

CABINET FOUCAULT

SAS au capital de 37.370 € RSC : PARIS B 403 021 686 T.V.A : FR 34 403 021 686
Société d'expertise comptable inscrite au Tableau de Paris/Ile de France
Société de Commissariat aux Comptes membre de la Compagnie Régionale de Paris

OLIVIER FOUCAULT

H.E.C. - MASTER'S DEGREE IN ACCOUNTING AND FINANCE (MSTCF)
BACHELOR'S DEGREE IN LAW
CHARTERED ACCOUNTANT, AUDITOR
CHARTERED CERTIFIED ACCOUNTANT, REGISTERED AUDITOR (UK)
AICPIA INTERNATIONAL ASSOCIATE, IFRS CERTIFICATE

OLIVIER DAUSQUE

CHARTERED ACCOUNTANT, AUDITOR

FCP R-CO 4CHANGE NET ZERO CREDIT EURO

Certificate of the composition of assets at 28 June 2024

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Certificate of the composition of assets

To the Chairman,

As auditor of the **R-CO 4CHANGE NET ZERO CREDIT EURO** mutual fund and in accordance with the regulatory provisions in force on inspecting the composition of assets, we have prepared this certificate on the information appearing in the composition of assets at 28 June 2024 attached hereto.

This information was prepared under the responsibility of the management company. It is our duty, based on our verifications, to inspect this information before publication. 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 Undertaking for Collective Investment acquired as part of our assignment to certify 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 observation to make on the consistency of the information appearing in the document attached with the knowledge we have of the Undertaking for Collective Investment acquired as part of our assignment to certify financial statements.

Paris, 28 August 2024.

Cabinet FOUCAULT

Olivier FOUCAULT
Statutory Auditor
Member of the "Compagnie Régionale de Paris"

Portfolio records (HISINV)

Stock Assets on 28/06/24

Fixing currency : FXR Devises Reuters

FUND : 100032 R-CO 4CHANGE NET ZERO CREDIT EURO

VALID. NAV

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

I - BONDS AND SIMILAR SECURITIES

Other bonds and similar traded on a regulated market

Fixed-rate bonds traded on a regulated or similar market

Asset Currency : EUR EURO

AT000B122155	VOLK WI 4.75 03-27	(366)	150327	1,100,000.	M EUR	99.612	% 28/06/24	102.7115	4	1,095,732.00	1,145,429.92	15,603.42	34,094.50	1.74
BE0002938190	GROU BR 4.0 05-33	(366)	150533	700,000.	M EUR	101.289	% 28/06/24	102.1045	4	709,023.00	718,413.69	3,682.19	5,708.50	1.09
BE6325493268	COFI 0.875 12-30	(366)	021230	100,000.	M EUR	88.971	% 28/06/24	80.4505	4	88,971.00	80,959.72	509.22	-8,520.50	0.12
BE6328785207	BELF SA 0.375 06-27	(366)	080627	600,000.	M EUR	95.2054	% 28/06/24	91.056	4	571,232.60	546,483.95	147.95	-24,896.60	0.83
DE0001135085	DEUTSCH 4.75%07/28	(366)	040728	1,300,000.	M EUR	110.7581	% 28/06/24	108.4925	4	1,439,854.76	1,471,815.07	61,412.57	-29,452.26	2.23
ES0205032040	FERR EM 0.54 11-28	(366)	121128	500,000.	M EUR	84.75	% 28/06/24	88.322	4	423,750.00	443,328.85	1,718.85	17,860.00	0.67
ES0224244105	MAPFRE 2.875 04-30	(366)	130430	400,000.	M EUR	96.3358	% 28/06/24	92.8855	4	385,343.00	374,062.55	2,520.55	-13,801.00	0.57
FR0012370872	IMERYS 2.0 12-24	(366)	101224	100,000.	M EUR	107.5	% 28/06/24	99.124	4	107,500.00	100,244.22	1,120.22	-8,376.00	0.15
FR0012395689	CA 3.0 02-25	(UST)	020225	500,000.	M EUR	106.5222	% 28/06/24	99.4355	4	532,610.90	499,663.91	2,486.41	-35,433.40	0.76
FR0013173432	SUEZ 1.25 05-28	(366)	190528	600,000.	M EUR	90.4725	% 28/06/24	92.0145	4	542,835.00	552,991.11	904.11	9,252.00	0.84
FR0013201118	BURE VE 2.0 09-26	(366)	070926	400,000.	M EUR	92.91	% 28/06/24	96.568	4	371,640.00	392,807.52	6,535.52	14,632.00	0.60
FR0013232444	GROU AS 6.0 01-27	(366)	230127	500,000.	M EUR	119.834	% 28/06/24	104.8485	4	599,170.00	537,439.22	13,196.72	-74,927.50	0.82
FR0013248507	VEOL EN 1.0 04-25	(366)	030425	100,000.	M EUR	104.6803	% 28/06/24	98.0045	4	104,680.30	98,251.08	246.58	-6,675.80	0.15
FR0013281755	ICADE 1.5 09-27	(366)	130927	500,000.	M EUR	108.5603	% 28/06/24	93.21	4	542,801.60	472,054.10	6,004.10	-76,751.60	0.72
FR0013281946	WORL 1.625 09-24	(366)	130924	200,000.	M EUR	102.297	% 28/06/24	99.485	4	204,594.00	201,571.78	2,601.78	-5,624.00	0.31
FR0013284205	GECINA 1.375 01-28	(366)	260128	700,000.	M EUR	100.2572	% 28/06/24	92.5415	4	701,800.60	651,945.55	4,155.05	-54,010.10	0.99
FR0013367174	IPSOS 2.875 09-25	(366)	210925	500,000.	M EUR	96.4	% 28/06/24	98.302	E	482,000.00	502,703.65	11,193.65	9,510.00	0.76
FR0013399680	CNFPF 2 3/4 02/05/29	(EXA)	050229	400,000.	M EUR	107.3623	% 28/06/24	95.2285	4	429,449.00	385,362.09	4,448.09	-48,535.00	0.58
FR0013463668	ESSI 0.375 11-27	(366)	271127	600,000.	M EUR	100.9237	% 28/06/24	90.9585	4	605,542.00	547,091.16	1,340.16	-59,791.00	0.83
FR0013507860	CAPG 2.0 04-29	(366)	150429	500,000.	M EUR	91.356	% 28/06/24	94.3285	4	456,780.00	473,779.49	2,136.99	14,862.50	0.72
FR0013509643	JCDE 2.625 04-28	(366)	240428	1,000,000.	M EUR	96.3247	% 28/06/24	96.3465	4	963,247.00	968,427.33	4,962.33	218.00	1.47
FR0013519279	COVI 1.625 06-30	(366)	230630	700,000.	M EUR	84.7023	% 28/06/24	87.5685	4	592,916.00	613,259.98	280.48	20,063.50	0.93
FR00140005T0	ARKEMA 0.125 10-26	(366)	141026	500,000.	M EUR	99.7492	% 28/06/24	92.668	4	498,746.00	463,787.40	447.40	-35,406.00	0.70
FR0014001106	LA POST 0.0 07-29	(366)	180729	600,000.	M EUR	80.063	% 28/06/24	83.7045	4	480,378.00	502,227.00	0.00	21,849.00	0.76
FR0014003MJ4	UNIB RO 0.75 10-28	(366)	251028	500,000.	M EUR	76.3	% 28/06/24	88.138	4	381,500.00	443,261.72	2,571.72	59,190.00	0.67
FR0014003N69	AIR LIQ 0.375 05-31	(366)	270531	200,000.	M EUR	99.161	% 28/06/24	81.887	4	198,322.00	163,847.97	73.97	-34,548.00	0.25
FR00140049Z5	ORANGE 0.0 06-26	(366)	290626	500,000.	M EUR	100.02	% 28/06/24	93.411	4	500,100.00	467,055.00	0.00	-33,045.00	0.71
FR0014006ND8	ACCOR 2.375 11-28	(366)	291128	600,000.	M EUR	91.8	% 28/06/24	94.1955	4	550,800.00	573,582.84	8,409.84	14,373.00	0.87
FR0014006U00	EDF 1.0 11-33	(366)	291133	400,000.	M EUR	70.157	% 28/06/24	76.559	4	280,628.00	308,596.66	2,360.66	25,608.00	0.47
FR0014007NF1	ICADE 1.0 01-30	(366)	190130	500,000.	M EUR	86.338	% 28/06/24	84.8165	4	431,690.00	426,336.60	2,254.10	-7,607.50	0.65
FR001400D0F9	CARR 4.125 10-28	(366)	121028	700,000.	M EUR	100.4074	% 28/06/24	101.838	4	702,852.00	733,693.87	20,827.87	10,014.00	1.11
FR001400EA16	VALEO 5.375 05-27	(366)	280527	600,000.	M EUR	99.8552	% 28/06/24	103.0715	4	599,131.20	621,521.47	3,092.47	19,297.80	0.94
FR001400H0F5	NEXANS 5.5 04-28	(366)	050428	500,000.	M EUR	102.61	% 28/06/24	104.0445	E	513,050.00	526,852.64	6,630.14	7,172.50	0.80
FR001400I1U3	EDENRED 3.625 06-31	(366)	130631	500,000.	M EUR	98.948	% 28/06/24	98.8485	4	494,740.00	495,185.99	943.49	-497.50	0.75
FR001400J150	RTE EDF 3.75 07-35	(366)	040735	800,000.	M EUR	100.416	% 28/06/24	99.536	4	803,328.00	826,124.07	29,836.07	-7,040.00	1.25
FR001400KHI6	ENGIE 4.5 09-42	(366)	060942	200,000.	M EUR	98.751	% 28/06/24	101.1555	4	197,502.00	209,688.05	7,377.05	4,809.00	0.32
FR001400KHW7	KERING 3.625 09-31	(366)	050931	700,000.	M EUR	99.365	% 28/06/24	99.96	4	695,555.00	720,588.51	20,868.51	4,165.00	1.09
FR001400M2G2	TELE SE 5.75 11-31	(366)	221131	400,000.	M EUR	101.204	% 28/06/24	102.9705	4	404,816.00	425,895.66	14,013.66	7,066.00	0.65
XS1109765005	INTESA SA FIX 150926	(366)	150926	300,000.	M EUR	104.723	% 28/06/24	99.7995	4	314,169.00	308,767.75	9,369.25	-14,770.50	0.47
XS1203941775	METRO AG 1.5 03-25	(366)	190325	400,000.	M EUR	104.1523	% 28/06/24	98.337	E	416,609.00	395,074.03	1,726.03	-23,261.00	0.60
XS1509942923	INMO CO 1.45 10-24	(366)	281024	300,000.	M EUR	104.9107	% 28/06/24	99.1825	4	314,732.00	300,495.04	2,947.54	-17,184.50	0.46
XS1551446880	NATU FI 1.375 01-27	(366)	190127	600,000.	M EUR	99.2864	% 28/06/24	94.817	4	595,718.50	572,621.26	3,719.26	-26,816.50	0.87
XS1562614831	BBVA 3.5 02-27	(366)	100227	400,000.	M EUR	104.0995	% 28/06/24	99.417	4	416,398.00	403,137.95	5,469.95	-18,730.00	0.61

Portfolio records (HISINV)

Stock Assets on 28/06/24

Fixing currency : FXR Devises Reuters

FUND : 100032 R-CO 4CHANGE NET ZERO CREDIT EURO

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	Fund currency		PRCT NAV		
									<-----> BOOK COST	MARKET VALUE		ACCRUED INTEREST	-----> UNREALISED P&L
XS1678966935 CNH IND 1.75 09-25	(366)	120925	300,000.	M EUR	101.9942	% 28/06/24	97.7365	4	305,982.50	297,426.71	4,217.21	-12,773.00	0.45
XS1794084068 WPP FIN 1.375 03-25	(366)	200325	100,000.	M EUR	104.366	% 28/06/24	98.3	4	104,366.00	98,691.78	391.78	-6,066.00	0.15
XS1839680680 MAN 1 3/4 06/22/26	(366)	220626	300,000.	M EUR	107.1537	% 28/06/24	96.8315	4	321,461.00	290,638.34	143.84	-30,966.50	0.44
XS1969600748 CNH IND 1.75 03-27	(366)	250327	100,000.	M EUR	107.554	% 28/06/24	95.3665	4	107,554.00	95,841.16	474.66	-12,187.50	0.15
XS1995781546 COCA CO 1.0 05-27	(366)	140527	500,000.	M EUR	99.8638	% 28/06/24	93.329	4	499,319.00	467,316.23	671.23	-32,674.00	0.71
XS2001737324 TELE AS 0.75 05-26	(366)	310526	300,000.	M EUR	104.1368	% 28/06/24	95.086	4	312,410.50	285,455.26	197.26	-27,152.50	0.43
XS2009891479 VATFAL 0 1/2 06/24/2	(EXA)	240626	500,000.	M EUR	98.2967	% 28/06/24	94.378	4	491,483.57	471,944.79	54.79	-19,593.57	0.72
XS2034925375 INTR AB 3.5 07-26	(EUR)	150726	400,000.	M EUR	102.25	% 28/06/24	66.5325	4	409,000.00	272,624.44	6,494.44	-142,870.00	0.41
XS2053052895 EDP FIN 0.375 09-26	(366)	160926	400,000.	M EUR	100.8323	% 28/06/24	93.3425	4	403,329.00	374,558.52	1,188.52	-29,959.00	0.57
XS2066706909 ENEL FI 0.375 06-27	(366)	170627	300,000.	M EUR	101.4388	% 28/06/24	91.356	4	304,316.50	274,114.23	46.23	-30,248.50	0.42
XS2084759757 CHORUS 0.875 12-26	(366)	051226	500,000.	M EUR	101.9708	% 28/06/24	93.605	4	509,853.80	470,535.25	2,510.25	-41,828.80	0.71
XS2117452156 TELE AS 0.25 02-28	(366)	140228	800,000.	M EUR	96.823	% 28/06/24	89.4635	4	774,584.00	716,467.56	759.56	-58,876.00	1.09
XS2152329053 FRES SE 1.625 10-27	(366)	081027	300,000.	M EUR	102.9302	% 28/06/24	94.6235	4	308,790.50	287,440.17	3,569.67	-24,920.00	0.44
XS2155365641 LEAS CO 3.5 04-25	(366)	090425	400,000.	M EUR	107.282	% 28/06/24	99.8505	4	429,128.00	402,623.92	3,221.92	-29,726.00	0.61
XS2170736263 RICH IN 1.125 05-32	(366)	260532	400,000.	M EUR	91.648	% 28/06/24	85.0185	4	366,592.00	340,530.16	456.16	-26,518.00	0.52
XS2178769076 FRES ME 1.0 05-26	(366)	290526	400,000.	M EUR	102.2685	% 28/06/24	95.444	4	409,074.00	382,148.60	372.60	-27,298.00	0.58
XS2178957077 REDE GA 1.875 05-25	(366)	280525	200,000.	M EUR	103.5505	% 28/06/24	98.325	4	207,101.00	197,009.59	359.59	-10,451.00	0.30
XS2189594315 SIG COM 2.125 06-25	(EUR)	180625	200,000.	M EUR	100.8375	% 28/06/24	98.119	4	201,675.00	196,261.61	23.61	-5,437.00	0.30
XS2194370727 BANC NT 1.125 06-27	(366)	230627	600,000.	M EUR	94.968	% 28/06/24	93.452	4	569,808.00	560,878.44	166.44	-9,096.00	0.85
XS2197673747 MTU AER 3.0 07-25	(366)	010725	500,000.	M EUR	110.265	% 28/06/24	99.1615	4	551,325.00	495,848.60	41.10	-55,517.50	0.75
XS2203802462 NE PROP 3.375 07-27	(366)	140727	600,000.	M EUR	106.9493	% 28/06/24	97.3045	4	641,696.00	603,413.07	19,586.07	-57,869.00	0.92
XS2232027727 KION GR 1.625 09-25	(366)	240925	500,000.	M EUR	102.4229	% 28/06/24	97.4265	4	512,114.29	493,392.75	6,260.25	-24,981.79	0.75
XS2238342484 GETP BV 2.125 10-25	(366)	011025	282,000.	M EUR	103.6846	% 28/06/24	97.782	4	292,390.57	280,247.80	4,502.56	-16,645.33	0.43
XS2247623643 CETLINK 3.5 10-25	(EUR)	301025	400,000.	M EUR	99.5685	% 28/06/24	99.208	4	398,274.00	396,909.78	77.78	-1,442.00	0.60
XS2257961818 UPM KYM 0.125 11-28	(366)	191128	400,000.	M EUR	93.8093	% 28/06/24	87.0725	4	375,237.00	348,598.74	308.74	-26,947.00	0.53
XS2289877941 TESC CO 0.375 07-29	(366)	270729	400,000.	M EUR	88.0815	% 28/06/24	85.3905	4	352,326.00	342,959.54	1,397.54	-10,764.00	0.52
XS2297882644 VATT AB 0.125 02-29	(366)	120229	600,000.	M EUR	83.4275	% 28/06/24	86.033	4	500,565.00	516,486.93	288.93	15,633.00	0.78
XS2308298962 DE VOLK 0.375 03-28	(366)	030328	600,000.	M EUR	89.361	% 28/06/24	88.396	4	536,166.00	531,121.89	745.89	-5,790.00	0.81
XS2342706996 VOLV TR 0.0 05-26	(366)	180526	400,000.	M EUR	97.3779	% 28/06/24	93.597	4	389,511.50	374,388.00	0.00	-15,123.50	0.57
XS2351301499 ACEF HO 0.75 06-28	(366)	140628	1,000,000.	M EUR	76.53	% 28/06/24	88.0925	4	765,300.00	881,294.86	369.86	115,625.00	1.34
XS2356316872 CECO AG 1.75 06-26	(366)	240626	500,000.	M EUR	80.792	% 28/06/24	96.3245	4	403,960.00	481,814.28	191.78	77,662.50	0.73
XS2384269101 LEAS CO 0.25 09-26	(366)	070926	200,000.	M EUR	88.284	% 28/06/24	93.142	4	176,568.00	186,692.47	408.47	9,716.00	0.28
XS2386650274 ERG 0.875 09-31	(366)	150931	400,000.	M EUR	80.568	% 28/06/24	79.9135	4	322,272.00	322,436.79	2,782.79	-2,618.00	0.49
XS2388182573 SMUR KA 0.5 09-29	(366)	220929	700,000.	M EUR	92.2699	% 28/06/24	85.3695	4	645,889.00	600,302.35	2,715.85	-48,302.50	0.91
XS2388449758 NATL BA 0.5 09-28	(366)	210928	600,000.	M EUR	93.9206	% 28/06/24	88.196	4	563,523.40	531,512.07	2,336.07	-34,347.40	0.81
XS2430287529 PROS NV 1.207 01-26	(366)	190126	500,000.	M EUR	91.	% 28/06/24	95.778	4	455,000.00	481,610.70	2,720.70	23,890.00	0.73
XS2432293756 ENEL FI 0.875 01-31	(366)	170131	400,000.	M EUR	77.352	% 28/06/24	84.095	4	309,408.00	337,976.99	1,596.99	26,972.00	0.51
XS2437324333 WEBU 3.875 07-26	(366)	280726	500,000.	M EUR	98.0909	% 28/06/24	98.7855	4	490,454.29	511,926.13	17,998.63	3,473.21	0.78
XS2449928543 VEST WI 1.5 06-29	(366)	150629	800,000.	M EUR	97.1505	% 28/06/24	90.628	4	777,204.00	725,582.90	558.90	-52,180.00	1.10
XS2475919663 ELEC AB 2.5 05-30	(366)	180530	600,000.	M EUR	88.585	% 28/06/24	92.756	4	531,510.00	558,385.32	1,849.32	25,026.00	0.85
XS2498554992 ALD 4.0 07-27	(366)	050727	700,000.	M EUR	99.32	% 28/06/24	100.882	4	695,240.00	733,944.49	27,770.49	10,934.00	1.11
XS2517103334 COMP DE 2.625 08-32	(366)	100832	500,000.	M EUR	92.181	% 28/06/24	92.6305	4	460,905.00	474,878.93	11,726.43	2,247.50	0.72
XS2529233814 INTE 4.75 09-27	(366)	060927	400,000.	M EUR	100.8335	% 28/06/24	102.8445	4	403,334.00	426,951.77	15,573.77	8,044.00	0.65
XS2542914986 EDP FIN 3.875 03-30	(366)	110330	300,000.	M EUR	101.04	% 28/06/24	101.114	4	303,120.00	306,940.97	3,598.97	222.00	0.47
XS2545206166 BBVA 4.375 10-29	(366)	141029	600,000.	M EUR	101.4057	% 28/06/24	104.145	4	608,434.00	643,660.98	18,790.98	16,436.00	0.98
XS2550898204 VERI CO 4.75 10-34	(366)	311034	400,000.	M EUR	106.891	% 28/06/24	108.0695	4	427,564.00	444,996.58	12,718.58	4,714.00	0.67
XS2558916693 IBER FI 3.125 11-28	(366)	221128	400,000.	M EUR	98.514	% 28/06/24	99.286	4	394,056.00	404,760.12	7,616.12	3,088.00	0.61
XS2558966953 IBER FI 3.375 11-32	(366)	221132	500,000.	M EUR	97.7068	% 28/06/24	98.9675	4	488,534.00	505,119.26	10,281.76	6,303.50	0.77

Portfolio records (HISINV)

Stock Assets on 28/06/24 Fixing currency : FXR Devises Reuters
 FUND : 100032 R-CO 4CHANGE NET ZERO CREDIT EURO 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	
XS2560753936	BERT	3.5 05-29	(366) 290529	500,000.	M EUR	98.394 % 28/06/24	99.595	4	491,970.00	499,605.14	1,630.14	6,005.00	0.76	
XS2577384691	HOLD IN	4.25 03-30	(366) 180330	600,000.	M EUR	99.066 % 28/06/24	100.9715	4	594,396.00	613,234.48	7,405.48	11,433.00	0.93	
XS2577396430	PIRE C	4.25 01-28	(366) 180128	150,000.	M EUR	99.704 % 28/06/24	101.187	4	149,556.00	154,671.89	2,891.39	2,224.50	0.23	
XS2579284469	ACEA	3.875 01-31	(366) 240131	700,000.	M EUR	99.7244 % 28/06/24	99.8785	4	698,071.00	711,007.42	11,857.92	1,078.50	1.08	
XS2583742239	IBM INT	3.625 02-31	(366) 060231	600,000.	M EUR	98.502 % 28/06/24	100.6585	4	591,012.00	612,686.66	8,735.66	12,939.00	0.93	
XS2589790109	SIEM FI	3.375 08-31	(366) 240831	600,000.	M EUR	99.0888 % 28/06/24	100.7635	4	594,532.80	621,898.62	17,317.62	10,048.20	0.94	
XS2596599147	PAND AS	4.5 04-28	(366) 100428	500,000.	M EUR	101.433 % 28/06/24	102.3785	4	507,165.00	517,008.94	5,116.44	4,727.50	0.78	
XS2599779597	NEST OY	4.25 03-33	(366) 160333	600,000.	M EUR	100.0578 % 28/06/24	102.186	4	600,346.50	620,661.21	7,545.21	12,769.50	0.94	
XS2601459162	SIEM EN	4.25 04-29	(366) 050429	500,000.	M EUR	100.249 % 28/06/24	100.4175	4	501,245.00	507,210.79	5,123.29	842.50	0.77	
XS2605914105	GEN MIL	3.907 04-29	(366) 130429	600,000.	M EUR	100.287 % 28/06/24	101.3905	4	601,722.00	613,480.97	5,137.97	6,621.00	0.93	
XS2607183980	HARL DA	5.125 04-26	(366) 050426	500,000.	M EUR	100.993 % 28/06/24	102.063	4	504,965.00	516,493.08	6,178.08	5,350.00	0.78	
XS2622275969	AMER TO	4.625 05-31	(366) 160531	500,000.	M EUR	100.9 % 28/06/24	103.4665	4	504,500.00	520,310.24	2,977.74	12,832.50	0.79	
XS2633317701	ITAL	4.125 06-32	(366) 080632	500,000.	M EUR	98.449 % 28/06/24	100.497	4	492,245.00	503,841.16	1,356.16	10,240.00	0.76	
XS2769894135	SIEM FI	3.125 05-32	(366) 220532	300,000.	M EUR	97.75 % 28/06/24	98.5115	4	293,250.00	296,587.58	1,053.08	2,284.50	0.45	
XS2776511730	BOOK	3.625 03-32	(366) 010332	600,000.	M EUR	99.842 % 28/06/24	99.983	E	599,052.00	607,227.45	7,329.45	846.00	0.92	
SUBTOTAL Asset Currency : EUR EURO														
									SUM (EUR)	50,273,975.18	50,009,014.87	581,936.63	-846,896.94	75.86

Fix to float rate bonds traded on a regulated or assimilated market

Asset Currency : EUR EURO

BE6317598850	AGEA NV	3.875 PERP	(366) 311299	400,000.	M EUR	88. % 28/06/24	85.1585	4	352,000.00	341,568.25	934.25	-11,366.00	0.52
DE000A289N78	DEUT BO	1.25 06-47	(366) 160647	400,000.	M EUR	95.7813 % 28/06/24	92.4245	4	383,125.00	369,917.18	219.18	-13,427.00	0.56
DE000A3E5TRO	ALLI SE	2.6 PERP	(366) 311299	400,000.	M EUR	93.33 % 28/06/24	75.5455	4	373,320.00	303,977.07	1,795.07	-71,138.00	0.46
DE000CZ45W57	CMZB FR	3.0 09-27	(366) 140927	500,000.	M EUR	94.053 % 28/06/24	98.0875	4	470,265.00	502,404.71	11,967.21	20,172.50	0.76
ES0840609046	CAIX	8.25 PERP	(UST) 311299	400,000.	M EUR	99.875 % 28/06/24	106.362	4	399,500.00	427,151.80	1,703.80	25,948.00	0.65
ES0865936019	ABAN CO	6.0 PERP	(UST) 311299	200,000.	M EUR	97.235 % 28/06/24	98.014	4	194,470.00	198,434.59	2,406.59	1,558.00	0.30
FR0013291556	CRED MU	1.875 10-29	(366) 251029	400,000.	M EUR	101.7028 % 28/06/24	99.129	4	406,811.00	401,659.44	5,143.44	-10,295.00	0.61
FR00140000Z2	SOCIETE GENERALE		(366) 241130	400,000.	M EUR	92.9459 % 28/06/24	95.3585	4	371,783.70	383,849.30	2,415.30	9,650.30	0.58
FR0014000RR2	ENGIE	1.5 PERP	(366) 311299	400,000.	M EUR	93.1368 % 28/06/24	88.601	4	372,547.00	357,928.59	3,524.59	-18,143.00	0.54
FR0014001JT3	BNP PAR	0.5 01-30	(366) 190130	600,000.	M EUR	86.1928 % 28/06/24	85.8085	4	517,156.80	516,203.46	1,352.46	-2,305.80	0.78
FR0014005J14	CA	0.5 09-29	(366) 210929	500,000.	M EUR	80.994 % 28/06/24	87.0625	4	404,970.00	437,259.22	1,946.72	30,342.50	0.66
FR001400BBL2	BNP PAR	6.875 PERP	(UST) 311299	400,000.	M EUR	99.584 % 28/06/24	102.1295	4	398,336.00	410,471.55	1,953.55	10,182.00	0.62
FR001400G6Y4	BPCE	4.625 03-30	(366) 020330	500,000.	M EUR	99.773 % 28/06/24	102.6985	4	498,865.00	521,221.95	7,729.45	14,627.50	0.79
IT0005580136	BANC BP	4.875 01-30	(366) 170130	500,000.	M EUR	102.533 % 28/06/24	102.2815	4	512,665.00	522,529.43	11,121.93	-1,257.50	0.79
IT0005580656	UNIC	4.3 01-31	(366) 230131	300,000.	M EUR	101.1405 % 28/06/24	100.336	4	303,421.62	306,682.59	5,674.59	-2,413.62	0.47
PTEDPLOM0017	ENER DE	1.7 07-80	(366) 200780	200,000.	M EUR	100.8 % 28/06/24	97.3905	4	201,600.00	198,013.79	3,232.79	-6,819.00	0.30
XS1691468026	NIBC BA	6.0 PERP	(UST) 311299	200,000.	M EUR	88. % 28/06/24	100.1095	4	176,000.00	202,776.38	2,557.38	24,219.00	0.31
XS1808862657	DEUT PFAN	FLR PERP	(366) 311299	400,000.	M EUR	93.7895 % 28/06/24	59.47	4	375,158.00	243,718.20	5,838.20	-137,278.00	0.37
XS2056490423	ACHM BV	4.625 PERP	(UST) 311299	400,000.	M EUR	101.225 % 28/06/24	90.3765	4	404,900.00	366,533.17	5,027.17	-43,394.00	0.56
XS2101558307	UNIC	2.731 01-32	(366) 150132	200,000.	M EUR	100. % 28/06/24	95.3745	4	200,000.00	193,271.07	2,522.07	-9,251.00	0.29
XS2221845683	MUNI RE	1.25 05-41	(366) 270541	400,000.	M EUR	86.2578 % 28/06/24	83.6285	4	345,031.00	335,020.85	506.85	-10,517.00	0.51
XS2230399441	AIB GRO	2.875 05-31	(366) 300531	500,000.	M EUR	99.0236 % 28/06/24	96.976	4	495,118.00	486,179.66	1,299.66	-10,238.00	0.74
XS2284323347	BANC BP	6.5 PERP	(UST) 311299	200,000.	M EUR	100. % 28/06/24	99.6735	4	200,000.00	205,239.86	5,892.86	-653.00	0.31
XS2294372169	AUST NE	0.669 05-31	(366) 050531	550,000.	M EUR	95.9354 % 28/06/24	93.3735	4	527,644.50	514,138.94	584.69	-14,090.25	0.78
XS2297549391	CAIX	0.5 02-29	(366) 090229	800,000.	M EUR	87.3629 % 28/06/24	88.975	4	698,903.00	713,373.77	1,573.77	12,897.00	1.08
XS2348241048	RAIF A	1.0 06-28	(366) 090628	200,000.	M EUR	83.156 % 28/06/24	90.3175	4	166,312.00	180,761.03	126.03	14,323.00	0.27
XS2350756446	ING GRO	0.875 06-32	(366) 090632	400,000.	M EUR	95.946 % 28/06/24	90.84	4	383,784.00	363,580.55	220.55	-20,424.00	0.55
XS2388491289	HSBC	0.641 09-29	(366) 240929	800,000.	M EUR	81.471 % 28/06/24	87.9465	4	651,768.00	707,523.08	3,951.08	51,804.00	1.07

Portfolio records (HISINV)

Stock Assets on 28/06/24

FUND : 100032 R-CO 4CHANGE NET ZERO CREDIT EURO

VALID. NAV

Fixing currency : FXR Devises Reuters

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
XS2437854487	TERN RE 2.375 PERP	(366) 311299	400,000.	M EUR	99.668	% 28/06/24	92.4825	4	398,672.00	373,667.70	3,737.70	-28,742.00	0.57
XS2486270858	KPN 6.0 PERP	(366) 311299	300,000.	M EUR	101.99	% 28/06/24	104.737	4	305,970.00	323,751.98	9,540.98	8,241.00	0.49
XS2553801502	BANC DE 5.125 11-28	(366) 101128	1,000,000.	M EUR	102.5758	% 28/06/24	104.289	4	1,025,758.00	1,075,796.42	32,906.42	17,132.00	1.63
XS2592650373	INTE 5.0 03-28	(366) 080328	200,000.	M EUR	102.809	% 28/06/24	102.925	4	205,618.00	209,028.08	3,178.08	232.00	0.32
XS2597999452	MEDI CR 4.75 03-28	(366) 140328	750,000.	M EUR	99.591	% 28/06/24	102.5035	4	746,932.50	779,512.55	10,736.30	21,843.75	1.18
XS2675722750	SYDBANK 5.125 09-28	(366) 060928	500,000.	M EUR	99.859	% 28/06/24	103.582	4	499,295.00	538,914.10	21,004.10	18,615.00	0.82
XS2758880798	ICCR BA 4.25 02-30	(366) 050230	600,000.	M EUR	100.5888	% 28/06/24	100.217	4	603,532.56	611,613.48	10,311.48	-2,230.56	0.93
SUBTOTAL Asset Currency : EUR EURO													
SUM (EUR)									14,571,232.68	14,623,673.79	184,636.29	-132,195.18	22.18

Other bonds and similar traded on a regulated market

SUM (EUR) 64,845,207.86 64,632,688.66 766,572.92 -979,092.12 98.04

III - UNITS OF MUTUAL FUNDS

UCITS and similar from other UE members

Asset Currency : EUR EURO

FR0007442496 RMM COURT TERME C 309. P EUR 4101.0111 M 27/06/24 4118.93 5 1,267,212.43 1,272,749.37 0.00 5,536.94 1.93

VI - COMMITMENTS ON FUTURES MARKETS

Commitments on futures markets

Futures on bonds

QUOTATION CURRCY: EUR EURO

FB0L0000013Y EURO BOBL 0924 5. EUR 116.05 M 28/06/24 116.44 4 0.00 1,950.00 0.00 1,950.00 0.00
 FB0L0000014C EURO BUND 0924 15. EUR 131.27 M 28/06/24 131.62 4 0.00 5,250.00 0.00 5,250.00 0.01

SUBTOTAL QUOTATION CURRCY: EUR EURO

SUM (EUR) 0.00 7,200.00 0.00 7,200.00 0.01

IX - TRESURY

Payables and Receivables

Deferred Payments

RACHEUR Rachats a payer -14,267.36 EUR 1. 28/06/24 1. -14,267.36 -14,267.36 0.00 0.00 -0.02
 SOUSEUR Souscriptions/payer 2,520.81 EUR 1. 28/06/24 1. 2,520.81 2,520.81 0.00 0.00 0.00

Deferred Payments

SUM (EUR) -11,746.55 -11,746.55 0.00 0.00 -0.02

Cash Coupons and Cash Dividends

XS1808862657 DEUT PFAN FLR PERP 2. P EUR 0. 28/06/24 A 0.00 0.00 0.00 0.00 0.00
 XS2189594315 SIG COM 2.125 06-25 200. P EUR 10.625 28/06/24 A 2,125.00 2,125.00 0.00 0.00 0.00
 XS2197673747 MTU AER 3.0 07-25 500. P EUR 30. 28/06/24 A 15,000.00 15,000.00 0.00 0.00 0.02
 XS2247623643 GETLINK 3.5 10-25 400. P EUR 17.5 28/06/24 A 7,000.00 7,000.00 0.00 0.00 0.01

Portfolio records (HISINV)

Stock Assets on 28/06/24

FUND : 100032 R-CO 4CHANGE NET ZERO CREDIT EURO

VALID. NAV

Fixing currency : FXR Devises Reuters

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	
Cash Coupons and Cash Dividends														
								SUM	(EUR)	24,125.00	24,125.00	0.00	0.00	0.04
Cash collateral on listed derivatives														
DGMRCEUR	DEPOSIT	ROTHS. M. M.	47,295.6	EUR	1.	28/06/24	1.		47,295.60	47,295.60	0.00	0.00	0.07	
Margin call														
MARRCEUR	MARGIN CALL	R. M. M.	-7,200.	EUR	1.	28/06/24	1.		-7,200.00	-7,200.00	0.00	0.00	-0.01	
Management fees														
FGPVFC3EUR	Managt Fees C3	EUR	-4,282.09	EUR	1.	28/06/24	1.		-4,282.09	-4,282.09	0.00	0.00	-0.01	
FGPVFC4EUR	Managt Fees C4	EUR	-5,800.91	EUR	1.	28/06/24	1.		-5,800.91	-5,800.91	0.00	0.00	-0.01	
FGPVFC5EUR	Managt Fees C5	EUR	-23,210.38	EUR	1.	28/06/24	1.		-23,210.38	-23,210.38	0.00	0.00	-0.04	
FGPVFC6EUR	Managt Fees C6	EUR	-279.36	EUR	1.	28/06/24	1.		-279.36	-279.36	0.00	0.00	0.00	
FGPVFD2EUR	Managt Fees D2	EUR	-427.66	EUR	1.	28/06/24	1.		-427.66	-427.66	0.00	0.00	0.00	
								SUM	(EUR)	-34,000.40	-34,000.40	0.00	0.00	-0.05
Payables and Receivables														
								SUM	(EUR)	18,473.65	18,473.65	0.00	0.00	0.03
Availabilities														
Assets														
BQRCCHF	ROTHSCHI LD	MM	143.64	CHF	1.05075188	28/06/24	1.03836769		150.93	149.15	0.00	-1.78	0.00	
BORCEUR	ROTHSCHI LD	MM	-6,074.63	EUR	1.	28/06/24	1.		-6,074.63	-6,173.29	-98.66	0.00	-0.01	
BQRCGBP	ROTHSCHI LD	MM	861.72	GBP	1.16433412	28/06/24	1.17945391		1,003.33	1,016.36	0.00	13.03	0.00	
								SUM	(EUR)	-4,920.37	-5,007.78	-98.66	11.25	-0.01
FX forward and currency swap														
QUOTATION CURRCY: EUR EURO														
24164002817	A CHF EUR	13/09/24	825,700.	CHF	1.0442	28/06/24	1.04369357		862,202.19	861,777.78	0.00	-424.41	1.31	
	VERSE	13/09/24	-862,202.19	EUR	1.	28/06/24	1.		-862,202.19	-862,202.19	0.00	0.00	-1.31	
SUBTOTAL QUOTATION CURRCY: EUR EURO														
								SUM	(EUR)	0.00	-424.41	0.00	-424.41	
Availabilities														
								SUM	(EUR)	-4,920.37	-5,432.19	-98.66	-413.16	-0.01
IX - TRESURY														
								SUM	(EUR)	13,553.28	13,041.46	-98.66	-413.16	0.02
FUND : R-CO 4CHANGE NET ZERO CREDIT EURO (100032)														
								(EUR)	66,125,973.57	65,925,679.49	766,474.26	-966,768.34	100.00	

Portfolio records (HISINV)

Stock Assets on 28/06/24

FUND : 100032 R-CO 4CHANGE NET ZERO CREDIT EURO

VALID. NAV

Fixing currency : FXR Devises Reuters

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

Fund portfolio : 65,912,213.62 Coupons and dividends due : 24,125.

Day's management fees

Managt Fees C3 EUR : 153.03 EUR
 Managt Fees C5 EUR : 780.76 EUR
 Managt Fees D2 EUR : 21.2 EUR
 Managt Fees C4 EUR : 207.95 EUR
 Managt Fees C6 EUR : 9.99 EUR

Company invoiced fees

Frais maximum notice : 153.03 EUR
 Frais maximum notice : 780.76 EUR
 Frais maximum notice : 9.99 EUR
 Frais maximum notice : 21.2 EUR
 Frais maximum notice : 207.95 EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	Coefficient P&L	FX Rate	Std subscr. price	Std redemp. price
C3 FR0010275644 R-CO 4CHANGE NET I	EUR	13,178,791.51	90.3999	145,783.25	19.99012423049			148,698.92	145,783.25
C4 FR0014004AX8 R-CO 4CHA NETZ CRD P	EUR	14,496,596.36	147,095.7398	98.55	21.989084043089			100.52	98.55
C5 FR0007393285 R-CO 4CHANGE NETZ C	EUR	36,401,440.32	939,822.614	38.73	55.215720756258			39.50	38.73
C6 FR001400JCC2 R CO 4CHANGE NETZ	EUR	860,253.10	820.	1,049.09	1.305510464865			1,070.07	1,049.09
D2 FR0007474010 R-CO 4CHANGE NETZ D	EUR	988,598.20	62,160.8937	15.90	1.499560505298			16.22	15.90
C7 FR001400JCDO R CO 4CHANGE NETZ	EUR	0.00	0.	1.00	0.			0.00	0.00

Net Asset Value EUR : 65,925,679.49

C6	CHF	828,466.75		1,010.33		0.96305		1,030.54	1,010.33
C7	CHF	0.		100.		0.		0.	0.

Previous NAV on date 27/06/24 :

C3	R-CO 4CHANGE NET I	Prev. NAV:	145,933.58	(EUR)	Variation :	-0.103%
C4	R-CO 4CHA NETZ CRD P	Prev. NAV:	98.65	(EUR)	Variation :	-0.101%
C5	R-CO 4CHANGE NETZ C	Prev. NAV:	38.77	(EUR)	Variation :	-0.103%
C6	R CO 4CHANGE NETZ	Prev. NAV:	1,052.58	(EUR)	Variation :	-0.332%
D2	R-CO 4CHANGE NETZ D	Prev. NAV:	15.92	(EUR)	Variation :	-0.126%

Portfolio records (HISINV)

Stock Assets on 28/06/24

FUND : 100032 R-CO 4CHANGE NET ZERO CREDIT EURO

VALID. NAV

Fixing currency : FXR Devises Reuters

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

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 : 94.61 DD Status : I

DI Wght : 99.96 DI Status : M

Portfolio records (HISINV)

Stock Assets on 28/06/24

FUND : 100032 R-CO 4CHANGE NET ZERO CREDIT EURO

VALID. NAV

Fixing currency : FXR Devises Reuters

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 :	1.038367686	quoted :	28/06/24	0.	1.0406910188	quotation:	27/06/24	-0.22325
Rate EUR in CHF :	0.96305	quoted :	28/06/24	0.	0.9609	quotation:	27/06/24	0.22375
Rate EUR in GBP :	0.84785	quoted :	28/06/24	0.	0.84685	quotation:	27/06/24	0.11808

FX RATES IN REVERSE NOTATION

	for VNI calculation		for the report		for previous VNI calculation		
Rate EUR in CHF :	0.9630499999	quoted :	28/06/24	0.	0.9609	quotation:	27/06/24
Rate CHF in EUR :	1.0383676859	quoted :	28/06/24	0.	1.0406910188	quotation:	27/06/24
Rate GBP in EUR :	1.1794539128	quoted :	28/06/24	0.	1.180846667	quotation:	27/06/24