



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

DASSAULT SYSTEMES ISR MODERE SOLIDAIRE
FONDS D'EPARGNE SALARIALE
Régé par le Code monétaire et financier

Société de gestion
HSBC GLOBAL ASSET MANAGEMENT (FRANCE)
Immeuble Coeur Défense - Tour A
110 Esplanade du Général de Gaulle
92400 La Défense 4 - Courbevoie

En notre qualité de commissaire aux comptes du fonds d'épargne salariale DASSAULT SYSTEMES ISR MODERE SOLIDAIRE, et en application des dispositions de l'article L.214-24-49 du Code monétaire et financier relatives au contrôle de la composition de l'actif, nous avons établi la présente attestation sur les informations figurant dans la composition de l'actif au 28 juin 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 du fonds d'épargne salariale 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 du fonds d'épargne salariale 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
Amaury Couplez

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Société d'expertise comptable inscrite au tableau de l'ordre de Paris - Ile de France. Société de commissariat aux comptes membre de la compagnie régionale de Versailles. Société par Actions Simplifiée au capital de 2 510 460 €. Siège social : 63, rue de Villiers 92200 Neuilly-sur-Seine. RCS Nanterre 672 006 483. TVA n° FR 76 672 006 483. Siret 672 006 483 00362. Code APE 6920 Z. Bureaux : Bordeaux, Grenoble, Lille, Lyon, Marseille, Metz, Nantes, Nice, Paris, Poitiers, Rennes, Rouen, Strasbourg, Toulouse.

V A L E U R	STATUTS DOSSIER VAL/LIGNE	QUANTITE ET EXPR. QUANTITE	DEV COT	P.R.U EN DEVISE ET EXPR. COURS	DATE COTA	COURS VALEUR	I F	<-----> PRIX REVIENT TOTA	Devise du portefeuille VALEUR BOURSIERE	COUPON COURU TOTA	-----> PLUS OU MOINS VAL	PRCT ACT NET
0 -ACTIONS & VALEURS ASSIMILEES												
ACTIONS & VALEURS ASSIMILEES NEGOCIEES SUR UN MARCHE REGLEMENTE OU ASSIMILE												
ACTIONS & VALEURS ASSIMILEES NEGOCIEES SUR UN MARCHE REGLEMENTE OU ASSIMILE												
DEVISE VALEUR : EUR EURO												
AT0000652011	ERSTE GRP BANK	3,778.	P EUR	35.1484	M 28/06/24	44.24	T	132,790.47	167,138.72	0.00	34,348.25	0.24
AT0000BAWAG2	BAWAG GROUP AG	1,564.	P EUR	46.1832	M 28/06/24	59.1	T	72,230.57	92,432.40	0.00	20,201.83	0.13
BE0003565737	KBC GROUPE	2,559.	P EUR	62.3679	M 28/06/24	65.9	T	159,599.39	168,638.10	0.00	9,038.71	0.24
CH1216478797	DSM-FIRMENICH AG	1,329.	P EUR	138.8261	M 28/06/24	105.6	T	184,499.88	140,342.40	0.00	-44,157.48	0.20
DE0005190003	BMW	1,676.	P EUR	89.5133	M 28/06/24	88.38	T	150,024.31	148,124.88	0.00	-1,899.43	0.21
DE0005552004	DEUTSCHE POST NAMEN	4,322.	P EUR	50.8787	M 28/06/24	37.79	T	219,897.61	163,328.38	0.00	-56,569.23	0.23
DE0005785604	FRESENIUS	4,133.	P EUR	40.465	M 28/06/24	27.88	T	167,241.75	115,228.04	0.00	-52,013.71	0.17
DE0005810055	DEUTSCHE BOERSE AG	644.	P EUR	185.3836	M 28/06/24	191.1	T	119,387.06	123,068.40	0.00	3,681.34	0.18
DE0006599905	MERCK KGA	965.	P EUR	172.5428	M 28/06/24	154.75	T	166,503.82	149,333.75	0.00	-17,170.07	0.21
DE0007164600	SAP SE	2,172.	P EUR	115.2878	M 28/06/24	189.52	T	250,405.04	411,637.44	0.00	161,232.40	0.59
DE0007236101	SIEMENS AG-REG	530.	P EUR	177.1779	M 28/06/24	173.72	T	93,904.29	92,071.60	0.00	-1,832.69	0.13
DE0008404005	ALLIANZ SE-VINK	458.	P EUR	212.2496	M 28/06/24	259.5	T	97,210.33	118,851.00	0.00	21,640.67	0.17
DE0008430026	MUENCHEN RUECK	616.	P EUR	254.8075	M 28/06/24	467.	T	156,961.43	287,672.00	0.00	130,710.57	0.41
DE000KGX8881	KION GROUP AG	2,165.	P EUR	41.9227	M 28/06/24	39.09	T	90,762.55	84,629.85	0.00	-6,132.70	0.12
DE000LEG1110	LEG IMMOBILIEN S	1,519.	P EUR	71.6209	M 28/06/24	76.26	T	108,792.17	115,838.94	0.00	7,046.77	0.17
ES0105563003	CORP ACCIONA ENE	2,585.	P EUR	26.0261	M 28/06/24	19.23	T	67,277.41	49,709.55	0.00	-17,567.86	0.07
ES0144580Y14	IBERDROLA SA	24,944.	P EUR	10.5428	M 28/06/24	12.115	T	262,979.74	302,196.56	0.00	39,216.82	0.43
ES0148396007	INDITEX	3,388.	P EUR	30.1373	M 28/06/24	46.36	T	102,105.08	157,067.68	0.00	54,962.60	0.23
FI0009007884	ELISA COMMUNICATION	2,465.	P EUR	49.7624	M 28/06/24	42.84	T	122,664.42	105,600.60	0.00	-17,063.82	0.15
FI0009013296	NESTE OYJ	2,650.	P EUR	44.2084	M 28/06/24	16.625	T	117,152.17	44,056.25	0.00	-73,095.92	0.06
FI0009014575	METSO CORP	12,147.	P EUR	9.7481	M 28/06/24	9.884	T	118,410.51	120,060.95	0.00	1,650.44	0.17
FR0000051807	SR TELEPERFORMANCE	534.	P EUR	282.8582	M 28/06/24	98.34	T	151,046.30	52,513.56	0.00	-98,532.74	0.08
FR0000120172	CARREFOUR	7,685.	P EUR	16.8246	M 28/06/24	13.2	T	129,296.84	101,442.00	0.00	-27,854.84	0.15
FR0000120503	BOUYGUES	2,674.	P EUR	33.1619	M 28/06/24	29.97	T	88,674.91	80,139.78	0.00	-8,535.13	0.11
FR0000120628	AXA	7,062.	P EUR	23.3807	M 28/06/24	30.57	T	165,114.39	215,885.34	0.00	50,770.95	0.31
FR0000120693	PERNOD-RICARD	789.	P EUR	179.7472	M 28/06/24	126.7	T	141,820.53	99,966.30	0.00	-41,854.23	0.14
FR0000121014	LVMH MOET HENNE	178.	P EUR	798.8848	M 28/06/24	713.6	T	142,201.50	127,020.80	0.00	-15,180.70	0.18
FR0000121485	KERING	305.	P EUR	650.3711	M 28/06/24	338.5	T	198,363.20	103,242.50	0.00	-95,120.70	0.15
FR0000121972	SCHNEIDER ELECTR	1,439.	P EUR	141.2151	M 28/06/24	224.3	T	203,208.49	322,767.70	0.00	119,559.21	0.46
FR0000125007	SAINT-GOBAIN	2,417.	P EUR	57.2893	M 28/06/24	72.62	T	138,468.14	175,522.54	0.00	37,054.40	0.25
FR0000130577	PUBLICIS GROUPE SA	1,977.	P EUR	60.7222	M 28/06/24	99.38	T	120,047.85	196,474.26	0.00	76,426.41	0.28
FR0000133308	ORANGE	5,777.	P EUR	10.1385	M 28/06/24	9.354	T	58,570.29	54,038.06	0.00	-4,532.23	0.08
FR0006174348	BUREAU VERITAS S	2,866.	P EUR	28.0102	M 28/06/24	25.86	T	80,277.19	74,114.76	0.00	-6,162.43	0.11
FR0010220475	ALSTOM	4,533.	P EUR	25.4962	M 28/06/24	15.7	T	115,574.20	71,168.10	0.00	-44,406.10	0.10
FR0010451203	REXEL	3,430.	P EUR	21.2307	M 28/06/24	24.16	T	72,821.41	82,868.80	0.00	10,047.39	0.12
FR0013176526	VALEO	1,662.	P EUR	19.2972	M 28/06/24	9.938	T	32,071.97	16,516.96	0.00	-15,555.01	0.02
FR001400AJ45	MICHELIN (CGDE)	5,347.	P EUR	32.7826	M 28/06/24	36.11	T	175,288.51	193,080.17	0.00	17,791.66	0.28
IE0001827041	CRH PLC	1,774.	P GBP	45.1859	M 28/06/24	58.96	T	79,459.62	123,365.03	0.00	43,905.41	0.18
IE00BFOL3536	AIB GROUP PLC	24,733.	P EUR	4.9827	M 28/06/24	4.936	T	123,237.06	122,082.09	0.00	-1,154.97	0.18
IT0003128367	ENEL SPA	7,958.	P EUR	6.7683	M 28/06/24	6.494	T	53,861.80	51,679.25	0.00	-2,182.55	0.07
NL0000009082	KONINKLIJKE KPN NV	56,718.	P EUR	2.8325	M 28/06/24	3.58	T	160,652.71	203,050.44	0.00	42,397.73	0.29
NL0000009165	HEINEKEN	1,791.	P EUR	100.3874	M 28/06/24	90.3	T	179,793.76	161,727.30	0.00	-18,066.46	0.23
NL0000226223	STMICROELECTRONI	4,424.	P EUR	33.2482	M 28/06/24	36.865	T	147,090.22	163,090.76	0.00	16,000.54	0.23

Inventaire sur historique de valorisation (HISINV)

Stock : Stock admi principal au 28/06/24

Devise de fixing : FXR Devises Reuters

PORTEFEUILLE : 12319 DASSAULT SYSTEMES ISR MODERE SOLIDAIRE VL VALIDEE Devise du portefeuille : EUR (Etat simplifie, trame : PC23 TYPE D INSTRUMENT DETAILLE / DEVISE VALEUR , Tris : BVAL04)

V A L E U R	STATUTS VAL/LIGNE	DOSSIER	QUANTITE ET EXPR. QUANTITE	DEV COT	P.R.U EN DEVISE ET EXPR. COURS	DATE COTA	COURS VALEUR	I F	<-----> PRIX REVIENT TOTA	Devise du portefeuille			<-----> PLUS OU MOINS VAL	PRCT ACT NET
										VALEUR	BOURSIERE	COUPON COURU TOTA		
NL0010273215	ASML HOLDING NV		282.	P EUR	622.9559	M 28/06/24	964.2	T	175,673.55	271,904.40		0.00	96,230.85	0.39
NL0011794037	KONINKLIJKE AHOLD NV		5,170.	P EUR	28.8087	M 28/06/24	27.59	T	148,941.13	142,640.30		0.00	-6,300.83	0.20
NL0011821202	ING GROEP NV		14,588.	P EUR	11.8046	M 28/06/24	15.962	T	172,205.85	232,853.66		0.00	60,647.81	0.33
NL0011872643	ASR NEDERLAND NV		2,904.	P EUR	41.3374	M 28/06/24	44.51	T	120,043.89	129,257.04		0.00	9,213.15	0.19
NL0013267909	AKZO NOBEL		1,594.	P EUR	88.2911	M 28/06/24	56.78	T	140,736.05	90,507.32		0.00	-50,228.73	0.13
PTEDPOAM0009	EDP NOM		29,500.	P EUR	4.4194	M 28/06/24	3.499	T	130,372.17	103,220.50		0.00	-27,151.67	0.15
SOUS TOTAL DEVISE VALEUR : EUR EURO														
CUMUL (EUR)									6,605,713.53	6,919,167.21		0.00	313,453.68	9.92
DEVISE VALEUR : GBP LIVRE STERLING														
GB00B2B0DG97	RELX PLC		4,870.	P EUR	21.5043	M 28/06/24	42.96	T	121,867.91	209,215.20		0.00	87,347.29	0.30
ACTIONS & VALEURS ASSIMILEES NEGOCIEES SUR UN MARCHE REGLEMENTE OU ASSIMILE														
CUMUL (EUR)									6,727,581.44	7,128,382.41		0.00	400,800.97	10.22

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

AT0000A10683	AUST GO 2.4 05-34	(366) 230534	1,190,000.	M EUR	99.1997	% 28/06/24	94.5525	4	1,180,476.05	1,128,304.61		3,129.86	-52,171.44	1.62
AT0000A1FAP5	AUST GOV 1.2 10-25	(366) 201025	290,000.	M EUR	108.3262	% 28/06/24	97.4415	4	314,146.04	285,014.45		2,434.10	-29,131.59	0.41
BE0000324336	BELGIUM KING 4.5% 26	(366) 280326	150,000.	M EUR	125.1645	% 28/06/24	102.4385	4	187,746.82	155,433.09		1,775.34	-32,313.73	0.22
BE0000335449	BELG GO 1.0 06-31	(366) 220631	460,000.	M EUR	109.5196	% 28/06/24	88.011	4	503,790.24	404,976.63		126.03	-98,813.61	0.58
BE0000348574	BELG GO 1.7 06-50	(366) 220650	100,000.	M EUR	69.8753	% 28/06/24	68.8675	4	69,875.25	68,914.08		46.58	-961.17	0.10
BE6340849569	ELIA TR 3.625 01-33	(366) 180133	200,000.	M EUR	100.575	% 28/06/24	99.8255	4	201,149.97	202,939.25		3,288.25	1,789.28	0.29
BE6350703169	ANHE IN 3.75 03-37	(366) 220337	300,000.	M EUR	99.949	% 28/06/24	99.447	4	299,847.00	301,484.84		3,143.84	1,637.84	0.43
BE6352705782	ELIA GR 3.875 06-31	(366) 110631	200,000.	M EUR	99.477	% 28/06/24	99.7005	4	198,954.00	199,846.89		445.89	892.89	0.29
DE0001102614	BUND DE 1.8 08-53	(366) 150853	150,000.	M EUR	74.4198	% 28/06/24	82.331	4	111,629.73	125,871.91		2,375.41	14,242.18	0.18
DE0001135275	REPU FE 4.0 01-37	(366) 040137	690,000.	M EUR	164.3935	% 28/06/24	114.585	4	1,134,315.29	804,210.27		13,573.77	-330,105.02	1.15
DE0001135366	ALLEMAGNE 4.75% 40	(366) 040740	400,000.	M EUR	188.673	% 28/06/24	126.544	4	754,692.05	525,072.17		18,896.17	-229,619.88	0.75
DE0001135481	ALLEMAGNE 2.5% 2044	(366) 040744	410,000.	M EUR	152.6308	% 28/06/24	96.697	4	625,786.48	406,651.69		10,193.99	-219,134.79	0.58
DE000A254P51	LEGR 0 7/8 11/28/27	(EXA) 281127	200,000.	M EUR	103.872	% 28/06/24	91.675	4	207,744.00	184,387.57		1,037.57	-23,356.43	0.26
DE000A289NX4	EVON IN 0.625 09-25	(366) 180925	300,000.	M EUR	103.0216	% 28/06/24	96.3695	4	309,064.73	290,583.91		1,475.41	-18,480.82	0.42
DE000A28RSR6	ALLI FI 0.5 01-31	(366) 140131	200,000.	M EUR	102.1406	% 28/06/24	83.851	4	204,281.23	168,166.48		464.48	-36,114.75	0.24
DE000A3E5VK1	LEG IMM 0.75 06-31	(366) 300631	200,000.	M EUR	99.8303	% 28/06/24	79.7195	4	199,660.55	159,447.22		8.22	-40,213.33	0.23
DE000A3LT431	BMW US 3.0 11-27	(366) 021127	177,000.	M EUR	99.788	% 28/06/24	98.908	4	176,624.76	177,257.90		2,190.74	633.14	0.25
ES00000121S7	ESPAGNE 4.70% 07/41	(366) 300741	560,000.	M EUR	169.3101	% 28/06/24	111.8085	4	948,136.46	650,434.05		24,306.45	-297,702.41	0.93
ES0000012411	SPAIN 5.75% 07/32	(366) 300732	190,000.	M EUR	161.8842	% 28/06/24	117.963	4	307,579.91	234,218.91		10,089.21	-73,361.00	0.34
ES00000126B2	SPGB 2 3/4 10/31/24	(EXA) 311024	730,000.	M EUR	112.485	% 28/06/24	99.7435	4	821,140.20	741,565.73		13,438.18	-79,574.47	1.06
ES00000127A2	SPAI GO 1.95 07-30	(366) 300730	710,000.	M EUR	116.3994	% 28/06/24	93.8975	4	826,436.01	679,458.07		12,785.82	-146,977.94	0.97
ES00000127Z9	SPAI GOV 1.95 04-26	(366) 300426	800,000.	M EUR	110.9496	% 28/06/24	97.901	4	887,596.82	785,900.60		2,692.60	-101,696.22	1.13
ES00000128C6	SPAI GO 2.9 10-46	(366) 311046	230,000.	M EUR	136.5995	% 28/06/24	85.851	4	314,178.77	201,922.19		4,464.89	-112,256.58	0.29
ES00000128P8	SPAI GO 1.5 04-27	(366) 300427	390,000.	M EUR	109.9013	% 28/06/24	95.8595	4	428,614.92	374,861.78		1,009.73	-53,753.14	0.54
ES0000012H58	SPAI GO 1.45 10-71	(366) 311071	140,000.	M EUR	88.3162	% 28/06/24	47.499	4	123,642.67	67,857.48		1,358.88	-55,785.19	0.10
EU000A1G0DB8	EUROPEAN FIX 290744	(366) 290744	130,000.	M EUR	140.2145	% 28/06/24	86.207	4	182,278.82	114,898.73		2,829.63	-67,380.09	0.16
EU000A1G0DD4	EFSS 1.2 02/17/45	(EXA) 170245	210,000.	M EUR	91.3648	% 28/06/24	69.121	4	191,866.12	146,097.38		943.28	-45,768.74	0.21
EU000A1G0DQ6	EURO FI 0.375 10-24	(366) 111024	300,000.	M EUR	102.9953	% 28/06/24	99.1325	4	308,985.95	298,212.05		814.55	-10,773.90	0.43

V A L E U R	STATUTS VAL/LIGNE	DOSSIER	QUANTITE ET EXPR. QUANTITE	DEV COT	P.R.U EN DEVISE ET EXPR. COURS	DATE COTA	COURS VALEUR	I F	<-----> PRIX REVIENT TOTA	Devise du portefeuille VALEUR BOURSIERE	COUPON COURU TOTA	<-----> PLUS OU MOINS VAL	PRCT ACT NET
EU000A1G0EK7	EURO FI 0.0 10-27	(366) 131027	310,000.	M EUR	101.319	% 28/06/24	90.783	4	314,088.90	281,427.30	0.00	-32,661.60	0.40
EU000A283859	COMM EU 0.0 10-30	(366) 041030	610,000.	M EUR	97.8904	% 28/06/24	83.4265	4	597,131.30	508,901.65	0.00	-88,229.65	0.73
EU000A284469	COMM EU 0.3 11-50	(366) 041150	70,000.	M EUR	90.383	% 28/06/24	48.1745	4	63,268.13	33,860.43	138.28	-29,407.70	0.05
EU000A3KSXE1	EURO UN 0.0 07-31	(366) 040731	100,000.	M EUR	81.914	% 28/06/24	81.3525	4	81,914.00	81,352.50	0.00	-561.50	0.12
EU000A3KT6A3	EURO UN 0.0 04-31	(366) 220431	200,000.	M EUR	78.505	% 28/06/24	82.0525	4	157,010.00	164,105.00	0.00	7,095.00	0.24
FI4000006176	FINLANDE 4% 2025	(366) 040725	260,000.	M EUR	118.572	% 28/06/24	100.6895	4	308,287.09	272,135.87	10,343.17	-36,151.22	0.39
FR0010070060	OAT 4.75% 04/35	(366) 250435	390,000.	M EUR	160.927	% 28/06/24	112.868	4	627,615.19	443,636.43	3,451.23	-183,978.76	0.64
FR0010371401	FRAN GOV 4.0 10-38	(366) 251038	270,000.	M EUR	161.0286	% 28/06/24	105.97	4	434,777.23	293,525.56	7,406.56	-141,251.67	0.42
FR0012517027	FRAN GO 0.5 05-25	(366) 250525	850,000.	M EUR	104.0132	% 28/06/24	97.4755	4	884,111.90	828,984.22	442.47	-55,127.68	1.19
FR0013154044	FRAN GOV 1.25 05-36	(366) 250536	450,000.	M EUR	111.8434	% 28/06/24	79.4655	4	503,295.35	358,180.37	585.62	-145,114.98	0.51
FR0013262698	COVI SA 1.5 06-27	(366) 210627	200,000.	M EUR	107.0955	% 28/06/24	93.4885	4	214,191.07	187,067.41	90.41	-27,123.66	0.27
FR0013313582	FRAN GO 1.25 05-34	(366) 250534	580,000.	M EUR	81.4259	% 28/06/24	83.2115	4	472,270.29	483,381.49	754.79	11,111.20	0.69
FR0013430741	KLEP 0.625 07-30	(366) 010730	200,000.	M EUR	100.2609	% 28/06/24	82.871	4	200,521.70	165,745.42	3.42	-34,776.28	0.24
FR0013453172	AXA HOM 0.01 10-29	(366) 161029	100,000.	M EUR	99.9362	% 28/06/24	84.629	4	99,936.18	84,636.10	7.10	-15,300.08	0.12
FR0013480613	FRAN GO 0.75 05-52	(366) 250552	410,000.	M EUR	76.9194	% 28/06/24	50.0735	4	315,369.47	205,621.49	320.14	-109,747.98	0.29
FR0013506813	UNIB RO 2.125 04-25	(366) 090425	300,000.	M EUR	108.2755	% 28/06/24	98.7125	4	324,826.52	297,604.62	1,467.12	-27,221.90	0.43
FR0013515806	FRAN GO 0.5 05-40	(366) 250540	650,000.	M EUR	97.6792	% 28/06/24	63.713	4	634,914.57	414,472.86	338.36	-220,441.71	0.59
FR0014001EW8	ALSTOM 0.0 01-29	(366) 110129	200,000.	M EUR	97.186	% 28/06/24	85.0965	4	194,372.00	170,193.00	0.00	-24,179.00	0.24
FR0014001NN8	FRAN GO 0.5 05-72	(366) 250572	410,000.	M EUR	52.3404	% 28/06/24	35.086	4	214,595.48	144,066.02	213.42	-70,529.46	0.21
FR00140049A8	GECINA 0.875 06-36	(366) 300636	200,000.	M EUR	100.39	% 28/06/24	69.6375	4	200,779.97	139,284.59	9.59	-61,495.38	0.20
FR0014005HY8	AIR LIQ 0.375 09-33	(366) 200933	300,000.	M EUR	99.7454	% 28/06/24	76.761	4	299,236.05	231,162.10	879.10	-68,073.95	0.33
FR00140050K3	LEGR 0.375 10-31	(366) 061031	200,000.	M EUR	99.804	% 28/06/24	81.1365	4	199,608.00	162,826.28	553.28	-36,781.72	0.23
FR0014005SC1	PERN RI 0.125 10-29	(366) 041029	300,000.	M EUR	98.283	% 28/06/24	84.2625	4	294,849.00	253,066.19	278.69	-41,782.81	0.36
FR0014008E08	AXA BAN 0.625 02-28	(366) 160228	800,000.	M EUR	99.93	% 28/06/24	91.12	4	799,440.00	730,831.58	1,871.58	-68,608.42	1.05
FR001400D0F9	CARR 4.125 10-28	(366) 121028	100,000.	M EUR	98.973	% 28/06/24	101.838	4	98,973.00	104,813.41	2,975.41	5,840.41	0.15
FR001400DTA3	SCHN EL 3.5 11-32	(366) 091132	100,000.	M EUR	99.329	% 28/06/24	100.4005	4	99,329.00	102,657.33	2,256.83	3,328.33	0.15
FR001400H5F4	SCHN EL 3.375 04-25	(366) 060425	200,000.	M EUR	99.875	% 28/06/24	99.709	4	199,750.00	201,026.90	1,608.90	1,276.90	0.29
FR001400HJE7	LVMH MO 3.375 10-25	(366) 211025	100,000.	M EUR	99.95	% 28/06/24	99.8545	4	99,950.00	102,205.93	2,351.43	2,255.93	0.15
FR001400I5S6	LEGR 3.5 05-29	(366) 290529	300,000.	M EUR	99.7596	% 28/06/24	100.667	4	299,278.69	302,979.08	978.08	3,700.39	0.43
FR001400I1U3	EDENRED 3.625 06-31	(366) 130631	200,000.	M EUR	99.251	% 28/06/24	98.8485	4	198,502.00	198,074.40	377.40	-427.60	0.28
FR001400KJ00	LVMH MO 3.5 09-33	(366) 070933	300,000.	M EUR	102.9703	% 28/06/24	100.4705	4	308,910.84	309,989.37	8,577.87	1,078.53	0.44
FR001400MDV4	COVI 4.625 06-32	(366) 050632	300,000.	M EUR	101.6006	% 28/06/24	101.471	4	304,801.69	305,439.37	1,026.37	637.68	0.44
FR001400MF86	ENGIE 3.875 12-33	(366) 061233	200,000.	M EUR	99.204	% 28/06/24	99.948	4	198,408.00	204,321.55	4,425.55	5,913.55	0.29
FR001400MLN4	UNIB RO 4.125 12-30	(366) 111230	100,000.	M EUR	99.393	% 28/06/24	100.276	4	99,393.00	102,575.18	2,299.18	3,182.18	0.15
FR001400Q4A7	CIE GEN 3.375 05-36	(366) 160536	300,000.	M EUR	98.737	% 28/06/24	97.785	4	296,210.92	294,658.77	1,303.77	-1,552.15	0.42
IE00BMQ5JL65	IREL GO 0.0 10-31	(366) 181031	320,000.	M EUR	98.178	% 28/06/24	81.66	4	314,169.60	261,312.00	0.00	-52,857.60	0.37
IT0001444378	ITAL BU 6.0 05-31	(UST) 010531	1,080,000.	M EUR	143.0259	% 28/06/24	113.9475	4	1,544,679.82	1,241,550.39	10,917.39	-303,129.43	1.78
IT0004532559	ITAL BU 5.0 09-40	(UST) 010940	1,060,000.	M EUR	143.4112	% 28/06/24	106.9975	4	1,520,158.61	1,151,888.17	17,714.67	-368,270.44	1.65
IT0005024234	ITAL BU 3.5 03-30	(UST) 010330	490,000.	M EUR	118.0058	% 28/06/24	99.645	4	578,228.39	493,992.70	5,732.20	-84,235.69	0.71
IT0005090318	ITALIE 1.5 06-25	(UST) 010625	400,000.	M EUR	98.4889	% 28/06/24	98.1885	4	393,955.40	393,262.20	508.20	-693.20	0.56
IT0005273013	ITAL BU 3.45 03-48	(UST) 010348	860,000.	M EUR	120.9245	% 28/06/24	85.599	4	1,039,950.75	746,068.28	9,916.88	-293,882.47	1.07
IT0005323032	ITAL BU 2.0 02-28	(UST) 010228	910,000.	M EUR	111.1561	% 28/06/24	95.3395	4	1,011,520.91	875,189.45	7,600.00	-136,331.46	1.25
IT0005425233	ITAL BU 1.7 09-51	(UST) 010951	320,000.	M EUR	52.0981	% 28/06/24	58.3685	4	166,713.92	188,597.46	1,818.26	21,883.54	0.27
IT0005538597	ITAL BU 3.8 04-26	(UST) 150426	300,000.	M EUR	100.9585	% 28/06/24	100.6315	4	302,875.35	304,324.01	2,429.51	1,448.66	0.44
PTOTECO0037	PORT OB 1.0 04-52	(366) 120452	130,000.	M EUR	91.0423	% 28/06/24	53.6085	4	118,354.94	69,979.54	288.49	-48,375.40	0.10
PTOTEK0E0011	PORT OB 2.875 10-25	(366) 151025	270,000.	M EUR	116.2506	% 28/06/24	99.6525	4	313,876.55	274,597.30	5,535.55	-39,279.25	0.39
PTOTEN0E0034	PORT OB 0.9 10-35	(366) 121035	300,000.	M EUR	103.303	% 28/06/24	77.6975	4	309,908.87	235,040.04	1,947.54	-74,868.83	0.34
PTOTEW0E0017	PORT OB 2.25 04-34	(366) 180434	260,000.	M EUR	120.8598	% 28/06/24	92.3955	4	314,235.54	241,430.35	1,202.05	-72,805.19	0.35

Inventaire sur historique de valorisation (HISINV)

Stock : Stock admi principal au 28/06/24

Devise de fixing : FXR Devises Reuters

PORTEFEUILLE : 12319 DASSAULT SYSTEMES ISR MODERE SOLIDAIRE VL VALIDEE Devise du portefeuille : EUR (Etat simplifie, trame : PC23 TYPE D INSTRUMENT DETAILLE / DEVISE VALEUR , 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	
XS0807336077	EUROP INV BK2.75% 25	(366)	150925	270,000.	M EUR	115.6505	% 28/06/24	99.496	4	312,256.44		274,542.68		5,903.48	-37,713.76	0.39	
XS1109744778	TRAN FI 1.875 09-24	(366)	160924	180,000.	M EUR	107.225	% 28/06/24	99.5505	4	193,005.00		181,865.08		2,674.18	-11,139.92	0.26	
XS1470601656	BNP PAR 2.25 01-27	(366)	110127	290,000.	M EUR	110.3568	% 28/06/24	96.4505	4	320,034.62		282,790.67		3,084.22	-37,243.95	0.41	
XS1575444622	IBER FI 1.0 03-25	(366)	070325	300,000.	M EUR	104.3198	% 28/06/24	98.2115	4	312,959.30		295,596.14		961.64	-17,363.16	0.42	
XS1578127778	TMO 1.45 03/16/27	(EXA)	160327	180,000.	M EUR	107.467	% 28/06/24	95.079	4	193,440.53		171,914.47		772.27	-21,526.06	0.25	
XS1612977717	BANQ EU 1.125 04-33	(366)	130433	370,000.	M EUR	108.7845	% 28/06/24	85.5985	4	402,502.78		317,626.78		912.33	-84,876.00	0.46	
XS1676952481	SCOT AN 0.875 09-25	(366)	060925	300,000.	M EUR	104.154	% 28/06/24	96.8695	4	312,461.92		292,760.14		2,151.64	-19,701.78	0.42	
XS1717355561	BFCM BA 1.625 11-27	(366)	151127	200,000.	M EUR	106.8879	% 28/06/24	92.862	4	213,775.75		187,766.35		2,042.35	-26,009.40	0.27	
XS1788586375	RED ELE 1.25 03-27	(366)	130327	200,000.	M EUR	107.0264	% 28/06/24	94.9725	4	214,052.82		190,705.27		760.27	-23,347.55	0.27	
XS1791485011	BANQ EU 0.875 01-28	(366)	140128	170,000.	M EUR	107.7573	% 28/06/24	93.132	4	183,187.46		159,015.32		690.92	-24,172.14	0.23	
XS1807495608	ERST GR 0.625 04-26	(366)	170426	200,000.	M EUR	104.4753	% 28/06/24	95.1255	4	208,950.55		190,511.27		260.27	-18,439.28	0.27	
XS1839888754	DNB BOL 0.625 06-25	(366)	190625	300,000.	M EUR	103.8984	% 28/06/24	97.3555	4	311,695.19		292,133.28		66.78	-19,561.91	0.42	
XS1997077364	TRAN FI 1.45 05-29	(366)	160529	190,000.	M EUR	105.8456	% 28/06/24	90.3255	4	201,106.70		171,973.20		354.75	-29,133.50	0.25	
XS1999841445	KRED FU 0.01 05-27	(366)	050527	310,000.	M EUR	101.7207	% 28/06/24	92.101	4	315,334.08		285,518.03		4.93	-29,816.05	0.41	
XS2001737910	TELE AS 1.125 05-29	(366)	310529	180,000.	M EUR	106.5659	% 28/06/24	90.1805	4	191,818.58		162,502.43		177.53	-29,316.15	0.23	
XS2004381245	TOTA CA 1.535 05-39	(366)	310539	200,000.	M EUR	110.0442	% 28/06/24	75.7945	4	220,088.38		151,858.15		269.15	-68,230.23	0.22	
XS2010045271	SCHL FI 0.0 10-24	(366)	151024	310,000.	M EUR	100.4	% 28/06/24	98.9285	4	311,240.00		306,678.35		0.00	-4,561.65	0.44	
XS2020671157	MEDT GL 1.75 07-49	(366)	020749	180,000.	M EUR	106.6254	% 28/06/24	65.571	4	191,925.69		118,027.80		0.00	-73,897.89	0.17	
XS2021462440	PROL IN 0.875 07-29	(366)	090729	190,000.	M EUR	103.7784	% 28/06/24	85.966	4	197,178.98		164,966.10		1,630.70	-32,212.88	0.24	
XS2022425297	INTE 1.0 07-24	(366)	040724	300,000.	M EUR	102.9947	% 28/06/24	99.9815	4	308,984.22		302,928.11		2,983.61	-6,056.11	0.43	
XS2050406094	DH EURO 0.75 09-31	(366)	180931	300,000.	M EUR	104.6078	% 28/06/24	82.8785	4	313,823.42		250,405.99		1,770.49	-63,417.43	0.36	
XS2051494222	BRIT TE 0.5 09-25	(366)	120925	400,000.	M EUR	96.2303	% 28/06/24	96.3045	4	384,921.10		386,824.56		1,606.56	1,903.46	0.55	
XS2086868010	TESC CO 0.875 05-26	(366)	290526	190,000.	M EUR	103.0637	% 28/06/24	95.081	4	195,821.03		180,808.76		154.86	-15,012.27	0.26	
XS2100663579	DIGI DU 0.625 07-25	(366)	150725	300,000.	M EUR	102.6869	% 28/06/24	96.7365	4	308,060.63		292,017.90		1,808.40	-16,042.73	0.42	
XS2115094737	SKAN EN 0.375 02-27	(366)	110227	200,000.	M EUR	100.8709	% 28/06/24	92.237	4	201,741.89		184,764.98		290.98	-16,976.91	0.26	
XS2117452156	TELE AS 0.25 02-28	(366)	140228	120,000.	M EUR	100.2306	% 28/06/24	89.4635	4	120,276.69		107,470.13		113.93	-12,806.56	0.15	
XS2159791990	AMER HO 1.95 10-24	(366)	181024	300,000.	M EUR	108.123	% 28/06/24	99.4255	4	324,369.12		302,400.27		4,123.77	-21,968.85	0.43	
XS2177021271	LIND FI 0.25 05-27	(366)	190527	300,000.	M EUR	101.5274	% 28/06/24	91.827	4	304,582.05		275,571.41		90.41	-29,010.64	0.40	
XS2178833427	EQUI A 0.75 05-26	(366)	220526	300,000.	M EUR	103.9014	% 28/06/24	95.1245	4	311,704.23		285,626.24		252.74	-26,077.99	0.41	
XS2189259018	BANQ EU 0.25 06-40	(366)	150640	190,000.	M EUR	95.7927	% 28/06/24	63.3035	4	182,006.13		120,298.77		22.12	-61,707.36	0.17	
XS2194192527	INFI TE 2.0 06-32	(366)	240632	200,000.	M EUR	114.6351	% 28/06/24	89.434	4	229,270.11		178,955.67		87.67	-50,314.44	0.26	
XS2201857534	ASS GEN 2.429 07-31	(EUR)	140731	500,000.	M EUR	91.8536	% 28/06/24	87.9275	4	459,267.95		451,377.67		11,740.17	-7,890.28	0.65	
XS2227905903	AMT O 1/2 01/15/28	(EXA)	150128	200,000.	M EUR	99.4742	% 28/06/24	89.249	4	198,948.49		178,959.75		461.75	-19,988.74	0.26	
XS2242979719	HEAT FU 1.5 10-25	(366)	121025	300,000.	M EUR	105.5352	% 28/06/24	97.242	4	316,605.45		294,971.90		3,245.90	-21,633.55	0.42	
XS2262263622	PROV DE 0.01 11-30	(366)	251130	400,000.	M EUR	92.0695	% 28/06/24	81.914	4	368,278.09		327,680.04		24.04	-40,598.05	0.47	
XS2317069685	INTE 0.75 03-28	(366)	160328	500,000.	M EUR	101.9371	% 28/06/24	89.9945	4	509,685.49		451,082.09		1,109.59	-58,603.40	0.65	
XS2320453884	UPM KYM 0.5 03-31	(366)	220331	200,000.	M EUR	98.3878	% 28/06/24	82.179	4	196,775.67		164,637.45		279.45	-32,138.22	0.24	
XS2320746394	VERB AG 0.9 04-41	(366)	010441	200,000.	M EUR	101.0782	% 28/06/24	64.9475	4	202,156.49		130,348.70		453.70	-71,807.79	0.19	
XS2327420977	EON SE 0.6 10-32	(366)	011032	190,000.	M EUR	99.4202	% 28/06/24	79.919	4	188,898.31		152,702.66		856.56	-36,195.65	0.22	
XS2345317510	SVEN HA 0.05 09-28	(366)	060928	300,000.	M EUR	99.714	% 28/06/24	87.4845	4	299,142.00		262,576.45		122.95	-36,565.55	0.38	
XS2353182293	ENEL FI 0.5 06-30	(366)	170630	310,000.	M EUR	100.1027	% 28/06/24	84.728	4	310,318.24		262,720.50		63.70	-47,597.74	0.38	
XS2355599197	NATW MK 0.125 06-26	(366)	180626	310,000.	M EUR	99.5934	% 28/06/24	93.6635	4	308,739.61		290,371.71		14.86	-18,367.90	0.42	
XS2381853279	NATL GR 0.25 09-28	(366)	010928	140,000.	M EUR	99.744	% 28/06/24	87.1035	4	139,641.60		122,236.57		291.67	-17,405.03	0.18	
XS2390400716	ENEL FI 0.375 05-29	(366)	280529	222,000.	M EUR	99.902	% 28/06/24	86.8855	4	221,782.44		192,965.64		79.83	-28,816.80	0.28	
XS2394063437	BREN FI 0.5 10-29	(366)	061029	200,000.	M EUR	99.711	% 28/06/24	85.03	4	199,422.00		170,797.70		737.70	-28,624.30	0.24	
XS2400997131	TOYO MO 0.0 10-25	(366)	271025	300,000.	M EUR	99.617	% 28/06/24	95.458	4	298,851.00		286,374.00		0.00	-12,477.00	0.41	
XS2404591161	SPAR 1 0.05 11-28	(366)	031128	300,000.	M EUR	99.686	% 28/06/24	87.7045	4	299,058.00		263,212.68		99.18	-35,845.32	0.38	
XS2418730995	ING BAN 0.125 12-31	(366)	081231	300,000.	M EUR	99.604	% 28/06/24	80.3165	4	298,812.00		241,161.59		212.09	-57,650.41	0.35	

Inventaire sur historique de valorisation (HISINV)

Stock : Stock admi principal au 28/06/24

Devise de fixing : FXR Devises Reuters

PORTEFEUILLE : 12319 DASSAULT SYSTEMES ISR MODERE SOLIDAIRE VL VALIDEE Devise du portefeuille : EUR (Etat simplifie, trame : PC23 TYPE D INSTRUMENT DETAILLE / DEVISE VALEUR , Tris : BVAL04)

V A L E U R	STATUTS VAL/LIGNE	DOSSIER	QUANTITE ET EXPR. QUANTITE	DEV COT	P.R.U EN DEVISE ET EXPR. COURS	DATE COTA	COURS VALEUR	I F	<-----> PRIX REVIENT TOTA	Devise du portefeuille			<-----> PLUS OU MOINS VAL	PRCT ACT NET
										VALEUR BOURSIERE	COUPON	COURU TOTA		
XS2432293756	ENEL FI 0.875 01-31	(366) 170131	200,000.	M EUR	98.7	% 28/06/24	84.095	4	197,400.00	168,988.50		798.50	-28,411.50	0.24
XS2433244089	EON SE 0.125 01-26	(366) 180126	232,000.	M EUR	99.467	% 28/06/24	95.031	4	230,763.44	220,603.45		131.53	-10,159.99	0.32
XS2434710872	NATL GR 1.054 01-31	(366) 200131	300,000.	M EUR	100.	% 28/06/24	83.6555	4	300,000.00	252,383.35		1,416.85	-47,616.65	0.36
XS2490471807	ORSTED 2.25 06-28	(366) 140628	291,000.	M EUR	99.562	% 28/06/24	95.3805	4	289,725.42	277,880.15		322.89	-11,845.27	0.40
XS2530756191	WOLT KL 3.0 09-26	(366) 230926	200,000.	M EUR	100.0757	% 28/06/24	99.341	4	200,151.30	203,321.34		4,639.34	3,170.04	0.29
XS2531420730	ALLI 2.625 09-27	(366) 090927	100,000.	M EUR	99.631	% 28/06/24	97.9275	4	99,631.00	100,057.62		2,130.12	426.62	0.14
XS2531438351	JOHN DE 2.5 09-26	(366) 140926	127,000.	M EUR	99.898	% 28/06/24	98.09	4	126,870.46	127,107.36		2,533.06	236.90	0.18
XS2534276717	VOLV TR 2.625 02-26	(366) 200226	200,000.	M EUR	98.1674	% 28/06/24	98.454	4	196,334.77	198,815.79		1,907.79	2,481.02	0.29
XS2534785865	BBVA 3.375 09-27	(366) 200927	200,000.	M EUR	99.571	% 28/06/24	99.9085	4	199,142.00	205,091.59		5,274.59	5,949.59	0.29
XS2549543226	TENN HO 4.25 04-32	(366) 280432	152,000.	M EUR	99.486	% 28/06/24	104.492	4	151,218.72	159,978.25		1,150.41	8,759.53	0.23
XS2555220941	BOOK 4.5 11-31	(366) 151131	125,000.	M EUR	99.789	% 28/06/24	105.406	4	124,736.25	135,292.34		3,534.84	10,556.09	0.19
XS2559580548	FRES SE 4.25 05-26	(366) 280526	300,000.	M EUR	99.641	% 28/06/24	101.0435	4	298,923.00	304,353.10		1,222.60	5,430.10	0.44
XS2560495116	VODA IN 3.75 12-34	(366) 021234	140,000.	M EUR	99.573	% 28/06/24	99.8015	4	139,402.20	142,777.43		3,055.33	3,375.23	0.20
XS2573807778	AXA 3.625 01-33	(366) 100133	200,000.	M EUR	99.104	% 28/06/24	101.353	4	198,208.00	206,152.72		3,446.72	7,944.72	0.30
XS2575555938	ABB FIN 3.25 01-27	(366) 160127	300,000.	M EUR	99.5584	% 28/06/24	100.2475	4	298,675.07	305,217.91		4,475.41	6,542.84	0.44
XS2575556589	ABB FIN 3.375 01-31	(366) 160131	105,000.	M EUR	98.697	% 28/06/24	100.0545	4	103,631.85	106,683.86		1,626.64	3,052.01	0.15
XS2586942448	KRED FU 2.75 02-33	(366) 140233	400,000.	M EUR	99.4314	% 28/06/24	98.744	4	397,725.68	399,153.60		4,177.60	1,427.92	0.57
XS2589828941	TELI CO 3.625 02-32	(366) 220232	300,000.	M EUR	98.843	% 28/06/24	100.42	4	296,529.00	305,152.42		3,892.42	8,623.42	0.44
XS2591032235	ORSTED 4.125 03-35	(366) 010335	138,000.	M EUR	99.323	% 28/06/24	102.2595	4	137,065.74	143,036.40		1,918.29	5,970.66	0.21
XS2592516210	WOLT KL 3.75 04-31	(366) 030431	100,000.	M EUR	99.417	% 28/06/24	101.3365	4	99,417.00	102,261.16		924.66	2,844.16	0.15
XS2613162424	TELS GR 3.75 05-31	(366) 040531	100,000.	M EUR	99.871	% 28/06/24	101.8215	4	99,871.00	102,427.66		606.16	2,556.66	0.15
XS2613209670	SYDN AI 4.375 05-33	(366) 030533	120,000.	M EUR	99.46	% 28/06/24	103.587	4	119,352.00	125,167.41		863.01	5,815.41	0.18
XS2623868994	TELE AB 3.75 11-29	(366) 221129	337,000.	M EUR	100.8621	% 28/06/24	99.8775	4	339,905.43	344,287.07		7,699.90	4,381.64	0.49
XS2625136531	AKZO NO 4.0 05-33	(366) 240533	300,000.	M EUR	99.418	% 28/06/24	101.6815	4	298,254.00	306,326.69		1,282.19	8,072.69	0.44
XS2626022573	WPP FIN 4.125 05-28	(366) 300528	148,000.	M EUR	99.456	% 28/06/24	101.429	4	147,194.88	150,666.88		551.96	3,472.00	0.22
XS2629062568	STOR EN 4.0 06-26	(366) 010626	300,000.	M EUR	100.0087	% 28/06/24	100.3455	4	300,026.00	302,055.68		1,019.18	2,029.68	0.43
XS2631416950	ASML HO 3.5 12-25	(366) 061225	316,000.	M EUR	99.989	% 28/06/24	100.008	4	315,965.24	322,340.96		6,315.68	6,375.72	0.46
XS2632655135	UNIL CA 3.4 06-33	(366) 060633	198,000.	M EUR	99.301	% 28/06/24	99.7895	4	196,615.98	198,062.75		479.54	1,446.77	0.28
XS2633317701	ITAL 4.125 06-32	(366) 080632	202,000.	M EUR	98.746	% 28/06/24	100.497	4	199,466.92	203,551.83		547.89	4,084.91	0.29
XS2638080452	KPN 3.875 07-31	(366) 030731	200,000.	M EUR	99.098	% 28/06/24	101.297	4	198,196.00	210,322.83		7,728.83	12,126.83	0.30
XS2704918478	HM FINA 4.875 10-31	(366) 251031	100,000.	M EUR	99.534	% 28/06/24	104.8585	4	99,534.00	108,201.74		3,343.24	8,667.74	0.16
XS2725959683	SNAM 4.0 11-29	(366) 271129	173,000.	M EUR	99.026	% 28/06/24	101.0585	4	171,314.98	178,952.95		4,121.75	7,637.97	0.26
XS2726853554	STAT AS 3.125 12-31	(366) 131231	124,000.	M EUR	99.166	% 28/06/24	97.893	4	122,965.84	123,525.98		2,138.66	560.14	0.18
XS2747182181	ABB FIN 3.375 01-34	(366) 150134	112,000.	M EUR	99.466	% 28/06/24	98.8455	4	111,401.92	112,452.37		1,745.41	1,050.45	0.16
XS2748213290	IBER FI 4.871 PERP	(366) 311299	300,000.	M EUR	101.486	% 28/06/24	101.582	4	304,458.00	307,828.74		3,082.74	3,370.74	0.44
XS2751689048	CARR GL 4.5 11-32	(366) 291132	100,000.	M EUR	99.464	% 28/06/24	104.536	4	99,464.00	107,191.74		2,655.74	7,727.74	0.15
XS2758114321	COMP 3.25 02-31	(366) 060231	100,000.	M EUR	99.84	% 28/06/24	98.43	4	99,840.00	99,735.33		1,305.33	-104.67	0.14
XS2759989234	CTP NV 4.75 02-30	(366) 050230	100,000.	M EUR	99.714	% 28/06/24	101.4265	4	99,714.00	103,347.27		1,920.77	3,633.27	0.15
XS2760217880	VOLV TR 3.125 02-29	(366) 080229	104,000.	M EUR	99.745	% 28/06/24	98.715	4	103,734.80	103,951.17		1,287.57	216.37	0.15
XS2765558635	LIND PU 3.4 02-36	(366) 140236	300,000.	M EUR	99.313	% 28/06/24	97.1455	4	297,939.00	295,310.27		3,873.77	-2,628.73	0.42
XS2767979052	INFI TE 3.375 02-27	(366) 260227	100,000.	M EUR	99.829	% 28/06/24	99.848	4	99,829.00	101,019.11		1,171.11	1,190.11	0.14
XS2773789065	EPAR AK 3.625 02-31	(366) 280231	111,000.	M EUR	99.285	% 28/06/24	98.887	4	110,206.35	111,142.57		1,378.00	936.22	0.16
XS2778764006	TRAN FI 3.713 03-32	(366) 120332	100,000.	M EUR	100.	% 28/06/24	99.9095	4	100,000.00	101,048.83		1,139.33	1,048.83	0.14
XS2779010300	RELX FI 3.375 03-33	(366) 200333	101,000.	M EUR	99.254	% 28/06/24	98.147	4	100,246.54	100,099.73		971.26	-146.81	0.14
XS2799473801	ASAH BR 3.464 04-32	(366) 160432	200,000.	M EUR	99.4195	% 28/06/24	99.0865	4	198,839.09	199,634.52		1,461.52	795.43	0.29
XS2817890077	MUNI RE 4.25 05-44	(366) 260544	300,000.	M EUR	99.129	% 28/06/24	98.4455	4	297,387.00	296,803.15		1,466.65	-583.85	0.43
XS2826616596	Cell Fi 3.625 01-29	(366) 240129	300,000.	M EUR	98.9067	% 28/06/24	99.2275	4	296,720.23	298,841.31		1,158.81	2,121.08	0.43
XS2827708145	SWIS FI 3.875 05-44	(366) 290544	200,000.	M EUR	98.814	% 28/06/24	99.0095	4	197,628.00	198,740.92		721.92	1,112.92	0.28

V A L E U R	STATUTS VAL/LIGNE	DOSSIER	QUANTITE ET EXPR. QUANTITE	DEV COT	P.R.U EN DEVISE ET EXPR. COURS	DATE COTA	COURS VALEUR	I F	<-----> PRIX REVIENT TOTA	Devise du portefeuille VALEUR BOURSIERE	COUPON COURU TOTA	<-----> PLUS OU MOINS VAL	PRCT ACT NET
XS2829592679 CNH IND 3.75 06-31	(366)	110631	280,000.	M EUR	99.168	% 28/06/24	98.588	4	277,670.40	276,650.51	604.11	-1,019.89	0.40
XS2830446535 AB SAGA 4.375 05-30	(366)	290530	100,000.	M EUR	99.912	% 28/06/24	100.504	4	99,912.00	100,911.53	407.53	999.53	0.14
XS2832954270 ISS GLO 3.875 06-29	(366)	050629	300,000.	M EUR	99.4178	% 28/06/24	100.353	4	298,253.25	301,918.93	859.93	3,665.68	0.43
XS2834282142 LIND PU 3.375 06-30	(366)	040630	400,000.	M EUR	99.578	% 28/06/24	100.1405	4	398,312.00	401,597.62	1,035.62	3,285.62	0.58
XS2838500218 REDEIA 3.375 07-32	(366)	090732	200,000.	M EUR	99.428	% 28/06/24	99.1165	4	198,856.00	198,233.00	0.00	-623.00	0.28
XS2838537566 MOTA OP 4.0 01-30	(366)	170130	250,000.	M EUR	99.857	% 28/06/24	101.222	4	249,642.50	253,464.84	409.84	3,822.34	0.36
SOUS TOTAL DEVISE VALEUR : EUR EURO													
CUMUL (EUR)									54,132,011.49	47,647,155.22	432,035.36	-6,484,856.27	68.30
OBLIGATIONS FIX TO FLOAT													
DEVISE VALEUR : EUR EURO													
AT0000A2KW37 ERST GR 0.1 11-28	(366)	161128	200,000.	M EUR	98.9793	% 28/06/24	89.41	4	197,958.58	178,945.14	125.14	-19,013.44	0.26
BE0002290592 KBC GRO 1.625 09-29	(366)	180929	500,000.	M EUR	103.3616	% 28/06/24	99.3535	4	516,807.76	503,160.94	6,393.44	-13,646.82	0.72
BE0002900810 KBC GRO 4.375 11-27	(366)	231127	100,000.	M EUR	99.766	% 28/06/24	101.284	4	99,766.00	103,937.69	2,653.69	4,171.69	0.15
DE000A14J9N8 ALLIANZ SE 2.241% 45	(366)	070745	400,000.	M EUR	105.5819	% 28/06/24	98.2065	4	422,327.74	401,667.54	8,841.54	-20,660.20	0.58
DE000A254TM8 ALLI SE 2.121 07-50	(366)	080750	300,000.	M EUR	109.3366	% 28/06/24	88.919	4	328,009.70	273,015.69	6,258.69	-54,994.01	0.39
ES02136790F4 BANK 1.25 12-32	(366)	231232	300,000.	M EUR	100.2301	% 28/06/24	90.749	4	300,690.29	274,214.21	1,967.21	-26,476.08	0.39
FR00140005L7 ORANGE 1.75 PERP	(366)	311299	300,000.	M EUR	103.595	% 28/06/24	89.2715	4	310,784.88	271,558.35	3,743.85	-39,226.53	0.39
FR0014009UH8 CA 1.875 04-27	(365)	220427	200,000.	M EUR	99.836	% 28/06/24	96.647	4	199,672.00	194,023.45	729.45	-5,648.55	0.28
FR001400GDJ1 ORANGE 5.375 PERP	(366)	311299	100,000.	M EUR	99.29	% 28/06/24	103.7675	4	99,290.00	104,871.95	1,104.45	5,581.95	0.15
FR0014000XS4 ORANGE 4.5 PERP	(EUR)	311299	100,000.	M EUR	99.28	% 28/06/24	99.6515	4	99,280.00	100,676.50	1,025.00	1,396.50	0.14
FR001400PZV0 CRED MU 4.81 05-35	(366)	150535	100,000.	M EUR	100.	% 28/06/24	100.184	4	100,000.00	100,816.55	632.55	816.55	0.14
FR001400QOK5 ENGIE 4.75 PERP	(366)	311299	300,000.	M EUR	100.	% 28/06/24	99.4025	4	300,000.00	298,910.24	702.74	-1,089.76	0.43
XS1134541306 AXA PAR FIX 311299	(366)	311299	280,000.	M EUR	113.7013	% 28/06/24	99.5395	4	318,363.76	285,886.23	7,175.63	-32,477.53	0.41
XS1209031019 SWIS RE 2.6 PERP	(366)	311299	290,000.	M EUR	109.8718	% 28/06/24	97.322	4	318,628.36	288,517.13	6,283.33	-30,111.23	0.41
XS1294343337 OMV AG 6.25 PERP	(366)	311299	150,000.	M EUR	124.5666	% 28/06/24	102.6615	4	186,849.97	159,268.89	5,276.64	-27,581.08	0.23
XS1713463559 ENEL 3.375 PERP	(366)	241181	500,000.	M EUR	112.8788	% 28/06/24	97.291	4	564,393.84	496,644.55	10,189.55	-67,749.29	0.71
XS1890845875 IBER IN 3.25 PERP	(366)	311299	200,000.	M EUR	110.3733	% 28/06/24	99.3845	4	220,746.58	201,273.10	2,504.10	-19,473.48	0.29
XS1942708527 BV FOR 2.75 02-49	(366)	190249	170,000.	M EUR	113.2197	% 28/06/24	94.259	4	192,473.42	161,951.91	1,711.61	-30,521.51	0.23
XS2082429890 TELI CO 1.375 05-81	(366)	110581	190,000.	M EUR	101.7072	% 28/06/24	94.6785	4	193,243.66	180,261.34	372.19	-12,982.32	0.26
XS2083210729 ERST GR 1.0 06-30	(366)	100630	300,000.	M EUR	101.1095	% 28/06/24	96.624	4	303,328.48	290,052.82	180.82	-13,275.66	0.42
XS2218405772 MERC KG 1.625 09-80	(366)	090980	300,000.	M EUR	104.5312	% 28/06/24	94.6325	4	313,593.49	287,853.44	3,955.94	-25,740.05	0.41
XS2314312179 AXA 1.375 10-41	(366)	071041	200,000.	M EUR	100.0853	% 28/06/24	82.039	4	200,170.55	166,099.17	2,021.17	-34,071.38	0.24
XS2343340852 AIB GRO 0.5 11-27	(366)	171127	260,000.	M EUR	100.3421	% 28/06/24	92.446	4	260,889.52	241,169.44	809.84	-19,720.08	0.35
XS2343459074 NORD BK 0.625 08-31	(366)	180831	200,000.	M EUR	99.9682	% 28/06/24	93.559	4	199,936.38	188,207.48	1,089.48	-11,728.90	0.27
XS2350756446 ING GRO 0.875 06-32	(366)	090632	300,000.	M EUR	100.9195	% 28/06/24	90.84	4	302,758.52	272,685.41	165.41	-30,073.11	0.39
XS2381261424 MUNI RE 1.0 05-42	(366)	260542	300,000.	M EUR	99.355	% 28/06/24	79.5785	4	298,065.00	239,039.61	304.11	-59,025.39	0.34
XS2528858033 NATW GR 4.067 09-28	(366)	060928	177,000.	M EUR	100.	% 28/06/24	101.006	4	177,000.00	184,681.10	5,900.48	7,681.10	0.26
XS2554746185 ING GRO 4.875 11-27	(366)	141127	200,000.	M EUR	99.9	% 28/06/24	102.4675	4	199,800.00	211,088.69	6,153.69	11,288.69	0.30
XS2580221658 IBER FI 4.875 PERP	(366)	311299	100,000.	M EUR	100.	% 28/06/24	101.53	4	100,000.00	106,098.65	4,568.65	6,098.65	0.15
XS2598331242 BANC DE 5.0 06-29	(366)	070629	200,000.	M EUR	99.521	% 28/06/24	104.4435	4	199,042.00	209,571.93	684.93	10,529.93	0.30
XS2610457967 AXA 5.5 07-43	(366)	110743	300,000.	M EUR	108.1977	% 28/06/24	105.6215	4	324,593.14	332,958.76	16,094.26	8,365.62	0.48
XS2652069480 DNB BAN 4.5 07-28	(366)	190728	246,000.	M EUR	99.882	% 28/06/24	102.426	4	245,709.72	262,523.78	10,555.82	16,814.06	0.38
XS2690137299 LLOY BA 4.75 09-31	(366)	210931	260,000.	M EUR	99.401	% 28/06/24	104.298	4	258,442.60	280,791.60	9,616.80	22,349.00	0.40
XS2707169111 AIB GRO 5.25 10-31	(366)	231031	196,000.	M EUR	99.543	% 28/06/24	106.929	4	195,104.28	216,693.87	7,113.03	21,589.59	0.31
XS2723860990 NORD BK 4.875 02-34	(366)	230234	103,000.	M EUR	99.818	% 28/06/24	103.2635	4	102,812.54	108,144.91	1,783.50	5,332.37	0.16
XS2809859536 ACHM BV 5.625 11-44	(366)	021144	132,000.	M EUR	99.188	% 28/06/24	100.4375	4	130,928.16	133,815.00	1,237.50	2,886.84	0.19
XS2815894154 BARC 4.347 05-35	(366)	080535	100,000.	M EUR	100.	% 28/06/24	100.15	4	100,000.00	100,805.03	655.03	805.03	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	
XS2828791074	NORD BK 4.125 05-35		(366) 290535	344,000.	M EUR	99.5522	% 28/06/24	100.1045	4		342,459.52	345,681.29		1,321.81	3,221.77	0.50	
XS2829852842	ALLI 4.5 PERP		(366) 311299	100,000.	M EUR	99.18	% 28/06/24	100.2685	4		99,180.00	100,330.14		61.64	1,150.14	0.14	
XS2831094706	CW BK A 4.266 06-34		(366) 050634	300,000.	M EUR	100.	% 28/06/24	100.344	4		300,000.00	302,013.76		981.76	2,013.76	0.43	
SOUS TOTAL DEVISE VALEUR : EUR EURO																	
CUMUL (EUR)											9,623,100.44	9,159,907.28		142,946.47	-463,193.16	13.13	
AUTRES OBLIGATIONS (TITRES PARTICIPATIFS, ETC)																	
DEVISE VALEUR : EUR EURO																	
XS2776512035	BOOK 3.75 03-36		(366) 010336	216,000.	M EUR	98.922	% 28/06/24	98.184	4		213,671.52	214,807.03		2,729.59	1,135.51	0.31	
AUTRES OBLIGATIONS & VALEURS ASSIMILEES NEGOCIEES SUR UN MARCHE REGLEMENTE																	
CUMUL (EUR)											63,968,783.45	57,021,869.53		577,711.42	-6,946,913.92	81.74	
II -TITRES DE CREANCES																	
TITRES DE CREANCES NEGOCIES SUR MARCHE REGLEMENTE OU ASSIMILE																	
BONS DU TRESOR																	
DEVISE VALEUR : EUR EURO																	
FR0128379411	FREN REPU ZCP 08-24 NOL		(999) 140824	500,000.	EUR	99.2011	24/05/24	3.722	L		496,005.42	497,644.22		0.00	1,638.80	0.71	
III - TITRES D OPC																	
FIA ET EQUIVALENTS D AUTRES ETATS MEMBRE DE L UE																	
DEVISE VALEUR : EUR EURO																	
FR0011305564	FINANCE ET SOLIDAR Z			47,775.847	P EUR	103.46	M 27/06/24	105.94	5		4,942,889.13	5,061,373.23		0.00	118,484.10	7.26	
VI - ENGAGEMENTS SUR MARCHES A TERME																	
ENGAGEMENTS A TERME FERMES																	
FUTURES SUR OBLIGATIONS																	
DEVISE COTATION : EUR EURO																	
FBOL0000013Y	EURO BOBL 0924			6.	EUR	115.41	M 28/06/24	116.44	4		0.00	6,180.00		0.00	6,180.00	0.01	
FBOL0000014C	EURO BUND 0924			42.	EUR	130.0631	M 28/06/24	131.62	4		0.00	65,390.00		0.00	65,390.00	0.09	
FBOL0000014D	EURO SCHATZ 0924			120.	EUR	105.23	M 28/06/24	105.7	4		0.00	56,400.00		0.00	56,400.00	0.08	
SOUS TOTAL DEVISE COTATION : EUR EURO																	
CUMUL (EUR)											0.00	127,970.00		0.00	127,970.00	0.18	
FUTURES SUR INDICES																	
DEVISE COTATION : EUR EURO																	
FINL000007UX	EURO STOXX 50 0924			-3.	EUR	4906.25	M 28/06/24	4926.	4		0.00	-592.50		0.00	-592.50	0.00	
ENGAGEMENTS A TERME FERMES																	
CUMUL (EUR)											0.00	127,377.50		0.00	127,377.50	0.18	

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																									
DETTES ET CREANCES																									
REGLEMENTS DIFFERES																									
ARDEUR	Ach rgl't différé			-198,856.		EUR	1.		28/06/24	1.			-198,856.00		-198,856.00				0.00		0.00		-0.29		
RACHEUR	Rachats a payer			-94,233.56		EUR	1.		28/06/24	1.			-94,233.56		-94,233.56				0.00		0.00		-0.14		
SOUSEUR	Souscriptions/payer			1,277.63		EUR	1.		28/06/24	1.			1,277.63		1,277.63				0.00		0.00		0.00		
REGLEMENTS DIFFERES																									
CUMUL (EUR)														-291,811.93		-291,811.93				0.00		0.00		-0.42	
COUPONS ET DIVIDENDES EN ESPECES																									
DE000A3E5VK1	LEG IMM 0.75 06-31			2.		P EUR	750.		28/06/24		A		1,500.00		1,500.00				0.00		0.00		0.00		
DE000LEG1110	LEG IMMOBILIE N S			1,341.		P EUR	1.80381059		28/06/24		A		2,418.91		2,418.91				0.00		0.00		0.00		
FR0013430741	KLEP 0.625 07-30			2.		P EUR	625.		28/06/24		A		1,250.00		1,250.00				0.00		0.00		0.00		
FR00140049A8	GECINA 0.875 06-36			2.		P EUR	875.		28/06/24		A		1,750.00		1,750.00				0.00		0.00		0.00		
XS2020671157	MEDT GL 1.75 07-49			180.		P EUR	17.5		28/06/24		A		3,150.00		3,150.00				0.00		0.00		0.00		
COUPONS ET DIVIDENDES EN ESPECES																									
CUMUL (EUR)														10,068.91		10,068.91				0.00		0.00		0.01	
COLLATERAL CASH SUR DERIVES LISTES																									
DGMCIEUR	Dépôt gar. CACEIS BK			197,107.5		EUR	1.		28/06/24	1.			197,107.50		197,107.50				0.00		0.00		0.28		
APPELS DE MARGE																									
MARCIEUR	Appel Marge CACEIS			-127,377.51		EUR	1.		28/06/24	1.			-127,377.51		-127,377.51				0.00		0.00		-0.18		
FRAIS DE GESTION																									
FGANNEUR	Prov frais annexes			-394.84		EUR	1.		28/06/24	1.			-394.84		-394.84				0.00		0.00		0.00		
FGDEPC1EUR	Prov com depositaire			-8,057.05		EUR	1.		28/06/24	1.			-8,057.05		-8,057.05				0.00		0.00		-0.01		
FGPVAEUR	Frais de Gest. Admi			-3,258.64		EUR	1.		28/06/24	1.			-3,258.64		-3,258.64				0.00		0.00		0.00		
FGPVHEUR	Frais de Gest. H.C.C			-6,330.82		EUR	1.		28/06/24	1.			-6,330.82		-6,330.82				0.00		0.00		-0.01		
FGPVIC1EUR	Frais de Gest. Fina			-13,498.18		EUR	1.		28/06/24	1.			-13,498.18		-13,498.18				0.00		0.00		-0.02		
FRAIS DE GESTION																									
CUMUL (EUR)														-31,539.53		-31,539.53				0.00		0.00		-0.05	
DETTES ET CREANCES																									
CUMUL (EUR)														-243,552.56		-243,552.56				0.00		0.00		-0.35	
DISPONIBILITES																									
AVOIRS																									
BQCI EUR	CACEIS Bank			126,763.84		EUR	1.		28/06/24	1.			126,763.84		126,763.84				0.00		0.00		0.18		
BQCI GBP	CACEIS Bank			28,937.71		GBP	1.16805234		28/06/24	1.17945391			33,800.76		34,130.70				0.00		329.94		0.05		
BQCI USD	CACEIS Bank			3,236.27		USD	0.92606921		28/06/24	0.93305342			2,997.01		3,019.61				0.00		22.60		0.00		
AVOIRS																									
CUMUL (EUR)														163,561.61		163,914.15				0.00		352.54		0.23	

Inventaire sur historique de valorisation (HISINV)

Stock : Stock admi principal au 28/06/24

Devise de fixing : FXR Devises Reuters

Portefeuille : 12319 DASSAULT SYSTEMES ISR MODERE SOLIDAIRE VL VALIDEE

Devise du portefeuille : EUR (Etat simplifie, trame : PC23 TYPE D INSTRUMENT DETAILLE / DEVISE VALEUR , 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)			-79,990.95		-79,638.41		0.00	352.54 -0.11
PORTEFEUILLE : DASSAULT SYSTEMES ISR MODERE SOLIDAIRE (12319)														
						(EUR)			76,055,268.49		69,757,008.48		577,711.42	-6,298,260.01 100.00

Portefeuille titres :		69,836,646.89	Coupons et dividendes a recevoir :		10,068.91				
<u>Frais de gestion du jour</u>									
Frais de Gest. Admi :		36.21	EUR						
Prov frais annexes :		4.29	EUR						
Frais de Gest. H.C.C :		11.51	EUR						
Prov com depositaire :		45.74	EUR						
Frais de Gest. Fina :		476.49	EUR						
Part	Devise	Actif net	Nombre de parts	Valeur liquidative	Coefficient	Coeff resultat	Change	Prix std Souscript.	Prix std Rachat
C1 990000128259 DASSAULT SY ISR MO S	EUR	69,757,008.48	7,587,442.328	9.193	100.			9.193	9.193
Actif net total en EUR :		69,757,008.48							
Precedente VL en date du 27/06/24 :									
C1	DASSAULT SY ISR MO S	Prec. VL :	9.211	(EUR)	Variation :	-0.195%			

COURS DES DEVISES UTILISEES							
par la valorisation		par l'inventaire		par la valorisation précédente		variation	
Cours	EUR en GBP :	0.84785	cotation : 28/06/24	0.	0.84685	cotation : 27/06/24	0.11808
Cours	EUR en USD :	1.07175	cotation : 28/06/24	0.	1.0712	cotation : 27/06/24	0.05134
Cours	GBP en USD :	1.2640797311	cotation : 28/06/24	0.	1.2649229498	cotation : 27/06/24	-0.06666

COURS INVERSES DES DEVISES UTILISEES								
par la valorisation			par l'inventaire		par la valorisation précédente			
Cours	GBP en EUR :	1.1794539128	cotation :	28/06/24	0.	1.180846667	cotation :	27/06/24
Cours	USD en EUR :	0.9330534173	cotation :	28/06/24	0.	0.9335324869	cotation :	27/06/24
Cours	USD en GBP :	0.7910893398	cotation :	28/06/24	0.	0.7905619865	cotation :	27/06/24