



**ATTESTATION DU COMMISSAIRE AUX COMPTES**  
**Composition de l'actif au 28 mars 2024**

**LA FRANCAISE SUB DEBT**  
OPCVM CONSTITUE SOUS FORME DE FONDS COMMUN DE PLACEMENT  
Régé par le Code monétaire et financier

Société de gestion  
LA FRANCAISE ASSET MANAGEMENT  
128 boulevard Raspail  
75006 PARIS

En notre qualité de commissaire aux comptes de l'OPCVM constitué sous forme de fonds commun de placement LA FRANCAISE SUB DEBT, 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 28 mars 2024 ci-jointe.

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

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

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

Neuilly sur Seine, date de la signature électronique

*Document authentifié par signature électronique*

Le commissaire aux comptes  
PricewaterhouseCoopers Audit  
Frédéric SELLAM

*PricewaterhouseCoopers Audit, 63, rue de Villiers, 92208 Neuilly-sur-Seine Cedex  
T: +33 (0) 1 56 57 58 59, F: +33 (0) 1 56 57 58 60, [www.pwc.fr](http://www.pwc.fr)*

**Fonds: LA FRANCAISE SUB DEBT (PFP029) EUR**
**Date de VL: 28/03/2024**

| Classe (VL) | Code ISIN Part | Actif Net Part en<br>Dev. de Réf. | Nb. Parts          | Disponibilités | VL (dev part) 3/28/24 | VL préc. (dev part)<br>3/27/24 | Var. VL (%) | Statut |
|-------------|----------------|-----------------------------------|--------------------|----------------|-----------------------|--------------------------------|-------------|--------|
| A cap Hedge | FR0013289055   | 1,706,600.280000                  | 14,669.2730000000  | 856,775.44     | 125.640000            | 125.58                         | 0.05        | VAL    |
| C cap       | FR0010674978   | 485,496,823.010000                | 210,232.8974000000 | 856,775.44     | 2,309.320000          | 2,308.55                       | 0.03        | VAL    |
| D dis       | FR0010969311   | 22,835,469.370000                 | 21,605.6495800000  | 856,775.44     | 1,056.920000          | 1,056.56                       | 0.03        | VAL    |
| F cap       | FR0013321916   | 51,028,455.500000                 | 47,241.0000000000  | 856,775.44     | 1,080.170000          | 1,079.81                       | 0.03        | VAL    |
| I cap Hedge | FR0013017985   | 1,641,900.950000                  | 1,424.5474800000   | 856,775.44     | 1,121.160000          | 1,120.85                       | 0.03        | VAL    |
| R cap       | FR0011766401   | 19,979,691.070000                 | 152,272.0151200000 | 856,775.44     | 131.210000            | 131.17                         | 0.03        | VAL    |
| S cap       | FR0013289071   | 99,365,990.170000                 | 90,983.1520000000  | 856,775.44     | 1,092.130000          | 1,091.77                       | 0.03        | VAL    |
| Terme cap   | FR0013289063   | 33,541,950.300000                 | 306,321.1429700000 | 856,775.44     | 109.490000            | 109.46                         | 0.03        | VAL    |
| X cap       | FR0013397759   | 28,034,800.410000                 | 250,799.4947000000 | 856,775.44     | 111.780000            | 111.74                         | 0.03        | VAL    |

| Code valeur | Lib. court valeur              | Libellé type instrument | Quantité               | Dev cot | S/C | PRU (dev cot) | Cours | Dt cours | Orig | PRT (dev réf) | VBT (dev réf)  | CCT (dev réf) | PMVT (dev réf) | Actif net |
|-------------|--------------------------------|-------------------------|------------------------|---------|-----|---------------|-------|----------|------|---------------|----------------|---------------|----------------|-----------|
| 5110300     | Cash BP2S BNP PARIBAS SA       | Disponibilités          | 70.0000000000          | CHF     |     |               |       |          |      |               | 71.96          |               |                | 0.0000    |
|             |                                |                         | Total devise :         | CHF     |     |               |       |          |      |               | 71.96          |               |                | 0.0000    |
| 4030000     | Rachats a regler               | Disponibilités          | -156,906.9600000000    | EUR     |     |               |       |          |      |               | -156,906.96    |               |                | -0.0211   |
| 4030100     | Achats valeurs mob. à régler   | Disponibilités          | -13,974,965.3900000000 |         |     |               |       |          |      |               | -13,974,965.39 |               |                | -1.8793   |
| 4030520     | Prov remunerat collat          | Disponibilités          | 110,653.1800000000     |         |     |               |       |          |      |               | 110,653.18     |               |                | 0.0149    |
| 4030560     | Prov couts operat pensions     | Disponibilités          | -2,623.5300000000      |         |     |               |       |          |      |               | -2,623.53      |               |                | -0.0004   |
| 4030570     | Prov couts operat prets        | Disponibilités          | 14,088.0600000000      |         |     |               |       |          |      |               | 14,088.06      |               |                | 0.0019    |
| 4030590     | Prov frais RTO                 | Disponibilités          | -51,764.5900000000     |         |     |               |       |          |      |               | -51,764.59     |               |                | -0.0070   |
| 40610767    | Ctie du cash reçu en garantie  | Disponibilités          | -738,541.2000000000    |         |     |               |       |          |      |               | -738,541.20    |               |                | -0.0993   |
| 4130100     | Coupons détachés / obligation  | Disponibilités          | 275,211.2500000000     |         |     |               |       |          |      |               | 275,211.25     |               |                | 0.0370    |
| 4140000     | Souscriptions à recevoir       | Disponibilités          | 26,265.0100000000      |         |     |               |       |          |      |               | 26,265.01      |               |                | 0.0035    |
| 4140100     | Vtes val. mobilière à recevoir | Disponibilités          | 12,079,761.5300000000  |         |     |               |       |          |      |               | 12,079,761.53  |               |                | 1.6244    |
| 4161000     | Ctie cash donné en garantie    | Disponibilités          | 260,000.0000000000     |         |     |               |       |          |      |               | 260,000.00     |               |                | 0.0350    |
| 4410000     | Taxes en attente récupération  | Disponibilités          | 37,335.0000000000      |         |     |               |       |          |      |               | 37,335.00      |               |                | 0.0050    |
| 4620200     | Prov remuneration prets        | Disponibilités          | 59.2600000000          |         |     |               |       |          |      |               | 59.26          |               |                | 0.0000    |
| 4630100     | Frais et commissions à payer   | Disponibilités          | -59,042.5200000000     |         |     |               |       |          |      |               | -59,042.52     |               |                | -0.0079   |
| 4630500     | FDG variables N-1 à payer      | Disponibilités          | -158.7000000000        |         |     |               |       |          |      |               | -158.70        |               |                | 0.0000    |
| 4660000     | Reliquat FDG fonct             | Disponibilités          | 402,675.5500000000     |         |     |               |       |          |      |               | 402,675.55     |               |                | 0.0541    |

**Fonds: LA FRANCAISE SUB DEBT (PFP029) EUR**
**Date de VL: 28/03/2024**

| Code valeur | Lib. court valeur                  | Libellé type instrument | Quantité            | Dev cot | S/C | PRU (dev cot) | Cours | Dt cours | Orig | PRT (dev réf) | VBT (dev réf) | CCT (dev réf) | PMVT (dev réf) | Actif net |
|-------------|------------------------------------|-------------------------|---------------------|---------|-----|---------------|-------|----------|------|---------------|---------------|---------------|----------------|-----------|
| 4662000     | Reliquat FDG valorisateur          | Disponibilités          | 11,424.1300000000   |         |     |               |       |          |      |               | 11,424.13     |               |                | 0.0015    |
|             | Reliquat FDG depositaire           |                         |                     |         |     |               |       |          |      |               |               |               |                |           |
|             | Controparte Debito da equalizz. 46 | Disponibilités          | 5,460.5700000000    |         |     |               |       |          |      |               | 5,460.57      |               |                | 0.0007    |
| 4664000     | Reliquat FDG Hon CAC               | Disponibilités          | 438.9700000000      |         |     |               |       |          |      |               | 438.97        |               |                | 0.0001    |
| 4881000     | Prov honoraires CAC                | Disponibilités          | -1,770.4300000000   |         |     |               |       |          |      |               | -1,770.43     |               |                | -0.0002   |
| 4882000     | Prov frais valorisateur            | Disponibilités          | -28,096.7800000000  |         |     |               |       |          |      |               | -28,096.78    |               |                | -0.0038   |
| 4884000     | Prov frais dépositaire             | Disponibilités          | -59,705.7000000000  |         |     |               |       |          |      |               | -59,705.70    |               |                | -0.0080   |
|             | Prov frais de gest financ 44C      | Disponibilités          | -17,795.2500000000  |         |     |               |       |          |      |               | -17,795.25    |               |                | -0.0024   |
|             | Prov frais de gest financ 60C      | Disponibilités          | -699.8400000000     |         |     |               |       |          |      |               | -699.84       |               |                | -0.0001   |
| 4885100     | Prov frais de gest financ 1C       | Disponibilités          | -203,789.1200000000 |         |     |               |       |          |      |               | -203,789.12   |               |                | -0.0274   |
|             | Prov frais de gest financ 16D      | Disponibilités          | -11,719.1500000000  |         |     |               |       |          |      |               | -11,719.15    |               |                | -0.0016   |
|             | Prov frais de gest financ 18C      | Disponibilités          | -21,312.1500000000  |         |     |               |       |          |      |               | -21,312.15    |               |                | -0.0029   |
|             | Prov frais de gest financ 27C      | Disponibilités          | -41,802.3200000000  |         |     |               |       |          |      |               | -41,802.32    |               |                | -0.0056   |
|             | Prov frais de gest financ 30C      | Disponibilités          | -12,868.5600000000  |         |     |               |       |          |      |               | -12,868.56    |               |                | -0.0017   |
|             | Prov frais de gest financ 49C      | Disponibilités          | -10,012.6900000000  |         |     |               |       |          |      |               | -10,012.69    |               |                | -0.0013   |
|             | Prov frais de gest financ 84C      | Disponibilités          | -696.4400000000     |         |     |               |       |          |      |               | -696.44       |               |                | -0.0001   |
|             | Frais de fonctionnement 44C        | Disponibilités          | -3,084.8200000000   |         |     |               |       |          |      |               | -3,084.82     |               |                | -0.0004   |
|             | Frais de fonctionnement 60C        | Disponibilités          | -266.8400000000     |         |     |               |       |          |      |               | -266.84       |               |                | 0.0000    |
| 4889100     | Frais de fonctionnement 1C         | Disponibilités          | -70,410.5900000000  |         |     |               |       |          |      |               | -70,410.59    |               |                | -0.0095   |
|             | Frais de fonctionnement 16D        | Disponibilités          | -4,213.7700000000   |         |     |               |       |          |      |               | -4,213.77     |               |                | -0.0006   |
|             | Frais de fonctionnement 18C        | Disponibilités          | -7,113.7300000000   |         |     |               |       |          |      |               | -7,113.73     |               |                | -0.0010   |
|             | Frais de fonctionnement 27C        | Disponibilités          | -14,615.5700000000  |         |     |               |       |          |      |               | -14,615.57    |               |                | -0.0020   |
|             | Frais de fonctionnement 30C        | Disponibilités          | -4,088.9700000000   |         |     |               |       |          |      |               | -4,088.97     |               |                | -0.0005   |
|             | Frais de fonctionnement 49C        | Disponibilités          | -4,263.2600000000   |         |     |               |       |          |      |               | -4,263.26     |               |                | -0.0006   |
|             | Frais de fonctionnement 84C        | Disponibilités          | -234.6200000000     |         |     |               |       |          |      |               | -234.62       |               |                | 0.0000    |
|             | Prov FDG variables acquis 60C      | Disponibilités          | -43.9600000000      |         |     |               |       |          |      |               | -43.96        |               |                | 0.0000    |

**Fonds: LA FRANCAISE SUB DEBT (PFP029) EUR**
**Date de VL: 28/03/2024**

| Code valeur                      | Lib. court valeur                  | Libellé type instrument | Quantité              | Dev cot | S/C | PRU (dev cot) | Cours  | Dt cours   | Orig     | PRT (dev réf) | VBT (dev réf) | CCT (dev réf) | PMVT (dev réf) | Actif net |
|----------------------------------|------------------------------------|-------------------------|-----------------------|---------|-----|---------------|--------|------------|----------|---------------|---------------|---------------|----------------|-----------|
| 5110300                          | Cash BP2S BNP PARIBAS SA           | Disponibilités          | 205,258.2300000000    |         |     |               |        |            |          |               | 205,258.23    |               |                | 0.0276    |
| 5110380                          | Cash Newedge NEWEDGE               | Disponibilités          | 2,801,763.3500000000  |         |     |               |        |            |          |               | 2,801,763.35  |               |                | 0.3768    |
| 51300067                         | Cash collat reçu                   | Disponibilités          | 738,541.2000000000    |         |     |               |        |            |          |               | 738,541.20    |               |                | 0.0993    |
| Total devise : <b>EUR</b>        |                                    |                         |                       |         |     |               |        |            |          |               | 1,466,327.84  |               |                | 0.1972    |
| 4130100                          | Coupons détachés / obligation      | Disponibilités          | 13,526.9300000000     | GBP     |     |               |        |            |          |               | 15,821.90     |               |                | 0.0021    |
| 5110380                          | Cash Newedge NEWEDGE               | Disponibilités          | 918.8300000000        |         |     |               |        |            |          |               | 1,074.72      |               |                | 0.0001    |
| Total devise : <b>GBP</b>        |                                    |                         |                       |         |     |               |        |            |          |               | 16,896.62     |               |                | 0.0023    |
| 5110300                          | Cash BP2S BNP PARIBAS SA           | Disponibilités          | 0.6800000000          | SEK     |     |               |        |            |          |               | 0.06          |               |                | 0.0000    |
| Total devise : <b>SEK</b>        |                                    |                         |                       |         |     |               |        |            |          |               | 0.06          |               |                | 0.0000    |
| 4030100                          | Achats valeurs mob. à régler       | Disponibilités          | -975,666.6700000000   | USD     |     |               |        |            |          |               | -903,395.06   |               |                | -0.1215   |
| 5110300                          | Cash BP2S BNP PARIBAS SA           | Disponibilités          | 50,050.0000000000     |         |     |               |        |            |          |               | 46,342.59     |               |                | 0.0062    |
| 5110380                          | Cash Newedge NEWEDGE               | Disponibilités          | 248,973.9400000000    |         |     |               |        |            |          |               | 230,531.43    |               |                | 0.0310    |
| Total devise : <b>USD</b>        |                                    |                         |                       |         |     |               |        |            |          |               | -626,521.04   |               |                | -0.0843   |
| Total instrument: Disponibilités |                                    |                         |                       |         |     |               |        |            |          |               | 856,775.44    |               |                | 0.1152    |
| AT0000A2L583                     | ERSTE GROUP 20-31/12/2060 FRN      | Obligations             | 3,600,000.0000000000  | EUR     |     | 87.643283     | 90.24  | 28/03/2024 | ontribut | 3,155,158.18  | 3,320,229.09  | 71,483.61     | 165,070.91     | 0.4465    |
| AT0000A36XD5                     | ERSTE GROUP 23-15/04/2172 FRN      | Obligations             | 10,600,000.0000000000 |         |     | 103.303962    | 107.96 | 28/03/2024 | ontribut | 10,950,219.94 | 11,946,442.73 | 502,196.72    | 996,222.79     | 1.6065    |
| BE0002582600                     | BELFIUS BANK SA 18-31/12/2049 FRN  | Obligations             | 1,200,000.0000000000  |         |     | 93.304927     | 93.17  | 28/03/2024 | ontribut | 1,119,659.12  | 1,138,234.48  | 20,204.92     | 18,575.36      | 0.1531    |
| BE0002592708                     | KBC GROUP NV 18-31/12/2049 FRN     | Obligations             | 6,200,000.0000000000  |         |     | 94.785834     | 95.56  | 28/03/2024 | ontribut | 5,876,721.70  | 6,041,363.86  | 116,631.15    | 164,642.16     | 0.8124    |
| BE0002961424                     | KBC GROUP NV 23-05/03/2172 FRN     | Obligations             | 12,200,000.0000000000 |         |     | 101.111927    | 107.25 | 28/03/2024 | ontribut | 12,335,655.13 | 13,161,018.98 | 76,913.04     | 825,363.85     | 1.7698    |
| BE0002990712                     | KBC GROUP NV 24-17/04/2035 FRN     | Obligations             | 1,700,000.0000000000  |         |     | 98.955957     | 101.39 | 28/03/2024 | ontribut | 1,682,251.27  | 1,740,627.49  | 16,988.39     | 58,376.22      | 0.2341    |
| DE000A289FK7                     | ALLIANZ SE 20-30/04/2169 FRN       | Obligations             | 11,000,000.0000000000 |         |     | 90.533438     | 78.81  | 28/03/2024 | ontribut | 9,958,678.22  | 8,937,001.42  | 267,448.77    | -1,021,676.80  | 1.2018    |
| DE000A30VT97                     | DEUTSCHE BANK AG 22-30/04/2171 FRN | Obligations             | 6,000,000.0000000000  |         |     | 107.980154    | 108.70 | 28/03/2024 | ontribut | 6,478,809.25  | 7,077,802.20  | 555,737.70    | 598,992.95     | 0.9518    |
| DE000A3823H4                     | ALLIANZ SE 24-26/07/2054 FRN       | Obligations             | 6,400,000.0000000000  |         |     | 100.414882    | 104.55 | 28/03/2024 | ontribut | 6,426,552.44  | 6,762,491.47  | 71,254.03     | 335,939.03     | 0.9094    |
| DE000A3E5TR0                     | ALLIANZ SE 21-31/12/2061 FRN       | Obligations             | 13,400,000.0000000000 |         |     | 87.315182     | 76.80  | 28/03/2024 | ontribut | 11,700,234.38 | 10,614,071.89 | 322,698.36    | -1,086,162.49  | 1.4273    |
| DE000CB94MF6                     | COMMERZBANK AG 20-31/12/2060 FRN   | Obligations             | 1,000,000.0000000000  |         |     | 107.193227    | 97.40  | 28/03/2024 | ontribut | 1,071,932.27  | 1,037,961.68  | 63,934.43     | -33,970.59     | 0.1396    |
| DE000CZ45WA7                     | COMMERZBANK AG 21-31/12/2061 FRN   | Obligations             | 4,200,000.0000000000  |         |     | 85.573937     | 87.03  | 28/03/2024 | ontribut | 3,594,105.35  | 3,830,837.55  | 175,573.77    | 236,732.20     | 0.5152    |

**Fonds: LA FRANCAISE SUB DEBT (PFP029) EUR**
**Date de VL: 28/03/2024**

| Code valeur  | Lib. court valeur                     | Libellé type instrument | Quantité              | Dev cot | S/C | PRU (dev cot) | Cours  | Dt cours   | Orig     | PRT (dev réf) | VBT (dev réf) | CCT (dev réf) | PMVT (dev réf) | Actif net |
|--------------|---------------------------------------|-------------------------|-----------------------|---------|-----|---------------|--------|------------|----------|---------------|---------------|---------------|----------------|-----------|
| DE000DL19V55 | DEUTSCHE BANK AG<br>21-31/12/2061 FRN | Obligations             | 2,800,000.0000000000  |         |     | 85.275041     | 86.60  | 28/03/2024 | ontribut | 2,387,701.14  | 2,541,618.74  | 116,704.92    | 153,917.60     | 0.3418    |
| DE000DL19VZ9 | DEUTSCHE BANK AG<br>21-31/12/2061 FRN | Obligations             | 3,000,000.0000000000  |         |     | 78.917186     | 85.16  | 28/03/2024 | ontribut | 2,367,515.57  | 2,683,261.84  | 128,514.34    | 315,746.27     | 0.3608    |
| DE000LB2CPE5 | LB BADEN-WUERT<br>19-31/12/2059 FRN   | Obligations             | 4,600,000.0000000000  |         |     | 88.378442     | 87.29  | 28/03/2024 | ontribut | 4,065,408.32  | 4,193,500.18  | 177,967.21    | 128,091.86     | 0.5639    |
| DK0030352471 | NYKREDIT 20-31/12/2060<br>FRN         | Obligations             | 2,600,000.0000000000  |         |     | 97.960665     | 96.45  | 28/03/2024 | ontribut | 2,546,977.28  | 2,557,811.34  | 50,108.61     | 10,834.06      | 0.3440    |
| ES0244251015 | IBERCAJA 20-23/07/2030<br>FRN         | Obligations             | 2,100,000.0000000000  |         |     | 100.631050    | 96.64  | 28/03/2024 | ontribut | 2,113,252.06  | 2,069,632.30  | 40,235.66     | -43,619.76     | 0.2783    |
| ES0265936049 | INIT INNOVATION IN<br>TRAFFIC S       | Obligations             | 7,000,000.0000000000  |         |     | 102.605782    | 110.80 | 28/03/2024 | ontribut | 7,182,404.71  | 8,065,030.06  | 309,142.76    | 882,625.35     | 1.0845    |
| ES0280907017 | UNICAJA ES 19-13/11/2029<br>FRN       | Obligations             | 3,300,000.0000000000  |         |     | 100.843151    | 98.72  | 28/03/2024 | ontribut | 3,327,823.97  | 3,294,592.53  | 36,809.43     | -33,231.44     | 0.4430    |
| ES0813211028 | BANCO BILBAO VIZ<br>20-31/12/2060 FRN | Obligations             | 3,600,000.0000000000  |         |     | 97.068201     | 100.07 | 28/03/2024 | ontribut | 3,494,455.22  | 3,649,239.46  | 46,879.12     | 154,784.24     | 0.4907    |
| ES0840609012 | CAIXABANK 18-31/12/2049<br>FRN        | Obligations             | 3,400,000.0000000000  |         |     | 90.732093     | 95.83  | 28/03/2024 | ontribut | 3,084,891.17  | 3,263,504.43  | 5,335.60      | 178,613.26     | 0.4389    |
| ES0840609038 | CAIXABANK 21-14/12/2169<br>FRN        | Obligations             | 4,000,000.0000000000  |         |     | 76.540526     | 82.25  | 28/03/2024 | ontribut | 3,061,621.05  | 3,297,926.63  | 7,880.43      | 236,305.58     | 0.4435    |
| ES0840609046 | CAIXABANK 23-13/06/2171<br>FRN        | Obligations             | 10,000,000.0000000000 |         |     | 102.107634    | 106.52 | 28/03/2024 | ontribut | 10,210,763.36 | 10,699,085.30 | 47,078.80     | 488,321.94     | 1.4388    |
| ES0840609053 | CAIXABANK 24-16/04/2172<br>FRN        | Obligations             | 7,600,000.0000000000  |         |     | 100.000000    | 103.89 | 28/03/2024 | ontribut | 7,600,000.00  | 8,018,003.64  | 122,142.86    | 418,003.64     | 1.0782    |
| ES0844251019 | IBERCAJA 23-25/04/2171<br>FRN         | Obligations             | 6,800,000.0000000000  |         |     | 103.279040    | 105.71 | 28/03/2024 | ontribut | 7,022,974.74  | 7,305,412.51  | 116,979.51    | 282,437.77     | 0.9824    |
| ES0865936019 | ABANCA CORP<br>21-31/12/2061 FRN      | Obligations             | 2,800,000.0000000000  |         |     | 93.103649     | 96.59  | 28/03/2024 | ontribut | 2,606,902.17  | 2,738,642.35  | 34,153.85     | 131,740.18     | 0.3683    |
| ES0865936027 | ABANCA CORP<br>23-14/10/2171 FRN      | Obligations             | 8,200,000.0000000000  |         |     | 101.681192    | 110.84 | 28/03/2024 | ontribut | 8,337,857.75  | 9,280,616.08  | 191,483.52    | 942,758.33     | 1.2480    |
| ES0880907003 | UNICAJA ES 21-31/12/2061<br>FRN       | Obligations             | 2,400,000.0000000000  |         |     | 87.963231     | 88.27  | 28/03/2024 | ontribut | 2,111,117.54  | 2,133,029.04  | 14,625.00     | 21,911.50      | 0.2868    |
| FR0011697028 | ELEC DE FRANCE<br>14-22/01/2049 FRN   | Obligations             | 2,300,000.0000000000  |         |     | 106.690087    | 99.28  | 28/03/2024 | ontribut | 2,453,872.00  | 2,306,035.35  | 22,622.95     | -147,836.65    | 0.3101    |
| FR0012329845 | BNP PARIBAS<br>14-31/12/2049 FRN      | Obligations             | 700,000.0000000000    |         |     | 99.458420     | 99.21  | 28/03/2024 | ontribut | 696,208.94    | 704,499.30    | 10,024.92     | 8,290.36       | 0.0947    |
| FR0012383982 | SOGECAP SA<br>14-29/12/2049 FRN       | Obligations             | 2,100,000.0000000000  |         |     | 98.316706     | 99.15  | 28/03/2024 | ontribut | 2,064,650.82  | 2,092,817.73  | 10,650.61     | 28,166.91      | 0.2814    |
| FR0013312154 | CRDT AGR ASSR<br>18-29/01/2048 FRN    | Obligations             | 2,000,000.0000000000  |         |     | 93.429304     | 94.01  | 28/03/2024 | ontribut | 1,868,586.07  | 1,889,452.77  | 9,323.77      | 20,866.70      | 0.2541    |
| FR0013336534 | CNP ASSURANCES<br>18-31/12/2049 FRN   | Obligations             | 2,000,000.0000000000  |         |     | 94.934066     | 97.53  | 28/03/2024 | ontribut | 1,898,681.32  | 1,976,008.66  | 25,437.16     | 77,327.34      | 0.2657    |
| FR0013447877 | ORANGE 19-31/12/2059<br>FRN           | Obligations             | 2,000,000.0000000000  |         |     | 90.150615     | 93.11  | 28/03/2024 | ontribut | 1,803,012.29  | 1,863,728.36  | 1,438.36      | 60,716.07      | 0.2506    |
| FR0013461795 | LA BANQUE POSTAL<br>19-31/12/2059 FRN | Obligations             | 1,000,000.0000000000  |         |     | 101.309581    | 91.86  | 28/03/2024 | ontribut | 1,013,095.81  | 932,986.17    | 14,371.57     | -80,109.64     | 0.1255    |

**Fonds: LA FRANCAISE SUB DEBT (PFP029) EUR**
**Date de VL: 28/03/2024**

| Code valeur  | Lib. court valeur                        | Libellé type instrument | Quantité              | Dev cot | S/C | PRU (dev cot) | Cours  | Dt cours   | Orig     | PRT (dev réf) | VBT (dev réf) | CCT (dev réf) | PMVT (dev réf) | Actif net |
|--------------|--|-------------------------|-----------------------|---------|-----|---------------|--------|------------|----------|---------------|---------------|---------------|----------------|-----------|
| FR0013463775 | CNP ASSURANCES<br>19-27/07/2050 FRN      | Obligations             | 2,000,000.0000000000  |         |     | 87.351612     | 88.31  | 28/03/2024 | ontribut | 1,747,032.24  | 1,793,640.09  | 27,431.69     | 46,607.85      | 0.2412    |
| FR0013521630 | CNP ASSURANCES<br>20-30/06/2051 FRN      | Obligations             | 2,000,000.0000000000  |         |     | 83.656632     | 88.63  | 28/03/2024 | ontribut | 1,673,132.64  | 1,810,639.44  | 37,978.14     | 137,506.80     | 0.2435    |
| FR0013523602 | CRDT AGR ASSR 2%<br>20-17/07/2030        | Obligations             | 1,100,000.0000000000  |         |     | 83.328876     | 88.45  | 28/03/2024 | ontribut | 916,617.64    | 988,584.79    | 15,688.52     | 71,967.15      | 0.1329    |
| FR0013533999 | CRED AGRICOLE SA<br>20-31/12/2060 FRN    | Obligations             | 2,200,000.0000000000  |         |     | 94.889023     | 93.78  | 28/03/2024 | ontribut | 2,087,558.51  | 2,065,875.02  | 2,630.43      | -21,683.49     | 0.2778    |
| FR0013534336 | ELEC DE FRANCE<br>20-31/12/2060 FRN      | Obligations             | 2,000,000.0000000000  |         |     | 97.393767     | 87.66  | 28/03/2024 | ontribut | 1,947,875.34  | 1,790,350.47  | 37,069.67     | -157,524.87    | 0.2408    |
| FR00140007L3 | VEOLIA ENVRNMT<br>20-20/04/2169 FRN      | Obligations             | 1,000,000.0000000000  |         |     | 89.453227     | 90.09  | 28/03/2024 | ontribut | 894,532.27    | 924,752.65    | 23,838.80     | 30,220.38      | 0.1244    |
| FR0014003B55 | ORANGE 21-31/12/2061<br>FRN              | Obligations             | 2,000,000.0000000000  |         |     | 86.291667     | 86.11  | 28/03/2024 | ontribut | 1,725,833.33  | 1,746,821.71  | 24,644.81     | 20,988.38      | 0.2349    |
| FR0014003S56 | ELEC DE FRANCE<br>21-31/12/2061 FRN      | Obligations             | 3,000,000.0000000000  |         |     | 97.263779     | 90.50  | 28/03/2024 | ontribut | 2,917,913.36  | 2,781,038.23  | 66,055.33     | -136,875.13    | 0.3740    |
| FR0014005O90 | LA BANQUE POSTAL<br>21-31/12/2061 FRN    | Obligations             | 3,200,000.0000000000  |         |     | 99.064274     | 79.88  | 28/03/2024 | ontribut | 3,170,056.78  | 2,591,660.40  | 35,604.40     | -578,396.38    | 0.3485    |
| FR0014005RZ4 | CRDT AGR ASSR 1.5%<br>21-06/10/2031      | Obligations             | 1,700,000.0000000000  |         |     | 79.267735     | 83.32  | 28/03/2024 | ontribut | 1,347,551.49  | 1,428,912.90  | 12,540.98     | 81,361.41      | 0.1922    |
| FR0014005V67 | BPCE 21-13/10/2046 FRN                   | Obligations             | 600,000.0000000000    |         |     | 75.995655     | 82.56  | 28/03/2024 | ontribut | 455,973.93    | 501,374.22    | 6,026.64      | 45,400.29      | 0.0674    |
| FR0014005X99 | CNP ASSURANCES<br>21-12/10/2053 FRN      | Obligations             | 4,000,000.0000000000  |         |     | 75.927567     | 80.95  | 28/03/2024 | ontribut | 3,037,102.68  | 3,273,846.94  | 35,655.74     | 236,744.26     | 0.4403    |
| FR001400BBL2 | BNP PARIBAS<br>22-06/06/2171 FRN         | Obligations             | 6,200,000.0000000000  |         |     | 100.252393    | 104.72 | 28/03/2024 | ontribut | 6,215,648.38  | 6,631,004.11  | 138,589.48    | 415,355.73     | 0.8917    |
| FR001400DLD4 | LA BANQUE POSTAL<br>22-05/03/2034 FRN    | Obligations             | 3,000,000.0000000000  |         |     | 107.744525    | 104.98 | 28/03/2024 | ontribut | 3,232,335.74  | 3,162,586.24  | 13,109.59     | -69,749.50     | 0.4253    |
| FR001400EFQ6 | ELEC DE FRANCE<br>22-06/12/2171 FRN      | Obligations             | 5,200,000.0000000000  |         |     | 106.528794    | 108.70 | 28/03/2024 | ontribut | 5,539,497.27  | 5,779,078.22  | 126,803.28    | 239,580.95     | 0.7771    |
| FR001400F067 | CRED AGRICOLE SA<br>23-23/03/2171 FRN    | Obligations             | 5,000,000.0000000000  |         |     | 101.040976    | 105.66 | 28/03/2024 | ontribut | 5,052,048.81  | 5,293,663.85  | 10,835.60     | 241,615.04     | 0.7119    |
| FR001400F2H9 | BNP PARIBAS<br>23-11/06/2171 FRN         | Obligations             | 10,600,000.0000000000 |         |     | 102.049480    | 107.10 | 28/03/2024 | ontribut | 10,817,244.90 | 11,596,149.96 | 243,495.90    | 778,905.06     | 1.5594    |
| FR001400F323 | BANQ FED CRD MUT<br>5.125% 23-13/01/2033 | Obligations             | 3,100,000.0000000000  |         |     | 108.269168    | 106.62 | 28/03/2024 | ontribut | 3,356,344.20  | 3,340,346.45  | 35,160.86     | -15,997.75     | 0.4492    |
| FR001400F620 | CNP ASSURANCES<br>23-18/07/2053 FRN      | Obligations             | 1,800,000.0000000000  |         |     | 100.096476    | 105.32 | 28/03/2024 | ontribut | 1,801,736.56  | 1,962,946.77  | 67,131.15     | 161,210.21     | 0.2640    |
| FR001400F877 | SOCIETE GENERALE<br>23-18/07/2171 FRN    | Obligations             | 8,100,000.0000000000  |         |     | 101.444238    | 104.82 | 28/03/2024 | ontribut | 8,216,983.27  | 8,623,676.40  | 133,182.69    | 406,693.13     | 1.1597    |
| FR001400GDJ1 | ORANGE 23-18/04/2172<br>FRN              | Obligations             | 8,300,000.0000000000  |         |     | 99.898788     | 104.42 | 28/03/2024 | ontribut | 8,291,599.44  | 9,094,663.84  | 427,841.19    | 803,064.40     | 1.2230    |
| FR001400IDY6 | SOCIETE GENERALE<br>5.625% 23-02/06/2033 | Obligations             | 2,000,000.0000000000  |         |     | 107.643885    | 107.32 | 28/03/2024 | ontribut | 2,152,877.70  | 2,240,478.08  | 94,057.38     | 87,600.38      | 0.3013    |
| FR001400KKC3 | VEOLIA ENVRNMT<br>23-22/02/2172 FRN      | Obligations             | 1,500,000.0000000000  |         |     | 100.000000    | 104.83 | 28/03/2024 | ontribut | 1,500,000.00  | 1,582,550.35  | 10,070.20     | 82,550.35      | 0.2128    |

**Fonds: LA FRANCAISE SUB DEBT (PFP029) EUR**
**Date de VL: 28/03/2024**

| Code valeur  | Lib. court valeur                      | Libellé type instrument | Quantité              | Dev cot | S/C | PRU (dev cot) | Cours  | Dt cours   | Orig     | PRT (dev réf) | VBT (dev réf) | CCT (dev réf) | PMVT (dev réf) | Actif net |
|--------------|--|-------------------------|-----------------------|---------|-----|---------------|--------|------------|----------|---------------|---------------|---------------|----------------|-----------|
| FR001400M1X9 | SOGECAP SA<br>23-16/05/2044 FRN        | Obligations             | 11,000,000.0000000000 |         |     | 101.336601    | 111.74 | 28/03/2024 | ontribut | 11,147,026.08 | 12,562,491.07 | 271,543.72    | 1,415,464.99   | 1.6893    |
| FR001400N2U2 | CRED AGRICOLE SA<br>24-23/03/2172 FRN  | Obligations             | 9,100,000.0000000000  |         |     | 100.000000    | 101.70 | 28/03/2024 | ontribut | 9,100,000.00  | 9,272,025.36  | 17,680.71     | 172,025.36     | 1.2469    |
| IT0005579492 | BPER BANCA<br>24-29/12/2049 FRN        | Obligations             | 800,000.0000000000    |         |     | 100.000000    | 104.90 | 28/03/2024 | ontribut | 800,000.00    | 853,519.34    | 14,357.14     | 53,519.34      | 0.1148    |
| IT0005580102 | UNICREDIT SPA<br>24-16/04/2034 FRN     | Obligations             | 2,000,000.0000000000  |         |     | 100.250000    | 102.75 | 28/03/2024 | ontribut | 2,005,000.00  | 2,077,842.34  | 22,909.84     | 72,842.34      | 0.2794    |
| PTEDP4OM0025 | EDP SA 23-23/04/2083 FRN               | Obligations             | 1,000,000.0000000000  |         |     | 100.975000    | 104.70 | 28/03/2024 | ontribut | 1,009,750.00  | 1,103,196.96  | 56,182.46     | 93,446.96      | 0.1484    |
| PTEDPROM0029 | EDP SA 21-02/08/2081 FRN               | Obligations             | 500,000.0000000000    |         |     | 89.880778     | 94.05  | 28/03/2024 | ontribut | 449,403.89    | 476,500.91    | 6,275.61      | 27,097.02      | 0.0641    |
| PTNOBLOM0001 | NOVO BANCO<br>23-01/12/2033 FRN        | Obligations             | 4,700,000.0000000000  |         |     | 115.505245    | 115.63 | 28/03/2024 | ontribut | 5,428,746.52  | 5,591,761.72  | 157,244.54    | 163,015.20     | 0.7520    |
| XS1002121454 | STICHTING AK RABO<br>14-29/12/2049 FRN | Obligations             | 9,800,000.0000000000  |         |     | 103.753422    | 106.07 | 28/03/2024 | ontribut | 10,167,835.40 | 10,401,771.18 | 7,077.78      | 233,935.78     | 1.3988    |
| XS1043545059 | LLOYDS BANKING<br>14-27/06/2049 FRN    | Obligations             | 1,000,000.0000000000  |         |     | 94.382197     | 98.55  | 28/03/2024 | ontribut | 943,821.97    | 986,467.41    | 941.01        | 42,645.44      | 0.1327    |
| XS1180651587 | ACHMEA BV 15-29/12/2049<br>FRN         | Obligations             | 1,600,000.0000000000  |         |     | 100.126061    | 99.48  | 28/03/2024 | ontribut | 1,602,016.97  | 1,591,739.84  | 0.00          | -10,277.13     | 0.2140    |
| XS1205618470 | VATTENFALL AB<br>15-19/03/2077 FRN     | Obligations             | 1,000,000.0000000000  |         |     | 97.934426     | 95.93  | 28/03/2024 | ontribut | 979,344.26    | 960,491.38    | 1,232.88      | -18,852.88     | 0.1292    |
| XS1548475968 | INTESA SANPAOLO<br>17-29/12/2049       | Obligations             | 5,700,000.0000000000  |         |     | 103.448172    | 103.88 | 28/03/2024 | ontribut | 5,896,545.81  | 6,021,901.82  | 100,728.71    | 125,356.01     | 0.8098    |
| XS1629774230 | VOLKSWAGEN INTFN<br>17-31/12/2049      | Obligations             | 1,600,000.0000000000  |         |     | 94.741096     | 95.66  | 28/03/2024 | ontribut | 1,515,857.54  | 1,580,381.44  | 49,803.28     | 64,523.90      | 0.2125    |
| XS1640667116 | RAIFFEISEN BK IN<br>17-31/12/2049      | Obligations             | 4,400,000.0000000000  |         |     | 95.499077     | 98.86  | 28/03/2024 | ontribut | 4,201,959.38  | 4,464,420.25  | 114,506.99    | 262,460.87     | 0.6004    |
| XS1640903701 | HSBC HOLDINGS<br>17-31/12/2049         | Obligations             | 7,175,000.0000000000  |         |     | 92.201339     | 93.77  | 28/03/2024 | ontribut | 6,615,446.07  | 6,812,221.28  | 84,266.83     | 196,775.21     | 0.9161    |
| XS1691468026 | NIBC BANK NV<br>17-31/12/2049 FRN      | Obligations             | 3,400,000.0000000000  |         |     | 96.904099     | 97.65  | 28/03/2024 | ontribut | 3,294,739.35  | 3,415,395.84  | 95,311.48     | 120,656.49     | 0.4593    |
| XS1693822634 | ABN AMRO BANK NV<br>17-31/12/2049 FRN  | Obligations             | 3,300,000.0000000000  |         |     | 94.904850     | 94.19  | 28/03/2024 | ontribut | 3,131,860.05  | 3,113,237.70  | 5,111.41      | -18,622.35     | 0.4187    |
| XS1700709683 | ASR NEDERLAND NV<br>17-31/12/2049 FRN  | Obligations             | 3,400,000.0000000000  |         |     | 104.798113    | 93.83  | 28/03/2024 | ontribut | 3,563,135.85  | 3,262,021.68  | 71,750.68     | -301,114.17    | 0.4387    |
| XS1739839998 | UNICREDIT SPA<br>17-31/12/2049 FRN     | Obligations             | 600,000.0000000000    |         |     | 95.112408     | 98.91  | 28/03/2024 | ontribut | 570,674.45    | 604,195.39    | 10,750.00     | 33,520.94      | 0.0812    |
| XS1793250041 | BANCO SANTANDER<br>18-31/12/2049 FRN   | Obligations             | 5,400,000.0000000000  |         |     | 87.772038     | 95.99  | 28/03/2024 | ontribut | 4,739,690.03  | 5,193,925.15  | 10,455.16     | 454,235.12     | 0.6985    |
| XS1795406658 | TELEFONICA EUROP<br>18-31/12/2049 FRN  | Obligations             | 2,000,000.0000000000  |         |     | 97.707535     | 98.22  | 28/03/2024 | ontribut | 1,954,150.69  | 2,005,445.83  | 41,079.23     | 51,295.14      | 0.2697    |
| XS1877860533 | COOPERATIEVE RAB<br>18-31/12/2049 FRN  | Obligations             | 4,800,000.0000000000  |         |     | 100.928709    | 98.20  | 28/03/2024 | ontribut | 4,844,578.04  | 4,771,744.55  | 58,229.51     | -72,833.49     | 0.6417    |
| XS1961057780 | ERSTE GROUP<br>19-31/12/2049 FRN       | Obligations             | 2,800,000.0000000000  |         |     | 96.828196     | 97.48  | 28/03/2024 | ontribut | 2,711,189.49  | 2,796,430.34  | 67,045.08     | 85,240.85      | 0.3761    |
| XS1963834251 | UNICREDIT SPA<br>19-31/12/2049 FRN     | Obligations             | 6,721,000.0000000000  |         |     | 104.917281    | 103.74 | 28/03/2024 | ontribut | 7,051,490.44  | 7,140,229.10  | 168,025.00    | 88,738.66      | 0.9602    |

**Fonds: LA FRANCAISE SUB DEBT (PFP029) EUR**
**Date de VL: 28/03/2024**

| Code valeur  | Lib. court valeur                     | Libellé type instrument | Quantité             | Dev cot | S/C | PRU (dev cot) | Cours  | Dt cours   | Orig     | PRT (dev réf) | VBT (dev réf) | CCT (dev réf) | PMVT (dev réf) | Actif net |
|--------------|---------------------------------------|-------------------------|----------------------|---------|-----|---------------|--------|------------|----------|---------------|---------------|---------------|----------------|-----------|
| XS1989708836 | ASR NEDERLAND NV<br>19-02/05/2049 FRN | Obligations             | 2,000,000.0000000000 |         |     | 96.392730     | 94.47  | 28/03/2024 | ontribut | 1,927,854.59  | 1,951,565.44  | 62,151.64     | 23,710.85      | 0.2624    |
| XS2010031057 | AIB GROUP PLC<br>20-31/12/2060 FRN    | Obligations             | 5,620,000.0000000000 |         |     | 96.065854     | 99.75  | 28/03/2024 | ontribut | 5,398,901.02  | 5,703,595.71  | 97,889.34     | 304,694.69     | 0.7670    |
| XS2010036874 | ORSTED A/S<br>19-09/12/3019 FRN       | Obligations             | 1,000,000.0000000000 |         |     | 86.832877     | 90.37  | 28/03/2024 | ontribut | 868,328.77    | 909,239.60    | 5,546.45      | 40,910.83      | 0.1223    |
| XS2050933972 | COOPERATIEVE RAB<br>19-31/12/2059 FRN | Obligations             | 1,000,000.0000000000 |         |     | 99.646857     | 92.23  | 28/03/2024 | ontribut | 996,468.57    | 930,803.09    | 8,524.59      | -65,665.48     | 0.1252    |
| XS2056371334 | TELEFONICA EUROP<br>19-31/12/2059 FRN | Obligations             | 400,000.0000000000   |         |     | 100.000000    | 94.25  | 28/03/2024 | ontribut | 400,000.00    | 383,047.65    | 6,032.79      | -16,952.35     | 0.0515    |
| XS2056490423 | ACHMEA BV 19-24/03/2168<br>FRN        | Obligations             | 2,833,000.0000000000 |         |     | 101.290293    | 91.50  | 28/03/2024 | ontribut | 2,869,554.01  | 2,595,779.86  | 3,560.50      | -273,774.15    | 0.3491    |
| XS2056697951 | AIB GROUP PLC<br>19-31/12/2059 FRN    | Obligations             | 8,988,000.0000000000 |         |     | 98.128415     | 99.50  | 28/03/2024 | ontribut | 8,819,781.91  | 9,171,436.04  | 228,199.43    | 351,654.13     | 1.2333    |
| XS2063350925 | HANNOVER RUECKV<br>19-09/10/2039 FRN  | Obligations             | 1,400,000.0000000000 |         |     | 84.761885     | 85.97  | 28/03/2024 | ontribut | 1,186,666.39  | 1,211,204.57  | 7,616.80      | 24,538.18      | 0.1629    |
| XS2102912966 | BANCO SANTANDER<br>20-31/12/2060 FRN  | Obligations             | 4,000,000.0000000000 |         |     | 94.453289     | 93.93  | 28/03/2024 | ontribut | 3,778,131.54  | 3,795,549.34  | 38,461.54     | 17,417.80      | 0.5104    |
| XS2102931677 | BANCO SABADELL<br>20-17/01/2030 FRN   | Obligations             | 2,100,000.0000000000 |         |     | 98.217123     | 97.70  | 28/03/2024 | ontribut | 2,062,559.59  | 2,060,620.07  | 8,836.07      | -1,939.52      | 0.2771    |
| XS2105110329 | UNIONE DI BANCHE<br>20-31/12/2060 FRN | Obligations             | 1,973,000.0000000000 |         |     | 99.117365     | 99.85  | 28/03/2024 | ontribut | 1,955,585.62  | 2,003,388.75  | 33,253.94     | 47,803.13      | 0.2694    |
| XS2119468572 | BRITISH TELECOMM<br>20-18/08/2080 FRN | Obligations             | 2,000,000.0000000000 |         |     | 96.207432     | 96.63  | 28/03/2024 | ontribut | 1,924,148.64  | 1,956,133.90  | 23,450.60     | 31,985.26      | 0.2631    |
| XS2121441856 | UNICREDIT SPA<br>20-31/12/2060 FRN    | Obligations             | 1,600,000.0000000000 |         |     | 79.631864     | 89.47  | 28/03/2024 | ontribut | 1,274,109.82  | 1,452,143.95  | 20,666.67     | 178,034.13     | 0.1953    |
| XS2124980256 | INTESA SANPAOLO<br>20-31/12/2060 FRN  | Obligations             | 1,600,000.0000000000 |         |     | 75.794158     | 87.25  | 28/03/2024 | ontribut | 1,212,706.52  | 1,402,565.87  | 6,527.47      | 189,859.35     | 0.1886    |
| XS2131567138 | ABN AMRO BANK NV<br>20-31/12/2060 FRN | Obligations             | 2,600,000.0000000000 |         |     | 93.484749     | 97.20  | 28/03/2024 | ontribut | 2,430,603.47  | 2,530,966.70  | 3,709.24      | 100,363.23     | 0.3404    |
| XS2178043530 | BANK OF IRELAND<br>20-31/12/2060 FRN  | Obligations             | 4,118,000.0000000000 |         |     | 99.792384     | 101.79 | 28/03/2024 | ontribut | 4,109,450.36  | 4,306,988.52  | 115,394.51    | 197,538.16     | 0.5792    |
| XS2181959110 | SWISS RE FIN UK<br>20-04/06/2052 FRN  | Obligations             | 2,000,000.0000000000 |         |     | 88.733640     | 88.83  | 28/03/2024 | ontribut | 1,774,672.79  | 1,821,604.53  | 45,085.03     | 46,931.74      | 0.2450    |
| XS2187689380 | VOLKSWAGEN INTFN<br>20-31/12/2060 FRN | Obligations             | 4,000,000.0000000000 |         |     | 92.781915     | 92.81  | 28/03/2024 | ontribut | 3,711,276.60  | 3,835,684.30  | 123,237.70    | 124,407.70     | 0.5158    |
| XS2189784288 | COMMERZBANK AG<br>20-31/12/2060 FRN   | Obligations             | 1,800,000.0000000000 |         |     | 97.564049     | 99.03  | 28/03/2024 | ontribut | 1,756,152.88  | 1,891,005.12  | 108,442.62    | 134,852.24     | 0.2543    |
| XS2202900424 | COOPERATIEVE RAB<br>20-31/12/2060 FRN | Obligations             | 3,600,000.0000000000 |         |     | 103.137501    | 95.80  | 28/03/2024 | ontribut | 3,712,950.03  | 3,490,234.06  | 41,311.48     | -222,715.97    | 0.4693    |
| XS2225157424 | VODAFONE GROUP<br>20-27/08/2080 FRN   | Obligations             | 1,000,000.0000000000 |         |     | 95.293517     | 96.07  | 28/03/2024 | ontribut | 952,935.17    | 976,523.14    | 15,778.69     | 23,587.97      | 0.1313    |
| XS2225204010 | VODAFONE GROUP<br>20-27/08/2080 FRN   | Obligations             | 2,500,000.0000000000 |         |     | 88.213061     | 90.64  | 28/03/2024 | ontribut | 2,205,326.52  | 2,311,056.97  | 45,081.97     | 105,730.45     | 0.3108    |
| XS2226123573 | BANK OF IRELAND<br>20-31/12/2060 FRN  | Obligations             | 3,000,000.0000000000 |         |     | 96.412244     | 99.02  | 28/03/2024 | ontribut | 2,892,367.32  | 2,986,641.10  | 16,141.30     | 94,273.78      | 0.4016    |



**Fonds: LA FRANCAISE SUB DEBT (PFP029) EUR**
**Date de VL: 28/03/2024**

| Code valeur  | Lib. court valeur                  | Libellé type instrument | Quantité             | Dev cot | S/C | PRU (dev cot) | Cours  | Dt cours   | Orig     | PRT (dev réf) | VBT (dev réf) | CCT (dev réf) | PMVT (dev réf) | Actif net |
|--------------|------------------------------------|-------------------------|----------------------|---------|-----|---------------|--------|------------|----------|---------------|---------------|---------------|----------------|-----------|
| XS2228373671 | ENEL SPA 20-31/12/2060 FRN         | Obligations             | 1,000,000.0000000000 |         |     | 83.226438     | 93.55  | 28/03/2024 | ontribut | 832,264.38    | 936,954.45    | 1,479.45      | 104,690.07     | 0.1260    |
| XS2244941147 | IBERDROLA INTL 20-31/12/2060 FRN   | Obligations             | 2,000,000.0000000000 |         |     | 90.579918     | 89.67  | 28/03/2024 | ontribut | 1,811,598.36  | 1,835,259.53  | 41,926.23     | 23,661.17      | 0.2468    |
| XS2249600771 | UNIPOLSAI ASSICU 20-31/12/2060 FRN | Obligations             | 884,000.0000000000   |         |     | 95.589548     | 100.37 | 28/03/2024 | ontribut | 845,011.60    | 911,766.50    | 24,482.09     | 66,754.90      | 0.1226    |
| XS2256949749 | ABERTIS FINANCE 20-31/12/2060 FRN  | Obligations             | 1,000,000.0000000000 |         |     | 99.873095     | 97.05  | 28/03/2024 | ontribut | 998,730.95    | 973,978.23    | 3,460.98      | -24,752.72     | 0.1310    |
| XS2258541734 | IRISH LIFE & PER 20-31/12/2060 FRN | Obligations             | 2,000,000.0000000000 |         |     | 103.037981    | 100.51 | 28/03/2024 | ontribut | 2,060,759.62  | 2,066,122.62  | 55,942.62     | 5,363.00       | 0.2778    |
| XS2293060658 | TELEFONICA EUROP 21-31/12/2061 FRN | Obligations             | 4,200,000.0000000000 |         |     | 88.133373     | 88.38  | 28/03/2024 | ontribut | 3,701,601.68  | 3,801,117.17  | 89,158.43     | 99,515.49      | 0.5112    |
| XS2293075680 | ORSTED A/S 21-18/02/3021 FRN       | Obligations             | 1,600,000.0000000000 |         |     | 74.508065     | 79.67  | 28/03/2024 | ontribut | 1,192,129.04  | 1,277,726.82  | 2,950.82      | 85,597.78      | 0.1718    |
| XS2310945048 | BANCO SABADELL 21-31/12/2061 FRN   | Obligations             | 400,000.0000000000   |         |     | 93.014108     | 96.88  | 28/03/2024 | ontribut | 372,056.43    | 388,688.44    | 1,187.50      | 16,632.01      | 0.0523    |
| XS2314312179 | AXA SA 21-07/10/2041 FRN           | Obligations             | 2,000,000.0000000000 |         |     | 82.115200     | 83.58  | 28/03/2024 | ontribut | 1,642,303.99  | 1,684,976.75  | 13,449.45     | 42,672.76      | 0.2266    |
| XS2321520525 | IRISH LIFE & PER 21-19/08/2031 FRN | Obligations             | 2,000,000.0000000000 |         |     | 101.127241    | 94.90  | 28/03/2024 | ontribut | 2,022,544.82  | 1,935,401.15  | 37,377.05     | -87,143.67     | 0.2603    |
| XS2332245377 | COOPERATIEVE RAB 21-31/12/2061 FRN | Obligations             | 1,200,000.0000000000 |         |     | 78.738798     | 86.96  | 28/03/2024 | ontribut | 944,865.57    | 1,053,300.18  | 9,757.38      | 108,434.61     | 0.1416    |
| XS2332590632 | BANCO CRED SOC C 21-27/11/2031 FRN | Obligations             | 6,700,000.0000000000 |         |     | 101.308622    | 96.57  | 28/03/2024 | ontribut | 6,787,677.68  | 6,593,097.52  | 123,016.39    | -194,580.16    | 0.8866    |
| XS2342620924 | BANCO SANTANDER 21-31/12/2061 FRN  | Obligations             | 600,000.0000000000   |         |     | 88.267110     | 88.53  | 28/03/2024 | ontribut | 529,602.66    | 534,663.48    | 3,506.25      | 5,060.82       | 0.0719    |
| XS2342732562 | VOLKSWAGEN INTFN 22-28/12/2170 FRN | Obligations             | 1,000,000.0000000000 |         |     | 90.134977     | 94.54  | 28/03/2024 | ontribut | 901,349.77    | 955,316.07    | 9,933.22      | 53,966.30      | 0.1285    |
| XS2342732646 | VOLKSWAGEN INTFN 22-28/03/2171 FRN | Obligations             | 4,700,000.0000000000 |         |     | 84.508582     | 92.09  | 28/03/2024 | ontribut | 3,971,903.34  | 4,331,379.14  | 3,380.14      | 359,475.80     | 0.5825    |
| XS2353073161 | POSTE ITALIANE 21-31/12/2061 FRN   | Obligations             | 1,364,000.0000000000 |         |     | 94.576460     | 87.48  | 28/03/2024 | ontribut | 1,290,022.91  | 1,221,066.78  | 27,783.11     | -68,956.13     | 0.1642    |
| XS2356217039 | UNICREDIT SPA 21-31/12/2061 FRN    | Obligations             | 3,600,000.0000000000 |         |     | 82.901941     | 92.46  | 28/03/2024 | ontribut | 2,984,469.86  | 3,381,902.58  | 53,400.00     | 397,432.72     | 0.4548    |
| XS2388378981 | BANCO SANTANDER 21-31/12/2061 FRN  | Obligations             | 1,000,000.0000000000 |         |     | 75.907311     | 79.04  | 28/03/2024 | ontribut | 759,073.11    | 791,676.37    | 1,280.57      | 32,603.26      | 0.1065    |
| XS2389116307 | BANCO SABADELL 21-31/12/2061 FRN   | Obligations             | 400,000.0000000000   |         |     | 76.866848     | 91.22  | 28/03/2024 | ontribut | 307,467.39    | 367,329.44    | 2,444.44      | 59,862.05      | 0.0494    |
| XS2397352662 | ICCREA BANCA SPA 21-18/01/2032 FRN | Obligations             | 2,000,000.0000000000 |         |     | 100.000000    | 99.22  | 28/03/2024 | ontribut | 2,000,000.00  | 2,004,074.18  | 19,726.78     | 4,074.18       | 0.2695    |
| XS2405855375 | IBERDROLA FIN SA 21-31/12/2061 FRN | Obligations             | 1,000,000.0000000000 |         |     | 84.758835     | 90.29  | 28/03/2024 | ontribut | 847,588.35    | 908,916.06    | 5,981.56      | 61,327.71      | 0.1222    |
| XS2410367747 | TELEFONICA EUROP 21-31/12/2061 FRN | Obligations             | 4,000,000.0000000000 |         |     | 100.000000    | 92.46  | 28/03/2024 | ontribut | 4,000,000.00  | 3,797,516.34  | 99,147.54     | -202,483.66    | 0.5107    |
| XS2433828071 | BPER BANCA 22-25/07/2032 FRN       | Obligations             | 600,000.0000000000   |         |     | 97.549817     | 97.54  | 28/03/2024 | ontribut | 585,298.90    | 601,300.47    | 16,071.72     | 16,001.57      | 0.0809    |

**Fonds: LA FRANCAISE SUB DEBT (PFP029) EUR**
**Date de VL: 28/03/2024**

| Code valeur  | Lib. court valeur                     | Libellé type instrument | Quantité              | Dev cot | S/C | PRU (dev cot) | Cours  | Dt cours   | Orig     | PRT (dev réf) | VBT (dev réf) | CCT (dev réf) | PMVT (dev réf) | Actif net |
|--------------|---------------------------------------|-------------------------|-----------------------|---------|-----|---------------|--------|------------|----------|---------------|---------------|---------------|----------------|-----------|
| XS2434421413 | BANCO BPM SPA 3.375%<br>22-19/01/2032 | Obligations             | 2,000,000.0000000000  |         |     | 94.896507     | 96.28  | 28/03/2024 | ontribut | 1,897,930.14  | 1,939,521.97  | 13,831.97     | 41,591.83      | 0.2608    |
| XS2437854487 | TERNA RETE<br>22-09/02/2171 FRN       | Obligations             | 1,000,000.0000000000  |         |     | 99.586000     | 92.44  | 28/03/2024 | ontribut | 995,860.00    | 927,895.65    | 3,504.10      | -67,964.35     | 0.1248    |
| XS2443749648 | TELIA CO AB<br>22-30/06/2083 FRN      | Obligations             | 1,000,000.0000000000  |         |     | 93.557650     | 93.69  | 28/03/2024 | ontribut | 935,576.50    | 957,765.63    | 20,887.98     | 22,189.13      | 0.1288    |
| XS2456432413 | COOPERATIEVE RAB<br>22-29/06/2170 FRN | Obligations             | 4,800,000.0000000000  |         |     | 91.113460     | 94.39  | 28/03/2024 | ontribut | 4,373,446.07  | 4,591,984.49  | 61,377.05     | 218,538.42     | 0.6175    |
| XS2462605671 | TELEFONICA EUROP<br>22-23/11/2171 FRN | Obligations             | 3,200,000.0000000000  |         |     | 102.414911    | 109.16 | 28/03/2024 | ontribut | 3,277,277.14  | 3,575,309.51  | 82,229.51     | 298,032.37     | 0.4808    |
| XS2463450408 | INTESA SANPAOLO<br>22-30/09/2170 FRN  | Obligations             | 3,638,000.0000000000  |         |     | 91.536717     | 99.19  | 28/03/2024 | ontribut | 3,330,105.77  | 3,611,057.10  | 2,520.90      | 280,951.33     | 0.4856    |
| XS2471862040 | BANCO SABADELL<br>23-18/04/2171 FRN   | Obligations             | 8,600,000.0000000000  |         |     | 104.675789    | 108.64 | 28/03/2024 | ontribut | 9,002,117.88  | 9,511,447.57  | 168,337.91    | 509,329.69     | 1.2791    |
| XS2487052487 | AXA SA 22-10/03/2043 FRN              | Obligations             | 1,600,000.0000000000  |         |     | 96.275186     | 100.27 | 28/03/2024 | ontribut | 1,540,402.97  | 1,608,748.75  | 4,471.23      | 68,345.78      | 0.2163    |
| XS2526486159 | NN GROUP NV<br>22-01/03/2043 FRN      | Obligations             | 3,000,000.0000000000  |         |     | 97.007689     | 104.00 | 28/03/2024 | ontribut | 2,910,230.66  | 3,134,126.78  | 14,239.73     | 223,896.12     | 0.4215    |
| XS2538798583 | IRISH LIFE & PER<br>22-26/04/2171 FRN | Obligations             | 8,841,000.0000000000  |         |     | 112.896742    | 117.10 | 28/03/2024 | ontribut | 9,981,200.96  | 10,864,524.52 | 512,101.64    | 883,323.56     | 1.4610    |
| XS2549815913 | HANNOVER RUECKV<br>22-26/08/2043 FRN  | Obligations             | 6,300,000.0000000000  |         |     | 113.025959    | 112.79 | 28/03/2024 | ontribut | 7,120,635.41  | 7,329,066.74  | 223,490.78    | 208,431.33     | 0.9856    |
| XS2554581830 | ASR NEDERLAND NV<br>22-07/12/2043 FRN | Obligations             | 10,333,000.0000000000 |         |     | 107.125405    | 115.67 | 28/03/2024 | ontribut | 11,069,268.05 | 12,185,679.58 | 233,198.31    | 1,116,411.53   | 1.6387    |
| XS2558978883 | CAIXABANK 22-23/02/2033<br>FRN        | Obligations             | 2,000,000.0000000000  |         |     | 104.408480    | 106.10 | 28/03/2024 | ontribut | 2,088,169.59  | 2,135,561.20  | 13,661.20     | 47,391.61      | 0.2872    |
| XS2562543442 | EUROBANK ERGASIA<br>22-06/12/2032 FRN | Obligations             | 3,000,000.0000000000  |         |     | 113.776048    | 114.00 | 28/03/2024 | ontribut | 3,413,281.43  | 3,517,602.03  | 97,540.98     | 104,320.60     | 0.4730    |
| XS2563353361 | ORSTED A/S<br>22-08/12/3022 FRN       | Obligations             | 3,500,000.0000000000  |         |     | 98.676145     | 102.13 | 28/03/2024 | ontribut | 3,453,665.07  | 3,633,406.48  | 58,739.75     | 179,741.41     | 0.4886    |
| XS2576550086 | ENEL SPA 23-16/07/2171<br>FRN         | Obligations             | 5,500,000.0000000000  |         |     | 105.904640    | 105.79 | 28/03/2024 | ontribut | 5,824,755.18  | 6,069,664.13  | 250,993.85    | 244,908.95     | 0.8162    |
| XS2579480307 | EUROFINS SCIEN<br>23-24/07/2171 FRN   | Obligations             | 1,959,000.0000000000  |         |     | 99.498000     | 105.04 | 28/03/2024 | ontribut | 1,949,165.82  | 2,149,562.53  | 91,767.91     | 200,396.71     | 0.2891    |
| XS2580221658 | IBERDROLA FIN SA<br>23-25/07/2171 FRN | Obligations             | 3,000,000.0000000000  |         |     | 98.258336     | 101.57 | 28/03/2024 | ontribut | 2,947,750.08  | 3,148,091.31  | 101,096.31    | 200,341.23     | 0.4233    |
| XS2582389156 | TELEFONICA EUROP<br>23-03/05/2171 FRN | Obligations             | 3,800,000.0000000000  |         |     | 100.000000    | 103.92 | 28/03/2024 | ontribut | 3,800,000.00  | 4,220,965.95  | 272,091.45    | 420,965.95     | 0.5676    |
| XS2583633966 | ALPHA SRV HLD<br>23-08/08/2171 FRN    | Obligations             | 4,714,000.0000000000  |         |     | 103.319085    | 110.04 | 28/03/2024 | ontribut | 4,870,461.66  | 5,271,495.76  | 84,121.07     | 401,034.10     | 0.7089    |
| XS2585553097 | BANKINTER SA<br>23-15/05/2171 FRN     | Obligations             | 8,600,000.0000000000  |         |     | 100.844916    | 103.15 | 28/03/2024 | ontribut | 8,672,662.78  | 8,954,345.64  | 83,180.33     | 281,682.86     | 1.2041    |
| XS2588884481 | BANCO SABADELL<br>23-16/08/2033 FRN   | Obligations             | 3,000,000.0000000000  |         |     | 103.051229    | 103.44 | 28/03/2024 | ontribut | 3,091,536.88  | 3,216,930.31  | 113,606.56    | 125,393.43     | 0.4326    |
| XS2602037629 | NN GROUP NV<br>24-12/09/2172 FRN      | Obligations             | 6,800,000.0000000000  |         |     | 100.255051    | 100.55 | 28/03/2024 | ontribut | 6,817,343.48  | 6,863,383.76  | 25,915.76     | 46,040.28      | 0.9230    |
| XS2610457967 | AXA SA 23-11/07/2043 FRN              | Obligations             | 10,200,000.0000000000 |         |     | 100.406166    | 109.05 | 28/03/2024 | ontribut | 10,241,428.96 | 11,532,791.17 | 409,254.10    | 1,291,362.21   | 1.5509    |

**Fonds: LA FRANCAISE SUB DEBT (PFP029) EUR**
**Date de VL: 28/03/2024**

| Code valeur           | Lib. court valeur                     | Libellé type instrument | Quantité              | Dev cot | S/C | PRU (dev cot) | Cours  | Dt cours   | Orig     | PRT (dev réf)  | VBT (dev réf)  | CCT (dev réf) | PMVT (dev réf) | Actif net |  |
|-----------------------|---------------------------------------|-------------------------|-----------------------|---------|-----|---------------|--------|------------|----------|----------------|----------------|---------------|----------------|-----------|--|
| XS2616652637          | NN GROUP NV<br>23-03/11/2043 FRN      | Obligations             | 10,000,000.0000000000 |         |     | 100.343253    | 109.26 | 28/03/2024 | ontribut | 10,034,325.27  | 11,175,345.83  | 249,180.33    | 1,141,020.56   | 1.5028    |  |
| XS2630490717          | VODAFONE GROUP<br>23-30/08/2084 FRN   | Obligations             | 3,000,000.0000000000  |         |     | 111.836066    | 107.85 | 28/03/2024 | ontribut | 3,355,081.97   | 3,351,092.40   | 115,614.75    | -3,989.57      | 0.4506    |  |
| XS2638924709          | BANCO BILBAO VIZ<br>23-21/09/2171 FRN | Obligations             | 10,000,000.0000000000 |         |     | 102.742099    | 108.55 | 28/03/2024 | ontribut | 10,274,209.89  | 10,884,626.10  | 29,585.60     | 610,416.21     | 1.4637    |  |
| XS2646608401          | TELEFONICA EUROP<br>23-07/09/2172 FRN | Obligations             | 3,200,000.0000000000  |         |     | 100.000000    | 108.54 | 28/03/2024 | ontribut | 3,200,000.00   | 3,596,760.26   | 123,344.26    | 396,760.26     | 0.4837    |  |
| XS2675884576          | VOLKSWAGEN INTFN<br>23-06/09/2172 FRN | Obligations             | 3,800,000.0000000000  |         |     | 100.000000    | 108.85 | 28/03/2024 | ontribut | 3,800,000.00   | 4,300,006.04   | 163,524.59    | 500,006.04     | 0.5782    |  |
| XS2678939427          | INTESA SANPAOLO<br>24-07/09/2172 FRN  | Obligations             | 8,503,000.0000000000  |         |     | 105.004663    | 111.89 | 28/03/2024 | ontribut | 8,928,546.49   | 9,571,092.63   | 56,927.35     | 642,546.14     | 1.2871    |  |
| XS2737652474          | AXA SA 24-16/07/2172 FRN              | Obligations             | 7,740,000.0000000000  |         |     | 101.942783    | 104.02 | 28/03/2024 | ontribut | 7,890,371.40   | 8,157,247.92   | 105,733.82    | 266,876.52     | 1.0969    |  |
| XS2748213290          | IBERDROLA FIN SA<br>24-16/04/2172 FRN | Obligations             | 2,400,000.0000000000  |         |     | 99.997000     | 101.04 | 28/03/2024 | ontribut | 2,399,928.00   | 2,449,946.69   | 24,913.97     | 50,018.69      | 0.3295    |  |
| XS2764397829          | JYSKE BANK A/S<br>24-13/08/2172 FRN   | Obligations             | 7,375,000.0000000000  |         |     | 100.614738    | 101.00 | 28/03/2024 | ontribut | 7,420,336.93   | 7,519,391.01   | 70,525.96     | 99,054.08      | 1.0112    |  |
| XS2770512064          | ENEL SPA 24-27/05/2172 FRN            | Obligations             | 3,500,000.0000000000  |         |     | 99.454000     | 99.49  | 28/03/2024 | ontribut | 3,480,890.00   | 3,498,544.46   | 16,352.46     | 17,654.46      | 0.4705    |  |
| XS2774944008          | ABN AMRO BANK NV<br>24-22/09/2172 FRN | Obligations             | 2,500,000.0000000000  |         |     | 100.000000    | 103.44 | 28/03/2024 | ontribut | 2,500,000.00   | 2,600,099.21   | 14,126.71     | 100,099.21     | 0.3496    |  |
| XS2778385240          | ORSTED A/S<br>24-14/03/3024 FRN       | Obligations             | 2,160,000.0000000000  |         |     | 99.417000     | 100.47 | 28/03/2024 | ontribut | 2,147,407.20   | 2,176,260.95   | 6,065.75      | 28,853.75      | 0.2927    |  |
| XS2790191303          | ASR NEDERLAND NV<br>24-27/12/2172 FRN | Obligations             | 3,000,000.0000000000  |         |     | 100.000000    | 100.18 | 28/03/2024 | ontribut | 3,000,000.00   | 3,009,196.64   | 3,811.64      | 9,196.64       | 0.4047    |  |
| <b>Total devise :</b> |                                       |                         |                       |         |     |               |        |            |          | <b>EUR</b>     |                |               |                |           |  |
|                       |                                       |                         |                       |         |     |               |        |            |          | 611,135,731.48 | 636,500,363.87 | 12,492,539.03 | 25,364,632.39  | 85.5935   |  |
| XS2080995405          | LLOYDS BK GR PLC<br>19-31/12/2059 FRN | Obligations             | 7,000,000.0000000000  | GBP     |     | 96.225795     | 98.32  | 28/03/2024 | ontribut | 7,876,030.23   | 8,058,085.49   | 8,047.42      | 182,055.26     | 1.0836    |  |
| XS2315966742          | NATWEST GROUP<br>21-31/12/2061 FRN    | Obligations             | 1,209,000.0000000000  |         |     | 89.596469     | 85.87  | 28/03/2024 | ontribut | 1,258,718.56   | 1,214,809.64   | 523.02        | -43,908.92     | 0.1634    |  |
| XS2575900977          | LLOYDS BK GR PLC<br>23-27/03/2171 FRN | Obligations             | 1,000,000.0000000000  |         |     | 97.268532     | 102.24 | 28/03/2024 | ontribut | 1,132,016.67   | 1,197,779.93   | 1,891.16      | 65,763.26      | 0.1611    |  |
| XS2591803841          | BARCLAYS PLC<br>23-15/06/2171 FRN     | Obligations             | 5,000,000.0000000000  |         |     | 92.365082     | 103.41 | 28/03/2024 | ontribut | 5,320,569.22   | 6,075,858.92   | 27,930.38     | 755,289.70     | 0.8171    |  |
| <b>Total devise :</b> |                                       |                         |                       |         |     |               |        |            |          | <b>GBP</b>     |                |               |                |           |  |
|                       |                                       |                         |                       |         |     |               |        |            |          | 15,587,334.68  | 16,546,533.98  | 38,391.98     | 959,199.30     | 2.2251    |  |
| US05971KAP49          | BANCO SANTANDER<br>23-21/02/2172 FRN  | Obligations             | 3,600,000.0000000000  | USD     |     | 100.000000    | 106.96 | 28/03/2024 | ontribut | 3,309,584.00   | 3,602,012.69   | 36,539.35     | 292,428.69     | 0.4844    |  |
| US05971KAQ22          | BANCO SANTANDER<br>23-21/02/2172 FRN  | Obligations             | 2,800,000.0000000000  |         |     | 100.000000    | 110.44 | 28/03/2024 | ontribut | 2,574,120.89   | 2,891,665.80   | 28,419.50     | 317,544.91     | 0.3889    |  |
| US06738EBG98          | BARCLAYS PLC<br>19-31/12/2049 FRN     | Obligations             | 8,800,000.0000000000  |         |     | 95.835732     | 99.99  | 28/03/2024 | ontribut | 7,830,129.05   | 8,177,912.33   | 30,781.89     | 347,783.28     | 1.0997    |  |
| US06738EBN40          | BARCLAYS PLC<br>20-31/12/2060 FRN     | Obligations             | 2,000,000.0000000000  |         |     | 87.861111     | 96.64  | 28/03/2024 | ontribut | 1,637,443.25   | 1,794,918.63   | 5,356.22      | 157,475.38     | 0.2414    |  |
| US06738EBX22          | BARCLAYS PLC<br>22-15/11/2170 FRN     | Obligations             | 4,350,000.0000000000  |         |     | 100.399242    | 100.06 | 28/03/2024 | ontribut | 4,251,326.19   | 4,045,318.26   | 15,216.05     | -206,007.93    | 0.5440    |  |

**Fonds: LA FRANCAISE SUB DEBT (PFP029) EUR**
**Date de VL: 28/03/2024**

| Code valeur                   | Lib. court valeur  | Libellé type instrument | Quantité              | Dev cot | S/C | PRU (dev cot) | Cours  | Dt cours   | Orig     | PRT (dev réf)  | VBT (dev réf)  | CCT (dev réf) | PMVT (dev réf) | Actif net |
|-------------------------------|--|-------------------------|-----------------------|---------|-----|---------------|--------|------------|----------|----------------|----------------|---------------|----------------|-----------|
| US06738ECN31                  | BARCLAYS PLC<br>23-15/03/2172 FRN                                | Obligations             | 2,540,000.0000000000  |         |     | 100.000000    | 106.27 | 28/03/2024 | ontribut | 2,337,674.29   | 2,510,070.66   | 10,689.49     | 172,396.37     | 0.3375    |
| US404280AS86                  | HSBC HOLDINGS<br>14-29/12/2049 FRN                               | Obligations             | 2,000,000.0000000000  |         |     | 97.731250     | 99.79  | 28/03/2024 | ontribut | 1,821,390.30   | 1,852,934.17   | 4,918.98      | 31,543.87      | 0.2492    |
| US404280BL25                  | HSBC HOLDINGS<br>17-31/12/2049                                   | Obligations             | 2,000,000.0000000000  |         |     | 89.816667     | 96.58  | 28/03/2024 | ontribut | 1,673,888.39   | 1,828,699.38   | 40,123.45     | 154,810.99     | 0.2459    |
| US404280CP20                  | HSBC HOLDINGS<br>21-31/12/2061 FRN                               | Obligations             | 400,000.0000000000    |         |     | 86.497038     | 93.15  | 28/03/2024 | ontribut | 322,647.17     | 345,946.50     | 946.50        | 23,299.33      | 0.0465    |
| US780097BQ34                  | ROYAL BK SCOTLND<br>20-31/12/2060 FRN                            | Obligations             | 1,000,000.0000000000  |         |     | 97.566667     | 97.90  | 28/03/2024 | ontribut | 901,683.54     | 920,666.97     | 14,197.53     | 18,983.43      | 0.1238    |
| USF1067PAD80                  | BNP PARIBAS<br>22-17/05/2171 FRN                                 | Obligations             | 3,223,000.0000000000  |         |     | 102.559727    | 107.60 | 28/03/2024 | ontribut | 3,059,327.28   | 3,314,448.15   | 103,516.49    | 255,120.87     | 0.4457    |
| USF8500RAC63                  | SOCIETE GENERALE<br>22-22/05/2171 FRN                            | Obligations             | 5,852,000.0000000000  |         |     | 100.482546    | 103.82 | 28/03/2024 | ontribut | 5,653,769.63   | 5,808,782.80   | 183,439.43    | 155,013.17     | 0.7811    |
| USF8600KAA46                  | SOCIETE GENERALE<br>23-14/05/2172 FRN                            | Obligations             | 6,300,000.0000000000  |         |     | 100.306437    | 106.31 | 28/03/2024 | ontribut | 5,900,760.31   | 6,425,284.44   | 223,611.11    | 524,524.13     | 0.8640    |
| USG84228GE26                  | STANDARD CHART<br>24-08/09/2172 FRN                              | Obligations             | 7,000,000.0000000000  |         |     | 100.000000    | 99.64  | 28/03/2024 | ontribut | 6,460,842.68   | 6,492,189.54   | 34,027.78     | 31,346.86      | 0.8730    |
| USH42097CL90                  | UBS GROUP 21-31/12/2061<br>FRN                                   | Obligations             | 2,622,000.0000000000  |         |     | 85.898392     | 91.41  | 28/03/2024 | ontribut | 2,061,631.59   | 2,250,578.32   | 31,358.80     | 188,946.73     | 0.3026    |
| USH42097ER43                  | UBS GROUP 23-13/05/2172<br>FRN                                   | Obligations             | 460,000.0000000000    |         |     | 100.000000    | 113.10 | 28/03/2024 | ontribut | 429,645.54     | 496,954.73     | 15,212.06     | 67,309.19      | 0.0668    |
| USH42097ES26                  | UBS GROUP 23-13/05/2172<br>FRN                                   | Obligations             | 1,100,000.0000000000  |         |     | 100.000000    | 108.60 | 28/03/2024 | ontribut | 1,027,413.25   | 1,142,472.51   | 36,376.68     | 115,059.26     | 0.1536    |
| XS1679216801                  | JULIUS BAER GR<br>17-31/12/2049 FRN                              | Obligations             | 4,400,000.0000000000  |         |     | 97.637816     | 97.75  | 28/03/2024 | ontribut | 3,959,692.61   | 3,993,305.10   | 10,751.03     | 33,612.49      | 0.5370    |
| Total devise : <b>USD</b>     |  |                         |                       |         |     |               |        |            |          | 55,212,969.96  | 57,894,160.98  | 825,482.34    | 2,681,191.02   | 7.7853    |
| Total instrument: Obligations |  |                         |                       |         |     |               |        |            |          | 681,936,036.12 | 710,941,058.83 | 13,356,413.35 | 29,005,022.71  | 95.6039   |
| CHFEUR3004241745PF            | Contrat d achat a terme<br>Achat CHF 1,592,160.96<br>Vente EUR 1 | Change à Terme          | 1,592,160.9600000000  | CHF     | A   | 1.024630      | 0.97   |            |          | 1,631,375.64   | 9,243.89       |               | 9,243.89       | 0.0012    |
| Total devise : <b>CHF</b>     |  |                         |                       |         |     |               |        |            |          | 1,631,375.64   | 9,243.89       |               | 9,243.89       | 0.0012    |
| CHFEUR3004241745PF            | Contrat d achat a terme<br>Achat CHF 1,592,160.96<br>Vente EUR 1 | Change à Terme          | -1,631,375.6400000000 | EUR     | V   | 1.024630      | 0.97   |            |          | -1,631,375.64  | 0.00           |               |                | 0.0000    |
| EURGBP3004241742PF            | Contrat d achat a terme<br>Achat EUR 13,326,939.48<br>Vente GBP  | Change à Terme          | 13,326,939.4800000000 |         | A   | 0.858560      | 0.86   |            |          | 13,326,939.48  | -42,346.81     |               | -42,346.81     | -0.0057   |
| EURUSD3004241741PF            | Contrat d achat a terme<br>Achat EUR 54,294,573.28<br>Vente USD  | Change à Terme          | 54,294,573.2800000000 |         | A   | 1.084044      | 1.08   |            |          | 54,294,573.28  | -136,560.73    |               | -136,560.73    | -0.0184   |
| USDEUR3004241739PF            | Contrat d achat a terme<br>Achat USD 25,112.00<br>Vente EUR 23,1 | Change à Terme          | -23,156.5900000000    |         | V   | 0.922132      | 1.08   |            |          | -23,156.59     | 0.00           |               |                | 0.0000    |

**Fonds: LA FRANCAISE SUB DEBT (PFP029) EUR**
**Date de VL: 28/03/2024**

| Code valeur        | Lib. court valeur  | Libellé type instrument | Quantité               | Dev cot | S/C | PRU (dev cot)  | Cours      | Dt cours   | Orig     | PRT (dev réf)         | VBT (dev réf)         | CCT (dev réf)        | PMVT (dev réf)       | Actif net       |
|--------------------|--|-------------------------|------------------------|---------|-----|----------------|------------|------------|----------|-----------------------|-----------------------|----------------------|----------------------|-----------------|
| USDEUR3004241743PF | Contrat d achat a terme<br>Achat USD 1,823,307.52<br>Vente EUR 1 | Change à Terme          | -1,681,315.8600000000  |         | V   | 0.922124       | 1.08       |            |          | -1,681,315.86         | 0.00                  |                      |                      | 0.0000          |
|                    |  |                         |                        |         |     |                |            |            |          |                       |                       |                      |                      |                 |
|                    |  |                         | Total devise :         |         | EUR |                |            |            |          | 64,285,664.67         | -178,907.54           |                      | -178,907.54          | -0.0241         |
| EURGBP3004241742PF | Contrat d achat a terme<br>Achat EUR 13,326,939.48<br>Vente GBP  | Change à Terme          | -11,441,973.1600000000 | GBP     | V   | 0.858560       | 0.86       |            |          | -13,326,939.48        | 0.00                  |                      |                      | 0.0000          |
|                    |  |                         |                        |         |     |                |            |            |          |                       |                       |                      |                      |                 |
|                    |  |                         | Total devise :         |         | GBP |                |            |            |          | -13,326,939.48        | 0.00                  |                      |                      | 0.0000          |
| EURUSD3004241741PF | Contrat d achat a terme<br>Achat EUR 54,294,573.28<br>Vente USD  | Change à Terme          | -58,857,728.1100000000 | USD     | V   | 1.084044       | 1.08       |            |          | -54,294,573.28        | 0.00                  |                      |                      | 0.0000          |
| USDEUR3004241739PF | Contrat d achat a terme<br>Achat USD 25,112.00<br>Vente EUR 23,1 | Change à Terme          | 25,112.0000000000      |         | A   | 0.922132       | 1.08       |            |          | 23,156.59             | 66.78                 |                      | 66.78                | 0.0000          |
| USDEUR3004241743PF | Contrat d achat a terme<br>Achat USD 1,823,307.52<br>Vente EUR 1 | Change à Terme          | 1,823,307.5200000000   |         | A   | 0.922124       | 1.08       |            |          | 1,681,315.86          | 4,863.66              |                      | 4,863.66             | 0.0007          |
|                    |  |                         |                        |         |     |                |            |            |          |                       |                       |                      |                      |                 |
|                    |  |                         | Total devise :         |         | USD |                |            |            |          | -52,590,100.83        | 4,930.44              |                      | 4,930.44             | 0.0007          |
|                    | Total instrument:  | Change à Terme          |                        |         |     |                |            |            |          | 0.00                  | -164,733.21           |                      | -164,733.21          | -0.0222         |
| CR10PFP029         | Ctie du cash reçu en garantie                                    | Garanties               | -738,541.2000000000    | EUR     |     | 1.000000       | 1.00       | 28/03/2024 |          | -738,541.20           | 0.00                  |                      | 0.00                 | 0.0000          |
| CS8PFP029          | Ctie cash donné en garantie                                      | Garanties               | 260,000.0000000000     |         |     | 1.000000       | 1.00       | 28/03/2024 |          | 260,000.00            | 0.00                  |                      | 0.00                 | 0.0000          |
|                    |  |                         |                        |         |     |                |            |            |          |                       |                       |                      |                      |                 |
|                    |  |                         | Total devise :         |         | EUR |                |            |            |          | -478,541.20           | 0.00                  |                      | 0.00                 | 0.0000          |
|                    | Total instrument:  | Garanties               |                        |         |     |                |            |            |          | -478,541.20           | 0.00                  |                      | 0.00                 | 0.0000          |
| LD44PFP029         | UNIPOLSAI ASSICU<br>20-31/12/2060 FRN                            | Prêt/Emprunt            | 883,000.0000000000     | EUR     | PRE | 95.589548      | 100.37     | 28/03/2024 |          | 844,055.71            | 910,735.10            | 24,454.40            | 66,679.39            | 0.1225          |
|                    |  |                         |                        |         |     |                |            |            |          |                       |                       |                      |                      |                 |
|                    |  |                         | Total devise :         |         | EUR |                |            |            |          | 844,055.71            | 910,735.10            | 24,454.40            | 66,679.39            | 0.1225          |
|                    | Total instrument:  | Prêt/Emprunt            |                        |         |     |                |            |            |          | 844,055.71            | 910,735.10            | 24,454.40            | 66,679.39            | 0.1225          |
| FR0010609115       | LF TRESORERIE ISR<br>PART I                                      | OPCVM                   | 200.6800000000         | EUR     |     | 111,447.184124 | 111,757.17 | 27/03/2024 | ontribut | 22,365,220.91         | 22,427,428.88         | 0.00                 | 62,207.97            | 3.0159          |
| FR0013175221       | LF GLOBAL COCO I<br>PARTS I                                      | OPCVM                   | 3,636.0000000000       |         |     | 1,144.268958   | 1,326.07   | 26/03/2024 | ontribut | 4,160,561.93          | 4,821,590.52          | 0.00                 | 661,028.59           | 0.6484          |
| FR00140010S7       | LF FINANCIAL BONDS<br>2027 S 27C                                 | OPCVM                   | 3,490.0000000000       |         |     | 1,002.854355   | 1,099.95   | 27/03/2024 | ontribut | 3,499,961.70          | 3,838,825.50          | 0.00                 | 338,863.80           | 0.5162          |
|                    |  |                         |                        |         |     |                |            |            |          |                       |                       |                      |                      |                 |
|                    |  |                         | Total devise :         |         | EUR |                |            |            |          | 30,025,744.54         | 31,087,844.90         | 0.00                 | 1,062,100.36         | 4.1805          |
|                    | Total instrument:  | OPCVM                   |                        |         |     |                |            |            |          | 30,025,744.54         | 31,087,844.90         | 0.00                 | 1,062,100.36         | 4.1805          |
| <b>FONDS:</b>      | <b>LA FRANCAISE SUB DEBT (PFP029) EUR</b>                        |                         |                        |         |     |                |            |            |          | <b>712,327,295.17</b> | <b>743,631,681.06</b> | <b>13,380,867.75</b> | <b>29,969,069.25</b> | <b>100.0000</b> |