

# **R-co Conviction Credit Euro**

Sub-fund of the SICAV:

R-CO

29, avenue de Messine  
75008 Paris

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## **Statutory Auditor's Certificate relating to the composition of assets**

at 28 June 2024

## R-co Conviction Credit Euro

Sub-fund of the SICAV:

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29, avenue de Messine  
75008 Paris

### Statutory Auditor's Certificate relating to the composition of assets

at 28 June 2024

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In our capacity as the statutory auditor of the R-CO SICAV, and in accordance with the provisions of article L. 214-24-49 of the French Monetary and Financial Code relative to the verification of the composition of assets, we have drawn up this certificate pertaining to the information contained in the composition of assets of the R-co Conviction Credit Euro sub-fund as at 28 June 2024 attached hereto.

This information was prepared under the responsibility of the SICAV. It is our duty to give an opinion on the consistency of the information contained in the composition of assets with the knowledge we have of the R-co Conviction Credit Euro sub-fund acquired during our assignment to certify the financial statements.

We have carried out the verifications we deemed necessary in accordance with the professional standards and doctrine of the French National Institute of Statutory Auditors (*Compagnie Nationale des Commissaires aux Comptes*) related to this assignment. These verifications, which constitute neither an audit nor a limited review, consisted mainly in carrying out analytical procedures and interviews with the persons who produce and check the information given.

Based on our work, we have no observations to make about the consistency of the information contained in the document attached with the knowledge we have of the R-co Conviction Credit Euro sub-fund acquired during our assignment to certify the financial statements.

Paris La Défense, 30 July 2024

The Statutory Auditor

Deloitte & Associés

Olivier GALIENNE

Portfolio records (HISINV)

Stock Assets on 28/06/24

FUND : 1109 R-CO CONVICTION CREDIT EURO

VALID. NAV

Fixing currency : BCE Devise BCE on shore

Fund currency : EUR (Simple report, code : PC23 TYPE D INSTRUMENT DETAILLE / DEVISE VALEUR , Sort : BVAL04)

| A S S E T | STATUS    | CONTRCT | QUANTITY +    | CUR | CURRENCY U. C. P | DATE | PRICE | I | <----->   | Fund currency | <----->          | PRCT           |     |
|-----------|-----------|---------|---------------|-----|------------------|------|-------|---|-----------|---------------|------------------|----------------|-----|
|           | ASST/LINE |         | QUANTITY TYPE | QTD | AND PRICE TYPE   | QTD  | ASSET | F | BOOK COST | MARKET VALUE  | ACCRUED INTEREST | UNREALISED P&L | NAV |

0 - EQUITIES AND SIMILAR SECURITIES

*Equities and similar securities traded on regulated or similar market*

*Equities and similar securities traded on regulated or similar market*

*Asset Currency : EUR EURO*

|              |                 |  |             |   |     |         |            |        |   |              |              |      |               |      |
|--------------|-----------------|--|-------------|---|-----|---------|------------|--------|---|--------------|--------------|------|---------------|------|
| ES0105200002 | ABENGOA SA-B SH |  | 12,706,492. | P | EUR | 0.      | M 24/05/22 | 0.     | V | 0.00         | 0.00         | 0.00 | 0.00          | 0.00 |
| ES0105200416 | ABENGOA -CL A   |  | 1,228,837.  | P | EUR | 0.      | M 24/05/22 | 0.     | V | 0.00         | 0.00         | 0.00 | 0.00          | 0.00 |
| FR001400NLM4 | EMEIS           |  | 164,767.    | P | EUR | 59.4807 | M 28/06/24 | 11.486 | T | 9,800,459.66 | 1,892,513.76 | 0.00 | -7,907,945.90 | 0.07 |

*SUBTOTAL Asset Currency : EUR EURO*

SUM (EUR) 9,800,459.66 1,892,513.76 0.00 -7,907,945.90 0.07

*Equities and similar securities not traded on regulated or similar market*

*Equity warrants traded on regulated or similar market*

*Asset Currency : EUR EURO*

|              |                      |  |            |   |     |    |   |  |   |      |      |      |      |      |
|--------------|----------------------|--|------------|---|-----|----|---|--|---|------|------|------|------|------|
| XFCS00X3EKC7 | SFP 2020 CMC RAVENNA |  | 1,342,565. | P | EUR | 0. | M |  | A | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
|--------------|----------------------|--|------------|---|-----|----|---|--|---|------|------|------|------|------|

0 - EQUITIES AND SIMILAR SECURITIES

SUM (EUR) 9,800,459.66 1,892,513.76 0.00 -7,907,945.90 0.07

I - BONDS AND SIMILAR SECURITIES

*Convertible bonds traded on a regulated market*

*Convertible bonds traded on a regulated market*

*Asset Currency : EUR EURO*

|              |                   |              |            |   |     |    |            |    |   |      |      |      |      |      |
|--------------|-------------------|--------------|------------|---|-----|----|------------|----|---|------|------|------|------|------|
| XS1978209002 | ABEN AB 1.5 10-24 | (EUR) 261024 | 4,738,730. | P | EUR | 0. | M 28/06/24 | 0. | E | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| XS1978210273 | ABEN AB 1.5 10-24 | (EUR) 261024 | 4,738,730. | P | EUR | 0. | M 28/06/24 | 0. | E | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

*SUBTOTAL Asset Currency : EUR EURO*

SUM (EUR) 0.00 0.00 0.00 0.00

*Other bonds and similar traded on a regulated market*

*Fixed-rate bonds traded on a regulated or similar market*

*Asset Currency : EUR EURO*

|              |                     |              |              |   |     |          |            |          |   |                |                |            |               |      |
|--------------|---------------------|--------------|--------------|---|-----|----------|------------|----------|---|----------------|----------------|------------|---------------|------|
| AT000B122080 | VOLK WI 0.875 03-26 | (366) 230326 | 10,200,000.  | M | EUR | 99.456   | % 28/06/24 | 94.728   | 4 | 10,144,512.00  | 9,686,952.58   | 24,696.58  | -457,559.42   | 0.33 |
| BE0002938190 | GROU BR 4.0 05-33   | (366) 150533 | 20,000,000.  | M | EUR | 99.66    | % 28/06/24 | 102.1045 | 4 | 19,932,000.00  | 20,526,105.48  | 105,205.48 | 594,105.48    | 0.71 |
| BE0390119825 | UCB 4.25 03-30      | (366) 200330 | 11,200,000.  | M | EUR | 99.482   | % 28/06/24 | 99.8835  | 4 | 11,141,984.00  | 11,322,579.40  | 135,627.40 | 180,595.40    | 0.39 |
| BE6279619330 | ETHI VIE 5.0 01-26  | (366) 140126 | 7,100,000.   | M | EUR | 106.7022 | % 28/06/24 | 101.196  | 4 | 7,575,859.25   | 7,349,806.71   | 164,890.71 | -226,052.54   | 0.25 |
| BE6327721237 | VGP 1.5 04-29       | (366) 080429 | 8,100,000.   | M | EUR | 99.522   | % 28/06/24 | 85.701   | 4 | 8,061,282.00   | 6,970,075.52   | 28,294.52  | -1,091,206.48 | 0.24 |
| BE6331562817 | ALIA FI 0.875 11-28 | (366) 081128 | 12,000,000.  | M | EUR | 97.9179  | % 28/06/24 | 87.9775  | 4 | 11,750,151.97  | 10,625,291.80  | 67,991.80  | -1,124,860.17 | 0.37 |
| BE6332786449 | VGP 1.625 01-27     | (366) 170127 | 12,400,000.  | M | EUR | 90.4899  | % 28/06/24 | 92.475   | 4 | 11,220,752.33  | 11,558,841.26  | 91,941.26  | 338,088.93    | 0.40 |
| BE6343437255 | ETHI VI 6.75 05-33  | (366) 050533 | 8,700,000.   | M | EUR | 114.9258 | % 28/06/24 | 109.3065 | 4 | 9,998,546.37   | 9,602,981.94   | 93,316.44  | -395,564.43   | 0.33 |
| DE0001102473 | BUND DE 0.0 08-29   | (366) 150829 | 210,000,000. | M | EUR | 87.977   | % 28/06/24 | 88.4845  | 4 | 184,751,700.00 | 185,817,450.00 | 0.00       | 1,065,750.00  | 6.42 |
| DE000A254YS5 | ACCE RE 3.625 02-26 | (UST) 130226 | 5,903,000.   | M | EUR | 83.5813  | % 28/06/24 | 40.527   | E | 4,440,423.63   | 2,268,016.15   | 114,938.22 | -2,172,407.48 | 0.08 |
| DE000A2SBDE0 | JAB HOL 1.0 12-27   | (366) 201227 | 2,400,000.   | M | EUR | 99.018   | % 28/06/24 | 91.643   | 4 | 2,376,432.00   | 2,212,218.89   | 12,786.89  | -164,213.11   | 0.08 |
| DE000A30VGD9 | HERA FI 2.625 06-27 | (366) 090627 | 15,100,000.  | M | EUR | 99.727   | % 28/06/24 | 97.0625  | 4 | 15,058,777.00  | 14,681,414.55  | 24,977.05  | -377,362.45   | 0.51 |
| DE000A30VQB2 | VONO SE 5.0 11-30   | (366) 231130 | 12,000,000.  | M | EUR | 100.3995 | % 28/06/24 | 104.538  | 4 | 12,047,945.00  | 12,908,494.43  | 363,934.43 | 860,549.43    | 0.45 |
| DE000A30WV1  | DEUT PF 4.375 08-26 | (366) 280826 | 15,800,000.  | M | EUR | 99.921   | % 28/06/24 | 96.8965  | 4 | 15,787,518.00  | 15,893,243.31  | 583,596.31 | 105,725.31    | 0.55 |
| DE000A3823S1 | SCHA AG 4.75 08-29  | (366) 140829 | 8,800,000.   | M | EUR | 99.429   | % 28/06/24 | 100.8405 | 4 | 8,749,752.00   | 9,066,974.93   | 193,010.93 | 317,222.93    | 0.31 |
| DE000A3LHK72 | TRAT FI 4.0 09-25   | (366) 160925 | 19,100,000.  | M | EUR | 99.5866  | % 28/06/24 | 100.075  | 4 | 19,021,042.79  | 19,719,680.19  | 605,355.19 | 698,637.40    | 0.68 |







Portfolio records (HISINV)

Stock Assets on 28/06/24  
FUND : 1109 R-CO CONVICTION CREDIT EURO VALID. NAV  
Fixing currency : BCE Devise BCE on shore  
Fund currency : EUR (Simple report, code : PC23 TYPE D INSTRUMENT DETAILLE / DEVISE VALEUR , Sort : BVAL04)

| A S S E T   | STATUS    | CONTRCT      | QUANTITY +    | CUR   | CURRENCY U. C. P | DATE     | PRICE    | I | <----->       | Fund currency    | <----->          | PRCT           |               |       |
|---|-----------|--------------|---------------|-------|------------------|----------|----------|---|---------------|------------------|------------------|----------------|---------------|-------|
| ASST/LINE   | ASST/LINE |              | QUANTITY TYPE | QTD   | AND PRICE TYPE   | QTD      | ASSET    | F | BOOK COST     | MARKET VALUE     | ACCRUED INTEREST | UNREALISED P&L | NAV           |       |
| XS2852136063 Koni DS 3.625 07-34  |           | (366) 020734 | 18,400,000.   | M EUR | 99.456 %         | 28/06/24 | 99.1275  | 4 | 18,299,904.00 | 18,239,460.00    | 0.00             | -60,444.00     | 0.63          |       |
| <b>SUBTOTAL Asset Currency : EUR EURO</b>                                       |           |              |               |       |                  |          |          |   |               |                  |                  |                |               |       |
|   |           |              |               |       |                  |          |          |   | SUM (EUR)     | 1,964,119,206.61 | 1,973,882,777.71 | 24,966,995.14  | 9,763,571.10  | 68.20 |
| <b>Asset Currency : USD UNITED STATES DOLLARS</b>                               |           |              |               |       |                  |          |          |   |               |                  |                  |                |               |       |
| N00013182766 SHEA GE 9.5 04-29  |           | (EUR) 030429 | 15,800,000.   | M USD | 100.269 %        | 28/06/24 | 99.45    | 4 | 14,501,144.15 | 15,024,923.46    | 346,642.28       | 523,779.31     | 0.52          |       |
| USG87110AC93 TECH 6.5 02-26   |           | (EUR) 010226 | 1,598,000.    | M USD | 100. %           | 28/06/24 | 99.8905  | E | 1,314,360.91  | 1,531,554.75     | 40,428.93        | 217,193.84     | 0.05          |       |
| <b>SUBTOTAL Asset Currency : USD UNITED STATES DOLLARS</b>                      |           |              |               |       |                  |          |          |   |               |                  |                  |                |               |       |
|   |           |              |               |       |                  |          |          |   | SUM (EUR)     | 15,815,505.06    | 16,556,478.21    | 387,071.21     | 740,973.15    | 0.57  |
| <b>Fixed-rate bonds traded on a regulated or similar market</b>                 |           |              |               |       |                  |          |          |   |               |                  |                  |                |               |       |
|   |           |              |               |       |                  |          |          |   | SUM (EUR)     | 1,979,934,711.67 | 1,990,439,255.92 | 25,354,066.35  | 10,504,544.25 | 68.77 |
| <b>Floating-rate callable bonds traded on a regulated or assimilated market</b> |           |              |               |       |                  |          |          |   |               |                  |                  |                |               |       |
| <b>Asset Currency : EUR EURO</b>  |           |              |               |       |                  |          |          |   |               |                  |                  |                |               |       |
| XS2729669239 LOTTOMATIC FLR 12-30   |           | (999) 161230 | 11,900,000.   | M EUR | 99.5 %           | 28/06/24 | 101.4855 | 4 | 11,840,500.00 | 12,151,431.13    | 74,656.63        | 310,931.13     | 0.42          |       |
| <b>Fix to float rate bonds traded on a regulated or assimilated market</b>      |           |              |               |       |                  |          |          |   |               |                  |                  |                |               |       |
| <b>Asset Currency : EUR EURO</b>  |           |              |               |       |                  |          |          |   |               |                  |                  |                |               |       |
| AT0000A2RZL4 ERST BA 0.75 07-28   |           | (366) 060728 | 19,400,000.   | M EUR | 99.505 %         | 28/06/24 | 89.8165  | 4 | 19,303,970.00 | 17,568,310.84    | 143,909.84       | -1,735,659.16  | 0.61          |       |
| AT0000A39724 POSAV 9.5 PERP   |           | (366) 311299 | 17,000,000.   | M EUR | 100. %           | 28/06/24 | 107.94   | E | 17,000,000.00 | 18,998,447.54    | 648,647.54       | 1,998,447.54   | 0.66          |       |
| AT0000A3CTX2 ERST GR 7.0 PERP   |           | (UST) 311299 | 21,000,000.   | M EUR | 100. %           | 28/06/24 | 98.319   | 4 | 21,000,000.00 | 20,843,793.28    | 196,803.28       | -156,206.72    | 0.72          |       |
| BE0002592708 KBC GRO 4.25 PERP  |           | (UST) 311299 | 12,800,000.   | M EUR | 98.052 %         | 28/06/24 | 97.1495  | 4 | 12,550,656.31 | 12,537,693.38    | 102,557.38       | -12,962.93     | 0.43          |       |
| BE0002936178 CRELAN 6.0 02-30   |           | (366) 280230 | 9,700,000.    | M EUR | 108.4217 %       | 28/06/24 | 106.389  | 4 | 10,516,905.57 | 10,518,503.49    | 198,770.49       | 1,597.92       | 0.36          |       |
| BE0002989706 CRELAN 5.25 01-32  |           | (366) 230132 | 3,500,000.    | M EUR | 106.3402 %       | 28/06/24 | 104.4625 | 4 | 3,721,905.74  | 3,737,017.42     | 80,829.92        | 15,111.68      | 0.13          |       |
| BE6317598850 AGEA NV 3.875 PERP   |           | (366) 311299 | 8,000,000.    | M EUR | 102.1885 %       | 28/06/24 | 85.1585  | 4 | 8,175,076.16  | 6,831,364.93     | 18,684.93        | -1,343,711.23  | 0.24          |       |
| BE6324000858 SYEN SA 2.5 PERP   |           | (366) 311299 | 10,000,000.   | M EUR | 96.6418 %        | 28/06/24 | 96.588   | 4 | 9,664,178.63  | 9,742,361.64     | 83,561.64        | 78,183.01      | 0.34          |       |
| BE6325355822 AGEA NV 1.875 11-51  |           | (366) 241151 | 6,200,000.    | M EUR | 99.626 %         | 28/06/24 | 82.6285  | 4 | 6,176,812.00  | 5,193,161.67     | 70,194.67        | -983,650.33    | 0.18          |       |
| CH1170565753 ZUER KA 2.02 04-28   |           | (366) 130428 | 8,400,000.    | M EUR | 100. %           | 28/06/24 | 95.399   | 4 | 8,400,000.00  | 8,050,706.14     | 37,190.14        | -349,293.86    | 0.28          |       |
| DE000A2GSG24 IKB DEUT I FLR 01-28   |           | (366) 310128 | 4,900,000.    | M EUR | 85.8101 %        | 28/06/24 | 93.9195  | 4 | 4,204,694.02  | 4,735,977.32     | 133,921.82       | 531,283.30     | 0.16          |       |
| DE000A30VT97 DEUT BK 10.0 PERP  |           | (366) 311299 | 2,000,000.    | M EUR | 100.39 %         | 28/06/24 | 107.745  | 4 | 2,007,800.00  | 2,189,420.55     | 34,520.55        | 181,620.55     | 0.08          |       |
| DE000A3E5TRO ALLI SE 2.6 PERP   |           | (366) 311299 | 7,000,000.    | M EUR | 100.008 %        | 28/06/24 | 75.5455  | 4 | 7,000,560.00  | 5,319,598.70     | 31,413.70        | -1,680,961.30  | 0.18          |       |
| DE000CZ45W81 CMZB FR 6.5 12-32  |           | (366) 061232 | 5,800,000.    | M EUR | 99.778 %         | 28/06/24 | 105.611  | 4 | 5,787,124.00  | 6,340,719.42     | 215,281.42       | 553,595.42     | 0.22          |       |
| DE000DL19VBO DEUT BK 5.625 05-31  |           | (366) 190531 | 5,000,000.    | M EUR | 106.2408 %       | 28/06/24 | 101.381  | 4 | 5,312,038.93  | 5,102,954.11     | 33,904.11        | -209,084.82    | 0.18          |       |
| DE000DL19WG7 DEUT BK 6.75 PERP  |           | (366) 311299 | 2,600,000.    | M EUR | 100.014 %        | 28/06/24 | 96.3245  | 4 | 2,600,364.00  | 2,534,728.78     | 30,291.78        | -65,635.22     | 0.09          |       |
| DE000DL19WN3 DEUT BK 4.0 06-32  |           | (366) 240632 | 9,000,000.    | M EUR | 99.7113 %        | 28/06/24 | 97.6065  | 4 | 8,974,015.60  | 8,792,475.41     | 7,890.41         | -181,540.19    | 0.30          |       |
| ES0224244089 MAPF SA 4.375 03-47  |           | (366) 310347 | 5,000,000.    | M EUR | 109.0893 %       | 28/06/24 | 99.7465  | 4 | 5,454,465.75  | 5,043,061.30     | 55,736.30        | -411,404.45    | 0.17          |       |
| ES0265936031 NCG BAN 5.25 09-28   |           | (366) 140928 | 6,400,000.    | M EUR | 99.721 %         | 28/06/24 | 103.8055 | 4 | 6,382,144.00  | 6,911,617.57     | 268,065.57       | 529,473.57     | 0.24          |       |
| ES0344251022 IBER 4.375 07-28   |           | (366) 310728 | 5,900,000.    | M EUR | 99.861 %         | 28/06/24 | 101.001  | 4 | 5,891,799.00  | 6,067,668.97     | 108,609.97       | 175,869.97     | 0.21          |       |
| ES0365936048 NCG BAN 5.5 05-26  |           | (366) 180526 | 15,000,000.   | M EUR | 99.8384 %        | 28/06/24 | 101.2595 | 4 | 14,975,760.00 | 15,290,637.33    | 101,712.33       | 314,877.33     | 0.53          |       |
| ES0865936027 NCG BAN 10.625 PERP  |           | (UST) 311299 | 12,800,000.   | M EUR | 100. %           | 28/06/24 | 111.424  | 4 | 12,800,000.00 | 14,557,436.84    | 295,164.84       | 1,757,436.84   | 0.50          |       |
| FR0012206217 MACIF FIX 061049   |           | (366) 311299 | 500,000.      | M EUR | 100.863 %        | 28/06/24 | 99.2595  | E | 504,315.00    | 510,741.76       | 14,444.26        | 6,426.76       | 0.02          |       |
| FR0013291556 CRED MU 1.875 10-29  |           | (366) 251029 | 5,000,000.    | M EUR | 97.5015 %        | 28/06/24 | 99.129   | 4 | 4,875,073.66  | 5,020,743.03     | 64,293.03        | 145,669.37     | 0.17          |       |
| FR0013299468 CRED LO 1.35 11-29   |           | (366) 281129 | 7,800,000.    | M EUR | 100. %           | 28/06/24 | 98.581   | 4 | 7,800,000.00  | 7,751,749.97     | 62,431.97        | -48,250.03     | 0.27          |       |
| FR0013367612 EDF 4.0 PERP   |           | (366) 050724 | 5,000,000.    | M EUR | 100. %           | 28/06/24 | 99.9865  | 4 | 5,000,000.00  | 5,147,958.88     | 148,633.88       | 147,958.88     | 0.18          |       |
| FR0013523891 CCR RE 2.875 07-40   |           | (366) 150740 | 3,000,000.    | M EUR | 99.529 %         | 28/06/24 | 87.1605  | 4 | 2,985,870.00  | 2,698,001.48     | 83,186.48        | -287,868.52    | 0.09          |       |
| FR00140000Z2 SOCIETE GENERALE   |           | (366) 241130 | 5,000,000.    | M EUR | 99.6786 %        | 28/06/24 | 95.3585  | 4 | 4,983,931.51  | 4,798,116.26     | 30,191.26        | -185,815.25    | 0.17          |       |
| FR00140020E8 SG 1.125 06-31   |           | (366) 300631 | 5,300,000.    | M EUR | 99.395 %         | 28/06/24 | 93.4525  | 4 | 5,267,935.00  | 4,953,309.21     | 326.71           | -314,625.79    | 0.17          |       |





Portfolio records (HISINV)

Stock Assets on 28/06/24  
FUND : 1109 R-CO CONVICTION CREDIT EURO VALID. NAV  
Fixing currency : BCE Devise BCE on shore  
Fund currency : EUR (Simple report, code : PC23 TYPE D INSTRUMENT DETAILLE / DEVISE VALEUR , Sort : BVAL04)

| A S S E T   | STATUS ASST/LINE | CONTRCT        | QUANTITY + QUANTITY TYPE | CUR QTD      | CURRENCY U. C. P AND PRICE TYPE | DATE QTD  | PRICE ASSET | I F      | <-----> BOOK COST | Fund currency MARKET VALUE | ACCRUED INTEREST | <-----> UNREALISED P&L | PRCT NAV      |       |
|---|------------------|----------------|--------------------------|--------------|---------------------------------|-----------|-------------|----------|-------------------|----------------------------|------------------|------------------------|---------------|-------|
| XS2456432413  | COOP RA          | 4.875 PERP     | (UST) 311299             | 4,200,000.   | M EUR                           | 100.      | % 28/06/24  | 93.787   | 4                 | 4,200,000.00               | 3,940,732.28     | 1,678.28               | -259,267.72   | 0.14  |
| XS2486589596  | HSBC             | 3.019 06-27    | (366) 150627             | 8,000,000.   | M EUR                           | 97.15     | % 28/06/24  | 98.5485  | 4                 | 7,772,000.00               | 7,895,128.88     | 11,248.88              | 123,128.88    | 0.27  |
| XS2498964209  | NOVA LJ          | 6.0 07-24      | (366) 190724             | 7,800,000.   | M EUR                           | 100.      | % 28/06/24  | 100.1105 | 4                 | 7,800,000.00               | 8,254,881.30     | 446,262.30             | 454,881.30    | 0.29  |
| XS2534786590  | RAIF BA          | 7.375 12-32    | (366) 201232             | 3,700,000.   | M EUR                           | 99.48     | % 28/06/24  | 104.432  | 4                 | 3,680,760.00               | 4,009,368.22     | 145,384.22             | 328,608.22    | 0.14  |
| XS2545425980  | BANC ME          | 5.035 01-27    | (366) 220127             | 8,300,000.   | M EUR                           | 99.994    | % 28/06/24  | 101.7165 | 4                 | 8,299,502.00               | 8,627,443.84     | 184,974.34             | 327,941.84    | 0.30  |
| XS2555420103  | UNIC             | 5.85 11-27     | (366) 151127             | 2,850,000.   | M EUR                           | 99.948    | % 28/06/24  | 104.425  | 4                 | 2,848,518.00               | 3,080,885.04     | 104,772.54             | 232,367.04    | 0.11  |
| XS2573712044  | BBVA             | 4.625 01-31    | (366) 130131             | 14,700,000.  | M EUR                           | 99.672    | % 28/06/24  | 103.3485 | 4                 | 14,651,784.00              | 15,509,876.02    | 317,646.52             | 858,092.02    | 0.54  |
| XS2582358789  | PKO BAN          | 5.625 02-26    | (366) 010226             | 11,200,000.  | M EUR                           | 99.9214   | % 28/06/24  | 100.7745 | 4                 | 11,191,200.00              | 11,548,383.34    | 261,639.34             | 357,183.34    | 0.40  |
| XS2583203950  | BANC DE          | 5.25 02-29     | (366) 070229             | 1,300,000.   | M EUR                           | 99.82     | % 28/06/24  | 103.8385 | 4                 | 1,297,660.00               | 1,377,125.91     | 27,225.41              | 79,465.91     | 0.05  |
| XS2585964476  | CASS CE          | 5.885 02-27    | (366) 160227             | 19,750,000.  | M EUR                           | 101.8854  | % 28/06/24  | 102.8335 | 4                 | 20,122,373.97              | 20,744,680.15    | 435,063.90             | 622,306.18    | 0.72  |
| XS2586873379  | JULI BA          | 6.625 PERP     | (UST) 311299             | 5,000,000.   | M EUR                           | 96.1976   | % 28/06/24  | 97.273   | 4                 | 4,809,882.47               | 4,989,233.79     | 125,583.79             | 179,351.32    | 0.17  |
| XS2611221032  | PERM TS          | 6.625 04-28    | (366) 250428             | 2,000,000.   | M EUR                           | 104.1468  | % 28/06/24  | 105.3955 | 4                 | 2,082,935.85               | 2,132,594.93     | 24,684.93              | 49,659.08     | 0.07  |
| XS2626699982  | BANC NT          | 5.75 08-33     | (366) 230833             | 20,100,000.  | M EUR                           | 99.7088   | % 28/06/24  | 104.289  | 4                 | 20,041,459.00              | 21,953,634.08    | 991,545.08             | 1,912,175.08  | 0.76  |
| XS2641927574  | PERM TS          | 6.625 06-29    | (366) 300629             | 1,000,000.   | M EUR                           | 113.6549  | % 28/06/24  | 107.6275 | 4                 | 1,136,548.91               | 1,076,638.01     | 363.01                 | -59,910.90    | 0.04  |
| XS2676413235  | CESK SP          | 5.737 03-28    | (366) 080328             | 4,700,000.   | M EUR                           | 101.1903  | % 28/06/24  | 103.3235 | 4                 | 4,755,944.81               | 4,941,897.99     | 85,693.49              | 185,953.18    | 0.17  |
| XS2684974046  | BANK MI          | 9.875 09-27    | (366) 180927             | 18,800,000.  | M EUR                           | 100.1097  | % 28/06/24  | 107.403  | 4                 | 18,820,631.03              | 21,652,616.46    | 1,460,852.46           | 2,831,985.43  | 0.75  |
| XS2724428193  | BANK PO          | 5.5 11-27      | (366) 231127             | 8,850,000.   | M EUR                           | 99.68     | % 28/06/24  | 102.044  | 4                 | 8,821,680.00               | 9,326,135.80     | 295,241.80             | 504,455.80    | 0.32  |
| XS2737652474  | AXA              | 6.375 PERP     | (UST) 311299             | 10,000,000.  | M EUR                           | 100.      | % 28/06/24  | 102.4975 | 4                 | 10,000,000.00              | 10,543,980.77    | 294,230.77             | 543,980.77    | 0.36  |
| XS2746119952  | VAN LAN          | 8.875 PERP     | (EUR) 311299             | 9,600,000.   | M EUR                           | 102.3064  | % 28/06/24  | 107.842  | 4                 | 9,821,416.67               | 10,568,198.67    | 215,366.67             | 746,782.00    | 0.37  |
| XS2746647036  | CESK SP          | 4.824 01-30    | (366) 150130             | 12,000,000.  | M EUR                           | 101.5266  | % 28/06/24  | 101.583  | 4                 | 12,183,197.74              | 12,457,257.05    | 267,297.05             | 274,059.31    | 0.43  |
| XS2754491640  | OTP BAN          | 5.0 01-29      | (366) 310129             | 26,200,000.  | M EUR                           | 99.915    | % 28/06/24  | 100.4575 | 4                 | 26,177,730.00              | 26,867,487.95    | 547,622.95             | 689,757.95    | 0.93  |
| XS2765027193  | RAIF BA          | 4.625 08-29    | (366) 210829             | 2,200,000.   | M EUR                           | 99.748    | % 28/06/24  | 99.7225  | E                 | 2,194,456.00               | 2,230,591.72     | 36,696.72              | 36,135.72     | 0.08  |
| XS2790191303  | ASR NED          | 6.625 PERP     | (UST) 311299             | 16,600,000.  | M EUR                           | 100.0054  | % 28/06/24  | 98.3725  | E                 | 16,600,900.00              | 16,621,298.80    | 291,463.80             | 20,398.80     | 0.57  |
| XS2808268390  | AIB GRO          | 7.125 PERP     | (UST) 311299             | 7,800,000.   | M EUR                           | 100.      | % 28/06/24  | 100.1755 | 4                 | 7,800,000.00               | 7,909,350.89     | 95,661.89              | 109,350.89    | 0.27  |
| XS2817323749  | BANC SA          | 7.0 PERP       | (UST) 311299             | 29,000,000.  | M EUR                           | 100.      | % 28/06/24  | 100.487  | 4                 | 29,000,000.00              | 29,378,431.09    | 237,201.09             | 378,431.09    | 1.02  |
| XS2825500593  | NORD LA          | 5.625 08-34    | (366) 230834             | 25,000,000.  | M EUR                           | 100.0434  | % 28/06/24  | 99.3195  | E                 | 25,010,846.00              | 24,983,563.52    | 153,688.52             | -27,282.48    | 0.86  |
| XS2830463118  | CITY OY          | 7.875 PERP     | (366) 311299             | 1,900,000.   | M EUR                           | 100.      | % 28/06/24  | 77.98    | 4                 | 1,900,000.00               | 1,490,613.85     | 8,993.85               | -409,386.15   | 0.05  |
| <b>SUBTOTAL Asset Currency : EUR EURO</b>                   |                  |                |                          |              |                                 |           |             |          |                   |                            |                  |                        |               |       |
|   |                  |                |                          |              |                                 |           |             |          | SUM (EUR)         | 857,449,485.19             | 871,027,190.18   | 16,986,543.91          | 13,577,704.99 | 30.09 |
| <b>Other bonds and similar traded on a regulated market</b> |                  |                |                          |              |                                 |           |             |          |                   |                            |                  |                        |               |       |
|   |                  |                |                          |              |                                 |           |             |          | SUM (EUR)         | 2,849,224,696.86           | 2,873,617,877.23 | 42,415,266.89          | 24,393,180.37 | 99.28 |
| <b>I - BONDS AND SIMILAR SECURITIES</b>                     |                  |                |                          |              |                                 |           |             |          |                   |                            |                  |                        |               |       |
|   |                  |                |                          |              |                                 |           |             |          | SUM (EUR)         | 2,849,224,696.86           | 2,873,617,877.23 | 42,415,266.89          | 24,393,180.37 | 99.28 |
| <b>III - UNITS OF MUTUAL FUNDS</b>                          |                  |                |                          |              |                                 |           |             |          |                   |                            |                  |                        |               |       |
| <b>UCITS and similar from other UE members</b>              |                  |                |                          |              |                                 |           |             |          |                   |                            |                  |                        |               |       |
| <b>Asset Currency : CHF SWITZERLAND FRANCS</b>              |                  |                |                          |              |                                 |           |             |          |                   |                            |                  |                        |               |       |
| FR0014009K66  | R-CO VAL         | BD OPP P CH    |                          | 1,000.       | P CHF                           | 100.      | M 27/06/24  | 106.92   | 5                 | 101,122.46                 | 110,981.94       | 0.00                   | 9,859.48      | 0.00  |
| FR0014001BL7  | RCO              | TARGET27 ICHFH |                          | 2,000.       | P CHF                           | 1000.     | M 27/06/24  | 1055.85  | 5                 | 2,091,612.63               | 2,191,924.43     | 0.00                   | 100,311.80    | 0.08  |
| <b>SUBTOTAL Asset Currency : CHF SWITZERLAND FRANCS</b>     |                  |                |                          |              |                                 |           |             |          |                   |                            |                  |                        |               |       |
|   |                  |                |                          |              |                                 |           |             |          | SUM (EUR)         | 2,192,735.09               | 2,302,906.37     | 0.00                   | 110,171.28    | 0.08  |
| <b>Asset Currency : EUR EURO</b>                            |                  |                |                          |              |                                 |           |             |          |                   |                            |                  |                        |               |       |
| FR0007393285  | R-CO             | 4CHANGE NETZ C |                          | 100,480.7026 | P EUR                           | 36.231    | M 27/06/24  | 38.77    | 5                 | 3,640,519.50               | 3,895,636.84     | 0.00                   | 255,117.34    | 0.13  |
| FR0007442496  | RMM              | COURT TERME C  |                          | 7,208.       | P EUR                           | 4117.3715 | M 27/06/24  | 4118.93  | 5                 | 29,678,014.07              | 29,689,247.44    | 0.00                   | 11,233.37     | 1.03  |

## Portfolio records (HISINV)

Stock Assets on 28/06/24

FUND : 1109 R-CO CONVICTION CREDIT EURO

VALID. NAV

Fixing currency : BCE Devise BCE on shore

Fund currency : EUR (Simple report, code : PC23 TYPE D INSTRUMENT DETAILLE / DEVISE VALEUR , Sort : BVAL04)

| A S S E T                                 | STATUS<br>ASST/LINE | CONTRCT | QUANTITY +<br>QUANTITY TYPE | CUR<br>QTD | CURRENCY U.C.P<br>AND PRICE TYPE | DATE<br>QTD | PRICE<br>ASSET | I<br>F | <-----><br>BOOK COST | Fund currency<br>MARKET VALUE | ACCRUED INTEREST | <-----><br>UNREALISED P&L | PRCT<br>NAV |
|---|---------------------|---------|-----------------------------|------------|----------------------------------|-------------|----------------|--------|----------------------|-------------------------------|------------------|---------------------------|-------------|
| FR0011716398 R-CO CO HI YI IC EUR         |                     |         | 908.                        | P EUR      | 1325.23                          | M 27/06/24  | 1325.35        | 5      | 1,203,308.84         | 1,203,417.80                  | 0.00             | 108.96                    | 0.04        |
| FR00140060V1 R-CO CONV SUBFIN ID          |                     |         | 2,000.                      | P EUR      | 1000.                            | M 27/06/24  | 927.29         | 5      | 2,000,000.00         | 1,854,580.00                  | 0.00             | -145,420.00               | 0.06        |
| FR00140060X7 R-CO CONV SUBFIN I           |                     |         | 3,665.                      | P EUR      | 1000.                            | M 27/06/24  | 986.73         | 5      | 3,665,000.00         | 3,616,365.45                  | 0.00             | -48,634.55                | 0.12        |
| FR00140060Y5 R-CO CONV SUBFIN C           |                     |         | 1,000.                      | P EUR      | 100.                             | M 27/06/24  | 97.55          | 5      | 100,000.00           | 97,550.00                     | 0.00             | -2,450.00                 | 0.00        |
| FR001400LS82 RCO TGT 29 IG P2 EUR         |                     |         | 1,000.                      | P EUR      | 100.                             | M 27/06/24  | 101.85         | 5      | 100,000.00           | 101,850.00                    | 0.00             | 1,850.00                  | 0.00        |
| FR001400LSA8 RCO TGT 29 IG IC2 EU         |                     |         | 2,000.                      | P EUR      | 1000.                            | M 27/06/24  | 1023.05        | 5      | 2,000,000.00         | 2,046,100.00                  | 0.00             | 46,100.00                 | 0.07        |
| <b>SUBTOTAL Asset Currency : EUR EURO</b> |                     |         |                             |            |                                  |             |                |        |                      |                               |                  |                           |             |
| SUM (EUR)                                 |                     |         |                             |            |                                  |             |                |        | 42,386,842.41        | 42,504,747.53                 | 0.00             | 117,905.12                | 1.47        |

## VI - COMMITMENTS ON FUTURES MARKETS

## Commitments on futures markets

## Futures on bonds

## QUOTATION CURRCY: EUR EURO

|                             |  |  |        |     |          |            |        |   |      |            |      |            |      |
|-----------------------------|--|--|--------|-----|----------|------------|--------|---|------|------------|------|------------|------|
| FBOL0000013Y EURO BOBL 0924 |  |  | 1,058. | EUR | 116.0505 | M 28/06/24 | 116.44 | 4 | 0.00 | 412,040.00 | 0.00 | 412,040.00 | 0.01 |
|-----------------------------|--|--|--------|-----|----------|------------|--------|---|------|------------|------|------------|------|

## VII - OTHER COMMITMENTS

## Credit Derivatives

## Credit Default Swaps CDS

|                                   |       |          |               |     |         |            |          |   |                |                |             |             |       |
|-----------------------------------|-------|----------|---------------|-----|---------|------------|----------|---|----------------|----------------|-------------|-------------|-------|
| CDS028984503 ALSTOM 3.0 07-19_201 | APROT | 20/12/25 | -6,500,000.   | EUR | -0.898  | % 28/06/24 | -0.78012 | H | 58,366.97      | -52,332.80     | -1,625.00   | -110,699.77 | 0.00  |
| CDS028985003 ALSTOM 3.0 07-19_201 | APROT | 20/12/26 | -6,500,000.   | EUR | -1.8064 | % 28/06/24 | -0.83277 | H | 117,418.81     | -55,755.05     | -1,625.00   | -173,173.86 | 0.00  |
| CDS029270303 ITRAXX EUROPE S41 V1 | APROT | 20/06/29 | -608,000,000. | EUR | 1.8984  | % 28/06/24 | -1.78122 | H | -11,542,192.96 | -10,981,817.60 | -152,000.00 | 560,375.36  | -0.38 |

## Credit Default Swaps CDS

|           |  |  |  |  |  |  |  |  |                |                |             |            |       |
|-----------|--|--|--|--|--|--|--|--|----------------|----------------|-------------|------------|-------|
| SUM (EUR) |  |  |  |  |  |  |  |  | -11,366,407.18 | -11,089,905.45 | -155,250.00 | 276,501.73 | -0.38 |
|-----------|--|--|--|--|--|--|--|--|----------------|----------------|-------------|------------|-------|

## IX - TREASURY

## Payables and Receivables

## Deferred Payments

|                             |  |  |                |     |    |          |    |  |                |                |      |      |       |
|-----------------------------|--|--|----------------|-----|----|----------|----|--|----------------|----------------|------|------|-------|
| ARDEUR Payable Purchase EUR |  |  | -29,404,294.45 | EUR | 1. | 28/06/24 | 1. |  | -29,404,294.45 | -29,404,294.45 | 0.00 | 0.00 | -1.02 |
|-----------------------------|--|--|----------------|-----|----|----------|----|--|----------------|----------------|------|------|-------|

## Cash Coupons and Cash Dividends

|                                  |  |  |        |       |       |          |  |   |            |            |      |      |      |
|----------------------------------|--|--|--------|-------|-------|----------|--|---|------------|------------|------|------|------|
| FR0013346814 ALTA 2.875 07-25    |  |  | 93.    | P EUR | 2875. | 28/06/24 |  | A | 267,375.00 | 267,375.00 | 0.00 | 0.00 | 0.01 |
| FR0013430840 UMG GRO 1.625 07-29 |  |  | 80.    | P EUR | 1625. | 28/06/24 |  | A | 130,000.00 | 130,000.00 | 0.00 | 0.00 | 0.00 |
| FR00140020E8 SG 1.125 06-31      |  |  | 53.    | P EUR | 1125. | 28/06/24 |  | A | 59,625.00  | 59,625.00  | 0.00 | 0.00 | 0.00 |
| XS1637926137 DEUT PFAN FLR 06-27 |  |  | 151.   | P EUR | 4679. | 28/06/24 |  | A | 706,529.00 | 706,529.00 | 0.00 | 0.00 | 0.02 |
| XS2202900424 COOP RA 4.375 PERP  |  |  | 25.    | P EUR | 4375. | 28/06/24 |  | A | 109,375.00 | 109,375.00 | 0.00 | 0.00 | 0.00 |
| XS2456432413 COOP RA 4.875 PERP  |  |  | 21.    | P EUR | 4875. | 28/06/24 |  | A | 102,375.00 | 102,375.00 | 0.00 | 0.00 | 0.00 |
| XS2641927574 PERM TS 6.625 06-29 |  |  | 1,000. | P EUR | 66.25 | 28/06/24 |  | A | 66,250.00  | 66,250.00  | 0.00 | 0.00 | 0.00 |

## Cash Coupons and Cash Dividends

|           |  |  |  |  |  |  |  |  |              |              |      |      |      |
|-----------|--|--|--|--|--|--|--|--|--------------|--------------|------|------|------|
| SUM (EUR) |  |  |  |  |  |  |  |  | 1,441,529.00 | 1,441,529.00 | 0.00 | 0.00 | 0.05 |
|-----------|--|--|--|--|--|--|--|--|--------------|--------------|------|------|------|

Portfolio records (HISINV)

Stock Assets on 28/06/24

FUND : 1109 R-CO CONVICTION CREDIT EURO

VALID. NAV

Fixing currency : BCE Devise BCE on shore

Fund currency : EUR (Simple report, code : PC23 TYPE D INSTRUMENT DETAILLE / DEVISE VALEUR , Sort : BVAL04)

| A S S E T                           | STATUS               | CONTRCT        | QUANTITY +     | CUR | CURRENCY U. C. P | DATE     | PRICE      | I | <----->        | Fund currency  | <----->          | PRCT           |            |       |
|-------------------------------------|----------------------|----------------|----------------|-----|------------------|----------|------------|---|----------------|----------------|------------------|----------------|------------|-------|
|                                     | ASST/LINE            |                | QUANTITY TYPE  | QTD | AND PRICE TYPE   | QTD      | ASSET      | F | BOOK COST      | MARKET VALUE   | ACCRUED INTEREST | UNREALISED P&L | NAV        |       |
| <b>Margin call</b>                  |                      |                |                |     |                  |          |            |   |                |                |                  |                |            |       |
| MARRCEUR                            | MARGIN CALL R. M. M. |                | -412,040.      | EUR | 1.               | 28/06/24 | 1.         |   | -412,040.00    | -412,040.00    | 0.00             | 0.00           | -0.01      |       |
| <b>Management fees</b>              |                      |                |                |     |                  |          |            |   |                |                |                  |                |            |       |
| FGPVFC1EUR                          | Managt Fees C1 EUR   |                | -399,143.03    | EUR | 1.               | 28/06/24 | 1.         |   | -399,143.03    | -399,143.03    | 0.00             | 0.00           | -0.01      |       |
| FGPVFC2EUR                          | Managt Fees C2 EUR   |                | -54,608.81     | EUR | 1.               | 28/06/24 | 1.         |   | -54,608.81     | -54,608.81     | 0.00             | 0.00           | 0.00       |       |
| FGPVFC3EUR                          | Managt Fees C3 EUR   |                | -286,566.49    | EUR | 1.               | 28/06/24 | 1.         |   | -286,566.49    | -286,566.49    | 0.00             | 0.00           | -0.01      |       |
| FGPVFC4EUR                          | Managt Fees C4 EUR   |                | -5.65          | EUR | 1.               | 28/06/24 | 1.         |   | -5.65          | -5.65          | 0.00             | 0.00           | 0.00       |       |
| FGPVFC5EUR                          | Managt Fees C5 EUR   |                | -444.54        | EUR | 1.               | 28/06/24 | 1.         |   | -444.54        | -444.54        | 0.00             | 0.00           | 0.00       |       |
| FGPVFC6EUR                          | Managt Fees C6 EUR   |                | -6,731.14      | EUR | 1.               | 28/06/24 | 1.         |   | -6,731.14      | -6,731.14      | 0.00             | 0.00           | 0.00       |       |
| FGPVFC7EUR                          | Managt Fees C7 EUR   |                | -1.44          | EUR | 1.               | 28/06/24 | 1.         |   | -1.44          | -1.44          | 0.00             | 0.00           | 0.00       |       |
| FGPVFC8EUR                          | Managt Fees C8 EUR   |                | -129,231.17    | EUR | 1.               | 28/06/24 | 1.         |   | -129,231.17    | -129,231.17    | 0.00             | 0.00           | 0.00       |       |
| FGPVFC9EUR                          | Managt Fees C9 EUR   |                | -409.96        | EUR | 1.               | 28/06/24 | 1.         |   | -409.96        | -409.96        | 0.00             | 0.00           | 0.00       |       |
| FGPVFCAEUR                          | Managt Fees CA EUR   |                | -7,134.43      | EUR | 1.               | 28/06/24 | 1.         |   | -7,134.43      | -7,134.43      | 0.00             | 0.00           | 0.00       |       |
| FGPVFCBEUR                          | Managt Fees CB EUR   |                | -11,636.73     | EUR | 1.               | 28/06/24 | 1.         |   | -11,636.73     | -11,636.73     | 0.00             | 0.00           | 0.00       |       |
| FGPVFCC EUR                         | Managt Fees CC EUR   |                | -62,537.04     | EUR | 1.               | 28/06/24 | 1.         |   | -62,537.04     | -62,537.04     | 0.00             | 0.00           | 0.00       |       |
| FGPVFD1EUR                          | Managt Fees D1 EUR   |                | -3,770.37      | EUR | 1.               | 28/06/24 | 1.         |   | -3,770.37      | -3,770.37      | 0.00             | 0.00           | 0.00       |       |
| FGPVFD2EUR                          | Managt Fees D2 EUR   |                | -10,756.91     | EUR | 1.               | 28/06/24 | 1.         |   | -10,756.91     | -10,756.91     | 0.00             | 0.00           | 0.00       |       |
| FGPVFD3EUR                          | Managt Fees D3 EUR   |                | -27,943.14     | EUR | 1.               | 28/06/24 | 1.         |   | -27,943.14     | -27,943.14     | 0.00             | 0.00           | 0.00       |       |
| FGPVFD4EUR                          | Managt Fees D4 EUR   |                | -17,204.65     | EUR | 1.               | 28/06/24 | 1.         |   | -17,204.65     | -17,204.65     | 0.00             | 0.00           | 0.00       |       |
| <b>Management fees</b>              |                      |                |                |     |                  |          |            |   |                |                |                  |                |            |       |
|                                     |                      |                |                |     |                  |          |            |   | SUM (EUR)      | -1,018,125.50  | -1,018,125.50    | 0.00           | 0.00       | -0.04 |
| <b>Payables and Receivables</b>     |                      |                |                |     |                  |          |            |   |                |                |                  |                |            |       |
|                                     |                      |                |                |     |                  |          |            |   | SUM (EUR)      | -29,392,930.95 | -29,392,930.95   | 0.00           | 0.00       | -1.02 |
| <b>Availabilities</b>               |                      |                |                |     |                  |          |            |   |                |                |                  |                |            |       |
| <b>Assets</b>                       |                      |                |                |     |                  |          |            |   |                |                |                  |                |            |       |
| BQRCCHF                             | ROTHSCHILD MM        |                | 907,641.09     | CHF | 1.04848574       | 28/06/24 | 1.03799045 |   | 951,648.74     | 942,122.78     | 0.00             | -9,525.96      | 0.03       |       |
| BQRCEUR                             | ROTHSCHILD MM        |                | 12,403,582.71  | EUR | 1.               | 28/06/24 | 1.         |   | 12,403,582.71  | 12,403,582.71  | 0.00             | 0.00           | 0.43       |       |
| BQRCGBP                             | ROTHSCHILD MM        |                | 550,564.21     | GBP | 1.18661275       | 28/06/24 | 1.1815024  |   | 653,306.51     | 650,492.93     | 0.00             | -2,813.58      | 0.02       |       |
| BQRCUSD                             | ROTHSCHILD MM        |                | 34,538.15      | USD | 0.93554142       | 28/06/24 | 0.93414292 |   | 32,311.87      | 32,263.57      | 0.00             | -48.30         | 0.00       |       |
| <b>Assets</b>                       |                      |                |                |     |                  |          |            |   |                |                |                  |                |            |       |
|                                     |                      |                |                |     |                  |          |            |   | SUM (EUR)      | 14,040,849.83  | 14,028,461.99    | 0.00           | -12,387.84 | 0.48  |
| <b>FX forward and currency swap</b> |                      |                |                |     |                  |          |            |   |                |                |                  |                |            |       |
| <b>QUOTATION CURRCY: EUR EURO</b>   |                      |                |                |     |                  |          |            |   |                |                |                  |                |            |       |
| 24164002112                         | A USD EUR 13/09/24   | RECU 13/09/24  | 847,471.       | USD | 0.9263           | 28/06/24 | 0.93086457 |   | 785,018.83     | 788,880.73     | 0.00             | 3,861.90       | 0.03       |       |
|                                     |                      | VERSE 13/09/24 | -785,018.83    | EUR | 1.               | 28/06/24 | 1.         |   | -785,018.83    | -785,018.83    | 0.00             | 0.00           | -0.03      |       |
| 24164002113                         | A USD EUR 13/09/24   | RECU 13/09/24  | 22,337,300.    | USD | 0.9263           | 28/06/24 | 0.93086457 |   | 20,691,210.73  | 20,793,001.09  | 0.00             | 101,790.36     | 0.72       |       |
|                                     |                      | VERSE 13/09/24 | -20,691,210.73 | EUR | 1.               | 28/06/24 | 1.         |   | -20,691,210.73 | -20,691,210.73 | 0.00             | 0.00           | -0.71      |       |
| 24164002240                         | A CHF EUR 13/09/24   | RECU 13/09/24  | 10,000.        | CHF | 1.0438           | 28/06/24 | 1.04330231 |   | 10,437.92      | 10,433.02      | 0.00             | -4.90          | 0.00       |       |
|                                     |                      | VERSE 13/09/24 | -10,437.92     | EUR | 1.               | 28/06/24 | 1.         |   | -10,437.92     | -10,437.92     | 0.00             | 0.00           | 0.00       |       |
| 24164002241                         | A CHF EUR 13/09/24   | RECU 13/09/24  | 23,797,300.    | CHF | 1.0438           | 28/06/24 | 1.04330231 |   | 24,839,438.65  | 24,827,778.10  | 0.00             | -11,660.55     | 0.86       |       |
|                                     |                      | VERSE 13/09/24 | -24,839,438.65 | EUR | 1.               | 28/06/24 | 1.         |   | -24,839,438.65 | -24,839,438.65 | 0.00             | 0.00           | -0.86      |       |
| 24164002242                         | A CHF EUR 13/09/24   | RECU 13/09/24  | 1,121,861.     | CHF | 1.0438           | 28/06/24 | 1.04330231 |   | 1,170,989.88   | 1,170,440.17   | 0.00             | -549.71        | 0.04       |       |
|                                     |                      | VERSE 13/09/24 | -1,170,989.88  | EUR | 1.               | 28/06/24 | 1.         |   | -1,170,989.88  | -1,170,989.88  | 0.00             | 0.00           | -0.04      |       |
| 24164002748                         | V GBP EUR 13/09/24   | RECU 13/09/24  | 6,850,666.11   | EUR | 1.               | 28/06/24 | 1.         |   | 6,850,666.11   | 6,850,666.11   | 0.00             | 0.00           | 0.24       |       |

Portfolio records (HISINV)

Stock Assets on 28/06/24

FUND : 1109 R-CO CONVICTION CREDIT EURO

VALID. NAV

Fixing currency : BCE Devise BCE on shore

Fund currency : EUR (Simple report, code : PC23 TYPE D INSTRUMENT DETAILLE / DEVISE VALEUR , Sort : BVAL04)

| A S S E T   | STATUS<br>ASST/LINE | CONTRCT  | QUANTITY +<br>QUANTITY TYPE | CUR<br>QTD | CURRENCY U. C. P<br>AND PRICE TYPE | DATE<br>QTD | PRICE<br>ASSET | I<br>F | <-----><br>BOOK COST | Fund currency<br>MARKET VALUE | ACCRUED INTEREST | >-----><br>UNREALISED P&L | PRCT<br>NAV |
|---|---------------------|----------|-----------------------------|------------|------------------------------------|-------------|----------------|--------|----------------------|-------------------------------|------------------|---------------------------|-------------|
|   | VERSE               | 13/09/24 | -5,800,000.                 | GBP        | 1.1811                             | 28/06/24    | 1.17784677     |        | -6,850,666.11        | -6,831,511.28                 | 0.00             | 19,154.83                 | -0.24       |
| 24169003716 A USD EUR 13/09/24                    | RECU                | 13/09/24 | 19,000.                     | USD        | 0.9288                             | 28/06/24    | 0.93086338     |        | 17,647.71            | 17,686.40                     | 0.00             | 38.69                     | 0.00        |
|   | VERSE               | 13/09/24 | -17,647.71                  | EUR        | 1.                                 | 28/06/24    | 1.             |        | -17,647.71           | -17,647.71                    | 0.00             | 0.00                      | 0.00        |
| 24172002757 A CHF EUR 13/09/24                    | RECU                | 13/09/24 | 485,000.                    | CHF        | 1.0513                             | 28/06/24    | 1.04351285     |        | 509,875.82           | 506,103.73                    | 0.00             | -3,772.09                 | 0.02        |
|   | VERSE               | 13/09/24 | -509,875.82                 | EUR        | 1.                                 | 28/06/24    | 1.             |        | -509,875.82          | -509,875.82                   | 0.00             | 0.00                      | -0.02       |
| 24173002498 A USD EUR 13/09/24                    | RECU                | 13/09/24 | 63,000.                     | USD        | 0.932                              | 28/06/24    | 0.93086796     |        | 58,718.43            | 58,644.68                     | 0.00             | -73.75                    | 0.00        |
|   | VERSE               | 13/09/24 | -58,718.43                  | EUR        | 1.                                 | 28/06/24    | 1.             |        | -58,718.43           | -58,718.43                    | 0.00             | 0.00                      | 0.00        |
| <b>SUBTOTAL QUOTATION CURRCY: EUR EURO</b>        |                     |          |                             |            |                                    |             |                |        |                      |                               |                  |                           |             |
|   |                     |          |                             |            |                                    | SUM (EUR)   |                |        | 0.00                 | 108,784.78                    | 0.00             | 108,784.78                |             |
| <b>Availabilities</b>                             |                     |          |                             |            |                                    |             |                |        |                      |                               |                  |                           |             |
|   |                     |          |                             |            |                                    | SUM (EUR)   |                |        | 14,040,849.83        | 14,137,246.77                 | 0.00             | 96,396.94                 | 0.49        |
| <b>IX - TRESURY</b>                               |                     |          |                             |            |                                    |             |                |        |                      |                               |                  |                           |             |
|   |                     |          |                             |            |                                    | SUM (EUR)   |                |        | -15,352,081.12       | -15,255,684.18                | 0.00             | 96,396.94                 | -0.53       |
| <b>FUND : R-CO CONVICTION CREDIT EURO (1109 )</b> |                     |          |                             |            |                                    |             |                |        |                      |                               |                  |                           |             |
|   |                     |          |                             |            |                                    | (EUR)       |                |        | 2,876,886,245.72     | 2,894,384,495.26              | 42,260,016.89    | 17,498,249.54             | 100.00      |

Portfolio records (HISINV)

Stock Assets on 28/06/24

FUND : 1109 R-CO CONVICTION CREDIT EURO

VALID. NAV

Fixing currency : BCE Devise BCE on shore

Fund currency : EUR (Simple report, code : PC23 TYPE D INSTRUMENT DETAILLE / DEVISE VALEUR , Sort : BVAL04)

Fund portfolio : 2,909,748,964.22      Coupons and dividends due : 1,441,529.

Day's management fees

|                      |           |     |
|----------------------|-----------|-----|
| Managt Fees C1 EUR : | 14,209.44 | EUR |
| Managt Fees C2 EUR : | 1,954.16  | EUR |
| Managt Fees C3 EUR : | 10,255.23 | EUR |
| Managt Fees C4 EUR : | 0.2       | EUR |
| Managt Fees C5 EUR : | 16.86     | EUR |
| Managt Fees C6 EUR : | 241.32    | EUR |
| Managt Fees C8 EUR : | 4,607.95  | EUR |
| Managt Fees C9 EUR : | 14.34     | EUR |
| Managt Fees CA EUR : | 255.93    | EUR |
| Managt Fees CB EUR : | 422.55    | EUR |
| Managt Fees CC EUR : | 2,217.06  | EUR |
| Managt Fees D1 EUR : | 139.2     | EUR |
| Managt Fees D2 EUR : | 383.43    | EUR |
| Managt Fees D4 EUR : | 618.52    | EUR |
| Managt Fees C7 EUR : | 0.05      | EUR |
| Managt Fees D3 EUR : | 1,013.26  | EUR |

Company invoiced fees

|                        |           |     |
|------------------------|-----------|-----|
| Frais maximum notice : | 1,013.26  | EUR |
| FRAIS MAXIMUM :        | 14,209.44 | EUR |
| FRAIS MAXIMUM :        | 1,954.16  | EUR |
| FRAIS MAXIMUM :        | 10,255.23 | EUR |
| FRAIS MAXIMUM :        | 0.2       | EUR |
| FRAIS MAXIMUM :        | 16.86     | EUR |
| FRAIS MAXIMUM :        | 241.32    | EUR |
| FRAIS MAXIMUM :        | 0.05      | EUR |
| FRAIS MAXIMUM :        | 4,607.95  | EUR |
| FRAIS MAXIMUM :        | 14.34     | EUR |
| FRAIS MAXIMUM :        | 255.93    | EUR |
| FRAIS MAXIMUM :        | 422.55    | EUR |
| Frais maximum notice : | 2,217.06  | EUR |
| FRAIS MAXIMUM :        | 139.2     | EUR |
| FRAIS MAXIMUM :        | 383.43    | EUR |
| FRAIS MAXIMUM :        | 618.52    | EUR |

Portfolio records (HISINV)

Stock Assets on 28/06/24

FUND : 1109 R-CO CONVICTION CREDIT EURO

VALID. NAV

Fixing currency : BCE Devise BCE on shore

Fund currency : EUR (Simple report, code : PC23 TYPE D INSTRUMENT DETAILLE / DEVISE VALEUR , Sort : BVAL04)

| Unit | Currency                          | Net Asset Value      | Number of shares | NAV per unit | Coefficient     | Coefficient P&L | FX Rate | Std subscr. price | Std redemp. price |
|------|-----------------------------------|----------------------|------------------|--------------|-----------------|-----------------|---------|-------------------|-------------------|
| C1   | FR0007008750 R-CO CV CRED CEUR    | EUR 732,472,641.28   | 1,603,443.7976   | 456.81       | 25.305966755864 |                 |         | 465.95            | 456.81            |
| C2   | FR0010807107 R-CO CV CRED FEUR    | EUR 79,467,103.56    | 523,719.7737     | 151.74       | 2.745498203442  |                 |         | 154.77            | 151.74            |
| C3   | FR0010807123 R-CO CV CRED ICEUR   | EUR 1,072,393,931.45 | 736,208.3408     | 1,456.64     | 37.049436000687 |                 |         | 1,456.64          | 1,456.64          |
| C4   | FR0011829068 R-CO CV CRED CCHF    | EUR 10,446.74        | 10.0007          | 1,044.60     | 0.000362065112  |                 |         | 1,065.49          | 1,044.60          |
| C5   | FR0011839877 R-CO CV CRED CUSD    | EUR 869,075.56       | 728.1835         | 1,193.48     | 0.030049290891  |                 |         | 1,217.35          | 1,193.48          |
| C6   | FR0011839885 R-CO CV CRED ICCHF   | EUR 25,234,453.26    | 22,919.2094      | 1,101.02     | 0.874586567149  |                 |         | 1,123.04          | 1,079.00          |
| C7   | FR0011839893 R-CO CV CRED MEUR    | EUR 1,923,204.03     | 1,772.0538       | 1,085.30     | 0.066442883453  |                 |         | 1,139.57          | 1,085.30          |
| C8   | FR0011839901 R-CO CV CRED PEUR    | EUR 374,775,083.83   | 331,350.837      | 1,131.05     | 12.947894439026 |                 |         | 1,153.67          | 1,131.05          |
| C9   | FR0011839919 R-CO CV CRED PCHF    | EUR 1,166,108.22     | 1,063.0444       | 1,096.95     | 0.0404155616    |                 |         | 1,118.89          | 1,096.95          |
| CA   | FR0011839927 R-CO CV CRED PUSD    | EUR 20,815,145.76    | 16,855.5104      | 1,234.92     | 0.719704535184  |                 |         | 1,259.62          | 1,234.92          |
| CB   | FR0013111804 R-CO CV CRED REUR    | EUR 12,887,258.59    | 1,278,816.4504   | 10.08        | 0.445243802132  |                 |         | 10.08             | 10.08             |
| CC   | FR001400LJ67 R-CO CONVICT CRED SI | EUR 368,835,549.31   | 356,051.4643     | 1,035.91     | 12.742612710316 |                 |         | 1,056.63          | 1,035.91          |
| D1   | FR0010134437 R-CO CV CRED DEUR    | EUR 7,175,475.30     | 26,436.6781      | 271.42       | 0.247903237931  |                 |         | 276.85            | 271.42            |
| D2   | FR0011418359 R-CO CV CRED IDEUR   | EUR 40,095,807.71    | 414.3669         | 96,764.02    | 1.385243815758  |                 |         | 98,699.30         | 96,764.02         |
| D3   | FR0012243988 R-CO CV CRED PBEUR   | EUR 105,957,487.77   | 116,470.2926     | 909.74       | 3.660655890274  |                 |         | 927.93            | 909.74            |
| D4   | FR0013294063 R-CO CV CRED MFEUR   | EUR 50,305,722.89    | 54,985.8829      | 914.88       | 1.737984241181  |                 |         | 933.18            | 914.88            |

Net Asset Value EUR : 2,894,384,495.26

|    |     |               |          |        |          |          |
|----|-----|---------------|----------|--------|----------|----------|
| C4 | CHF | 10,064.39     | 1,006.37 | 0.9634 | 1,026.5  | 1,006.37 |
| C6 | CHF | 24,310,872.27 | 1,060.72 | 0.9634 | 1,081.93 | 1,039.51 |
| C9 | CHF | 1,123,428.66  | 1,056.8  | 0.9634 | 1,077.94 | 1,056.8  |
| C5 | USD | 930,345.39    | 1,277.62 | 1.0705 | 1,303.17 | 1,277.62 |
| CA | USD | 22,282,613.54 | 1,321.98 | 1.0705 | 1,348.42 | 1,321.98 |

Previous NAV on date 27/06/24 :

|    |                      |            |           |       |             |         |
|----|----------------------|------------|-----------|-------|-------------|---------|
| C1 | R-CO CV CRED CEUR    | Prev. NAV: | 457.24    | (EUR) | Variation : | -0.094% |
| C2 | R-CO CV CRED FEUR    | Prev. NAV: | 151.88    | (EUR) | Variation : | -0.092% |
| C3 | R-CO CV CRED ICEUR   | Prev. NAV: | 1,458.    | (EUR) | Variation : | -0.093% |
| C4 | R-CO CV CRED CCHF    | Prev. NAV: | 1,048.9   | (EUR) | Variation : | -0.410% |
| C5 | R-CO CV CRED CUSD    | Prev. NAV: | 1,195.56  | (EUR) | Variation : | -0.174% |
| C6 | R-CO CV CRED ICCHF   | Prev. NAV: | 1,105.56  | (EUR) | Variation : | -0.411% |
| C7 | R-CO CV CRED MEUR    | Prev. NAV: | 1,086.3   | (EUR) | Variation : | -0.092% |
| C8 | R-CO CV CRED PEUR    | Prev. NAV: | 1,132.11  | (EUR) | Variation : | -0.094% |
| C9 | R-CO CV CRED PCHF    | Prev. NAV: | 1,101.48  | (EUR) | Variation : | -0.411% |
| CA | R-CO CV CRED PUSD    | Prev. NAV: | 1,237.06  | (EUR) | Variation : | -0.173% |
| CB | R-CO CV CRED REUR    | Prev. NAV: | 10.09     | (EUR) | Variation : | -0.099% |
| CC | R-CO CONVICT CRED SI | Prev. NAV: | 1,036.87  | (EUR) | Variation : | -0.093% |
| D1 | R-CO CV CRED DEUR    | Prev. NAV: | 271.68    | (EUR) | Variation : | -0.096% |
| D2 | R-CO CV CRED IDEUR   | Prev. NAV: | 96,854.27 | (EUR) | Variation : | -0.093% |

Portfolio records (HISINV)

Stock Assets on 28/06/24

FUND : 1109 R-CO CONVICTION CREDIT EURO

VALID. NAV

Fixing currency : BCE Devise BCE on shore

Fund currency : EUR (Simple report, code : PC23 TYPE D INSTRUMENT DETAILLE / DEVISE VALEUR , Sort : BVAL04)

|    |                    |            |        |       |             |         |
|----|--------------------|------------|--------|-------|-------------|---------|
| D3 | R-CO CV CRED PBEUR | Prev. NAV: | 910.59 | (EUR) | Variation : | -0.093% |
| D4 | R-CO CV CRED MFEUR | Prev. NAV: | 915.74 | (EUR) | Variation : | -0.094% |

Theoretical NAV

| Unit | Currency                          | Theoretical asset    | Theoretical NAV per unit |
|------|-----------------------------------|----------------------|--------------------------|
| C1   | FR0007008750 R-CO CV CRED CEUR    | EUR 732,472,641.28   | 456.81                   |
| C2   | FR0010807107 R-CO CV CRED FEUR    | EUR 79,467,103.56    | 151.74                   |
| C3   | FR0010807123 R-CO CV CRED ICEUR   | EUR 1,072,393,931.45 | 1,456.64                 |
| C4   | FR0011829068 R-CO CV CRED CCHF    | EUR 10,446.74        | 1,044.60                 |
| C5   | FR0011839877 R-CO CV CRED CUSD    | EUR 869,075.56       | 1,193.48                 |
| C6   | FR0011839885 R-CO CV CRED ICCHF   | EUR 25,234,453.26    | 1,101.02                 |
| C7   | FR0011839893 R-CO CV CRED MEUR    | EUR 1,923,204.03     | 1,085.30                 |
| C8   | FR0011839901 R-CO CV CRED PEUR    | EUR 374,775,083.83   | 1,131.05                 |
| C9   | FR0011839919 R-CO CV CRED PCHF    | EUR 1,166,108.22     | 1,096.95                 |
| CA   | FR0011839927 R-CO CV CRED PUSD    | EUR 20,815,145.76    | 1,234.92                 |
| CB   | FR0013111804 R-CO CV CRED REUR    | EUR 12,887,258.59    | 10.08                    |
| CC   | FR001400LJ67 R-CO CONVICT CRED SI | EUR 368,835,549.31   | 1,035.91                 |
| D1   | FR0010134437 R-CO CV CRED DEUR    | EUR 7,175,475.30     | 271.42                   |
| D2   | FR0011418359 R-CO CV CRED IDEUR   | EUR 40,095,807.71    | 96,764.02                |
| D3   | FR0012243988 R-CO CV CRED PBEUR   | EUR 105,957,487.77   | 909.74                   |
| D4   | FR0013294063 R-CO CV CRED MFEUR   | EUR 50,305,722.89    | 914.88                   |

Total theoretical assets EUR : 2,894,384,495.26 ( Sens collection : EQU )

|    |     |               |          |
|----|-----|---------------|----------|
| C4 | CHF | 10,064.39     | 1,006.37 |
| C6 | CHF | 24,310,872.27 | 1,060.72 |
| C9 | CHF | 1,123,428.66  | 1,056.8  |
| C5 | USD | 930,345.39    | 1,277.62 |
| CA | USD | 22,282,613.54 | 1,321.98 |

UE Savings tax : weight and status of funds class

Reporting type : TIBR Revenu taxable pour résidents Belges

Official weight and status in date of 01/05/24 :

|           |       |             |   |
|-----------|-------|-------------|---|
| DD Wght : | 98.12 | DD Status : | I |
| DI Wght : | 98.76 | DI Status : | M |

Reporting type : TISF TIS France

Official weight and status in date of 28/06/24 :

|           |       |             |   |
|-----------|-------|-------------|---|
| DD Wght : | 98.78 | DD Status : | I |
| DI Wght : | 100.  | DI Status : | M |

Unofficial weight in date of 28/06/24 :

|            |       |
|------------|-------|
| Weight DD: | 98.78 |
| Weight DI: | 100.  |

## Portfolio records (HISINV)

Stock Assets on 28/06/24

FUND : 1109 R-CO CONVICTION CREDIT EURO

VALID. NAV

Fixing currency : BCE Devise BCE on shore

Fund currency : EUR (Simple report, code : PC23 TYPE D INSTRUMENT DETAILLE / DEVISE VALEUR , Sort : BVAL04)

## FOREX RATE USED IN FUND NAV

|                   | for VNI calculation |          | for the report |    | for previous VNI calculation |            | variation |          |
|-------------------|---------------------|----------|----------------|----|------------------------------|------------|-----------|----------|
| Rate CHF in EUR : | 1.0379904505        | quoted : | 28/06/24       | 0. | 1.0412328197                 | quotation: | 27/06/24  | -0.3114  |
| Rate EUR in CHF : | 0.9634              | quoted : | 28/06/24       | 0. | 0.9604                       | quotation: | 27/06/24  | 0.31237  |
| Rate EUR in EUR : | 1.                  | quoted : | 28/06/24       | 0. | 1.                           | quotation: | 27/06/24  | 0.       |
| Rate EUR in GBP : | 0.84638             | quoted : | 28/06/24       | 0. | 0.8459                       | quotation: | 27/06/24  | 0.05674  |
| Rate EUR in USD : | 1.0705              | quoted : | 28/06/24       | 0. | 1.0696                       | quotation: | 27/06/24  | 0.08414  |
| Rate GBP in EUR : | 1.1815023984        | quoted : | 28/06/24       | 0. | 1.1821728337                 | quotation: | 27/06/24  | -0.05671 |
| Rate USD in EUR : | 0.9341429239        | quoted : | 28/06/24       | 0. | 0.9349289454                 | quotation: | 27/06/24  | -0.08407 |

## FX RATES IN REVERSE NOTATION

|                   | for VNI calculation |          | for the report |    | for previous VNI calculation |            |          |
|-------------------|---------------------|----------|----------------|----|------------------------------|------------|----------|
| Rate EUR in CHF : | 0.9633999999        | quoted : | 28/06/24       | 0. | 0.9603999999                 | quotation: | 27/06/24 |
| Rate CHF in EUR : | 1.0379904504        | quoted : | 28/06/24       | 0. | 1.0412328196                 | quotation: | 27/06/24 |
| Rate EUR in EUR : | 1.                  | quoted : | 28/06/24       | 0. | 1.                           | quotation: | 27/06/24 |
| Rate GBP in EUR : | 1.1815023984        | quoted : | 28/06/24       | 0. | 1.1821728336                 | quotation: | 27/06/24 |
| Rate USD in EUR : | 0.9341429238        | quoted : | 28/06/24       | 0. | 0.9349289454                 | quotation: | 27/06/24 |
| Rate EUR in GBP : | 0.84638             | quoted : | 28/06/24       | 0. | 0.8458999999                 | quotation: | 27/06/24 |
| Rate EUR in USD : | 1.0704999999        | quoted : | 28/06/24       | 0. | 1.0696                       | quotation: | 27/06/24 |