R-co Thematic Target 2026 HY
Open-ended investment fund (SICAV)

29, avenue de Messine
75008 Paris

Statutory Auditor’s Certificate relating to the composition of assets

at 30 June 2022

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at 30 June 2022

In our capacity as the statutory auditor of the R-co THEMATIC TARGET 2026 HY SICAV, and in accordance with the provisions of article L. 214-17 of the French Monetary and Financial Code relative to the verification of the composition of assets, we have drawn up this certificate pertaining to the information contained in the composition of assets as at 30 June 2022 attached hereto.

This information was prepared under the responsibility of the SICAV. It is our duty to give an opinion on the consistency of the information contained in the composition of assets with the knowledge we have of the UCI acquired during our assignment to certify the financial statements.

We have carried out the verifications we deemed necessary in accordance with the professional standards and doctrine of the French National Institute of Statutory Auditors (*Compagnie Nationale des Commissaires aux Comptes*) related to this assignment. These verifications, which constitute neither an audit nor a limited review, consisted mainly in carrying out analytical procedures and interviews with the persons who produce and check the information given.

Based on our work, we have no observations to make about the consistency of the information contained in the document attached with the knowledge we have of the UCI acquired during our assignment to certify the financial statements.

Paris La Défense, 24 August 2022

The Statutory Auditor

Deloitte & Associés

Olivier GALIENNE

Portfolio records (HISINV)

Stock Assets on 30/06/22 Fixing currency : BCE Devise BCE on shore
FUND : 640039 R-CO THEMATIC TARGET 2026 HY VALID. NAV Fund currency : EUR (Simple report, code : NAP - DETAIL INSTRUMENT TYPE / CURRENCY VALUE , Sort : BVAL04)

BONDS AND SIMILAR SECURITIES

Bonds and similar securities traded on regulated markets

Fixed-rate bonds traded on regulated markets

Asset Currency : EUR EURO

A S S E T	STATUS ASST/LINE	CONTRCT	QUANTITY + QUANTITY TYPE	CUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE QTD	PRICE ASSET	I F	<------------- BOOK COST	Fund currency MARKET VALUE	ACCRUED INTEREST	-------------> UNREALISED P&L	PRCT NAV
DE000A254YS5 ACCE RE 3.625 02-23		(UST) 130223	500,000.	M EUR	95.0972 %	30/06/22	70.3	4	475,486.00	358,559.74	7,059.74	-116,926.26	0.26
DE000A2GSG24 IKB DEU 4.0 01-28		(366) 310128	1,000,000.	M EUR	99.4308 %	30/06/22	93.5375	4	994,308.22	952,251.71	16,876.71	-42,056.51	0.69
FI4000507132 FINNAIR 4.25 05-25		(EUR) 190525	2,100,000.	M EUR	96.4516 %	30/06/22	83.0195	4	2,025,484.17	1,754,565.75	11,156.25	-270,918.42	1.27
FR0012074284 CASI GU 4.048 08-26		(366) 050826	600,000.	M EUR	85.4438 %	30/06/22	68.788	4	512,663.06	434,886.64	22,158.64	-77,776.42	0.31
FR0013461274 ERAMET 5.875 05-25		(366) 210525	2,100,000.	M EUR	104.1388 %	30/06/22	99.5255	4	2,186,915.50	2,104,908.10	14,872.60	-82,007.40	1.52
SE0015797683 DDM DEB 9.0 04-26		(EUR) 190426	1,000,000.	M EUR	100.865 %	30/06/22	86.8685	E	1,008,650.00	887,435.00	18,750.00	-121,215.00	0.64
SE0016589105 HEIM AB 4.375 03-27		(EUR) 060327	2,300,000.	M EUR	97.2769 %	30/06/22	80.133	4	2,237,367.86	1,876,041.64	32,982.64	-361,326.22	1.36
XS1211044075 TEVA PHA 1.88 03-27		(366) 310327	700,000.	M EUR	85.1896 %	30/06/22	78.505	4	596,327.47	552,951.10	3,416.10	-43,376.37	0.40
XS1439749364 TEVA PH 1.625 10-28		(366) 151028	1,400,000.	M EUR	84.9671 %	30/06/22	70.8085	4	1,189,539.96	1,007,649.14	16,330.14	-181,890.82	0.73
XS1690644668 NIDD HE 3.5 09-24		(EUR) 300924	1,600,000.	M EUR	99.0634 %	30/06/22	88.873	4	1,585,013.89	1,436,590.22	14,622.22	-148,423.67	1.04
XS1700435453 BANC IF 4.5 10-27		(366) 171027	1,000,000.	M EUR	101.9632 %	30/06/22	96.549	4	1,019,631.74	997,544.79	32,054.79	-22,086.95	0.72
XS1713466222 NOVA 5.0 06-25		(EUR) 150625	600,000.	M EUR	80.8565 %	30/06/22	65.676	4	485,138.89	395,639.33	1,583.33	-89,499.56	0.29
XS1793255941 SOFT GR 5.0 04-28		(EUR) 150428	1,200,000.	M EUR	107.5865 %	30/06/22	80.464	4	1,291,037.99	978,734.67	13,166.67	-312,303.32	0.71
XS1801788305 COTY 4.75 04-26		(EUR) 150426	1,800,000.	M EUR	98.8804 %	30/06/22	86.3415	4	1,779,846.42	1,572,909.50	18,762.50	-206,936.92	1.14
XS1811213864 SOFT GR 4.5 04-25		(EUR) 200425	1,000,000.	M EUR	99.2975 %	30/06/22	91.133	4	992,975.00	920,580.00	9,250.00	-72,395.00	0.67
XS1812087598 GRUP AN 3.375 04-26		(EUR) 300426	1,400,000.	M EUR	94.9212 %	30/06/22	74.9015	4	1,328,896.25	1,057,021.00	8,400.00	-271,875.25	0.76
XS1814065345 GEST AU 3.25 04-26		(EUR) 300426	1,100,000.	M EUR	98.162 %	30/06/22	88.226	4	1,079,781.95	976,841.56	6,355.56	-102,940.39	0.71
XS1814546013 TELE CO 3.875 05-25		(EUR) 020525	1,300,000.	M EUR	94.5216 %	30/06/22	84.151	4	1,228,780.73	1,102,638.69	8,675.69	-126,142.04	0.80
XS1820759147 LA FINA 5.125 05-25		(EUR) 150525	3,200,000.	M EUR	90.8883 %	30/06/22	76.9745	4	2,908,426.11	2,471,839.56	8,655.56	-436,586.55	1.79
XS1975716595 LOXA SA 4.5 04-27		(EUR) 150427	2,300,000.	M EUR	98.8205 %	30/06/22	76.081	4	2,272,870.50	1,755,325.50	5,462.50	-517,545.00	1.27
XS1990952779 LHMC FI 4.75 05-25		(EUR) 220525	500,000.	M EUR	98.8735 %	30/06/22	88.884	4	494,367.36	445,343.61	923.61	-49,023.75	0.32
XS1992087996 EG GLOB 4.375 02-25		(EUR) 070225	1,600,000.	M EUR	97.6314 %	30/06/22	89.538	4	1,562,102.35	1,442,135.78	9,527.78	-119,966.57	1.04
XS2010027881 UNIT GR 4.625 08-28		(EUR) 150828	800,000.	M EUR	101.0552 %	30/06/22	76.88	4	808,441.39	629,326.11	14,286.11	-179,115.28	0.46
XS2031871143 LOXA SA 5.75 07-27		(EUR) 150727	600,000.	M EUR	92.7683 %	30/06/22	78.9615	4	556,609.72	475,589.83	1,820.83	-81,019.89	0.34
XS2059777594 LHMC FI 7.25 10-25		(EUR) 021025	600,000.	M EUR	93.345 %	30/06/22	87.5615	4	560,070.00	545,789.83	20,420.83	-14,280.17	0.39
XS2064643484 MERLLN 4 1/2 11/15/2		(EUR) 151127	1,700,000.	M EUR	96.4124 %	30/06/22	77.553	4	1,639,010.00	1,328,813.50	10,412.50	-310,196.50	0.96
XS2065633203 EG GLOB 6.25 10-25		(EUR) 301025	600,000.	M EUR	101.8674 %	30/06/22	90.08	4	611,204.17	547,146.67	6,666.67	-64,057.50	0.40
XS2070055095 SCHOPA 6 3/8 11/01/2		(EUR) 011124	500,000.	M EUR	97.31 %	30/06/22	84.413	4	486,550.00	427,643.13	5,578.13	-58,906.87	0.31
XS2079032483 ARD FIN 5.0 06-27		(EUR) 300627	1,000,000.	M EUR	82.7361 %	30/06/22	72.55	4	827,361.11	726,055.56	555.56	-101,305.55	0.53
XS2079388828 DUFR ON 2.0 02-27		(EUR) 150227	500,000.	M EUR	90.2524 %	30/06/22	75.365	4	451,261.77	380,686.11	3,861.11	-70,575.66	0.28
XS2111947748 UNIT GR 3.625 02-28		(EUR) 150228	600,000.	M EUR	95.9002 %	30/06/22	74.757	4	575,401.33	456,939.92	8,397.92	-118,461.41	0.33
XS2112335752 BANI GR 6.5 03-26		(EUR) 010326	2,300,000.	M EUR	101.7607 %	30/06/22	83.9585	4	2,340,496.89	1,982,124.67	51,079.17	-358,372.22	1.43
XS2113253210 SAZK GR 3.875 02-27		(EUR) 150227	2,600,000.	M EUR	98.1733 %	30/06/22	85.7845	4	2,552,505.38	2,269,297.69	38,900.69	-283,207.69	1.64
XS2114146181 IM GROU 6.625 03-25		(EUR) 010325	2,000,000.	M EUR	102.518 %	30/06/22	100.062	E	2,050,359.17	2,041,358.06	40,118.06	-9,001.11	1.48
XS2138140798 ALTI FR 4.0 02-28		(EUR) 150228	2,700,000.	M EUR	91.0931 %	30/06/22	67.776	4	2,459,514.57	1,871,652.00	41,700.00	-587,862.57	1.35
XS2166184916 MOTI FI 7.0 05-25		(EUR) 150525	500,000.	M EUR	105.6478 %	30/06/22	94.964	4	528,238.89	479,583.89	4,763.89	-48,655.00	0.35
XS2198191962 VERT HO 6.625 07-28		(EUR) 150728	1,150,000.	M EUR	104.7405 %	30/06/22	85.8555	4	1,084,063.73	920,793.64	32,189.22	-163,270.09	0.67
XS2198388592 HT TROP 9.25 07-25		(EUR) 150725	1,444,000.	M EUR	103.9044 %	30/06/22	89.0835	4	1,500,379.12	1,349,069.43	62,703.69	-151,309.69	0.98
XS2199445193 REBE BI 5.75 07-25		(EUR) 150725	1,100,000.	M EUR	102.3353 %	30/06/22	91.7635	4	1,125,688.73	1,039,090.86	29,692.36	-86,597.87	0.75
XS2200172653 PLT VII 4.625 01-26		(EUR) 050126	1,900,000.	M EUR	97.7365 %	30/06/22	87.935	4	1,856,993.38	1,712,017.43	41,252.43	-144,975.95	1.24
XS2209344543 FAUR 3.75 06-28		(EUR) 150628	700,000.	M EUR	92.2468 %	30/06/22	77.531	4	645,727.92	544,102.42	1,385.42	-101,625.50	0.39
XS2231331260 ZF FINA 3.75 09-28		(366) 210928	1,200,000.	M EUR	96.7199 %	30/06/22	78.887	4	1,160,638.63	981,904.27	35,260.27	-178,734.36	0.71
XS2232108568 MAXE DI 5.875 10-26		(366) 011026	1,300,000.	M EUR	100.7134 %	30/06/22	71.072	4	1,309,273.70	943,605.18	19,669.18	-365,668.52	0.68

Portfolio records (HISINV)

Stock Assets on 30/06/22 Fixing currency : BCE Devise BCE on shore
FUND : 640039 R-CO THEMATIC TARGET 2026 HY 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
XS2240463674 LORC TE 4.0 09-27		(EUR) 180927	2,200,000. M	EUR	98.3134 %	30/06/22	83.9875	4	2,162,894.44	1,874,369.44	26,644.44	-288,525.00	1.36
XS2241804462 PRIM WA 3.875 10-28		(UST) 311028	1,000,000. M	EUR	103.6612 %	30/06/22	81.297	4	1,036,612.07	819,814.43	6,844.43	-216,797.64	0.59
XS2242188261 CMA CGM 7.5 01-26		(USA) 150126	400,000. M	EUR	106.5292 %	30/06/22	102.627	4	426,116.67	424,591.33	14,083.33	-1,525.34	0.31
XS2243548273 CHEP AR 4.375 01-28		(EUR) 150128	1,900,000. M	EUR	101.7297 %	30/06/22	85.437	4	1,932,864.35	1,662,325.57	39,022.57	-270,538.78	1.20
XS2256977013 INTL PE 9.75 11-25		(366) 121125	1,800,000. M	EUR	102.9574 %	30/06/22	74.2115	4	1,853,233.93	1,448,319.33	112,512.33	-404,914.60	1.05
XS2262838381 IPD 3 B 5.5 12-25		(EUR) 011225	1,200,000. M	EUR	101.35 %	30/06/22	89.5325	4	1,216,200.00	1,080,440.00	6,050.00	-135,760.00	0.78
XS2264155305 CARN CO 7.625 03-26		(EUR) 010326	2,700,000. M	EUR	99.0752 %	30/06/22	78.6775	4	2,675,029.88	2,194,633.12	70,340.63	-480,396.76	1.59
XS2274816177 CONTOURGLOB PWR		(EUR) 010128	600,000. M	EUR	100.575 %	30/06/22	78.035	4	603,450.00	468,366.25	156.25	-135,083.75	0.34
XS2275090749 SOFIMA HOLDING		(EUR) 150128	600,000. M	EUR	101.1333 %	30/06/22	80.6665	4	606,800.00	494,561.50	10,562.50	-112,238.50	0.36
XS2276596538 CASINO 6.625 01-26		(EUR) 150126	310,000. M	EUR	100. %	30/06/22	73.038	4	310,000.00	236,059.02	9,641.22	-73,940.98	0.17
XS2289588837 VERI HO 3.25 02-27		(EUR) 150227	2,200,000. M	EUR	96.7001 %	30/06/22	82.8805	4	2,127,401.80	1,850,977.94	27,606.94	-276,423.86	1.34
XS2291911282 REKEEP 7.25 02-26		(EUR) 010226	1,000,000. M	EUR	103.4504 %	30/06/22	86.95	4	1,034,504.15	900,312.50	30,812.50	-134,191.65	0.65
XS2291928849 INEO QU 3.75 07-26		(EUR) 150726	400,000. M	EUR	101.5857 %	30/06/22	80.524	4	406,342.86	329,137.67	7,041.67	-77,205.19	0.24
XS2293733825 TRAF FU 3.875 02-26		(366) 020226	2,500,000. M	EUR	95.7388 %	30/06/22	86.063	4	2,393,469.99	2,191,917.47	40,342.47	-201,552.52	1.59
XS2294186965 CAB SEL 3.375 02-28		(EUR) 010228	1,000,000. M	EUR	97.8511 %	30/06/22	80.7195	4	978,510.63	821,538.75	14,343.75	-156,971.88	0.59
XS2294854745 GOLD SA 5.375 03-26		(EUR) 010326	2,458,000. M	EUR	101.9543 %	30/06/22	84.861	4	2,506,037.84	2,131,023.53	45,140.15	-375,014.31	1.54
XS2296203123 DEUT LU 3.75 02-28		(366) 110228	300,000. M	EUR	106.5192 %	30/06/22	80.654	4	319,557.74	246,369.53	4,407.53	-73,188.21	0.18
XS2298381307 KLEO FI 4.25 03-26		(EUR) 010326	1,400,000. M	EUR	91.2034 %	30/06/22	82.5925	4	1,276,847.21	1,176,624.17	20,329.17	-100,223.04	0.85
XS2298382453 KLEO HO 6.5 09-26		(EUR) 010926	1,400,000. M	EUR	97.5616 %	30/06/22	65.5205	E	1,365,862.05	948,378.67	31,091.67	-417,483.38	0.69
XS2307567086 VICT 3.625 08-26		(EUR) 240826	1,000,000. M	EUR	95.7127 %	30/06/22	78.211	4	957,127.43	794,797.50	12,687.50	-162,329.93	0.57
XS2321537255 GAMM BI 5.125 07-25		(EUR) 150725	700,000. M	EUR	102.2176 %	30/06/22	90.41	4	715,523.13	649,711.32	16,841.32	-65,811.81	0.47
XS2328426445 CASINO 5.25 04-27		(EUR) 150427	200,000. M	EUR	102.8025 %	30/06/22	67.12	4	205,605.00	136,544.17	2,304.17	-69,060.83	0.10
XS2333564503 DUFR ON 3.375 04-28		(EUR) 150428	2,500,000. M	EUR	94.6517 %	30/06/22	76.658	4	2,366,291.51	1,934,965.63	18,515.63	-431,325.88	1.40
XS2336345140 CT INVE 5.5 04-26		(EUR) 150426	2,200,000. M	EUR	99.9081 %	30/06/22	81.8735	4	2,197,978.72	1,827,769.78	26,552.78	-370,208.94	1.32
XS2337308238 HSE FIN 5.625 10-26		(EUR) 151026	1,400,000. M	EUR	100.2103 %	30/06/22	69.065	4	1,402,943.50	977,628.75	10,718.75	-425,314.75	0.71
XS2337703537 GRUE 4.125 05-28		(UST) 150528	2,100,000. M	EUR	99.9578 %	30/06/22	86.03	4	2,099,113.34	1,818,399.70	11,769.70	-280,713.64	1.32
XS2342057143 ALLI UN 3.625 06-28		(EUR) 010628	1,000,000. M	EUR	99.3688 %	30/06/22	75.8375	4	993,688.46	761,697.92	3,322.92	-231,990.54	0.55
XS2342247355 TUI CRU 6.5 05-26		(EUR) 150526	2,900,000. M	EUR	98.6792 %	30/06/22	71.0585	4	2,861,697.72	2,086,353.44	25,656.94	-775,344.28	1.51
XS2342910689 ALAI AF 4.25 05-26		(EUR) 190526	2,800,000. M	EUR	98.0055 %	30/06/22	85.504	4	2,744,154.12	2,408,987.00	14,875.00	-335,167.12	1.74
XS2343000241 CHRO HO 3.5 05-28		(EUR) 310528	600,000. M	EUR	97.6576 %	30/06/22	82.3845	4	585,945.84	496,290.33	1,983.33	-89,655.51	0.36
XS2349786835 PAPREC 3.5 07-28		(EUR) 010728	1,300,000. M	EUR	99.3726 %	30/06/22	78.493	4	1,291,844.36	1,035,954.83	15,545.83	-255,889.53	0.75
XS2355515516 NOBE BI 3.125 06-28		(UST) 150628	950,000. M	EUR	100.0539 %	30/06/22	67.8335	4	950,512.30	645,959.40	1,541.15	-304,552.90	0.47
XS2356316872 CECO AG 1.75 06-26		(366) 240626	2,200,000. M	EUR	81.3812 %	30/06/22	72.345	4	1,790,386.46	1,592,644.79	1,054.79	-197,741.67	1.15
XS2357281174 NH HOTE 4.0 07-26		(EUR) 020726	1,900,000. M	EUR	98.9319 %	30/06/22	89.449	4	1,879,705.16	1,699,953.22	422.22	-179,751.94	1.23
XS2357737910 MOBI FI 4.25 07-28		(EUR) 150728	2,700,000. M	EUR	96.1207 %	30/06/22	73.772	4	2,595,257.60	2,045,712.75	53,868.75	-549,544.85	1.48
XS2361344315 PICA BO 5.375 07-27		(EUR) 010727	3,200,000. M	EUR	96.2633 %	30/06/22	75.4305	4	3,080,424.43	2,422,853.78	9,077.78	-657,570.65	1.75
XS2364593579 JAGU LA 4.5 07-28		(UST) 150728	2,400,000. M	EUR	93.6143 %	30/06/22	71.9045	4	2,246,743.79	1,776,426.23	50,718.23	-470,317.56	1.29
XS2366276595 APCO PA 4.625 01-27		(UST) 150127	900,000. M	EUR	100.82 %	30/06/22	81.698	4	907,380.00	754,829.65	19,547.65	-152,550.35	0.55
XS2367107856 SANI FI 5.625 12-26		(UST) 151226	2,400,000. M	EUR	99.5024 %	30/06/22	86.7475	4	2,388,058.13	2,145,337.79	63,397.79	-242,720.34	1.55
XS2388186996 CIRS FI 4.5 03-27		(EUR) 150327	2,000,000. M	EUR	96.9576 %	30/06/22	81.1155	4	1,939,151.50	1,649,560.00	27,250.00	-289,591.50	1.19
XS2388910270 DIC ASS 2.25 09-26		(366) 220926	1,000,000. M	EUR	90.1642 %	30/06/22	67.352	4	901,642.47	691,088.49	17,568.49	-210,553.98	0.50
XS2389112736 VERD BI 4.625 10-26		(360) 011026	2,200,000. M	EUR	99.9109 %	30/06/22	82.491	4	2,198,040.69	1,841,087.42	26,285.42	-356,953.27	1.33
XS2389984175 EC FINA 3.0 10-26		(UST) 151026	400,000. M	EUR	90.9917 %	30/06/22	87.4885	4	363,966.67	352,576.95	2,622.95	-11,389.72	0.26
XS2393687350 CONS EN 5.0 10-28		(EUR) 151028	2,300,000. M	EUR	97.4385 %	30/06/22	82.1	4	2,241,086.10	1,913,536.11	25,236.11	-327,549.99	1.38
XS2397447025 BCP V M 4.75 11-28		(UST) 301128	2,500,000. M	EUR	97.3479 %	30/06/22	79.7725	4	2,433,696.36	2,005,343.92	11,031.42	-428,352.44	1.45
XS2397781944 ILIA HO 5.625 10-28		(UST) 151028	2,100,000. M	EUR	101.9018 %	30/06/22	85.56	4	2,139,938.20	1,822,579.67	25,819.67	-317,358.53	1.32
XS2402071760 MIDC GB 7.75 11-27		(EUR) 011127	2,700,000. M	EUR	103.3655 %	30/06/22	96.882	4	2,790,867.79	2,652,432.75	36,618.75	-138,435.04	1.92
XS2403514479 ALMA TH 4.875 10-26		(EUR) 301026	2,300,000. M	EUR	99.9676 %	30/06/22	84.449	E	2,299,254.26	1,962,260.33	19,933.33	-336,993.93	1.42

Portfolio records (HISINV)

Stock Assets on 30/06/22 Fixing currency : BCE Devise BCE on shore
FUND : 640039 R-CO THEMATIC TARGET 2026 HY 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
XS2404291010 SIG 5.25 11-26	(EUR)	301126	1,600,000.	M EUR	101.4108 %	30/06/22	80.097	4	1,622,573.33	1,289,485.33	7,933.33	-333,088.00	0.93
XS2405483301 FAUR 2.75 02-27	(EUR)	150227	2,000,000.	M EUR	90.6846 %	30/06/22	78.2205	4	1,813,691.60	1,567,312.78	2,902.78	-246,378.82	1.13
XS2406607098 TEVA PH 3.75 05-27	(EUR)	090527	600,000.	M EUR	93.4036 %	30/06/22	85.0115	4	560,421.66	513,506.50	3,437.50	-46,915.16	0.37
XS2407361109 GAMM BO 8.125 11-26	(EUR)	151126	1,900,000.	M EUR	100.6447 %	30/06/22	85.1975	4	1,912,249.80	1,646,196.94	27,444.44	-266,052.86	1.19
XS2408458730 DEUT LU 2.875 05-27	(366)	160527	1,100,000.	M EUR	99.386 %	30/06/22	79.275	4	1,093,246.00	876,270.55	4,245.55	-216,975.45	0.63
XS2413862108 TERE FI 4.75 04-27	(366)	300427	2,600,000.	M EUR	98.0696 %	30/06/22	85.594	4	2,549,808.40	2,247,437.15	21,993.15	-302,371.25	1.63
XS2423013742 EDRE OD 5.5 07-27	(EUR)	150727	2,000,000.	M EUR	98.2907 %	30/06/22	80.0485	4	1,965,813.33	1,647,414.44	46,444.44	-318,398.89	1.19
XS2432286974 FOOD SE 5.5 01-27	(EUR)	210127	1,900,000.	M EUR	99.7953 %	30/06/22	86.5075	4	1,896,110.00	1,690,957.78	47,315.28	-205,152.22	1.22
XS2436585355 FABB IT 5.625 08-27	(EUR)	010827	1,495,000.	M EUR	97.5003 %	30/06/22	85.0225	4	1,457,629.22	1,304,723.88	33,637.50	-152,905.34	0.94
XS2437324333 WEBU 3.875 07-26	(366)	280726	2,600,000.	M EUR	97.2942 %	30/06/22	82.891	E	2,529,649.26	2,198,502.30	43,336.30	-331,146.96	1.59
XS2442802349 PROM HO 6.375 03-27	(EUR)	010327	1,600,000.	M EUR	99.5078 %	30/06/22	83.7615	4	1,592,124.16	1,381,267.33	41,083.33	-210,856.83	1.00
SUBTOTAL Asset Currency : EUR EURO													
						SUM	(EUR)		150,178,478.43	127,701,102.05	2,101,272.59	-22,477,376.38	92.38
Asset Currency : USD UNITED STATES DOLLARS													
NO0012423476 INTL PE 7.25 02-27	(EUR)	010227	1,100,000.	M USD	100.3157 %	30/06/22	96.3255	E	986,003.44	1,052,733.46	32,630.93	66,730.02	0.76
USG87110AC93 TECH 6.5 02-26	(EUR)	010226	400,000.	M USD	103.1656 %	30/06/22	99.7605	E	343,249.13	394,812.75	10,638.30	51,563.62	0.29
SUBTOTAL Asset Currency : USD UNITED STATES DOLLARS													
						SUM	(EUR)		1,329,252.57	1,447,546.21	43,269.23	118,293.64	1.05
Fixed-rate bonds traded on regulated markets													
						SUM	(EUR)		151,507,731.00	129,148,648.26	2,144,541.82	-22,359,082.74	93.43
Floating-rate bonds traded on regulated markets													
Asset Currency : EUR EURO													
NO0011093718 AXACTOR AB FLR 09-26	(999)	150926	1,600,000.	M EUR	96.421 %	30/06/22	89.6715	E	1,542,736.11	1,439,261.78	4,517.78	-103,474.33	1.04
XS2085860844 ASSE FINA FLR 05-25	(999)	150525	1,600,000.	M EUR	100.1033 %	30/06/22	96.778	E	1,601,652.78	1,552,670.22	4,222.22	-48,982.56	1.12
XS2115092285 FABRIC BC FLR 08-26	(365)	310826	900,000.	M EUR	99.2435 %	30/06/22	94.7325	4	893,191.81	856,050.72	3,458.22	-37,141.09	0.62
XS2344474320 INTL DESI FLR 05-26	(365)	150526	1,100,000.	M EUR	100.4685 %	30/06/22	91.0485	4	1,105,153.97	1,007,937.61	6,404.11	-97,216.36	0.73
XS2363232930 PART EURO FLR 07-27	(EXA)	200727	1,000,000.	M EUR	100.76 %	30/06/22	93.9925	4	1,007,600.00	948,144.18	8,219.18	-59,455.82	0.69
XS2401961078 PAGA BID FLR 10-28	(999)	301028	1,100,000.	M EUR	99.7957 %	30/06/22	90.733	4	1,097,752.78	1,006,503.99	8,440.99	-91,248.79	0.73
SUBTOTAL Asset Currency : EUR EURO													
						SUM	(EUR)		7,248,087.45	6,810,568.50	35,262.50	-437,518.95	4.93
Bonds and similar securities traded on regulated markets													
						SUM	(EUR)		158,755,818.45	135,959,216.76	2,179,804.32	-22,796,601.69	98.36
UNITS OF MUTUAL FUNDS													
European (EU) regulated UCITS													
Asset Currency : EUR EURO													
FR0007442496 RMM COURT TERME C			529.	P EUR	3917.5852 M	30/06/22	3917.38	5	2,072,402.56	2,072,294.02	0.00	-108.54	1.50

Portfolio records (HISINV)

Stock Assets on 30/06/22 Fixing currency : BCE Devise BCE on shore
FUND : 640039 R-CO THEMATIC TARGET 2026 HY 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
TREASURY														
Payables and Receivables														
Deferred Payments														
RACHEUR	Rachats a payer			-16,600.44	EUR	1.	30/06/22	1.		-16,600.44	-16,600.44	0.00	0.00	-0.01
SOUSEUR	Souscriptions/payer			294,285.31	EUR	1.	30/06/22	1.		294,285.31	294,285.31	0.00	0.00	0.21
Deferred Payments														
							SUM	(EUR)		277,684.87	277,684.87	0.00	0.00	0.20
Cash Coupons and Cash Dividends														
XS2274816177	CONTOURGLOB PWR			600.	P EUR	15.625	30/06/22			9,375.00	9,375.00	0.00	0.00	0.01
XS2357281174	NH HOTE 4.0 07-26			1,900.	P EUR	20.	30/06/22			38,000.00	38,000.00	0.00	0.00	0.03
Cash Coupons and Cash Dividends														
							SUM	(EUR)		47,375.00	47,375.00	0.00	0.00	0.03
Management Fees														
FGPVFC1EUR	Managt Fees C1 EUR			-222,378.33	EUR	1.	30/06/22	1.		-222,378.33	-222,378.33	0.00	0.00	-0.16
FGPVFC2EUR	Managt Fees C2 EUR			-45,321.4	EUR	1.	30/06/22	1.		-45,321.40	-45,321.40	0.00	0.00	-0.03
FGPVFC3EUR	Managt Fees C3 EUR			-18,244.99	EUR	1.	30/06/22	1.		-18,244.99	-18,244.99	0.00	0.00	-0.01
FGPVFD1EUR	Managt Fees D1 EUR			-23,668.24	EUR	1.	30/06/22	1.		-23,668.24	-23,668.24	0.00	0.00	-0.02
FGPVFD2EUR	Managt Fees D2 EUR			-8,701.41	EUR	1.	30/06/22	1.		-8,701.41	-8,701.41	0.00	0.00	-0.01
FGPVFD3EUR	Managt Fees D3 EUR			-4,161.08	EUR	1.	30/06/22	1.		-4,161.08	-4,161.08	0.00	0.00	0.00
Management Fees														
							SUM	(EUR)		-322,475.45	-322,475.45	0.00	0.00	-0.23
Payables and Receivables														
							SUM	(EUR)		2,584.42	2,584.42	0.00	0.00	
LIQUID ASSETS														
French Cash														
BQCIEUR	CACEIS Bank			214,346.27	EUR	1.	30/06/22	1.		214,346.27	214,346.27	0.00	0.00	0.16
BQCIUSD	CACEIS Bank			229.19	USD	0.94964876	30/06/22	0.96274189		217.65	220.65	0.00	3.00	0.00
French Cash														
							SUM	(EUR)		214,563.92	214,566.92	0.00	3.00	0.16
Term Transactions														
QUOTATION CURRCY: USD UNITED STATES DOLLARS														
SWAC0001IIYI	A/EUR/USD/20220922	RECU	22/09/22	1,405,842.21	EUR	1.0599	30/06/22	1.04481493		1,405,842.21	1,414,118.54	0.00	8,276.33	1.02
		VERSE	22/09/22	-1,490,000.	USD	1.	30/06/22	1.		-1,405,842.21	-1,434,485.41	0.00	-28,643.20	-1.04
SUBTOTAL QUOTATION CURRCY: USD UNITED STATES DOLLARS														
							SUM	(EUR)		0.00	-20,366.87	0.00	-20,366.87	-0.01
LIQUID ASSETS														
							SUM	(EUR)		214,563.92	194,200.05	0.00	-20,363.87	0.14

Portfolio records (HISINV)

Stock Assets on 30/06/22 Fixing currency : BCE Devise BCE on shore
FUND : 640039 R-CO THEMATIC TARGET 2026 HY 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
TREASURY													
						SUM	(EUR)		217,148.34	196,784.47	0.00	-20,363.87	0.14
FUND : R-CO THEMATIC TARGET 2026 HY (640039)													
							(EUR)		161,045,369.35	138,228,295.25	2,179,804.32	-22,817,074.10	100.00

Portfolio records (HISINV)

Stock Assets on 30/06/22 Fixing currency : BCE Devise BCE on shore
FUND : 640039 R-CO THEMATIC TARGET 2026 HY VALID. NAV Fund currency : EUR (Simple report, code : NAP - DETAIL INSTRUMENT TYPE / CURRENCY VALUE , Sort : BVAL04)

Fund portfolio : 138,011,143.91 Coupons and dividends due : 47,375.

Day's management fees

Managt Fees C1 EUR :	2,567.63	EUR
Managt Fees C2 EUR :	494.2	EUR
Managt Fees C3 EUR :	193.62	EUR
Managt Fees D3 EUR :	49.39	EUR
Managt Fees D1 EUR :	242.07	EUR
Managt Fees D2 EUR :	90.32	EUR

Company invoiced fees

Frais maximum :	242.07	EUR
Frais maximum :	90.32	EUR
Frais maximum notice :	49.39	EUR
Frais maximum notice :	2,567.63	EUR
Frais maximum notice :	494.2	EUR
Frais maximum notice :	193.62	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 FR0013476215 R CO THEMC TGT 26 C	EUR	93,715,900.05	911,050.4944	102.87	67.797987051304			105.44	102.87
C2 FR0013476231 R CO THEMC TGT 26 F	EUR	15,031,332.02	147,322.2749	102.03	10.874351500503			104.58	102.03
C3 FR0013476249 R CO THEMC TGT 26 IC	EUR	14,133,979.56	13,757.9942	1,027.33	10.224969675844			1,053.01	1,027.33
D1 FR0013187168 R CO TH TGT 26 D EUR	EUR	8,835,160.72	99,224.439	89.04	6.391723410416			91.27	89.04
D2 FR0013187176 R CO TH TGT 26 HY ID	EUR	4,709,258.69	5,278.907	892.09	3.406845961349			914.39	892.09
D3 FR0013476512 R CO THEMC TGT 26 D	EUR	1,802,664.21	18,525.9122	97.31	1.304122400584			99.74	97.31

Net Asset Value EUR : 138,228,295.25

Previous NAV on date 29/06/22 :

C1	R CO THEMC TGT 26 C	Prev. NAV:	104.03	(EUR)	Variation :	-1.115%
C2	R CO THEMC TGT 26 F	Prev. NAV:	103.18	(EUR)	Variation :	-1.115%
C3	R CO THEMC TGT 26 IC	Prev. NAV:	1,038.92	(EUR)	Variation :	-1.116%
D1	R CO TH TGT 26 D EUR	Prev. NAV:	90.05	(EUR)	Variation :	-1.122%
D2	R CO TH TGT 26 HY ID	Prev. NAV:	902.16	(EUR)	Variation :	-1.116%
D3	R CO THEMC TGT 26 D	Prev. NAV:	98.4	(EUR)	Variation :	-1.108%

Theoretical NAV

Portfolio records (HISINV)

Stock Assets on 30/06/22 Fixing currency : BCE Devise BCE on shore
FUND : 640039 R-CO THEMATIC TARGET 2026 HY VALID. NAV Fund currency : EUR (Simple report, code : NAP - DETAIL INSTRUMENT TYPE / CURRENCY VALUE , Sort : BVAL04)

Unit	Currency	Theoretical asset	Theoretical NAV per unit
C1 FR0013476215 R CO THEMC TGT 26 C	EUR	93,715,900.05	102.87
C2 FR0013476231 R CO THEMC TGT 26 F	EUR	15,031,332.02	102.03
C3 FR0013476249 R CO THEMC TGT 26 IC	EUR	14,133,979.56	1,027.33
D1 FR0013187168 R CO TH TGT 26 D EUR	EUR	8,835,160.72	89.04
D2 FR0013187176 R CO TH TGT 26 HY ID	EUR	4,709,258.69	892.09
D3 FR0013476512 R CO THEMC TGT 26 D	EUR	1,802,664.21	97.31

Total theoretical assets EUR : 138,228,295.25 (Sens collection : EQU)

Portfolio records (HISINV)

Stock Assets on 30/06/22 Fixing currency : BCE Devise BCE on shore
FUND : 640039 R-CO THEMATIC TARGET 2026 HY VALID. NAV Fund currency : EUR (Simple report, code : NAP - DETAIL INSTRUMENT TYPE / CURRENCY VALUE , Sort : BVAL04)

FOREX RATE USED IN FUND NAV

	for VNI calculation		for the report	for previous VNI calculation		variation
Rate EUR in USD :	1.0387	quoted : 30/06/22	0.	1.0517	quotation: 29/06/22	-1.23609

FX RATES IN REVERSE NOTATION

	for VNI calculation		for the report	for previous VNI calculation	
Rate USD in EUR :	0.9627418888	quoted : 30/06/22	0.	0.9508414947	quotation: 29/06/22