

Detailed NAV Report (HISINV)

Stock on 31/03/20
 FUND : 43219 UBAM - SRI EUROPEAN CONVERTIBLE BOND

VALID. NAV Fixing currency : WME REUTERSWME
 Fund currency : EUR (Simple report code : Short Nav by country, sort : OPCLUX)

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	PRICE	I	<----->	Fund currency	<----->	PRCT		
	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	ASSET	F	BOOK COST	MARKET VALUE	ACCRUED INTEREST	UNREALISED P&L	% NAV	% P&L
Forward Exchange													
I CAT0000ZWHH	V/USD/EUR/20200423	RECU	23/04/20	16,747,961.33	EUR	1.		16,747,961.33	16,747,961.33	0.	0.	26.83	0.00
I CAT0000ZWHH	V/USD/EUR/20200423	VERSE	23/04/20	-18,169,813.	USD	0.9217	0.91066544	-16,747,961.33	-16,546,620.8	0.	201,340.53	-26.51	-1.20
I CAT0000ZWKH	V/CHF/EUR/20200423	RECU	23/04/20	5,043,049.23	EUR	1.		5,043,049.23	5,043,049.23	0.	0.	8.08	0.00
I CAT0000ZWKH	V/CHF/EUR/20200423	VERSE	23/04/20	-5,310,936.	CHF	0.9496	0.94223642	-5,043,049.23	-5,004,157.34	0.	38,891.89	-8.02	-0.77
I CAT0000ZWP6	V/GBP/EUR/20200423	RECU	23/04/20	5,065,411.18	EUR	1.		5,065,411.18	5,065,411.18	0.	0.	8.11	0.00
I CAT0000ZWP6	V/GBP/EUR/20200423	VERSE	23/04/20	-4,767,565.	GBP	1.0625	1.1296704	-5,065,411.18	-5,385,777.04	0.	-320,365.86	-8.63	6.32
I CAT0000ZYHZ	A/CHF/EUR/20200423	RECU	23/04/20	180,509.	CHF	0.95	0.94223642	171,489.18	170,082.15	0.	-1,407.03	0.27	-0.82
I CAT0000ZYHZ	A/CHF/EUR/20200423	VERSE	23/04/20	-171,489.18	EUR	1.		-171,489.18	-171,489.18	0.	0.	-0.27	0.00
I CAT0000ZYIJ	A/GBP/EUR/20200422S3	RECU	22/04/20	312,586.	GBP	1.0907	1.12969082	340,922.08	353,125.53	0.	12,203.45	0.57	3.58
I CAT0000ZYIJ	A/GBP/EUR/20200422S3	VERSE	22/04/20	-340,922.08	EUR	1.		-340,922.08	-340,922.08	0.	0.	-0.55	0.00
I CAT0000ZYK2	A/CHF/EUR/20200422S2	RECU	22/04/20	1,157,027.	CHF	0.95	0.94222151	1,099,201.32	1,090,175.73	0.	-9,025.59	1.75	-0.82
I CAT0000ZYK2	A/CHF/EUR/20200422S2	VERSE	22/04/20	-1,099,201.32	EUR	1.		-1,099,201.32	-1,099,201.32	0.	0.	-1.76	0.00
I CAT0000ZYKP	A/GBP/EUR/20200423	RECU	23/04/20	81,158.	GBP	1.0899	1.1296704	88,455.39	91,681.79	0.	3,226.4	0.15	3.65
I CAT0000ZYKP	A/GBP/EUR/20200423	VERSE	23/04/20	-88,455.39	EUR	1.		-88,455.39	-88,455.39	0.	0.	-0.14	0.00
I CAT0000ZYKQ	A/USD/EUR/20200423	RECU	23/04/20	482,990.	USD	0.931	0.91066544	449,681.63	439,842.3	0.	-9,839.33	0.70	-2.19
I CAT0000ZYKQ	A/USD/EUR/20200423	VERSE	23/04/20	-449,681.63	EUR	1.		-449,681.63	-449,681.63	0.	0.	-0.72	0.00
I CAT0000ZYL4	A/USD/EUR/20200422S1	RECU	22/04/20	1,204,324.	USD	0.9311	0.91070326	1,121,353.9	1,096,781.8	0.	-24,572.1	1.76	-2.19
I CAT0000ZYL4	A/USD/EUR/20200422S1	VERSE	22/04/20	-1,121,353.9	EUR	1.		-1,121,353.9	-1,121,353.9	0.	0.	-1.80	0.00
I CAT0001021W	A/CHF/EUR/20200423	RECU	23/04/20	86,909.	CHF	0.9493	0.94223642	82,504.58	81,888.83	0.	-615.75	0.13	-0.75
I CAT0001021W	A/CHF/EUR/20200423	VERSE	23/04/20	-82,504.58	EUR	1.		-82,504.58	-82,504.58	0.	0.	-0.13	0.00
I CAT00010491	A/CHF/EUR/20200423	RECU	23/04/20	158,155.	CHF	0.9452	0.94223642	149,482.62	149,019.4	0.	-463.22	0.24	-0.31
I CAT00010491	A/CHF/EUR/20200423	VERSE	23/04/20	-149,482.62	EUR	1.		-149,482.62	-149,482.62	0.	0.	-0.24	0.00
I CAT000104B0	A/GBP/EUR/20200423	RECU	23/04/20	59,935.	GBP	1.0906	1.1296704	65,363.08	67,706.8	0.	2,343.72	0.11	3.59
I CAT000104B0	A/GBP/EUR/20200423	VERSE	23/04/20	-65,363.08	EUR	1.		-65,363.08	-65,363.08	0.	0.	-0.10	0.00
I CAT0001061P	V/USD/EUR/20200422S1	RECU	22/04/20	54,080.72	EUR	1.		54,080.72	54,080.72	0.	0.	0.09	0.00
I CAT0001061P	V/USD/EUR/20200422S1	VERSE	22/04/20	-58,713.	USD	0.9211	0.91070326	-54,080.72	-53,470.12	0.	610.6	-0.09	-1.13
I CAT00010850	V/CHF/EUR/20200423	RECU	23/04/20	158,926.37	EUR	1.		158,926.37	158,926.37	0.	0.	0.25	0.00
I CAT00010850	V/CHF/EUR/20200423	VERSE	23/04/20	-168,988.	CHF	0.9405	0.94223642	-158,926.37	-159,226.65	0.	-300.28	-0.26	0.19
I CAT00010853	V/GBP/EUR/20200423	RECU	23/04/20	59,016.64	EUR	1.		59,016.64	59,016.64	0.	0.	0.09	0.00
I CAT00010853	V/GBP/EUR/20200423	VERSE	23/04/20	-53,625.	GBP	1.1005	1.1296704	-59,016.64	-60,578.58	0.	-1,561.94	-0.10	2.65
I CAT00010859	V/USD/EUR/20200423	RECU	23/04/20	168,504.13	EUR	1.		168,504.13	168,504.13	0.	0.	0.27	0.00
I CAT00010859	V/USD/EUR/20200423	VERSE	23/04/20	-186,237.	USD	0.9048	0.91066544	-168,504.13	-169,599.6	0.	-1,095.47	-0.27	0.65
I CAT00010DFY	V/CHF/EUR/20200423	RECU	23/04/20	31,918.21	EUR	1.		31,918.21	31,918.21	0.	0.	0.05	0.00
I CAT00010DFY	V/CHF/EUR/20200423	VERSE	23/04/20	-33,859.	CHF	0.9427	0.94223642	-31,918.21	-31,903.18	0.	15.03	-0.05	-0.05
I CAT00010DG2	V/CHF/EUR/20200422S2	RECU	22/04/20	6,050.95	EUR	1.		6,050.95	6,050.95	0.	0.	0.01	0.00
I CAT00010DG2	V/CHF/EUR/20200422S2	VERSE	22/04/20	-6,419.	CHF	0.9427	0.94222151	-6,050.95	-6,048.12	0.	2.83	-0.01	-0.05
I CAT00010DGB	V/GBP/EUR/20200422S3	RECU	22/04/20	1,719.28	EUR	1.		1,719.28	1,719.28	0.	0.	0.00	0.00
I CAT00010DGB	V/GBP/EUR/20200422S3	VERSE	22/04/20	-1,523.	GBP	1.1289	1.12969082	-1,719.28	-1,720.52	0.	-1.24	0.00	0.07
I CAT00010DGG	A/GBP/EUR/20200423	RECU	23/04/20	40,597.	GBP	1.1294	1.1296704	45,849.73	45,861.23	0.	11.5	0.07	0.03
I CAT00010DGG	A/GBP/EUR/20200423	VERSE	23/04/20	-45,849.73	EUR	1.		-45,849.73	-45,849.73	0.	0.	-0.07	0.00
I CAT00010DI7	A/USD/EUR/20200423	RECU	23/04/20	93,893.	USD	0.9077	0.91066544	85,230.05	85,505.11	0.	275.06	0.14	0.32
I CAT00010DI7	A/USD/EUR/20200423	VERSE	23/04/20	-85,230.05	EUR	1.		-85,230.05	-85,230.05	0.	0.	-0.14	0.00
SUBTOTAL : Forward Exchange													
						SUM (EUR)	0.	-110,326.8	0.	-110,326.8	-0.18		

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FUND : 43219 UBAM - SRI EUROPEAN CONVERTIBLE BOND

VALID. NAV

Fixing currency : WME REUTERSWME

Fund currency : EUR

(Simple report code : Short Nav by country, sort : OPCLUX)

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

TOTAL FORWARD EXCHANGE CONTRACTS

FUND TOTAL 43219

SUM (EUR) 0. -110,326.8 0. -110,326.8 -0.18

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VALID NAV

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A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U.C.P	PRICE	I	<----->	Fund currency	<----->	PRCT			
	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	ASSET	F	BOOK COST	MARKET VALUE	ACCRUED INTEREST	UNREALISED P&L	% NAV	% P&L	
SWITZERLAND														
<i>Convertible Private bonds</i>														
662001	SIKA	0.150 18-25	3,020,000.	M	CHF	116.1774 %		107.4645	3,297,951.05	3,056,965.95	3,496.52	-240,985.1	4.90 -7.31	
545699	SWISS PRIME SITA AG	0.250 16-23	925,000.	M	CHF	116.4698 %		101.4095	1,012,480.51	883,566.03	1,718.37	-128,914.48	1.42 -12.73	
639254	SWISS PRIME SITE AG	0.325 18-25	975,000.	M	CHF	120.3209 %		102.764	1,102,428.15	943,765.83	613.53	-158,662.32	1.51 -14.39	
SUBTOTAL : Convertible Private bonds									SUM (EUR)	5,412,859.71	4,884,297.81	5,828.42	-528,561.9	7.82 -9.76
SUBTOTAL : SWITZERLAND									SUM (EUR)	5,412,859.71	4,884,297.81	5,828.42	-528,561.9	7.82 -9.76
GERMANY														
<i>Convertible Private bonds</i>														
678863	ADIDAS AG CV	0.050 18-23	2,600,000.	M	EUR	115.9291 %		106.4985	3,014,156.	2,768,961.	713.93	-245,195.	4.44 -8.13	
513287	BRENTAG FINANCE CV	1.875 15-22	3,500,000.	M	USD	99.7687 %		93.8615	3,158,155.71	2,993,987.24	19,609.38	-164,168.47	4.80 -5.20	
776245	DELIVERY HERO	0.250 20-24	1,300,000.	M	EUR	100.9781 %		95.7635	1,312,715.	1,244,925.5	603.83	-67,789.5	1.99 -5.16	
776809	DELIVERY HERO CV 1.0	1.000 20-27	1,400,000.	M	EUR	102.7257 %		96.0825	1,438,159.5	1,345,155.	2,644.44	-93,004.5	2.15 -6.47	
585189	DEUSTCHE WOHNEN CV	0.325 17-24	1,300,000.	M	EUR	106.0813 %		96.1235	1,379,056.3	1,249,605.5	2,874.39	-129,450.8	2.00 -9.39	
634906	DEUTSCHE POST AG CV	0.050 17-25	3,200,000.	M	EUR	100.4782 %		93.0855	3,215,302.6	2,978,736.	476.5	-236,566.6	4.77 -7.36	
622521	DEUTSHE WOHNEN SE	0.600 17-26	1,300,000.	M	EUR	106.1761 %		95.495	1,380,289.	1,241,435.	1,832.79	-138,854.	1.99 -10.06	
617618	LEG IMMOBILIEN CV	0.875 17-25	1,800,000.	M	EUR	119.2352 %		113.4345	2,146,233.	2,041,821.	1,294.52	-104,412.	3.27 -4.86	
606112	SYMRISE CV	0.238 17-24	2,700,000.	M	EUR	120.515 %		117.155	3,253,904.5	3,163,185.	4,993.34	-90,719.5	5.07 -2.79	
SUBTOTAL : Convertible Private bonds									SUM (EUR)	20,297,971.61	19,027,811.24	35,043.12	-1,270,160.37	30.48 -6.26
SUBTOTAL : GERMANY									SUM (EUR)	20,297,971.61	19,027,811.24	35,043.12	-1,270,160.37	30.48 -6.26
DENMARK														
<i>Ordinary Private bonds</i>														
723163	GN GREAT NORDIC LTD	21/05/24	1,900,000.	M	EUR	109.9434 %		97.3235	2,088,924.5	1,849,146.5	0.	-239,778.	2.96 -11.48	
SUBTOTAL : Ordinary Private bonds									SUM (EUR)	2,088,924.5	1,849,146.5	0.	-239,778.	2.96 -11.48
SUBTOTAL : DENMARK									SUM (EUR)	2,088,924.5	1,849,146.5	0.	-239,778.	2.96 -11.48
FRANCE														
<i>Convertible Private bonds</i>														
757460	ATOS SE CV	06/11/24	500,000.	M	EUR	127.1847 %		110.7725	635,923.33	553,862.5	0.	-82,060.83	0.89 -12.90	
605373	CARREFOUR SA CV	14/06/23	1,600,000.	M	USD	93.9796 %		91.914	1,350,391.97	1,340,281.61	0.	-10,110.36	2.15 -0.75	
653707	CARREFOUR SA RCV	27/03/24	2,400,000.	M	USD	99.5202 %		95.2555	2,159,484.76	2,083,510.59	0.	-75,974.17	3.34 -3.52	
745450	EDENRED CV 0.00	06/09/24	8,598.	P	EUR	69.2601 M		60.13	595,498.69	516,997.74	0.	-78,500.95	0.83 -13.18	
475478	INGENICO CV	26/06/22	3,169.	P	EUR	182.3458 M		173.8305	577,853.97	550,868.85	0.	-26,985.12	0.88 -4.67	
633887	MAISON DU MONDE-DY C	06/12/23	27,439.	P	EUR	41.8169 M		36.0665	1,147,413.23	989,628.69	0.	-157,784.54	1.59 -13.75	
638706	MICHELIN CV	10/11/23	600,000.	M	USD	95.5099 %		90.1745	520,299.28	493,093.64	0.	-27,205.64	0.79 -5.23	
577069	MICHELIN CV	10/01/22	600,000.	M	USD	100.272 %		95.27	546,227.38	520,956.94	0.	-25,270.44	0.83 -4.63	
733667	ORPEA	0.375 19-27	17,424.	P	EUR	166.182 M		143.972	2,895,555.56	2,500,225.05	8,343.08	-395,330.51	4.01 -13.65	

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	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	ASSET	F	BOOK COST	MARKET VALUE	ACCRUED INTEREST	UNREALISED P&L	% NAV	% P&L		
458984 UNIBAIL RODAMCO CV		01/01/22	1,526.	P EUR	346.6606 M	339.508		529,004.11	518,089.21	0.	-10,914.9	0.83	-2.06		
746468 VEOLIA ENV CV & O.0		01/01/25	29,869.	P EUR	34.7038 M	31.3205		1,036,568.45	935,512.01	0.	-101,056.44	1.50	-9.75		
737473 WORLDBLINE SA DIRTY		30/07/26	7,041.	P EUR	115.0408 M	99.6085		810,002.06	701,343.45	0.	-108,658.61	1.12	-13.41		
SUBTOTAL : Convertible Private bonds									SUM (EUR)						
										12,804,222.79	11,704,370.28	8,343.08	-1,099,852.51	18.75	-8.59
SUBTOTAL : FRANCE									SUM (EUR)						
										12,804,222.79	11,704,370.28	8,343.08	-1,099,852.51	18.75	-8.59
LUXEMBOURG															
<i>Ordinary Private bonds</i>															
481927 J SAINSBURY PLC		30/01/49	1,200,000.	M GBP	101.8892 %	97.813		1,425,536.47	1,326,427.84	6,515.71	-99,108.63	2.12	-6.95		
619151 QIAGEN NV CV 0.50		0.500 17-23	600,000.	M USD	112.8344 %	108.74		614,091.35	594,613.81	129.11	-19,477.54	0.95	-3.17		
607863 STMICROELECTRONICS		0.250 17-24	1,400,000.	M USD	145.2016 %	122.7465		1,835,073.3	1,566,143.54	770.86	-268,929.76	2.51	-14.65		
SUBTOTAL : Ordinary Private bonds									SUM (EUR)						
										3,874,701.12	3,487,185.19	7,415.68	-387,515.93	5.59	-10.00
<i>Convertible Private bonds</i>															
468666 BRITISH LND JER CV		09/06/20	1,600,000.	M GBP	99.6364 %	99.028		1,855,102.35	1,790,539.04	0.	-64,563.31	2.87	-3.48		
481932 COVIVIO SA		0.875 15-21	1,400,000.	M EUR	102.2117 %	97.0535		1,430,963.3	1,358,749.	2,008.2	-72,214.3	2.18	-5.05		
727126 DERWENT LONDON CV 1.		1.500 19-25	1,400,000.	M GBP	110.3678 %	97.0215		1,798,125.9	1,534,976.83	7,151.96	-263,149.07	2.46	-14.63		
578129 PRYSMIAN SPA CV		17/01/22	3,000,000.	M EUR	100.3243 %	92.519		3,009,729.2	2,775,570.	0.	-234,159.2	4.45	-7.78		
404759 QIAGEN FINANCE CV		0.875 14-21	400,000.	M USD	140.2767 %	141.8725		508,820.93	517,192.98	97.46	8,372.05	0.83	1.65		
690359 QIAGEN NV CV 1		1.000 18-24	600,000.	M USD	107.7338 %	104.5965		586,213.95	571,956.25	2,080.96	-14,257.7	0.92	-2.43		
607862 STMICROELECTRONICS		03/07/22	1,200,000.	M USD	138.794 %	119.753		1,510,927.47	1,309,670.54	0.	-201,256.93	2.10	-13.32		
524639 TECHNIP SA CV		0.875 16-21	2,900,000.	M EUR	100.7722 %	97.021		2,922,393.7	2,813,609.	4,581.6	-108,784.7	4.51	-3.72		
531158 TELEFONICA PARTICI		09/03/21	600,000.	M EUR	99.8847 %	98.188		599,308.	589,128.	0.	-10,180.	0.94	-1.70		
513402 TOTAL CV		0.500 15-22	1,400,000.	M USD	100.5787 %	95.4565		1,276,455.56	1,217,945.78	2,091.08	-58,509.78	1.95	-4.58		
545348 VALEO CV		16/06/21	3,800,000.	M USD	96.9996 %	94.254		3,335,421.5	3,264,207.79	0.	-71,213.71	5.23	-2.14		
511998 VODAFONE GROUP CV		26/11/20	500,000.	M GBP	99.2058 %	98.53		578,107.47	556,729.57	0.	-21,377.9	0.89	-3.70		
SUBTOTAL : Convertible Private bonds									SUM (EUR)						
										19,411,569.33	18,300,274.78	18,011.26	-1,111,294.55	29.32	-5.72
SUBTOTAL : LUXEMBOURG															
									SUM (EUR)						
										23,286,270.45	21,787,459.97	25,426.94	-1,498,810.48	34.90	-6.44
TOTAL SECURITIES PORTFOLIO															
FUND TOTAL 43219															
									SUM (EUR)						
										63,890,249.06	59,253,085.8	74,641.56	-4,637,163.26	94.92	-7.26

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	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	ASSET	F	BOOK COST	MARKET VALUE	ACCRUED INTEREST	UNREALISED P&L	% NAV	% P&L
Convertible Private bonds													
<i>Asset Currency : EUR Euro Member Countries</i>													
<i>Interests on Convertible Private bonds</i>													
617618	LEG	IMMOBILIEN	8.	P	EUR	437.5		0.	3,500.	3,500.	0.	0.	0.01 0.00
SUBTOTAL Asset Currency : EUR Euro Member Countries													
						SUM	(EUR)		3,500.	3,500.	0.	0.	0.01
SUBTOTAL : Convertible Private bonds													
						SUM	(EUR)		3,500.	3,500.	0.	0.	0.01
TOTAL COUPONS, DIVIDENDS													
FUND TOTAL 43219													
						SUM	(EUR)		3,500.	3,500.	0.	0.	0.01

Detailed NAV Report (HISINV)

Stock on 31/03/20
 FUND : 43219 UBAM - SRI EUROPEAN CONVERTIBLE BOND

VALID. NAV

Fixing currency : WME REUTERSWME

Fund currency : EUR

(Simple report code : Short Nav by country, sort : OPCLUX)

A S S E T	STATUS	FILE	QUANTITY +	CUR	CURRENCY U. C. P	PRICE	I	<----->	Fund currency	<----->	PRCT		
	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	ASSET	F	BOOK COST	MARKET VALUE	ACCRUED INTEREST	UNREALISED P&L	% NAV	% P&L
Current bank accounts													
<i>Treasury</i>													
BK011CHF	Depository	Bk-BGLBNP	3,209.86	CHF	0.94973924	0.94193001		3,048.53	3,023.46	0.	-25.07	0.00	-0.82
BK011EUR	Depository	Bk-BGLBNP	3,182,016.78	EUR	1.	1.		3,182,016.78	3,182,016.78	0.	0.	5.10	0.00
BK011GBP	Depository	Bk-BGLBNP	84,714.57	GBP	1.06380874	1.13007119		90,120.1	95,733.5	0.	5,613.4	0.15	6.23
BK011SEK	Depository	Bk-BGLBNP	399.7	SEK	0.09457093	0.09198574		37.8	36.77	0.	-1.03	0.00	-2.72
BK011USD	Depository	Bk-BGLBNP	6,167.68	USD	0.92371037	0.91136933		5,697.15	5,621.03	0.	-76.12	0.01	-1.34
SUBTOTAL : Treasury						SUM	(EUR)	3,280,920.36	3,286,431.54	0.	5,511.18	5.26	0.17
SUBTOTAL Current bank accounts													
						SUM	(EUR)	3,280,920.36	3,286,431.54	0.	5,511.18	5.26	0.17
Payable fees (accruals)													
<i>Treasury</i>													
FP208EUR	Administration fees		-14,255.01	EUR	1.	1.		-14,255.01	-14,255.01	0.	0.	-0.02	0.00
FP213EUR	Distribution fees		-2,757.7	EUR	1.	1.		-2,757.7	-2,757.7	0.	0.	0.00	0.00
FP301EUR	Management fees		-49,882.79	EUR	1.	1.		-49,882.79	-49,882.79	0.	0.	-0.08	0.00
FP501EUR	Audit fees		-217.85	EUR	1.	1.		-217.85	-217.85	0.	0.	0.00	0.00
FP603EUR	Ucits taxes		-3,682.11	EUR	1.	1.		-3,682.11	-3,682.11	0.	0.	-0.01	0.00
FP705EUR	Sponsorship fees		-1,378.7	EUR	1.	1.		-1,378.7	-1,378.7	0.	0.	0.00	0.00
SUBTOTAL : Treasury						SUM	(EUR)	-72,174.16	-72,174.16	0.	0.	-0.12	
SUBTOTAL Payable fees (accruals)													
						SUM	(EUR)	-72,174.16	-72,174.16	0.	0.	-0.12	
Payable fees													
<i>Treasury</i>													
PF213EUR	Payable-Distribution		-3.32	EUR	1.	1.		-3.32	-3.32	0.	0.	0.00	0.00
PF301EUR	Payable-Management fees		-33.45	EUR	1.	1.		-33.45	-33.45	0.	0.	0.00	0.00
PF501EUR	Payable-Audit fees		-102.24	EUR	1.	1.		-102.24	-102.24	0.	0.	0.00	0.00
PF705EUR	Pay-Sponsorship fees		-1.75	EUR	1.	1.		-1.75	-1.75	0.	0.	0.00	0.00
PF707CHF	Payable-VAT		-4.39	CHF	0.92027335	0.94193001		-4.04	-4.14	0.	-0.1	0.00	2.48
SUBTOTAL : Treasury						SUM	(EUR)	-144.8	-144.9	0.	-0.1		0.07
SUBTOTAL Payable fees													
						SUM	(EUR)	-144.8	-144.9	0.	-0.1		0.07
Payable on units													
<i>Treasury</i>													
PUEUR	Payable on Redempt.		-12,904.46	EUR	1.	1.		-12,904.46	-12,904.46	0.	0.	-0.02	0.00
SUBTOTAL : Treasury						SUM	(EUR)	-12,904.46	-12,904.46	0.	0.	-0.02	
SUBTOTAL Payable on units													
						SUM	(EUR)	-12,904.46	-12,904.46	0.	0.	-0.02	

Detailed NAV Report (HISINV)

Stock on 31/03/20

FUND : 43219 UBAM - SRI EUROPEAN CONVERTIBLE BOND

VALID. NAV

Fixing currency : WME REUTERSWME

Fund currency : EUR

(Simple report code : Short Nav by country, sort : OPCLUX)

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

TOTAL TREASURY POSITION
FUND TOTAL 43219

SUM (EUR) 3,195,696.94 3,201,208.02 0. 5,511.08 5.13 0.17

FUND : UBAM - SRI EUROPEAN CONVERTIBLE BOND (43219)

(EUR) 67,089,446. 62,347,467.02 74,641.56 -4,741,978.98 99.88 -7.07

Detailed NAV Report (HISINV)

Stock on 31/03/20
 FUND : 43219 UBAM - SRI EUROPEAN CONVERTIBLE BOND

VALID. NAV

Fixing currency : WME REUTERSWME

Fund currency : EUR

(Simple report code : Short Nav by country, sort : OPCLUX)

Fund portfolio : 59,142,759. Coupons and dividends due : 3,500.

Day's management fees

Administration fees	: 470.32	EUR
Distribution fees	: 40.62	EUR
Distribution fees	: 2.94	EUR
Distribution fees	: 2.76	EUR
Distribution fees	: 0.73	EUR
Distribution fees	: 0.18	EUR
Distribution fees	: 1.33	EUR
Distribution fees	: 0.12	EUR
Distribution fees	: 0.28	EUR
Distribution fees	: 8.69	EUR
Distribution fees	: 0.51	EUR
Management fees	: 406.19	EUR
Management fees	: 29.43	EUR
Management fees	: 27.59	EUR
Management fees	: 789.75	EUR
Management fees	: 0.29	EUR
Management fees	: 5.1	EUR
Management fees	: 1.23	EUR
Management fees	: 13.35	EUR
Management fees	: 1.19	EUR
Management fees	: 2.8	EUR
Management fees	: 60.84	EUR
Management fees	: 3.59	EUR
Audit fees	: 6.6	EUR
Ucits taxes	: 8.89	EUR
Ucits taxes	: 0.27	EUR
Ucits taxes	: 1.28	EUR
Ucits taxes	: 4.98	EUR
Ucits taxes	: 0.16	EUR
Ucits taxes	: 0.07	EUR
Ucits taxes	: 0.3	EUR
Ucits taxes	: 0.05	EUR
Ucits taxes	: 0.11	EUR
Ucits taxes	: 1.92	EUR
Ucits taxes	: 0.21	EUR
Sponsorship fees	: 20.31	EUR

Detailed NAV Report (HISINV)

Stock on 31/03/20

FUND : 43219 UBAM - SRI EUROPEAN CONVERTIBLE BOND

VALID NAV

Fixing currency : WME REUTERSWME

Fund currency : EUR

(Simple report code : Short Nav by country, sort : OPCLUX)

Sponsorship fees	:	1.47	EUR
Sponsorship fees	:	1.38	EUR
Sponsorship fees	:	0.36	EUR
Sponsorship fees	:	0.09	EUR
Sponsorship fees	:	0.67	EUR
Sponsorship fees	:	0.06	EUR
Sponsorship fees	:	0.14	EUR
Sponsorship fees	:	4.35	EUR
Sponsorship fees	:	0.26	EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	Coefficient P&L	Change	Std subscr. price	Std redemp. price
C1 LU1273963378 A CAP EUR	EUR	14,825,511.67	173,033.975	85.68	23.752183112964			85.68	85.68
C2 LU1273963535 AH CAP CHF	EUR	1,074,198.85	840.793	1,277.60	1.725820076904			1,277.60	1,277.60
C3 LU1273963709 AH CAP USD	EUR	1,006,893.63	7,611.071	132.29	1.604529764128			132.29	132.29
C6 LU1273964343 I CAP EUR	EUR	41,178,473.24	469,581.731	87.69	65.971828295328			87.69	87.69
C7 LU1273964699 IH CAP CHF	EUR	14,935.18	190.787	78.28	0.02399473302			78.28	78.28
CB LU1273965407 U CAP EUR	EUR	266,163.30	2,885.964	92.23	0.426420855538			92.23	92.23
CC LU1273965662 UH CAP GBP	EUR	63,900.46	52.	1,228.86	0.10193507194			1,228.86	1,228.86
D1 LU1273963451 A DIS EUR	EUR	487,141.62	5,777.653	84.31	0.780457193549			84.31	84.31
D3 LU1273963881 AH DIS USD	EUR	43,389.71	30.	1,446.32	0.069143427176			1,446.32	1,446.32
D5 LU1273964269 AH DIS GBP	EUR	102,169.20	70.606	1,447.03	0.162983307889			1,447.03	1,447.03
DB LU1273965589 U DIS EUR	EUR	3,172,105.29	35,782.27	88.65	5.082037542468			88.65	88.65
DC LU1273965746 UH DIS GBP	EUR	187,226.43	158.981	1,177.67	0.298666619096			1,177.67	1,177.67

Net Asset Value EUR : 62,422,108.58

C2	CHF	1,140,423.21		1,356.37		1.06165		1,356.37	1,356.37
C7	CHF	15,855.93		83.11		1.06165		83.11	83.11
CC	GBP	56,545.52		1,087.41		0.8849		1,087.41	1,087.41
D5	GBP	90,409.53		1,280.48		0.8849		1,280.48	1,280.48
DC	GBP	165,676.67		1,042.12		0.8849		1,042.12	1,042.12
C3	USD	1,104,814.04		145.16		1.09725		145.16	145.16
D3	USD	47,609.36		1,586.98		1.09725		1,586.98	1,586.98

Previous NAV on date 30/03/20 :

C1	Accumulation 1	Prec. VL :	85.26	(EUR)	Variation :	+0.493%
C2	Accumulation 2	Prec. VL :	1,274.94	(EUR)	Variation :	+0.209%
C3	Accumulation 3	Prec. VL :	130.94	(EUR)	Variation :	+1.031%
C6	Accumulation 6	Prec. VL :	87.26	(EUR)	Variation :	+0.493%
C7	Accumulation 7	Prec. VL :	78.12	(EUR)	Variation :	+0.205%
CB	Accumulation 11	Prec. VL :	91.78	(EUR)	Variation :	+0.490%

Detailed NAV Report (HISINV)

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CC	Accumulation 12	Prec. VL :	1,217.6	(EUR)	Variation :	+0.925%
D1	Distribution 1	Prec. VL :	83.9	(EUR)	Variation :	+0.489%
D3	Distribution 3	Prec. VL :	1,431.57	(EUR)	Variation :	+1.030%
D5	Distribution 5	Prec. VL :	1,433.79	(EUR)	Variation :	+0.923%
DB	Distribution 11	Prec. VL :	88.22	(EUR)	Variation :	+0.487%
DC	Distribution 12	Prec. VL :	1,166.87	(EUR)	Variation :	+0.926%

UE Savings tax : weight and status of funds class

Reporting type : TIBR Taxable income for Belgian residents

Official weight and status in date of 06/11/17 :

DD Wght : DD Status : I

DI Wght : 100. DI Status : I

Detailed NAV Report (HISINV)

Stock on 31/03/20
 FUND : 43219 UBAM - SRI EUROPEAN CONVERTIBLE BOND

VALID. NAV

Fixing currency : WME REUTERSWME
 Fund currency : EUR

(Simple report code : Short Nav by country, sort : OPCLUX)

FOREX RATE USED IN FUND NAV

		for VNI calculation		for the report		for previous VNI calculation		variation
Rate	CHF in EUR :	0.9419300146	quoted : 31/03/20	0.	0.9445992538	quotation: 30/03/20	-0.28258	
Rate	EUR in CAD :	1.56175	quoted : 31/03/20	0.	1.56235	quotation: 30/03/20	-0.0384	
Rate	EUR in CHF :	1.06165	quoted : 31/03/20	0.	1.05865	quotation: 30/03/20	0.28338	
Rate	EUR in EUR :	1.	quoted : 31/03/20	0.	1.	quotation: 30/03/20	0.	
Rate	EUR in GBP :	0.8849	quoted : 31/03/20	0.	0.8886	quotation: 30/03/20	-0.41639	
Rate	EUR in SEK :	10.87125	quoted : 31/03/20	0.	11.0813	quotation: 30/03/20	-1.89554	
Rate	EUR in USD :	1.09725	quoted : 31/03/20	0.	1.10295	quotation: 30/03/20	-0.5168	
Rate	GBP in EUR :	1.1300711945	quoted : 31/03/20	0.	1.1253657439	quotation: 30/03/20	0.41813	
Rate	USD in EUR :	0.9113693324	quoted : 31/03/20	0.	0.9066594134	quotation: 30/03/20	0.51948	

Other fund - Calc. weight of 0. %(threshold of 0. %)