

# **R-co Target 2027 HY**

Sub-fund of the SICAV:

R-CO 2

29, avenue de Messine  
75008 Paris

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

at 28 June 2024

## R-co Target 2027 HY

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 28 June 2024

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In our capacity as the statutory auditor of the R-CO 2 SICAV, and in accordance with the provisions of article L. 214-24-49 of the French Monetary and Financial Code relative to the verification of the composition of assets, we have drawn up this certificate pertaining to the information contained in the composition of assets of the R-co Target 2027 HY 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 Target 2027 HY 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 Target 2027 HY sub-fund acquired during our assignment to certify the financial statements.

Paris La Défense, 31 July 2024

The Statutory Auditor

Deloitte & Associés

Olivier GALIENNE

Portfolio records (HISINV)

Stock Assets on 28/06/24

FUND : 640141 R-CO TARGET 2027 HY

VALID. NAV

Fixing currency : BCE Devise BCE on shore

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

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

I - BONDS AND SIMILAR SECURITIES

Convertible bonds traded on a regulated market

Convertible bonds traded on a regulated market

Asset Currency : EUR EURO

FR0013321429	NEXITY 0.25 03-25	(EUR)	020325	3,500.	P EUR	60.8871	M 28/06/24	63.856	4	213,105.00	223,496.00	194.29	10,391.00	0.07	
FR0014002ZE9	NEXITY 0.875 04-28	(UST)	190428	19,000.	P EUR	36.9789	M 28/06/24	33.5965	4	702,600.00	638,333.50	1,901.75	-64,266.50	0.20	
<b>SUBTOTAL Asset Currency : EUR EURO</b>															
										SUM (EUR)	915,705.00	861,829.50	2,096.04	-53,875.50	0.27

Other bonds and similar traded on a regulated market

Fixed-rate bonds traded on a regulated or similar market

Asset Currency : EUR EURO

BE0002913946	CRELAN 5.75 01-28	(366)	260128	400,000.	M EUR	103.8547	% 28/06/24	105.443	4	415,418.60	431,700.96	9,928.96	16,282.36	0.14
BE6318634548	SARE FI 5.75 02-27	(EUR)	210227	100,000.	M EUR	89.6833	% 28/06/24	98.4765	4	89,683.33	100,568.86	2,092.36	10,885.53	0.03
BE6327721237	VGP 1.5 04-29	(366)	080429	1,000,000.	M EUR	83.9863	% 28/06/24	85.701	4	839,863.01	860,503.15	3,493.15	20,640.14	0.27
BE6332786449	VGP 1.625 01-27	(366)	170127	500,000.	M EUR	93.0793	% 28/06/24	92.475	4	465,396.52	466,082.31	3,707.31	685.79	0.15
BE6342263157	AZEL FI 5.75 03-28	(UST)	150328	3,800,000.	M EUR	103.7675	% 28/06/24	102.9325	4	3,943,163.10	3,976,153.75	64,718.75	32,990.65	1.26
DE000A2540A9	WEPA HY 2.875 12-27	(EUR)	151227	4,100,000.	M EUR	95.0869	% 28/06/24	93.7065	4	3,898,564.16	3,847,532.82	5,566.32	-51,031.34	1.22
DE000A30WV1	DEUT PF 4.375 08-26	(366)	280826	1,200,000.	M EUR	97.4378	% 28/06/24	96.8965	4	1,169,253.82	1,207,081.77	44,323.77	37,827.95	0.38
DE000A3823S1	SCHA AG 4.75 08-29	(366)	140829	200,000.	M EUR	99.429	% 28/06/24	100.8405	4	198,858.00	206,067.61	4,386.61	7,209.61	0.07
DE000A383CQ2	PROG AG 5.125 04-29	(EXA)	150429	2,600,000.	M EUR	100.7157	% 28/06/24	100.4625	4	2,618,608.12	2,644,427.32	32,402.32	25,819.20	0.84
DE000A3H2ZX9	DEUT PF 0.1 02-26	(366)	020226	700,000.	M EUR	86.1585	% 28/06/24	90.958	4	603,109.55	636,994.80	288.80	33,885.25	0.20
FR001400EJ15	ILIAD 5.375 06-27	(366)	140627	200,000.	M EUR	106.6501	% 28/06/24	101.845	4	213,300.27	204,220.14	530.14	-9,080.13	0.06
FR001400F2R8	AIR FR 8.125 05-28	(366)	310528	500,000.	M EUR	107.5844	% 28/06/24	110.824	4	537,922.09	557,681.64	3,561.64	19,759.55	0.18
FR001400HZE3	ERAMET 7.0 05-28	(366)	220528	700,000.	M EUR	107.8099	% 28/06/24	102.8045	4	754,669.59	725,135.61	5,504.11	-29,533.98	0.23
FR001400J861	TDF INF 5.625 07-28	(366)	210728	100,000.	M EUR	100.92	% 28/06/24	104.512	E	100,920.03	109,844.99	5,332.99	8,924.96	0.03
FR001400KY69	RCI BAN 4.875 10-29	(366)	021029	200,000.	M EUR	106.1755	% 28/06/24	103.6255	4	212,351.02	214,550.18	7,299.18	2,199.16	0.07
FR001400MLX3	ILIAD 5.375 02-29	(366)	150229	1,300,000.	M EUR	103.7637	% 28/06/24	101.7715	E	1,348,928.07	1,361,244.99	38,215.49	12,316.92	0.43
FR001400OLD1	COMP PL 4.875 03-29	(366)	130329	3,700,000.	M EUR	100.2521	% 28/06/24	98.9905	E	3,709,328.26	3,717,502.27	54,853.77	8,174.01	1.17
FR001400P4R2	BEL 4.375 04-29	(366)	110429	3,300,000.	M EUR	100.5674	% 28/06/24	100.779	4	3,318,724.85	3,358,141.93	32,434.93	39,417.08	1.06
FR001400QC85	ERAMET 6.5 11-29	(366)	301129	6,000,000.	M EUR	99.489	% 28/06/24	100.571	E	5,969,340.00	6,069,423.93	35,163.93	100,083.93	1.92
IT0005561367	Banc If 6.875 09-28	(366)	130928	1,200,000.	M EUR	109.5436	% 28/06/24	105.756	E	1,314,523.21	1,335,117.08	66,045.08	20,593.87	0.42
IT0005584260	Banc If 5.5 02-29	(366)	270229	300,000.	M EUR	102.5185	% 28/06/24	101.039	4	307,555.35	308,797.33	5,680.33	1,241.98	0.10
SE0015657903	HEIM AB 4.25 03-26	(EUR)	090326	200,000.	M EUR	68.0903	% 28/06/24	73.801	4	136,180.56	150,270.06	2,668.06	14,089.50	0.05
SE0015797683	DDM DEB 9.0 04-26	(EUR)	190426	200,000.	M EUR	71.61	% 28/06/24	63.1825	E	143,220.00	130,015.00	3,650.00	-13,205.00	0.04
SE0016589105	HEIM AB 4.375 03-27	(EUR)	060327	1,500,000.	M EUR	70.6615	% 28/06/24	70.0895	4	1,059,921.87	1,072,488.33	21,145.83	12,566.46	0.34
XS1266661013	SOFT GR 5.25 07-27	(EUR)	300727	200,000.	M EUR	97.9737	% 28/06/24	100.8585	4	195,947.33	206,150.33	4,433.33	10,203.00	0.07
XS1713568811	CONS SE 4.25 02-26	(EUR)	150226	200,000.	M EUR	96.8964	% 28/06/24	99.5555	4	193,792.78	202,345.72	3,234.72	8,552.94	0.06
XS1793255941	SOFT GR 5.0 04-28	(EUR)	150428	3,000,000.	M EUR	100.9948	% 28/06/24	99.2395	4	3,029,844.35	3,009,268.33	32,083.33	-20,576.02	0.95
XS1801788305	COTY 4.75 04-26	(EUR)	150426	200,000.	M EUR	100.6451	% 28/06/24	100.1075	4	201,290.28	202,246.94	2,031.94	956.66	0.06
XS1814546013	TELE CO 3.75 03-29	(EUR)	190329	1,013,909.	M EUR	68.4085	% 28/06/24	74.9225	E	693,600.00	765,982.90	6,336.93	72,382.90	0.24
XS1822791619	CITY TR 2.375 01-27	(366)	150127	800,000.	M EUR	90.2255	% 28/06/24	92.321	4	721,804.06	747,341.22	8,773.22	25,537.16	0.24
XS1975716595	LOXA SA 4.5 04-27	(EUR)	150427	400,000.	M EUR	93.755	% 28/06/24	96.798	4	375,020.00	388,042.00	850.00	13,022.00	0.12
XS2010027881	UNIT GR 4.625 08-28	(EUR)	150828	1,500,000.	M EUR	97.9748	% 28/06/24	96.6415	4	1,469,622.57	1,476,023.54	26,401.04	6,400.97	0.47
XS2010028004	INPOST 2.25 07-27	(EUR)	150727	400,000.	M EUR	91.1717	% 28/06/24	94.209	4	364,686.75	381,011.00	4,175.00	16,324.25	0.12
XS2010029317	UNIT GR 4.0 11-27	(EUR)	151127	1,200,000.	M EUR	92.628	% 28/06/24	97.262	4	1,111,536.45	1,173,410.67	6,266.67	61,874.22	0.37
XS2010037682	JAGU LA 6.875 11-26	(EUR)	151126	100,000.	M EUR	105.391	% 28/06/24	105.48	4	105,391.04	106,377.57	897.57	986.53	0.03

Portfolio records (HISINV)

Stock Assets on 28/06/24

FUND : 640141 R-CO TARGET 2027 HY

VALID. NAV

Fixing currency : BCE Devise BCE on shore

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

A S S E T	STATUS ASST/LINE	CONTRCT	QUANTITY +		CUR	CURRENCY	U. C. P	DATE	PRICE	I	Fund currency		ACCRUED INTEREST	-----> UNREALISED P&L	PRCT NAV
			QUANTITY	TYPE							AND PRICE	MARKET VALUE			
XS2010039894	ZF EURO 3.0 10-29	(366) 231029	200,000.		M EUR	90.9446	% 28/06/24	92.596	4		181,889.11	189,339.54	4,147.54	7,450.43	0.06
XS2031871143	LOXA SA 5.75 07-27	(EUR) 150727	1,700,000.		M EUR	100.6258	% 28/06/24	99.472	4		1,710,638.58	1,695,639.97	4,615.97	-14,998.61	0.54
XS2050448336	FAST AB 1.125 01-27	(366) 290127	2,100,000.		M EUR	88.7589	% 28/06/24	90.721	4		1,863,936.71	1,915,146.12	10,005.12	51,209.41	0.60
XS2064643484	MOTI BO 4.5 11-27	(EUR) 151127	2,200,000.		M EUR	94.7875	% 28/06/24	95.25	4		2,085,325.00	2,108,425.00	12,925.00	23,100.00	0.67
XS2069407786	CPI PRO 1.625 04-27	(366) 230427	700,000.		M EUR	86.628	% 28/06/24	89.487	4		606,396.02	628,590.51	2,181.51	22,194.49	0.20
XS2111946930	UNIT GR 3.125 02-26	(EUR) 150226	400,000.		M EUR	94.1212	% 28/06/24	97.342	4		376,484.80	394,124.94	4,756.94	17,640.14	0.12
XS2111947748	UNIT GR 3.625 02-28	(EUR) 150228	500,000.		M EUR	95.6163	% 28/06/24	94.0695	4		478,081.60	477,245.07	6,897.57	-836.53	0.15
XS2112335752	BANI GR 6.5 03-26	(EUR) 010326	400,000.		M EUR	102.7521	% 28/06/24	100.2475	4		411,008.34	409,728.89	8,738.89	-1,279.45	0.13
XS2112973107	CHEP AR 3.5 02-27	(EUR) 110227	900,000.		M EUR	96.7768	% 28/06/24	95.795	4		870,991.17	874,142.50	11,987.50	3,151.33	0.28
XS2113253210	SAZK GR 3.875 02-27	(EUR) 150227	700,000.		M EUR	98.2635	% 28/06/24	98.3905	4		687,844.52	699,056.07	10,322.57	11,211.55	0.22
XS2115190451	QPAP HO 2.0 03-27	(EUR) 010327	200,000.		M EUR	88.6992	% 28/06/24	94.3455	4		177,398.34	190,035.44	1,344.44	12,637.10	0.06
XS2189947505	IQVIA 2.875 06-28	(EUR) 150628	600,000.		M EUR	90.6961	% 28/06/24	94.4345	4		544,176.66	567,421.58	814.58	23,244.92	0.18
XS2198191962	VERT HO 6.625 07-28	(EUR) 150728	500,000.		M EUR	98.1867	% 28/06/24	96.576	4		441,840.31	448,421.69	13,829.69	6,581.38	0.14
XS2199597456	VERT MI 4.375 07-27	(EUR) 150727	2,800,000.		M EUR	97.6033	% 28/06/24	96.647	4		2,732,892.02	2,762,942.39	56,826.39	30,050.37	0.87
XS2200172653	PLT VII 4.625 07-24	(EUR) 150724	800,000.		M EUR	99.2705	% 28/06/24	100.1225	4		794,163.96	818,143.89	17,163.89	23,979.93	0.26
XS2209344543	FORVIA 3.75 06-28	(EUR) 150628	400,000.		M EUR	95.2583	% 28/06/24	96.4765	4		381,033.34	386,614.33	708.33	5,580.99	0.12
XS2211136168	INTR AB 4.875 08-25	(EUR) 150825	700,000.		M EUR	93.2885	% 28/06/24	75.688	4		653,019.38	534,271.21	4,455.21	-118,748.17	0.17
XS2231331260	ZF FINA 3.75 09-28	(366) 210928	600,000.		M EUR	98.5231	% 28/06/24	96.967	4		591,138.30	599,322.49	17,520.49	8,184.19	0.19
XS2240463674	LORC TE 4.0 09-27	(EUR) 180927	1,100,000.		M EUR	96.0769	% 28/06/24	97.736	4		1,056,846.23	1,088,173.78	13,077.78	31,327.55	0.34
XS2243548273	CHEP AR 4.375 01-28	(EUR) 150128	1,100,000.		M EUR	97.8854	% 28/06/24	95.181	4		1,076,739.02	1,069,315.65	22,324.65	-7,423.37	0.34
XS2274816177	CONT PO 3.125 01-28	(EUR) 010128	800,000.		M EUR	92.6577	% 28/06/24	92.5975	4		741,261.66	740,849.44	69.44	-412.22	0.23
XS2275090749	INDU MA 3.75 01-28	(EUR) 150128	700,000.		M EUR	94.4843	% 28/06/24	95.3495	4		661,390.42	679,623.58	12,177.08	18,233.16	0.21
XS2287912450	VERI MI 5.25 02-29	(EUR) 150229	4,200,000.		M EUR	98.2111	% 28/06/24	97.776	4		4,124,867.41	4,190,504.50	83,912.50	65,637.09	1.32
XS2291929573	INEO QU 2.5 01-26	(EUR) 150126	200,000.		M EUR	90.8889	% 28/06/24	97.078	4		181,777.78	196,475.44	2,319.44	14,697.66	0.06
XS2293733825	TRAF FU 3.875 02-26	(366) 020226	3,400,000.		M EUR	98.641	% 28/06/24	98.6605	4		3,353,795.57	3,408,812.87	54,355.87	55,017.30	1.08
XS2294186965	CAB SEL 3.375 02-28	(EUR) 010228	2,600,000.		M EUR	89.9196	% 28/06/24	89.3645	4		2,337,908.76	2,360,283.25	36,806.25	22,374.49	0.75
XS2294187690	LABO EI 5.0 02-29	(EUR) 010229	700,000.		M EUR	87.1206	% 28/06/24	83.625	4		609,844.45	600,055.56	14,680.56	-9,788.89	0.19
XS2295690742	TEAM 3.5 02-28	(365) 150228	200,000.		M EUR	87.1316	% 28/06/24	95.33	4		174,263.29	192,155.89	1,495.89	17,892.60	0.06
XS2310411090	CITY TR 1.625 03-28	(366) 120328	200,000.		M EUR	86.0961	% 28/06/24	85.6375	4		172,192.25	172,272.26	997.26	80.01	0.05
XS2310487074	ARDA ME 2.0 09-28	(EUR) 010928	3,100,000.		M EUR	87.5645	% 28/06/24	87.3015	4		2,714,498.34	2,714,440.94	8,094.44	-57.40	0.86
XS2310511717	ARDA ME 3.0 09-29	(EUR) 010929	1,300,000.		M EUR	81.4636	% 28/06/24	81.0145	4		1,059,026.67	1,058,280.17	5,091.67	-746.50	0.33
XS2322423539	INTL CO 3.75 03-29	(366) 250329	200,000.		M EUR	89.123	% 28/06/24	98.343	4		178,245.90	198,720.25	2,034.25	20,474.35	0.06
XS2331728126	TI AUTO 3.75 04-29	(UST) 150429	1,550,000.		M EUR	90.97	% 28/06/24	92.9075	4		1,410,034.83	1,452,453.55	12,387.30	42,418.72	0.46
XS2333564503	DUFH ON 3.375 04-28	(EUR) 150428	1,000,000.		M EUR	97.4978	% 28/06/24	96.4195	4		974,978.13	971,413.75	7,218.75	-3,564.38	0.31
XS2337703537	GRUE 4.125 05-28	(EUR) 150528	3,000,000.		M EUR	98.6958	% 28/06/24	97.795	4		2,960,874.54	2,950,006.25	16,156.25	-10,868.29	0.93
XS2338167104	BK LC L 5.25 04-29	(EUR) 300429	1,900,000.		M EUR	101.306	% 28/06/24	101.3035	4		1,924,814.17	1,941,945.67	17,179.17	17,131.50	0.61
XS2341724172	MAHL 2.375 05-28	(366) 140528	2,800,000.		M EUR	87.3766	% 28/06/24	88.811	4		2,446,543.95	2,495,635.40	8,927.40	49,091.45	0.79
XS2342057143	ATLA LU 3.625 06-28	(EUR) 010628	700,000.		M EUR	90.3025	% 28/06/24	91.3245	4		632,117.29	641,456.57	2,185.07	9,339.28	0.20
XS2342247355	TUI CRU 6.5 05-26	(EUR) 150526	1,300,000.		M EUR	98.9415	% 28/06/24	101.434	4		1,163,389.45	1,202,675.48	9,978.27	39,286.03	0.38
XS2342910689	AFFL SA 4.25 05-26	(EUR) 190526	1,400,000.		M EUR	99.5969	% 28/06/24	99.394	4		1,394,355.94	1,398,622.94	7,106.94	4,267.00	0.44
XS2343000241	CHRO BI 3.5 05-28	(EUR) 310528	1,100,000.		M EUR	87.1756	% 28/06/24	82.835	4		958,931.23	914,607.22	3,422.22	-44,324.01	0.29
XS2349786835	PAPREC 3.5 07-28	(EUR) 010728	500,000.		M EUR	96.9792	% 28/06/24	95.138	4		484,895.83	481,571.94	5,881.94	-3,323.89	0.15
XS2353416386	ENER GA 3.5 06-29	(EUR) 300629	2,800,000.		M EUR	92.0965	% 28/06/24	91.947	4		2,578,703.33	2,575,060.44	544.44	-3,642.89	0.81
XS2355515516	NOBE BI 3.125 06-28	(EUR) 150628	300,000.		M EUR	88.1982	% 28/06/24	89.789	4		264,594.57	269,809.71	442.71	5,215.14	0.09
XS2356316872	CECO AG 1.75 06-26	(366) 240626	500,000.		M EUR	85.2447	% 28/06/24	96.3245	4		426,223.33	481,814.28	191.78	55,590.95	0.15
XS2357737910	MOBI FI 4.25 07-28	(EUR) 170728	4,700,000.		M EUR	93.5634	% 28/06/24	94.4265	4		4,397,478.99	4,530,707.31	92,661.81	133,228.32	1.43
XS2359953283	TITA HO 5.125 07-29	(EUR) 150729	2,400,000.		M EUR	89.9048	% 28/06/24	101.2035	E		2,157,715.48	2,485,942.33	57,058.33	328,226.85	0.79
XS2361255057	SOFT GR 3.375 07-29	(EUR) 060729	300,000.		M EUR	92.0438	% 28/06/24	92.028	4		276,131.25	281,034.00	4,950.00	4,902.75	0.09

Portfolio records (HISINV)

Stock Assets on 28/06/24

FUND : 640141 R-CO TARGET 2027 HY

VALID. NAV

Fixing currency : BCE Devise BCE on shore

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

A S S E T	STATUS ASST/LINE	CONTRCT	QUANTITY +		CUR QTD	CURRENCY U. C. P AND PRICE TYPE	DATE QTD	PRICE ASSET	I F	Fund currency		ACCRUED INTEREST	PRCT NAV			
			QUANTITY	TYPE						<-----> BOOK COST	<-----> MARKET VALUE		UNREALISED P&L	NAV		
XS2361342889	PICA GR	3.875 07-26	(EUR)	010726	400,000.	M EUR	97.8828	%	28/06/24	99.8185	4	391,531.26	400,005.94	731.94	8,474.68	0.13
XS2361344315	PICA BO	5.375 07-27	(EUR)	010727	4,400,000.	M EUR	97.0564	%	28/06/24	97.725	4	4,270,482.63	4,311,068.06	11,168.06	40,585.43	1.36
XS2362994068	NEMA SA	2.25 07-28	(366)	200728	1,700,000.	M EUR	87.5384	%	28/06/24	88.2115	4	1,488,152.93	1,535,964.35	36,368.85	47,811.42	0.49
XS2364593579	JAGU LA	4.5 07-28	(UST)	150728	400,000.	M EUR	95.0575	%	28/06/24	100.0075	4	380,230.00	408,387.14	8,357.14	28,157.14	0.13
XS2366276595	APCO PA	4.625 01-27	(EUR)	150127	1,400,000.	M EUR	95.9329	%	28/06/24	98.0665	4	1,343,060.06	1,402,967.81	30,036.81	59,907.75	0.44
XS2367107856	SANI FI	5.625 12-26	(EUR)	151226	3,400,000.	M EUR	98.3253	%	28/06/24	99.235	4	3,343,059.14	3,462,708.75	88,718.75	119,649.61	1.09
XS2388186996	CIRS FI	4.5 03-27	(EUR)	150327	300,000.	M EUR	99.525	%	28/06/24	98.5365	4	298,575.00	299,622.00	4,012.50	1,047.00	0.09
XS2389112736	ITEL RE	4.625 10-26	(EUR)	011026	3,200,000.	M EUR	97.0276	%	28/06/24	98.335	4	3,104,881.73	3,184,131.11	37,411.11	79,249.38	1.01
XS2391403354	DOME GR	2.0 09-28	(366)	290928	1,800,000.	M EUR	89.818	%	28/06/24	90.7485	4	1,616,723.67	1,660,718.90	27,245.90	43,995.23	0.52
XS2393001891	GRIF ES	3.875 10-28	(EUR)	151028	1,000,000.	M EUR	88.2514	%	28/06/24	82.1855	4	882,513.73	830,143.19	8,288.19	-52,370.54	0.26
XS2393687350	CONS EN	5.0 10-28	(EUR)	151028	100,000.	M EUR	84.2823	%	28/06/24	87.7815	4	84,282.33	88,850.94	1,069.44	4,568.61	0.03
XS2397198487	KAFX BO	5.125 09-29	(EUR)	300929	4,300,000.	M EUR	98.4832	%	28/06/24	97.2445	4	4,234,778.62	4,247,013.85	65,500.35	12,235.23	1.34
XS2397447025	BCP V M	4.75 11-28	(EUR)	301128	2,400,000.	M EUR	93.3999	%	28/06/24	93.426	4	2,241,598.38	2,252,357.33	10,133.33	10,758.95	0.71
XS2397781357	ILIA HO	5.125 10-26	(EUR)	151026	100,000.	M EUR	95.9827	%	28/06/24	100.1945	4	95,982.71	101,290.68	1,096.18	5,307.97	0.03
XS2397781944	ILIA HO	5.625 10-28	(EUR)	151028	4,600,000.	M EUR	100.4436	%	28/06/24	99.7445	4	4,620,405.02	4,643,590.75	55,343.75	23,185.73	1.47
XS2399700959	ALBI FI	5.25 10-26	(EUR)	151026	400,000.	M EUR	98.749	%	28/06/24	100.4025	4	394,996.07	406,101.67	4,491.67	11,105.60	0.13
XS2401849315	SCIL IV	4.375 11-26	(EUR)	011126	400,000.	M EUR	97.0978	%	28/06/24	99.2655	4	388,391.03	400,027.28	2,965.28	11,636.25	0.13
XS2403514479	ALMA TH	4.875 10-26	(EUR)	301026	2,000,000.	M EUR	99.6765	%	28/06/24	100.507	4	1,993,530.21	2,026,931.67	16,791.67	33,401.46	0.64
XS2404291010	SIG	5.25 11-26	(EUR)	301126	700,000.	M EUR	95.4738	%	28/06/24	92.1045	4	668,316.68	647,998.17	3,266.67	-20,318.51	0.20
XS2413862108	TERE FI	4.75 04-27	(EUR)	300427	400,000.	M EUR	99.5072	%	28/06/24	99.5845	4	398,028.61	401,610.22	3,272.22	3,581.61	0.13
XS2423013742	EDRE OD	5.5 07-27	(EUR)	150727	1,500,000.	M EUR	99.7862	%	28/06/24	100.041	4	1,496,792.41	1,538,885.83	38,270.83	42,093.42	0.49
XS2432286974	FOOD SE	5.5 01-27	(EUR)	210127	4,500,000.	M EUR	101.5966	%	28/06/24	100.3815	4	4,571,846.61	4,627,855.00	110,687.50	56,008.39	1.46
XS2532478430	TERE FI	7.25 04-28	(UST)	150428	1,300,000.	M EUR	105.8752	%	28/06/24	105.349	4	1,376,378.19	1,385,760.36	16,223.36	9,382.17	0.44
XS2541437583	VERI HO	9.25 10-27	(EUR)	151027	400,000.	M EUR	109.3269	%	28/06/24	105.896	4	437,307.64	431,497.89	7,913.89	-5,809.75	0.14
XS2550063478	NIDD HE	7.5 08-26	(EUR)	210826	2,000,000.	M EUR	104.3165	%	28/06/24	103.4995	4	2,086,330.67	2,095,823.33	25,833.33	9,492.66	0.66
XS2550380104	CIRS FI	10.375 11-27	(EUR)	301127	300,000.	M EUR	112.5408	%	28/06/24	107.205	4	303,860.19	297,779.44	8,325.94	-6,080.75	0.09
XS2553825949	FORVIA	7.25 06-26	(EUR)	150626	200,000.	M EUR	105.4911	%	28/06/24	104.0705	4	210,982.25	208,825.72	684.72	-2,156.53	0.07
XS2577518488	BANC IF	6.125 01-27	(366)	190127	600,000.	M EUR	106.3382	%	28/06/24	103.5525	4	638,028.97	637,882.62	16,567.62	-146.35	0.20
XS2581647091	VERI HO	7.125 02-28	(EUR)	010228	700,000.	M EUR	105.3696	%	28/06/24	104.445	4	737,587.50	750,095.21	18,980.21	12,507.71	0.24
XS2582788100	ITAL CH	10.0 02-28	(EUR)	060228	2,600,000.	M EUR	106.8705	%	28/06/24	107.2445	4	2,778,633.57	2,789,801.44	1,444.44	11,167.87	0.88
XS2587104444	IM GROU	8.0 03-28	(EUR)	010328	300,000.	M EUR	86.4685	%	28/06/24	74.446	4	259,405.55	230,471.33	7,133.33	-28,934.22	0.07
XS2587558474	INEO FI	6.625 05-28	(EUR)	150528	100,000.	M EUR	102.2288	%	28/06/24	103.398	4	102,228.82	104,262.93	864.93	2,034.11	0.03
XS2592804434	TEVA PH	7.375 09-29	(EUR)	150929	5,200,000.	M EUR	111.6152	%	28/06/24	110.884	4	5,803,990.35	5,879,952.72	113,984.72	75,962.37	1.86
XS2615006470	MONI HO	8.75 05-28	(EUR)	010528	2,900,000.	M EUR	105.4321	%	28/06/24	103.795	4	3,057,530.24	3,022,037.64	11,982.64	-35,492.60	0.95
XS2618428077	LOXA SA	6.375 05-28	(UST)	150528	600,000.	M EUR	104.8505	%	28/06/24	102.992	4	629,102.92	622,941.13	4,989.13	-6,161.79	0.20
XS2619047728	BENT IN	9.375 05-28	(UST)	150528	3,200,000.	M EUR	108.1576	%	28/06/24	107.4285	4	3,461,043.90	3,476,842.43	39,130.43	15,798.53	1.10
XS2624554320	OI EURO	6.25 05-28	(EUR)	150528	2,200,000.	M EUR	104.3545	%	28/06/24	103.512	4	2,295,799.25	2,295,215.39	17,951.39	-583.86	0.72
XS2628390366	GAME GR	7.125 06-28	(USA)	010628	700,000.	M EUR	107.9648	%	28/06/24	105.7375	4	755,753.54	744,386.89	4,224.39	-11,366.65	0.24
XS2628988730	OLYM WA	9.625 11-28	(EUR)	151128	300,000.	M EUR	108.419	%	28/06/24	107.375	4	325,256.94	329,423.96	7,298.96	4,167.02	0.10
XS2631198863	IPD 3 B	8.0 06-28	(UST)	150628	4,000,000.	M EUR	108.1113	%	28/06/24	105.2455	4	4,324,452.05	4,224,683.39	14,863.39	-99,768.66	1.33
XS2637954582	TELE IT	7.875 07-28	(UST)	310728	901,000.	M EUR	111.584	%	28/06/24	109.319	4	1,005,371.43	1,014,788.16	29,823.97	9,416.73	0.32
XS2641928036	PLAY	5.875 06-28	(UST)	280628	3,000,000.	M EUR	101.3605	%	28/06/24	99.278	4	3,040,813.56	2,980,266.23	1,926.23	-60,547.33	0.94
XS2643284388	PEU FIN	7.25 07-28	(EUR)	010728	3,300,000.	M EUR	105.4697	%	28/06/24	104.104	4	3,480,500.83	3,436,096.58	664.58	-44,404.25	1.09
XS2644942737	SCIL IV	9.5 07-28	(EUR)	150728	1,200,000.	M EUR	108.9746	%	28/06/24	108.082	4	1,307,695.39	1,349,867.33	52,883.33	42,171.94	0.43
XS2649695736	CIRS FI	7.875 07-28	(360)	310728	1,700,000.	M EUR	105.6391	%	28/06/24	106.1425	4	1,795,864.77	1,827,478.75	23,056.25	31,613.98	0.58
XS2649707846	HT TROP	9.375 07-28	(UST)	150728	1,600,000.	M EUR	105.2879	%	28/06/24	98.289	4	1,684,605.95	1,642,266.86	69,642.86	-42,339.09	0.52
XS2656464844	ENER GR	6.875 07-28	(UST)	310728	4,000,000.	M EUR	104.7268	%	28/06/24	103.696	E	4,189,070.69	4,229,293.80	81,453.80	40,223.11	1.34
XS2679767082	BOEL TO	6.25 02-29	(366)	150229	2,600,000.	M EUR	104.5026	%	28/06/24	104.189	4	2,717,066.40	2,770,184.49	61,270.49	53,118.09	0.87

Portfolio records (HISINV)

Stock Assets on 28/06/24

FUND : 640141 R-CO TARGET 2027 HY

VALID. NAV

Fixing currency : BCE Devise BCE on shore

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

A S S E T	STATUS ASST/LINE	CONTRCT	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U. C. P AND PRICE TYPE	DATE QTD	PRICE ASSET	I F	<-----> BOOK COST	Fund currency MARKET VALUE	ACCRUED INTEREST	<-----> UNREALISED P&L	PRCT NAV	
XS2681541327	ZF	EURO 6.125 03-29	(366) 130329	1,800,000.	M EUR	105.2779 % 28/06/24	105.897	4	1,895,003.08	1,939,674.08	33,528.08	44,671.00	0.61	
XS2681940297	WEBU	7.0 09-28	(366) 270928	1,950,000.	M EUR	107.4332 % 28/06/24	106.1475	E	2,094,947.19	2,173,929.53	104,053.28	78,982.34	0.69	
XS2688529135	COTY	5.75 09-28	(366) 150928	1,200,000.	M EUR	105.5506 % 28/06/24	104.3075	4	1,266,606.67	1,272,295.48	20,605.48	5,688.81	0.40	
XS2690055996	BANI	EN 7.0 05-29	(EUR) 010529	4,000,000.	M EUR	105.8722 % 28/06/24	104.541	4	4,234,888.41	4,229,084.44	47,444.44	-5,803.97	1.34	
XS2695009998	GREN	FI 7.875 04-27	(366) 060427	1,300,000.	M EUR	105.4476 % 28/06/24	107.537	E	1,370,819.26	1,422,382.71	24,401.71	51,563.45	0.45	
XS2712525109	PAPREC	7.25 11-29	(EUR) 171129	2,550,000.	M EUR	107.0797 % 28/06/24	105.233	E	2,730,533.29	2,706,550.88	23,109.38	-23,982.41	0.85	
XS2719090636	INEO	QU 8.5 03-29	(EUR) 150329	1,400,000.	M EUR	104.9666 % 28/06/24	105.9785	E	1,469,532.17	1,499,235.11	15,536.11	29,702.94	0.47	
XS2719293826	INTL	DE 10.0 11-28	(UST) 151128	1,775,000.	M EUR	106.8448 % 28/06/24	106.745	4	1,896,494.44	1,917,875.92	23,152.17	21,381.48	0.61	
XS2724532333	AMSO	AG 10.5 03-29	(EUR) 300329	700,000.	M EUR	109.5665 % 28/06/24	104.837	E	766,965.17	752,642.33	18,783.33	-14,322.84	0.24	
XS2732357525	LOXA	SA 6.375 05-29	(EUR) 310529	2,000,000.	M EUR	105.9159 % 28/06/24	103.241	E	2,118,317.14	2,070,840.83	6,020.83	-47,476.31	0.65	
XS2747580319	QPAR	HO 5.125 03-29	(UST) 010329	4,800,000.	M EUR	101.5259 % 28/06/24	100.472	4	4,873,241.25	4,904,878.83	82,222.83	31,637.58	1.55	
XS2750308483	ATLA	EX 4.75 01-29	(366) 240129	1,200,000.	M EUR	100.4364 % 28/06/24	100.923	4	1,205,237.15	1,235,994.03	24,918.03	30,756.88	0.39	
XS2753547673	LOGI	FI 4.625 07-28	(366) 250728	800,000.	M EUR	100.98 % 28/06/24	100.6805	4	807,839.83	821,517.77	16,073.77	13,677.94	0.26	
XS2758100296	SUMM	BI 0.0 02-29	(EUR) 150229	1,123,889.	M EUR	102.126 % 28/06/24	100.7795	4	1,147,782.66	1,132,649.71	0.00	-15,132.95	0.36	
XS2760863329	CIRS	FI 6.5 03-29	(EUR) 150329	1,800,000.	M EUR	103.1313 % 28/06/24	103.246	4	1,856,362.50	1,883,453.00	25,025.00	27,090.50	0.59	
XS2762276967	INEO	FI 6.375 04-29	(366) 150429	4,200,000.	M EUR	102.253 % 28/06/24	103.0205	4	4,294,624.38	4,433,668.38	106,807.38	139,044.00	1.40	
XS2769426623	AVIS	BU 7.0 02-29	(EUR) 280229	3,500,000.	M EUR	101.1191 % 28/06/24	98.384	4	3,539,170.22	3,527,828.89	84,388.89	-11,341.33	1.11	
XS2778270772	FNAC	DA 6.0 04-29	(UST) 010429	4,000,000.	M EUR	103.3767 % 28/06/24	101.7735	E	4,135,069.67	4,133,890.82	62,950.82	-1,178.85	1.31	
XS2778383898	CITY	TR 6.5 03-29	(366) 080329	1,000,000.	M EUR	101.4667 % 28/06/24	100.177	E	1,014,666.63	1,022,427.53	20,657.53	7,760.90	0.32	
XS2798884057	TELE	IT 7.875 07-28	(UST) 310728	1,299,000.	M EUR	111.584 % 28/06/24	110.5105	4	1,449,475.57	1,450,988.25	15,456.85	1,512.68	0.46	
XS2804599509	TUI	CRU 6.25 04-29	(EUR) 150429	2,000,000.	M EUR	100.8219 % 28/06/24	102.434	4	2,016,438.75	2,072,291.11	23,611.11	55,852.36	0.65	
XS2805234700	FLUT	TR 5.0 04-29	(EUR) 290429	1,600,000.	M EUR	101.3018 % 28/06/24	101.6925	4	1,620,828.89	1,641,080.00	14,000.00	20,251.11	0.52	
XS2805249641	SYNT	7.375 05-29	(EUR) 020529	2,900,000.	M EUR	104.684 % 28/06/24	104.503	4	3,035,834.65	3,074,550.19	43,963.19	38,715.54	0.97	
XS2807518639	TDC	NET 5.186 08-29	(366) 020829	1,000,000.	M EUR	101.2492 % 28/06/24	101.5825	4	1,012,491.86	1,024,492.01	8,667.01	12,000.15	0.32	
XS2815976126	CPI	PRO 7.0 05-29	(366) 070529	2,400,000.	M EUR	96.3612 % 28/06/24	98.3295	E	2,312,668.00	2,385,683.34	25,775.34	73,015.34	0.75	
XS2825597656	OI	EURO 5.25 06-29	(EUR) 010629	1,700,000.	M EUR	101.3016 % 28/06/24	100.5115	4	1,722,127.17	1,717,124.67	8,429.17	-5,002.50	0.54	
XS2829201404	COTY	4.5 05-27	(EUR) 150527	900,000.	M EUR	100.4683 % 28/06/24	100.878	E	904,215.00	911,502.00	3,600.00	7,287.00	0.29	
XS2830945452	WEBU	5.375 06-29	(366) 200629	1,000,000.	M EUR	100. % 28/06/24	99.6	E	1,000,000.00	997,767.12	1,767.12	-2,232.88	0.32	
XS2835773255	INTL	PE 10.75 12-29	(UST) 141229	1,500,000.	M EUR	100.8574 % 28/06/24	103.739	4	1,512,860.57	1,564,015.33	7,930.33	51,154.76	0.49	
XS2852136816	CMA	CGM 5.5 07-29	(UST) 150729	600,000.	M EUR	100. % 28/06/24	100.479	V	600,000.00	602,874.00	0.00	2,874.00	0.19	
XS2852970016	PI	CA GR 6.375 07-29	(UST) 010729	900,000.	M EUR	100. % 28/06/24	99.903	E	900,000.00	899,127.00	0.00	-873.00	0.28	
XS2854329104	CECO	AG 6.25 07-29	(UST) 150729	1,600,000.	M EUR	100. % 28/06/24	99.476	E	1,600,000.00	1,591,616.00	0.00	-8,384.00	0.50	
<b>SUBTOTAL Asset Currency : EUR EURO</b>														
									SUM (EUR)	249,831,899.17	252,463,167.05	3,338,674.32	2,631,267.88	79.73
<b>Asset Currency : GBP UNITED KINGDOM POUNDS</b>														
XS2660424008	ICEL	BO 10.875 12-27	(EUR) 151227	700,000.	M GBP	107.102 % 28/06/24	104.471	4	876,138.97	875,771.57	11,742.41	-367.40	0.28	
<b>Asset Currency : USD UNITED STATES DOLLARS</b>														
N00012423476	INTL	PE 7.25 02-27	(EUR) 010227	1,300,000.	M USD	96.9557 % 28/06/24	98.0425	E	1,167,784.76	1,227,543.33	36,929.14	59,758.57	0.39	
N00012921172	ODFJ	DR 9.25 05-28	(365) 310528	2,829,245.	M USD	107.5881 % 28/06/24	104.862	4	2,827,329.94	2,792,850.92	21,432.98	-34,479.02	0.88	
N00013182766	SHEA	GE 9.5 04-29	(EUR) 030429	1,000,000.	M USD	100.0904 % 28/06/24	99.45	4	918,562.96	950,944.52	21,939.38	32,381.56	0.30	
USD4000PAK87	SCHA	VE 6.375 05-29	(EUR) 150529	3,000,000.	M USD	100.1048 % 28/06/24	98.731	4	2,775,428.53	2,789,694.07	22,828.12	14,265.54	0.88	
USG0295CAB66	ALLW	EN 7.875 04-29	(EUR) 300429	2,200,000.	M USD	105.4286 % 28/06/24	102.774	4	2,149,822.80	2,186,749.65	74,626.34	36,926.85	0.69	
<b>SUBTOTAL Asset Currency : USD UNITED STATES DOLLARS</b>														
									SUM (EUR)	9,838,928.99	9,947,782.49	177,755.96	108,853.50	3.14

Portfolio records (HISINV)

Stock Assets on 28/06/24

FUND : 640141 R-CO TARGET 2027 HY

VALID. NAV

Fixing currency : BCE Devise BCE on shore

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

A S S E T	STATUS	CONTRCT	QUANTITY +	CUR	CURRENCY U. C. P	DATE	PRICE	I	<----->	Fund currency	<----->	PRCT	
	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	QTD	ASSET	F	BOOK COST	MARKET VALUE	ACCRUED INTEREST	UNREALISED P&L	NAV
<b>Fixed-rate bonds traded on a regulated or similar market</b>													
						SUM	(EUR)		260,546,967.13	263,286,721.11	3,528,172.69	2,739,753.98	83.14
<b>Floating-rate bonds traded on regulated markets</b>													
<i>Asset Currency : EUR EURO</i>													
XS2606019383	IHO VERW FLR 05-28	(EUR) 150528	1,900,000.	M EUR	109.7458	% 28/06/24	107.1325	4	2,085,170.23	2,057,222.36	21,704.86	-27,947.87	0.65
XS2808394345	LA DORIA FLR 11-29	(999) 121129	2,800,000.	M EUR	100.7936	% 28/06/24	101.93	4	2,822,222.15	2,868,926.67	14,886.67	46,704.52	0.91
<b>SUBTOTAL Asset Currency : EUR EURO</b>													
						SUM	(EUR)		4,907,392.38	4,926,149.03	36,591.53	18,756.65	1.56
<b>Floating-rate callable bonds traded on a regulated or assimilated market</b>													
<i>Asset Currency : EUR EURO</i>													
N00011093718	AXACTOR AB FLR 09-26	(999) 150926	500,000.	M EUR	98.3669	% 28/06/24	92.875	4	491,834.25	466,264.38	1,889.38	-25,569.87	0.15
N00013149658	LR HEAL AN FLR 03-28	(UST) 060328	350,000.	M EUR	95.9955	% 28/06/24	95.0155	E	335,984.42	335,559.49	3,005.24	-424.93	0.11
XS2295691633	TEAM FLR 02-28	(365) 150228	900,000.	M EUR	100.7985	% 28/06/24	100.5755	4	907,186.05	919,904.19	14,724.69	12,718.14	0.29
XS2401961078	PAGA BID FLR 10-28	(999) 301028	1,900,000.	M EUR	101.5466	% 28/06/24	100.5155	4	1,929,386.18	1,936,776.88	26,982.38	7,390.70	0.61
XS2637969341	APOL SWED FLR 07-29	(999) 050724	700,000.	M EUR	101.988	% 28/06/24	100.231	4	713,916.27	716,772.31	15,155.31	2,856.04	0.23
XS2649696890	CIRS FINA FLR 07-28	(999) 310728	500,000.	M EUR	101.9718	% 28/06/24	101.4155	4	509,858.89	514,396.88	7,319.38	4,537.99	0.16
XS2660425401	ICEL BOND FLR 12-27	(999) 151227	1,100,000.	M EUR	100.6793	% 28/06/24	101.2255	4	1,107,472.77	1,127,161.57	13,681.07	19,688.80	0.36
XS2702257051	SPAC GUAL FLR 06-29	(999) 290629	1,400,000.	M EUR	101.8683	% 28/06/24	100.8395	4	1,426,155.57	1,416,255.75	4,502.75	-9,899.82	0.45
XS2795420293	NW GLOB VE FLR 04-29	(365) 090429	3,400,000.	M EUR	101.9375	% 28/06/24	101.7855	4	3,465,876.52	3,532,318.27	71,611.27	66,441.75	1.12
XS2800794997	NOVA ALEX FLR 07-29	(999) 160729	1,400,000.	M EUR	99.385	% 28/06/24	99.8145	E	1,391,390.50	1,420,086.73	22,683.73	28,696.23	0.45
XS2848952151	PRES FLR 07-29	(999) 020729	1,900,000.	M EUR	100.5789	% 28/06/24	100.7825	4	1,911,000.00	1,914,867.50	0.00	3,867.50	0.60
XS2852970529	LION LUX 4 FLR 07-29	(999) 020729	300,000.	M EUR	100.	%	100.	A	300,000.00	300,000.00	0.00	0.00	0.09
<b>SUBTOTAL Asset Currency : EUR EURO</b>													
						SUM	(EUR)		14,490,061.42	14,600,363.95	181,555.20	110,302.53	4.61
<b>Fix to float rate bonds traded on a regulated or assimilated market</b>													
<i>Asset Currency : EUR EURO</i>													
AT000B121967	VOLK WIEN FLR 10-27	(366) 061027	2,100,000.	M EUR	102.3655	% 28/06/24	100.931	4	2,149,675.57	2,199,984.44	80,433.44	50,308.87	0.69
DE000A2GSG24	IKB DEUT I FLR 01-28	(366) 310128	3,100,000.	M EUR	90.8648	% 28/06/24	93.9195	4	2,816,809.90	2,996,230.55	84,726.05	179,420.65	0.95
ES0380907065	UNIC BA 7.25 11-27	(366) 151127	900,000.	M EUR	108.092	% 28/06/24	106.125	4	972,827.77	996,129.10	41,004.10	23,301.33	0.31
ES0380907073	UNIC BA 6.5 09-28	(366) 110928	1,400,000.	M EUR	105.6667	% 28/06/24	105.513	4	1,479,333.69	1,550,528.99	73,346.99	71,195.30	0.49
IT0005549479	BANC BP 6.0 06-28	(366) 140628	500,000.	M EUR	101.7594	% 28/06/24	104.982	4	508,797.24	526,389.45	1,479.45	17,592.21	0.17
PTBPC20M0058	BCP 5.625 10-26	(366) 021026	200,000.	M EUR	100.4962	% 28/06/24	101.905	4	200,992.34	212,232.13	8,422.13	11,239.79	0.07
PTBPCW0M0034	BCP 6.888 12-27	(366) 071227	800,000.	M EUR	105.4591	% 28/06/24	106.51	4	843,672.90	883,395.93	31,315.93	39,723.03	0.28
PTCCCA0M0000	CAIX CE 2.5 11-26	(366) 051126	200,000.	M EUR	94.4378	% 28/06/24	97.422	4	188,875.67	198,122.69	3,278.69	9,247.02	0.06
PTCCCM0M0006	CAIX CE 8.375 07-27	(366) 040727	1,600,000.	M EUR	106.8969	% 28/06/24	106.5705	4	1,710,349.98	1,838,395.76	133,267.76	128,045.78	0.58
PTNOB10M0006	NOVO BA 4.25 03-28	(366) 080328	700,000.	M EUR	100.5632	% 28/06/24	100.0975	4	703,942.47	710,137.29	9,454.79	6,194.82	0.22
XS1700435453	Banc Ifi s FLR 10-27	(366) 181027	2,200,000.	M EUR	104.5365	% 28/06/24	104.618	4	2,299,802.80	2,416,490.10	114,894.10	116,687.30	0.76
XS2388876232	MBANK 0.966 09-27	(366) 210927	600,000.	M EUR	86.2209	% 28/06/24	91.1365	4	517,325.11	551,332.28	4,513.28	34,007.17	0.17
XS2535283548	BANC DE 8.0 09-26	(366) 220926	400,000.	M EUR	105.864	% 28/06/24	104.7125	4	423,455.86	443,680.60	24,830.60	20,224.74	0.14
XS2611221032	PERM TS 6.625 04-28	(366) 250428	1,100,000.	M EUR	111.1866	% 28/06/24	105.3955	4	1,223,052.63	1,172,927.21	13,576.71	-50,125.42	0.37
XS2638560156	CESK SP 5.943 06-27	(366) 290627	500,000.	M EUR	104.7966	% 28/06/24	103.0465	4	523,982.85	515,558.14	325.64	-8,424.71	0.16
XS2679904768	BANC DE 7.5 09-29	(366) 140929	2,000,000.	M EUR	110.6814	% 28/06/24	110.8765	4	2,213,627.90	2,337,202.13	119,672.13	123,574.23	0.74
XS2680046021	MBANK 8.375 09-27	(366) 110927	4,000,000.	M EUR	110.0872	% 28/06/24	106.216	4	4,403,486.52	4,518,653.66	270,013.66	115,167.14	1.43
XS2684974046	BANK MI 9.875 09-27	(366) 180927	3,000,000.	M EUR	111.3827	% 28/06/24	107.403	4	3,341,480.66	3,455,204.75	233,114.75	113,724.09	1.09
XS2698603326	OTP BAN 6.125 10-27	(366) 051027	2,400,000.	M EUR	106.0252	% 28/06/24	102.707	4	2,544,604.57	2,573,812.26	108,844.26	29,207.69	0.81

Portfolio records (HISINV)

Stock Assets on 28/06/24

FUND : 640141 R-CO TARGET 2027 HY

VALID. NAV

Fixing currency : BCE Devise BCE on shore

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

A S S E T	STATUS ASST/LINE	CONTRCT	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U. C. P AND PRICE TYPE	DATE QTD	PRICE ASSET	I F	<-----> BOOK COST	Fund currency MARKET VALUE	ACCRUED INTEREST	<-----> UNREALISED P&L	PRCT NAV			
XS2754491640	OTP BAN 5.0	01-29 (366)	310129	600,000.	M EUR	28/06/24	100.7714	%	28/06/24	100.4575	4	604,628.43	615,285.98	12,540.98	10,657.55	0.19
<b>SUBTOTAL Asset Currency : EUR EURO</b>																
SUM (EUR)									29,670,724.86	30,711,693.44	1,369,055.44	1,040,968.58	9.70			
<b>Other bonds (indexed bonds, participating securities) traded on a regulated or assimilated market</b>																
<b>Asset Currency : EUR EURO</b>																
XS2774391580	FORVIA 5.125	06-29 (EUR)	150629	1,000,000.	M EUR	28/06/24	102.282	%	28/06/24	100.2155	4	1,022,820.47	1,004,575.14	2,420.14	-18,245.33	0.32
XS2776523669	TUI AG 5.875	03-29 (UST)	150329	2,100,000.	M EUR	28/06/24	101.1156	%	28/06/24	101.761	E	2,123,427.82	2,174,202.02	37,221.02	50,774.20	0.69
<b>SUBTOTAL Asset Currency : EUR EURO</b>																
SUM (EUR)									3,146,248.29	3,178,777.16	39,641.16	32,528.87	1.00			
<b>Other bonds and similar traded on a regulated market</b>																
SUM (EUR)									312,761,394.08	316,703,704.69	5,155,016.02	3,942,310.61	100.01			
<b>I - BONDS AND SIMILAR SECURITIES</b>																
SUM (EUR)									313,677,099.08	317,565,534.19	5,157,112.06	3,888,435.11	100.29			
<b>III - UNITS OF MUTUAL FUNDS</b>																
<b>UCITS and similar from other UE members</b>																
<b>Asset Currency : EUR EURO</b>																
FRO007442496	RMM COURT TERME C			919.	P EUR	27/06/24	4116.1909	M	27/06/24	4118.93	5	3,782,779.41	3,785,296.67	0.00	2,517.26	1.20
<b>IX - TRESURY</b>																
<b>Payables and Receivables</b>																
<b>Deferred Payments</b>																
ARDEUR	Payable Purchase EUR			-5,459,968.75	EUR	28/06/24	1.		28/06/24	1.		-5,459,968.75	-5,459,968.75	0.00	0.00	-1.72
RACHEUR	Rachats a payer			-31,892.23	EUR	28/06/24	1.		28/06/24	1.		-31,892.23	-31,892.23	0.00	0.00	-0.01
SOUSEUR	Souscriptions/payer			491,438.77	EUR	28/06/24	1.		28/06/24	1.		491,438.77	491,438.77	0.00	0.00	0.16
VRDEUR	Receivable Sale EUR			432,296.72	EUR	28/06/24	1.		28/06/24	1.		432,296.72	432,296.72	0.00	0.00	0.14
<b>Deferred Payments</b>																
SUM (EUR)									-4,568,125.49	-4,568,125.49	0.00	0.00	-1.44			
<b>Cash Coupons and Cash Dividends</b>																
XS2274816177	CONT PO 3.125	01-28		800.	P EUR	28/06/24	15.625		28/06/24		A	12,500.00	12,500.00	0.00	0.00	0.00
XS2353416386	ENER GA 3.5	06-29		2,800.	P EUR	28/06/24	17.5		28/06/24		A	49,000.00	49,000.00	0.00	0.00	0.02
XS2582788100	ITAL CH 10.0	02-28		2,600.	P EUR	28/06/24	50.		28/06/24		A	130,000.00	130,000.00	0.00	0.00	0.04
XS2643284388	PEU FIN 7.25	07-28		3,300.	P EUR	28/06/24	36.25		28/06/24		A	119,625.00	119,625.00	0.00	0.00	0.04
<b>Cash Coupons and Cash Dividends</b>																
SUM (EUR)									311,125.00	311,125.00	0.00	0.00	0.10			



Portfolio records (HISINV)

Stock Assets on 28/06/24

FUND : 640141 R-CO TARGET 2027 HY

VALID. NAV

Fixing currency : BCE Devise BCE on shore

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

A S S E T	STATUS	CONTRCT	QUANTITY +	CUR	CURRENCY U. C. P	DATE	PRICE	I	<----->	Fund currency	<----->	PRCT		
	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	QTD	ASSET	F	BOOK COST	MARKET VALUE	ACCRUED INTEREST	UNREALISED P&L	NAV	
<b>Management fees</b>														
FGANNEUR	Additional Costs	EUR	-97,326.99	EUR	1.	28/06/24	1.		-97,326.99	-97,326.99	0.00	0.00	-0.03	
FGPVFC1EUR	Managt Fees C1	EUR	-20,851.32	EUR	1.	28/06/24	1.		-20,851.32	-20,851.32	0.00	0.00	-0.01	
FGPVFC2EUR	Managt Fees C2	EUR	-112,947.68	EUR	1.	28/06/24	1.		-112,947.68	-112,947.68	0.00	0.00	-0.04	
FGPVFC3EUR	Managt Fees C3	EUR	-43,005.66	EUR	1.	28/06/24	1.		-43,005.66	-43,005.66	0.00	0.00	-0.01	
FGPVFC4EUR	Managt Fees C4	EUR	-837.64	EUR	1.	28/06/24	1.		-837.64	-837.64	0.00	0.00	0.00	
FGPVFC5EUR	Managt Fees C5	EUR	-19,654.25	EUR	1.	28/06/24	1.		-19,654.25	-19,654.25	0.00	0.00	-0.01	
FGPVFC7EUR	Managt Fees C7	EUR	-1,448.63	EUR	1.	28/06/24	1.		-1,448.63	-1,448.63	0.00	0.00	0.00	
FGPVFC8EUR	Managt Fees C8	EUR	-1,347.66	EUR	1.	28/06/24	1.		-1,347.66	-1,347.66	0.00	0.00	0.00	
FGPVFD1EUR	Managt Fees D1	EUR	-583.89	EUR	1.	28/06/24	1.		-583.89	-583.89	0.00	0.00	0.00	
FGPVFD2EUR	Managt Fees D2	EUR	-73.7	EUR	1.	28/06/24	1.		-73.70	-73.70	0.00	0.00	0.00	
FGPVFD3EUR	Managt Fees D3	EUR	-1,014.71	EUR	1.	28/06/24	1.		-1,014.71	-1,014.71	0.00	0.00	0.00	
<b>Management fees</b>														
									SUM (EUR)	-299,092.13	-299,092.13	0.00	0.00	-0.09
<b>Payables and Receivables</b>														
									SUM (EUR)	-4,556,092.62	-4,556,092.62	0.00	0.00	-1.44
<b>Availabilities</b>														
<b>Assets</b>														
BQRCEUR	ROTHSCHILD MM		-29,141.29	EUR	1.	28/06/24	1.		-29,141.29	-29,141.29	0.00	0.00	-0.01	
BQRCGBP	ROTHSCHILD MM		4,035.91	GBP	1.18751161	28/06/24	1.1815024		4,792.69	4,768.44	0.00	-24.25	0.00	
BQRCUSD	ROTHSCHILD MM		4,687.22	USD	0.93573163	28/06/24	0.93414292		4,385.98	4,378.53	0.00	-7.45	0.00	
<b>Assets</b>														
									SUM (EUR)	-19,962.62	-19,994.32	0.00	-31.70	-0.01
<b>FX forward and currency swap</b>														
<b>QUOTATION CURRCY: EUR EURO</b>														
24164002114	A USD EUR 13/09/24	RECU 13/09/24	3,750,000.	USD	0.9263	28/06/24	0.93086471		3,473,653.50	3,490,742.67	0.00	17,089.17	1.10	
		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	-1.10	
24164002243	A CHF EUR 13/09/24	RECU 13/09/24	2,090,000.	CHF	1.0438	28/06/24	1.04330205		2,181,525.92	2,180,501.28	0.00	-1,024.64	0.69	
		VERSE 13/09/24	-2,181,525.92	EUR	1.	28/06/24	1.		-2,181,525.92	-2,181,525.92	0.00	0.00	-0.69	
24164004863	V USD EUR 13/09/24	RECU 13/09/24	9,513,708.09	EUR	1.	28/06/24	1.		9,513,708.09	9,513,708.09	0.00	0.00	3.00	
		VERSE 13/09/24	-10,360,000.	USD	0.9183	28/06/24	0.93089285		-9,513,708.09	-9,644,049.97	0.00	-130,341.88	-3.05	
24164004868	V GBP EUR 13/09/24	RECU 13/09/24	872,795.9	EUR	1.	28/06/24	1.		872,795.90	872,795.90	0.00	0.00	0.28	
		VERSE 13/09/24	-740,000.	GBP	1.1795	28/06/24	1.17784939		-872,795.90	-871,608.54	0.00	1,187.36	-0.28	
<b>SUBTOTAL QUOTATION CURRCY: EUR EURO</b>														
									SUM (EUR)	0.00	-113,089.99	0.00	-113,089.99	-0.04
<b>Availabilities</b>														
									SUM (EUR)	-19,962.62	-133,084.31	0.00	-113,121.69	-0.04

Portfolio records (HISINV)

Stock Assets on 28/06/24

FUND : 640141 R-CO TARGET 2027 HY

VALID. NAV

Fixing currency : BCE Devise BCE on shore

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

A S S E T	STATUS ASST/LINE	CONTRCT	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U. C. P AND PRICE TYPE	DATE QTD	PRICE ASSET	I F	<----- BOOK COST	Fund currency MARKET VALUE	ACCRUED INTEREST	-----> UNREALISED P&L	PRCT NAV	
<b>IX - TREASURY</b>														
						SUM	(EUR)			-4,576,055.24	-4,689,176.93	0.00	-113,121.69	-1.48

<b>FUND</b>	<b>: R-CO TARGET 2027 HY</b>		<b>(640141)</b>					(EUR)		312,883,823.25	316,661,653.93	5,157,112.06	3,777,830.68	100.00
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## Portfolio records (HISINV)

Stock Assets on 28/06/24

FUND : 640141 R-CO TARGET 2027 HY

VALID. NAV

Fixing currency : BCE Devise BCE on shore

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

Fund portfolio : 321,237,740.87 Coupons and dividends due : 311,125.

Day's management fees

Additional Costs EUR :	75.36	EUR
Additional Costs EUR :	346.14	EUR
Additional Costs EUR :	311.99	EUR
Additional Costs EUR :	5.99	EUR
Additional Costs EUR :	104.54	EUR
Additional Costs EUR :	3.24	EUR
Additional Costs EUR :	9.65	EUR
Additional Costs EUR :	2.24	EUR
Additional Costs EUR :	0.77	EUR
Additional Costs EUR :	5.29	EUR
Managt Fees C1 EUR :	753.56	EUR
Managt Fees C2 EUR :	4,153.71	EUR
Managt Fees C3 EUR :	1,559.97	EUR
Managt Fees C4 EUR :	29.94	EUR
Managt Fees C5 EUR :	731.8	EUR
Managt Fees C7 EUR :	51.78	EUR
Managt Fees C8 EUR :	48.25	EUR
Managt Fees D1 EUR :	22.44	EUR
Managt Fees D2 EUR :	3.87	EUR
Managt Fees D3 EUR :	37.03	EUR

Company invoiced fees

Frais maximum notice :	828.92	EUR
Frais maximum notice :	4,499.85	EUR
Frais maximum notice :	1,871.96	EUR
Frais maximum notice :	35.93	EUR
Frais maximum notice :	836.34	EUR
Frais maximum notice :	55.01	EUR
Frais maximum notice :	57.9	EUR
Frais maximum notice :	24.69	EUR
Frais maximum notice :	4.65	EUR
Frais maximum notice :	42.32	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 FR0014001BF9 RCO TARGET27 HY CEUR	EUR	27,579,604.16	252,812.2002	109.09	8.709254187719			111.81	109.09

Portfolio records (HISINV)

Stock Assets on 28/06/24

FUND : 640141 R-CO TARGET 2027 HY

VALID. NAV

Fixing currency : BCE Devise BCE on shore

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

C2	FR001400IBH5	RCO TARGET27 HY FEUR	EUR	126,683,587.76	1,163,372.1421	108.89	40.005128070578	111.61	108.89
C3	FR001400IBI3	RCO TARGET27HY ICEUR	EUR	114,187,668.24	104,185.9327	1,095.99	36.058379808548	1,123.38	1,095.99
C4	FR001400IBL7	RCO TARGET27 ICHFH	EUR	2,191,423.82	2,000.	1,095.71	0.694197014525	1,123.10	1,095.71
C5	FR001400IBK9	RCO TARGET27 HY PEUR	EUR	38,261,766.18	349,754.2779	109.39	12.082432870664	112.12	109.39
C7	FR001400IBR4	RCO TARGET27 HY REUR	EUR	1,184,362.73	11,006.0254	107.61	0.374011359704	110.30	107.61
C8	FR001400P2B0	RCO TARGET27 ICUSDH	EUR	3,532,043.40	3,750.	941.87	1.116235146644	965.41	941.87
D1	FR001400IBG7	RCO TARGET27 HY DEUR	EUR	821,353.87	7,671.2214	107.06	0.259372091511	109.73	107.06
D2	FR001400IBJ1	RCO TARGET27HY IDEUR	EUR	283,572.83	279.1939	1,015.68	0.089547117768	1,041.07	1,015.68
D3	FR001400IBQ6	RCO TARGET27HY PBEUR	EUR	1,936,270.94	18,055.1591	107.24	0.611442332339	109.92	107.24

Net Asset Value EUR : 316,661,653.93

C4	CHF	2,111,217.71	1,055.6	0.9634	1,081.99	1,055.6
C8	USD	3,781,052.46	1,008.28	1.0705	1,033.48	1,008.28

Previous NAV on date 27/06/24 :

C1	RCO TARGET27 HY CEUR	Prev. NAV:	109.11	(EUR)	Variation :	-0.018%
C2	RCO TARGET27 HY FEUR	Prev. NAV:	108.91	(EUR)	Variation :	-0.018%
C3	RCO TARGET27HY ICEUR	Prev. NAV:	1,096.22	(EUR)	Variation :	-0.021%
C4	RCO TARGET27 ICHFH	Prev. NAV:	1,099.39	(EUR)	Variation :	-0.335%
C5	RCO TARGET27 HY PEUR	Prev. NAV:	109.41	(EUR)	Variation :	-0.018%
C7	RCO TARGET27 HY REUR	Prev. NAV:	107.63	(EUR)	Variation :	-0.019%
C8	RCO TARGET27 ICUSDH	Prev. NAV:	942.81	(EUR)	Variation :	-0.100%
D1	RCO TARGET27 HY DEUR	Prev. NAV:	107.09	(EUR)	Variation :	-0.028%
D2	RCO TARGET27HY IDEUR	Prev. NAV:	1,015.89	(EUR)	Variation :	-0.021%
D3	RCO TARGET27HY PBEUR	Prev. NAV:	107.26	(EUR)	Variation :	-0.019%

Theoretical NAV

Unit	Currency	Theoretical asset	Theoretical NAV per unit	
C1	FR001400IBF9	RCO TARGET27 HY CEUR	EUR 27,579,604.16	109.09
C2	FR001400IBH5	RCO TARGET27 HY FEUR	EUR 126,683,587.76	108.89
C3	FR001400IBI3	RCO TARGET27HY ICEUR	EUR 114,187,668.24	1,095.99
C4	FR001400IBL7	RCO TARGET27 ICHFH	EUR 2,191,423.82	1,095.71
C5	FR001400IBK9	RCO TARGET27 HY PEUR	EUR 38,261,766.18	109.39
C7	FR001400IBR4	RCO TARGET27 HY REUR	EUR 1,184,362.73	107.61
C8	FR001400P2B0	RCO TARGET27 ICUSDH	EUR 3,532,043.40	941.87
D1	FR001400IBG7	RCO TARGET27 HY DEUR	EUR 821,353.87	107.06
D2	FR001400IBJ1	RCO TARGET27HY IDEUR	EUR 283,572.83	1,015.68
D3	FR001400IBQ6	RCO TARGET27HY PBEUR	EUR 1,936,270.94	107.24

Portfolio records (HISINV)

Stock Assets on 28/06/24

FUND : 640141 R-CO TARGET 2027 HY

VALID. NAV

Fixing currency : BCE Devise BCE on shore

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

Total theoretical assets EUR : 316,661,653.93

( Sens collection : EQU )

C4	CHF	2,111,217.71	1,055.6
C8	USD	3,781,052.46	1,008.28

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 :	93.02	DD Status :	I
DI Wght :	98.84	DI Status :	0

## Portfolio records (HISINV)

Stock Assets on 28/06/24

FUND : 640141 R-CO TARGET 2027 HY

VALID. NAV

Fixing currency : BCE Devise BCE on shore

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

## FOREX RATE USED IN FUND NAV

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

## FX RATES IN REVERSE NOTATION

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