

SOFRAGI

SOCIETE FRANÇAISE DE GESTION ET D'INVESTISSEMENT

Société d'Investissement régie par l'ordonnance n°2009-107 du 30 janvier 2009

SA au Capital de 3.100.000 euros

Siège Social : 37, avenue des Champs Elysées – 75008 Paris

R.C.S. PARIS B 784 337 487 – INSEE : 835.75.108.689

A.P.E. 652 E – SIRET 784 337 487 00036

COMPOSITION DE L'ACTIF et L'ACTIF NET PAR ACTION
29 juin 2012

Inventaire sur historique de valorisation (HISINV)

Stock : Stock admi principal au 29/06/12

Devise de fixing : FXT Taux ASFFI

Devise du portefeuille : EUR (Etat simplifie, trame : PAYS-04, Tris : BVAL04)

ORTEFEUILLE : 000SOF SOFRAGI

VL VALIDEE

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

0 - Actions & Valeurs assimilées																	
Actions & valeurs assimilées négo. sur un marché réglementé																	
Actions&valeurs ass. ng. sur un marché regl. ou as																	
PAYS EMETTEUR : AUT AUTRICHE																	
AT00000ATEC9	A-TEC INDUSTRIES			12,000.	P	EUR		19.8856	M	03/10/11		0.84	4	238,627.18	10,080.00	0.00	-228,547.18 0.01
PAYS EMETTEUR : BEL BELGIQUE																	
BE6238875296	TESSENDERLO STRIP DO			2,080.	P	EUR		0.	M				A	0.00	0.00	0.00	0.00 0.00
BE0003555639	TESSENDERLO			54,080.	P	EUR		24.8479	M	29/06/12		20.1	T	1,343,775.89	1,087,008.00	0.00	-256,767.89 0.65
BE0003796134	DEXIA			12,163.	P	EUR		15.1365	M	29/06/12		0.13	T	184,104.59	1,581.19	0.00	-182,523.40 0.00
BE0003797140	GBL			15,000.	P	EUR		48.3608	M	29/06/12		53.5	T	725,411.97	802,500.00	0.00	77,088.03 0.48
BE0003867844	KBC ANCORA			1,400.	P	EUR		36.7828	M	29/06/12		6.85	T	51,495.96	9,590.00	0.00	-41,905.96 0.01
BE0005515839	TESSENDERLO STRIP			2,080.	P	EUR		0.	M	29/06/12		0.149	T	0.00	309.92	0.00	309.92 0.00
BE0005587580	DEXIA VVRP STRIP			990.	P	EUR		0.	M	25/06/12		0.001	T	0.00	0.99	0.00	0.99 0.00
Sous Total PAYS EMETTEUR : BEL BELGIQUE																	
CUMUL (EUR)														2,304,788.41	1,900,990.10	0.00	-403,798.31 1.13
PAYS EMETTEUR : CAN CANADA																	
CA13645T1003	CANADIAN PACIFIC RAI			500.	P	CAD		34.6247	M	29/06/12		74.72	T	11,995.80	28,999.91	0.00	17,004.11 0.02
CA15135U1093	CENOVUS ENERGY			1,375.	P	CAD		0.1691	M	29/06/12		32.37	T	166.97	34,548.97	0.00	34,382.00 0.02
CA2925051047	ENCANA CORPORATION			1,376.	P	CAD		15.8702	M	29/06/12		21.2	T	16,154.71	22,643.52	0.00	6,488.81 0.01
Sous Total PAYS EMETTEUR : CAN CANADA																	
CUMUL (EUR)														28,317.48	86,192.40	0.00	57,874.92 0.05
PAYS EMETTEUR : CHE SUISSE																	
CH0002088976	VALORA HOLDING AG			550.	P	CHF		348.5415	M	29/06/12		176.3	T	115,592.03	80,672.74	0.00	-34,919.29 0.05
CH0012032048	ROCHE HOLDING GENUSS			5,250.	P	CHF		232.1247	M	29/06/12		163.6	T	734,837.59	714,585.82	0.00	-20,251.77 0.42
Sous Total PAYS EMETTEUR : CHE SUISSE																	
CUMUL (EUR)														850,429.62	795,258.56	0.00	-55,171.06 0.47
PAYS EMETTEUR : DEU ALLEMAGNE																	
DE0005072300	DIREKT ANLAGE BANK			1,000.	P	EUR		52.1464	M	29/06/12		3.25	T	52,146.43	3,250.00	0.00	-48,896.43 0.00
DE0005140008	DEUTSCHE BANK AG NAM			4,000.	P	EUR		68.0472	M	29/06/12		28.5	T	272,188.82	114,000.00	0.00	-158,188.82 0.07
DE0005552004	DEUTSCHE POST NAMEN			105,000.	P	EUR		13.5519	M	29/06/12		13.94	T	1,422,948.45	1,463,700.00	0.00	40,751.55 0.87
DE0006602006	GEA GROUP			40,000.	P	EUR		21.543	M	29/06/12		20.97	T	861,720.93	838,800.00	0.00	-22,920.93 0.50
DE0006969603	PUMA AG			2,500.	P	EUR		244.0575	M	29/06/12		227.75	T	610,143.68	569,375.00	0.00	-40,768.68 0.34
DE0007236101	SIEMENS AG NAMEN			5,000.	P	EUR		71.8047	M	29/06/12		66.14	T	359,023.28	330,700.00	0.00	-28,323.28 0.20
DE000KSAG888	K S NOM			8,150.	P	EUR		37.9331	M	29/06/12		36.	T	309,154.61	293,400.00	0.00	-15,754.61 0.17
DE000TUAG000	TUI AG NOM			30,000.	P	EUR		18.2418	M	29/06/12		4.713	T	547,253.72	141,390.00	0.00	-405,863.72 0.08
Sous Total PAYS EMETTEUR : DEU ALLEMAGNE																	
CUMUL (EUR)														4,434,579.92	3,754,615.00	0.00	-679,964.92 2.23
PAYS EMETTEUR : ESP ESPAGNE																	
ES0109067019	AMADEUS IT HOLDING			100,000.	P	EUR		13.8715	M	29/06/12		16.7	T	1,387,149.23	1,670,000.00	0.00	282,850.77 0.99
ES0144580Y14	IBERDROLA S.A.			106,730.	P	EUR		8.0755	M	29/06/12		3.719	T	861,896.97	396,928.87	0.00	-464,968.10 0.24
Sous Total PAYS EMETTEUR : ESP ESPAGNE																	
CUMUL (EUR)														2,249,046.20	2,066,928.87	0.00	-182,117.33 1.23

Inventaire sur historique de valorisation (HISINV)

Stock : Stock admi principal au 29/06/12

PORTEFEUILLE : 000SOF SOFRAGI

VL VALIDEE

Devise de fixing : FXT Taux ASFFI

Devise du portefeuille : EUR

(Etat simplifie, trame : PAYS-04, Tris : BVAL04)

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
PAYS EMETTEUR : FRA FRANCE													
FR0004043487	TRAQUEUR	11,363.	P EUR	16.	M 29/06/12	2.24	T	181,808.00	25,453.12		0.00	-156,354.88	0.02
FR0004155240	VERGNET	4,500.	P EUR	13.85	M 29/06/12	1.06	T	62,325.00	4,770.00		0.00	-57,555.00	0.00
FR0000031023	ELECTRICITE DE STR	7,500.	P EUR	175.7292	M 29/06/12	94.9	T	1,317,969.04	711,750.00		0.00	-606,219.04	0.42
FR0000031122	AIR FRANCE KLM	96,000.	P EUR	18.9012	M 29/06/12	3.759	T	1,814,512.59	360,864.00		0.00	-1,453,648.59	0.21
FR0000033243	IMMOB. DASSAULT	13,300.	P EUR	26.25	M 29/06/12	17.8	T	349,125.00	236,740.00		0.00	-112,385.00	0.14
FR0000034431	COFITEM-COFIMUR	2,102.	P EUR	60.7829	M 29/06/12	81.01	T	127,765.63	170,283.02		0.00	42,517.39	0.10
FR0000034639	ALTRAN TECHNOLOGIES	2,000.	P EUR	30.4563	M 29/06/12	3.462	T	60,912.54	6,924.00		0.00	-53,988.54	0.00
FR0000034894	GAUMONT	700.	P EUR	65.5284	M 29/06/12	38.65	T	45,869.85	27,055.00		0.00	-18,814.85	0.02
FR0000036774	DANE ELEC MEM	110,000.	P EUR	4.8878	M 29/06/12	0.32	T	537,658.56	35,200.00		0.00	-502,458.56	0.02
FR0000039091	ROBERTET	2,000.	P EUR	91.1321	M 29/06/12	117.51	T	182,264.25	235,020.00		0.00	52,755.75	0.14
FR0000039232	AUREA	10,000.	P EUR	11.6372	M 29/06/12	4.7	T	116,372.31	47,000.00		0.00	-69,372.31	0.03
FR0000044448	NEXANS SA	18,000.	P EUR	75.8203	M 29/06/12	30.52	T	1,364,765.88	549,360.00		0.00	-815,405.88	0.33
FR0000051070	MAUREL & PROM	40,000.	P EUR	17.4426	M 29/06/12	11.39	T	697,705.69	455,600.00		0.00	-242,105.69	0.27
FR0000053225	M6 METROPOLE TV	82,500.	P EUR	9.7665	M 29/06/12	10.36	T	805,737.47	854,700.00		0.00	48,962.53	0.51
FR0000054199	ST DUPONT	750.	P EUR	9.934	M 29/06/12	0.41	T	7,450.48	307.50		0.00	-7,142.98	0.00
FR0000054652	ALES GROUPE	13,000.	P EUR	19.8965	M 29/06/12	13.99	T	258,654.85	181,870.00		0.00	-76,784.85	0.11
FR0000060071	SAMSE	2,400.	P EUR	56.7179	M 29/06/12	58.26	T	136,123.01	139,824.00		0.00	3,700.99	0.08
FR0000063364	SEQUANA	8,100.	P EUR	22.9618	M 29/06/12	1.71	T	185,990.49	13,851.00		0.00	-172,139.49	0.01
FR0000064784	FONC.FIN.PARTICIP.	2,000.	P EUR	55.2658	M 29/06/12	25.3	T	110,531.50	50,600.00		0.00	-59,931.50	0.03
FR0000066672	GL EVENTS	8,766.	P EUR	33.4671	M 29/06/12	14.87	T	293,372.16	130,350.42		0.00	-163,021.74	0.08
FR0000120073	AIR LIQUIDE	17,600.	P EUR	56.9776	M 29/06/12	90.05	T	1,002,806.52	1,584,880.00		0.00	582,073.48	0.94
FR0000120172	CARREFOUR	43,000.	P EUR	39.8934	M 29/06/12	14.545	T	1,715,414.49	625,435.00		0.00	-1,089,979.49	0.37
FR0000120271	TOTAL	172,840.	P EUR	38.3647	M 29/06/12	35.5	T	6,630,961.87	6,135,820.00		0.00	-495,141.87	3.65
FR0000120354	VALLOUREC	26,500.	P EUR	29.7218	M 29/06/12	32.17	T	787,628.36	852,505.00		0.00	64,876.64	0.51
FR0000120404	ACCOR	20,000.	P EUR	34.3283	M 29/06/12	24.68	T	686,565.89	493,600.00		0.00	-192,965.89	0.29
FR0000120503	BOUYGUES	20,286.	P EUR	34.6768	M 29/06/12	21.2	T	703,453.04	430,063.20		0.00	-273,389.84	0.26
FR0000120537	LAFARGE	25,000.	P EUR	55.3483	M 29/06/12	35.155	T	1,383,706.34	878,875.00		0.00	-504,831.34	0.52
FR0000120578	SANOFI	47,005.	P EUR	57.048	M 29/06/12	59.74	T	2,681,542.72	2,808,078.70		0.00	126,535.98	1.67
FR0000120628	AXA	15,275.	P EUR	28.664	M 29/06/12	10.48	T	437,843.22	160,082.00		0.00	-277,761.22	0.10
FR0000120644	DANONE	27,558.	P EUR	31.1971	M 29/06/12	49.015	T	859,729.68	1,350,755.37		0.00	491,025.69	0.80
FR0000120859	IMERYS EX IMETAL	26,000.	P EUR	44.1324	M 29/06/12	40.09	T	1,147,442.94	1,042,340.00		0.00	-105,102.94	0.62
FR0000121014	LVMH	20,000.	P EUR	74.6492	M 29/06/12	119.85	T	1,492,984.73	2,397,000.00		0.00	904,015.27	1.42
FR0000121147	FAURECIA	5,500.	P EUR	22.262	M 29/06/12	13.05	T	122,441.06	71,775.00		0.00	-50,666.06	0.04
FR0000121204	WENDEL	5,882.	P EUR	84.4477	M 29/06/12	58.28	T	496,721.63	342,802.96		0.00	-153,918.67	0.20
FR0000121261	MICHELIN CAT.B	44,857.	P EUR	45.0292	M 29/06/12	51.48	T	2,019,876.60	2,309,238.36		0.00	289,361.76	1.37
FR0000121329	THALES	24,575.	P EUR	35.8802	M 29/06/12	26.02	T	881,755.10	639,441.50		0.00	-242,313.60	0.38
FR0000121501	PEUGEOT	87,288.	P EUR	31.5169	M 29/06/12	7.753	T	2,751,044.42	676,743.86		0.00	-2,074,300.56	0.40
FR0000121667	ESSILOR INTL	5,590.	P EUR	25.575	M 29/06/12	73.3	T	142,964.25	409,747.00		0.00	266,782.75	0.24
FR0000121691	NRJ GROUP	3,000.	P EUR	14.2376	M 29/06/12	5.25	T	42,712.67	15,750.00		0.00	-26,962.67	0.01
FR0000121881	HAVAS	294,320.	P EUR	3.3804	M 29/06/12	3.595	T	994,906.19	1,058,080.40		0.00	63,174.21	0.63
FR0000121972	SCHNEIDER ELECT SA	40,000.	P EUR	28.3249	M 29/06/12	43.73	T	1,132,996.78	1,749,200.00		0.00	616,203.22	1.04
FR0000124141	VEOLIA ENVIRONNEM.	57,698.	P EUR	21.0378	M 29/06/12	9.984	T	1,213,840.74	576,056.83		0.00	-637,783.91	0.34
FR0000124356	SALVEPAR	2,000.	P EUR	59.1127	M 29/06/12	55.02	T	118,225.34	110,040.00		0.00	-8,185.34	0.07
FR0000125007	SAINT-GOBAIN	50,000.	P EUR	30.1034	M 29/06/12	29.1	T	1,505,168.88	1,455,000.00		0.00	-50,168.88	0.86
FR0000125486	VINCI (EX SGE)	32,000.	P EUR	28.0736	M 29/06/12	36.785	T	898,353.89	1,177,120.00		0.00	278,766.11	0.70
FR0000125585	CASINO GUICHARD	370.	P EUR	62.82	M 29/06/12	69.31	T	23,243.40	25,644.70		0.00	2,401.30	0.02
	BLOQUE												

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(Etat simplifie, trame : PAYS-04, Tris : BVAL04)

VL VALIDEE

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
			15,500.	P EUR	67.3918	M 29/06/12	69.31	T	1,044,573.02	1,074,305.00	0.00	29,731.98	0.64
FR0000127771		VIVENDI	78,290.	P EUR	20.016	M 29/06/12	14.63	T	1,567,052.34	1,145,382.70	0.00	-421,669.64	0.68
FR0000130007		ALCATEL - LUCENT ACT	100,000.	P EUR	4.5269	M 29/06/12	1.301	T	452,691.40	130,100.00	0.00	-322,591.40	0.08
FR0000130213		LAGARDERE	132,047.	P EUR	30.9894	M 29/06/12	21.99	T	4,092,062.09	2,903,713.53	0.00	-1,188,348.56	1.73
FR0000130353		DYNACTION	23,500.	P EUR	26.2863	M 29/06/12	5.66	T	617,728.85	133,010.00	0.00	-484,718.85	0.08
FR0000130395		REMY COINTREAU SA	15,000.	P EUR	36.1991	M 29/06/12	86.58	T	542,986.24	1,298,700.00	0.00	755,713.76	0.77
FR0000130403		CHRISTIAN DIOR	15,500.	P EUR	60.9082	M 29/06/12	108.25	T	944,076.76	1,677,875.00	0.00	733,798.24	1.00
FR0000130577		PUBLICIS GROUPE SA	18,838.	P EUR	33.325	M 29/06/12	36.05	T	627,776.40	679,109.90	0.00	51,333.50	0.40
FR0000131104		BNP PARIBAS	2,616.	P EUR	24.58	M 29/06/12	30.335	T	64,301.28	79,356.36	0.00	15,055.08	0.05
	BLOQUE		53,600.	P EUR	30.282	M 29/06/12	30.335	T	1,623,112.82	1,625,956.00	0.00	2,843.18	0.97
FR0000131732		SPiR COMMUNICATION	1,500.	P EUR	126.6997	M 29/06/12	19.7	T	190,049.51	29,550.00	0.00	-160,499.51	0.02
FR0000131757		ERAMET	2,100.	P EUR	262.9356	M 29/06/12	90.73	T	552,164.75	190,533.00	0.00	-361,631.75	0.11
FR0000133308		FRANCE TELECOM	75,000.	P EUR	19.2551	M 29/06/12	10.375	T	1,444,134.42	778,125.00	0.00	-666,009.42	0.46
FR0004034320		MR BRICOLAGE	18,890.	P EUR	21.6623	M 29/06/12	8.9	T	409,201.19	168,121.00	0.00	-241,080.19	0.10
FR0004038099		GFI INFORMATIQUE	9,000.	P EUR	35.4272	M 29/06/12	2.65	T	318,844.37	23,850.00	0.00	-294,994.37	0.01
FR0004186856		VETOQUINOL	2,000.	P EUR	21.	M 29/06/12	20.54	T	42,000.00	41,080.00	0.00	-920.00	0.02
FR0005025004		CIC CAT.A	1,079.	P EUR	118.1433	M 29/06/12	87.99	T	127,476.63	94,941.21	0.00	-32,535.42	0.06
FR0006864484		LAURENT-PERRIER GROU	933.	P EUR	38.007	M 29/06/12	67.5	T	35,460.51	62,977.50	0.00	27,516.99	0.04
FR0007080254		LES HOTELS BAVEREZ	34,000.	P EUR	32.4006	M 28/06/12	33.7	T	1,101,621.03	1,145,800.00	0.00	44,178.97	0.68
FR0007317813		CS CION ET SYS.	9,500.	P EUR	58.7358	M 29/06/12	2.42	T	557,990.52	22,990.00	0.00	-535,000.52	0.01
FR0010096354		PAGESJAUNES	10,000.	P EUR	19.1577	M 29/06/12	1.713	T	191,577.28	17,130.00	0.00	-174,447.28	0.01
FR0010208488		GDF SUEZ	78,070.	P EUR	34.7066	M 29/06/12	18.755	T	2,709,546.69	1,464,202.85	0.00	-1,245,343.84	0.87
FR0010220475		ALSTOM	37,917.	P EUR	41.5798	M 29/06/12	24.93	T	1,576,580.70	945,270.81	0.00	-631,309.89	0.56
FR0010241638		MERCIALYS	319.	P EUR	21.25	M 29/06/12	14.69	T	6,778.74	4,686.11	0.00	-2,092.63	0.00
FR0010242511		EDF	18,126.	P EUR	39.2473	M 29/06/12	17.55	T	711,395.88	318,111.30	0.00	-393,284.58	0.19
FR0010259150		IPSEN	20,000.	P EUR	27.2588	M 29/06/12	19.55	T	545,175.22	391,000.00	0.00	-154,175.22	0.23
FR0010266601		BULL REGPT	50,000.	P EUR	5.2955	M 29/06/12	2.34	T	264,775.90	117,000.00	0.00	-147,775.90	0.07
FR0010307819		LEGRAND	117.	P EUR	0.	M 29/06/12	26.755	T	0.00	3,130.34	0.00	3,130.34	0.00
FR0010340141		ADP PROMESSES	19,197.	P EUR	53.2253	M 29/06/12	59.6	T	1,021,765.84	1,144,141.20	0.00	122,375.36	0.68
FR0010380626		PROLOGUE RGPT -B-	881.	P EUR	257.146	M 29/06/12	0.8	T	226,545.60	704.80	0.00	-225,840.80	0.00
FR0010397901		TRILOGIQ	7,023.	P EUR	28.59	M 29/06/12	13.5	T	200,787.57	94,810.50	0.00	-105,977.07	0.06
FR0010411983		SCOR SE REGROUPEMENT	4,155.	P EUR	310.698	M 29/06/12	19.11	T	1,290,950.19	79,402.05	0.00	-1,211,548.14	0.05
FR0010533075		GRP EUROTUNNEL REGRO	2,899.	P EUR	8.3506	M 29/06/12	6.4	T	24,208.29	18,553.60	0.00	-5,654.69	0.01
FR0010613471		SUEZ ENVIRON.COMP.	132,286.	P EUR	14.4414	M 29/06/12	8.465	T	1,910,394.73	1,119,800.99	0.00	-790,593.74	0.67
FR0010908533		EDENRED	20,000.	P EUR	0.94	M 29/06/12	22.345	T	18,800.00	446,900.00	0.00	428,100.00	0.27
FR0010918292		TECHNICOLOR ACT RGPT	350.	P EUR	229.2161	M 29/06/12	1.869	T	80,225.64	654.15	0.00	-79,571.49	0.00
FR0011120914		MAUREL PROM NIGERIA	40,000.	P EUR	2.08	M 29/06/12	1.78	T	83,200.00	71,200.00	0.00	-12,000.00	0.04
Sous Total PAYS EMETTEUR : FRA FRANCE													
CUMUL (EUR)									67,749,257.45	53,155,771.84	0.00	-14,593,485.61	31.59
PAYS EMETTEUR : GBR ROYAUME UNI													
GB0002875804		BRITISH AME TOBACCO	24,610.	P GBP	0.5938	M 29/06/12	32.415	T	16,566.56	989,381.24	0.00	972,814.68	0.59
GB0006776081		PEARSON PLC	8,500.	P GBP	6.0735	M 29/06/12	12.66	T	76,175.74	133,462.32	0.00	57,286.58	0.08
GB0033040113		KESA ELECTR	9,091.	P GBP	0.	M 29/06/12	0.495	T	0.00	5,581.15	0.00	5,581.15	0.00
GB0033195214		KINGFISHER PLC NEW	39,767.	P GBP	7.1847	M 29/06/12	2.874	T	421,591.32	141,747.57	0.00	-279,843.75	0.08
GB0033872168		ICAP	172,500.	P GBP	0.5778	M 29/06/12	3.375	T	147,059.30	722,052.72	0.00	574,993.42	0.43
GB00B1CRLC47		MONDI PLC	2,618.	P GBP	2.6052	M 29/06/12	5.45	T	10,063.93	17,695.88	0.00	7,631.95	0.01
GB00B1WY2338		SMITHS GROUP	32,000.	P GBP	12.4207	M 29/06/12	10.15	T	481,363.18	402,830.23	0.00	-78,532.95	0.24

Inventaire sur historique de valorisation (HISINV)

Stock : Stock admi principal au 29/06/12

PORTEFEUILLE : 000S0F S0FRAGI

VL VALIDEE

Devise de fixing : FXT Taux ASFFI

Devise du portefeuille : EUR

(Etat simplifie, trame : PAYS-04, Tris : BVAL04)

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		----->		PRCT	
										VALEUR BOURSIERE	COUPON COURU	TOTA	PLUS OU MOINS VAL	ACT NET	
GB00B1XZS820 ANGLO AMERICAN PLC			9,531.	P GBP	10.6584	M 29/06/12	20.885	T	149,896.87	246,876.07		0.00	96,979.20	0.15	
GB00B2B0DG97 REED ELSEVIER			27,701.	P GBP	6.9715	M 29/06/12	5.115	T	255,141.04	175,730.50		0.00	-79,410.54	0.10	
Sous Total PAYS EMETTEUR : GBR ROYAUME UNI															
CUMUL (EUR)										1,557,857.94	2,835,357.68		0.00	1,277,499.74	1.68
PAYS EMETTEUR : ISR ISRAEL															
IL0007670123 ISRAEL PHOENIX			47,000.	P ILS	16.7569	M 28/06/12	7.416	T	137,057.93	70,554.23		0.00	-66,503.70	0.04	
PAYS EMETTEUR : ITA ITALIE															
IT0000433307 SARAS RAFFINERIE			53,000.	P EUR	4.1475	M 29/06/12	0.7685	T	219,816.13	40,730.50		0.00	-179,085.63	0.02	
IT0004016504 ANTICHI PELLETTIER			24,000.	P EUR	10.6943	M 29/06/12	0.098	T	256,663.98	2,352.00		0.00	-254,311.98	0.00	
IT0000062072 ASSICURAZ. GENERALI			51,150.	P EUR	27.4934	M 29/06/12	10.66	T	1,406,286.61	545,259.00		0.00	-861,027.61	0.32	
IT0000074598 ITALMOBILIARE SPA.			11,432.	P EUR	42.9781	M 29/06/12	12.28	T	491,325.24	140,384.96		0.00	-350,940.28	0.08	
IT0000074614 ITALMOBIL.EPAR NCV			3,000.	P EUR	31.9973	M 29/06/12	8.445	T	95,991.93	25,335.00		0.00	-70,656.93	0.02	
IT0000080447 CIR SPA			350,000.	P EUR	1.7767	M 29/06/12	0.7775	T	621,846.27	272,125.00		0.00	-349,721.27	0.16	
IT0000084027 AUTOSTRADA TORINO			100,000.	P EUR	14.563	M 29/06/12	4.9	T	1,456,301.08	490,000.00		0.00	-966,301.08	0.29	
IT0001157020 ERG SPA			70,000.	P EUR	13.9317	M 29/06/12	4.976	T	975,221.54	348,320.00		0.00	-626,901.54	0.21	
IT0001250932 HERA SPA			150,000.	P EUR	2.953	M 29/06/12	1.11	T	442,945.03	166,500.00		0.00	-276,445.03	0.10	
IT0001353157 ISTITUTO FINANZIARIO			8,000.	P EUR	27.723	M 29/06/12	14.8	T	221,784.25	118,400.00		0.00	-103,384.25	0.07	
IT0001413837 IMMSI SPA			200,000.	P EUR	1.962	M 29/06/12	0.4098	T	392,407.77	81,960.00		0.00	-310,447.77	0.05	
IT0001465159 ITALCEMENTI			110,000.	P EUR	10.2403	M 29/06/12	3.858	T	1,126,436.20	424,380.00		0.00	-702,056.20	0.25	
IT0001465167 ITALCEMENTI EP.NCV			50,000.	P EUR	14.6077	M 29/06/12	1.838	T	730,386.30	91,900.00		0.00	-638,486.30	0.05	
IT0001479374 LUXOTTICA GROUP			25,000.	P EUR	20.2714	M 29/06/12	27.62	T	506,785.77	690,500.00		0.00	183,714.23	0.41	
IT0001490736 SAVE			16,000.	P EUR	11.6887	M 29/06/12	6.56	T	187,018.64	104,960.00		0.00	-82,058.64	0.06	
IT0003027817 AZ IREN SPA			200,000.	P EUR	1.9223	M 29/06/12	0.3111	T	384,449.90	62,220.00		0.00	-322,229.90	0.04	
IT0003039010 RCS MEDIAGROUP			53,040.	P EUR	4.41	M 29/06/12	0.5235	T	233,907.67	27,766.44		0.00	-206,141.23	0.02	
IT0003132476 ENI SPA			50,000.	P EUR	13.022	M 29/06/12	16.78	T	651,097.78	839,000.00		0.00	187,902.22	0.50	
IT0003270615 PRELIOS			81,818.	P EUR	0.	M 29/06/12	0.126	T	0.00	10,309.07		0.00	10,309.07	0.01	
IT0003497168 TELECOM ITALIA ORD			700,000.	P EUR	2.4106	M 29/06/12	0.7805	T	1,687,450.17	546,350.00		0.00	-1,141,100.17	0.32	
IT0003856405 FINMECCANICA			55,000.	P EUR	9.088	M 29/06/12	3.18	T	499,842.19	174,900.00		0.00	-324,942.19	0.10	
IT0003895668 EUROTECH			40,000.	P EUR	7.3281	M 29/06/12	1.16	T	293,123.87	46,400.00		0.00	-246,723.87	0.03	
IT0003977540 ANSALDO STS			64,458.	P EUR	8.5002	M 29/06/12	5.605	T	547,906.20	361,287.09		0.00	-186,619.11	0.21	
IT0004056880 AMPLIFON SPA			30,000.	P EUR	6.3667	M 29/06/12	3.686	T	191,000.88	110,580.00		0.00	-80,420.88	0.07	
IT0004436447 IFI EPAR.			19,875.	P EUR	28.1772	M 29/06/12	13.77	T	560,021.28	273,678.75		0.00	-286,342.53	0.16	
IT0004623051 PIRELLI			81,818.	P EUR	8.4918	M 29/06/12	8.295	T	694,782.81	678,680.31		0.00	-16,102.50	0.40	
Sous Total PAYS EMETTEUR : ITA ITALIE															
CUMUL (EUR)										14,874,799.49	6,674,278.12		0.00	-8,200,521.37	3.97
PAYS EMETTEUR : KOR REPUBLIQUE DE COREE															
US48268K1016 KOREA TELECOM ADR			1,500.	P USD	84.2936	M 29/06/12	13.18	T	92,245.16	15,715.55		0.00	-76,529.61	0.01	
PAYS EMETTEUR : NLD PAYS-BAS															
NL0000009538 ROYAL PHILIPS ELEC			60,160.	P EUR	20.6807	M 29/06/12	15.57	T	1,244,152.38	936,691.20		0.00	-307,461.18	0.56	
NL0000009827 KON DSM			21,500.	P EUR	38.5092	M 29/06/12	38.8	T	827,948.51	834,200.00		0.00	6,251.49	0.50	
Sous Total PAYS EMETTEUR : NLD PAYS-BAS															
CUMUL (EUR)										2,072,100.89	1,770,891.20		0.00	-301,209.69	1.05
PAYS EMETTEUR : NOR NORVEGE															

PAYS EMETTEUR : NOR NORVEGE

Inventaire sur historique de valorisation (HISINV)

Stock : Stock admi principal au 29/06/12

Devise de fixing : FXT Taux ASFFI

Devise du portefeuille : EUR

(Etat simplifie, trame : PAYS-04, Tris : BVAL04)

ORTEFEUILLE : 000SOF SOFRAGI

VL VALIDEE

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
N00005668905 TOMRA SYSTEMS					35,000.	P	NOK		29.6924	M 29/06/12	50.5	T		131,246.44		234,573.55				0.00			103,327.11		0.14	
PAYS EMETTEUR : USA ETATS UNIS AMERIQUE																										
US1005571070 BOSTON BEER CL.A					2,000.	P	USD		14.2736	M 29/06/12	121.	T		20,826.72		192,370.37				0.00			171,543.65		0.11	
US4990051066 KNIGHT CAPITAL GRP					3,000.	P	USD		56.1408	M 29/06/12	11.94	T		122,873.37		28,473.99				0.00			-94,399.38		0.02	
US92855E2019 VIZACOM INC.					18,000.	P	USD		63.0846	M 24/11/09	0.0001	T		828,424.99		1.43				0.00			-828,423.56		0.00	
US01741R1023 ALLEGHENY TECHNO					900.	P	USD		0.	M 29/06/12	31.89	T		0.00		22,814.97				0.00			22,814.97		0.01	
US02209S1033 ALTRIA GROUP					3,000.	P	USD		40.8299	M 29/06/12	34.55	T		89,362.94		82,393.34				0.00			-6,969.60		0.05	
US0258161092 AMERICAN EXPRESS					1,000.	P	USD		38.6915	M 29/06/12	58.21	T		28,227.52		46,272.23				0.00			18,044.71		0.03	
US0268747849 AMERICAN INTL GROUP					15.	P	USD		2159.946	M 29/06/12	32.09	T		22,945.60		382.63				0.00			-22,562.97		0.00	
US03076C1062 AMERIPRISE FINANCIAL					200.	P	USD		27.5489	M 29/06/12	52.26	T		4,019.68		8,308.49				0.00			4,288.81		0.00	
US0374111054 APACHE					9,764.	P	USD		33.5974	M 29/06/12	87.89	T		239,326.95		682,165.96				0.00			442,839.01		0.41	
US0394831020 ARCHER DANIELS					5,512.	P	USD		14.6756	M 29/06/12	29.52	T		59,015.10		129,344.62				0.00			70,329.52		0.08	
US0865161014 BEST BUY COMPANY INC					7,500.	P	USD		24.0851	M 29/06/12	20.96	T		131,785.28		124,961.25				0.00			-6,824.03		0.07	
US1638932095 CHEMTURA					284.	P	USD		894.4897	M 29/06/12	14.5	T		185,278.55		3,273.48				0.00			-182,005.07		0.00	
US163ESC1064 CHEMTURA					11,116.	P	USD		0.	M		A		0.00		0.00				0.00			0.00		0.00	
US17285T1060 CITADEL BROADCAST					691.	P	USD		5.1601	M 03/06/10	0.007	4		2,601.30		3.85				0.00			-2,597.45		0.00	
US1912161007 THE COCA COLA CY					2,500.	P	USD		50.3243	M 29/06/12	78.19	T		91,785.76		155,386.77				0.00			63,601.01		0.09	
US2546871060 THE WALT DISNEY					9,000.	P	USD		29.4029	M 29/06/12	48.5	T		193,059.08		346,982.09				0.00			153,923.01		0.21	
US26483E1001 DUN BRADSTREET					1,750.	P	USD		0.	M 29/06/12	71.17	T		0.00		99,005.16				0.00			99,005.16		0.06	
US30219G1085 EXPRESS SCRIPTS HLDG					146.	P	USD		0.	M 29/06/12	55.83	T		0.00		6,479.53				0.00			6,479.53		0.00	
US3055601047 FAIRPOINT COMMUNICAT					47.	P	USD		0.	M 24/01/11	0.0045	4		0.00		0.17				0.00			0.17		0.00	
US35906A1088 FRONTIER COMM -B-					600.	P	USD		0.	M 29/06/12	3.83	T		0.00		1,826.72				0.00			1,826.72		0.00	
US36846Q2030 GEEKNET					250.	P	USD		1014.303	M 29/06/12	19.82	4		181,800.80		3,938.82				0.00			-177,861.98		0.00	
US3696041033 GENERAL ELECTRIC USD					83,000.	P	USD		19.8844	M 29/06/12	20.84	T		1,205,759.51		1,374,987.08				0.00			169,227.57		0.82	
US4516631086 IDEARC INC					125.	P	USD		31.9786	M 31/12/09	0.00331	4		2,916.26		0.33				0.00			-2,915.93		0.00	
US50075N1046 KRAFT FOODS INC A					2,076.	P	USD		19.6162	M 25/06/12	38.61	T		29,709.84		63,716.21				0.00			34,006.37		0.04	
US58933Y1055 MERCK & CO					750.	P	USD		87.4794	M 29/06/12	41.75	T		44,447.90		24,890.90				0.00			-19,557.00		0.01	
US6153691059 MOODY'S CORP					7,000.	P	USD		20.8513	M 29/06/12	36.55	T		106,484.85		203,380.00				0.00			96,895.15		0.12	
US61945C1036 THE MOSAIC CO					2,000.	P	USD		26.0242	M 29/06/12	54.76	T		37,008.18		87,059.52				0.00			50,051.34		0.05	
US6516391066 NEWMONT MINING					20,500.	P	USD		39.5111	M 29/06/12	48.51	T		590,923.04		790,511.05				0.00			199,588.01		0.47	
US7292511083 PLUM CREEK TIMBER					2,000.	P	USD		39.0041	M 29/06/12	39.7	T		56,911.13		63,116.56				0.00			6,205.43		0.04	
US7565771026 RED HAT INC					2,500.	P	USD		67.2515	M 29/06/12	56.48	T		122,659.04		112,242.55				0.00			-10,416.49		0.07	
US8790801091 TEJON RANCH CO					12,353.	P	USD		23.8132	M 29/06/12	28.62	T		214,608.56		281,037.89				0.00			66,429.33		0.17	
US8793601050 TELEDYNE TECHN.					257.	P	USD		0.	M 29/06/12	61.65	T		0.00		12,594.73				0.00			12,594.73		0.01	
US88579Y1010 3M CO					2,000.	P	USD		73.6809	M 29/06/12	89.6	T		107,508.39		142,449.46				0.00			34,941.07		0.08	
US92343V1044 VERIZON COMMUNICAT					2,500.	P	USD		43.1054	M 29/06/12	44.44	T		78,619.38		88,315.49				0.00			9,696.11		0.05	
US9426831031 WATSON PHARMACEUTIC.					2,000.	P	USD		44.4558	M 29/06/12	73.99	T		64,865.86		117,632.10				0.00			52,766.24		0.07	
US9497461015 WELLS FARGO & CO					398.	P	USD		215.6046	M 29/06/12	33.44	T		61,521.81		10,579.67				0.00			-50,942.14		0.01	
US9841211033 XEROX CORP					3,800.	P	USD		47.8589	M 29/06/12	7.87	T		132,679.49		23,772.84				0.00			-108,906.65		0.01	
Sous Total PAYS EMETTEUR : USA ETATS UNIS AMERIQUE																										
CUMUL (EUR)													5,057,956.88		5,330,672.25		0.00		272,715.37		3.17					
PAYS EMETTEUR : ZAF AFRIQUE DU SUD																										
ZAE000156501 MPACT					1,047.	P	ZAR		0.	M 29/06/12	17.24	T		0.00		1,741.32				0.00			1,741.32		0.00	
ZAE000156550 MONDI					843.	P	ZAR		0.	M 29/06/12	69.55	T		0.00		5,656.14				0.00			5,656.14		0.00	
Sous Total PAYS EMETTEUR : ZAF AFRIQUE DU SUD																										
CUMUL (EUR)													0.00		7,397.46		0.00		7,397.46							

Stock : Stock admi principal au 29/06/12
PORTEFEUILLE : 000SOF SOFRAGI

VL VALIDEE

Devise de fixing : FXT Taux ASFFI
Devise du portefeuille : EUR (Etat simplifie, trame : PAYS-04, 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 VALEUR BOURSIERE	COUPON COURU TOTA	-----> PLUS OU MOINS VAL	PRCT ACT NET
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Actions&valeurs ass. ng. sur un marché regl. ou as													
CUMUL (EUR)										101,778,310.99	78,709,276.81	0.00	-23,069,034.18 46.77
Bons de souscriptions neg sur marché regl													
PAYS EMETTEUR : FRA FRANCE													
FR0010814186	MR BRICOLAGE WRT 09	BLOQUE	4,381.	P EUR	0.8	M 29/03/12	0.2	T	3,504.80	876.20	0.00	-2,628.60	0.00
FR0010897082	MAUREL & PROM BS 10		40,000.	P EUR	0.	M 29/06/12	0.252	T	0.00	10,080.00	0.00	10,080.00	0.01
FR0011198175	PROLOGUE RGPT BSAA		881.	P EUR	0.	M 27/06/12	0.04	T	0.00	35.24	0.00	35.24	0.00
FR0011212513	PROLOGUE RGPT BSAA12		881.	P EUR	0.	M 04/06/12	0.01	T	0.00	8.81	0.00	8.81	0.00
FR0011266873	AUREA DO 2012		10,000.	P EUR	0.	M		A	0.00	0.00	0.00	0.00	0.00
FR0011270610	SEQUANA DS2012		8,100.	P EUR	0.	M 27/06/12	0.001	T	0.00	8.10	0.00	8.10	0.00
Sous Total PAYS EMETTEUR : FRA FRANCE													
CUMUL (EUR)										3,504.80	11,008.35	0.00	7,503.55 0.01

Actions & valeurs assimilées négo. sur un marché réglementé													
CUMUL (EUR)										101,781,815.79	78,720,285.16	0.00	-23,061,530.63 46.78
Actions & valeurs assimilées non négociés sur un marché réglementé													
Actions&valeurs ass. non négo. sur un marché réglementé													
PAYS EMETTEUR : FRA FRANCE													
QS0007538018	EGG SOLUTION		214,960.	P EUR	0.	M 08/01/08		N	0.00	0.00	0.00	0.00	0.00
Warrants Non négo. sur un marché regl. ou assimilé													
PAYS EMETTEUR : USA ETATS UNIS AMERIQUE													
US0268741560	AMERICAN WRT 2021		8.	P USD	0.	M 29/06/12	10.31	T	0.00	65.56	0.00	65.56	0.00
Actions & valeurs assimilées non négociés sur un marché réglementé													
CUMUL (EUR)										0.00	65.56	0.00	65.56

0 - Actions & Valeurs assimilées													
CUMUL (EUR)										101,781,815.79	78,720,350.72	0.00	-23,061,465.07 46.78

I - Obligations & Valeurs assimilées													
Obligations & valeurs assimilées négociés sur un marché réglementé													
Obligations à taux fixe négo. sur un marché regl.													
PAYS EMETTEUR : FRA FRANCE													
FR0010061242	OAT 4.00% 04/14	(FRB) 250414	32,000.	M EUR	99.714	% 29/06/12	106.545	4	31,908.47	34,339.88	245.48	2,185.93	0.02
FR0010163543	FRANCE 3.5% 25/04/15	(FRB) 250415	32,000.	M EUR	96.214	% 29/06/12	107.8	4	30,788.47	34,710.79	214.79	3,707.53	0.02
FR0010288357	OAT 3.25 25/04/16	(FRB) 250416	32,000.	M EUR	93.614	% 29/06/12	108.02	4	29,956.47	34,765.85	199.45	4,609.93	0.02
FR0010415331	OAT 3.75 25/04/17	(FRB) 250417	32,000.	M EUR	96.614	% 29/06/12	110.702	4	30,916.47	35,654.78	230.14	4,508.17	0.02
Sous Total PAYS EMETTEUR : FRA FRANCE													
CUMUL (EUR)										123,569.88	139,471.30	889.86	15,011.56 0.08

Stock : Stock admi principal au 29/06/12
PORTEFEUILLE : 000SOF SOFRAGI

VL VALIDEE

Devise de fixing : FXT Taux ASFFI
Devise du portefeuille : EUR (Etat simplifie, trame : PAYS-04, 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
Obligations convertibles négo. sur un marché regl.																										
PAYS EMETTEUR : FRA FRANCE																										
FR0000181034	BULL 2.25%	01/05 CV	(366)	010133	2,500.	P	EUR	15.75	M	29/06/12	3.225	E	39,375.00		8,062.50		19.36				-31,331.86			0.00		
Autres obligations (indexées, titres participatifs																										
PAYS EMETTEUR : FRA FRANCE																										
FR0000140014	RENAULT TPA	83-84	(366)	311249	2,640.	P	EUR	445.7842	M	29/06/12	315.	E	1,176,870.27		831,600.00		24,642.92				-369,913.19			0.49		
Obligations & valeurs assimilées négociés sur un marché réglementé																										
CUMUL (EUR)													1,339,815.15		979,133.80		25,552.14				-386,233.49			0.58		

II - Titres de créances

Titres de créances négociés sur marché regl. ou ass

BT0000203662	PERNOD F. 0%	160712	NOL	(999)	160712	4,700,000.	EUR	0.5	29/06/12	L	4,695,239.55	4,698,956.61	0.00	3,717.06	2.79
BT0000203968	ST-GOBAIN 0%	070812	NOL	(999)	070812	2,240,000.	EUR	0.3	29/06/12	L	2,238,321.26	2,239,291.20	0.00	969.94	1.33
BT0000204078	ESSILOR 0%	09/08/12	NOL	(999)	090812	7,600,000.	EUR	0.35	29/06/12	L	7,594,290.68	7,597,046.66	0.00	2,755.98	4.51
BT0000204667	CASINO 0%	130812	NOL	(999)	130812	8,000,000.	EUR	0.3973	29/06/12	L	7,993,548.98	7,996,118.34	0.00	2,569.36	4.75
BT0000205150	BOLLORE	240712	NOL	(999)	240712	5,375,000.	EUR	0.7	29/06/12	L	5,369,362.17	5,372,494.30	0.00	3,132.13	3.19
BT0000205335	REXEL	090812	NOL	(999)	090812	8,250,000.	EUR	0.8511	29/06/12	L	8,237,969.39	8,242,209.73	0.00	4,240.34	4.90
BT0000205622	BOLLORE	03/07/12	NOL	(999)	030712	7,000,000.	EUR	0.62	29/06/12	L	6,996,987.41	6,999,638.49	0.00	2,651.08	4.16
BT0000205968	PERNOD 0%	21/08/12	NOL	(999)	210812	1,800,000.	EUR	0.55	29/06/12	L	1,798,131.94	1,798,571.48	0.00	439.54	1.07
BT0000206183	HAVAS 0%	210812	NOL	(999)	210812	7,500,000.	EUR	0.53	29/06/12	L	7,492,939.99	7,494,263.74	0.00	1,323.75	4.45
BT0000206720	ESSILOR INT.0%	190912	NOL	(999)	190912	3,000,000.	EUR	0.3	29/06/12	L	2,997,951.40	2,997,976.38	0.00	24.98	1.78
CUMUL (EUR)											55,414,742.77	55,436,566.93	0.00	21,824.16	32.94
BT0000205978	EADS F 0%	090712	NOL	(999)	090712	8,600,000.	EUR	0.25	29/06/12	L	8,598,534.97	8,599,462.59	0.00	927.62	5.11
Titres de créances négociés sur marché regl. ou ass															
CUMUL (EUR)											64,013,277.74	64,036,029.52	0.00	22,751.78	38.05

III - Titres d'OPCVM

OPCVM français à vocation générale

PAYS EMETTEUR : FRA FRANCE

FR0010092528	BNPP.MONEY PRIME	IC			5,825.	P	EUR	1188.0096	M	29/06/12	1189.704	4	6,920,156.03		6,930,025.80		0.00				9,869.77			4.12		
FR0000280315	EUROPE ISRAEL	CROIS			6,000.	P	EUR	167.65	M	22/06/12	156.6	5	1,005,900.00		939,600.00		0.00				-66,300.00			0.56		
FR0000285462	ESSOR ASIE				75.	P	EUR	1524.4901	M	29/06/12	3601.05	5	114,336.76		270,078.75		0.00				155,741.99			0.16		
FR0010482042	BNP MONE ETAT	ICP			152.	P	EUR	53495.2889	M	29/06/12	53707.53	4	8,131,283.91		8,163,544.56		0.00				32,260.65			4.85		
Sous Total PAYS EMETTEUR : FRA FRANCE																										
CUMUL (EUR)													16,171,676.70		16,303,249.11		0.00				131,572.41			9.69		

Inventaire sur historique de valorisation (HISINV)

Stock : Stock admi principal au 29/06/12

Devise de fixing : FXT Taux ASFFI

Devise du portefeuille : EUR

Devise du portefeuille : EUR (Etat simplifie, trame : PAYS-04, Tris : BVAL04)

VL VALIDEE

ORTEFEUILLE : 000SOF SOFRAGI

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

VI - ENGAGEMENTS SUR MARCHES A TERME

Engagements à terme conditionnels												
Options sur marchés règlementés												
EBN1	N2C02	EBN1/0712/CALL/26.	-304.	P EUR	1.68	M 29/06/12	4.51	4	-51,072.00	-137,104.00	0.00	-86,032.00 -0.08
ICF	U2P06	ICF /0912/PUT /2950	225.	P EUR	126.	M 29/06/12	65.17	4	283,500.00	146,632.50	0.00	-136,867.50 0.09
Options sur marchés règlementés												
CUMUL (EUR)									232,428.00	9,528.50	0.00	-222,899.50 0.01

VIII - TRESORERIE												
Dettes et créances												
Coupons et dividendes												
BE0003555639	TESSENDERLO		54,080.	P EUR	0.99997504	29/06/12			54,078.65	54,078.65	0.00	0.00 0.03
CA13645T1003	CANADIAN PACIFIC RAI		500.	P CAD	0.2625	29/06/12			101.66	101.88	0.00	0.22 0.00
FR0000039232	AUREA		10,000.	P EUR	0.1	29/06/12			1,000.00	1,000.00	0.00	0.00 0.00
FR0000130577	PUBLICIS GROUPE SA		18,838.	P EUR	0.7	29/06/12			13,186.60	13,186.60	0.00	0.00 0.01
FR0010220475	ALSTOM		37,917.	P EUR	0.8	29/06/12			30,333.60	30,333.60	0.00	0.00 0.02
GB0033872168	ICAP		172,500.	P GBP	0.16	29/06/12			34,507.33	34,230.64	0.00	-276.69 0.02
US02209S1033	ALTRIA GROUP		3,000.	P USD	0.287	29/06/12			687.00	684.42	0.00	-2.58 0.00
US0865161014	BEST BUY COMPANY INC		7,500.	P USD	0.112	29/06/12			674.32	667.73	0.00	-6.59 0.00
US1912161007	THE COCA COLA CY		2,500.	P USD	0.357	29/06/12			712.14	709.46	0.00	-2.68 0.00
US3696041033	GENERAL ELECTRIC USD		83,000.	P USD	0.119	29/06/12			7,794.66	7,851.41	0.00	56.75 0.00
US50075N1046	KRAFT FOODS INC A		2,076.	P USD	0.20300096	29/06/12			337.32	335.00	0.00	-2.32 0.00
US58933Y1055	MERCK & CO		750.	P USD	0.294	29/06/12			175.94	175.27	0.00	-0.67 0.00
US9841211033	XEROX CORP		3,800.	P USD	0.02975	29/06/12			90.49	89.86	0.00	-0.63 0.00
Coupons et dividendes												
CUMUL (EUR)									143,679.71	143,444.52	0.00	-235.19 0.09
Deposit												
DGMCIEUR	Dépôt gar. CACEIS		166,567.74	EUR	1.		1.		166,567.74	166,567.74	0.00	0.00 0.10
Frais de gestion												
FGPVFEUR	Frais de Gest. Fixe		-402,877.51	EUR	1.		1.		-402,877.51	-402,877.51	0.00	0.00 -0.24
Autres dettes et créances												
FGAPEUR	Frais gest. à payer		-2,213.08	EUR	1.		1.		-2,213.08	-2,213.08	0.00	0.00 0.00
Dettes et créances												
CUMUL (EUR)									-94,843.14	-95,078.33	0.00	-235.19 -0.06

Disponibilités												
Avoirs												
BQCAIEUR	CACEIS Bank		1,239.33	EUR	1.		1.		1,239.33	1,239.33	0.00	0.00 0.00
BQCICAD	CACEIS Bank		21,338.59	CAD	0.68738187		0.7762287		14,667.76	16,563.62	0.00	1,895.86 0.01
BQCICHF	CACEIS Bank		2,013,967.15	CHF	0.78744442		0.8319779		1,585,887.20	1,675,576.16	0.00	89,688.96 1.00
BQCI EUR	CACEIS Bank		80,524.06	EUR	1.		1.		80,524.06	80,524.06	0.00	0.00 0.05
BQCI GBP	CACEIS Bank		443,991.57	GBP	1.3078212		1.2402408		580,661.59	550,656.48	0.00	-30,005.11 0.33
BQCI ILS	CACEIS Bank		71,119.05	ILS	0.18527835		0.2024209		13,176.82	14,395.98	0.00	1,219.16 0.01

Stock : Stock admi principal au 29/06/12
PORTEFEUILLE : 000SOF SOFRAGI

VL VALIDEE

Devise de fixing : FXT Taux ASFFI
Devise du portefeuille : EUR (Etat simplifie, trame : PAYS-04, 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
BQCIJPY	CACEIS Bank			2,364,508.	JPY	0.00631319		0.0100003			14,927.58		23,645.78				0.00		8,718.20	0.01
BQCINOK	CACEIS Bank			162,818.3	NOK	0.12665812		0.1327148			20,622.26		21,608.41				0.00		986.15	0.01
BQCISEK	CACEIS Bank			11,625,750.91	SEK	0.10813636		0.1139737			1,257,166.37		1,325,030.44				0.00		67,864.07	0.79
BQCIUSD	CACEIS Bank			5,811,107.37	USD	0.75239173		0.7949188			4,372,229.12		4,619,358.95				0.00		247,129.83	2.75
Avoirs																				
							CUMUL (EUR)				7,941,102.09		8,328,599.21				0.00		387,497.12	4.95
VIII - TRESORERIE																				
							CUMUL (EUR)				7,846,258.95		8,233,520.88				0.00		387,261.93	4.89
PORTEFEUILLE : SOFRAGI (000SOF)																				
							(EUR)				191,385,272.33		168,281,812.53				25,552.14		-23,129,011.94	100.00

Stock : Stock admi principal au 29/06/12
PORTEFEUILLE : 000SOF SOFRAGI

VL VALIDEE

Devise de fixing : FXT Taux ASFFI
Devise du portefeuille : EUR

(Etat simplifie, trame : PAYS-04, Tris : BVAL04)

Portefeuille titres : 160,048,291.65Coupons et dividendes a recevoir : 143,444.52									
Frais de gestion du jour									
Frais de Gest. Fixe : 3,333.96 EUR									
Part	Devise	Actif net	Nombre de parts	Valeur liquidative	Coefficient	Change	Prix std Souscript.	Prix std Rachat	
D FR0000030140 SOFRAGI	EUR	168,281,812.53	100,000.	1,682.81			1,682.81	1,682.81	
Actif net total en EUR : 168,281,812.53									
Precedente VL en date du 28/06/12 :									
D	PARTS DISTRIBUTUABLE	Prec. VL :	1,656.66	(EUR)	Variation :	+1.578%			

Stock : Stock admi principal au 29/06/12
PORTEFEUILLE : 000SOF SOFRAGI

VL VALIDEE

Devise de fixing : FXT Taux ASFFI
Devise du portefeuille : EUR (Etat simplifie, trame : PAYS-04, Tris : BVAL04)

COURS DES DEVISES UTILISEES									
par la valorisation				par l'inventaire		par la valorisation précédente		variation	
Cours	EUR en CAD :	1.28828	cotation :	29/06/12	0.	1.27631	cotation :	28/06/12	0.93786
Cours	EUR en CHF :	1.201955	cotation :	29/06/12	0.	1.20102	cotation :	28/06/12	0.07785
Cours	EUR en GBP :	0.806295	cotation :	29/06/12	0.	0.799505	cotation :	28/06/12	0.84928
Cours	EUR en ILS :	4.9402	cotation :	23/12/11	0.	4.9402	cotation :	23/12/11	0.
Cours	EUR en JPY :	99.997	cotation :	29/06/12	0.	98.6565	cotation :	28/06/12	1.35875
Cours	EUR en NOK :	7.53495	cotation :	29/06/12	0.	7.54655	cotation :	28/06/12	-0.15371
Cours	EUR en SEK :	8.77395	cotation :	29/06/12	0.	8.79375	cotation :	28/06/12	-0.22516
Cours	EUR en USD :	1.25799	cotation :	29/06/12	0.	1.24265	cotation :	28/06/12	1.23446
Cours	EUR en ZAR :	10.36585	cotation :	29/06/12	0.	10.46915	cotation :	28/06/12	-0.98671