFE YT1 AUST 0626            | 94.                           | AUD        | 95.3971                           | M 31/03/26   | 95.32           | 4      | 0.00                         | -12,200.40                                 | 0.00              | -12,200.40                  | -0.01           |
| FUTURES SUR OBLIGATIONS                   |                               |                               |            |                                   |              |                 |        |                              |                                            |                   |                             |                 |
| CUMUL (EUR)                               |                               |                               |            |                                   |              |                 |        | 0.00                         | -301,704.19                                | 0.00              | -301,704.19                 | -0.36           |
| VII - AUTRES ENGAGEMENTS                  |                               |                               |            |                                   |              |                 |        |                              |                                            |                   |                             |                 |
| SWAPS                                     |                               |                               |            |                                   |              |                 |        |                              |                                            |                   |                             |                 |
| SWAPS DE TAUX                             |                               |                               |            |                                   |              |                 |        |                              |                                            |                   |                             |                 |
| DATE ECHEANCE : 06/03/28                  |                               |                               |            |                                   |              |                 |        |                              |                                            |                   |                             |                 |
| SWP034362801                              | FIX/3.7148/SONIO/0.0 NOL RECU | 8,400,000.                    | GBP        | 0.                                | 31/03/26     | 98.97459547     | H      | 0.00                         | -74,122.88                                 | 24,462.42         | -98,585.30                  | -0.09           |
|                                           | NOL VERSE                     | -8,400,000.                   | GBP        | 0.                                | 31/03/26     | 100.            | H      | 0.00                         | -24,584.25                                 | -24,584.25        | 0.00                        | -0.03           |
| SOUS TOTAL DATE ECHEANCE : 06/03/28       |                               |                               |            |                                   |              |                 |        |                              |                                            |                   |                             |                 |
| CUMUL (EUR)                               |                               |                               |            |                                   |              |                 |        | 0.00                         | -98,707.13                                 | -121.83           | -98,585.30                  | -0.12           |
| DATE ECHEANCE : 17/03/28                  |                               |                               |            |                                   |              |                 |        |                              |                                            |                   |                             |                 |
| SWP034365203                              | FIX/3.898/SONIO/0.0 NOL RECU  | 3,000,000.                    | GBP        | 0.                                | 31/03/26     | 99.30232066     | H      | 0.00                         | -18,822.26                                 | 5,133.76          | -23,956.02                  | -0.02           |
|                                           | NOL VERSE                     | -3,000,000.                   | GBP        | 0.                                | 31/03/26     | 100.            | H      | 0.00                         | -4,913.30                                  | -4,913.30         | 0.00                        | -0.01           |
| SOUS TOTAL DATE ECHEANCE : 17/03/28       |                               |                               |            |                                   |              |                 |        |                              |                                            |                   |                             |                 |
| CUMUL (EUR)                               |                               |                               |            |                                   |              |                 |        | 0.00                         | -23,735.56                                 | 220.46            | -23,956.02                  | -0.03           |
| DATE ECHEANCE : 27/11/35                  |                               |                               |            |                                   |              |                 |        |                              |                                            |                   |                             |                 |
| SWP034364801                              | FIX/5.0147/BBSW6R/0. NOL RECU | 9,668,000.                    | AUD        | 0.                                | 31/03/26     | 99.26907498     |        | 0.00                         | -42,005.49                                 | 0.00              | -42,005.49                  | -0.05           |
|                                           | NOL VERSE                     | -9,668,000.                   | AUD        | 0.                                | 31/03/26     | 100.            |        | 0.00                         | 0.00                                       | 0.00              | 0.00                        | 0.00            |
| SOUS TOTAL DATE ECHEANCE : 27/11/35       |                               |                               |            |                                   |              |                 |        |                              |                                            |                   |                             |                 |
| CUMUL (EUR)                               |                               |                               |            |                                   |              |                 |        | 0.00                         | -42,005.49                                 | 0.00              | -42,005.49                  | -0.05           |
| DATE ECHEANCE : 03/12/35                  |                               |                               |            |                                   |              |                 |        |                              |                                            |                   |                             |                 |
| SWP034362701                              | SOFFRATE/0.0/FIX/3.9 NOL RECU | 5,937,000.                    | USD        | 0.                                | 31/03/26     | 100.52545797    |        | 0.00                         | 27,075.54                                  | 0.00              | 27,075.54                   | 0.03            |
|                                           | NOL VERSE                     | -5,937,000.                   | USD        | 0.                                | 31/03/26     | 100.            |        | 0.00                         | 0.00                                       | 0.00              | 0.00                        | 0.00            |
| SOUS TOTAL DATE ECHEANCE : 03/12/35       |                               |                               |            |                                   |              |                 |        |                              |                                            |                   |                             |                 |
| CUMUL (EUR)                               |                               |                               |            |                                   |              |                 |        | 0.00                         | 27,075.54                                  | 0.00              | 27,075.54                   | 0.03            |
| DATE ECHEANCE : 28/01/36                  |                               |                               |            |                                   |              |                 |        |                              |                                            |                   |                             |                 |
| SWP034362501                              | SOFFRATE/0.0/FIX/4.2 NOL RECU | 2,244,791.                    | USD        | 0.                                | 31/03/26     | 99.60615977     |        | 0.00                         | -7,673.05                                  | 0.00              | -7,673.05                   | -0.01           |
|                                           | NOL VERSE                     | -2,244,791.                   | USD        | 0.                                | 31/03/26     | 100.            |        | 0.00                         | 0.00                                       | 0.00              | 0.00                        | 0.00            |
| SWP034362601                              | SOFFRATE/0.0/FIX/4.2 NOL RECU | 4,725,322.                    | USD        | 0.                                | 31/03/26     | 99.50772518     |        | 0.00                         | -20,188.83                                 | 0.00              | -20,188.83                  | -0.02           |
|                                           | NOL VERSE                     | -4,725,322.                   | USD        | 0.                                | 31/03/26     | 100.            |        | 0.00                         | 0.00                                       | 0.00              | 0.00                        | 0.00            |
| SOUS TOTAL DATE ECHEANCE : 28/01/36       |                               |                               |            |                                   |              |                 |        |                              |                                            |                   |                             |                 |
| CUMUL (EUR)                               |                               |                               |            |                                   |              |                 |        | 0.00                         | -27,861.88                                 | 0.00              | -27,861.88                  | -0.03           |
| DATE ECHEANCE : 29/01/36                  |                               |                               |            |                                   |              |                 |        |                              |                                            |                   |                             |                 |
| SWP034364601                              | FIX/5.2187/BBSW6R/0. NOL RECU | 3,107,209.                    | AUD        | 0.                                | 31/03/26     | 99.94355481     |        | 0.00                         | -1,042.54                                  | 0.00              | -1,042.54                   | 0.00            |

### Inventaire sur historique de valorisation (HISINV)

Stock : Stock admi principal      au 31/03/26

PORTEFEUILLE : 193919    OFI INVEST OPPORTUNITES OBLIGATAIRES MONDE    VL VALIDEE

Devise de fixing : FXR Devises Reuters

Devise du portefeuille : EUR

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

| V A L E U R                         |                      | STATUTS DOSSIER | QUANTITE ET    | DEV | P.R.U EN DEVISE | DATE     | COURS        | I | <-----> |         |             | Devise du portefeuille |            |        | ----->     |      |            | PRCT       |       |            |      |            |       |
|-------------------------------------|----------------------|-----------------|----------------|-----|-----------------|----------|--------------|---|---------|---------|-------------|------------------------|------------|--------|------------|------|------------|------------|-------|------------|------|------------|-------|
| VAL/LIGNE                           |                      |                 | EXPR. QUANTITE | COT | ET EXPR. COURS  | COTA     | VALEUR       | F | PRIX    | REVIENT | TOTA        | VALEUR                 | BOURSIERE  | COUPON | COURU      | TOTA | PLUS       | OU         | MOINS | VAL        | ACT  | NET        |       |
| SWP034364701                        | FIX/5.2807/BBSW6R/0. | NOL VERSE       | -3,107,209.    | AUD | 0.              | 31/03/26 | 100.         |   |         |         | 0.00        |                        | 0.00       |        | 0.00       |      | 0.00       |            |       | 0.00       | 0.00 |            |       |
|                                     |                      | NOL RECU        | 7,230,918.     | AUD | 0.              | 31/03/26 | 100.16219448 |   |         |         | 0.00        |                        | 6,971.50   |        | 0.00       |      | 6,971.50   |            |       | 0.01       |      |            |       |
|                                     |                      | NOL VERSE       | -7,230,918.    | AUD | 0.              | 31/03/26 | 100.         |   |         |         | 0.00        |                        | 0.00       |        | 0.00       |      | 0.00       |            |       | 0.00       | 0.00 |            |       |
| SOUS TOTAL DATE ECHEANCE : 29/01/36 |                      |                 |                |     |                 |          |              |   |         |         |             |                        |            |        |            |      |            |            |       |            |      |            |       |
|                                     |                      |                 |                |     |                 |          |              |   |         |         | CUMUL (EUR) |                        |            |        |            | 0.00 |            | 5,928.96   |       | 0.00       |      | 5,928.96   | 0.01  |
| DATE ECHEANCE : 11/03/36            |                      |                 |                |     |                 |          |              |   |         |         |             |                        |            |        |            |      |            |            |       |            |      |            |       |
| SWP034363801                        | E6R/0.0/FIX/2.9295   | NOL RECU        | 3,356,104.     | EUR | 0.              | 31/03/26 | 101.2787199  | H |         |         | 0.00        |                        | 37,726.21  |        | -5,188.96  |      | 42,915.17  |            | 0.04  |            |      |            |       |
|                                     |                      | NOL VERSE       | -3,356,104.    | EUR | 0.              | 31/03/26 | 100.         | H |         |         | 0.00        |                        | 3,857.84   |        | 3,857.84   |      | 0.00       |            | 0.00  |            |      |            |       |
| SWP034363901                        | FIX/2.9295/E6R/0.0   | NOL RECU        | 3,356,104.     | EUR | 0.              | 31/03/26 | 98.72128009  | H |         |         | 0.00        |                        | -37,726.21 |        | 5,188.96   |      | -42,915.17 |            | -0.04 |            |      |            |       |
|                                     |                      | NOL VERSE       | -3,356,104.    | EUR | 0.              | 31/03/26 | 100.         | H |         |         | 0.00        |                        | -3,857.84  |        | -3,857.84  |      | 0.00       |            | 0.00  |            |      |            |       |
| SOUS TOTAL DATE ECHEANCE : 11/03/36 |                      |                 |                |     |                 |          |              |   |         |         |             |                        |            |        |            |      |            |            |       |            |      |            |       |
|                                     |                      |                 |                |     |                 |          |              |   |         |         | CUMUL (EUR) |                        |            |        |            | 0.00 |            | 0.00       |       | 0.00       |      | 0.00       |       |
| DATE ECHEANCE : 13/03/36            |                      |                 |                |     |                 |          |              |   |         |         |             |                        |            |        |            |      |            |            |       |            |      |            |       |
| SWP034362901                        | FIX/2.9485/E6R/0.0   | NOL RECU        | 3,355,016.     | EUR | 0.              | 31/03/26 | 98.88642975  | H |         |         | 0.00        |                        | -32,689.11 |        | 4,671.35   |      | -37,360.46 |            | -0.04 |            |      |            |       |
|                                     |                      | NOL VERSE       | -3,355,016.    | EUR | 0.              | 31/03/26 | 100.         | H |         |         | 0.00        |                        | -3,442.71  |        | -3,442.71  |      | 0.00       |            | 0.00  |            |      |            |       |
| SOUS TOTAL DATE ECHEANCE : 13/03/36 |                      |                 |                |     |                 |          |              |   |         |         |             |                        |            |        |            |      |            |            |       |            |      |            |       |
|                                     |                      |                 |                |     |                 |          |              |   |         |         | CUMUL (EUR) |                        |            |        |            | 0.00 |            | -36,131.82 |       | 1,228.64   |      | -37,360.46 | -0.04 |
| DATE ECHEANCE : 22/03/45            |                      |                 |                |     |                 |          |              |   |         |         |             |                        |            |        |            |      |            |            |       |            |      |            |       |
| SWP034363101                        | E6R/0.0/FIX/2.6377   | NOL RECU        | 2,040,000.     | EUR | 0.              | 31/03/26 | 108.34459558 | H |         |         | 0.00        |                        | 171,280.12 |        | 1,050.37   |      | 170,229.75 |            | 0.20  |            |      |            |       |
|                                     |                      | NOL VERSE       | -2,040,000.    | EUR | 0.              | 31/03/26 | 100.         | H |         |         | 0.00        |                        | -1,195.76  |        | -1,195.76  |      | 0.00       |            | 0.00  |            |      |            |       |
| SOUS TOTAL DATE ECHEANCE : 22/03/45 |                      |                 |                |     |                 |          |              |   |         |         |             |                        |            |        |            |      |            |            |       |            |      |            |       |
|                                     |                      |                 |                |     |                 |          |              |   |         |         | CUMUL (EUR) |                        |            |        |            | 0.00 |            | 170,084.36 |       | -145.39    |      | 170,229.75 | 0.20  |
| DATE ECHEANCE : 13/02/46            |                      |                 |                |     |                 |          |              |   |         |         |             |                        |            |        |            |      |            |            |       |            |      |            |       |
| SWP034363301                        | E6R/0.0/FIX/3.1482   | NOL RECU        | 1,620,000.     | EUR | 0.              | 31/03/26 | 101.45843333 | H |         |         | 0.00        |                        | 16,968.18  |        | -6,658.44  |      | 23,626.62  |            | 0.02  |            |      |            |       |
|                                     |                      | NOL VERSE       | -1,620,000.    | EUR | 0.              | 31/03/26 | 100.         | H |         |         | 0.00        |                        | 4,268.70   |        | 4,268.70   |      | 0.00       |            | 0.01  |            |      |            |       |
| SOUS TOTAL DATE ECHEANCE : 13/02/46 |                      |                 |                |     |                 |          |              |   |         |         |             |                        |            |        |            |      |            |            |       |            |      |            |       |
|                                     |                      |                 |                |     |                 |          |              |   |         |         | CUMUL (EUR) |                        |            |        |            | 0.00 |            | 21,236.88  |       | -2,389.74  |      | 23,626.62  | 0.03  |
| DATE ECHEANCE : 05/03/46            |                      |                 |                |     |                 |          |              |   |         |         |             |                        |            |        |            |      |            |            |       |            |      |            |       |
| SWP034363401                        | E6R/0.0/FIX/3.0527   | NOL RECU        | 1,610,000.     | EUR | 0.              | 31/03/26 | 102.82874782 | H |         |         | 0.00        |                        | 42,129.75  |        | -3,413.09  |      | 45,542.84  |            | 0.05  |            |      |            |       |
|                                     |                      | NOL VERSE       | -1,610,000.    | EUR | 0.              | 31/03/26 | 100.         | H |         |         | 0.00        |                        | 2,370.28   |        | 2,370.28   |      | 0.00       |            | 0.00  |            |      |            |       |
| SOUS TOTAL DATE ECHEANCE : 05/03/46 |                      |                 |                |     |                 |          |              |   |         |         |             |                        |            |        |            |      |            |            |       |            |      |            |       |
|                                     |                      |                 |                |     |                 |          |              |   |         |         | CUMUL (EUR) |                        |            |        |            | 0.00 |            | 44,500.03  |       | -1,042.81  |      | 45,542.84  | 0.05  |
| DATE ECHEANCE : 30/08/55            |                      |                 |                |     |                 |          |              |   |         |         |             |                        |            |        |            |      |            |            |       |            |      |            |       |
| SWP034364401                        | E6R/0.0/FIX/2.9282   | NOL RECU        | 940,000.       | EUR | 0.              | 31/03/26 | 103.30897978 | H |         |         | 0.00        |                        | 32,891.66  |        | 1,787.25   |      | 31,104.41  |            | 0.04  |            |      |            |       |
|                                     |                      | NOL VERSE       | -940,000.      | EUR | 0.              | 31/03/26 | 100.         | H |         |         | 0.00        |                        | -16,285.67 |        | -16,285.67 |      | 0.00       |            | -0.02 |            |      |            |       |
| SOUS TOTAL DATE ECHEANCE : 30/08/55 |                      |                 |                |     |                 |          |              |   |         |         |             |                        |            |        |            |      |            |            |       |            |      |            |       |
|                                     |                      |                 |                |     |                 |          |              |   |         |         | CUMUL (EUR) |                        |            |        |            | 0.00 |            | 16,605.99  |       | -14,498.42 |      | 31,104.41  | 0.02  |
| DATE ECHEANCE : 02/12/55            |                      |                 |                |     |                 |          |              |   |         |         |             |                        |            |        |            |      |            |            |       |            |      |            |       |
| SWP034364501                        | FIX/3.0823/E6R/0.0   | NOL RECU        | 940,000.       | EUR | 0.              | 31/03/26 | 99.62058297  | H |         |         | 0.00        |                        | 6,010.87   |        | 9,577.39   |      | -3,566.52  |            | 0.01  |            |      |            |       |
|                                     |                      | NOL VERSE       | -940,000.      | EUR | 0.              | 31/03/26 | 100.         | H |         |         | 0.00        |                        | -6,556.24  |        | -6,556.24  |      | 0.00       |            | -0.01 |            |      |            |       |
| SOUS TOTAL DATE ECHEANCE : 02/12/55 |                      |                 |                |     |                 |          |              |   |         |         |             |                        |            |        |            |      |            |            |       |            |      |            |       |

| 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 |
| CUMUL (EUR)                         |                    |           |         |                |     |                 |          |              |   |        |         | 0.00 | -545.37                |           |        | 3,021.15   |      | -3,566.52         |         |
| DATE ECHEANCE : 06/12/55            |                    |           |         |                |     |                 |          |              |   |        |         |      |                        |           |        |            |      |                   |         |
| SWP034364301                        | E6R/0.0/FIX/3.1227 | NOL       | RECU    | 1,000,000.     | EUR | 0.              | 31/03/26 | 99.593787    | H |        |         | 0.00 | 2,831.12               |           |        | 6,893.25   |      | -4,062.13         | 0.00    |
|                                     |                    | NOL       | VERSE   | -1,000,000.    | EUR | 0.              | 31/03/26 | 100.         | H |        |         | 0.00 | -10,148.78             |           |        | -10,148.78 |      | 0.00              | -0.01   |
| SOUS TOTAL DATE ECHEANCE : 06/12/55 |                    |           |         |                |     |                 |          |              |   |        |         |      |                        |           |        |            |      |                   |         |
| CUMUL (EUR)                         |                    |           |         |                |     |                 |          |              |   |        |         | 0.00 | -7,317.66              |           |        | -3,255.53  |      | -4,062.13         | -0.01   |
| DATE ECHEANCE : 21/01/56            |                    |           |         |                |     |                 |          |              |   |        |         |      |                        |           |        |            |      |                   |         |
| SWP034363501                        | E6R/0.0/FIX/3.1092 | NOL       | RECU    | 1,002,742.     | EUR | 0.              | 31/03/26 | 99.78704791  | H |        |         | 0.00 | 2,006.38               |           |        | 4,141.74   |      | -2,135.36         | 0.00    |
|                                     |                    | NOL       | VERSE   | -1,002,742.    | EUR | 0.              | 31/03/26 | 100.         | H |        |         | 0.00 | -6,062.24              |           |        | -6,062.24  |      | 0.00              | -0.01   |
| SWP034364201                        | E6R/0.0/FIX/3.1097 | NOL       | RECU    | 1,000,000.     | EUR | 0.              | 31/03/26 | 99.777342    | H |        |         | 0.00 | 1,903.84               |           |        | 4,130.42   |      | -2,226.58         | 0.00    |
|                                     |                    | NOL       | VERSE   | -1,000,000.    | EUR | 0.              | 31/03/26 | 100.         | H |        |         | 0.00 | -6,046.64              |           |        | -6,046.64  |      | 0.00              | -0.01   |
| SOUS TOTAL DATE ECHEANCE : 21/01/56 |                    |           |         |                |     |                 |          |              |   |        |         |      |                        |           |        |            |      |                   |         |
| CUMUL (EUR)                         |                    |           |         |                |     |                 |          |              |   |        |         | 0.00 | -8,198.66              |           |        | -3,836.72  |      | -4,361.94         | -0.01   |
| DATE ECHEANCE : 28/01/56            |                    |           |         |                |     |                 |          |              |   |        |         |      |                        |           |        |            |      |                   |         |
| SWP034363601                        | E6R/0.0/FIX/3.1722 | NOL       | RECU    | 398,754.       | EUR | 0.              | 31/03/26 | 98.55115434  | H |        |         | 0.00 | -4,296.71              |           |        | 1,480.62   |      | -5,777.33         | -0.01   |
|                                     |                    | NOL       | VERSE   | -398,754.      | EUR | 0.              | 31/03/26 | 100.         | H |        |         | 0.00 | -2,213.62              |           |        | -2,213.62  |      | 0.00              | 0.00    |
| SOUS TOTAL DATE ECHEANCE : 28/01/56 |                    |           |         |                |     |                 |          |              |   |        |         |      |                        |           |        |            |      |                   |         |
| CUMUL (EUR)                         |                    |           |         |                |     |                 |          |              |   |        |         | 0.00 | -6,510.33              |           |        | -733.00    |      | -5,777.33         | -0.01   |
| DATE ECHEANCE : 31/01/56            |                    |           |         |                |     |                 |          |              |   |        |         |      |                        |           |        |            |      |                   |         |
| SWP034363701                        | E6R/0.0/FIX/3.1847 | NOL       | RECU    | 266,208.       | EUR | 0.              | 31/03/26 | 98.28161813  | H |        |         | 0.00 | -3,602.40              |           |        | 972.07     |      | -4,574.47         | 0.00    |
|                                     |                    | NOL       | VERSE   | -266,208.      | EUR | 0.              | 31/03/26 | 100.         | H |        |         | 0.00 | -1,460.09              |           |        | -1,460.09  |      | 0.00              | 0.00    |
| SOUS TOTAL DATE ECHEANCE : 31/01/56 |                    |           |         |                |     |                 |          |              |   |        |         |      |                        |           |        |            |      |                   |         |
| CUMUL (EUR)                         |                    |           |         |                |     |                 |          |              |   |        |         | 0.00 | -5,062.49              |           |        | -488.02    |      | -4,574.47         | -0.01   |
| DATE ECHEANCE : 10/03/56            |                    |           |         |                |     |                 |          |              |   |        |         |      |                        |           |        |            |      |                   |         |
| SWP034363201                        | E6R/0.0/FIX/3.0047 | NOL       | RECU    | 1,633,052.     | EUR | 0.              | 31/03/26 | 102.24585744 | H |        |         | 0.00 | 33,950.00              |           |        | -2,726.02  |      | 36,676.02         | 0.04    |
|                                     |                    | NOL       | VERSE   | -1,633,052.    | EUR | 0.              | 31/03/26 | 100.         | H |        |         | 0.00 | 1,940.61               |           |        | 1,940.61   |      | 0.00              | 0.00    |
| SOUS TOTAL DATE ECHEANCE : 10/03/56 |                    |           |         |                |     |                 |          |              |   |        |         |      |                        |           |        |            |      |                   |         |
| CUMUL (EUR)                         |                    |           |         |                |     |                 |          |              |   |        |         | 0.00 | 35,890.61              |           |        | -785.41    |      | 36,676.02         | 0.04    |
| DATE ECHEANCE : 11/03/56            |                    |           |         |                |     |                 |          |              |   |        |         |      |                        |           |        |            |      |                   |         |
| SWP034364001                        | E6R/0.0/FIX/3.0032 | NOL       | RECU    | 1,472,626.     | EUR | 0.              | 31/03/26 | 102.29011031 | H |        |         | 0.00 | 31,390.62              |           |        | -2,334.14  |      | 33,724.76         | 0.04    |
|                                     |                    | NOL       | VERSE   | -1,472,626.    | EUR | 0.              | 31/03/26 | 100.         | H |        |         | 0.00 | 1,692.78               |           |        | 1,692.78   |      | 0.00              | 0.00    |
| SWP034364101                        | FIX/3.0032/E6R/0.0 | NOL       | RECU    | 1,472,626.     | EUR | 0.              | 31/03/26 | 97.70988968  | H |        |         | 0.00 | -31,390.62             |           |        | 2,334.14   |      | -33,724.76        | -0.04   |
|                                     |                    | NOL       | VERSE   | -1,472,626.    | EUR | 0.              | 31/03/26 | 100.         | H |        |         | 0.00 | -1,692.78              |           |        | -1,692.78  |      | 0.00              | 0.00    |
| SOUS TOTAL DATE ECHEANCE : 11/03/56 |                    |           |         |                |     |                 |          |              |   |        |         |      |                        |           |        |            |      |                   |         |
| CUMUL (EUR)                         |                    |           |         |                |     |                 |          |              |   |        |         | 0.00 | 0.00                   |           |        | 0.00       |      | 0.00              |         |
| DATE ECHEANCE : 13/03/56            |                    |           |         |                |     |                 |          |              |   |        |         |      |                        |           |        |            |      |                   |         |
| SWP034363001                        | E6R/0.0/FIX/3.0822 | NOL       | RECU    | 1,475,986.     | EUR | 0.              | 31/03/26 | 100.75158842 | H |        |         | 0.00 | 8,945.07               |           |        | -2,148.27  |      | 11,093.34         | 0.01    |
|                                     |                    | NOL       | VERSE   | -1,475,986.    | EUR | 0.              | 31/03/26 | 100.         | H |        |         | 0.00 | 1,514.57               |           |        | 1,514.57   |      | 0.00              | 0.00    |
| SOUS TOTAL DATE ECHEANCE : 13/03/56 |                    |           |         |                |     |                 |          |              |   |        |         |      |                        |           |        |            |      |                   |         |
| CUMUL (EUR)                         |                    |           |         |                |     |                 |          |              |   |        |         | 0.00 | 10,459.64              |           |        | -633.70    |      | 11,093.34         | 0.01    |

### Inventaire sur historique de valorisation (HISINV)

Stock : Stock admi principal      au 31/03/26

PORTEFEUILLE : 193919    OFI INVEST OPPORTUNITES OBLIGATAIRES MONDE    VL VALIDEE

Devise de fixing : FXR Devises Reuters

Devise du portefeuille : EUR

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

| V A L E U R                           |                      | STATUTS DOSSIER | QUANTITE ET    | DEV   | P.R.U EN DEVISE | DATE       | COURS        | I | <-----> |               | Devise du portefeuille |                   | ----->            |            | PRCT |  |
|---------------------------------------|----------------------|-----------------|----------------|-------|-----------------|------------|--------------|---|---------|---------------|------------------------|-------------------|-------------------|------------|------|--|
|                                       |                      | VAL/LIGNE       | EXPR. QUANTITE | COT   | ET EXPR. COURS  | COTA       | VALEUR       | F | PRIX    | REVIENT TOTA  | VALEUR BOURSIERE       | COUPON COURU TOTA | PLUS OU MOINS VAL | ACT        | NET  |  |
| DATE ECHEANCE : 25/03/56              |                      |                 |                |       |                 |            |              |   |         |               |                        |                   |                   |            |      |  |
| SWP034403502                          | E6R/0.0/FIX/3.0807   | NOL RECU        | 637,837.       | EUR   | 0.              | 31/03/26   | 100.90377635 | H |         | 0.00          | 5,491.71               | -272.91           | 5,764.62          | 0.01       |      |  |
|                                       |                      | NOL VERSE       | -637,837.      | EUR   | 0.              | 31/03/26   | 100.         | H |         | 0.00          | 218.64                 | 218.64            | 0.00              | 0.00       |      |  |
| SWP034403602                          | E6R/0.0/FIX/3.0982   | NOL RECU        | 637,837.       | EUR   | 0.              | 31/03/26   | 100.56361107 | H |         | 0.00          | 3,320.46               | -274.46           | 3,594.92          | 0.00       |      |  |
|                                       |                      | NOL VERSE       | -637,837.      | EUR   | 0.              | 31/03/26   | 100.         | H |         | 0.00          | 218.64                 | 218.64            | 0.00              | 0.00       |      |  |
| SWP034403702                          | E6R/0.0/FIX/3.0932   | NOL RECU        | 637,837.       | EUR   | 0.              | 31/03/26   | 100.66080989 | H |         | 0.00          | 3,940.87               | -274.02           | 4,214.89          | 0.00       |      |  |
|                                       |                      | NOL VERSE       | -637,837.      | EUR   | 0.              | 31/03/26   | 100.         | H |         | 0.00          | 218.64                 | 218.64            | 0.00              | 0.00       |      |  |
| SOUS TOTAL DATE ECHEANCE : 25/03/56   |                      |                 |                |       |                 |            |              |   |         |               |                        |                   |                   |            |      |  |
|                                       |                      |                 |                |       |                 |            |              |   |         | CUMUL (EUR)   | 0.00                   | 13,408.96         | -165.47           | 13,574.43  | 0.02 |  |
| SWAPS DE TAUX                         |                      |                 |                |       |                 |            |              |   |         |               |                        |                   |                   |            |      |  |
|                                       |                      |                 |                |       |                 |            |              |   |         | CUMUL (EUR)   | 0.00                   | 89,114.58         | -23,625.79        | 112,740.37 | 0.11 |  |
| DERIVES DE CREDIT                     |                      |                 |                |       |                 |            |              |   |         |               |                        |                   |                   |            |      |  |
| CREDIT DEFAULT SWAP (CDS)             |                      |                 |                |       |                 |            |              |   |         |               |                        |                   |                   |            |      |  |
| DATE ECHEANCE : 20/06/31              |                      |                 |                |       |                 |            |              |   |         |               |                        |                   |                   |            |      |  |
| CDS033449302                          | ITRAXX EUR XOVER S45 | VPROT 20/06/31  | 2,000,000.     | EUR   | 7.1719          | % 31/03/26 | 6.2548       | H |         | 143,438.89    | 128,707.11             | 3,611.11          | -18,342.89        | 0.15       |      |  |
| VII - AUTRES ENGAGEMENTS              |                      |                 |                |       |                 |            |              |   |         |               |                        |                   |                   |            |      |  |
|                                       |                      |                 |                |       |                 |            |              |   |         | CUMUL (EUR)   | 143,438.89             | 217,821.69        | -20,014.68        | 94,397.48  | 0.26 |  |
| IX - TRESORERIE                       |                      |                 |                |       |                 |            |              |   |         |               |                        |                   |                   |            |      |  |
| DETTES ET CREANCES                    |                      |                 |                |       |                 |            |              |   |         |               |                        |                   |                   |            |      |  |
| REGLEMENTS DIFFERES                   |                      |                 |                |       |                 |            |              |   |         |               |                        |                   |                   |            |      |  |
| DEVISE VALEUR : AUD DOLLAR AUSTRALIEN |                      |                 |                |       |                 |            |              |   |         |               |                        |                   |                   |            |      |  |
| ARDAUD                                | Ach rgl't différé    |                 | 60,000.        | AUD   | 0.597599        | 31/03/26   | 0.5944243    |   |         | 35,855.94     | 35,665.46              | 0.00              | -190.48           | 0.04       |      |  |
| DEVISE VALEUR : EUR EURO              |                      |                 |                |       |                 |            |              |   |         |               |                        |                   |                   |            |      |  |
| ARDEUR                                | Ach rgl't différé    |                 | 1,266,956.21   | EUR   | 1.              | 31/03/26   | 1.           |   |         | 1,266,956.21  | 1,266,956.21           | 0.00              | 0.00              | 1.49       |      |  |
| VRDEUR                                | Vte rgl't différé    |                 | -35,855.94     | EUR   | 1.              | 31/03/26   | 1.           |   |         | -35,855.94    | -35,855.94             | 0.00              | 0.00              | -0.04      |      |  |
| SOUS TOTAL DEVISE VALEUR : EUR EURO   |                      |                 |                |       |                 |            |              |   |         |               |                        |                   |                   |            |      |  |
|                                       |                      |                 |                |       |                 |            |              |   |         | CUMUL (EUR)   | 1,231,100.27           | 1,231,100.27      | 0.00              | 0.00       | 1.45 |  |
| DEVISE VALEUR : GBP LIVRE STERLING    |                      |                 |                |       |                 |            |              |   |         |               |                        |                   |                   |            |      |  |
| VRDGBP                                | Vte rgl't différé    |                 | -1,099,980.    | GBP   | 1.15179931      | 31/03/26   | 1.14455763   |   |         | -1,266,956.21 | -1,258,990.50          | 0.00              | 7,965.71          | -1.49      |      |  |
| REGLEMENTS DIFFERES                   |                      |                 |                |       |                 |            |              |   |         |               |                        |                   |                   |            |      |  |
|                                       |                      |                 |                |       |                 |            |              |   |         | CUMUL (EUR)   | 0.00                   | 7,775.23          | 0.00              | 7,775.23   | 0.01 |  |
| COUPONS ET DIVIDENDES EN ESPECES      |                      |                 |                |       |                 |            |              |   |         |               |                        |                   |                   |            |      |  |
| DEVISE VALEUR : EUR EURO              |                      |                 |                |       |                 |            |              |   |         |               |                        |                   |                   |            |      |  |
| IT0005668238                          | ITAL BU 4.65 10-55   |                 | 2,727.         | P EUR | 23.25           | 31/03/26   |              | A |         | 63,402.75     | 63,402.75              | 0.00              | 0.00              | 0.07       |      |  |

| 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 |
| COLLATERAL CASH SUR DERIVES LISTES               |   |   |   |   |   |                      |         |                |     |                 |          |            |   |                   |                        |                   |                           |
| DEVISE VALEUR : AUD DOLLAR AUSTRALIEN            |   |   |   |   |   |                      |         |                |     |                 |          |            |   |                   |                        |                   |                           |
| DGMCIAUD                                         |   |   |   |   |   | Dépôt gar. CACEIS BK |         | 101,050.       | AUD | 0.59585878      | 31/03/26 | 0.5944243  |   | 60,211.53         | 60,066.58              | 0.00              | -144.95 0.07              |
| DEVISE VALEUR : EUR EURO                         |   |   |   |   |   |                      |         |                |     |                 |          |            |   |                   |                        |                   |                           |
| DGMCIEUR                                         |   |   |   |   |   | Dépôt gar. CACEIS BK |         | 195,804.8      | EUR | 1.              | 31/03/26 | 1.         |   | 195,804.80        | 195,804.80             | 0.00              | 0.00 0.23                 |
| DEVISE VALEUR : GBP LIVRE STERLING               |   |   |   |   |   |                      |         |                |     |                 |          |            |   |                   |                        |                   |                           |
| DGMCIGBP                                         |   |   |   |   |   | Dépôt gar. CACEIS BK |         | 128,240.       | GBP | 1.1543881       | 31/03/26 | 1.14455763 |   | 148,038.73        | 146,778.07             | 0.00              | -1,260.66 0.17            |
| DEVISE VALEUR : USD DOLLAR US                    |   |   |   |   |   |                      |         |                |     |                 |          |            |   |                   |                        |                   |                           |
| DGMCIUSD                                         |   |   |   |   |   | Dépôt gar. CACEIS BK |         | 168,300.       | USD | 0.85162787      | 31/03/26 | 0.86790488 |   | 143,328.97        | 146,068.39             | 0.00              | 2,739.42 0.17             |
| COLLATERAL CASH SUR DERIVES LISTES               |   |   |   |   |   |                      |         |                |     |                 |          |            |   |                   |                        |                   |                           |
| CUMUL (EUR)                                      |   |   |   |   |   |                      |         |                |     |                 |          |            |   | 547,384.03        | 548,717.84             | 0.00              | 1,333.81 0.65             |
| COLLATERAL CASH SUR DERIVES OTC CLEARED          |   |   |   |   |   |                      |         |                |     |                 |          |            |   |                   |                        |                   |                           |
| DEVISE VALEUR : EUR EURO                         |   |   |   |   |   |                      |         |                |     |                 |          |            |   |                   |                        |                   |                           |
| DGOCEUR                                          |   |   |   |   |   | Coll. esp OTC clearé |         | 1,111,363.06   | EUR | 1.              | 31/03/26 | 1.         |   | 1,111,363.06      | 1,111,363.06           | 0.00              | 0.00 1.31                 |
| APPELS DE MARGE                                  |   |   |   |   |   |                      |         |                |     |                 |          |            |   |                   |                        |                   |                           |
| DEVISE VALEUR : AUD DOLLAR AUSTRALIEN            |   |   |   |   |   |                      |         |                |     |                 |          |            |   |                   |                        |                   |                           |
| MARBNAUD                                         |   |   |   |   |   | Appel Marge B.P.S.S. |         | 59,299.57      | AUD | 0.61298826      | 31/03/26 | 0.5944243  |   | 36,349.94         | 35,249.11              | 0.00              | -1,100.83 0.04            |
| MARCIAUD                                         |   |   |   |   |   | Appel Marge CACEIS   |         | 20,524.73      | AUD | 0.60064079      | 31/03/26 | 0.5944243  |   | 12,327.99         | 12,200.40              | 0.00              | -127.59 0.01              |
| SOUS TOTAL DEVISE VALEUR : AUD DOLLAR AUSTRALIEN |   |   |   |   |   |                      |         |                |     |                 |          |            |   |                   |                        |                   |                           |
| CUMUL (EUR)                                      |   |   |   |   |   |                      |         |                |     |                 |          |            |   | 48,677.93         | 47,449.51              | 0.00              | -1,228.42 0.06            |
| DEVISE VALEUR : EUR EURO                         |   |   |   |   |   |                      |         |                |     |                 |          |            |   |                   |                        |                   |                           |
| MARBNEUR                                         |   |   |   |   |   | Appel Marge B.P.S.S. |         | -454,013.9     | EUR | 1.              | 31/03/26 | 1.         |   | -454,013.90       | -454,013.90            | 0.00              | 0.00 -0.54                |
| MARCIEUR                                         |   |   |   |   |   | Appel Marge CACEIS   |         | 116,470.       | EUR | 1.              | 31/03/26 | 1.         |   | 116,470.00        | 116,470.00             | 0.00              | 0.00 0.14                 |
| SOUS TOTAL DEVISE VALEUR : EUR EURO              |   |   |   |   |   |                      |         |                |     |                 |          |            |   |                   |                        |                   |                           |
| CUMUL (EUR)                                      |   |   |   |   |   |                      |         |                |     |                 |          |            |   | -337,543.90       | -337,543.90            | 0.00              | 0.00 -0.40                |
| DEVISE VALEUR : GBP LIVRE STERLING               |   |   |   |   |   |                      |         |                |     |                 |          |            |   |                   |                        |                   |                           |
| MARBNGBP                                         |   |   |   |   |   | Appel Marge B.P.S.S. |         | 149,091.33     | GBP | 1.15765793      | 31/03/26 | 1.14455763 |   | 172,596.76        | 170,643.62             | 0.00              | -1,953.14 0.20            |
| MARCIGBP                                         |   |   |   |   |   | Appel Marge CACEIS   |         | 259,840.       | GBP | 1.15341529      | 31/03/26 | 1.14455763 |   | 299,703.43        | 297,401.85             | 0.00              | -2,301.58 0.35            |
| SOUS TOTAL DEVISE VALEUR : GBP LIVRE STERLING    |   |   |   |   |   |                      |         |                |     |                 |          |            |   |                   |                        |                   |                           |
| CUMUL (EUR)                                      |   |   |   |   |   |                      |         |                |     |                 |          |            |   | 472,300.19        | 468,045.47             | 0.00              | -4,254.72 0.55            |
| DEVISE VALEUR : USD DOLLAR US                    |   |   |   |   |   |                      |         |                |     |                 |          |            |   |                   |                        |                   |                           |
| MARBNUSD                                         |   |   |   |   |   | Appel Marge B.P.S.S. |         | 2,081.96       | USD | 0.86647678      | 31/03/26 | 0.86790488 |   | 1,803.97          | 1,806.94               | 0.00              | 2.97 0.00                 |
| MARCIUSD                                         |   |   |   |   |   | Appel Marge CACEIS   |         | -143,296.88    | USD | 0.86605549      | 31/03/26 | 0.86790488 |   | -124,103.05       | -124,368.06            | 0.00              | -265.01 -0.15             |
| SOUS TOTAL DEVISE VALEUR : USD DOLLAR US         |   |   |   |   |   |                      |         |                |     |                 |          |            |   |                   |                        |                   |                           |
| CUMUL (EUR)                                      |   |   |   |   |   |                      |         |                |     |                 |          |            |   | -122,299.08       | -122,561.12            | 0.00              | -262.04 -0.14             |

| 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 |      |
| APPELS DE MARGE                          |                      |                 |                |     |                 |          |              |   |         |              |                        |              |      |                   |         |      |
| CUMUL (EUR)                              |                      |                 |                |     |                 |          | 61,135.14    |   |         |              | 55,389.96              |              | 0.00 | -5,745.18         | 0.07    |      |
| FRAIS DE GESTION                         |                      |                 |                |     |                 |          |              |   |         |              |                        |              |      |                   |         |      |
| DEVISE VALEUR : EUR EURO                 |                      |                 |                |     |                 |          |              |   |         |              |                        |              |      |                   |         |      |
| FGPFD3EUR                                | Frais de ges.var fig |                 | -56.72         | EUR | 1.              | 31/03/26 | 1.           |   |         | -56.72       | -56.72                 |              | 0.00 | 0.00              | 0.00    |      |
| FGPVFC1EUR                               | Frais de Gest. Fixe  |                 | -1.85          | EUR | 1.              | 31/03/26 | 1.           |   |         | -1.85        | -1.85                  |              | 0.00 | 0.00              | 0.00    |      |
| FGPVFD3EUR                               | Frais de Gest. Fixe  |                 | -7,641.83      | EUR | 1.              | 31/03/26 | 1.           |   |         | -7,641.83    | -7,641.83              |              | 0.00 | 0.00              | -0.01   |      |
| FGPVFEUR                                 | Frais de Gest. Fixe  |                 | -14,302.82     | EUR | 1.              | 31/03/26 | 1.           |   |         | -14,302.82   | -14,302.82             |              | 0.00 | 0.00              | -0.02   |      |
| FGPVVD3EUR                               | Prov FDG variables D |                 | -0.01          | EUR | 1.              | 31/03/26 | 1.           |   |         | -0.01        | -0.01                  |              | 0.00 | 0.00              | 0.00    |      |
| SOUS TOTAL DEVISE VALEUR : EUR EURO      |                      |                 |                |     |                 |          |              |   |         |              |                        |              |      |                   |         |      |
| CUMUL (EUR)                              |                      |                 |                |     |                 |          | -22,003.23   |   |         |              | -22,003.23             |              | 0.00 | 0.00              | -0.03   |      |
| AUTRES DETTES ET CREANCES                |                      |                 |                |     |                 |          |              |   |         |              |                        |              |      |                   |         |      |
| DEVISE VALEUR : EUR EURO                 |                      |                 |                |     |                 |          |              |   |         |              |                        |              |      |                   |         |      |
| CAPEPEUR                                 | Chges à payer ex.pre |                 | -17,011.21     | EUR | 1.              | 31/03/26 | 1.           |   |         | -17,011.21   | -17,011.21             |              | 0.00 | 0.00              | -0.02   |      |
| FRT0EUR                                  | Frais RTO            |                 | -191.14        | EUR | 1.              | 31/03/26 | 1.           |   |         | -191.14      | -191.14                |              | 0.00 | 0.00              | 0.00    |      |
| FTC1EUR                                  | Prov comm mouvement  |                 | -8,563.99      | EUR | 1.              | 31/03/26 | 1.           |   |         | -8,563.99    | -8,563.99              |              | 0.00 | 0.00              | -0.01   |      |
| TRTEUR                                   | Passage/Reprise      |                 | 215.73         | EUR | 1.              | 31/03/26 | 1.           |   |         | 215.73       | 215.73                 |              | 0.00 | 0.00              | 0.00    |      |
| SOUS TOTAL DEVISE VALEUR : EUR EURO      |                      |                 |                |     |                 |          |              |   |         |              |                        |              |      |                   |         |      |
| CUMUL (EUR)                              |                      |                 |                |     |                 |          | -25,550.61   |   |         |              | -25,550.61             |              | 0.00 | 0.00              | -0.03   |      |
| DETTES ET CREANCES                       |                      |                 |                |     |                 |          |              |   |         |              |                        |              |      |                   |         |      |
| CUMUL (EUR)                              |                      |                 |                |     |                 |          | 1,735,731.14 |   |         |              | 1,739,095.00           |              | 0.00 | 3,363.86          | 2.05    |      |
| DISPONIBILITES                           |                      |                 |                |     |                 |          |              |   |         |              |                        |              |      |                   |         |      |
| AVOIRS                                   |                      |                 |                |     |                 |          |              |   |         |              |                        |              |      |                   |         |      |
| DEVISE VALEUR : AUD DOLLAR AUSTRALIEN    |                      |                 |                |     |                 |          |              |   |         |              |                        |              |      |                   |         |      |
| BQC1AUD                                  | CACEIS Bank          |                 | 60,188.17      | AUD | 0.59790753      | 31/03/26 | 0.5944243    |   |         | 35,986.96    | 35,777.31              |              | 0.00 | -209.65           | 0.04    |      |
| DEVISE VALEUR : CAD DOLLAR CANADIEN      |                      |                 |                |     |                 |          |              |   |         |              |                        |              |      |                   |         |      |
| BQC1CAD                                  | CACEIS Bank          |                 | 67,137.7       | CAD | 0.61261467      | 31/03/26 | 0.62190989   |   |         | 41,129.54    | 41,753.60              |              | 0.00 | 624.06            | 0.05    |      |
| DEVISE VALEUR : CHF FRANC SUISSE         |                      |                 |                |     |                 |          |              |   |         |              |                        |              |      |                   |         |      |
| BQC1CHF                                  | CACEIS Bank          |                 | 4,984.62       | CHF | 1.09715084      | 31/03/26 | 1.08008857   |   |         | 5,468.88     | 5,383.83               |              | 0.00 | -85.05            | 0.01    |      |
| DEVISE VALEUR : EUR EURO                 |                      |                 |                |     |                 |          |              |   |         |              |                        |              |      |                   |         |      |
| BQC1EUR                                  | CACEIS Bank          |                 | 64,752.22      | EUR | 1.              | 31/03/26 | 1.           |   |         | 64,752.22    | 64,752.22              |              | 0.00 | 0.00              | 0.08    |      |
| DEVISE VALEUR : GBP LIVRE STERLING       |                      |                 |                |     |                 |          |              |   |         |              |                        |              |      |                   |         |      |
| BQC1GBP                                  | CACEIS Bank          |                 | 1,272,856.05   | GBP | 1.15745991      | 31/03/26 | 1.14455763   |   |         | 1,473,279.85 | 1,456,857.10           |              | 0.00 | -16,422.75        | 1.72    |      |
| DEVISE VALEUR : JPY YEN                  |                      |                 |                |     |                 |          |              |   |         |              |                        |              |      |                   |         |      |
| BQC1JPY                                  | CACEIS Bank          |                 | 5,185,193.     | JPY | 0.00543566      | 31/03/26 | 0.00545543   |   |         | 28,184.96    | 28,287.47              |              | 0.00 | 102.51            | 0.03    |      |
| DEVISE VALEUR : NOK COURONNE NORVEGIENNE |                      |                 |                |     |                 |          |              |   |         |              |                        |              |      |                   |         |      |
| BQC1NOK                                  | CACEIS Bank          |                 | 239,508.48     | NOK | 0.08941329      | 31/03/26 | 0.08909837   |   |         | 21,415.24    | 21,339.81              |              | 0.00 | -75.43            | 0.03    |      |

| 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   |  |
| DEVISE VALEUR : NZD DOLLAR NEO ZELANDAIS |                    |                 |          |                |     |                 |            |              |            |   |         |               |                        |              |              |                   |            |       |  |
| BQCINZD                                  | CACEIS Bank        |                 |          | -7.13          | NZD |                 | 0.52734923 | 31/03/26     | 0.49509852 |   |         | -3.76         | -3.53                  |              | 0.00         |                   | 0.23       | 0.00  |  |
| DEVISE VALEUR : SEK COURONNE SUEDOISE    |                    |                 |          |                |     |                 |            |              |            |   |         |               |                        |              |              |                   |            |       |  |
| BQCISEK                                  | CACEIS Bank        |                 |          | 5,405.02       | SEK |                 | 0.0953743  | 31/03/26     | 0.09110663 |   |         | 515.50        | 492.43                 |              | 0.00         |                   | -23.07     | 0.00  |  |
| DEVISE VALEUR : USD DOLLAR US            |                    |                 |          |                |     |                 |            |              |            |   |         |               |                        |              |              |                   |            |       |  |
| BQCIUSD                                  | CACEIS Bank        |                 |          | 293,117.42     | USD |                 | 0.86714659 | 31/03/26     | 0.86790488 |   |         | 254,175.77    | 254,398.04             |              | 0.00         |                   | 222.27     | 0.30  |  |
| AVOIRS                                   |                    |                 |          |                |     |                 |            |              |            |   |         |               |                        |              |              |                   |            |       |  |
|                                          |                    |                 |          |                |     |                 |            |              |            |   |         | CUMUL (EUR)   |                        | 1,924,905.16 | 1,909,038.28 | 0.00              | -15,866.88 | 2.25  |  |
| CHANGE A TERME ET SWAP DE CHANGE         |                    |                 |          |                |     |                 |            |              |            |   |         |               |                        |              |              |                   |            |       |  |
| DATE ECHEANCE : 15/04/26                 |                    |                 |          |                |     |                 |            |              |            |   |         |               |                        |              |              |                   |            |       |  |
| ICAT0002DY2C                             | V/JPY/EUR/20260415 | RECU            | 15/04/26 | 2,676,921.19   | EUR | 1.              | 31/03/26   | 1.           |            |   |         | 2,676,921.19  | 2,676,921.19           |              | 0.00         |                   | 0.00       | 3.16  |  |
|                                          |                    | VERSE           | 15/04/26 | -494,619,975.  | JPY | 0.0054          | 31/03/26   | 0.00545902   |            |   |         | -2,676,921.19 | -2,700,142.26          |              | 0.00         |                   | -23,221.07 | -3.19 |  |
| ICAT0002DY2D                             | V/USD/EUR/20260415 | RECU            | 15/04/26 | 3,866,090.36   | EUR | 1.              | 31/03/26   | 1.           |            |   |         | 3,866,090.36  | 3,866,090.36           |              | 0.00         |                   | 0.00       | 4.56  |  |
|                                          |                    | VERSE           | 15/04/26 | -4,530,882.    | USD | 0.8533          | 31/03/26   | 0.86735242   |            |   |         | -3,866,090.36 | -3,929,871.48          |              | 0.00         |                   | -63,781.12 | -4.64 |  |
| ICAT0002DY2E                             | V/GBP/EUR/20260415 | RECU            | 15/04/26 | 1,735,068.14   | EUR | 1.              | 31/03/26   | 1.           |            |   |         | 1,735,068.14  | 1,735,068.14           |              | 0.00         |                   | 0.00       | 2.05  |  |
|                                          |                    | VERSE           | 15/04/26 | -1,500,438.    | GBP | 1.1564          | 31/03/26   | 1.14379576   |            |   |         | -1,735,068.14 | -1,716,194.63          |              | 0.00         |                   | 18,873.51  | -2.02 |  |
| ICAT0002DY2F                             | V/GBP/EUR/20260415 | RECU            | 15/04/26 | 2,167,143.25   | EUR | 1.              | 31/03/26   | 1.           |            |   |         | 2,167,143.25  | 2,167,143.25           |              | 0.00         |                   | 0.00       | 2.56  |  |
|                                          |                    | VERSE           | 15/04/26 | -1,875,511.    | GBP | 1.1555          | 31/03/26   | 1.14379576   |            |   |         | -2,167,143.25 | -2,145,201.54          |              | 0.00         |                   | 21,941.71  | -2.53 |  |
| ICAT0002DY2G                             | V/EUR/JPY/20260415 | RECU            | 15/04/26 | 167,710,000.   | JPY | 1.              | 31/03/26   | 1.           |            |   |         | 909,141.91    | 914,930.70             |              | 0.00         |                   | 5,788.79   | 1.08  |  |
|                                          |                    | VERSE           | 15/04/26 | -909,141.91    | EUR | 184.4707        | 31/03/26   | 183.21344707 |            |   |         | -909,141.91   | -908,695.27            |              | 0.00         |                   | 446.64     | -1.07 |  |
| ICAT0002DY2H                             | V/GBP/EUR/20260415 | RECU            | 15/04/26 | 779,516.35     | EUR | 1.              | 31/03/26   | 1.           |            |   |         | 779,516.35    | 779,516.35             |              | 0.00         |                   | 0.00       | 0.92  |  |
|                                          |                    | VERSE           | 15/04/26 | -677,725.      | GBP | 1.1502          | 31/03/26   | 1.14379576   |            |   |         | -779,516.35   | -775,178.98            |              | 0.00         |                   | 4,337.37   | -0.91 |  |
| ICAT0002DY2I                             | V/GBP/EUR/20260415 | RECU            | 15/04/26 | 872,502.08     | EUR | 1.              | 31/03/26   | 1.           |            |   |         | 872,502.08    | 872,502.08             |              | 0.00         |                   | 0.00       | 1.03  |  |
|                                          |                    | VERSE           | 15/04/26 | -760,000.      | GBP | 1.148           | 31/03/26   | 1.14379576   |            |   |         | -872,502.08   | -869,284.78            |              | 0.00         |                   | 3,217.30   | -1.03 |  |
| ICAT0002DY2J                             | V/USD/EUR/20260415 | RECU            | 15/04/26 | 1,263,654.03   | EUR | 1.              | 31/03/26   | 1.           |            |   |         | 1,263,654.03  | 1,263,654.03           |              | 0.00         |                   | 0.00       | 1.49  |  |
|                                          |                    | VERSE           | 15/04/26 | -1,518,783.    | USD | 0.832           | 31/03/26   | 0.86735242   |            |   |         | -1,263,654.03 | -1,317,320.12          |              | 0.00         |                   | -53,666.09 | -1.55 |  |
| ICAT0002DY2K                             | V/GBP/EUR/20260415 | RECU            | 15/04/26 | 627,551.64     | EUR | 1.              | 31/03/26   | 1.           |            |   |         | 627,551.64    | 627,551.64             |              | 0.00         |                   | 0.00       | 0.74  |  |
|                                          |                    | VERSE           | 15/04/26 | -547,480.      | GBP | 1.1463          | 31/03/26   | 1.14379576   |            |   |         | -627,551.64   | -626,205.31            |              | 0.00         |                   | 1,346.33   | -0.74 |  |
| ICAT0002DY2L                             | V/GBP/EUR/20260415 | RECU            | 15/04/26 | 1,834,823.41   | EUR | 1.              | 31/03/26   | 1.           |            |   |         | 1,834,823.41  | 1,834,823.41           |              | 0.00         |                   | 0.00       | 2.16  |  |
|                                          |                    | VERSE           | 15/04/26 | -1,587,569.21  | GBP | 1.1557          | 31/03/26   | 1.14379576   |            |   |         | -1,834,823.41 | -1,815,854.94          |              | 0.00         |                   | 18,968.47  | -2.14 |  |
| ICAT0002DY2M                             | V/GBP/EUR/20260415 | RECU            | 15/04/26 | 1,159,292.8    | EUR | 1.              | 31/03/26   | 1.           |            |   |         | 1,159,292.80  | 1,159,292.80           |              | 0.00         |                   | 0.00       | 1.37  |  |
|                                          |                    | VERSE           | 15/04/26 | -1,010,000.    | GBP | 1.1478          | 31/03/26   | 1.14379576   |            |   |         | -1,159,292.80 | -1,155,233.72          |              | 0.00         |                   | 4,059.08   | -1.36 |  |
| SOUS TOTAL DATE ECHEANCE : 15/04/26      |                    |                 |          |                |     |                 |            |              |            |   |         |               |                        |              |              |                   |            |       |  |
|                                          |                    |                 |          |                |     |                 |            |              |            |   |         | CUMUL (EUR)   |                        | 0.00         | -61,689.08   | 0.00              | -61,689.08 | -0.07 |  |
| DISPONIBILITES                           |                    |                 |          |                |     |                 |            |              |            |   |         |               |                        |              |              |                   |            |       |  |
|                                          |                    |                 |          |                |     |                 |            |              |            |   |         | CUMUL (EUR)   |                        | 1,924,905.16 | 1,847,349.20 | 0.00              | -77,555.96 | 2.18  |  |

Inventaire sur historique de valorisation (HISINV)

Stock : Stock admi principal    au 31/03/26

Devise de fixing : FXR Devises Reuters

Portefeuille : 193919   OFI INVEST OPPORTUNITES OBLIGATAIRES MONDE   VL VALIDEE

Devise du portefeuille : EUR

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

| V A L E U R | STATUTS                                                            | DOSSIER | QUANTITE ET    | DEV | P.R.U EN DEVISE | DATE | COURS       | I | <----- |               |      | Devise du portefeuille |           |            | -----> |               |               | PRCT   |         |
|-------------|--------------------------------------------------------------------|---------|----------------|-----|-----------------|------|-------------|---|--------|---------------|------|------------------------|-----------|------------|--------|---------------|---------------|--------|---------|
|             | VAL/LIGNE                                                          |         | EXPR. QUANTITE | COT | ET EXPR. COURS  | COTA | VALEUR      | F | PRIX   | REVIENT       | TOTA | VALEUR                 | BOURSIERE | COUPON     | COURU  | TOTA          | PLUS OU MOINS | VAL    | ACT NET |
|             | IX - TRESORERIE                                                    |         |                |     |                 |      |             |   |        |               |      |                        |           |            |        |               |               |        |         |
|             |                                                                    |         |                |     |                 |      | CUMUL (EUR) |   |        | 3,660,636.30  |      | 3,586,444.20           |           | 0.00       |        | -74,192.10    |               | 4.23   |         |
|             |                                                                    |         |                |     |                 |      |             |   |        |               |      |                        |           |            |        |               |               |        |         |
|             | PORTEFEUILLE : OFI INVEST OPPORTUNITES OBLIGATAIRES MONDE (193919) |         |                |     |                 |      |             |   |        |               |      |                        |           |            |        |               |               |        |         |
|             |                                                                    |         |                |     |                 |      | (EUR)       |   |        | 85,655,557.56 |      | 84,770,177.97          |           | 748,872.39 |        | -1,634,251.98 |               | 100.00 |         |
|             |                                                                    |         |                |     |                 |      |             |   |        |               |      |                        |           |            |        |               |               |        |         |
|             |                                                                    |         |                |     |                 |      |             |   |        |               |      |                        |           |            |        |               |               |        |         |
|             |                                                                    |         |                |     |                 |      |             |   |        |               |      |                        |           |            |        |               |               |        |         |

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

Actif theorique total en EUR : 84,770,177.97 ( Sens collecte : EQU )

| COURS DES DEVISES UTILISEES |              |                  |                     |                                |              |                     |          |
|-----------------------------|--------------|------------------|---------------------|--------------------------------|--------------|---------------------|----------|
| par la valorisation         |              | par l'inventaire |                     | par la valorisation précédente |              | variation           |          |
| Cours                       | EUR en AUD : | 1.6823           | cotation : 31/03/26 | 0.                             | 1.67245      | cotation : 30/03/26 | 0.58896  |
| Cours                       | EUR en CAD : | 1.60795          | cotation : 31/03/26 | 0.                             | 1.59605      | cotation : 30/03/26 | 0.74559  |
| Cours                       | EUR en CHF : | 0.92585          | cotation : 31/03/26 | 0.                             | 0.9172       | cotation : 30/03/26 | 0.94309  |
| Cours                       | EUR en GBP : | 0.8737           | cotation : 31/03/26 | 0.                             | 0.8687       | cotation : 30/03/26 | 0.57557  |
| Cours                       | EUR en JPY : | 183.3035         | cotation : 31/03/26 | 0.                             | 182.91485    | cotation : 30/03/26 | 0.21248  |
| Cours                       | EUR en NOK : | 11.22355         | cotation : 31/03/26 | 0.                             | 11.20585     | cotation : 30/03/26 | 0.15795  |
| Cours                       | EUR en NZD : | 2.0198           | cotation : 31/03/26 | 0.                             | 2.00535      | cotation : 30/03/26 | 0.72057  |
| Cours                       | EUR en SEK : | 10.97615         | cotation : 31/03/26 | 0.                             | 10.945       | cotation : 30/03/26 | 0.2846   |
| Cours                       | EUR en USD : | 1.1522           | cotation : 31/03/26 | 0.                             | 1.14655      | cotation : 30/03/26 | 0.49278  |
| Cours                       | GBP en EUR : | 1.1445576285     | cotation : 31/03/26 | 0.                             | 1.1511453897 | cotation : 30/03/26 | -0.57228 |
| Cours                       | JPY en EUR : | 0.0054554332     | cotation : 31/03/26 | 0.                             | 0.0054670247 | cotation : 30/03/26 | -0.21203 |
| Cours                       | USD en EUR : | 0.8679048776     | cotation : 31/03/26 | 0.                             | 0.8721817627 | cotation : 30/03/26 | -0.49037 |

| COURS INVERSES DES DEVISES UTILISEES |              |                  |                     |                                |               |                     |  |
|--------------------------------------|--------------|------------------|---------------------|--------------------------------|---------------|---------------------|--|
| par la valorisation                  |              | par l'inventaire |                     | par la valorisation précédente |               |                     |  |
| Cours                                | AUD en EUR : | 0.5944243001     | cotation : 31/03/26 | 0.                             | 0.5979251996  | cotation : 30/03/26 |  |
| Cours                                | CAD en EUR : | 0.6219098853     | cotation : 31/03/26 | 0.                             | 0.6265467874  | cotation : 30/03/26 |  |
| Cours                                | CHF en EUR : | 1.0800885673     | cotation : 31/03/26 | 0.                             | 1.0902747492  | cotation : 30/03/26 |  |
| Cours                                | GBP en EUR : | 1.1445576285     | cotation : 31/03/26 | 0.                             | 1.1511453897  | cotation : 30/03/26 |  |
| Cours                                | JPY en EUR : | 0.0054554332     | cotation : 31/03/26 | 0.                             | 0.0054670247  | cotation : 30/03/26 |  |
| Cours                                | NOK en EUR : | 0.0890983691     | cotation : 31/03/26 | 0.                             | 0.0892391028  | cotation : 30/03/26 |  |
| Cours                                | NZD en EUR : | 0.4950985246     | cotation : 31/03/26 | 0.                             | 0.4986660683  | cotation : 30/03/26 |  |
| Cours                                | SEK en EUR : | 0.0911066266     | cotation : 31/03/26 | 0.                             | 0.0913659205  | cotation : 30/03/26 |  |
| Cours                                | USD en EUR : | 0.8679048776     | cotation : 31/03/26 | 0.                             | 0.8721817627  | cotation : 30/03/26 |  |
| Cours                                | EUR en GBP : | 0.8737           | cotation : 31/03/26 | 0.                             | 0.8687        | cotation : 30/03/26 |  |
| Cours                                | EUR en JPY : | 183.3035000777   | cotation : 31/03/26 | 0.                             | 182.914849461 | cotation : 30/03/26 |  |
| Cours                                | EUR en USD : | 1.1522           | cotation : 31/03/26 | 0.                             | 1.14655       | cotation : 30/03/26 |  |