# R-co Valor Bond Opportunities

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

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# R-co Valor Bond Opportunities

Sub-fund of the SICAV:

R-CO

29, avenue de Messine
75008 Paris

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

at 28 June 2024

In our capacity as the statutory auditor of the R-CO SICAV, and in accordance with the provisions of article L. 214-17 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 Valor Bond Opportunities 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 Valor Bond Opportunities 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 Valor Bond Opportunities sub-fund acquired during our assignment to certify the financial statements.

Paris La Défense, 1st August 2024

The Statutory Auditor

Deloitte & Associés

Olivier GALIENNE

Société par actions simplifiée au capital de 2 188 160 €
Société d'Expertise Comptable inscrite au Tableau de l'Ordre de Paris Ile-de-France
Société de Commissariat aux Comptes inscrite à la Compagnie Régionale de Versailles
572 028 041 RCS Nanterre
TVA : FR 02 572 028 041

Une entité du réseau Deloitte

Portfolio records (HISINV)

Stock Assets on 28/06/24 Fixing currency : BCE Devise BCE on shore
FUND : 640068 R-CO VALOR BOND OPPORTUNITIES VALID. NAV Fund currency : EUR (Simple report, code : PC23 TYPE D INSTRUMENT DETAILLE / DEVISE VALEUR , Sort : BVAL04)

## 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*

| ASSET | STATUS ASST/LINE | CONTRCT | QUANTITY + QUANTITY TYPE | | CUR QTD | CURRENCY U.C.P AND PRICE TYPE | | DATE QTD | PRICE ASSET | I F | BOOK COST | MARKET VALUE | ACCRUED INTEREST | UNREALISED P&L | PRCT NAV |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| FR001400NLM4 EMEIS | | | 49,430. | P | EUR | 59.5735 | M | 28/06/24 | 11.486 | T | 2,944,718.56 | 567,752.98 | 0.00 | -2,376,965.58 | 0.13 |

## I - BONDS AND SIMILAR SECURITIES
### *Convertible bonds traded on a regulated market*
#### Convertible bonds traded on a regulated market
*Asset Currency : EUR EURO*

| ASSET | STATUS ASST/LINE | CONTRCT | QUANTITY + QUANTITY TYPE | | CUR QTD | CURRENCY U.C.P AND PRICE TYPE | | DATE QTD | PRICE ASSET | I F | BOOK COST | MARKET VALUE | ACCRUED INTEREST | UNREALISED P&L | PRCT NAV |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| BE0933899800 BNP PAR FO FLR PERP | (UST) | 311299 | 1,250,000. | M | EUR | 88.5494 | % | 28/06/24 | 91.45 | E | 1,106,866.91 | 1,145,646.84 | 2,521.84 | 38,779.93 | 0.26 |

### *Other bonds and similar traded on a regulated market*
#### Fixed-rate bonds traded on a regulated or similar market
*Asset Currency : EUR EURO*

| ASSET | STATUS ASST/LINE | CONTRCT | QUANTITY + QUANTITY TYPE | | CUR QTD | CURRENCY U.C.P AND PRICE TYPE | | DATE QTD | PRICE ASSET | I F | BOOK COST | MARKET VALUE | ACCRUED INTEREST | UNREALISED P&L | PRCT NAV |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| AT000B122080 VOLK WI 0.875 03-26 | (366) | 230326 | 2,000,000. | M | EUR | 99.456 | % | 28/06/24 | 94.728 | 4 | 1,989,120.00 | 1,899,402.47 | 4,842.47 | -89,717.53 | 0.43 |
| BE0000342510 BELG GO 0.5 10-24 | (366) | 221024 | 22,000,000. | M | EUR | 99.1114 | % | 28/06/24 | 99.104 | 4 | 21,804,504.15 | 21,879,218.80 | 76,338.80 | 74,714.65 | 4.97 |
| BE0390119825 UCB 4.25 03-30 | (366) | 200330 | 3,000,000. | M | EUR | 99.8532 | % | 28/06/24 | 99.8835 | 4 | 2,995,595.76 | 3,032,833.77 | 36,328.77 | 37,238.01 | 0.69 |
| BE6327721237 VGP 1.5 04-29 | (366) | 080429 | 1,600,000. | M | EUR | 99.522 | % | 28/06/24 | 85.701 | 4 | 1,592,352.00 | 1,376,805.04 | 5,589.04 | -215,546.96 | 0.31 |
| BE6331562817 ALIA FI 0.875 11-28 | (366) | 081128 | 2,000,000. | M | EUR | 99.213 | % | 28/06/24 | 87.9775 | 4 | 1,984,260.00 | 1,770,881.97 | 11,331.97 | -213,378.03 | 0.40 |
| BE6332786449 VGP 1.625 01-27 | (366) | 170127 | 2,000,000. | M | EUR | 98.5956 | % | 28/06/24 | 92.475 | 4 | 1,971,912.05 | 1,864,329.23 | 14,829.23 | -107,582.82 | 0.42 |
| DE000A254YS5 ACCE RE 3.625 02-26 | (UST) | 130226 | 3,500,000. | M | EUR | 71.405 | % | 28/06/24 | 40.527 | E | 2,249,256.57 | 1,344,749.54 | 68,149.04 | -904,507.03 | 0.31 |
| DE000A3LBMY2 MERC FI 3.0 02-27 | (366) | 230227 | 2,500,000. | M | EUR | 99.2577 | % | 28/06/24 | 99.094 | 4 | 2,481,441.78 | 2,503,989.34 | 26,639.34 | 22,547.56 | 0.57 |
| DE000A3LHK72 TRAT FI 4.0 09-25 | (366) | 160925 | 2,800,000. | M | EUR | 99.71 | % | 28/06/24 | 100.075 | 4 | 2,791,880.00 | 2,890,843.17 | 88,743.17 | 98,963.17 | 0.66 |
| DE000HCB0BS6 HAMB CO 4.875 03-25 | (366) | 170325 | 4,200,000. | M | EUR | 99.948 | % | 28/06/24 | 100.1895 | 4 | 4,197,816.00 | 4,267,981.60 | 60,022.60 | 70,165.60 | 0.97 |
| ES0224244105 MAPFRE 2.875 04-30 | (366) | 130430 | 2,000,000. | M | EUR | 99.06 | % | 28/06/24 | 92.8855 | 4 | 1,981,200.00 | 1,870,312.74 | 12,602.74 | -110,887.26 | 0.42 |
| FR0000572646 BNP TMO 10/85 TSDI | (366) | 311299 | 2,000,000. | M | EUR | 86.375 | % | 28/06/24 | 94.8135 | 4 | 1,727,500.00 | 1,929,490.77 | 33,220.77 | 201,990.77 | 0.44 |
| FR0011926252 ERAMET S. FIX 280526 | (366) | 280526 | 2,000,000. | M | EUR | 97.2945 | % | 28/06/24 | 98.286 | E | 1,945,890.41 | 1,975,500.82 | 9,780.82 | 29,610.41 | 0.45 |
| FR0013222551 KLES PR 5.375 12-26 | (366) | 081226 | 4,000,000. | M | EUR | 101.6042 | % | 28/06/24 | 100.5625 | E | 4,064,169.40 | 4,144,098.36 | 121,598.36 | 79,928.96 | 0.94 |
| FR0013452893 TIKE CA 2.25 10-26 | (366) | 141026 | 1,400,000. | M | EUR | 97.2853 | % | 28/06/24 | 96.1445 | 4 | 1,361,993.51 | 1,368,572.18 | 22,549.18 | 6,578.67 | 0.31 |
| FR0013453974 ALTA CO 1.875 01-28 | (366) | 170128 | 4,000,000. | M | EUR | 91.8999 | % | 28/06/24 | 90.587 | 4 | 3,675,996.69 | 3,657,701.31 | 34,221.31 | -18,295.38 | 0.83 |
| FR0013455862 APIC PR 4.0 10-29 | (366) | 241029 | 600,000. | M | EUR | 100. | % | 28/06/24 | 94.256 | E | 600,000.00 | 582,060.59 | 16,524.59 | -17,939.41 | 0.13 |
| FR0014003Y09 MUTU AS 0.625 06-27 | (366) | 210627 | 1,500,000. | M | EUR | 89.2902 | % | 28/06/24 | 90.613 | 4 | 1,339,353.08 | 1,359,477.53 | 282.53 | 20,124.45 | 0.31 |
| FR001400F2R8 AIR FR 8.125 05-28 | (366) | 310528 | 4,000,000. | M | EUR | 105.2305 | % | 28/06/24 | 110.824 | 4 | 4,209,221.25 | 4,461,453.15 | 28,493.15 | 252,231.90 | 1.01 |
| FR001400HAC0 BPCE 3.625 04-26 | (366) | 170426 | 2,800,000. | M | EUR | 99.64 | % | 28/06/24 | 100.0735 | 4 | 2,789,920.00 | 2,823,192.25 | 21,134.25 | 33,272.25 | 0.64 |
| FR001400KKX9 TIKE CA 6.625 03-30 | (366) | 140330 | 1,300,000. | M | EUR | 111.4161 | % | 28/06/24 | 108.9455 | 4 | 1,448,408.67 | 1,442,246.98 | 25,955.48 | -6,161.69 | 0.33 |
| IT0005584260 Banc If 5.5 02-29 | (366) | 270229 | 4,000,000. | M | EUR | 102.861 | % | 28/06/24 | 101.039 | 4 | 4,114,439.34 | 4,117,297.70 | 75,737.70 | 2,858.36 | 0.94 |
| PTGGDDOM0008 GALP GA 4.875 07-28 | (366) | 030728 | 3,000,000. | M | EUR | 99.8 | % | 28/06/24 | 102.673 | 4 | 2,994,000.00 | 3,226,040.41 | 145,850.41 | 232,040.41 | 0.73 |
| SE0015657903 HEIM AB 4.25 03-26 | (EUR) | 090326 | 1,400,000. | M | EUR | 87.8719 | % | 28/06/24 | 73.801 | 4 | 1,230,206.89 | 1,051,890.39 | 18,676.39 | -178,316.50 | 0.24 |
| SE0015797683 DDM DEB 9.0 04-26 | (EUR) | 190426 | 2,200,000. | M | EUR | 101.0545 | % | 28/06/24 | 63.1825 | E | 2,223,200.00 | 1,430,165.00 | 40,150.00 | -793,035.00 | 0.32 |
| SE0016589105 HEIM AB 4.375 03-27 | (EUR) | 060327 | 2,000,000. | M | EUR | 99.397 | % | 28/06/24 | 70.0895 | 4 | 1,987,940.00 | 1,429,984.44 | 28,194.44 | -557,955.56 | 0.32 |
| XS0906815591 PHILIP MOR 2.75% 25 | (366) | 190325 | 1,800,000. | M | EUR | 98.2327 | % | 28/06/24 | 99.255 | 4 | 1,768,187.70 | 1,800,829.73 | 14,239.73 | 32,642.03 | 0.41 |
| XS2010037849 JAGU LA 5.875 11-24 | (EUR) | 151124 | 2,500,000. | M | EUR | 97.1713 | % | 28/06/24 | 100.159 | 4 | 2,429,281.25 | 2,523,150.35 | 19,175.35 | 93,869.10 | 0.57 |
| XS2054209833 WINT DE 0.84 09-25 | (366) | 250925 | 2,500,000. | M | EUR | 89.3574 | % | 28/06/24 | 96.183 | 4 | 2,233,935.62 | 2,420,697.95 | 16,122.95 | 186,762.33 | 0.55 |
| XS2078696866 GREN FI 0.625 01-25 | (366) | 090125 | 2,000,000. | M | EUR | 89.0082 | % | 28/06/24 | 98.0695 | 4 | 1,780,164.38 | 1,967,366.78 | 5,976.78 | 187,202.40 | 0.45 |
| XS2078976805 PPF ARE 2.125 01-25 | (366) | 310125 | 850,000. | M | EUR | 99.638 | % | 28/06/24 | 98.8725 | 4 | 846,923.00 | 847,966.97 | 7,550.72 | 1,043.97 | 0.19 |

Portfolio records (HISINV)

Stock Assets on 28/06/24 Fixing currency : BCE Devise BCE on shore
FUND : 640068 R-CO VALOR BOND OPPORTUNITIES VALID. NAV 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| XS2133056114 BERK HA 0.0 03-25 | | (366) 120325 | 5,000,000. | M EUR | 93.458 % | 28/06/24 | 97.4985 | 4 | 4,672,900.00 | 4,874,925.00 | 0.00 | 202,025.00 | 1.11 |
| XS2155486942 GREN FI 3.95 07-25 | | (366) 090725 | 1,950,000. | M EUR | 105.9409 % | 28/06/24 | 99.6525 | 4 | 2,065,847.36 | 2,018,775.59 | 75,551.84 | -47,071.77 | 0.46 |
| XS2203802462 NE PROP 3.375 07-27 | | (366) 140727 | 1,400,000. | M EUR | 100.8822 % | 28/06/24 | 97.3045 | 4 | 1,412,350.68 | 1,407,963.82 | 45,700.82 | -4,386.86 | 0.32 |
| XS2243564478 IMMO AG 2.5 10-27 | | (366) 151027 | 600,000. | M EUR | 97.856 % | 28/06/24 | 87.5015 | 4 | 587,136.00 | 535,705.72 | 10,696.72 | -51,430.28 | 0.12 |
| XS2247718435 BLAC PR 1.25 04-27 | | (366) 260427 | 3,000,000. | M EUR | 89.4185 % | 28/06/24 | 91.7525 | 4 | 2,682,554.79 | 2,759,458.56 | 6,883.56 | 76,903.77 | 0.63 |
| XS2263659158 HOIST FINANCE AB | | (366) 271124 | 600,000. | M EUR | 105.9976 % | 28/06/24 | 99.008 | E | 635,985.62 | 606,109.48 | 12,061.48 | -29,876.14 | 0.14 |
| XS2265369657 DEUT LU 3.0 05-26 | | (366) 290526 | 4,000,000. | M EUR | 99.681 % | 28/06/24 | 98.3635 | 4 | 3,987,240.66 | 3,945,718.08 | 11,178.08 | -41,522.58 | 0.90 |
| XS2293733825 TRAF FU 3.875 02-26 | | (366) 020226 | 4,000,000. | M EUR | 95.7282 % | 28/06/24 | 98.6605 | 4 | 3,829,127.74 | 4,010,368.09 | 63,948.09 | 181,240.35 | 0.91 |
| XS2294495838 ATRI FI 2.625 09-27 | | (366) 050927 | 1,650,000. | M EUR | 94.1741 % | 28/06/24 | 84.7925 | 4 | 1,553,873.17 | 1,434,696.64 | 35,620.39 | -119,176.53 | 0.33 |
| XS2310411090 CITY TR 1.625 03-28 | | (366) 120328 | 850,000. | M EUR | 98.898 % | 28/06/24 | 85.6375 | 4 | 840,633.00 | 732,157.11 | 4,238.36 | -108,475.89 | 0.17 |
| XS2342910689 AFFL SA 4.25 05-26 | | (EUR) 190526 | 1,000,000. | M EUR | 100.2353 % | 28/06/24 | 99.394 | 4 | 1,002,352.94 | 999,016.39 | 5,076.39 | -3,336.55 | 0.23 |
| XS2351301499 ACEF HO 0.75 06-28 | | (366) 140628 | 1,150,000. | M EUR | 99.364 % | 28/06/24 | 88.0925 | 4 | 1,142,686.00 | 1,013,489.09 | 425.34 | -129,196.91 | 0.23 |
| XS2361253862 SOFT GR 2.125 07-24 | | (EUR) 060724 | 2,500,000. | M EUR | 100. % | 28/06/24 | 99.8815 | 4 | 2,500,000.00 | 2,523,009.72 | 25,972.22 | 23,009.72 | 0.57 |
| XS2361342889 PICA GR 3.875 07-26 | | (EUR) 010726 | 4,000,000. | M EUR | 99.6179 % | 28/06/24 | 99.8185 | 4 | 3,984,716.67 | 4,000,059.44 | 7,319.44 | 15,342.77 | 0.91 |
| XS2362994068 NEMA SA 2.25 07-28 | | (366) 200728 | 2,700,000. | M EUR | 100. % | 28/06/24 | 88.2115 | 4 | 2,700,000.00 | 2,439,472.80 | 57,762.30 | -260,527.20 | 0.55 |
| XS2363989273 LAR ESP 1.75 07-26 | | (366) 220726 | 1,000,000. | M EUR | 100. % | 28/06/24 | 94.338 | 4 | 1,000,000.00 | 959,923.72 | 16,543.72 | -40,076.28 | 0.22 |
| XS2385389551 HOLD D 0.125 09-25 | | (366) 160925 | 1,500,000. | M EUR | 94.5376 % | 28/06/24 | 95.1805 | 4 | 1,418,064.14 | 1,429,193.16 | 1,485.66 | 11,129.02 | 0.32 |
| XS2393001891 GRIF ES 3.875 10-28 | | (EUR) 151028 | 4,000,000. | M EUR | 86.3386 % | 28/06/24 | 82.1855 | 4 | 3,453,545.14 | 3,320,572.78 | 33,152.78 | -132,972.36 | 0.75 |
| XS2397781357 ILIA HO 5.125 10-26 | | (EUR) 151026 | 1,500,000. | M EUR | 100. % | 28/06/24 | 100.1945 | 4 | 1,500,000.00 | 1,519,360.21 | 16,442.71 | 19,360.21 | 0.35 |
| XS2398745922 BLAC PR 1.0 10-26 | | (366) 201026 | 1,000,000. | M EUR | 91.487 % | 28/06/24 | 92.785 | 4 | 914,870.49 | 934,844.54 | 6,994.54 | 19,974.05 | 0.21 |
| XS2434421413 BANC BP 3.375 01-32 | | (366) 190132 | 4,000,000. | M EUR | 99.521 % | 28/06/24 | 96.2435 | 4 | 3,980,840.00 | 3,910,600.66 | 60,860.66 | -70,239.34 | 0.89 |
| XS2468979302 CETI FI 3.125 04-27 | | (366) 140427 | 4,800,000. | M EUR | 99.4262 % | 28/06/24 | 97.4395 | 4 | 4,772,457.27 | 4,709,561.75 | 32,465.75 | -62,895.52 | 1.07 |
| XS2587104444 IM GROU 8.0 03-28 | | (EUR) 010328 | 2,300,000. | M EUR | 100. % | 28/06/24 | 74.446 | 4 | 2,300,000.00 | 1,766,946.89 | 54,688.89 | -533,053.11 | 0.40 |
| XS2589907653 CRED SU 5.5 08-26 | | (366) 200826 | 4,000,000. | M EUR | 99.708 % | 28/06/24 | 103.867 | 4 | 3,988,320.00 | 4,345,226.45 | 190,546.45 | 356,906.45 | 0.99 |
| XS2597671051 CYR 6.3 03-26 | | (366) 230326 | 3,300,000. | M EUR | 103.1774 % | 28/06/24 | 101.97 | E | 3,404,854.35 | 3,422,538.49 | 57,528.49 | 17,684.14 | 0.78 |
| XS2607183980 HARL DA 5.125 04-26 | | (366) 050426 | 1,750,000. | M EUR | 100.0373 % | 28/06/24 | 102.063 | 4 | 1,750,653.33 | 1,807,725.79 | 21,623.29 | 57,072.46 | 0.41 |
| XS2608828641 HOLD D 4.5 04-27 | | (366) 060427 | 2,600,000. | M EUR | 99.4438 % | 28/06/24 | 99.4925 | 4 | 2,585,538.96 | 2,614,692.67 | 27,887.67 | 29,153.71 | 0.59 |
| XS2613658470 ABN AMR 3.75 04-25 | | (366) 200425 | 3,400,000. | M EUR | 99.896 % | 28/06/24 | 100.0295 | 4 | 3,396,464.00 | 3,426,503.00 | 25,500.00 | 30,039.00 | 0.78 |
| XS2621757405 CORN 3.875 05-26 | | (366) 150526 | 3,650,000. | M EUR | 99.986 % | 28/06/24 | 100.0645 | 4 | 3,649,489.00 | 3,670,954.25 | 18,600.00 | 21,465.25 | 0.83 |
| XS2762276967 INEO FI 6.375 04-29 | | (366) 150429 | 4,000,000. | M EUR | 103.8694 % | 28/06/24 | 103.0205 | 4 | 4,154,777.06 | 4,222,541.31 | 101,721.31 | 67,764.25 | 0.96 |
| XS2778383898 CITY TR 6.5 03-29 | | (366) 080329 | 800,000. | M EUR | 99.482 % | 28/06/24 | 100.177 | E | 795,856.00 | 817,942.03 | 16,526.03 | 22,086.03 | 0.19 |
| XS2778764006 TRAN FI 3.713 03-32 | | (366) 120332 | 2,200,000. | M EUR | 100. % | 28/06/24 | 99.9095 | 4 | 2,200,000.00 | 2,223,074.29 | 25,065.29 | 23,074.29 | 0.51 |
| XS2792575453 CT INVE 6.375 04-30 | | (EUR) 150430 | 2,000,000. | M EUR | 100.2443 % | 28/06/24 | 101.9165 | E | 2,004,885.42 | 2,069,142.50 | 30,812.50 | 64,257.08 | 0.47 |
| XS2807518639 TDC NET 5.186 08-29 | | (366) 020829 | 3,000,000. | M EUR | 101.0911 % | 28/06/24 | 101.5825 | 4 | 3,032,733.40 | 3,073,476.04 | 26,001.04 | 40,742.64 | 0.70 |
| XS2810867742 MAHL 6.5 05-31 | | (UST) 020531 | 2,000,000. | M EUR | 100. % | 28/06/24 | 101.8505 | 4 | 2,000,000.00 | 2,058,558.91 | 21,548.91 | 58,558.91 | 0.47 |
| XS2815976126 CPI PRO 7.0 05-29 | | (366) 070529 | 4,000,000. | M EUR | 96.6511 % | 28/06/24 | 98.3295 | E | 3,866,042.85 | 3,976,138.90 | 42,958.90 | 110,096.05 | 0.90 |
| XS2828685631 GREN FI 5.75 07-29 | | (366) 060729 | 4,000,000. | M EUR | 100.3223 % | 28/06/24 | 101.079 | E | 4,012,892.76 | 4,063,269.29 | 20,109.29 | 50,376.53 | 0.92 |
| XS2829201404 COTY 4.5 05-27 | | (EUR) 150527 | 1,800,000. | M EUR | 100. % | 28/06/24 | 100.878 | E | 1,800,000.00 | 1,823,004.00 | 7,200.00 | 23,004.00 | 0.41 |
| XS2835773255 INTL PE 10.75 12-29 | | (UST) 141229 | 1,000,000. | M EUR | 99.493 % | 28/06/24 | 103.739 | 4 | 994,930.00 | 1,042,676.89 | 5,286.89 | 47,746.89 | 0.24 |
| XS2844398482 KS AKTU 4.25 06-29 | | (366) 190629 | 4,000,000. | M EUR | 99.5229 % | 28/06/24 | 99.827 | 4 | 3,980,917.00 | 3,999,134.79 | 6,054.79 | 18,217.79 | 0.91 |
| XS2847641961 PIRE C 3.875 07-29 | | (366) 020729 | 4,000,000. | M EUR | 99.77 % | 28/06/24 | 99.7605 | 4 | 3,990,798.00 | 3,990,420.00 | 0.00 | -378.00 | 0.91 |
| ***SUBTOTAL Asset Currency : EUR EURO*** | | | | | | | | | | | | | |
| | | | | | | SUM (EUR) | | | 195,356,403.30 | 193,759,480.17 | 2,320,892.67 | -1,596,923.13 | 44.03 |

***Asset Currency : GBP UNITED KINGDOM POUNDS***

| 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 | MARKET VALUE | ACCRUED INTEREST | UNREALISED P&L | PRCT NAV |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| XS2081020872 HEAT FI 4.625 09-29 | | (EUR) 010929 | 3,000,000. | M GBP | 92.0094 % | 28/06/24 | 90.891 | 4 | 3,215,387.15 | 3,276,737.90 | 55,099.86 | 61,350.75 | 0.74 |

***Asset Currency : USD UNITED STATES DOLLARS***

Portfolio records (HISINV)

Stock Assets on 28/06/24 Fixing currency : BCE Devise BCE on shore
FUND : 640068 R-CO VALOR BOND OPPORTUNITIES VALID. NAV 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| FR0013464963 EDF 4.5 12-69 | | (EUR) 041269 | 1,000,000. M | USD | 100. % | 28/06/24 | 72.209 | E | 902,445.63 | 677,804.76 | 3,269.50 | -224,640.87 | 0.15 |
| NO0010955859 COBU RE 12.0 03-26 | | (360) 200326 | 1,672,500. M | USD | 116.5049 % | 28/06/24 | 77.2645 | E | 1,402,398.13 | 1,213,394.45 | 6,249.42 | -189,003.68 | 0.28 |
| NO0011100935 WALD PR 9.75 10-24 | | (360) 011024 | 166,641. M | USD | 100.0498 % | 28/06/24 | 99.42 | E | 141,004.72 | 154,805.80 | 42.16 | 13,801.08 | 0.04 |
| NO0012423476 INTL PE 7.25 02-27 | | (EUR) 010227 | 2,300,000. M | USD | 100.05 % | 28/06/24 | 98.0425 | E | 2,029,590.76 | 2,171,807.44 | 65,336.16 | 142,216.68 | 0.49 |
| NO0012496688 BAYP MA 13.0 05-25 | | (365) 200525 | 2,500,000. M | USD | 100.05 % | 28/06/24 | 37.058 | E | 2,366,367.08 | 901,202.87 | 35,766.16 | -1,465,164.21 | 0.20 |
| NO0012921172 ODFJ DR 9.25 05-28 | | (365) 310528 | 1,794,872. M | USD | 100. % | 28/06/24 | 104.862 | 4 | 1,647,881.02 | 1,771,783.61 | 13,597.08 | 123,902.59 | 0.40 |
| NO0013106674 COBU RESO ZCP 12-99 | | (999) 311299 | 54,000. M | USD | 0. % | 28/06/24 | 0. | E | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| NO0013182766 SHEA GE 9.5 04-29 | | (EUR) 030429 | 3,400,000. M | USD | 100.2132 % | 28/06/24 | 99.45 | 4 | 3,118,764.29 | 3,233,211.38 | 74,593.91 | 114,447.09 | 0.73 |
| NO0013187930 COBU RESO ZCP 12-99 | | (999) 311299 | 127,500. M | USD | 93.5981 % | | 93.598055 | A | 112,032.97 | 111,478.30 | 0.00 | -554.67 | 0.03 |
| NO0013187948 COBU RESO ZCP 12-99 | | (999) 311299 | 54,000. M | USD | 100. % | | 100. | A | 49,723.76 | 50,443.72 | 0.00 | 719.96 | 0.01 |
| NO0013241968 BAYP MANA ZCP 12-00 | | (999) 311200 | 162,500. M | USD | 100. % | | 100. | A | 150,254.28 | 151,798.23 | 0.00 | 1,543.95 | 0.03 |
| USG87110AC93 TECH 6.5 02-26 | | (EUR) 010226 | 1,666,000. M | USD | 102.6027 % | 28/06/24 | 99.8905 | E | 1,505,438.77 | 1,596,727.29 | 42,149.30 | 91,288.52 | 0.36 |
| ***SUBTOTAL Asset Currency : USD UNITED STATES DOLLARS*** | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | 13,425,901.41 | 12,034,457.85 | 241,003.69 | -1,391,443.56 | 2.73 |
| **Fixed-rate bonds traded on a regulated or similar market** | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | 211,997,691.86 | 209,070,675.92 | 2,616,996.22 | -2,927,015.94 | 47.51 |
| **Floating-rate callable bonds traded on a regulated or assimilated market** | | | | | | | | | | | | | |
| ***Asset Currency : EUR EURO*** | | | | | | | | | | | | | |
| FR0010093328 CNP ASSU FLR PERP | | (EUR) 311299 | 1,925,000. M | EUR | 77.5893 % | 28/06/24 | 90.7775 | 4 | 1,493,593.53 | 1,749,372.63 | 1,905.75 | 255,779.10 | 0.40 |
| NO0011093718 AXACTOR AB FLR 09-26 | | (999) 150926 | 2,100,000. M | EUR | 100. % | 28/06/24 | 92.875 | 4 | 2,100,000.00 | 1,958,310.38 | 7,935.38 | -141,689.62 | 0.44 |
| ***SUBTOTAL Asset Currency : EUR EURO*** | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | 3,593,593.53 | 3,707,683.01 | 9,841.13 | 114,089.48 | 0.84 |
| ***Asset Currency : USD UNITED STATES DOLLARS*** | | | | | | | | | | | | | |
| NL0000116168 AEGON 0 07/29/49 | | (EUR) 311299 | 2,000,000. M | USD | 77.6968 % | 28/06/24 | 80.4975 | 4 | 1,379,393.45 | 1,522,237.09 | 18,313.69 | 142,843.64 | 0.35 |
| **Floating-rate callable bonds traded on a regulated or assimilated market** | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | 4,972,986.98 | 5,229,920.10 | 28,154.82 | 256,933.12 | 1.19 |
| **Fix to float rate bonds traded on a regulated or assimilated market** | | | | | | | | | | | | | |
| ***Asset Currency : EUR EURO*** | | | | | | | | | | | | | |
| AT0000A2L583 ERST GR 4.25 PERP | | (UST) 311299 | 800,000. M | EUR | 91.8538 % | 28/06/24 | 90.4775 | 4 | 734,830.60 | 731,065.90 | 7,245.90 | -3,764.70 | 0.17 |
| AT0000A39724 POSAV 9.5 PERP | | (366) 311299 | 3,000,000. M | EUR | 100. % | 28/06/24 | 107.94 | E | 3,000,000.00 | 3,352,667.21 | 114,467.21 | 352,667.21 | 0.76 |
| AT0000A3CTX2 ERST GR 7.0 PERP | | (UST) 311299 | 3,200,000. M | EUR | 100. % | 28/06/24 | 98.319 | 4 | 3,200,000.00 | 3,176,197.07 | 29,989.07 | -23,802.93 | 0.72 |
| BE0002936178 CRELAN 6.0 02-30 | | (366) 280230 | 2,400,000. M | EUR | 108.4096 % | 28/06/24 | 106.389 | 4 | 2,601,830.16 | 2,602,516.33 | 49,180.33 | 686.17 | 0.59 |
| BE0002989706 CRELAN 5.25 01-32 | | (366) 230132 | 800,000. M | EUR | 106.3402 % | 28/06/24 | 104.4625 | 4 | 850,721.31 | 854,175.41 | 18,475.41 | 3,454.10 | 0.19 |
| BE6317598850 AGEA NV 3.875 PERP | | (366) 311299 | 2,000,000. M | EUR | 104.0402 % | 28/06/24 | 85.1585 | 4 | 2,080,804.38 | 1,707,841.23 | 4,671.23 | -372,963.15 | 0.39 |
| BE6325355822 AGEA NV 1.875 11-51 | | (366) 241151 | 1,300,000. M | EUR | 99.626 % | 28/06/24 | 82.6285 | 4 | 1,295,138.00 | 1,088,888.74 | 14,718.24 | -206,249.26 | 0.25 |
| DE000A2GSG24 IKB DEUT I FLR 01-28 | | (366) 310128 | 4,600,000. M | EUR | 86.0843 % | 28/06/24 | 93.9195 | 4 | 3,959,879.50 | 4,446,019.52 | 125,722.52 | 486,140.02 | 1.01 |
| DE000CZ45W81 CMZB FR 6.5 12-32 | | (366) 061232 | 1,500,000. M | EUR | 99.778 % | 28/06/24 | 105.611 | 4 | 1,496,670.00 | 1,639,841.23 | 55,676.23 | 143,171.23 | 0.37 |
| ES0280907033 UNIC BA 5.125 02-29 | | (366) 210229 | 2,200,000. M | EUR | 107.1099 % | 28/06/24 | 103.638 | 4 | 2,356,417.59 | 2,320,699.93 | 40,663.93 | -35,717.66 | 0.53 |
| ES0365936048 NCG BAN 5.5 05-26 | | (366) 180526 | 3,500,000. M | EUR | 99.8629 % | 28/06/24 | 101.2595 | 4 | 3,495,200.00 | 3,567,815.38 | 23,732.88 | 72,615.38 | 0.81 |
| ES0840609038 CAIX 3.625 PERP | | (UST) 311299 | 1,000,000. M | EUR | 100. % | 28/06/24 | 83.671 | 4 | 1,000,000.00 | 838,483.10 | 1,773.10 | -161,516.90 | 0.19 |
| ES0865936019 ABAN CO 6.0 PERP | | (UST) 311299 | 1,000,000. M | EUR | 100. % | 28/06/24 | 98.014 | 4 | 1,000,000.00 | 992,172.97 | 12,032.97 | -7,827.03 | 0.23 |
| ES0865936027 NCG BAN 10.625 PERP | | (UST) 311299 | 3,400,000. M | EUR | 100. % | 28/06/24 | 111.424 | 4 | 3,400,000.00 | 3,866,819.16 | 78,403.16 | 466,819.16 | 0.88 |
| FR0013299468 CRED LO 1.35 11-29 | | (366) 281129 | 2,200,000. M | EUR | 98.4521 % | 28/06/24 | 98.581 | 4 | 2,165,946.89 | 2,186,391.02 | 17,609.02 | 20,444.13 | 0.50 |

Portfolio records (HISINV)

Stock Assets on 28/06/24 Fixing currency : BCE Devise BCE on shore
FUND : 640068 R-CO VALOR BOND OPPORTUNITIES VALID. NAV 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| FR0013367612 EDF 4.0 PERP | | (366) 050724 | 1,000,000. M | EUR | 110.0574 % | 28/06/24 | 99.9865 | 4 | 1,100,574.21 | 1,029,591.78 | 29,726.78 | -70,982.43 | 0.23 |
| FR0013523891 CCR RE 2.875 07-40 | | (366) 150740 | 300,000. M | EUR | 99.529 % | 28/06/24 | 87.1605 | 4 | 298,587.00 | 269,800.15 | 8,318.65 | -28,786.85 | 0.06 |
| FR0014003XY0 MUTU AS 3.5 PERP | | (UST) 311299 | 2,000,000. M | EUR | 101.3054 % | 28/06/24 | 82.1835 | 4 | 2,026,108.34 | 1,645,773.83 | 2,103.83 | -380,334.51 | 0.37 |
| FR0014005090 BQ POST 3.0 PERP | | (UST) 311299 | 3,000,000. M | EUR | 66.6413 % | 28/06/24 | 77.0625 | 4 | 1,999,239.13 | 2,322,391.30 | 10,516.30 | 323,152.17 | 0.53 |
| FR0014005V34 BPCE 1.5 01-42 | | (366) 130142 | 4,000,000. M | EUR | 95.4811 % | 28/06/24 | 92.18 | 4 | 3,819,243.34 | 3,715,232.79 | 28,032.79 | -104,010.55 | 0.84 |
| FR001400BBL2 BNP PAR 6.875 PERP | | (UST) 311299 | 3,200,000. M | EUR | 100. % | 28/06/24 | 102.1295 | 4 | 3,200,000.00 | 3,283,772.42 | 15,628.42 | 83,772.42 | 0.75 |
| FR001400F067 CA 7.25 PERP | | (UST) 311299 | 1,900,000. M | EUR | 100. % | 28/06/24 | 103.325 | 4 | 1,900,000.00 | 1,966,543.89 | 3,368.89 | 66,543.89 | 0.45 |
| PTBCPBOM0062 BCP 8.5 10-25 | | (366) 271025 | 2,000,000. M | EUR | 100.22 % | 28/06/24 | 101.298 | 4 | 2,004,400.00 | 2,142,544.70 | 116,584.70 | 138,144.70 | 0.49 |
| PTBCPKOM0004 BCP 8.125 PERP | | (UST) 311299 | 4,200,000. M | EUR | 101.2479 % | 28/06/24 | 101.836 | 4 | 4,252,410.72 | 4,347,424.50 | 70,312.50 | 95,013.78 | 0.99 |
| PTCCCMOM0006 CAIX CE 8.375 07-27 | | (366) 040727 | 2,300,000. M | EUR | 99.681 % | 28/06/24 | 106.5705 | 4 | 2,292,663.00 | 2,642,693.90 | 191,572.40 | 350,030.90 | 0.60 |
| PTNOBLOM0001 NOVO BA 9.875 12-33 | | (366) 011233 | 4,700,000. M | EUR | 100. % | 28/06/24 | 115.909 | 4 | 4,700,000.00 | 5,719,096.63 | 271,373.63 | 1,019,096.63 | 1.30 |
| SE0016278352 HEIM AB 6.75 PERP | | (EUR) 311299 | 900,000. M | EUR | 99.895 % | 28/06/24 | 35.8975 | 4 | 899,055.00 | 351,258.75 | 28,181.25 | -547,796.25 | 0.08 |
| XS0203470157 AXA SA FLR PERP | | (EUR) 311299 | 1,000,000. M | EUR | 80.0083 % | 28/06/24 | 92.2985 | 4 | 800,083.33 | 928,100.25 | 5,115.25 | 128,016.92 | 0.21 |
| XS1637926137 DEUT PFAN FLR 06-27 | | (366) 280627 | 2,000,000. M | EUR | 73.0629 % | 28/06/24 | 73.925 | 4 | 1,461,258.03 | 1,479,525.53 | 1,025.53 | 18,267.50 | 0.34 |
| XS1640667116 RAIF BANK FLR PERP | | (UST) 311299 | 2,000,000. M | EUR | 81.7182 % | 28/06/24 | 96.988 | 4 | 1,634,363.39 | 1,947,803.88 | 8,043.88 | 313,440.49 | 0.44 |
| XS1691468026 NIBC BA 6.0 PERP | | (UST) 311299 | 500,000. M | EUR | 92.75 % | 28/06/24 | 100.1095 | 4 | 463,750.00 | 506,940.94 | 6,393.44 | 43,190.94 | 0.12 |
| XS1739839998 UNIC 5.375 PERP | | (UST) 311299 | 1,000,000. M | EUR | 84.7773 % | 28/06/24 | 99.261 | 4 | 847,773.22 | 996,868.88 | 4,258.88 | 149,095.66 | 0.23 |
| XS1808862657 DEUT PFAN FLR PERP | | (366) 311299 | 1,600,000. M | EUR | 96.3031 % | 28/06/24 | 59.47 | 4 | 1,540,849.32 | 974,872.81 | 23,352.81 | -565,976.51 | 0.22 |
| XS2049823763 RAIF BA 1.5 03-30 | | (366) 120330 | 1,800,000. M | EUR | 93.2749 % | 28/06/24 | 96.2315 | 4 | 1,678,948.89 | 1,740,451.93 | 8,284.93 | 61,503.04 | 0.40 |
| XS2065555562 BK IREL 2.375 10-29 | | (366) 141029 | 500,000. M | EUR | 99.972 % | 28/06/24 | 99.377 | 4 | 499,860.00 | 505,385.68 | 8,500.68 | 5,525.68 | 0.11 |
| XS2101558307 UNIC 2.731 01-32 | | (366) 150132 | 2,000,000. M | EUR | 93.9776 % | 28/06/24 | 95.3745 | 4 | 1,879,551.67 | 1,932,710.71 | 25,220.71 | 53,159.04 | 0.44 |
| XS2105110329 INTE 5.875 PERP | | (UST) 311299 | 600,000. M | EUR | 100. % | 28/06/24 | 99.9235 | 4 | 600,000.00 | 600,696.74 | 1,155.74 | 696.74 | 0.14 |
| XS2113662063 POSAV 5.375 PERP | | (366) 311299 | 193,000. M | EUR | 94.7974 % | 28/06/24 | 98.047 | 4 | 182,958.93 | 193,397.22 | 4,166.51 | 10,438.29 | 0.04 |
| XS2193661324 BP CAP 3.25 PERP | | (366) 311299 | 950,000. M | EUR | 100. % | 28/06/24 | 97.844 | 4 | 950,000.00 | 930,363.89 | 845.89 | -19,636.11 | 0.21 |
| XS2202900424 COOP RA 4.375 PERP | | (UST) 311299 | 1,200,000. M | EUR | 96.3207 % | 28/06/24 | 95.1605 | 4 | 1,155,848.08 | 1,142,356.33 | 430.33 | -13,491.75 | 0.26 |
| XS2230399441 AIB GRO 2.875 05-31 | | (366) 300531 | 1,400,000. M | EUR | 99.952 % | 28/06/24 | 96.976 | 4 | 1,399,328.00 | 1,361,303.04 | 3,639.04 | -38,024.96 | 0.31 |
| XS2242929532 ENI 2.625 PERP | | (366) 311299 | 900,000. M | EUR | 99.403 % | 28/06/24 | 97.3295 | 4 | 894,627.00 | 887,003.41 | 11,037.91 | -7,623.59 | 0.20 |
| XS2244811019 QUIN PR 7.5 PERP | | (UST) 311299 | 2,000,000. M | EUR | 107.8791 % | 28/06/24 | 98.0705 | 4 | 2,157,582.88 | 2,027,756.15 | 66,346.15 | -129,826.73 | 0.46 |
| XS2284323347 BANC BP 6.5 PERP | | (UST) 311299 | 500,000. M | EUR | 100. % | 28/06/24 | 99.6735 | 4 | 500,000.00 | 513,099.64 | 14,732.14 | 13,099.64 | 0.12 |
| XS2286041517 WINT DE 2.499 PERP | | (366) 311299 | 3,000,000. M | EUR | 80.5449 % | 28/06/24 | 93.7025 | 4 | 2,416,347.99 | 2,882,343.69 | 71,268.69 | 465,995.70 | 0.65 |
| XS2340236327 BK IREL 1.375 08-31 | | (366) 110831 | 850,000. M | EUR | 99.951 % | 28/06/24 | 94.535 | 4 | 849,583.50 | 813,957.68 | 10,410.18 | -35,625.82 | 0.18 |
| XS2342592297 BANQ IN 1.75 08-31 | | (366) 180831 | 1,100,000. M | EUR | 99.789 % | 28/06/24 | 89.5625 | 4 | 1,097,679.00 | 1,001,965.51 | 16,778.01 | -95,713.49 | 0.23 |
| XS2347397437 CITY OY 3.625 PERP | | (366) 311299 | 1,800,000. M | EUR | 93.962 % | 28/06/24 | 65.103 | 4 | 1,691,315.57 | 1,224,624.49 | 52,770.49 | -466,691.08 | 0.28 |
| XS2378468420 WUES WU 2.125 09-41 | | (366) 100941 | 3,100,000. M | EUR | 99.1778 % | 28/06/24 | 79.7665 | 4 | 3,074,512.78 | 2,526,037.46 | 53,275.96 | -548,475.32 | 0.57 |
| XS2380124227 CAST AB 3.125 PERP | | (366) 311299 | 2,000,000. M | EUR | 100. % | 28/06/24 | 88.771 | 4 | 2,000,000.00 | 1,796,310.41 | 20,890.41 | -203,689.59 | 0.41 |
| XS2391779134 BRIT AM 3.0 PERP | | (366) 311299 | 3,000,000. M | EUR | 84.4475 % | 28/06/24 | 94.3865 | 4 | 2,533,424.66 | 2,877,824.51 | 46,229.51 | 344,399.85 | 0.65 |
| XS2404266848 BFF BAN 5.875 PERP | | (UST) 311299 | 1,800,000. M | EUR | 100. % | 28/06/24 | 91.9665 | 4 | 1,800,000.00 | 1,703,333.13 | 47,936.13 | -96,666.87 | 0.39 |
| XS2471862040 BANC DE 9.375 PERP | | (UST) 311299 | 3,000,000. M | EUR | 100. % | 28/06/24 | 110.459 | 4 | 3,000,000.00 | 3,371,719.86 | 57,949.86 | 371,719.86 | 0.77 |
| XS2498964209 NOVA LJ 6.0 07-24 | | (366) 190724 | 2,000,000. M | EUR | 100. % | 28/06/24 | 100.1105 | 4 | 2,000,000.00 | 2,116,636.23 | 114,426.23 | 116,636.23 | 0.48 |
| XS2534786590 RAIF BA 7.375 12-32 | | (366) 201232 | 1,000,000. M | EUR | 99.48 % | 28/06/24 | 104.432 | 4 | 994,800.00 | 1,083,613.03 | 39,293.03 | 88,813.03 | 0.25 |
| XS2582358789 PKO BAN 5.625 02-26 | | (366) 010226 | 2,250,000. M | EUR | 99.9236 % | 28/06/24 | 100.7745 | 4 | 2,248,280.00 | 2,319,987.73 | 52,561.48 | 71,707.73 | 0.53 |
| XS2585964476 CASS CE 5.885 02-27 | | (366) 160227 | 2,850,000. M | EUR | 100. % | 28/06/24 | 102.8335 | 4 | 2,850,000.00 | 2,993,536.12 | 62,781.37 | 143,536.12 | 0.68 |
| XS2586873379 JULI BA 6.625 PERP | | (UST) 311299 | 1,000,000. M | EUR | 100. % | 28/06/24 | 97.273 | 4 | 1,000,000.00 | 997,846.76 | 25,116.76 | -2,153.24 | 0.23 |
| XS2611221032 PERM TS 6.625 04-28 | | (366) 250428 | 4,000,000. M | EUR | 106.3238 % | 28/06/24 | 105.3955 | 4 | 4,252,951.85 | 4,265,189.86 | 49,369.86 | 12,238.01 | 0.97 |
| XS2676413235 CESK SP 5.737 03-28 | | (366) 080328 | 4,000,000. M | EUR | 104.3146 % | 28/06/24 | 103.3235 | 4 | 4,172,582.14 | 4,205,870.63 | 72,930.63 | 33,288.49 | 0.96 |
| XS2680046021 MBANK 8.375 09-27 | | (366) 110927 | 4,000,000. M | EUR | 112.8098 % | 28/06/24 | 106.216 | 4 | 4,512,391.26 | 4,518,653.66 | 270,013.66 | 6,262.40 | 1.03 |
| XS2684974046 BANK MI 9.875 09-27 | | (366) 180927 | 4,200,000. M | EUR | 109.4094 % | 28/06/24 | 107.403 | 4 | 4,595,194.80 | 4,837,286.66 | 326,360.66 | 242,091.86 | 1.10 |
| XS2746119952 VAN LAN 8.875 PERP | | (EUR) 311299 | 2,400,000. M | EUR | 102.3064 % | 28/06/24 | 107.842 | 4 | 2,455,354.17 | 2,642,049.67 | 53,841.67 | 186,695.50 | 0.60 |

Portfolio records (HISINV)

Stock Assets on 28/06/24 Fixing currency : BCE Devise BCE on shore
FUND : 640068 R-CO VALOR BOND OPPORTUNITIES VALID. NAV 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| XS2790191303 ASR NED 6.625 PERP | | (UST) 311299 | 2,200,000. | M EUR | 100.1 % | 28/06/24 | 98.3725 | E | 2,202,200.00 | 2,202,822.73 | 38,627.73 | 622.73 | 0.50 |
| XS2817323749 BANC SA 7.0 PERP | | (UST) 311299 | 4,600,000. | M EUR | 100. % | 28/06/24 | 100.487 | 4 | 4,600,000.00 | 4,660,027.00 | 37,625.00 | 60,027.00 | 1.06 |
| XS2825500593 NORD LA 5.625 08-34 | | (366) 230834 | 4,000,000. | M EUR | 100.049 % | 28/06/24 | 99.3195 | E | 4,001,960.00 | 3,997,370.16 | 24,590.16 | -4,589.84 | 0.91 |
| ***SUBTOTAL Asset Currency : EUR EURO*** | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | 138,125,079.63 | 140,515,362.85 | 3,107,678.64 | 2,390,283.22 | 31.93 |
| ***Asset Currency : USD UNITED STATES DOLLARS*** | | | | | | | | | | | | | |
| FR0014002RQ0 CNP ASS 4.875 PERP | | (UST) 311299 | 3,200,000. | M USD | 91.5372 % | 28/06/24 | 82.474 | 4 | 2,581,263.85 | 2,499,601.81 | 34,241.70 | -81,662.04 | 0.57 |
| USF43628B413 SOCI GEN 8.0 PERP | | (360) 311299 | 7,200,000. | M USD | 101.7889 % | 28/06/24 | 99.872 | 4 | 6,695,413.85 | 6,854,725.83 | 137,505.84 | 159,311.98 | 1.56 |
| USX10001AB51 ALLI SE 3.2 PERP | | (EUR) 311299 | 5,000,000. | M USD | 100.011 % | 28/06/24 | 82.267 | 4 | 4,231,657.78 | 3,867,782.45 | 25,325.65 | -363,875.33 | 0.88 |
| ***SUBTOTAL Asset Currency : USD UNITED STATES DOLLARS*** | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | 13,508,335.48 | 13,222,110.09 | 197,073.19 | -286,225.39 | 3.00 |
| **Fix to float rate bonds traded on a regulated or assimilated market** | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | 151,633,415.11 | 153,737,472.94 | 3,304,751.83 | 2,104,057.83 | 34.93 |
| ***Other bonds and similar traded on a regulated market*** | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | 368,604,093.95 | 368,038,068.96 | 5,949,902.87 | -566,024.99 | 83.63 |
| **I - BONDS AND SIMILAR SECURITIES** | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | 369,710,960.86 | 369,183,715.80 | 5,952,424.71 | -527,245.06 | 83.89 |

## II - DEBT SECURITIES

### *Debt securities traded on a regulated or assimilated market*

**Treasury bills**

***Asset Currency : EUR EURO***

| 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 | MARKET VALUE | ACCRUED INTEREST | UNREALISED P&L | PRCT NAV |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| AT0000A38NM3 AUST TBIL ZCP 10-24 | NOL | (999) 311024 | 24,000,000. | EUR | 98.6243 | 28/06/24 | 3.577 | 4 | 23,669,837.47 | 23,707,900.23 | 0.00 | 38,062.76 | 5.39 |
| BE0312795678 BELG TREA ZCP 07-24 | NOL | (999) 110724 | 5,000,000. | EUR | 99.564 | 27/05/24 | 3.668 | L | 4,978,201.29 | 4,993,916.64 | 0.00 | 15,715.35 | 1.13 |
| ES0L02407051 SPAIN 050724 | NOL | (999) 050724 | 5,000,000. | EUR | 99.6238 | 27/05/24 | 3.682 | L | 4,981,190.75 | 4,996,949.85 | 0.00 | 15,759.10 | 1.14 |
| FR0128379452 FREN REPU ZCP 11-24 | NOL | (999) 141124 | 20,000,000. | EUR | 98.3162 | 28/06/24 | 3.605 | 4 | 19,663,243.80 | 19,727,383.99 | 0.00 | 64,140.19 | 4.48 |
| ***SUBTOTAL Asset Currency : EUR EURO*** | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | 53,292,473.31 | 53,426,150.71 | 0.00 | 133,677.40 | 12.14 |

## III - UNITS OF MUTUAL FUNDS

### *UCITS and similar from other UE members*

***Asset Currency : EUR EURO***

| 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 | MARKET VALUE | ACCRUED INTEREST | UNREALISED P&L | PRCT NAV |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| FR0007442496 RMM COURT TERME C | | | 1,881. | P EUR | 4102.1623 M | 27/06/24 | 4118.93 | 5 | 7,716,167.27 | 7,747,707.33 | 0.00 | 31,540.06 | 1.76 |
| FR00140060X7 R-CO CONV SUBFIN I | | | 5,620. | P EUR | 910.5615 M | 27/06/24 | 986.73 | 5 | 5,117,355.84 | 5,545,422.60 | 0.00 | 428,066.76 | 1.26 |
| ***SUBTOTAL Asset Currency : EUR EURO*** | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | 12,833,523.11 | 13,293,129.93 | 0.00 | 459,606.82 | 3.02 |

Portfolio records (HISINV)

Stock Assets on 28/06/24 Fixing currency : BCE Devise BCE on shore
FUND : 640068 R-CO VALOR BOND OPPORTUNITIES VALID. NAV Fund currency : EUR (Simple report, code : PC23 TYPE D INSTRUMENT DETAILLE / DEVISE VALEUR , Sort : BVAL04)

| A S S E T | STATUS CONTRCT ASST/LINE | QUANTITY + QUANTITY TYPE | CUR QTD | CURRENCY U.C.P AND PRICE TYPE | DATE QTD | PRICE ASSET | I F | BOOK COST | MARKET VALUE | ACCRUED INTEREST | UNREALISED P&L | PRCT NAV |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **VI - COMMITMENTS ON FUTURES MARKETS** | | | | | | | | | | | | |
| ***Commitments on futures markets*** | | | | | | | | | | | | |
| **Futures on bonds** | | | | | | | | | | | | |
| ***QUOTATION CURRCY: USD UNITED STATES DOLLARS*** | | | | | | | | | | | | |
| FBOL00000140 FV CBOT UST 5 0924 | | 1,670. | USD | 105.5078 M | 28/06/24 | 106.578125 | 4 | 0.00 | 1,669,727.00 | 0.00 | 1,669,727.00 | 0.38 |
| ***Option on futures -*** | | | | | | | | | | | | |
| **Options on Futures traded on regulated markets** | | | | | | | | | | | | |
| ***QUOTATION CURRCY: USD UNITED STATES DOLLARS*** | | | | | | | | | | | | |
| OBOL00000C9F CBOT U 240726 P102 | | -200. | P USD | 0.1406 M | 28/06/24 | 0.148438 | 4 | -52,423.11 | -55,464.92 | 0.00 | -3,041.81 | -0.01 |
| **FX Options - OTC** | | | | | | | | | | | | |
| ***QUOTATION CURRCY: EUR EURO*** | | | | | | | | | | | | |
| FX0169414 EURJPY P153 0625 | | 32,000,000. | P EUR | 1.655 % | 28/06/24 | 1.33103196 | N | 529,600.00 | 425,930.23 | 0.00 | -103,669.77 | 0.10 |
| ***Option on futures -*** | | | | | | | | | | | | |
| | | | | | SUM (EUR) | | | 477,176.89 | 370,465.31 | 0.00 | -106,711.58 | 0.08 |
| **VI - COMMITMENTS ON FUTURES MARKETS** | | | | | | | | | | | | |
| | | | | | SUM (EUR) | | | 477,176.89 | 2,040,192.31 | 0.00 | 1,563,015.42 | 0.46 |
| **VII - OTHER COMMITMENTS** | | | | | | | | | | | | |
| ***Swaps*** | | | | | | | | | | | | |
| **Interest Rate Swaps** | | | | | | | | | | | | |
| ***Asset Currency : CAD CANADA DOLLARS*** | | | | | | | | | | | | |
| SWP030009901 FIX/4.168/CORRA/0.0 | NOL RECU | 80,000,000. | CAD | 0. | 28/06/24 | 106.28212 | H | 0.00 | 4,397,279.77 | 971,447.46 | 3,425,832.31 | 1.00 |
| | NOL VERSE | -80,000,000. | CAD | 0. | 28/06/24 | 106.19499 | H | 0.00 | -4,540,305.13 | -1,161,987.47 | -3,378,317.66 | -1.03 |
| SWP030010301 FIX/3.51/CORRA/0.0 | NOL RECU | 28,000,000. | CAD | 0. | 28/06/24 | 128.40034 | H | 0.00 | 5,706,981.07 | 286,329.95 | 5,420,651.12 | 1.30 |
| | NOL VERSE | -28,000,000. | CAD | 0. | 28/06/24 | 127.70881 | H | 0.00 | -5,695,357.38 | -406,695.62 | -5,288,661.76 | -1.29 |
| SWP030010401 CORRA/0.0/FIX/3.5415 | NOL RECU | 84,000,000. | CAD | 0. | 28/06/24 | 114.46109 | H | 0.00 | 9,500,465.58 | 1,220,086.84 | 8,280,378.74 | 2.16 |
| | NOL VERSE | -84,000,000. | CAD | 0. | 28/06/24 | 114.78448 | H | 0.00 | -9,332,249.63 | -866,698.71 | -8,465,550.92 | -2.12 |
| ***SUBTOTAL Asset Currency : CAD CANADA DOLLARS*** | | | | | | | | | | | | |
| | | | | | SUM (EUR) | | | 0.00 | 36,814.28 | 42,482.45 | -5,668.17 | 0.01 |
| ***Asset Currency : CHF SWITZERLAND FRANCS*** | | | | | | | | | | | | |
| SWP026342603 FIX/1.776/CHFOIS/0.0 | NOL RECU | 10,750,000. | CHF | 0. | 28/06/24 | 143.70742 | H | 0.00 | 5,067,513.99 | 190,466.40 | 4,877,047.59 | 1.15 |
| | NOL VERSE | -10,750,000. | CHF | 0. | 28/06/24 | 124.81479 | H | 0.00 | -2,947,733.85 | -178,800.99 | -2,768,932.86 | -0.67 |
| SWP029835301 CHFOIS/0.0/FIX/1.06 | NOL RECU | 50,000,000. | CHF | 0. | 28/06/24 | 103.78628 | H | 0.00 | 2,379,038.63 | 413,977.39 | 1,965,061.24 | 0.54 |
| | NOL VERSE | -50,000,000. | CHF | 0. | 28/06/24 | 104.72081 | H | 0.00 | -2,731,257.93 | -281,180.08 | -2,450,077.85 | -0.62 |
| SWP030011301 CHFOIS/0.0/FIX/1.33 | NOL RECU | 10,000,000. | CHF | 0. | 28/06/24 | 125.74767 | H | 0.00 | 2,740,647.55 | 68,063.99 | 2,672,583.56 | 0.62 |
| | NOL VERSE | -10,000,000. | CHF | 0. | 28/06/24 | 133.79707 | H | 0.00 | -3,566,392.53 | -58,288.94 | -3,508,103.59 | -0.81 |
| ***SUBTOTAL Asset Currency : CHF SWITZERLAND FRANCS*** | | | | | | | | | | | | |
| | | | | | SUM (EUR) | | | 0.00 | 941,815.86 | 154,237.77 | 787,578.09 | 0.21 |
| ***Asset Currency : EUR EURO*** | | | | | | | | | | | | |
| SWP029838201 FIX/2.445/E6R/0.0 | NOL RECU | 55,000,000. | EUR | 0. | 28/06/24 | 110.16324 | H | 0.00 | 6,265,892.42 | 676,110.42 | 5,589,782.00 | 1.42 |
| | NOL VERSE | -55,000,000. | EUR | 0. | 28/06/24 | 112.13339 | H | 0.00 | -6,678,972.97 | -5,608.47 | -6,673,364.50 | -1.52 |

Portfolio records (HISINV)

Stock Assets on 28/06/24 Fixing currency : BCE Devise BCE on shore
FUND : 640068 R-CO VALOR BOND OPPORTUNITIES VALID. NAV 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SWP029838302 E6R/0.0/FIX/2.259 | NOL RECU | | 13,000,000. | EUR | 0. | 28/06/24 | 151.619 | H | 0.00 | 6,710,470.00 | 0.00 | 6,710,470.00 | 1.52 |
| | NOL VERSE | | -13,000,000. | EUR | 0. | 28/06/24 | 145.53984 | H | 0.00 | -6,067,829.95 | -147,650.75 | -5,920,179.20 | -1.38 |
| ***SUBTOTAL Asset Currency : EUR EURO*** | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | 0.00 | 229,559.50 | 522,851.20 | -293,291.70 | 0.05 |
| ***Asset Currency : GBP UNITED KINGDOM POUNDS*** | | | | | | | | | | | | | |
| SWP030015901 FIX/3.832/SONIO/0.0 | NOL RECU | | 12,500,000. | GBP | 0. | 28/06/24 | 166.11877 | H | 0.00 | 10,006,816.73 | 241,881.06 | 9,764,935.67 | 2.27 |
| | NOL VERSE | | -12,500,000. | GBP | 0. | 28/06/24 | 167.97278 | H | 0.00 | -10,366,643.66 | -327,893.33 | -10,038,750.33 | -2.36 |
| ***SUBTOTAL Asset Currency : GBP UNITED KINGDOM POUNDS*** | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | 0.00 | -359,826.93 | -86,012.27 | -273,814.66 | -0.08 |
| ***Asset Currency : NOK NORWAY KRONER*** | | | | | | | | | | | | | |
| SWP026400804 FIX/2.05/NIBO6R/0.0 | NOL RECU | | 350,000,000. | NOK | 0. | 28/06/24 | 113.10768 | H | 0.00 | 4,315,829.62 | 290,305.99 | 4,025,523.63 | 0.98 |
| | NOL VERSE | | -350,000,000. | NOK | 0. | 28/06/24 | 124.67174 | H | 0.00 | -8,047,943.17 | -470,959.88 | -7,576,983.29 | -1.83 |
| SWP026400903 NIBO6R/0.0/FIX/1.888 | NOL RECU | | 131,000,000. | NOK | 0. | 28/06/24 | 155.90015 | H | 0.00 | 6,601,860.05 | 176,273.56 | 6,425,586.49 | 1.50 |
| | NOL VERSE | | -131,000,000. | NOK | 0. | 28/06/24 | 133.01312 | H | 0.00 | -3,894,848.78 | -100,070.80 | -3,794,777.98 | -0.89 |
| ***SUBTOTAL Asset Currency : NOK NORWAY KRONER*** | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | 0.00 | -1,025,102.28 | -104,451.13 | -920,651.15 | -0.23 |
| ***Asset Currency : SEK SWEDEN KRONOR*** | | | | | | | | | | | | | |
| SWP030015001 STIB3M/0.0/FIX/2.66 | NOL RECU | | 185,000,000. | SEK | 0. | 28/06/24 | 138.79855 | H | 0.00 | 6,426,295.57 | 107,591.63 | 6,318,703.94 | 1.46 |
| | NOL VERSE | | -185,000,000. | SEK | 0. | 28/06/24 | 140.41433 | H | 0.00 | -6,764,757.79 | -182,909.07 | -6,581,848.72 | -1.54 |
| ***SUBTOTAL Asset Currency : SEK SWEDEN KRONOR*** | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | 0.00 | -338,462.22 | -75,317.44 | -263,144.78 | -0.08 |
| ***Asset Currency : USD UNITED STATES DOLLARS*** | | | | | | | | | | | | | |
| SWP030016201 FIX/3.7925/SOFFRATE/ | NOL RECU | | 20,400,000. | USD | 0. | 28/06/24 | 151.28481 | H | 0.00 | 10,078,245.60 | 305,147.75 | 9,773,097.85 | 2.29 |
| | NOL VERSE | | -20,400,000. | USD | 0. | 28/06/24 | 153.46733 | H | 0.00 | -10,622,339.39 | -433,329.29 | -10,189,010.10 | -2.41 |
| ***SUBTOTAL Asset Currency : USD UNITED STATES DOLLARS*** | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | 0.00 | -544,093.79 | -128,181.54 | -415,912.25 | -0.12 |
| **Interest Rate Swaps** | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | 0.00 | -1,059,295.58 | 325,609.04 | -1,384,904.62 | -0.24 |
| ***Credit Derivatives*** | | | | | | | | | | | | | |
| **Credit Default Swaps CDS** | | | | | | | | | | | | | |
| CDS028984803 ALSTOM 3.0 07-19_201 | APROT | 20/12/25 | -1,750,000. | EUR | -0.898 % | 28/06/24 | -0.78012 | H | 15,714.18 | -14,089.60 | -437.50 | -29,803.78 | 0.00 |
| CDS028985203 ALSTOM 3.0 07-19_201 | APROT | 20/12/26 | -1,750,000. | EUR | -1.8063 % | 28/06/24 | -0.83277 | H | 31,610.76 | -15,010.98 | -437.50 | -46,621.74 | 0.00 |
| CDS029057203 GRIF 3.2 05-25_20122 | APROT | 20/12/28 | -3,000,000. | EUR | -2.9355 % | 28/06/24 | 4.36129 | H | 88,065.00 | 127,088.70 | -3,750.00 | 39,023.70 | 0.03 |
| CDS029110302 GRIF 3.2 05-25_20122 | APROT | 20/12/28 | -1,000,000. | EUR | -0.7942 % | 28/06/24 | 4.36128 | H | 7,942.18 | 42,362.80 | -1,250.00 | 34,420.62 | 0.01 |
| CDS029268703 ITRAXX EUROPE S41 V1 | APROT | 20/06/29 | -122,000,000. | EUR | 1.8984 % | 28/06/24 | -1.78122 | H | -2,316,032.09 | -2,203,588.40 | -30,500.00 | 112,443.69 | -0.50 |
| **Credit Default Swaps CDS** | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | -2,172,699.97 | -2,063,237.48 | -36,375.00 | 109,462.49 | -0.47 |

Portfolio records (HISINV)

Stock Assets on 28/06/24 Fixing currency : BCE Devise BCE on shore
FUND : 640068 R-CO VALOR BOND OPPORTUNITIES VALID. NAV Fund currency : EUR (Simple report, code : PC23 TYPE D INSTRUMENT DETAILLE / DEVISE VALEUR , Sort : BVAL04)

| A S S E T | STATUS CONTRCT / ASST/LINE | 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **VII - OTHER COMMITMENTS** | | | | | | | | | | | | |
| | | | | | SUM | (EUR) | | -2,172,699.97 | -3,122,533.06 | 289,234.04 | -1,275,442.13 | -0.71 |
| **IX - TRESURY** | | | | | | | | | | | | |
| ***Payables and Receivables*** | | | | | | | | | | | | |
| **Deferred Payments** | | | | | | | | | | | | |
| ARDEUR | Payable Purchase EUR | -6,526,226.2 | EUR | 1. | 28/06/24 | 1. | | -6,526,226.20 | -6,526,226.20 | 0.00 | 0.00 | -1.48 |
| RACHEUR | Rachats a payer | -59,120.22 | EUR | 1. | 28/06/24 | 1. | | -59,120.22 | -59,120.22 | 0.00 | 0.00 | -0.01 |
| SOUSEUR | Souscriptions/payer | 45,759.7 | EUR | 1. | 28/06/24 | 1. | | 45,759.70 | 45,759.70 | 0.00 | 0.00 | 0.01 |
| **Deferred Payments** | | | | | | | | | | | | |
| | | | | | SUM | (EUR) | | -6,539,586.72 | -6,539,586.72 | 0.00 | 0.00 | -1.49 |
| **Cash Coupons and Cash Dividends** | | | | | | | | | | | | |
| NO0011100935 | WALD PR 9.75 10-24 | 166,641. | P USD | 0.02437497 | 28/06/24 | | A | 3,797.56 | 3,794.37 | 0.00 | -3.19 | 0.00 |
| XS1637926137 | DEUT PFAN FLR 06-27 | 20. | P EUR | 4679. | 28/06/24 | | A | 93,580.00 | 93,580.00 | 0.00 | 0.00 | 0.02 |
| XS1808862657 | DEUT PFAN FLR PERP | 8. | P EUR | 0. | 28/06/24 | | A | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| XS2202900424 | COOP RA 4.375 PERP | 6. | P EUR | 4375. | 28/06/24 | | A | 26,250.00 | 26,250.00 | 0.00 | 0.00 | 0.01 |
| **Cash Coupons and Cash Dividends** | | | | | | | | | | | | |
| | | | | | SUM | (EUR) | | 123,627.56 | 123,624.37 | 0.00 | -3.19 | 0.03 |
| **Cash collateral on listed derivatives** | | | | | | | | | | | | |
| DGMRCUSD | DEPOSIT ROTHS. M.M. | 2,413,176. | USD | 0.92549749 | 28/06/24 | 0.93414292 | | 2,233,388.33 | 2,254,251.28 | 0.00 | 20,862.95 | 0.51 |
| **Cash collateral on OTC** | | | | | | | | | | | | |
| 640068JPM | COLLAT JPM | -1,430,000. | EUR | 1. | 28/06/24 | 1. | | -1,430,000.00 | -1,430,000.00 | 0.00 | 0.00 | -0.32 |
| 640068MS | COLLAT MS | 1,570,000. | EUR | 1. | 28/06/24 | 1. | | 1,570,000.00 | 1,570,000.00 | 0.00 | 0.00 | 0.36 |
| 640068SG | COLLAT SG | 750,000. | EUR | 1. | 28/06/24 | 1. | | 750,000.00 | 750,000.00 | 0.00 | 0.00 | 0.17 |
| **Cash collateral on OTC** | | | | | | | | | | | | |
| | | | | | SUM | (EUR) | | 890,000.00 | 890,000.00 | 0.00 | 0.00 | 0.20 |
| **Cash collateral on lending/borrowing** | | | | | | | | | | | | |
| C0027588 | COLLAT CDS BNP PRET | 2,880,000. | EUR | 1. | 28/06/24 | 1. | | 2,880,000.00 | 2,880,000.00 | 0.00 | 0.00 | 0.65 |
| **Margin call** | | | | | | | | | | | | |
| MARRCUSD | MARGIN CALL R.M.M. | -1,787,442.72 | USD | 0.92905422 | 28/06/24 | 0.93414292 | | -1,660,631.20 | -1,669,726.97 | 0.00 | -9,095.77 | -0.38 |
| **Management fees** | | | | | | | | | | | | |
| FGPFC3EUR | Perf Mgt Fees Cryst | -7,514.52 | EUR | 1. | 28/06/24 | 1. | | -7,514.52 | -7,514.52 | 0.00 | 0.00 | 0.00 |
| FGPFD1EUR | Perf Mgt Fees Cryst | -7.81 | EUR | 1. | 28/06/24 | 1. | | -7.81 | -7.81 | 0.00 | 0.00 | 0.00 |
| FGPVFC1EUR | Managt Fees C1 EUR | -109,038.19 | EUR | 1. | 28/06/24 | 1. | | -109,038.19 | -109,038.19 | 0.00 | 0.00 | -0.02 |
| FGPVFC2EUR | Managt Fees C2 EUR | -73,673.27 | EUR | 1. | 28/06/24 | 1. | | -73,673.27 | -73,673.27 | 0.00 | 0.00 | -0.02 |
| FGPVFC3EUR | Managt Fees C3 EUR | -29,182.59 | EUR | 1. | 28/06/24 | 1. | | -29,182.59 | -29,182.59 | 0.00 | 0.00 | -0.01 |
| FGPVFC4EUR | Managt Fees C4 EUR | -772.45 | EUR | 1. | 28/06/24 | 1. | | -772.45 | -772.45 | 0.00 | 0.00 | 0.00 |
| FGPVFC6EUR | Managt Fees C6 EUR | -50.97 | EUR | 1. | 28/06/24 | 1. | | -50.97 | -50.97 | 0.00 | 0.00 | 0.00 |
| FGPVFC8EUR | Managt Fees C8 EUR | -1,204.47 | EUR | 1. | 28/06/24 | 1. | | -1,204.47 | -1,204.47 | 0.00 | 0.00 | 0.00 |
| FGPVFD1EUR | Managt Fees D1 EUR | -161.72 | EUR | 1. | 28/06/24 | 1. | | -161.72 | -161.72 | 0.00 | 0.00 | 0.00 |
| FGPVVC3EUR | Unr. Perf. Fees EUR | -28,008.79 | EUR | 1. | 28/06/24 | 1. | | -28,008.79 | -28,008.79 | 0.00 | 0.00 | -0.01 |

Portfolio records (HISINV)

Stock Assets on 28/06/24 Fixing currency : BCE Devise BCE on shore
FUND : 640068 R-CO VALOR BOND OPPORTUNITIES VALID. NAV 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| FGPVVD1EUR Unr. Perf. Fees EUR | | | -1,166.39 | EUR | 1. | 28/06/24 | 1. | | -1,166.39 | -1,166.39 | 0.00 | 0.00 | 0.00 |
| **Management fees** | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | -250,781.17 | -250,781.17 | 0.00 | 0.00 | -0.06 |
| ***Payables and Receivables*** | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | -2,323,983.20 | -2,312,219.21 | 0.00 | 11,763.99 | -0.53 |
| ***Availabilities*** | | | | | | | | | | | | | |
| **Assets** | | | | | | | | | | | | | |
| BQRCCAD ROTHSCHILD MM | | | 108,545.9 | CAD | 0.68231439 | 28/06/24 | 0.68166326 | | 74,062.43 | 73,991.75 | 0.00 | -70.68 | 0.02 |
| BQRCCHF ROTHSCHILD MM | | | 114,688.73 | CHF | 1.03699762 | 28/06/24 | 1.03799045 | | 118,931.94 | 119,045.81 | 0.00 | 113.87 | 0.03 |
| BQRCEUR ROTHSCHILD MM | | | 2,820.3 | EUR | 1. | 28/06/24 | 1. | | 2,820.30 | 2,820.30 | 0.00 | 0.00 | 0.00 |
| BQRCGBP ROTHSCHILD MM | | | 101,655.57 | GBP | 1.18634149 | 28/06/24 | 1.1815024 | | 120,598.22 | 120,106.30 | 0.00 | -491.92 | 0.03 |
| BQRCNOK ROTHSCHILD MM | | | 1,118,654.93 | NOK | 0.08679805 | 28/06/24 | 0.08774624 | | 97,097.07 | 98,157.76 | 0.00 | 1,060.69 | 0.02 |
| BQRCSEK ROTHSCHILD MM | | | 960,396.19 | SEK | 0.08562826 | 28/06/24 | 0.08803204 | | 82,237.05 | 84,545.64 | 0.00 | 2,308.59 | 0.02 |
| BQRCUSD ROTHSCHILD MM | | | 7,109,403.42 | USD | 0.93324052 | 28/06/24 | 0.93414292 | | 6,634,783.35 | 6,641,198.90 | 0.00 | 6,415.55 | 1.51 |
| **Assets** | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | 7,130,530.36 | 7,139,866.46 | 0.00 | 9,336.10 | 1.62 |
| **FX forward and currency swap** | | | | | | | | | | | | | |
| ***QUOTATION CURRCY: EUR EURO*** | | | | | | | | | | | | | |
| 24164002117 A USD EUR 13/09/24 | RECU | 13/09/24 | 3,750,000. | USD | 0.9263 | 28/06/24 | 0.93086457 | | 3,473,653.50 | 3,490,742.13 | 0.00 | 17,088.63 | 0.79 |
| | VERSE | 13/09/24 | -3,473,653.5 | EUR | 1. | 28/06/24 | 1. | | -3,473,653.50 | -3,473,653.50 | 0.00 | 0.00 | -0.79 |
| 24164002246 A CHF EUR 13/09/24 | RECU | 13/09/24 | 1,078,200. | CHF | 1.0438 | 28/06/24 | 1.04330231 | | 1,125,416.86 | 1,124,888.55 | 0.00 | -528.31 | 0.26 |
| | VERSE | 13/09/24 | -1,125,416.86 | EUR | 1. | 28/06/24 | 1. | | -1,125,416.86 | -1,125,416.86 | 0.00 | 0.00 | -0.26 |
| 24164002247 A CHF EUR 13/09/24 | RECU | 13/09/24 | 106,900. | CHF | 1.0438 | 28/06/24 | 1.04330231 | | 111,581.40 | 111,529.02 | 0.00 | -52.38 | 0.03 |
| | VERSE | 13/09/24 | -111,581.4 | EUR | 1. | 28/06/24 | 1. | | -111,581.40 | -111,581.40 | 0.00 | 0.00 | -0.03 |
| 24164002749 V GBP EUR 13/09/24 | RECU | 13/09/24 | 2,007,953.86 | EUR | 1. | 28/06/24 | 1. | | 2,007,953.86 | 2,007,953.86 | 0.00 | 0.00 | 0.46 |
| | VERSE | 13/09/24 | -1,700,000. | GBP | 1.1811 | 28/06/24 | 1.17784677 | | -2,007,953.86 | -2,002,339.51 | 0.00 | 5,614.35 | -0.45 |
| 24164002791 V USD EUR 13/09/24 | RECU | 13/09/24 | 17,525,654.33 | EUR | 1. | 28/06/24 | 1. | | 17,525,654.33 | 17,525,654.33 | 0.00 | 0.00 | 3.98 |
| | VERSE | 13/09/24 | -19,000,000. | USD | 0.9224 | 28/06/24 | 0.930878 | | -17,525,654.33 | -17,686,681.94 | 0.00 | -161,027.61 | -4.02 |
| ***SUBTOTAL QUOTATION CURRCY: EUR EURO*** | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | 0.00 | -138,905.32 | 0.00 | -138,905.32 | -0.03 |
| ***Availabilities*** | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | 7,130,530.36 | 7,000,961.14 | 0.00 | -129,569.22 | 1.59 |
| **IX - TRESURY** | | | | | | | | | | | | | |
| | | | | | | SUM | (EUR) | | 4,806,547.16 | 4,688,741.93 | 0.00 | -117,805.23 | 1.07 |
| **FUND : R-CO VALOR BOND OPPORTUNITIES (640068)** | | | | | | | | | | | | | |
| | | | | | | (EUR) | | | 441,892,699.92 | 440,077,150.60 | 6,241,658.75 | -2,141,158.36 | 100.00 |

Portfolio records (HISINV)

Stock Assets on 28/06/24 Fixing currency : BCE Devise BCE on shore
FUND : 640068 R-CO VALOR BOND OPPORTUNITIES VALID. NAV Fund currency : EUR (Simple report, code : PC23 TYPE D INSTRUMENT DETAILLE / DEVISE VALEUR , Sort : BVAL04)

Fund portfolio : 435,249,503.35 Coupons and dividends due : 123,624.37

Day's management fees

| | | |
|---|---|---|
| Unr. Perf. Fees EUR : | -18,940.47 | EUR |
| Unr. Perf. Fees EUR : | -68.86 | EUR |
| Perf Mgt Fees Cryst : | 28.3 | EUR |
| Managt Fees C1 EUR : | 3,889.65 | EUR |
| Managt Fees C2 EUR : | 2,612.81 | EUR |
| Managt Fees C3 EUR : | 1,055.74 | EUR |
| Managt Fees C4 EUR : | 27.53 | EUR |
| Managt Fees C6 EUR : | 1.82 | EUR |
| Managt Fees C8 EUR : | 43.09 | EUR |
| Managt Fees D1 EUR : | 5.78 | EUR |

Company invoiced fees

| | | |
|---|---|---|
| FRAIS MAXIMUM : | 3,889.65 | EUR |
| FRAIS MAXIMUM : | 2,612.81 | EUR |
| Frais maximum notice : | 1,055.74 | EUR |
| Frais maximum notice : | 27.53 | EUR |
| Frais maximum notice : | 1.82 | EUR |
| Frais maximum notice : | 43.09 | EUR |
| Frais maximum notice : | 5.78 | EUR |

| Unit | Currency | Net Asset Value | Number of shares | NAV per unit | Coefficient | Coefficient P&L | FX Rate | Std subscr. price | Std redemp. price |
|---|---|---|---|---|---|---|---|---|---|
| C1 FR0013417524 R-CO VALOR BOND OPPC | EUR | 158,175,354.93 | 1,412,739.8039 | 111.96 | 35.945800909386 | | | 114.20 | 111.96 |
| C2 FR0013417532 R-CO VALOR BOND OPPI | EUR | 212,505,614.85 | 186,029.6386 | 1,142.32 | 48.291913791951 | | | 1,165.17 | 1,119.47 |
| C3 FR0014007NT2 R-CO VL BD OP-PEUR | EUR | 64,418,121.82 | 605,399.8705 | 106.41 | 14.634784255288 | | | 108.54 | 104.28 |
| C4 FR0014009K58 R-CO VAL BD OPP C CH | EUR | 1,119,500.72 | 10,182.2327 | 109.95 | 0.254529791863 | | | 112.15 | 107.75 |
| C6 FR0014009K66 R-CO VAL BD OPP P CH | EUR | 110,772.70 | 1,000. | 110.77 | 0.025185109977 | | | 112.99 | 108.55 |
| C7 FR001400I863 R-CO VL BD OP M EUR | EUR | 8,008.09 | 7.5 | 1,067.75 | 0.001819817634 | | | 1,121.14 | 1,067.75 |
| C8 FR001400P2D6 R-CO VA BD OP IC USH | EUR | 3,504,751.06 | 3,750. | 934.60 | 0.792571544176 | | | 953.29 | 915.91 |
| D1 FR0014007NS4 R-CO VL BD OP DEUR | EUR | 235,026.43 | 2,202.5286 | 106.71 | 0.053394779725 | | | 108.84 | 104.58 |
| C5 FR0014009K41 R-CO VAL BD OP IC CH | EUR | 0.00 | 0. | 1.00 | 0. | | | 0.00 | 0.00 |
| D2 FR0014007NU0 R-CO VL BD OP PB EUR | EUR | 0.00 | 0. | 100.00 | 0. | | | 0.00 | 0.00 |

Net Asset Value EUR : 440,077,150.60

| | | | | | | |
|---|---|---|---|---|---|---|
| C4 | CHF | 1,078,526.99 | 105.92 | 0.9634 | 108.04 | 103.8 |

Portfolio records (HISINV)

Stock Assets on 28/06/24 Fixing currency : BCE Devise BCE on shore
FUND : 640068 R-CO VALOR BOND OPPORTUNITIES VALID. NAV Fund currency : EUR (Simple report, code : PC23 TYPE D INSTRUMENT DETAILLE / DEVISE VALEUR , Sort : BVAL04)

| | | | | | | |
|---|---|---|---|---|---|---|
| C6 | CHF | 106,718.42 | 106.72 | 0.9634 | 108.85 | 104.59 |
| C8 | USD | 3,751,836.01 | 1,000.49 | 1.0705 | 1,020.5 | 980.48 |
| C5 | CHF | 0. | 1,000. | 0. | 0. | 0. |

Previous NAV on date 27/06/24 :

| | | | | | | |
|---|---|---|---|---|---|---|
| C1 | R-CO VALOR BOND OPPC | Prev. NAV: | 112.17 | (EUR) | Variation : | -0.187% |
| C2 | R-CO VALOR BOND OPPI | Prev. NAV: | 1,144.36 | (EUR) | Variation : | -0.178% |
| C3 | R-CO VL BD OP-PEUR | Prev. NAV: | 106.57 | (EUR) | Variation : | -0.150% |
| C4 | R-CO VAL BD OPP C CH | Prev. NAV: | 110.5 | (EUR) | Variation : | -0.498% |
| C6 | R-CO VAL BD OPP P CH | Prev. NAV: | 111.33 | (EUR) | Variation : | -0.503% |
| C7 | R-CO VL BD OP M EUR | Prev. NAV: | 1,069.64 | (EUR) | Variation : | -0.177% |
| C8 | R-CO VA BD OP IC USH | Prev. NAV: | 937.01 | (EUR) | Variation : | -0.257% |
| D1 | R-CO VL BD OP DEUR | Prev. NAV: | 106.87 | (EUR) | Variation : | -0.150% |

Theoretical NAV

| Unit | Currency | Theoretical asset | Theoretical NAV per unit |
|---|---|---|---|
| C1 FR0013417524 R-CO VALOR BOND OPPC | EUR | 158,175,354.93 | 111.96 |
| C2 FR0013417532 R-CO VALOR BOND OPPI | EUR | 212,505,614.85 | 1,142.32 |
| C3 FR0014007NT2 R-CO VL BD OP-PEUR | EUR | 64,418,121.82 | 106.41 |
| C4 FR0014009K58 R-CO VAL BD OPP C CH | EUR | 1,119,500.72 | 109.95 |
| C6 FR0014009K66 R-CO VAL BD OPP P CH | EUR | 110,772.70 | 110.77 |
| C7 FR001400I863 R-CO VL BD OP M EUR | EUR | 8,008.09 | 1,067.75 |
| C8 FR001400P2D6 R-CO VA BD OP IC USH | EUR | 3,504,751.06 | 934.60 |
| D1 FR0014007NS4 R-CO VL BD OP DEUR | EUR | 235,026.43 | 106.71 |

Total theoretical assets EUR : 440,077,150.60 ( Sens collection : EQU )

| | | | |
|---|---|---|---|
| C4 | CHF | 1,078,526.99 | 105.92 |
| C6 | CHF | 106,718.42 | 106.72 |
| C8 | USD | 3,751,836.01 | 1,000.49 |

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 : 94.25 DD Status : I
DI Wght : 99.59 DI Status : M

Portfolio records (HISINV)

Stock Assets on 28/06/24 Fixing currency : BCE Devise BCE on shore
FUND : 640068 R-CO VALOR BOND OPPORTUNITIES VALID. NAV 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 CAD : | 1.467 | quoted : | 28/06/24 | 0. | 1.4647 | quotation: | 27/06/24 | 0.15703 |
| 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 NOK : | 11.3965 | quoted : | 28/06/24 | 0. | 11.398 | quotation: | 27/06/24 | -0.01316 |
| Rate EUR in SEK : | 11.3595 | quoted : | 28/06/24 | 0. | 11.338 | quotation: | 27/06/24 | 0.18963 |
| 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 CAD in EUR : | 0.6816632583 | quoted : | 28/06/24 | 0. | 0.6827336655 | 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 NOK in EUR : | 0.0877462378 | quoted : | 28/06/24 | 0. | 0.0877346902 | quotation: | 27/06/24 |
| Rate SEK in EUR : | 0.0880320436 | quoted : | 28/06/24 | 0. | 0.0881989768 | 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 |