

R-co Conviction Subfin

Sub-fund of the SICAV:

R-CO 2

29, avenue de Messine
75008 Paris

Statutory Auditor's Certificate relating to the composition of assets

at 30 June 2023

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R-CO 2

29, avenue de Messine
75008 Paris

Statutory Auditor's Certificate relating to the composition of assets

at 30 June 2023

In our capacity as the statutory auditor of the R-CO 2 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 Conviction Subfin sub-fund as at 30 June 2023 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 UCI 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 UCI acquired during our assignment to certify the financial statements.

Paris La Défense, 24 August 2023

The Statutory Auditor

Deloitte & Associés

Olivier GALIENNE

Portfolio records (HISINV)

Stock Assets on 30/06/23 Fixing currency : BCE Devise BCE on shore
 FUND : 640111 R-CO CONVICTION SUBFIN VALID. NAV Fund currency : EUR (Simple report, code : NAP - DETAIL INSTRUMENT TYPE / CURRENCY VALUE , 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	

BONDS AND SIMILAR SECURITIES

Bonds and similar securities traded on regulated markets

Fixed-rate bonds traded on regulated markets

Asset Currency : EUR EURO

AT0000A1VGA1 VIEN IN FIX 04-47	(366)	130447	200,000.	M	EUR	114.589	%	30/06/23	94.2495	4	229,178.08	190,179.33	1,680.33	-38,998.75	0.92
AT000B121991 VILK WI 7.75 PERP	(UST)	311299	200,000.	M	EUR	111.0543	%	30/06/23	85.669	4	222,108.52	174,980.08	3,642.08	-47,128.44	0.85
BE0002582600 BELF BA 3.625 PERP	(UST)	311299	200,000.	M	EUR	80.0438	%	30/06/23	74.2345	4	160,087.56	150,033.89	1,564.89	-10,053.67	0.73
BE0002592708 KBC GRO 4.25 PERP	(UST)	311299	200,000.	M	EUR	98.5166	%	30/06/23	86.537	4	197,033.24	174,722.91	1,648.91	-22,310.33	0.85
BE6279619330 ETHI VIE 5.0 01-26	(366)	140126	300,000.	M	EUR	114.3605	%	30/06/23	100.512	4	343,081.64	308,563.40	7,027.40	-34,518.24	1.50
BE6317598850 AGEAS NV 3.875 PERP	(366)	311299	200,000.	M	EUR	99.1829	%	30/06/23	72.449	4	198,365.75	145,406.20	508.20	-52,959.55	0.71
DE000A289FK7 ALLI SE 2.625 PERP	(366)	311299	200,000.	M	EUR	97.0884	%	30/06/23	70.3095	4	194,176.87	141,551.38	932.38	-52,625.49	0.69
DE000CZ4OLD5 CMZB FRA 4.0 03-26	(366)	230326	150,000.	M	EUR	113.8979	%	30/06/23	97.0865	4	170,846.91	147,318.27	1,688.52	-23,528.64	0.72
DE000CZ45W81 CMZB FR 6.5 12-32	(366)	061232	300,000.	M	EUR	99.778	%	30/06/23	99.497	4	299,334.00	309,710.18	11,219.18	10,376.18	1.51
DE000DL19VBO DEUT BK 5.625 05-31	(366)	190531	200,000.	M	EUR	112.3002	%	30/06/23	95.49	4	224,600.46	192,393.93	1,413.93	-32,206.53	0.94
DE000LB2CPE5 LBBW 4.0 PERP	(366)	311299	200,000.	M	EUR	102.1158	%	30/06/23	71.483	4	204,231.51	144,714.63	1,748.63	-59,516.88	0.70
ES02136790F4 BANK 1.25 12-32	(366)	231232	200,000.	M	EUR	100.4832	%	30/06/23	82.328	4	200,966.33	165,977.92	1,321.92	-34,988.41	0.81
ES0224244097 MAPFRE 4.125 09-48	(366)	070948	200,000.	M	EUR	115.4353	%	30/06/23	91.8985	4	230,870.55	190,577.82	6,780.82	-40,292.73	0.93
ES0224244105 MAPFRE 2.875 04-30	(366)	130430	200,000.	M	EUR	99.06	%	30/06/23	86.1375	4	198,120.00	173,563.25	1,288.25	-24,556.75	0.84
ES0280907025 UNIC BA 3.125 07-32	(366)	190732	200,000.	M	EUR	99.714	%	30/06/23	82.319	4	199,428.00	170,631.15	5,993.15	-28,796.85	0.83
ES0813211028 BBVA 6.0 PERP	(UST)	311299	200,000.	M	EUR	109.0752	%	30/06/23	94.163	4	218,150.36	190,963.36	2,637.36	-27,187.00	0.93
ES0840609004 CAIX SA 6.75 PERP	(UST)	311299	200,000.	M	EUR	111.015	%	30/06/23	97.052	4	222,030.00	194,874.38	770.38	-27,155.62	0.95
ES0840609046 CAIX 8.25 PERP	(UST)	311299	200,000.	M	EUR	100.	%	30/06/23	96.762	4	200,000.00	194,465.58	941.58	-5,534.42	0.95
ES0865936001 ABAN CO 7.5 PERP	(UST)	311299	200,000.	M	EUR	103.9333	%	30/06/23	97.5895	4	207,866.66	195,260.52	81.52	-12,606.14	0.95
FR0012383982 SOGE SA 12-49	(366)	311299	200,000.	M	EUR	99.7763	%	30/06/23	95.3625	4	199,552.53	193,798.97	3,073.97	-5,753.56	0.94
FR0013032315 APIC PRE 5.25 11-25	(366)	171125	200,000.	M	EUR	114.211	%	30/06/23	100.8415	E	228,421.92	208,270.67	6,587.67	-20,151.25	1.01
FR0013179223 BPCE 3.0 07-26	(UST)	170726	300,000.	M	EUR	105.9083	%	30/06/23	96.083	E	317,725.00	290,128.12	1,879.12	-27,596.88	1.41
FR0013192762 CA 2.3 10-26	(UST)	241026	250,000.	M	EUR	102.1272	%	30/06/23	93.444	4	255,318.08	234,731.57	1,121.57	-20,586.51	1.14
FR0013232444 GROU AS 6.0 01-27	(366)	230127	300,000.	M	EUR	123.4218	%	30/06/23	104.9815	4	370,265.34	322,933.54	7,989.04	-47,331.80	1.57
FR0013330529 UNIB RO 2.125 PERP	(366)	311299	200,000.	M	EUR	99.775	%	30/06/23	85.6255	4	199,550.00	174,185.25	2,934.25	-25,364.75	0.85
FR0013407418 CRED MU 3.375 03-31	(366)	110331	200,000.	M	EUR	122.0138	%	30/06/23	90.1945	4	244,027.53	182,509.90	2,120.90	-61,517.63	0.89
FR0013455854 LA MOND 4.375 PERP	(UST)	311299	200,000.	M	EUR	103.2861	%	30/06/23	85.142	4	206,572.11	171,981.40	1,697.40	-34,590.71	0.84
FR0013455862 APIC PR 4.0 10-29	(366)	241029	100,000.	M	EUR	111.7206	%	30/06/23	89.722	4	111,720.55	92,494.60	2,772.60	-19,225.95	0.45
FR0013523891 CCR RE 2.875 07-40	(366)	150740	300,000.	M	EUR	107.0145	%	30/06/23	79.6875	4	321,043.44	247,427.57	8,365.07	-73,615.87	1.20
FR0014000774 LA MOND 0.75 04-26	(366)	200426	300,000.	M	EUR	96.1453	%	30/06/23	90.7585	4	288,436.02	272,736.57	461.07	-15,699.45	1.33
FR00140020E8 SG 1.125 06-31	(366)	300631	200,000.	M	EUR	97.6312	%	30/06/23	86.86	4	195,262.49	173,744.59	24.59	-21,517.90	0.84
FR0014003XY0 MUTU AS 3.5 PERP	(UST)	311299	300,000.	M	EUR	88.3962	%	30/06/23	71.976	4	265,188.46	216,300.95	372.95	-48,887.51	1.05
FR0014003XZ7 MUTU AS 2.125 06-52	(366)	210652	200,000.	M	EUR	102.5291	%	30/06/23	69.096	4	205,058.11	138,342.96	150.96	-66,715.15	0.67
FR0014005090 BQ POST 3.0 PERP	(UST)	311299	200,000.	M	EUR	90.467	%	30/06/23	66.3855	4	180,933.98	133,504.70	733.70	-47,429.28	0.65
FR0014005V67 BPCE 2.125 10-46	(366)	131046	200,000.	M	EUR	99.0281	%	30/06/23	71.6345	4	198,056.11	146,342.97	3,073.97	-51,713.14	0.71
FR0014005X99 CNP ASS 1.875 10-53	(366)	121053	200,000.	M	EUR	98.9428	%	30/06/23	71.3125	4	197,885.57	145,347.60	2,722.60	-52,537.97	0.71
FR0014006144 GROU DE 1.85 04-42	(366)	210442	200,000.	M	EUR	99.9403	%	30/06/23	73.476	4	199,880.55	147,700.09	748.09	-52,180.46	0.72
FR001400BBL2 BNP PAR 6.875 PERP	(UST)	311299	400,000.	M	EUR	100.	%	30/06/23	96.173	4	400,000.00	386,795.83	2,103.83	-13,204.17	1.88
FR001400F067 CA 7.25 PERP	(UST)	311299	300,000.	M	EUR	102.2754	%	30/06/23	99.7365	4	306,826.25	299,859.64	650.14	-6,966.61	1.46
IT0005188351 MEDI CRE 3.75 06-26	(366)	160626	300,000.	M	EUR	107.7562	%	30/06/23	97.167	4	323,268.48	292,054.28	553.28	-31,214.20	1.42
PTBCPBOM0062 BCP 8.5 10-25	(366)	271025	100,000.	M	EUR	100.	%	30/06/23	103.506	4	100,000.00	109,374.49	5,868.49	9,374.49	0.53
PTCCCMOM0006 CAIX CE 8.375 07-27	(366)	040727	200,000.	M	EUR	99.681	%	30/06/23	100.16	E	199,362.00	200,320.00	0.00	958.00	0.97
PTNOBLOM0001 NOVO BA 9.875 12-33	(366)	011233	200,000.	M	EUR	100.	%	30/06/23	103.233	4	200,000.00	208,251.62	1,785.62	8,251.62	1.01

Portfolio records (HISINV)

Stock Assets on 30/06/23 Fixing currency : BCE Devise BCE on shore
 FUND : 640111 R-CO CONVICTION SUBFIN VALID. NAV Fund currency : EUR (Simple report, code : NAP - DETAIL INSTRUMENT TYPE / CURRENCY VALUE , 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	
XS1028950290	NN GROUP FIX	311299	300,000.	M EUR	114.9035	% 30/06/23	96.894	4	344,710.51	303,775.15	13,093.15	-40,935.36	1.48	
XS1109765005	INTESA SA FIX	150926	200,000.	M EUR	111.1598	% 30/06/23	97.773	4	222,319.55	201,830.80	6,284.80	-20,488.75	0.98	
XS1117293107	UNIQ VER 6.0	270746	300,000.	M EUR	125.0243	% 30/06/23	100.5015	4	375,072.94	318,370.25	16,865.75	-56,702.69	1.55	
XS1288858548	BFCM 3.0	110925	300,000.	M EUR	104.2781	% 30/06/23	97.0925	4	312,834.24	298,576.13	7,298.63	-14,258.11	1.45	
XS1311440082	ASS GENE FIX	281047	250,000.	M EUR	122.1952	% 30/06/23	100.816	4	305,488.01	261,457.81	9,417.81	-44,030.20	1.27	
XS1405136364	BANC DE 5.63	060526	300,000.	M EUR	116.0596	% 30/06/23	99.515	4	348,178.66	301,265.29	2,720.29	-46,913.37	1.46	
XS1428953407	HSBC 3.13	070628	300,000.	M EUR	103.9323	% 30/06/23	92.9455	4	311,796.98	279,528.10	691.60	-32,268.88	1.36	
XS1548475968	INTE SA 7.75	311299	250,000.	M EUR	111.4776	% 30/06/23	96.9005	4	278,694.06	251,564.10	9,312.85	-27,129.96	1.22	
XS1562614831	BBVA 3.5	100227	200,000.	M EUR	107.3083	% 30/06/23	96.9925	4	214,616.65	196,746.64	2,761.64	-17,870.01	0.96	
XS1692931121	BANC SA 5.25	311299	200,000.	M EUR	99.1229	% 30/06/23	96.163	4	198,245.83	192,468.66	142.66	-5,777.17	0.94	
XS1693822634	ABN AMR 4.75	311299	300,000.	M EUR	109.4785	% 30/06/23	84.784	4	328,435.36	258,379.17	4,027.17	-70,056.19	1.26	
XS1733289406	CATT DI 4.25	141247	300,000.	M EUR	113.6199	% 30/06/23	96.2045	4	340,859.59	295,669.66	7,056.16	-45,189.93	1.44	
XS1756703275	RAIF BA 4.5	311299	200,000.	M EUR	100.2115	% 30/06/23	63.483	4	200,423.07	127,433.21	467.21	-72,989.86	0.62	
XS1784311703	UNIP 3.875	010328	300,000.	M EUR	111.4766	% 30/06/23	95.7985	4	334,429.93	291,365.79	3,970.29	-43,064.14	1.42	
XS1793250041	BANC NT 4.75	311299	200,000.	M EUR	102.2549	% 30/06/23	86.241	4	204,509.73	172,869.23	387.23	-31,640.50	0.84	
XS1961057780	ERST GR 5.125	311299	200,000.	M EUR	97.7711	% 30/06/23	88.809	4	195,542.25	179,858.44	2,240.44	-15,683.81	0.87	
XS1963834251	UNIC SP 7.5	311299	200,000.	M EUR	106.6926	% 30/06/23	98.517	4	213,385.16	198,304.49	1,270.49	-15,080.67	0.96	
XS2050933972	COOP RA 3.25	311299	200,000.	M EUR	101.985	% 30/06/23	83.182	4	203,970.00	166,452.80	88.80	-37,517.20	0.81	
XS2056490423	ACHM BV 4.625	311299	200,000.	M EUR	107.5736	% 30/06/23	77.8655	4	215,147.22	158,308.87	2,577.87	-56,838.35	0.77	
XS2056697951	AIB GRO 5.25	311299	200,000.	M EUR	92.391	% 30/06/23	93.727	4	184,781.96	189,921.21	2,467.21	5,139.25	0.92	
XS2079413527	CITY OY 4.496	311299	200,000.	M EUR	103.6707	% 30/06/23	65.127	4	207,341.41	133,505.90	3,251.90	-73,835.51	0.65	
XS2081611993	AZIMUT 1.625	121224	200,000.	M EUR	103.2373	% 30/06/23	96.1915	4	206,474.52	194,199.44	1,816.44	-12,275.08	0.94	
XS2101558307	UNIC 2.731	150132	250,000.	M EUR	105.4369	% 30/06/23	87.544	4	263,592.27	222,039.93	3,179.93	-41,552.34	1.08	
XS2110077299	AKEL RE 2.249	170581	200,000.	M EUR	99.1936	% 30/06/23	82.3035	4	198,387.18	165,196.90	589.90	-33,190.28	0.80	
XS2155486942	GREN FI 3.95	090725	200,000.	M EUR	107.9737	% 30/06/23	95.66	4	215,947.39	199,111.78	7,791.78	-16,835.61	0.97	
XS2189970317	ZURI FI 1.875	170950	200,000.	M EUR	104.3413	% 30/06/23	80.1625	4	208,682.57	163,304.45	2,979.45	-45,378.12	0.79	
XS2199369070	BANK 6.25	311299	200,000.	M EUR	100.1236	% 30/06/23	95.3435	4	200,247.22	193,365.57	2,678.57	-6,881.65	0.94	
XS2207857421	RAIF BA 6.0	311299	200,000.	M EUR	105.4912	% 30/06/23	79.2865	4	210,982.41	159,195.95	622.95	-51,786.46	0.77	
XS2230399441	AIB GRO 2.875	300531	200,000.	M EUR	107.8815	% 30/06/23	90.8095	4	215,762.96	182,168.86	549.86	-33,594.10	0.89	
XS2284323347	BANC BP 6.5	311299	300,000.	M EUR	109.5671	% 30/06/23	91.25	4	328,701.36	282,691.99	8,941.99	-46,009.37	1.37	
XS2331921390	ANIMA 1.5	220428	200,000.	M EUR	100.7012	% 30/06/23	85.2915	4	201,402.38	171,181.36	598.36	-30,221.02	0.83	
XS2345982362	CRED SU 0.25	050126	250,000.	M EUR	81.4014	% 30/06/23	89.423	4	203,503.42	223,865.72	308.22	20,362.30	1.09	
XS2381261424	MUNI RE 1.0	260542	200,000.	M EUR	95.2281	% 30/06/23	72.3835	4	190,456.16	144,980.11	213.11	-45,476.05	0.70	
XS2383811424	BANC DE 1.75	090328	100,000.	M EUR	95.2344	% 30/06/23	81.6545	4	95,234.41	82,213.93	559.43	-13,020.48	0.40	
XS2430442868	NOVA KR 1.875	270125	200,000.	M EUR	99.92	% 30/06/23	96.8045	E	199,840.00	195,232.29	1,623.29	-4,607.71	0.95	
XS2431029441	AXA 1.875	100742	350,000.	M EUR	99.271	% 30/06/23	75.624	4	347,448.50	271,120.64	6,436.64	-76,327.86	1.32	
XS2433828071	BANC PO 3.875	250732	250,000.	M EUR	100.	% 30/06/23	85.3295	4	250,000.00	222,453.89	9,130.14	-27,546.11	1.08	
XS2434421413	BANC BP 3.375	190132	250,000.	M EUR	99.521	% 30/06/23	87.486	4	248,802.50	222,552.33	3,837.33	-26,250.17	1.08	
XS2456432413	COOP RA 4.875	311299	200,000.	M EUR	100.	% 30/06/23	84.1825	4	200,000.00	168,498.20	133.20	-31,501.80	0.82	
XS2471862040	BANC DE 9.375	311299	200,000.	M EUR	100.	% 30/06/23	97.294	4	200,000.00	198,554.35	3,966.35	-1,445.65	0.97	
XS2498964209	NOVA LJ 6.0	190725	200,000.	M EUR	100.	% 30/06/23	99.9215	4	200,000.00	211,349.85	11,506.85	11,349.85	1.03	
XS2534786590	RAIF BA 7.375	201232	100,000.	M EUR	99.48	% 30/06/23	99.4865	4	99,480.00	103,446.77	3,960.27	3,966.77	0.50	
XS2535283548	BANC DE 8.0	220926	200,000.	M EUR	100.	% 30/06/23	101.789	4	200,000.00	216,071.15	12,493.15	16,071.15	1.05	
XS2585964476	CASS CE 5.885	160227	250,000.	M EUR	100.	% 30/06/23	100.2025	4	250,000.00	256,068.78	5,562.53	6,068.78	1.24	
XS2626699982	BANC NT 5.75	230833	200,000.	M EUR	99.6905	% 30/06/23	99.399	4	199,381.00	200,121.29	1,323.29	740.29	0.97	
SUBTOTAL Asset Currency : EUR EURO														
SUM (EUR)									20,509,940.32	17,971,663.29	297,877.29	-2,538,277.03	87.35	

Portfolio records (HISINV)

Stock Assets on 30/06/23

FUND : 640111 R-CO CONVICTION SUBFIN

VALID. NAV

Fixing currency : BCE Devise BCE on shore

Fund currency : EUR (Simple report, code : NAP - DETAIL INSTRUMENT TYPE / CURRENCY VALUE , 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	
Asset Currency : USD UNITED STATES DOLLARS														
FR0013322823	SCOR 5.25 PERP	(EUR) 311299	200,000.	M	USD	102.8867 %	30/06/23	76.0085	4	182,747.18	142,881.00	2,979.48	-39,866.18 0.69	
Fixed-rate bonds traded on regulated markets														
										SUM (EUR)	20,692,687.50	18,114,544.29	300,856.77	-2,578,143.21 88.05
Floating-rate bonds traded on regulated markets														
Asset Currency : EUR EURO														
DE000A2GSG24	IKB DEUT I FLR 01-28	(366) 310128	200,000.	M	EUR	100.7877 %	30/06/23	79.795	E	201,575.34	165,107.00	5,517.00	-36,468.34 0.80	
FR0010093328	CNP ASSURANCE TV04	(DEM) 311299	300,000.	M	EUR	81.238 %	30/06/23	81.434	E	243,714.00	244,637.83	335.83	923.83 1.19	
XS0210434782	AXA TV PERP	(366) 311299	300,000.	M	EUR	93.8911 %	30/06/23	91.297	4	281,673.29	277,836.21	3,945.21	-3,837.08 1.35	
XS1640667116	RAIF BANK FLR PERP	(UST) 311299	200,000.	M	EUR	76.3625 %	30/06/23	89.2165	4	152,724.92	179,371.48	938.48	26,646.56 0.87	
SUBTOTAL Asset Currency : EUR EURO														
										SUM (EUR)	879,687.55	866,952.52	10,736.52	-12,735.03 4.21
Convertible bonds traded on regulated markets														
Asset Currency : USD UNITED STATES DOLLARS														
US404280BL25	HSBC HO 6.0 PERP	(EUR) 311299	350,000.	M	USD	107.75 %	30/06/23	89.11	4	332,679.07	289,283.08	2,254.74	-43,395.99 1.41	
Bonds and similar securities traded on regulated markets														
										SUM (EUR)	21,905,054.12	19,270,779.89	313,848.03	-2,634,274.23 93.66
UNITS OF MUTUAL FUNDS														
European (EU) regulated UCITS														
Asset Currency : EUR EURO														
FR0007442496	RMM COURT TERME C		378.	P	EUR	3952.0893	M 29/06/23	3970.52	5	1,493,889.75	1,500,856.56	0.00	6,966.81 7.29	
TREASURY														
Payables and Receivables														
Deferred Payments														
ARDEUR	Payable Purchase EUR		-199,362.		EUR	1.	30/06/23	1.		-199,362.00	-199,362.00	0.00	0.00 -0.97	
Cash Coupons and Cash Dividends														
ES0865936001	ABAN CO 7.5 PERP		1.	P	EUR	3750.	30/06/23			3,750.00	3,750.00	0.00	0.00 0.02	
Management Fees														
FGPFC1EUR	Perf Mgt Fees Cryst		-98.65		EUR	1.	30/06/23	1.		-98.65	-98.65	0.00	0.00 0.00	
FGPFC2EUR	Perf Mgt Fees Cryst		-1,768.93		EUR	1.	30/06/23	1.		-1,768.93	-1,768.93	0.00	0.00 -0.01	
FGPFC3EUR	Perf Mgt Fees Cryst		-354.12		EUR	1.	30/06/23	1.		-354.12	-354.12	0.00	0.00 0.00	
FGPVFC1EUR	Managt Fees C1 EUR		-145.83		EUR	1.	30/06/23	1.		-145.83	-145.83	0.00	0.00 0.00	
FGPVFC2EUR	Managt Fees C2 EUR		-373.97		EUR	1.	30/06/23	1.		-373.97	-373.97	0.00	0.00 0.00	
FGPVFC3EUR	Managt Fees C3 EUR		-6,408.37		EUR	1.	30/06/23	1.		-6,408.37	-6,408.37	0.00	0.00 -0.03	
FGPVFD1EUR	Managt Fees D1 EUR		-3,481.71		EUR	1.	30/06/23	1.		-3,481.71	-3,481.71	0.00	0.00 -0.02	
FGPVVD1EUR	Unr. Perf. Fees EUR		-4,270.63		EUR	1.	30/06/23	1.		-4,270.63	-4,270.63	0.00	0.00 -0.02	

Portfolio records (HISINV)

Stock Assets on 30/06/23

FUND : 640111 R-CO CONVICTION SUBFIN

VALID. NAV

Fixing currency : BCE Devise BCE on shore

Fund currency : EUR (Simple report, code : NAP - DETAIL INSTRUMENT TYPE / CURRENCY VALUE , 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
Management Fees													
						SUM	(EUR)		-16,902.21	-16,902.21	0.00	0.00	-0.08
Payables and Receivables													
						SUM	(EUR)		-212,514.21	-212,514.21	0.00	0.00	-1.03
LIQUID ASSETS													
French Cash													
BORCEUR	ROTHSCHILD MM		4,383.74	EUR	1.	30/06/23	1.		4,383.74	4,383.74	0.00	0.00	0.02
BORCUSD	ROTHSCHILD MM		9,240.28	USD	0.92429342	30/06/23	0.92030186		8,540.73	8,503.85	0.00	-36.88	0.04
French Cash													
						SUM	(EUR)		12,924.47	12,887.59	0.00	-36.88	0.06
Term Transactions													
QUOTATION CURRCY: EUR EURO													
23164003516 V	USD EUR 15/09/23	RECU 15/09/23	506,144.6	EUR	1.	30/06/23	1.		506,144.60	506,144.60	0.00	0.00	2.46
		VERSE 15/09/23	-550,000.	USD	0.9203	30/06/23	0.91632964		-506,144.60	-503,981.30	0.00	2,163.30	-2.45
SUBTOTAL QUOTATION CURRCY: EUR EURO													
						SUM	(EUR)		0.00	2,163.30	0.00	2,163.30	0.01
LIQUID ASSETS													
						SUM	(EUR)		12,924.47	15,050.89	0.00	2,126.42	0.07
TREASURY													
						SUM	(EUR)		-199,589.74	-197,463.32	0.00	2,126.42	-0.96
FUND : R-CO CONVICTION SUBFIN (640111)													
							(EUR)		23,199,354.13	20,574,173.13	313,848.03	-2,625,181.00	100.00

Portfolio records (HISINV)

Stock Assets on 30/06/23

FUND : 640111 R-CO CONVICTION SUBFIN

VALID. NAV

Fixing currency : BCE Devise BCE on shore

Fund currency : EUR (Simple report, code : NAP - DETAIL INSTRUMENT TYPE / CURRENCY VALUE , Sort : BVAL04)

Fund portfolio : 20,773,799.75 Coupons and dividends due : 3,750.

Day's management fees

Unr. Perf. Fees EUR : 759.08 EUR
 Managt Fees C1 EUR : 4.86 EUR
 Managt Fees C2 EUR : 10.47 EUR
 Managt Fees C3 EUR : 211.83 EUR
 Managt Fees D1 EUR : 116.11 EUR

Company invoiced fees

Frais maximum notice : 4.86 EUR
 Frais maximum notice : 10.47 EUR
 Frais maximum notice : 211.83 EUR
 Frais maximum notice : 116.11 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 FR00140060Y5 R-CO CONV SUBFIN C	EUR	147,877.91	1,682.8222	87.87	0.718740192541			89.63	87.87
C2 FR00140060Z2 R-CO CONV SUBFIN P	EUR	477,757.11	5,405.6301	88.38	2.322047065117			90.15	88.38
C3 FR00140060X7 R-CO CONV SUBFIN I	EUR	12,886,250.69	14,535.	886.57	62.63081403646			904.30	886.57
D1 FR00140060V1 R-CO CONV SUBFIN ID	EUR	7,062,287.42	8,200.	861.25	34.328398705882			878.48	861.25

Net Asset Value EUR : 20,574,173.13

Previous NAV on date 29/06/23 :

C1	R-CO CONV SUBFIN C	Prev. NAV:	87.76	(EUR)	Variation :	+0.125%
C2	R-CO CONV SUBFIN P	Prev. NAV:	88.27	(EUR)	Variation :	+0.125%
C3	R-CO CONV SUBFIN I	Prev. NAV:	885.43	(EUR)	Variation :	+0.129%
D1	R-CO CONV SUBFIN ID	Prev. NAV:	860.24	(EUR)	Variation :	+0.117%

Theoretical NAV

Unit	Currency	Theoretical asset	Theoretical NAV per unit
C1 FR00140060Y5 R-CO CONV SUBFIN C	EUR	147,877.91	87.87
C2 FR00140060Z2 R-CO CONV SUBFIN P	EUR	477,757.11	88.38
C3 FR00140060X7 R-CO CONV SUBFIN I	EUR	12,886,250.69	886.57
D1 FR00140060V1 R-CO CONV SUBFIN ID	EUR	7,062,287.42	861.25

Portfolio records (HISINV)

Stock Assets on 30/06/23

FUND : 640111 R-CO CONVICTION SUBFIN

VALID. NAV

Fixing currency : BCE Devise BCE on shore

Fund currency : EUR (Simple report, code : NAP - DETAIL INSTRUMENT TYPE / CURRENCY VALUE , Sort : BVAL04)

Total theoretical assets EUR : 20,574,173.13

(Sens collection : EQU)

Portfolio records (HISINV)

Stock Assets on 30/06/23

FUND : 640111 R-CO CONVICTION SUBFIN

VALID. NAV

Fixing currency : BCE Devise BCE on shore

Fund currency : EUR (Simple report, code : NAP - DETAIL INSTRUMENT TYPE / CURRENCY VALUE , Sort : BVAL04)

FOREX RATE USED IN FUND NAV							
for VNI calculation		for the report		for previous VNI calculation		variation	
Rate	EUR in EUR :	1.	quoted : 30/06/23	0.	1.	quotation: 29/06/23	0.
Rate	EUR in USD :	1.0866	quoted : 30/06/23	0.	1.0938	quotation: 29/06/23	-0.65826
Rate	USD in EUR :	0.920301859	quoted : 30/06/23	0.	0.9142439203	quotation: 29/06/23	0.66262

FX RATES IN REVERSE NOTATION							
for VNI calculation		for the report		for previous VNI calculation			
Rate	EUR in EUR :	1.	quoted : 30/06/23	0.	1.	quotation: 29/06/23	
Rate	USD in EUR :	0.920301859	quoted : 30/06/23	0.	0.9142439202	quotation: 29/06/23	
Rate	EUR in USD :	1.0866	quoted : 30/06/23	0.	1.0937999999	quotation: 29/06/23	