R-co 4Change Convertibles Europe

Mutual Fund (FCP)

Management Company:
Rothschild & Co Asset Management Europe

29, avenue de Messine
75008 Paris

Statutory Auditor’s Certificate relating to the composition of assets

at 30 June 2022

Deloitte.

Deloitte & Associés
6 place de la Pyramide
92908 Paris-La Défense Cedex
France
Téléphone : + 33 (0) 1 40 88 28 00
www.deloitte.fr

Adresse postale :
TSA 20303
92030 La Défense Cedex

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at 30 June 2022

In our capacity as the statutory auditor of the R-co 4Change Convertibles Europe mutual fund, 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 management company. 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 : FXR Devises Reuters
FUND : 729 R-CO 4CHANGE CONVERTIBLES EUROPE 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

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

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	MARKET VALUE	ACCRUED INTEREST	UNREALISED P&L	PRCT NAV
PTBESOAM0007 BCO ESPIRITO SANTO			1,000,000.	P EUR	0.6597 M	04/08/14	0.	V	659,700.00	0.00	0.00	-659,700.00	0.00

BONDS AND SIMILAR SECURITIES

Bonds and similar securities traded on regulated markets

Convertible bonds traded on regulated markets

Asset Currency : CHF SWITZERLAND FRANCS

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	MARKET VALUE	ACCRUED INTEREST	UNREALISED P&L	PRCT NAV
CH0413990240 SIKA AG 0.15 06-25	(DEM)	050625	3,500,000.	M CHF	112.6129 %	30/06/22	124.785	4	3,514,747.68	4,363,970.35	422.54	848,800.13	4.09
CH1105195684 DUFR ON 0.75 03-26	(DEM)	300326	2,400,000.	M CHF	98.4417 %	30/06/22	76.313	4	2,201,744.07	1,834,560.90	4,695.77	-371,878.94	1.72
SUBTOTAL Asset Currency : CHF SWITZERLAND FRANCS													
						SUM (EUR)			5,716,491.75	6,198,531.25	5,118.31	476,921.19	5.81

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	MARKET VALUE	ACCRUED INTEREST	UNREALISED P&L	PRCT NAV
BE6322623669 UMICORE ZCP 06-25	(999)	230625	3,200,000.	M EUR	108.1002 %	30/06/22	88.3775	4	3,459,205.00	2,828,080.00	0.00	-631,125.00	2.65
DE000A289DA3 HELL SE 0.75 05-25	(UST)	130525	1,200,000.	M EUR	117.3697 %	30/06/22	95.7085	4	1,408,436.00	1,149,773.74	1,271.74	-259,934.00	1.08
DE000A2G87D4 DEUT PO 0.05 06-25	(366)	300625	1,500,000.	M EUR	96.5859 %	30/06/22	99.374	4	1,448,788.24	1,491,027.12	417.12	41,821.76	1.40
DE000A2GSDH2 LEG IMM 0.875 09-25	(UST)	010925	2,500,000.	M EUR	122.8396 %	30/06/22	93.2775	4	3,070,990.74	2,339,367.87	7,430.37	-739,053.24	2.19
DE000A2LQRW5 ADID AG 0.05 09-23	(366)	120923	1,600,000.	M EUR	110.2058 %	30/06/22	98.2395	4	1,763,292.12	1,572,478.58	646.58	-191,460.12	1.47
DE000A2YPE76 MTU AER 0.05 03-27	(366)	180327	1,000,000.	M EUR	87.825 %	30/06/22	85.2275	4	878,250.00	852,422.95	147.95	-25,975.00	0.80
DE000A3E44N7 RAG STIF ZCP 06-26	(999)	170626	1,500,000.	M EUR	106.7285 %	30/06/22	94.0825	4	1,600,928.20	1,411,237.50	0.00	-189,690.70	1.32
DE000A3E4597 ZALA SE 0.625 08-27	(366)	060827	3,500,000.	M EUR	119.7765 %	30/06/22	70.9935	4	4,192,178.55	2,504,669.76	19,897.26	-1,707,406.05	2.35
DE000A3E46Y9 TAG IMM 0.625 08-26	(UST)	270826	600,000.	M EUR	101.025 %	30/06/22	72.0675	4	606,150.00	433,720.61	1,315.61	-173,745.00	0.41
DE000A3H2UK7 DEUT LU 2.0 11-25	(UST)	171125	1,400,000.	M EUR	108.2736 %	30/06/22	92.029	4	1,515,830.00	1,292,058.17	3,652.17	-227,424.00	1.21
FR0010849075 STS GROUP 8%02/16 CV	(366)	150216	340.	P EUR	3174.1906 M	24/05/22	0.	R	1,079,224.80	0.00	0.00	-1,079,224.80	0.00
FR0013284130 ARCH OBLI ZCP 03-23	(999)	310323	900,000.	M EUR	125.0613 %	30/06/22	125.3815	4	1,125,551.76	1,128,433.50	0.00	2,881.74	1.06
FR0013321429 NEXITY 0.25 03-25	(EUR)	020325	18,060.	P EUR	61.9702 M	30/06/22	61.327	4	1,119,182.67	1,107,565.62	1,019.81	-12,636.86	1.04
FR0013418795 ORPEA 0.375 05-27	(366)	170527	13,000.	P EUR	151.0958 M	30/06/22	89.047	4	1,964,244.99	1,157,611.00	860.94	-807,494.93	1.09
FR0013444148 VEOL ENVI ZCP 01-25	(999)	010125	82,800.	P EUR	32.1321 M	30/06/22	30.883	4	2,660,541.87	2,557,112.40	0.00	-103,429.47	2.40
FR0013450483 KERING ZCP 09-22	(999)	300922	1,100,000.	M EUR	105.0064 %	30/06/22	99.7675	4	1,155,070.00	1,097,442.50	0.00	-57,627.50	1.03
FR0013457942 ATOS SE ZCP 11-24	(999)	061124	3,700,000.	M EUR	119.55 %	30/06/22	77.5355	4	4,423,348.62	2,868,813.50	0.00	-1,554,535.12	2.69
FR0013513041 SAFRAN 0.875 05-27	(366)	150527	34,000.	P EUR	127.4566 M	30/06/22	116.59	4	4,333,525.36	3,964,060.00	4,057.88	-373,523.24	3.72
FR0013515707 NEOEN 2.0 06-25	(EUR)	020625	12,000.	P EUR	49.5357 M	30/06/22	49.556	4	594,428.80	594,672.00	862.40	-619.20	0.56
FR0013520681 SELE SARL ZCP 06-25	(999)	250625	8.	P EUR	117.6639 %	30/06/22	95.598	4	941,311.38	764,784.00	0.00	-176,527.38	0.72
FR0013521085 ACCOR 0.7 12-27	(UST)	071227	61,000.	P EUR	52.0647 M	30/06/22	41.156	4	3,175,946.94	2,510,516.00	11,540.23	-676,971.17	2.35
FR0013534518 EDF ZCP 09-24	(999)	140924	320,000.	P EUR	12.3892 M	30/06/22	11.5635	4	3,964,553.82	3,700,320.00	0.00	-264,233.82	3.47
FR00140000G2 SCHN EL 0.0 06-26	(366)	150626	14,500.	P EUR	199.015 M	30/06/22	172.683	4	2,885,717.00	2,503,903.50	0.00	-381,813.50	2.35
FR0014002JO2 FNAC DA 0.25 03-27	(366)	230327	22,000.	P EUR	82.5797 M	30/06/22	71.539	4	1,816,752.49	1,573,858.00	1,208.79	-244,103.28	1.48
FR0014002ZE9 NEXITY 0.875 04-28	(365)	190428	30,000.	P EUR	59.81 M	30/06/22	46.467	4	1,794,300.00	1,394,010.00	3,097.01	-403,387.01	1.31
FR0014003YP6 EDENRED ZCP 06-28	(999)	140628	34,148.	P EUR	64.503 M	30/06/22	59.3825	4	2,202,646.80	2,027,793.61	0.00	-174,853.19	1.90
FR0014005AO4 KORIAN 1.875 PERP	(999)	311299	78,058.	P EUR	44.28 M	30/06/22	32.298	4	3,456,408.24	2,521,117.28	20,392.65	-955,683.61	2.36
FR00140080H3 BNP PAR ZCP 05-25	(999)	130525	1,300,000.	M EUR	116.5038 %	30/06/22	106.588	4	1,514,550.00	1,385,644.00	0.00	-128,906.00	1.30
XS0997539274 ESP SANT 3.125 18 CV	(UST)	021218	4,700,000.	M EUR	106.2537 %	06/10/17	0.	R	4,993,925.00	0.00	0.00	-4,993,925.00	0.00
XS1321004118 IBER INTE ZCP 11-22	(999)	111122	1,400,000.	M EUR	110.8275 %	30/06/22	119.2195	4	1,551,585.00	1,669,073.00	0.00	117,488.00	1.57

Portfolio records (HISINV)

Stock Assets on 30/06/22 Fixing currency : FXR Devises Reuters
FUND : 729 R-CO 4CHANGE CONVERTIBLES EUROPE 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
XS1500463358 INDR SI 1.25 10-23	(UST)	071023	1,800,000. M	EUR	97.4043 %	30/06/22	98.0825	4	1,753,277.31	1,770,894.84	5,409.84	12,207.69	1.66
XS1750026186 CELL TE 1.5 01-26	(366)	160126	500,000. M	EUR	111.7471 %	30/06/22	126.406	4	558,735.72	635,502.60	3,472.60	73,294.28	0.60
XS1940192039 JUST EA 2.25 01-24	(UST)	250124	2,800,000. M	EUR	119.5414 %	30/06/22	89.629	4	3,347,160.00	2,537,457.30	27,845.30	-837,548.00	2.38
XS2021212332 CELL TE 0.5 07-28	(366)	050728	4,000,000. M	EUR	120.2627 %	30/06/22	101.9875	4	4,810,506.87	4,099,445.21	19,945.21	-731,006.87	3.84
XS2154448059 AMAD CM 1.5 04-25	(UST)	090425	3,100,000. M	EUR	126.908 %	30/06/22	116.4655	4	3,934,148.94	3,621,356.73	10,926.23	-323,718.44	3.40
XS2161819722 NEXI 1.75 04-27	(UST)	240427	2,500,000. M	EUR	115.4017 %	30/06/22	78.451	4	2,885,042.00	1,969,762.02	8,487.02	-923,767.00	1.85
XS2198575271 LAGF SC 2.0 07-25	(366)	020725	900,000. M	EUR	124.93 %	30/06/22	110.323	4	1,124,370.00	993,005.63	98.63	-131,463.00	0.93
XS2240512124 OLVE CAPI ZCP 10-23	(999)	291223	1,100,000. M	EUR	105.7759 %	30/06/22	100.876	4	1,163,535.00	1,109,636.00	0.00	-53,899.00	1.04
XS2276552598 PIRELLI C ZCP 12-25	(999)	221225	2,400,000. M	EUR	108.294 %	30/06/22	89.748	4	2,599,055.00	2,153,952.00	0.00	-445,103.00	2.02
XS2294704007 PRYS 0.0 02-26	(366)	020226	3,400,000. M	EUR	103.9544 %	30/06/22	90.5925	4	3,534,450.00	3,080,145.00	0.00	-454,305.00	2.89
XS2296021798 JUST EA 0.625 02-28	(UST)	090228	2,000,000. M	EUR	92.8898 %	30/06/22	52.2485	4	1,857,795.00	1,049,976.91	5,006.91	-812,825.00	0.98
XS2305842903 NEXI ZCP 02-28	(999)	240228	800,000. M	EUR	100.015 %	30/06/22	64.2985	4	800,120.00	514,388.00	0.00	-285,732.00	0.48
XS2339426004 DIASORIN ZCP 05-28	(999)	050528	1,900,000. M	EUR	100. %	30/06/22	82.368	4	1,900,000.00	1,564,992.00	0.00	-335,008.00	1.47
XS2341843006 BARC BK ZCP 01-25	(999)	240125	300,000. M	EUR	110. %	30/06/22	98.132	4	330,000.00	294,396.00	0.00	-35,604.00	0.28
XS2343113101 INTL CO 1.125 05-28	(UST)	180528	1,200,000. M	EUR	98.8125 %	30/06/22	67.8295	4	1,185,750.00	815,678.18	1,724.18	-371,796.00	0.77
SUBTOTAL Asset Currency : EUR EURO													
						SUM (EUR)			98,480,810.23	76,612,154.63	160,734.43	-22,029,390.03	71.85
Asset Currency : GBP UNITED KINGDOM POUNDS													
XS2090948279 OCAD GR 0.875 12-25	(EUR)	091225	600,000. M	GBP	112.5475 %	30/06/22	78.2695	4	797,686.80	545,982.32	423.54	-252,128.02	0.51
XS2190455811 OCAD GR 0.75 01-27	(366)	180127	3,000,000. M	GBP	106.3735 %	30/06/22	68.6805	4	3,530,019.60	2,405,564.03	11,959.25	-1,136,414.82	2.26
XS2332692719 CORN JE 0.75 04-26	(UST)	160426	1,300,000. M	GBP	96.1105 %	30/06/22	64.729	4	1,449,907.35	979,997.11	2,444.83	-472,355.07	0.92
XS2339232147 WH SMIT 1.625 05-26	(EUR)	070526	1,300,000. M	GBP	98.7923 %	30/06/22	86.606	4	1,510,122.96	1,311,829.45	3,885.68	-202,179.19	1.23
SUBTOTAL Asset Currency : GBP UNITED KINGDOM POUNDS													
						SUM (EUR)			7,287,736.71	5,243,372.91	18,713.30	-2,063,077.10	4.92
Asset Currency : USD UNITED STATES DOLLARS													
DE000A286LP0 QIAGEN NV ZCP 12-27	(366)	171227	1,200,000. M	USD	103.4712 %	30/06/22	86.462	4	1,037,510.86	992,437.71	0.00	-45,073.15	0.93
FR0013309184 CIE GEN DE ZCP 11-23	(999)	101123	1,800,000. M	USD	96.7633 %	30/06/22	94.5065	4	1,557,922.53	1,627,162.47	0.00	69,239.94	1.53
FR0013326204 CARREFOUR ZCP 03-24	(999)	270324	2,600,000. M	USD	92.4926 %	30/06/22	96.4075	4	2,095,973.84	2,397,623.03	0.00	301,649.19	2.25
XS1327914062 TOTA SE 0.5 12-22	(EUR)	021222	5,200,000. M	USD	100.282 %	30/06/22	102.2025	4	4,685,752.87	5,085,696.22	2,210.64	397,732.71	4.77
XS1682511818 QIAG NV 0.5 09-23	(EUR)	130923	1,000,000. M	USD	125. %	30/06/22	117.0865	4	1,107,028.34	1,121,437.34	1,474.65	12,934.35	1.05
XS1908221507 QIAG NV 1.0 11-24	(EUR)	131124	400,000. M	USD	126.625 %	30/06/22	111.1185	4	418,906.63	425,692.93	542.03	6,244.27	0.40
XS2211997155 STMI NV ZCP 08-25	(999)	040825	4,800,000. M	USD	120.1494 %	30/06/22	101.5435	4	4,888,733.57	4,662,191.40	0.00	-226,542.17	4.37
XS2211997239 STMI NV ZCP 08-27	(999)	040827	800,000. M	USD	112.8014 %	30/06/22	100.1905	4	760,668.76	766,678.46	0.00	6,009.70	0.72
SUBTOTAL Asset Currency : USD UNITED STATES DOLLARS													
						SUM (EUR)			16,552,497.40	17,078,919.56	4,227.32	522,194.84	16.02
Convertible bonds traded on regulated markets													
						SUM (EUR)			128,037,536.09	105,132,978.35	188,793.36	-23,093,351.10	98.60

Portfolio records (HISINV)

Stock Assets on 30/06/22 Fixing currency : FXR Devises Reuters
FUND : 729 R-CO 4CHANGE CONVERTIBLES EUROPE 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
UNITS OF MUTUAL FUNDS													
European (EU) regulated UCITS													
Asset Currency : EUR EURO													
FR0007442496 RMM COURT TERME C			313. P	EUR	3918.0355 M	30/06/22	3917.38	5	1,226,345.12	1,226,139.94	0.00	-205.18	1.15
TREASURY													
Payables and Receivables													
Deferred Payments													
VRDEUR Receivable Sale EUR			124,762.56	EUR	1.	30/06/22	1.		124,762.56	124,762.56	0.00	0.00	0.12
Cash Coupons and Cash Dividends													
XS2198575271 LAGF SC 2.0 07-25			9. P	EUR	2000.	30/06/22			18,000.00	18,000.00	0.00	0.00	0.02
Management Fees													
FGPFC1EUR Perf Mgt Fees Cryst			-41.42	EUR	1.	30/06/22	1.		-41.42	-41.42	0.00	0.00	0.00
FGPVFC1EUR Managt Fees C1 EUR			-101,872.94	EUR	1.	30/06/22	1.		-101,872.94	-101,872.94	0.00	0.00	-0.10
FGPVFC2EUR Managt Fees C2 EUR			-11,878.62	EUR	1.	30/06/22	1.		-11,878.62	-11,878.62	0.00	0.00	-0.01
FGPVFC4EUR Managt Fees C4 EUR			-45.01	EUR	1.	30/06/22	1.		-45.01	-45.01	0.00	0.00	0.00
FGPVFC8EUR Managt Fees C8 EUR			-2,756.32	EUR	1.	30/06/22	1.		-2,756.32	-2,756.32	0.00	0.00	0.00
Management Fees						SUM	(EUR)		-116,594.31	-116,594.31	0.00	0.00	-0.11
Payables and Receivables						SUM	(EUR)		26,168.25	26,168.25	0.00	0.00	0.02
LIQUID ASSETS													
French Cash													
BQRCCHF ROTHSCHILD MM			250,752.94	CHF	0.98336139	30/06/22	0.99910081		246,580.76	250,527.47	0.00	3,946.71	0.23
BQRCEUR ROTHSCHILD MM			-77,794.62	EUR	1.	30/06/22	1.		-77,794.62	-77,794.62	0.00	0.00	-0.07
BQRCGBP ROTHSCHILD MM			12,273.22	GBP	1.17674661	30/06/22	1.16171004		14,442.47	14,257.92	0.00	-184.55	0.01
BQRCUSD ROTHSCHILD MM			52,775.26	USD	0.9437079	30/06/22	0.9565259		49,804.43	50,480.90	0.00	676.47	0.05
French Cash						SUM	(EUR)		233,033.04	237,471.67	0.00	4,438.63	0.22
TREASURY						SUM	(EUR)		259,201.29	263,639.92	0.00	4,438.63	0.25
FUND : R-CO 4CHANGE CONVERTIBLES EUROPE (729)							(EUR)		130,182,782.50	106,622,758.21	188,793.36	-23,748,817.65	100.00

Portfolio records (HISINV)

Stock Assets on 30/06/22 Fixing currency : FXR Devises Reuters
FUND : 729 R-CO 4CHANGE CONVERTIBLES EUROPE VALID. NAV Fund currency : EUR (Simple report, code : NAP - DETAIL INSTRUMENT TYPE / CURRENCY VALUE , Sort : BVAL04)

Fund portfolio : 106,359,118.29 Coupons and dividends due : 18,000.

Day's management fees

Managt Fees C1 EUR	:	3,208.52	EUR
Managt Fees C2 EUR	:	375.21	EUR
Managt Fees C8 EUR	:	87.07	EUR
Managt Fees C4 EUR	:	1.44	EUR

Company invoiced fees

FRAIS MAXIMUM	:	3,208.52	EUR
FRAIS MAXIMUM	:	375.21	EUR
FRAIS MAXIMUM	:	1.44	EUR
FRAIS MAXIMUM	:	87.07	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 FR0007009139 R-CO 4CH CVS E C EUR	EUR	83,647,444.52	357,541.5747	233.95	78.452080485254			244.48	223.42
C2 FR0011415280 R-CO 4CH CV E IC EUR	EUR	19,564,011.58	195.9748	99,829.22	18.348533944987			99,829.22	99,829.22
C4 FR0011843952 R-CO 4CH CV E P EUR	EUR	65,925.53	78.0205	844.98	0.061829857568			870.33	844.98
C8 FR0013293982 R-CO 4CH CV E CL EUR	EUR	3,345,376.58	14,011.4727	238.76	3.137555712191			245.92	238.76

Net Asset Value EUR : 106,622,758.21

Previous NAV on date 29/06/22 :

C1	R-CO 4CH CVS E C EUR	Prev. NAV:	235.7	(EUR)	Variation :	-0.742%
C2	R-CO 4CH CV E IC EUR	Prev. NAV:	100,573.02	(EUR)	Variation :	-0.740%
C4	R-CO 4CH CV E P EUR	Prev. NAV:	851.27	(EUR)	Variation :	-0.739%
C8	R-CO 4CH CV E CL EUR	Prev. NAV:	240.54	(EUR)	Variation :	-0.740%

Theoretical NAV

Unit	Currency	Theoretical asset	Theoretical NAV per unit
C1 FR0007009139 R-CO 4CH CVS E C EUR	EUR	83,647,444.52	233.95
C2 FR0011415280 R-CO 4CH CV E IC EUR	EUR	19,564,011.58	99,829.22
C4 FR0011843952 R-CO 4CH CV E P EUR	EUR	65,925.53	844.98
C8 FR0013293982 R-CO 4CH CV E CL EUR	EUR	3,345,376.58	238.76

Total theoretical assets EUR : 106,622,758.21 (Sens collection : EQU)

Portfolio records (HISINV)

Stock Assets on 30/06/22 Fixing currency : FXR Devises Reuters
FUND : 729 R-CO 4CHANGE CONVERTIBLES EUROPE VALID. NAV Fund currency : EUR (Simple report, code : NAP - DETAIL INSTRUMENT TYPE / CURRENCY VALUE , Sort : BVAL04)

UE Savings tax : weight and status of funds class

Reporting type : TIBR Revenu taxable pour résidents Belges
Official weight and status in date of 01/05/22 :
DD Wght : 98.58 DD Status : I
DI Wght : 99.81 DI Status : M

Portfolio records (HISINV)

Stock Assets on 30/06/22 Fixing currency : FXR Devises Reuters
FUND : 729 R-CO 4CHANGE CONVERTIBLES EUROPE 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 CHF :	1.0009	quoted : 30/06/22	0.	0.99835	quotation: 29/06/22	0.25542
Rate EUR in GBP :	0.8608	quoted : 30/06/22	0.	0.86445	quotation: 29/06/22	-0.42223
Rate EUR in USD :	1.04545	quoted : 30/06/22	0.	1.04785	quotation: 29/06/22	-0.22904

FX RATES IN REVERSE NOTATION

	for VNI calculation		for the report	for previous VNI calculation	
Rate CHF in EUR :	0.9991008092	quoted : 30/06/22	0.	1.0016527269	quotation: 29/06/22
Rate GBP in EUR :	1.1617100371	quoted : 30/06/22	0.	1.1568049048	quotation: 29/06/22
Rate USD in EUR :	0.9565258979	quoted : 30/06/22	0.	0.954335067	quotation: 29/06/22

Additional Information for Investors in the Federal Republic of Germany

CACEIS Bank S.A., Germany Branch, Lilienthalallee 36, D-80939 München, has undertaken the function Information Agent in the Federal Republic of Germany (the "German Information Agent").

CACEIS Bank S.A., Luxembourg Branch, 5 Allée Scheffer, L-2520 Luxembourg, has undertaken the function Paying Agent in the Federal Republic of Germany (the "Paying Agent").

Applications for the redemptions of shares may be sent to the Paying Agent.

All payments to investors, including redemption proceeds and potential distributions may, upon request, be paid through the Paying Agent.

The complete prospectus (including the key investor information documents, the detailed memorandum and the management regulations), the annual and semi-annual reports may be obtained, free of charge in hardcopy form, at the office of the German Information Agent during normal opening hours.

The issue and redemption prices of the shares and any other information to the shareholders are also available free of charge from the Paying Agent.

The issue and redemption prices of the shares are published on the following website: www.am.eu.rothschildandco.com/DE.

Any other information to the shareholders will be published
on the following website: www.am.eu.rothschildandco.com/DE.