

R-co Conviction Credit Euro

Sub-fund of the SICAV:

R-CO

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

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 SICAV, and in accordance with the provisions of article L. 214-24-49 of the French Monetary and Financial Code relative to the verification of the composition of assets, we have drawn up this certificate pertaining to the information contained in the composition of assets of the R-co Conviction Credit Euro sub-fund as at 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, 1st September 2023

The Statutory Auditor

Deloitte & Associés

Olivier GALIENNE

Portfolio records (HISINV)

Stock Assets on 30/06/23

FUND : 1109 R-CO CONVICTION CREDIT EURO

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

EQUITIES AND SIMILAR SECURITIES

Equities and similar securities traded on regulated markets

Equities and similar securities traded on regulated or similar markets

Asset Currency : EUR EURO

ES0105200002	ABENGOA CL B		12,706,492.	P	EUR	0.	M 24/05/22	0.	V	0.00	0.00	0.00	0.00	0.00
ES0105200416	ABENGOA SA		1,228,837.	P	EUR	0.	M 24/05/22	0.	V	0.00	0.00	0.00	0.00	0.00

SUBTOTAL Asset Currency : EUR EURO

SUM (EUR) 0.00 0.00 0.00 0.00

Equities and similar securities Not traded on regulated markets

Equities and similar securities Not traded on regulated markets

Asset Currency : EUR EURO

XFCS00X3EKC7	SFP 2020 CMC RAVENNA		1,342,565.	P	EUR	0.	M		A	0.00	0.00	0.00	0.00	0.00
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EQUITIES AND SIMILAR SECURITIES

SUM (EUR) 0.00 0.00 0.00 0.00

BONDS AND SIMILAR SECURITIES

Bonds and similar securities traded on regulated markets

Fixed-rate bonds traded on regulated markets

Asset Currency : EUR EURO

FR0011896513	GROU AS 6.375 PERP	(366) 311299	1,200,000.	M	EUR	110.0288	% 30/06/23	100.3975	4	1,320,345.21	1,212,503.61	7,733.61	-107,841.60	0.07
AT0000A0VR06	AUST GOV 3.15 06-44	(366) 200644	20,000,000.	M	EUR	100.0796	% 30/06/23	101.545	4	20,015,923.29	20,333,098.36	24,098.36	317,175.07	1.13
AT0000A2RZL4	ERST BA 0.75 07-28	(366) 060728	19,400,000.	M	EUR	99.505	% 30/06/23	81.767	E	19,303,970.00	16,007,500.74	144,702.74	-3,296,469.26	0.89
AT000B122080	VOLK WI 0.875 03-26	(366) 230326	10,200,000.	M	EUR	99.456	% 30/06/23	88.168	4	10,144,512.00	9,018,252.80	25,116.80	-1,126,259.20	0.50
BE0002592708	KBC GRO 4.25 PERP	(UST) 311299	5,800,000.	M	EUR	98.5166	% 30/06/23	86.537	4	5,713,964.01	5,066,964.31	47,818.31	-646,999.70	0.28
BE0002872530	CRELAN 5.375 10-25	(366) 311025	13,000,000.	M	EUR	99.707	% 30/06/23	99.545	E	12,961,910.00	13,411,788.36	470,938.36	449,878.36	0.75
BE0002938190	GROU BR 4.0 05-33	(366) 150533	20,000,000.	M	EUR	99.66	% 30/06/23	100.835	4	19,932,000.00	20,276,289.62	109,289.62	344,289.62	1.13
BE6279619330	ETHI VIE 5.0 01-26	(366) 140126	7,100,000.	M	EUR	106.7022	% 30/06/23	100.512	4	7,575,859.25	7,302,667.07	166,315.07	-273,192.18	0.41
BE6317598850	AGEAS NV 3.875 PERP	(366) 311299	8,000,000.	M	EUR	102.1885	% 30/06/23	72.449	4	8,175,076.16	5,816,247.87	20,327.87	-2,358,828.29	0.32
BE6325355822	AGEA NV 1.875 11-51	(366) 241151	6,200,000.	M	EUR	99.626	% 30/06/23	72.8995	4	6,176,812.00	4,590,474.48	70,705.48	-1,586,337.52	0.26
BE6327721237	VGP 1.5 04-29	(366) 080429	8,100,000.	M	EUR	99.522	% 30/06/23	69.528	4	8,061,282.00	5,660,649.15	28,881.15	-2,400,632.85	0.32
BE6331562817	ALIA FI 0.875 11-28	(366) 081128	12,000,000.	M	EUR	97.9179	% 30/06/23	79.887	4	11,750,151.97	9,654,905.75	68,465.75	-2,095,246.22	0.54
BE6332786449	VGP 1.625 01-27	(366) 170127	12,400,000.	M	EUR	90.4899	% 30/06/23	81.047	4	11,220,752.33	10,142,573.21	92,745.21	-1,078,179.12	0.56
CH1170565753	ZURC KA 2.02 04-28	(366) 130428	8,400,000.	M	EUR	100.	% 30/06/23	90.7755	4	8,400,000.00	7,663,157.74	38,015.74	-736,842.26	0.43
DE0001135481	ALLEMAGNE 2.5% 2044	(366) 040744	30,000,000.	M	EUR	100.2094	% 30/06/23	100.989	4	30,062,815.07	30,296,700.00	0.00	233,884.93	1.69
DE000A254YS5	ACCE RE 3.625 02-26	(UST) 130226	5,903,000.	M	EUR	83.5813	% 30/06/23	60.649	4	4,440,423.63	3,338,498.19	116,398.76	-1,101,925.44	0.19
DE000A2SBDE0	JAB HOL 1.0 12-27	(366) 201227	2,400,000.	M	EUR	99.018	% 30/06/23	87.255	4	2,376,432.00	2,107,007.67	12,887.67	-269,424.33	0.12
DE000A30VGD9	HERA FI 2.625 06-27	(366) 090627	15,100,000.	M	EUR	99.727	% 30/06/23	94.003	4	15,058,777.00	14,221,527.80	27,074.80	-837,249.20	0.79
DE000A30VQB2	VONO SE 5.0 11-30	(366) 231130	12,000,000.	M	EUR	100.3995	% 30/06/23	97.8575	4	12,047,945.00	12,109,475.34	366,575.34	61,530.34	0.67
DE000A30VT97	DEUT BK 10.0 PERP	(366) 311299	2,000,000.	M	EUR	100.39	% 30/06/23	99.4065	4	2,007,800.00	2,023,649.13	35,519.13	15,849.13	0.11
DE000A30WV1	DEUT PF 4.375 08-26	(366) 280826	15,800,000.	M	EUR	99.921	% 30/06/23	98.046	4	15,787,518.00	16,076,463.21	585,195.21	288,945.21	0.89
DE000A3E5TRO	ALLI SE 2.6 PERP	(366) 311299	7,000,000.	M	EUR	100.008	% 30/06/23	66.794	4	7,000,560.00	4,707,902.40	32,322.40	-2,292,657.60	0.26
DE000A3H2UX0	SIXT SE 1.75 12-24	(366) 091224	5,300,000.	M	EUR	100.	% 30/06/23	96.701	4	5,300,000.00	5,177,753.68	52,600.68	-122,246.32	0.29
DE000A3LHK72	TRAT FI 4.0 09-25	(366) 160925	14,100,000.	M	EUR	99.71	% 30/06/23	98.873	E	14,059,110.00	14,016,808.07	75,715.07	-42,301.93	0.78
DE000CZ40LD5	CMZB FRA 4.0 03-26	(366) 230326	10,000,000.	M	EUR	110.5395	% 30/06/23	97.0865	4	11,053,945.21	9,821,218.31	112,568.31	-1,232,726.90	0.55

Portfolio records (HISINV)

Stock Assets on 30/06/23 Fixing currency : BCE Devise BCE on shore
 FUND : 1109 R-CO CONVICTION CREDIT EURO 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
DE000CZ45W81	CMZB FR 6.5 12-32	(366) 061232	5,800,000.	M EUR	99.778 %	30/06/23	99.497	4	5,787,124.00	5,987,730.11	216,904.11	200,606.11	0.33
DE000DL19WN3	DEUT BK 4.0 06-32	(366) 240632	9,000,000.	M EUR	99.7113 %	30/06/23	88.1595	4	8,974,015.60	7,944,191.07	9,836.07	-1,029,824.53	0.44
DE000HCB0BS6	HAMB CO 4.875 03-25	(366) 170325	16,900,000.	M EUR	99.948 %	30/06/23	99.6375	4	16,891,212.00	17,084,099.18	245,361.68	192,887.18	0.95
ES0200002089	ADIF AL 3.9 04-33	(366) 300433	23,000,000.	M EUR	99.8104 %	30/06/23	101.233	4	22,956,382.00	23,450,245.74	166,655.74	493,863.74	1.31
ES0224244089	MAPF SA 4.375 03-47	(366) 310347	5,000,000.	M EUR	109.0893 %	30/06/23	95.073	4	5,454,465.75	4,810,429.37	56,779.37	-644,036.38	0.27
ES0224244105	MAPFRE 2.875 04-30	(366) 130430	8,000,000.	M EUR	99.06 %	30/06/23	86.1375	4	7,924,800.00	6,942,530.05	51,530.05	-982,269.95	0.39
ES0265936031	ABAN CO 5.25 09-28	(366) 140928	6,400,000.	M EUR	99.721 %	30/06/23	98.335	E	6,382,144.00	6,563,160.55	269,720.55	181,016.55	0.37
ES0365936048	ABAN CO 5.5 05-26	(366) 180526	15,000,000.	M EUR	99.8384 %	30/06/23	99.443	4	14,975,760.00	15,022,392.62	105,942.62	46,632.62	0.84
FI4000046545	FINLAND 2.625% 07/42	(366) 040742	20,000,000.	M EUR	93.2773 %	30/06/23	94.1735	4	18,655,465.75	18,834,700.00	0.00	179,234.25	1.05
FI4000507132	FINNAIR 4.25 05-25	(EUR) 190525	5,000,000.	M EUR	99.716 %	30/06/23	93.6405	4	4,985,800.00	4,708,587.50	26,562.50	-277,212.50	0.26
FR0012206217	MACIF FIX 061049	(366) 311299	500,000.	M EUR	100.863 %	30/06/23	97.057	E	504,315.00	499,822.48	14,537.48	-4,492.52	0.03
FR0012317451	AGRIPOLE 5.0 11-19	(366) 271119	1,800,000.	M EUR	100. %	16/12/19	0.	R	1,800,000.00	0.00	0.00	-1,800,000.00	0.00
FR0013232444	GROU AS 6.0 01-27	(366) 230127	8,700,000.	M EUR	109.9501 %	30/06/23	104.9815	4	9,565,655.65	9,365,072.69	231,682.19	-200,582.96	0.52
FR0013291556	CRED MU 1.875 10-29	(366) 251029	5,000,000.	M EUR	97.5015 %	30/06/23	95.0795	4	4,875,073.66	4,818,701.03	64,726.03	-56,372.63	0.27
FR0013299468	CRED LO 1.35 11-29	(366) 281129	7,800,000.	M EUR	100. %	30/06/23	93.3955	4	7,800,000.00	7,347,740.51	62,891.51	-452,259.49	0.41
FR0013299641	BNP PAR 1.0 11-24	(366) 291124	2,600,000.	M EUR	96.1664 %	30/06/23	95.2635	4	2,500,327.40	2,492,308.53	15,457.53	-8,018.87	0.14
FR0013322187	ORPEA 2.625 03-25	(366) 100325	10,000,000.	M EUR	98.0052 %	30/06/23	30.33	4	9,800,517.18	3,116,196.72	83,196.72	-6,684,320.46	0.17
FR0013330529	UNIB RO 2.125 PERP	(366) 311299	16,800,000.	M EUR	94.0943 %	30/06/23	85.6255	4	15,807,846.70	14,631,560.71	246,476.71	-1,176,285.99	0.81
FR0013346814	ALTA 2.875 07-25	(366) 020725	9,300,000.	M EUR	99.265 %	30/06/23	92.811	4	9,231,645.00	8,632,884.07	1,461.07	-598,760.93	0.48
FR0013367174	IPSOS 2.875 09-25	(366) 210925	3,000,000.	M EUR	99.184 %	30/06/23	96.0595	E	2,975,520.00	2,949,367.19	67,582.19	-26,152.81	0.16
FR0013367612	EDF 4.0 PERP	(366) 311299	5,000,000.	M EUR	100. %	30/06/23	97.3	4	5,000,000.00	5,014,589.04	149,589.04	14,589.04	0.28
FR0013430840	UMG GRO 1.625 07-29	(366) 020729	8,000,000.	M EUR	104.7119 %	30/06/23	84.6595	4	8,376,955.54	6,773,470.38	710.38	-1,603,485.16	0.38
FR0013452893	TIKE CA 2.25 10-26	(366) 141026	8,700,000.	M EUR	99.859 %	30/06/23	92.134	4	8,687,733.00	8,156,705.26	141,047.26	-531,027.74	0.45
FR0013453974	ALTA CO 1.875 01-28	(366) 170128	4,000,000.	M EUR	99.241 %	30/06/23	80.9185	4	3,969,640.00	3,271,260.55	34,520.55	-698,379.45	0.18
FR0013455862	APIC PR 4.0 10-29	(366) 241029	7,900,000.	M EUR	100.0886 %	30/06/23	89.722	4	7,907,000.00	7,307,073.62	219,035.62	-599,926.38	0.41
FR0013461274	ERAMET 5.875 05-25	(366) 210525	10,300,000.	M EUR	100.554 %	30/06/23	102.041	4	10,357,057.67	10,582,970.27	72,747.27	225,912.60	0.59
FR0013477254	AIR FR 1.875 01-25	(366) 160125	7,500,000.	M EUR	90.7769 %	30/06/23	94.0365	4	6,808,265.40	7,117,848.80	65,111.30	309,583.40	0.40
FR0013478849	QUAD 2.25 02-25	(366) 030225	2,800,000.	M EUR	99.413 %	30/06/23	95.0395	4	2,783,564.00	2,687,169.01	26,063.01	-96,394.99	0.15
FR0013510179	AUCHAN 2.875 01-26	(366) 290126	5,800,000.	M EUR	99.139 %	30/06/23	95.355	4	5,750,062.00	5,601,858.49	71,268.49	-148,203.51	0.31
FR0013523891	CCR RE 2.875 07-40	(366) 150740	3,000,000.	M EUR	99.529 %	30/06/23	79.6875	4	2,985,870.00	2,474,275.68	83,650.68	-511,594.32	0.14
FR0013535150	ICAD SA 1.375 09-30	(366) 170930	2,000,000.	M EUR	99.926 %	30/06/23	76.6945	4	1,998,520.00	1,555,739.32	21,849.32	-442,780.68	0.09
FR0014000087	UBISOFT ENTERTAI	(366) 241127	10,000,000.	M EUR	76.7039 %	30/06/23	76.754	4	7,670,386.73	7,728,801.64	53,401.64	58,414.91	0.43
FR00140000Z2	SOCIETE GENERALE	(366) 241130	5,000,000.	M EUR	99.6786 %	30/06/23	88.5	4	4,983,931.51	4,455,410.96	30,410.96	-528,520.55	0.25
FR0014001168	BFCM BA 0.25 07-28	(366) 190728	15,000,000.	M EUR	99.711 %	30/06/23	81.35	4	14,956,650.00	12,238,458.90	35,958.90	-2,718,191.10	0.68
FR0014002QE8	SG 1.125 06-31	(366) 300631	5,300,000.	M EUR	99.395 %	30/06/23	86.86	4	5,267,935.00	4,604,231.64	651.64	-663,703.36	0.26
FR0014003S56	EDF 2.625 PERP	(366) 311299	12,200,000.	M EUR	100.0535 %	30/06/23	80.942	4	12,206,528.75	9,903,799.00	28,875.00	-2,302,729.75	0.55
FR0014003Y09	MUTU AS 0.625 06-27	(366) 210627	10,900,000.	M EUR	93.4596 %	30/06/23	85.524	4	10,187,092.32	9,324,535.74	2,419.74	-862,556.58	0.52
FR0014004Q15	COVI HO 1.0 07-29	(366) 270729	3,600,000.	M EUR	99.519 %	30/06/23	80.444	4	3,582,684.00	2,929,715.51	33,731.51	-652,968.49	0.16
FR0014005090	BQ POST 3.0 PERP	(UST) 311299	10,000,000.	M EUR	66.7663 %	30/06/23	66.3855	4	6,676,630.44	6,675,234.78	36,684.78	-1,395.66	0.37
FR0014005V34	BPCE 1.5 01-42	(366) 130142	8,800,000.	M EUR	99.7621 %	30/06/23	84.351	4	8,779,064.00	7,485,090.74	62,202.74	-1,293,973.26	0.42
FR0014006TQ7	TDF INF 1.75 12-29	(366) 011229	6,000,000.	M EUR	99.616 %	30/06/23	80.803	4	5,976,960.00	4,910,029.32	61,849.32	-1,066,930.68	0.27
FR0014007YA9	CNP ASS 1.25 01-29	(366) 270129	5,000,000.	M EUR	95.7979 %	30/06/23	82.8685	4	4,789,897.26	4,170,479.79	27,054.79	-619,417.47	0.23
FR0014008JQ4	MERC 2.5 02-29	(366) 280229	9,800,000.	M EUR	99.399 %	30/06/23	81.924	4	9,741,102.00	8,112,896.26	84,344.26	-1,628,205.74	0.45
FR001400BBL2	BNP PAR 6.875 PERP	(UST) 311299	13,200,000.	M EUR	100. %	30/06/23	96.173	4	13,200,000.00	12,764,262.23	69,426.23	-435,737.77	0.71
FR001400D4D6	FINA AP 7.0 10-27	(366) 061027	2,400,000.	M EUR	100. %	30/06/23	102.982	E	2,400,000.00	2,596,302.25	124,734.25	196,302.25	0.14
FR001400DA04	ORANO 5.375 05-27	(366) 150527	6,600,000.	M EUR	99.7 %	30/06/23	102.441	4	6,580,200.00	6,809,569.11	48,463.11	229,369.11	0.38
FR001400F067	CA 7.25 PERP	(UST) 311299	6,100,000.	M EUR	100. %	30/06/23	99.7365	4	6,100,000.00	6,097,145.93	13,219.43	-2,854.07	0.34
FR001400F0H3	JC DECA 5.0 01-29	(366) 110129	12,800,000.	M EUR	99.534 %	30/06/23	100.5245	4	12,740,352.00	13,172,231.89	305,095.89	431,879.89	0.73

Portfolio records (HISINV)

Stock Assets on 30/06/23 Fixing currency : BCE Devise BCE on shore
 FUND : 1109 R-CO CONVICTION CREDIT EURO 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
FR001400F2R8 AIR FR 8.125 05-28	(366)	310528	8,800,000.	M EUR	99.547 %	30/06/23	103.76	4	8,760,136.00	9,197,300.77	66,420.77	437,164.77	0.51
FR001400F6E7 ALD 4.25 01-27	(366)	180127	8,000,000.	M EUR	101.2329 %	30/06/23	99.761	4	8,098,630.14	8,136,441.64	155,561.64	37,811.50	0.45
FR0014001186 CRED MU 3.875 05-28	(366)	220528	10,300,000.	M EUR	99.862 %	30/06/23	99.3155	E	10,285,786.00	10,276,388.23	46,891.73	-9,397.77	0.57
IT0005440646 CMC RAV 2.0 12-26	(366)	311226	671,283.	M EUR	20.2132 %	30/06/23	0.	C	135,687.50	0.00	0.00	-135,687.50	0.00
NL0009446418 NETH GOV 3.75 01-42	(366)	150142	30,000,000.	M EUR	112.6276 %	30/06/23	114.768	4	33,788,284.93	34,954,372.60	523,972.60	1,166,087.67	1.95
PTBCPBOM0062 BCP 8.5 10-25	(366)	271025	7,000,000.	M EUR	100.1257 %	30/06/23	103.506	4	7,008,800.00	7,656,214.52	410,794.52	647,414.52	0.43
PTCCCMOM0006 CAIX CE 8.375 07-27	(366)	040727	12,000,000.	M EUR	99.681 %	30/06/23	100.16	E	11,961,720.00	12,019,200.00	0.00	57,480.00	0.67
PTGGDDMO0008 GALP GA 4.875 07-28	(366)	030728	18,300,000.	M EUR	99.8 %	30/06/23	100.024	E	18,263,400.00	18,306,829.50	2,437.50	43,429.50	1.02
PTNOB1OM0014 NOVO BA 3.5 07-24	(366)	230723	8,000,000.	M EUR	99.6051 %	30/06/23	99.8165	4	7,968,404.11	8,250,744.66	265,424.66	282,340.55	0.46
PTNOBLOM0001 NOVO BA 9.875 12-33	(366)	011233	14,000,000.	M EUR	100. %	30/06/23	103.233	4	14,000,000.00	14,577,613.15	124,993.15	577,613.15	0.81
SE0015657903 HEIM AB 4.25 03-26	(EUR)	090326	1,600,000.	M EUR	98.892 %	30/06/23	54.4255	4	1,582,272.00	892,530.22	21,722.22	-689,741.78	0.05
SE0016278352 HEIM AB 6.75 PERP	(366)	311299	4,700,000.	M EUR	99.8569 %	30/06/23	43.0055	4	4,693,275.00	2,169,018.77	147,760.27	-2,524,256.23	0.12
SE0016589105 HEIM AB 4.375 03-27	(EUR)	060327	4,800,000.	M EUR	99.397 %	30/06/23	65.168	4	4,771,056.00	3,196,897.33	68,833.33	-1,574,158.67	0.18
XS0808635436 UQA 6.875% 31/07/43	(366)	310723	200,000.	M EUR	104.6731 %	30/06/23	100.1635	4	209,346.25	213,059.88	12,732.88	3,713.63	0.01
XS0816246077 GE 3.65 08/23/32	(EXA)	230832	5,300,000.	M EUR	126.92 %	30/06/23	97.5425	E	6,726,760.00	5,336,702.50	166,950.00	-1,390,057.50	0.30
XS1115800655 ASR NEDE 5.0 PERP	(366)	311299	6,000,000.	M EUR	104.9945 %	30/06/23	98.512	4	6,299,668.90	6,138,391.23	227,671.23	-161,277.67	0.34
XS1117293107 UNIQ VER 6.0 07-46	(366)	270746	200,000.	M EUR	100.0984 %	30/06/23	100.5015	4	200,196.72	212,246.84	11,243.84	12,050.12	0.01
XS1385945131 BFCM 2.38 03-26	(366)	240326	10,000,000.	M EUR	108.9094 %	30/06/23	95.029	4	10,890,939.72	9,569,088.52	66,188.52	-1,321,851.20	0.53
XS1489391109 PART IR 1.25 09-26	(366)	150926	6,100,000.	M EUR	104.7815 %	30/06/23	91.035	4	6,391,672.29	5,614,135.00	61,000.00	-777,537.29	0.31
XS1605600532 LA FINA 4.0 05-24	(EUR)	150524	3,300,000.	M EUR	81.7057 %	30/06/23	74.6385	4	2,696,289.10	2,481,037.17	17,966.67	-215,251.93	0.14
XS1678966935 CNH IND 1.75 09-25	(366)	120925	10,000,000.	M EUR	107.2535 %	30/06/23	95.4135	4	10,725,354.15	9,682,788.36	141,438.36	-1,042,565.79	0.54
XS1691468026 NIBC BA 6.0 PERP	(UST)	311299	3,200,000.	M EUR	100. %	30/06/23	77.748	4	3,200,000.00	2,529,903.21	41,967.21	-670,096.79	0.14
XS1716927766 FERR NE 2.124 PERP	(366)	311299	7,643,000.	M EUR	83.6176 %	30/06/23	99.663	4	6,390,896.04	7,639,863.86	22,620.77	1,248,967.82	0.43
XS1722898431 NEW EUR 1.75 11-24	(366)	231124	7,563,000.	M EUR	101.2371 %	30/06/23	95.035	4	7,656,560.43	7,268,358.99	80,861.94	-388,201.44	0.40
XS1739839998 UNIC 5.375 PERP	(UST)	311299	2,000,000.	M EUR	84.7773 %	30/06/23	91.7225	4	1,695,546.45	1,843,555.19	9,105.19	148,008.74	0.10
XS1794675931 FAIR FI 2.75 03-28	(366)	290328	4,300,000.	M EUR	111.8174 %	30/06/23	90.155	4	4,808,148.08	3,908,004.48	31,339.48	-900,143.60	0.22
XS1806328750 BAWA GR 5.0 PERP	(UST)	311299	2,400,000.	M EUR	100. %	30/06/23	80.0085	4	2,400,000.00	1,936,834.43	16,630.43	-463,165.57	0.11
XS1811024543 CE ENER 1.659 04-24	(366)	260424	17,000,000.	M EUR	91.0873 %	30/06/23	95.389	4	15,484,841.26	16,269,299.59	53,169.59	784,458.33	0.91
XS1829325239 ATRI EU 3.0 09-25	(366)	110925	5,000,000.	M EUR	98.457 %	30/06/23	87.6265	4	4,922,850.00	4,502,968.84	121,643.84	-419,881.16	0.25
XS1877540465 AB SAGA 2.0 01-24	(366)	170124	6,600,000.	M EUR	99.834 %	30/06/23	97.924	4	6,589,044.00	6,523,740.16	60,756.16	-65,303.84	0.36
XS1892756682 VAN LAN 6.75 PERP	(EUR)	311299	5,200,000.	M EUR	100. %	30/06/23	93.799	4	5,200,000.00	4,968,223.00	90,675.00	-231,777.00	0.28
XS1953271225 UNIC 4.875 02-29	(366)	200229	1,000,000.	M EUR	100. %	30/06/23	99.528	4	1,000,000.00	1,013,177.26	17,897.26	13,177.26	0.06
XS1974787480 TOTA SE 1.75 PERP	(366)	311299	8,000,000.	M EUR	95.9266 %	30/06/23	96.925	4	7,674,127.05	7,788,808.74	34,808.74	114,681.69	0.43
XS1978668298 NIBC BA 2.0 04-24	(366)	090424	1,900,000.	M EUR	99.939 %	30/06/23	97.7675	4	1,898,841.00	1,866,511.46	8,928.96	-32,329.54	0.10
XS2000538343 ERST GR 0.875 05-26	(366)	220526	4,000,000.	M EUR	99.501 %	30/06/23	91.383	4	3,980,040.00	3,659,432.02	4,112.02	-320,607.98	0.20
XS2001315766 EURO WO 1.375 05-26	(366)	220526	9,600,000.	M EUR	100.8724 %	30/06/23	90.5195	4	9,683,749.79	8,705,380.20	15,508.20	-978,369.59	0.48
XS2015240083 SELP FI 1.5 12-26	(366)	201226	3,700,000.	M EUR	99.672 %	30/06/23	88.4435	4	3,687,864.00	3,302,212.24	29,802.74	-385,651.76	0.18
XS2021993212 UNIC 1.625 07-25	(366)	030725	8,000,000.	M EUR	104.8235 %	30/06/23	97.122	4	8,385,879.45	7,770,115.19	355.19	-615,764.26	0.43
XS2027364327 LOGI FI 1.625 07-27	(366)	150727	3,500,000.	M EUR	106.6029 %	30/06/23	83.242	4	3,731,100.68	2,968,630.96	55,160.96	-762,469.72	0.17
XS2049419398 TEOL VO 1.125 03-26	(366)	090326	3,700,000.	M EUR	99.691 %	30/06/23	91.189	4	3,688,567.00	3,387,299.35	13,306.35	-301,267.65	0.19
XS2049767598 CAST AB 0.75 09-26	(366)	040926	2,000,000.	M EUR	81.7905 %	30/06/23	82.4045	4	1,635,810.68	1,660,542.05	12,452.05	24,731.37	0.09
XS2049823763 RAIFF BA 1.5 03-30	(366)	120330	5,000,000.	M EUR	88.0877 %	30/06/23	86.1835	4	4,404,383.56	4,332,535.66	23,360.66	-71,847.90	0.24
XS2050448336 FAST AB 1.125 01-27	(366)	290127	7,800,000.	M EUR	99.839 %	30/06/23	75.4465	4	7,787,442.00	5,922,331.11	37,504.11	-1,865,110.89	0.33
XS2054209833 WINT DE 0.84 09-25	(366)	250925	18,100,000.	M EUR	97.8139 %	30/06/23	92.1535	4	17,704,323.13	16,797,250.02	117,466.52	-907,073.11	0.93
XS2056490423 ACHM BV 4.625 PERP	(366)	311299	5,800,000.	M EUR	111.9494 %	30/06/23	77.8655	4	6,493,064.54	4,590,957.20	74,758.20	-1,902,107.34	0.26
XS2065555562 BK IREL 2.375 10-29	(366)	141029	3,200,000.	M EUR	99.972 %	30/06/23	95.4895	4	3,199,104.00	3,110,425.64	54,761.64	-88,678.36	0.17
XS2077670003 BAYER 2.375 11-79	(366)	121179	3,000,000.	M EUR	99.6231 %	30/06/23	93.115	4	2,988,691.70	2,803,767.62	10,317.62	-184,924.08	0.16
XS2078976805 PPF ARE 2.125 01-25	(366)	310125	7,400,000.	M EUR	99.2416 %	30/06/23	96.236	4	7,343,876.52	7,187,810.58	66,346.58	-156,065.94	0.40

Portfolio records (HISINV)

Stock Assets on 30/06/23

FUND : 1109 R-CO CONVICTION CREDIT EURO

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 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
XS2079413527 CITY OY 4.496 PERP	(366)	311299	1,900,000.	M EUR	100.	% 30/06/23	65.127	4	1,900,000.00	1,268,306.06	30,893.06	-631,693.94	0.07
XS2079716937 APPLE 0.5 11-31	(366)	151131	6,665,000.	M EUR	80.2026	% 30/06/23	80.82	4	5,345,506.23	5,407,743.62	21,090.62	62,237.39	0.30
XS2081018629 INTE 1.0 11-26	(366)	191126	20,000,000.	M EUR	102.5711	% 30/06/23	89.9395	4	20,514,226.03	18,112,283.56	124,383.56	-2,401,942.47	1.01
XS2081611993 AZIMUT 1.625 12-24	(366)	121224	4,550,000.	M EUR	100.0346	% 30/06/23	96.1915	4	4,551,575.36	4,418,037.22	41,323.97	-133,538.14	0.25
XS2082324018 ARCE MI 1.75 11-25	(366)	191125	3,000,000.	M EUR	90.875	% 30/06/23	94.9925	4	2,726,250.00	2,882,425.68	32,650.68	156,175.68	0.16
XS2100663579 DIGI DU 0.625 07-25	(366)	150725	1,800,000.	M EUR	99.347	% 30/06/23	91.0255	4	1,789,246.00	1,649,369.96	10,910.96	-138,876.04	0.09
XS2101558307 UNIC 2.731 01-32	(366)	150132	5,400,000.	M EUR	91.0779	% 30/06/23	87.544	4	4,918,206.67	4,796,062.52	68,686.52	-122,144.15	0.27
XS2106861771 MEDI CR 1.125 04-25	(366)	230425	2,300,000.	M EUR	99.836	% 30/06/23	94.342	4	2,296,228.00	2,174,956.16	5,090.16	-121,271.84	0.12
XS2113662063 POSAV 5.375 PERP	(366)	311299	7,400,000.	M EUR	100.	% 30/06/23	89.696	4	7,400,000.00	6,798,783.45	161,279.45	-601,216.55	0.38
XS2155486942 GREN FI 3.95 07-25	(366)	090725	7,100,000.	M EUR	105.9409	% 30/06/23	95.66	4	7,521,803.22	7,068,468.22	276,608.22	-453,335.00	0.39
XS2176872849 PUF ARE 3.5 05-24	(366)	200723	3,350,000.	M EUR	99.634	% 30/06/23	100.002	4	3,337,739.00	3,364,482.98	14,415.98	26,743.98	0.19
XS2189970317 ZURI FI 1.875 09-50	(366)	170950	5,000,000.	M EUR	99.699	% 30/06/23	80.1625	4	4,984,950.00	4,082,611.30	74,486.30	-902,338.70	0.23
XS2193661324 BP CAP 3.25 PERP	(366)	311299	6,400,000.	M EUR	100.	% 30/06/23	92.466	4	6,400,000.00	5,924,643.67	6,819.67	-475,356.33	0.33
XS2202900424 COOP RA 4.375 PERP	(UST)	311299	5,000,000.	M EUR	96.3207	% 30/06/23	87.5375	4	4,816,033.65	4,379,863.39	2,988.39	-436,170.26	0.24
XS2203802462 NE PROP 3.375 07-27	(366)	140727	5,000,000.	M EUR	100.8822	% 30/06/23	89.905	4	5,044,109.59	4,659,376.71	164,126.71	-384,732.88	0.26
XS2221845683 MUNI RE 1.25 05-41	(366)	270541	3,000,000.	M EUR	98.847	% 30/06/23	76.5275	4	2,965,410.00	2,299,820.90	3,995.90	-665,589.10	0.13
XS2230399441 AIB GRO 2.875 05-31	(366)	300531	9,400,000.	M EUR	99.952	% 30/06/23	90.8095	4	9,395,488.00	8,561,936.58	25,843.58	-833,551.42	0.48
XS2232027727 KION GR 1.625 09-25	(366)	240925	3,900,000.	M EUR	99.407	% 30/06/23	93.686	4	3,876,873.00	3,702,891.33	49,137.33	-173,981.67	0.21
XS2236273582 DZ BANK 1.026 09-30	(366)	230930	7,700,000.	M EUR	100.	% 30/06/23	75.9315	E	6,700,000.00	5,140,897.43	53,486.93	-1,559,102.57	0.29
XS2241400295 OCI NV 3.625 10-25	(EUR)	151025	15,000,000.	M EUR	98.9999	% 30/06/23	97.266	4	13,364,982.50	13,238,300.63	107,390.63	-126,681.87	0.74
XS2242929532 ENI 2.625 PERP	(366)	311299	5,000,000.	M EUR	99.403	% 30/06/23	92.374	4	4,970,150.00	4,680,549.32	61,849.32	-289,600.68	0.26
XS2243564478 INMO AG 2.5 10-27	(366)	151027	4,500,000.	M EUR	97.856	% 30/06/23	81.202	4	4,403,520.00	3,734,843.42	80,753.42	-668,676.58	0.21
XS2244936659 INFR WI 1.625 10-28	(366)	201028	4,450,000.	M EUR	99.755	% 30/06/23	88.137	4	4,439,097.50	3,972,814.31	50,717.81	-466,283.19	0.22
XS2247718435 BLAC PR 1.25 04-27	(366)	260427	10,000,000.	M EUR	89.4185	% 30/06/23	79.995	4	8,941,849.32	8,023,065.57	23,565.57	-918,783.75	0.45
XS2247936342 BANC NT 1.625 10-30	(366)	221030	5,000,000.	M EUR	98.8751	% 30/06/23	79.9115	4	4,943,756.85	4,052,338.70	56,763.70	-891,418.15	0.23
XS2256977013 INTL PE 9.75 11-25	(366)	121125	5,185,000.	M EUR	100.1629	% 30/06/23	89.049	E	5,193,448.89	4,941,288.66	324,098.01	-252,160.23	0.28
XS2267889991 AUTO PE 2.0 12-28	(366)	041228	4,000,000.	M EUR	84.9088	% 30/06/23	87.6115	4	3,396,351.78	3,550,925.75	46,465.75	154,573.97	0.20
XS2284323347 BANC BP 6.5 PERP	(UST)	311299	1,500,000.	M EUR	100.	% 30/06/23	91.25	4	1,500,000.00	1,413,459.94	44,709.94	-86,540.06	0.08
XS2286012849 LOGI FI 0.875 01-31	(366)	140131	4,900,000.	M EUR	98.901	% 30/06/23	67.2645	4	4,846,149.00	3,316,047.14	20,086.64	-1,530,101.86	0.18
XS2293733825 TRAF FU 3.875 02-26	(366)	020226	20,000,000.	M EUR	97.3347	% 30/06/23	94.3235	4	19,466,935.08	19,187,439.73	322,739.73	-279,495.35	1.07
XS2294495838 ATRI FI 2.625 09-27	(366)	050927	1,500,000.	M EUR	98.167	% 30/06/23	72.9295	4	1,472,505.00	1,126,521.27	32,578.77	-345,983.73	0.06
XS2300292963 CELL FI 1.25 01-29	(366)	150129	9,400,000.	M EUR	95.2744	% 30/06/23	83.0295	4	8,955,789.64	7,859,499.03	54,726.03	-1,096,290.61	0.44
XS2306601746 EASY FI 1.875 03-28	(366)	030328	14,750,000.	M EUR	93.8629	% 30/06/23	87.4845	4	13,844,773.19	12,996,906.89	92,943.14	-847,866.30	0.72
XS2310411090 CITY TR 1.625 03-28	(366)	120328	3,000,000.	M EUR	98.898	% 30/06/23	73.097	4	2,966,940.00	2,208,094.43	15,184.43	-758,845.57	0.12
XS2331921390 ANIMA 1.5 04-28	(366)	220428	5,450,000.	M EUR	99.408	% 30/06/23	85.2915	4	5,417,736.00	4,664,692.08	16,305.33	-753,043.92	0.26
XS2334852253 ENI 2.0 PERP	(366)	311299	7,550,000.	M EUR	100.	% 30/06/23	85.069	4	7,550,000.00	6,444,988.19	22,278.69	-1,105,011.81	0.36
XS2336345140 CT INVE 5.5 04-26	(EUR)	150426	2,500,000.	M EUR	100.6741	% 30/06/23	93.282	4	2,516,852.54	2,362,223.61	30,173.61	-154,628.93	0.13
XS2338530467 ATRI EU 3.625 PERP	(366)	311299	5,000,000.	M EUR	98.1945	% 30/06/23	34.458	4	4,909,723.19	1,843,071.23	120,171.23	-3,066,651.96	0.10
XS2340236327 BK IREL 1.375 08-31	(366)	110831	3,300,000.	M EUR	99.951	% 30/06/23	86.97	4	3,298,383.00	2,910,661.03	40,651.03	-387,721.97	0.16
XS2341269970 AKER BP 1.125 05-29	(366)	120529	6,000,000.	M EUR	99.356	% 30/06/23	83.351	4	5,961,360.00	5,010,834.59	9,774.59	-950,525.41	0.28
XS2342592297 BANQ IN 1.75 08-31	(366)	180831	3,000,000.	M EUR	100.1342	% 30/06/23	88.5675	E	3,004,027.40	2,703,052.40	46,027.40	-300,975.00	0.15
XS2345982362 CRED SU 0.25 01-26	(366)	050126	10,800,000.	M EUR	86.0411	% 30/06/23	89.423	4	9,292,438.35	9,670,999.07	13,315.07	378,560.72	0.54
XS2347284742 TECH EN 1.125 05-28	(366)	280528	16,325,000.	M EUR	96.8714	% 30/06/23	85.565	4	15,814,254.62	13,987,052.59	18,566.34	-1,827,202.03	0.78
XS2351301499 ACEF HO 0.75 06-28	(366)	140628	4,350,000.	M EUR	99.364	% 30/06/23	81.867	4	4,322,334.00	3,562,997.29	1,782.79	-759,336.71	0.20
XS2353182020 ENEL FI 0.0 06-27	(366)	170627	15,000,000.	M EUR	98.909	% 30/06/23	85.9705	4	14,836,350.00	12,895,575.00	0.00	-1,940,775.00	0.72
XS2356316872 CECO AG 1.75 06-26	(366)	240626	14,900,000.	M EUR	76.191	% 30/06/23	78.5515	4	11,352,452.06	11,711,297.82	7,124.32	358,845.76	0.65
XS2362994068 NEMA SA 2.25 07-28	(366)	200728	10,900,000.	M EUR	100.	% 30/06/23	81.3235	4	10,900,000.00	9,098,760.82	234,499.32	-1,801,239.18	0.51
XS2363989273 LAR ESP 1.75 07-26	(366)	220726	4,200,000.	M EUR	100.	% 30/06/23	84.498	4	4,200,000.00	3,618,791.34	69,875.34	-581,208.66	0.20

Portfolio records (HISINV)

Stock Assets on 30/06/23 Fixing currency : BCE Devise BCE on shore
 FUND : 1109 R-CO CONVICTION CREDIT EURO 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	Fund currency			PRCT NAV		
									<-----> BOOK COST	MARKET VALUE	-----> ACCRUED INTEREST UNREALISED P&L			
XS2378468420	WUES WU	2.125 09-41	(366) 100941	10,100,000.	M EUR	99.1285	% 30/06/23	70.829	4	10,011,980.53	7,328,369.07	174,640.07	-2,683,611.46	0.41
XS2381272207	ENBW EN	1.375 08-81	(366) 310881	5,700,000.	M EUR	100.	% 30/06/23	79.989	4	5,700,000.00	4,625,293.89	65,920.89	-1,074,706.11	0.26
XS2382953789	CZEC GA	0.45 09-29	(366) 080929	13,302,000.	M EUR	72.2691	% 30/06/23	77.177	4	9,613,237.23	10,315,119.72	49,035.18	701,882.49	0.57
XS2386287689	MEDI CR	0.75 11-28	(366) 021128	9,400,000.	M EUR	100.	% 30/06/23	83.7795	4	9,400,000.00	7,922,401.77	47,128.77	-1,477,598.23	0.44
XS2388876232	MBANK	0.966 09-27	(366) 210927	4,100,000.	M EUR	100.	% 30/06/23	78.233	4	4,100,000.00	3,238,586.74	31,033.74	-861,413.26	0.18
XS2389688875	VITE FI	1.0 09-28	(366) 240928	8,400,000.	M EUR	94.413	% 30/06/23	84.496	4	7,930,693.00	7,162,792.77	65,128.77	-767,900.23	0.40
XS2391779134	BRIT AM	3.0 PERP	(366) 311299	13,000,000.	M EUR	84.4247	% 30/06/23	84.087	4	10,975,205.48	11,133,255.21	201,945.21	158,049.73	0.62
XS2392462730	WERF	0.5 10-26	(366) 281026	2,500,000.	M EUR	99.45	% 30/06/23	87.697	4	2,486,250.00	2,200,952.40	8,527.40	-285,297.60	0.12
XS2406737036	NATU FI	2.374 PERP	(366) 311299	12,000,000.	M EUR	79.721	% 30/06/23	88.2885	4	9,566,517.34	10,696,864.60	102,244.60	1,130,347.26	0.60
XS2412556461	CRED EM	1.125 01-28	(366) 190128	11,000,000.	M EUR	99.995	% 30/06/23	88.7525	4	10,999,450.00	9,819,055.82	56,280.82	-1,180,394.18	0.55
XS2430287362	PROS NV	2.085 01-30	(366) 190130	7,400,000.	M EUR	100.	% 30/06/23	78.3905	4	7,400,000.00	5,871,067.25	70,170.25	-1,528,932.75	0.33
XS2430287529	PROS NV	1.207 01-26	(366) 190126	6,050,000.	M EUR	91.8658	% 30/06/23	91.162	4	5,557,877.99	5,548,511.69	33,210.69	-9,366.30	0.31
XS2430442868	NOVA KR	1.875 01-25	(366) 270125	9,100,000.	M EUR	99.92	% 30/06/23	96.8045	E	9,092,720.00	8,883,069.09	73,859.59	-209,650.91	0.49
XS2432130610	TOTA SE	2.0 PERP	(366) 311299	4,250,000.	M EUR	100.	% 30/06/23	87.3295	4	4,250,000.00	3,729,618.50	18,114.75	-520,381.50	0.21
XS2433361719	WIZZ AI	1.0 01-26	(366) 190126	12,700,000.	M EUR	93.873	% 30/06/23	88.417	4	11,921,874.95	11,286,717.90	57,758.90	-635,157.05	0.63
XS2434421413	BANC BP	3.375 01-32	(366) 190132	7,000,000.	M EUR	99.521	% 30/06/23	87.486	4	6,966,470.00	6,231,465.21	107,445.21	-735,004.79	0.35
XS2443920249	ING GRO	1.25 02-27	(366) 160227	2,000,000.	M EUR	92.7075	% 30/06/23	91.601	4	1,854,150.68	1,841,472.05	9,452.05	-12,678.63	0.10
XS2455392584	BANC DE	2.625 03-26	(366) 240326	7,000,000.	M EUR	99.9805	% 30/06/23	95.155	4	6,998,635.00	6,712,059.02	51,209.02	-286,575.98	0.37
XS2456432413	COOP RA	4.875 PERP	(UST) 311299	4,200,000.	M EUR	100.	% 30/06/23	84.1825	4	4,200,000.00	3,538,462.13	2,797.13	-661,537.87	0.20
XS2463450408	INTE	6.375 PERP	(UST) 311299	7,600,000.	M EUR	100.	% 30/06/23	86.9865	4	7,600,000.00	6,737,365.30	126,391.30	-862,634.70	0.38
XS2465792294	CELL FI	2.25 04-26	(366) 120426	5,000,000.	M EUR	99.0718	% 30/06/23	93.879	4	4,953,590.00	4,719,462.30	25,512.30	-234,127.70	0.26
XS2468979302	CETI FI	3.125 04-27	(366) 140427	13,900,000.	M EUR	99.0196	% 30/06/23	92.557	4	13,763,726.92	12,961,555.17	96,132.17	-802,171.75	0.72
XS2469031749	GREN FI	4.125 10-24	(366) 141024	8,350,000.	M EUR	100.1448	% 30/06/23	98.083	4	8,362,087.88	8,438,114.23	248,183.73	76,026.35	0.47
XS2484340075	PPG IND	2.75 06-29	(366) 010629	9,000,000.	M EUR	99.735	% 30/06/23	93.3825	4	8,976,150.00	8,426,740.57	22,315.57	-549,409.43	0.47
XS2484502823	TDC NET	5.056 05-28	(366) 310528	14,950,000.	M EUR	99.1876	% 30/06/23	98.2925	4	14,828,552.57	14,764,946.37	70,217.62	-63,606.20	0.82
XS2486589596	HSBC	3.019 06-27	(366) 150627	8,000,000.	M EUR	97.15	% 30/06/23	95.341	4	7,772,000.00	7,639,817.92	12,537.92	-132,182.08	0.43
XS2494945939	RENT IN	3.875 06-27	(366) 270627	4,800,000.	M EUR	99.586	% 30/06/23	99.43	4	4,780,128.00	4,776,197.38	3,557.38	-3,930.62	0.27
XS2497520705	CELA US	4.777 07-26	(366) 190726	8,700,000.	M EUR	100.	% 30/06/23	97.697	4	8,700,000.00	8,898,158.59	398,519.59	198,158.59	0.50
XS2498554992	ALD	4.0 07-27	(366) 050727	4,000,000.	M EUR	101.8269	% 30/06/23	99.0295	4	4,073,076.71	4,120,741.64	159,561.64	47,664.93	0.23
XS2498964209	NOVA LJ	6.0 07-25	(366) 190725	7,800,000.	M EUR	100.	% 30/06/23	99.9215	4	7,800,000.00	8,242,644.12	448,767.12	442,644.12	0.46
XS2526835694	RAIF BA	4.125 09-25	(366) 080925	4,300,000.	M EUR	99.815	% 30/06/23	98.645	4	4,292,045.00	4,387,036.71	145,301.71	94,991.71	0.24
XS2534786590	RAIF BA	7.375 12-32	(366) 201232	3,700,000.	M EUR	99.48	% 30/06/23	99.4865	4	3,680,760.00	3,827,530.64	146,530.14	146,770.64	0.21
XS2537060746	ARCE MI	4.875 09-26	(366) 260926	9,700,000.	M EUR	99.645	% 30/06/23	102.11	4	9,665,565.00	10,268,718.97	364,048.97	603,153.97	0.57
XS2545259876	DELL BA	4.5 10-27	(366) 181027	12,650,000.	M EUR	99.645	% 30/06/23	101.0165	4	12,605,092.50	13,182,520.81	403,933.56	577,428.31	0.73
XS2545425980	BANC ME	5.035 01-27	(366) 220127	8,300,000.	M EUR	99.994	% 30/06/23	101.0975	4	8,299,502.00	8,577,718.57	186,626.07	278,216.57	0.48
XS2553825949	FAUR	7.25 06-26	(EUR) 150626	2,000,000.	M EUR	100.74	% 30/06/23	104.183	4	2,014,800.00	2,091,312.78	7,652.78	76,512.78	0.12
XS2555420103	UNIC	5.85 11-27	(366) 151127	2,850,000.	M EUR	99.948	% 30/06/23	102.5055	4	2,848,518.00	3,026,923.12	105,516.37	178,405.12	0.17
XS2559379529	RAIF BA	8.75 11-25	(366) 241125	7,100,000.	M EUR	100.	% 30/06/23	103.226	4	7,100,000.00	7,710,306.27	381,260.27	610,306.27	0.43
XS2566291865	INTR AB	9.25 03-28	(UST) 150328	12,300,000.	M EUR	98.0008	% 30/06/23	84.7605	4	12,054,100.00	10,768,721.53	343,180.03	-1,285,378.47	0.60
XS2572996606	COOP RA	4.0 01-30	(366) 100130	17,100,000.	M EUR	99.575	% 30/06/23	98.253	4	17,027,325.00	17,129,208.21	327,945.21	101,883.21	0.95
XS2573712044	BVVA	4.625 01-31	(366) 130131	14,700,000.	M EUR	99.672	% 30/06/23	100.004	4	14,651,784.00	15,020,967.45	320,379.45	369,183.45	0.84
XS2576550086	ENEL	6.375 PERP	(366) 311299	5,400,000.	M EUR	100.	% 30/06/23	100.886	4	5,400,000.00	5,607,236.47	159,392.47	207,236.47	0.31
XS2577384691	HOLD IN	4.25 03-30	(366) 180330	5,300,000.	M EUR	99.103	% 30/06/23	99.1205	4	5,252,459.00	5,356,263.99	102,877.49	103,804.99	0.30
XS2582358789	PKO BAN	5.625 02-26	(366) 010226	11,200,000.	M EUR	99.9214	% 30/06/23	100.2315	4	11,191,200.00	11,490,010.19	264,082.19	298,810.19	0.64
XS2583203950	BANC DE	5.25 02-29	(366) 070229	1,300,000.	M EUR	99.82	% 30/06/23	98.1105	4	1,297,660.00	1,302,923.49	27,486.99	5,263.49	0.07
XS2585964476	CASS CE	5.885 02-27	(366) 160227	11,750,000.	M EUR	100.1302	% 30/06/23	100.2025	4	11,765,300.00	12,035,232.86	261,439.11	269,932.86	0.67
XS2586873379	JULI BA	6.625 PERP	(UST) 311299	3,600,000.	M EUR	100.	% 30/06/23	86.9875	4	3,600,000.00	3,223,128.73	91,578.73	-376,871.27	0.18
XS2587104444	IM GROU	8.0 03-28	(EUR) 010328	7,600,000.	M EUR	100.	% 30/06/23	88.9485	4	7,600,000.00	6,984,708.22	224,622.22	-615,291.78	0.39

Portfolio records (HISINV)

Stock Assets on 30/06/23

FUND : 1109 R-CO CONVICTION CREDIT EURO

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 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
XS2589907653	CRED SU	5.5 08-26	(366) 200826	5,000,000.	M EUR	99.708	% 30/06/23	101.6935	4	4,985,400.00	5,185,633.90	100,958.90	200,233.90 0.29
XS2594025814	ARCA NV	4.875 02-28	(366) 280228	13,800,000.	M EUR	99.3082	% 30/06/23	100.0655	4	13,704,526.85	14,041,275.99	232,236.99	336,749.14 0.78
XS2595412631	NEST FI	3.75 03-33	(366) 130333	25,000,000.	M EUR	99.435	% 30/06/23	103.6255	E	24,858,750.00	26,195,821.72	289,446.72	1,337,071.72 1.46
XS2599156192	VAR ENE	5.5 05-29	(366) 040529	20,000,000.	M EUR	100.4904	% 30/06/23	99.805	4	20,098,075.21	20,144,333.33	183,333.33	46,258.12 1.12
XS2607183980	HARL DA	5.125 04-26	(366) 050426	16,325,000.	M EUR	99.987	% 30/06/23	100.952	4	16,322,879.00	16,686,149.14	205,735.14	363,270.14 0.93
XS2607381436	SECU TR	4.25 04-27	(366) 040427	15,000,000.	M EUR	99.9865	% 30/06/23	99.625	4	14,997,976.40	15,102,254.10	158,504.10	104,277.70 0.84
XS2608828641	HOLD D	4.5 04-27	(366) 060427	8,750,000.	M EUR	99.603	% 30/06/23	98.6395	4	8,715,262.50	8,726,704.20	95,747.95	11,441.70 0.49
XS2613209670	SYDN AI	4.375 05-33	(366) 030533	23,400,000.	M EUR	99.5605	% 30/06/23	99.5675	4	23,297,155.00	23,472,217.13	173,422.13	175,062.13 1.31
XS2621007660	BOOK	4.125 05-33	(366) 120533	17,800,000.	M EUR	99.43	% 30/06/23	99.6065	4	17,698,540.00	17,836,282.82	106,325.82	137,742.82 0.99
XS2621757405	CORN	3.875 05-26	(366) 150526	18,350,000.	M EUR	99.986	% 30/06/23	98.8955	4	18,347,431.00	18,244,463.94	97,139.69	-102,967.06 1.02
XS2625194225	Indu Po	4.75 06-30	(366) 010630	10,000,000.	M EUR	99.95	% 30/06/23	100.129	4	9,995,000.00	10,055,727.87	42,827.87	60,727.87 0.56
XS2626289222	3I GROU	4.875 06-29	(366) 140629	17,500,000.	M EUR	98.506	% 30/06/23	98.7445	4	17,238,550.00	17,326,906.35	46,618.85	88,356.35 0.96
XS2626699982	BANC NT	5.75 08-33	(366) 230833	20,100,000.	M EUR	99.7088	% 30/06/23	99.399	4	20,041,459.00	20,112,189.41	132,990.41	70,730.41 1.12
XS2638560156	CESK SP	5.943 06-27	(366) 290627	12,000,000.	M EUR	100.	% 30/06/23	100.0925	4	12,000,000.00	12,020,842.62	9,742.62	20,842.62 0.67
SUBTOTAL Asset Currency : EUR EURO													
									SUM (EUR)	1,883,198,760.01	1,779,348,095.58	21,928,873.57	-103,850,664.43 99.04
Asset Currency : GBP UNITED KINGDOM POUNDS													
FR0014003YZ5	CLAR	4.125 PERP	(366) 311299	5,800,000.	M GBP	99.655	% 30/06/23	80.789	4	6,713,112.66	5,473,950.32	14,470.90	-1,239,162.34 0.30
Asset Currency : USD UNITED STATES DOLLARS													
USG87110AC93	TECH	6.5 02-26	(EUR) 010226	1,598,000.	M USD	100.	% 30/06/23	99.062	E	1,314,360.91	1,497,474.24	40,626.50	183,113.33 0.08
Fixed-rate bonds traded on regulated markets													
									SUM (EUR)	1,891,226,233.58	1,786,319,520.14	21,983,970.97	-104,906,713.44 99.43
Floating-rate bonds traded on regulated markets													
Asset Currency : EUR EURO													
DE000DL19WG7	DEUT BK	FLR PERP	(366) 311299	2,600,000.	M EUR	100.014	% 30/06/23	81.2925	4	2,600,364.00	2,144,773.03	31,168.03	-455,590.97 0.12
XS1978210273	ABEN AB	1.5 10-24	(EUR) 261024	4,738,730.	P EUR	0.	M 30/06/23	0.	E	0.00	0.00	0.00	0.00 0.00
SUBTOTAL Asset Currency : EUR EURO													
									SUM (EUR)	2,600,364.00	2,144,773.03	31,168.03	-455,590.97 0.12
Convertible bonds traded on regulated markets													
Asset Currency : EUR EURO													
FR0013457942	ATOS SE	ZCP 11-24	(999) 061124	5,200,000.	M EUR	77.4504	% 30/06/23	87.806	4	4,027,423.00	4,565,912.00	0.00	538,489.00 0.25
XS1978209002	ABEN AB	1.5 10-24	(EUR) 261024	4,738,730.	P EUR	0.	M 30/06/23	0.	E	0.00	0.00	0.00	0.00 0.00
SUBTOTAL Asset Currency : EUR EURO													
									SUM (EUR)	4,027,423.00	4,565,912.00	0.00	538,489.00 0.25
Bonds and similar securities traded on regulated markets													
									SUM (EUR)	1,897,854,020.58	1,793,030,205.17	22,015,139.00	-104,823,815.41 99.80

Portfolio records (HISINV)

Stock Assets on 30/06/23

FUND : 1109 R-CO CONVICTION CREDIT EURO

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		
UNITS OF MUTUAL FUNDS															
<i>French domiciliated UCITS</i>															
Asset Currency : EUR EURO															
FR00140060V1	R-CO	CONV	SUBFIN ID	2,000.	P EUR	1000.	M 29/06/23	860.24	5	2,000,000.00	1,720,480.00	0.00	-279,520.00	0.10	
FR00140060X7	R-CO	CONV	SUBFIN I	3,665.	P EUR	1000.	M 29/06/23	885.43	5	3,665,000.00	3,245,100.95	0.00	-419,899.05	0.18	
FR00140060Y5	R-CO	CONV	SUBFIN C	1,000.	P EUR	100.	M 29/06/23	87.76	5	100,000.00	87,760.00	0.00	-12,240.00	0.00	
SUBTOTAL Asset Currency : EUR EURO															
SUM (EUR)										5,765,000.00	5,053,340.95	0.00	-711,659.05	0.28	
<i>European (EU) regulated UCITS</i>															
Asset Currency : CHF SWITZERLAND FRANCS															
FR0014009K66	R-CO	VAL	BD OPP P CH	1,000.	P CHF	100.	M 29/06/23	102.64	5	101,122.46	104,863.10	0.00	3,740.64	0.01	
FR001400BUA5	R-CO	TR	28 IG P CHF	1,000.	P CHF	100.	M 29/06/23	98.7	5	101,122.46	100,837.76	0.00	-284.70	0.01	
SUBTOTAL Asset Currency : CHF SWITZERLAND FRANCS															
SUM (EUR)										202,244.92	205,700.86	0.00	3,455.94	0.01	
Asset Currency : EUR EURO															
FR0007393285	R-CO	4CHANGE	NETZ C	100,480.7026	P EUR	36.231	M 29/06/23	36.64	5	3,640,519.50	3,681,612.94	0.00	41,093.44	0.20	
FR0007442496	RMM	COURT	TERME C	50.	P EUR	3969.434	M 29/06/23	3970.52	5	198,471.70	198,526.00	0.00	54.30	0.01	
SUBTOTAL Asset Currency : EUR EURO															
SUM (EUR)										3,838,991.20	3,880,138.94	0.00	41,147.74	0.22	
<i>European (EU) regulated UCITS</i>															
SUM (EUR)										4,041,236.12	4,085,839.80	0.00	44,603.68	0.23	
UNITS OF MUTUAL FUNDS															
SUM (EUR)										9,806,236.12	9,139,180.75	0.00	-667,055.37	0.51	
OTHER COMMITMENTS															
<i>Credit Derivatives</i>															
Credit Default Swaps CDS															
CDS027149302	ITRAXX	EUR	XOVER S39	APROT 20/06/28	-65,000,000.	EUR	0.	% 30/06/23	-3.96369	H	0.00	-2,675,704.06	-99,305.56	-2,675,704.06	-0.15
CDS027295102	ITRAXX	EUR	XOVER S39	APROT 20/06/28	-70,000,000.	EUR	0.	% 30/06/23	-3.96369	H	0.00	-2,881,527.44	-106,944.44	-2,881,527.44	-0.16
Credit Default Swaps CDS															
SUM (EUR)										0.00	-5,557,231.50	-206,250.00	-5,557,231.50	-0.31	
TREASURY															
<i>Payables and Receivables</i>															
Deferred Payments															
ARDEUR	Payable	Purchase	EUR	-30,185,051.07	EUR	1.	30/06/23	1.		-30,185,051.07	-30,185,051.07	0.00	0.00	-1.68	
ARDUSD	Payable	Purchase	USD	144,300.	USD	0.92208392	30/06/23	0.92030186		133,056.71	132,799.56	0.00	-257.15	0.01	
VRDEUR	Receivable	Sale	EUR	18,856,611.5	EUR	1.	30/06/23	1.		18,856,611.50	18,856,611.50	0.00	0.00	1.05	
VRDUSD	Receivable	Sale	USD	-43,595.	USD	0.91911756	30/06/23	0.92030186		-40,068.93	-40,120.56	0.00	-51.63	0.00	

Portfolio records (HISINV)

Stock Assets on 30/06/23

FUND : 1109 R-CO CONVICTION CREDIT EURO

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
Deferred Payments													
						SUM (EUR)			-11,235,451.79	-11,235,760.57	0.00	-308.78	-0.63
Cash Coupons and Cash Dividends													
DE0001135481	ALLEMAGNE	2.5% 2044	3,000,000,000.	P	EUR	0.00025	30/06/23		750,000.00	750,000.00	0.00	0.00	0.04
FI4000046545	FINLAND	2.625% 07/42	20,000.	P	EUR	26.25	30/06/23		525,000.00	525,000.00	0.00	0.00	0.03
FR0013346814	ALTA	2.875 07-25	93.	P	EUR	2875.	30/06/23		267,375.00	267,375.00	0.00	0.00	0.01
FR0013430840	UMG GRO	1.625 07-29	80.	P	EUR	1625.	30/06/23		130,000.00	130,000.00	0.00	0.00	0.01
XS2021993212	UNIC	1.625 07-25	8,000.	P	EUR	16.25	30/06/23		130,000.00	130,000.00	0.00	0.00	0.01
Cash Coupons and Cash Dividends													
						SUM (EUR)			1,802,375.00	1,802,375.00	0.00	0.00	0.10
Management Fees													
FGPVFC1EUR	Managt Fees C1	EUR	-315,211.42		EUR	1.	30/06/23	1.	-315,211.42	-315,211.42	0.00	0.00	-0.02
FGPVFC2EUR	Managt Fees C2	EUR	-25,659.37		EUR	1.	30/06/23	1.	-25,659.37	-25,659.37	0.00	0.00	0.00
FGPVFC3EUR	Managt Fees C3	EUR	-243,689.87		EUR	1.	30/06/23	1.	-243,689.87	-243,689.87	0.00	0.00	-0.01
FGPVFC4EUR	Managt Fees C4	EUR	-76.49		EUR	1.	30/06/23	1.	-76.49	-76.49	0.00	0.00	0.00
FGPVFC5EUR	Managt Fees C5	EUR	-500.24		EUR	1.	30/06/23	1.	-500.24	-500.24	0.00	0.00	0.00
FGPVFC6EUR	Managt Fees C6	EUR	-6,373.2		EUR	1.	30/06/23	1.	-6,373.20	-6,373.20	0.00	0.00	0.00
FGPVFC7EUR	Managt Fees C7	EUR	-0.81		EUR	1.	30/06/23	1.	-0.81	-0.81	0.00	0.00	0.00
FGPVFC8EUR	Managt Fees C8	EUR	-83,033.92		EUR	1.	30/06/23	1.	-83,033.92	-83,033.92	0.00	0.00	0.00
FGPVFC9EUR	Managt Fees C9	EUR	-2,141.58		EUR	1.	30/06/23	1.	-2,141.58	-2,141.58	0.00	0.00	0.00
FGPVFCAEUR	Managt Fees CA	EUR	-7,102.1		EUR	1.	30/06/23	1.	-7,102.10	-7,102.10	0.00	0.00	0.00
FGPVFCBEUR	Managt Fees CB	EUR	-10,586.12		EUR	1.	30/06/23	1.	-10,586.12	-10,586.12	0.00	0.00	0.00
FGPVFD1EUR	Managt Fees D1	EUR	-1,582.83		EUR	1.	30/06/23	1.	-1,582.83	-1,582.83	0.00	0.00	0.00
FGPVFD2EUR	Managt Fees D2	EUR	-11,837.26		EUR	1.	30/06/23	1.	-11,837.26	-11,837.26	0.00	0.00	0.00
FGPVFD3EUR	Managt Fees D3	EUR	-2,223.72		EUR	1.	30/06/23	1.	-2,223.72	-2,223.72	0.00	0.00	0.00
FGPVFD4EUR	Managt Fees D4	EUR	-12,722.96		EUR	1.	30/06/23	1.	-12,722.96	-12,722.96	0.00	0.00	0.00
Management Fees													
						SUM (EUR)			-722,741.89	-722,741.89	0.00	0.00	-0.04
Payables and Receivables													
						SUM (EUR)			-10,155,818.68	-10,156,127.46	0.00	-308.78	-0.57
LIQUID ASSETS													
French Cash													
BQRCCHF	ROTHSCHI LD	MM	100,338.45		CHF	1.0190865	30/06/23	1.02165917	102,253.56	102,511.70	0.00	258.14	0.01
BQRCEUR	ROTHSCHI LD	MM	9,384,556.91		EUR	1.	30/06/23	1.	9,384,556.91	9,384,556.91	0.00	0.00	0.52
BQRGBP	ROTHSCHI LD	MM	487,554.16		GBP	1.17702386	30/06/23	1.16512094	573,862.88	568,059.56	0.00	-5,803.32	0.03
BQRUSD	ROTHSCHI LD	MM	181,661.16		USD	0.91778578	30/06/23	0.92030186	166,726.03	167,183.10	0.00	457.07	0.01
French Cash													
						SUM (EUR)			10,227,399.38	10,222,311.27	0.00	-5,088.11	0.57

Portfolio records (HISINV)

Stock Assets on 30/06/23

FUND : 1109 R-CO CONVICTION CREDIT EURO

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		
Term Transactions															
QUOTATION CURRCY: EUR EURO															
23164001769	A	CHF EUR	15/09/23	RECU	27/07/23	128,332.	CHF	1.027	30/06/23	1.02563113	131,798.17	131,621.29	0.00	-176.88	0.01
				VERSE	27/07/23	-131,798.17	EUR	1.	30/06/23	1.	-131,798.17	-131,798.17	0.00	0.00	-0.01
23164001770	A	CHF EUR	15/09/23	RECU	15/09/23	21,448,939.	CHF	1.027	30/06/23	1.02563113	22,028,261.35	21,998,699.53	0.00	-29,561.82	1.22
				VERSE	15/09/23	-22,028,261.35	EUR	1.	30/06/23	1.	-22,028,261.35	-22,028,261.35	0.00	0.00	-1.23
23164001771	A	CHF EUR	15/09/23	RECU	15/09/23	5,671,911.	CHF	1.027	30/06/23	1.02563113	5,825,105.75	5,817,288.48	0.00	-7,817.27	0.32
				VERSE	15/09/23	-5,825,105.75	EUR	1.	30/06/23	1.	-5,825,105.75	-5,825,105.75	0.00	0.00	-0.32
23164002131	A	USD EUR	15/09/23	RECU	15/09/23	909,571.	USD	0.9203	30/06/23	0.91632959	837,044.45	833,466.82	0.00	-3,577.63	0.05
				VERSE	15/09/23	-837,044.45	EUR	1.	30/06/23	1.	-837,044.45	-837,044.45	0.00	0.00	-0.05
23164002132	A	USD EUR	15/09/23	RECU	15/09/23	20,762,799.	USD	0.9203	30/06/23	0.91632959	19,107,233.63	19,025,567.00	0.00	-81,666.63	1.06
				VERSE	15/09/23	-19,107,233.63	EUR	1.	30/06/23	1.	-19,107,233.63	-19,107,233.63	0.00	0.00	-1.06
23164003364	A	CHF EUR	15/09/23	RECU	15/09/23	134,900.	CHF	1.0272	30/06/23	1.02567557	138,572.01	138,363.63	0.00	-208.38	0.01
				VERSE	15/09/23	-138,572.01	EUR	1.	30/06/23	1.	-138,572.01	-138,572.01	0.00	0.00	-0.01
23164003396	V	USD EUR	15/09/23	RECU	15/09/23	41,871.96	EUR	1.	30/06/23	1.	41,871.96	41,871.96	0.00	0.00	0.00
				VERSE	15/09/23	-45,500.	USD	0.9203	30/06/23	0.91632959	-41,871.96	-41,693.00	0.00	178.96	0.00
23164003595	V	GBP EUR	15/09/23	RECU	15/09/23	6,730,482.47	EUR	1.	30/06/23	1.	6,730,482.47	6,730,482.47	0.00	0.00	0.37
				VERSE	15/09/23	-5,800,000.	GBP	1.1604	30/06/23	1.16153242	-6,730,482.47	-6,736,888.06	0.00	-6,405.59	-0.37
23172002113	A	CHF EUR	15/09/23	RECU	15/09/23	257,900.	CHF	1.0235	30/06/23	1.0256163	263,970.53	264,506.44	0.00	535.91	0.01
				VERSE	15/09/23	-263,970.53	EUR	1.	30/06/23	1.	-263,970.53	-263,970.53	0.00	0.00	-0.01
23172002119	A	USD EUR	15/09/23	RECU	15/09/23	20,900.	USD	0.9124	30/06/23	0.91679845	19,069.69	19,161.09	0.00	91.40	0.00
				VERSE	15/09/23	-19,069.69	EUR	1.	30/06/23	1.	-19,069.69	-19,069.69	0.00	0.00	0.00
23178001404	V	CHF EUR	15/09/23	RECU	15/09/23	14,675.76	EUR	1.	30/06/23	1.	14,675.76	14,675.76	0.00	0.00	0.00
				VERSE	15/09/23	-14,300.	CHF	1.0263	30/06/23	1.02580214	-14,675.76	-14,668.97	0.00	6.79	0.00
23180001680	A	USD EUR	15/09/23	RECU	15/09/23	138,000.	USD	0.9166	30/06/23	0.91697218	126,489.46	126,542.16	0.00	52.70	0.01
				VERSE	15/09/23	-126,489.46	EUR	1.	30/06/23	1.	-126,489.46	-126,489.46	0.00	0.00	-0.01
23181001781	V	USD EUR	15/09/23	RECU	15/09/23	108,306.56	EUR	1.	30/06/23	1.	108,306.56	108,306.56	0.00	0.00	0.01
				VERSE	15/09/23	-118,000.	USD	0.9179	30/06/23	0.91691963	-108,306.56	-108,196.52	0.00	110.04	-0.01
SUBTOTAL QUOTATION CURRCY: EUR EURO															
									SUM	(EUR)	0.00	-128,438.40	0.00	-128,438.40	-0.01
LIQUID ASSETS															
									SUM	(EUR)	10,227,399.38	10,093,872.87	0.00	-133,526.51	0.56
TREASURY															
									SUM	(EUR)	71,580.70	-62,254.59	0.00	-133,835.29	
FUND : R-CO CONVICTION CREDIT EURO (1109)															
									(EUR)	1,907,731,837.40	1,796,549,899.83	21,808,889.00	-111,181,937.57	100.00	

Portfolio records (HISINV)

Stock Assets on 30/06/23

FUND : 1109 R-CO CONVICTION CREDIT EURO

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 : 1,796,483,716.02 Coupons and dividends due : 1,802,375.

Day's management fees

Managt Fees C1 EUR :	10,525.	EUR
Managt Fees C2 EUR :	887.13	EUR
Managt Fees C3 EUR :	8,145.51	EUR
Managt Fees C4 EUR :	2.54	EUR
Managt Fees C5 EUR :	16.64	EUR
Managt Fees C6 EUR :	214.36	EUR
Managt Fees C8 EUR :	2,779.52	EUR
Managt Fees C9 EUR :	71.11	EUR
Managt Fees CA EUR :	236.45	EUR
Managt Fees CB EUR :	353.02	EUR
Managt Fees D1 EUR :	53.28	EUR
Managt Fees D2 EUR :	394.65	EUR
Managt Fees D3 EUR :	74.19	EUR
Managt Fees D4 EUR :	424.57	EUR
Managt Fees C7 EUR :	0.03	EUR

Company invoiced fees

FRAIS MAXIMUM :	10,525.	EUR
FRAIS MAXIMUM :	887.13	EUR
FRAIS MAXIMUM :	8,145.51	EUR
FRAIS MAXIMUM :	2.54	EUR
FRAIS MAXIMUM :	16.64	EUR
FRAIS MAXIMUM :	214.36	EUR
FRAIS MAXIMUM :	0.03	EUR
FRAIS MAXIMUM :	2,779.52	EUR
FRAIS MAXIMUM :	71.11	EUR
FRAIS MAXIMUM :	236.45	EUR
FRAIS MAXIMUM :	353.02	EUR
FRAIS MAXIMUM :	53.28	EUR
FRAIS MAXIMUM :	394.65	EUR
FRAIS MAXIMUM :	74.19	EUR
FRAIS MAXIMUM :	424.57	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 FR0007008750 R-CO CV CRED CEUR	EUR	541,063,277.63	1,272,126.2125	425.32	30.118931284337			433.83	425.32

Portfolio records (HISINV)

Stock Assets on 30/06/23

FUND : 1109 R-CO CONVICTION CREDIT EURO

VALID. NAV

Fixing currency : BCE Devise BCE on shore

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

C2	FR0010807107	R-CO	CV	CRED	FEUR	EUR	35,977,073.72	254,176.5153	141.54	2.002717051416	144.37	141.54
C3	FR0010807123	R-CO	CV	CRED	ICEUR	EUR	849,451,880.49	628,582.1849	1,351.38	47.285283500315	1,351.38	1,351.38
C4	FR0011829068	R-CO	CV	CRED	CCHF	EUR	130,597.26	130.0007	1,004.59	0.007273950779	1,024.68	1,004.59
C5	FR0011839877	R-CO	CV	CRED	CUSD	EUR	855,641.06	791.9464	1,080.43	0.047313843329	1,102.04	1,080.43
C6	FR0011839885	R-CO	CV	CRED	ICCHF	EUR	22,354,450.94	21,681.417	1,031.04	1.245071956905	1,051.66	1,010.42
C7	FR0011839893	R-CO	CV	CRED	MEUR	EUR	1,237,001.73	1,232.8445	1,003.37	0.068857835976	1,053.54	1,003.37
C8	FR0011839901	R-CO	CV	CRED	PEUR	EUR	225,447,053.53	214,637.8934	1,050.36	12.549689148811	1,071.37	1,050.36
C9	FR0011839919	R-CO	CV	CRED	PCHF	EUR	5,767,652.97	5,606.4113	1,028.76	0.321242127111	1,049.34	1,028.76
CA	FR0011839927	R-CO	CV	CRED	PUSD	EUR	19,178,752.90	17,216.6009	1,113.97	1.060545747884	1,136.25	1,113.97
CB	FR0013111804	R-CO	CV	CRED	REUR	EUR	10,737,346.01	1,138,793.5604	9.43	0.597715168967	9.43	9.43
D1	FR0010134437	R-CO	CV	CRED	DEUR	EUR	2,739,071.20	10,656.2248	257.04	0.152473658293	262.18	257.04
D2	FR0011418359	R-CO	CV	CRED	IDEUR	EUR	41,155,698.04	449.3669	91,585.96	2.290958316086	93,417.68	91,585.96
D3	FR0012243988	R-CO	CV	CRED	PBEUR	EUR	6,017,202.38	6,992.7793	860.49	0.334952346212	877.70	860.49
D4	FR0013294063	R-CO	CV	CRED	MFEUR	EUR	34,437,199.97	39,771.3829	865.88	1.916974063579	883.20	865.88

Net Asset Value EUR : 1,796,549,899.83

C4	CHF	127,828.6	983.29	0.9788	1,002.96	983.29
C6	CHF	21,880,536.58	1,009.18	0.9788	1,029.36	989.
C9	CHF	5,645,378.73	1,006.95	0.9788	1,027.09	1,006.95
C5	USD	929,739.58	1,173.99	1.0866	1,197.47	1,173.99
CA	USD	20,839,632.9	1,210.44	1.0866	1,234.65	1,210.44

Previous NAV on date 29/06/23 :

C1	R-CO	CV	CRED	CEUR	Prev. NAV:	425.01	(EUR)	Variation :	+0.073%
C2	R-CO	CV	CRED	FEUR	Prev. NAV:	141.44	(EUR)	Variation :	+0.071%
C3	R-CO	CV	CRED	ICEUR	Prev. NAV:	1,350.37	(EUR)	Variation :	+0.075%
C4	R-CO	CV	CRED	CCHF	Prev. NAV:	1,004.42	(EUR)	Variation :	+0.017%
C5	R-CO	CV	CRED	CUSD	Prev. NAV:	1,072.46	(EUR)	Variation :	+0.743%
C6	R-CO	CV	CRED	ICCHF	Prev. NAV:	1,030.85	(EUR)	Variation :	+0.018%
C7	R-CO	CV	CRED	MEUR	Prev. NAV:	1,002.62	(EUR)	Variation :	+0.075%
C8	R-CO	CV	CRED	PEUR	Prev. NAV:	1,049.58	(EUR)	Variation :	+0.074%
C9	R-CO	CV	CRED	PCHF	Prev. NAV:	1,028.58	(EUR)	Variation :	+0.017%
CA	R-CO	CV	CRED	PUSD	Prev. NAV:	1,105.79	(EUR)	Variation :	+0.740%
CB	R-CO	CV	CRED	REUR	Prev. NAV:	9.42	(EUR)	Variation :	+0.106%
D1	R-CO	CV	CRED	DEUR	Prev. NAV:	256.85	(EUR)	Variation :	+0.074%
D2	R-CO	CV	CRED	IDEUR	Prev. NAV:	91,517.82	(EUR)	Variation :	+0.074%
D3	R-CO	CV	CRED	PBEUR	Prev. NAV:	859.85	(EUR)	Variation :	+0.074%
D4	R-CO	CV	CRED	MFEUR	Prev. NAV:	865.24	(EUR)	Variation :	+0.074%

Portfolio records (HISINV)

Stock Assets on 30/06/23

FUND : 1109 R-CO CONVICTION CREDIT EURO

VALID. NAV

Fixing currency : BCE Devise BCE on shore

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

Unit	Currency	Theoretical asset	Theoretical NAV per unit
C1 FR0007008750 R-CO CV CRED CEUR	EUR	541,063,277.63	425.32
C2 FR0010807107 R-CO CV CRED FEUR	EUR	35,977,073.72	141.54
C3 FR0010807123 R-CO CV CRED ICEUR	EUR	849,451,880.49	1,351.38
C4 FR0011829068 R-CO CV CRED CCHF	EUR	130,597.26	1,004.59
C5 FR0011839877 R-CO CV CRED CUSD	EUR	855,641.06	1,080.43
C6 FR0011839885 R-CO CV CRED ICCHF	EUR	22,354,450.94	1,031.04
C7 FR0011839893 R-CO CV CRED MEUR	EUR	1,237,001.73	1,003.37
C8 FR0011839901 R-CO CV CRED PEUR	EUR	225,447,053.53	1,050.36
C9 FR0011839919 R-CO CV CRED PCHF	EUR	5,767,652.97	1,028.76
CA FR0011839927 R-CO CV CRED PUSD	EUR	19,178,752.90	1,113.97
CB FR0013111804 R-CO CV CRED REUR	EUR	10,737,346.01	9.43
D1 FR0010134437 R-CO CV CRED DEUR	EUR	2,739,071.20	257.04
D2 FR0011418359 R-CO CV CRED IDEUR	EUR	41,155,698.04	91,585.96
D3 FR0012243988 R-CO CV CRED PBEUR	EUR	6,017,202.38	860.49
D4 FR0013294063 R-CO CV CRED MFEUR	EUR	34,437,199.97	865.88

Total theoretical assets EUR : 1,796,549,899.83

(Sens collection : EQU)

C4	CHF	127,828.6	983.29
C6	CHF	21,880,536.58	1,009.18
C9	CHF	5,645,378.73	1,006.95
C5	USD	929,739.58	1,173.99
CA	USD	20,839,632.9	1,210.44

UE Savings tax : weight and status of funds class

Reporting type : TIBR Revenu taxable pour résidents Belges

Official weight and status in date of 01/05/23 :

DD Wght : 94.39 DD Status : 0
DI Wght : 99.39 DI Status : M

Reporting type : TISF TIS France

Official weight and status in date of 30/06/23 :

DD Wght : 98.68 DD Status : I
DI Wght : 99.19 DI Status : M

Unofficial weight in date of 30/06/23 :

Weight DD: 98.68
Weight DI: 99.19

Portfolio records (HISINV)

Stock Assets on 30/06/23

FUND : 1109 R-CO CONVICTION CREDIT EURO

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 CHF in EUR :	1.0216591745	quoted :	30/06/23	0.	1.022181335	quotation:	29/06/23	-0.05108
Rate EUR in CHF :	0.9788	quoted :	30/06/23	0.	0.9783	quotation:	29/06/23	0.05111
Rate EUR in EUR :	1.	quoted :	30/06/23	0.	1.	quotation:	29/06/23	0.
Rate EUR in GBP :	0.85828	quoted :	30/06/23	0.	0.864	quotation:	29/06/23	-0.66204
Rate EUR in USD :	1.0866	quoted :	30/06/23	0.	1.0938	quotation:	29/06/23	-0.65826
Rate GBP in EUR :	1.1651209396	quoted :	30/06/23	0.	1.1574074074	quotation:	29/06/23	0.66645
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 CHF :	0.9787999999	quoted :	30/06/23	0.	0.9782999999	quotation:	29/06/23
Rate CHF in EUR :	1.0216591744	quoted :	30/06/23	0.	1.0221813349	quotation:	29/06/23
Rate EUR in EUR :	1.	quoted :	30/06/23	0.	1.	quotation:	29/06/23
Rate GBP in EUR :	1.1651209395	quoted :	30/06/23	0.	1.1574074074	quotation:	29/06/23
Rate USD in EUR :	0.920301859	quoted :	30/06/23	0.	0.9142439202	quotation:	29/06/23
Rate EUR in GBP :	0.8582799999	quoted :	30/06/23	0.	0.864	quotation:	29/06/23
Rate EUR in USD :	1.0866	quoted :	30/06/23	0.	1.0937999999	quotation:	29/06/23