

Type	Code et libelle Valeur	Rating LT	Code Instrument
FUTURE	EUREX BOBL 0610	AAA	INST274558
FUTURE	EUR EUREX EUROB 0610	AAA	INST274465
OBLIGATION	PORTUGAL 5.15% 06/11 [A-]	A-	INST77226
OBLIGATION	FRANCE FIX 3.50 [AAA]	AAA	INST214064
OBLIGATION	BTP 3.75% 15/09/11 [A+]	A+	INST218710
OBLIGATION	LINEAIRE OLO36 5% 28 [AA+]	AA+	INST74221
OBLIGATION	IRELAND 4% 11/11/201 [AA-]	AA-	INST256806
OBLIGATION	ALLEMAGNE 4%07-13/04 [AAA]	AAA	INST227777
OBLIGATION	BTP 4% 15/04/12 [A+]	A+	INST229027
OBLIGATION	OAT 5% 04/12 [AAA]	AAA	INST87065
OBLIGATION	PORTUGAL 5% 06/12 [A-]	A-	INST87130
OBLIGATION	FRANCE FIX 4.50 [AAA]	AAA	INST232071
OBLIGATION	AUSTRIA 5% 07/12 [AAA]	AAA	INST84951
OBLIGATION	PAYS BAS 5%02-150712 [AAA]	AAA	INST87131
OBLIGATION	SPAIN 5% 07/12 [AA]	AA	INST148877
OBLIGATION	ALLEMAGNE 151 4.25% [AAA]	AAA	INST236356
OBLIGATION	ITALY 4.75% 01/02/13 [A+]	A+	INST114519
OBLIGATION	GERMAN 4% 01/37 [AAA]	AAA	INST150773
OPCVM	CPR CASH EURO GOVERN (8.7%)		INST253532
OPTION	CER_/0710/PUT /99.		INST276178
OPTION	CER_/0710/PUT /98.75		INST276179
OPTION	CER_/0710/PUT /98.5		INST276180