

FCP LBPAM ISR TAUX

Attestation du commissaire aux comptes relative à la composition de l'actif au 31 décembre 2024

FCP LBPAM ISR TAUX

36, quai Henri IV
75004 Paris

Attestation du commissaire aux comptes relative à la composition de l'actif au 31 décembre 2024

A la société de gestion,

En notre qualité de commissaire aux comptes du FCP LBPAM ISR TAUX, et en application des dispositions de l'article L. 214-24-49 du code monétaire et financier relatives au contrôle de la composition de l'actif, nous avons établi la présente attestation sur les informations figurant dans la composition de l'actif au 31 décembre 2024 ci-jointe.

Ces informations ont été établies sous la responsabilité de la société de gestion. Il nous appartient de nous prononcer sur la cohérence des informations contenues dans la composition de l'actif avec la connaissance que nous avons du FIA acquise dans le cadre de notre mission de certification des comptes annuels.

Nous avons mis en œuvre les diligences que nous avons estimé nécessaires au regard de la doctrine professionnelle de la Compagnie nationale des commissaires aux comptes relative à cette mission. Ces diligences, qui ne constituent ni un audit ni un examen limité, ont consisté essentiellement à réaliser des procédures analytiques et des entretiens avec les personnes qui produisent et contrôlent les informations données.

Sur la base de nos travaux, nous n'avons pas d'observation à formuler sur la cohérence des informations figurant dans le document joint avec la connaissance que nous avons du FIA acquise dans le cadre de notre mission de certification des comptes annuels.

Le Commissaire aux comptes

Forvis Mazars SA

Paris La Défense, date de la signature électronique
Document authentifié et daté par signature électronique

Bertrand DESPORTES

Associé

V A L E U R	STATUTS DOSSIER	QUANTITE ET	DEV	P.R.U EN DEVISE	DATE	COURS	I	<-----	Devise du portefeuille	----->	PRCT
VAL/LIGNE		EXPR. QUANTITE	COT	ET EXPR. COURS	COTA	VALEUR	F	PRIX REVIENT TOTA	VALEUR BOURSIERE	COUPON COURU TOTA	PLUS OU MOINS VAL ACT NET

I -OBLIGATIONS & VALEURS ASSIMILEES
AUTRES OBLIGATIONS & VALEURS ASSIMILEES NEGOCIEES SUR UN MARCHE REGLEMENTE
OBLIGATIONS A TAUX FIXE NEGOCIEES SUR UN MARCHE REGLEMENTE
DEVISE VALEUR : EUR EURO

BE6344187966 BELF SA 3.875 06-28	(366)	120628	300,000.	M EUR	99.563	% 31/12/24	103.2795	4	298,689.00	316,367.61	6,529.11	17,678.61	0.30
BE6355213644 LONZ FI 3.25 09-30	(366)	040930	500,000.	M EUR	99.448	% 31/12/24	100.9835	4	497,240.00	510,304.49	5,386.99	13,064.49	0.48
DE000A2GSLY0 MERC GR 1.0 11-27	(366)	151127	200,000.	M EUR	91.4516	% 31/12/24	95.2475	4	182,903.29	190,763.49	268.49	7,860.20	0.18
DE000A382962 MERC IN 3.25 09-27	(366)	150927	300,000.	M EUR	99.834	% 31/12/24	101.0925	4	299,502.00	306,215.86	2,938.36	6,713.86	0.29
DE000A3E5MG8 VONO SE 0.375 06-27	(366)	160627	200,000.	M EUR	99.947	% 31/12/24	94.1465	4	199,894.00	188,706.01	413.01	-11,187.99	0.18
DE000A3LT431 BMW US 3.0 11-27	(366)	021127	300,000.	M EUR	99.788	% 31/12/24	100.6955	4	299,364.00	303,615.27	1,528.77	4,251.27	0.29
DE000A3MQNN9 LEG IMM 0.375 01-26	(366)	170126	200,000.	M EUR	99.435	% 31/12/24	97.5265	4	198,870.00	195,774.31	721.31	-3,095.69	0.19
FR0013507852 CAPG SE 1.625 04-26	(366)	150426	400,000.	M EUR	101.5134	% 31/12/24	98.7825	4	406,053.40	399,813.56	4,683.56	-6,239.84	0.38
FR0013509643 JCDE 2.625 04-28	(366)	240428	300,000.	M EUR	93.63	% 31/12/24	99.1805	4	280,889.93	303,021.64	5,480.14	22,131.71	0.29
FR0014002C30 VEOL EN 0.0 06-26	(366)	090626	300,000.	M EUR	99.362	% 31/12/24	96.3155	4	298,086.00	288,946.50	0.00	-9,139.50	0.27
FR0014009DZ6 CARR 1.875 10-26	(366)	301026	300,000.	M EUR	99.939	% 31/12/24	98.456	4	299,817.00	296,369.71	1,001.71	-3,447.29	0.28
FR001400CMY0 BANQ FE 3.125 09-27	(366)	140927	700,000.	M EUR	99.704	% 31/12/24	100.507	4	697,928.00	710,201.40	6,652.40	12,273.40	0.67
FR001400CQ85 CRED MU 3.375 09-27	(366)	190927	200,000.	M EUR	99.905	% 31/12/24	101.4355	4	199,810.00	204,831.27	1,960.27	5,021.27	0.19
FR001400DT99 SCHN EL 3.25 11-27	(366)	091127	100,000.	M EUR	99.941	% 31/12/24	101.768	4	99,941.00	102,257.73	489.73	2,316.73	0.10
FR001400DZM5 SG 4.0 11-27	(366)	161127	900,000.	M EUR	99.822	% 31/12/24	102.814	4	898,398.00	930,060.25	4,734.25	31,662.25	0.88
FR001400E7J5 CA 3.375 07-27	(366)	280727	400,000.	M EUR	99.796	% 31/12/24	101.327	4	399,184.00	411,188.82	5,880.82	12,004.82	0.39
FR001400F075 BPCE 4.375 07-28	(366)	130728	400,000.	M EUR	99.77	% 31/12/24	103.9075	4	399,080.00	423,972.47	8,342.47	24,892.47	0.40
FR001400FB06 BPCE 3.5 01-28	(366)	250128	800,000.	M EUR	99.254	% 31/12/24	101.605	4	794,032.00	839,156.94	26,316.94	45,124.94	0.79
FR001400FBN9 BANQ FE 3.875 01-28	(366)	260128	500,000.	M EUR	99.657	% 31/12/24	102.0835	4	498,285.00	528,574.95	18,157.45	30,289.95	0.50
FR001400HX81 L OREA 2.875 05-28	(366)	190528	600,000.	M EUR	99.473	% 31/12/24	100.853	4	596,838.00	615,940.60	10,822.60	19,102.60	0.58
FR001400I5S6 LEGR 3.5 05-29	(366)	290529	300,000.	M EUR	99.856	% 31/12/24	102.4895	4	299,568.00	313,768.50	6,300.00	14,200.50	0.30
FR001400KHF2 ENGIE 3.75 09-27	(366)	060927	300,000.	M EUR	99.563	% 31/12/24	102.267	4	298,689.00	310,468.81	3,667.81	11,779.81	0.29
FR001400KHZ0 KERING 3.625 09-27	(366)	050927	500,000.	M EUR	99.93	% 31/12/24	101.8815	4	499,650.00	515,366.40	5,958.90	15,716.40	0.49
FR001400KJP7 LVMH MO 3.25 09-29	(366)	070929	500,000.	M EUR	99.513	% 31/12/24	101.9525	4	497,565.00	515,015.92	5,253.42	17,450.92	0.49
FR001400KPB4 PERN RI 3.75 09-27	(366)	150927	200,000.	M EUR	99.891	% 31/12/24	102.423	4	199,782.00	207,106.27	2,260.27	7,324.27	0.20
FR001400KY69 RC1 BAN 4.875 10-29	(366)	021029	100,000.	M EUR	99.71	% 31/12/24	105.3985	4	99,710.00	106,640.62	1,242.12	6,930.62	0.10
FR001400L1E0 CARM 5.5 10-28	(366)	091028	300,000.	M EUR	99.468	% 31/12/24	107.1425	4	298,404.00	325,315.17	3,887.67	26,911.17	0.31
FR001400L255 THAL SE 4.125 10-28	(366)	181028	400,000.	M EUR	99.606	% 31/12/24	103.768	4	398,424.00	418,552.82	3,480.82	20,128.82	0.40
FR001400LY92 DANONE 3.706 11-29	(366)	131129	300,000.	M EUR	100.	% 31/12/24	103.4485	4	300,000.00	311,898.97	1,553.47	11,898.97	0.30
FR001400M6G3 SG 4.125 11-28	(366)	211128	300,000.	M EUR	99.854	% 31/12/24	103.945	4	299,562.00	313,292.88	1,457.88	13,730.88	0.30
FR001400M6L3 L OREA 3.375 11-29	(366)	231129	400,000.	M EUR	99.904	% 31/12/24	102.905	4	399,616.00	413,136.44	1,516.44	13,520.44	0.39
FR001400MF78 ENGIE 3.625 12-26	(366)	061226	300,000.	M EUR	99.911	% 31/12/24	101.6445	4	299,733.00	305,767.75	834.25	6,034.75	0.29
FR001400NC70 AYVENS 3.875 01-28	(366)	240128	400,000.	M EUR	99.924	% 31/12/24	102.3325	4	399,696.00	423,940.66	14,610.66	24,244.66	0.40
FR001400O457 AYVENS 3.875 02-27	(366)	220227	100,000.	M EUR	99.745	% 31/12/24	101.739	4	99,745.00	105,084.63	3,345.63	5,339.63	0.10
FR001400P3D4 RC1 BAN 3.75 10-27	(366)	041027	700,000.	M EUR	99.747	% 31/12/24	101.1695	4	698,229.00	714,731.02	6,544.52	16,502.02	0.68
FR001400PU35 DANONE 3.481 05-30	(366)	030530	500,000.	M EUR	100.	% 31/12/24	102.4325	4	500,000.00	523,845.31	11,682.81	23,845.31	0.50
FR001400RGV6 AYVENS 3.875 07-29	(366)	160729	100,000.	M EUR	99.817	% 31/12/24	102.408	4	99,817.00	104,223.41	1,815.41	4,406.41	0.10
FR001400RYN6 ESSI 2.875 03-29	(366)	050329	400,000.	M EUR	99.757	% 31/12/24	100.427	4	399,028.00	405,488.82	3,780.82	6,460.82	0.38
FR001400SCY7 SCHN EL 3.0 09-30	(366)	030930	200,000.	M EUR	99.492	% 31/12/24	101.2105	4	198,984.00	204,426.48	2,005.48	5,442.48	0.19
FR001400SIM9 UNIB RO 3.5 09-29	(366)	110929	500,000.	M EUR	99.946	% 31/12/24	100.8275	4	499,730.00	509,603.25	5,465.75	9,873.25	0.48
IT0005548315 ITAL BU 3.8 08-28	(UST)	010828	5,000,000.	M EUR	102.7001	% 31/12/24	103.929	4	5,135,006.50	5,276,477.17	80,027.17	141,470.67	5.00
XS1395057430 TELS CO 1.125 04-26	(366)	140426	400,000.	M EUR	106.9849	% 31/12/24	98.2035	4	427,939.59	396,068.79	3,254.79	-31,870.80	0.37
XS2194283672 INFI TE 1.125 06-26	(366)	240626	100,000.	M EUR	99.431	% 31/12/24	97.706	4	99,431.00	98,300.86	594.86	-1,130.14	0.09

Inventaire sur historique de valorisation (HISINV)

Stock : Stock admi principal au 31/12/24

PORTEFEUILLE : 000TAI LBPAM ISR TAUX

VL VALIDEE

Devise de fixing : FXR Devises Reuters

Devise du portefeuille : EUR

(Etat simplifie, trame : PC23 TYPE D INSTRUMENT DETAILLE / DEVISE VALEUR , Tris : BVAL04)

V A L E U R	STATUTS	DOSSIER	QUANTITE ET	DEV	P.R.U EN DEVISE	DATE	COURS	I	<----->	Devise du portefeuille	<----->	PRCT
VAL/LIGNE			EXPR. QUANTITE	COT	ET EXPR. COURS	COTA	VALEUR	F	PRIX REVIENT TOTA	VALEUR BOURSIERE	COUPON COURU TOTA	PLUS OU MOINS VAL ACT NET
XS2326546434	UBS AG 0.01 03-26	(366) 310326	400,000.	M EUR	99.905	% 31/12/24	96.695	4	399,620.00	386,810.47	30.47	-12,809.53 0.37
XS2328981431	ASAH BR 0.336 04-27	(366) 190427	225,000.	M EUR	100.	% 31/12/24	94.82	4	225,000.00	213,881.45	536.45	-11,118.55 0.20
XS2342706996	VOLV TR 0.0 05-26	(366) 180526	200,000.	M EUR	99.452	% 31/12/24	96.3735	4	198,904.00	192,747.00	0.00	-6,157.00 0.18
XS2353182020	ENEL FI 0.25 06-27	(366) 170627	500,000.	M EUR	98.909	% 31/12/24	94.241	4	494,545.00	471,889.93	684.93	-22,655.07 0.45
XS2383886947	LANX AG 0.0 09-27	(366) 080927	300,000.	M EUR	99.36	% 31/12/24	92.261	4	298,080.00	276,783.00	0.00	-21,297.00 0.26
XS2389757944	ANZ NEW 0.2 09-27	(366) 230927	350,000.	M EUR	99.738	% 31/12/24	93.2845	4	349,083.00	326,691.37	195.62	-22,391.63 0.31
XS2400296773	FNM 0.75 10-26	(366) 201026	250,000.	M EUR	99.824	% 31/12/24	96.5045	4	249,560.00	241,646.52	385.27	-7,913.48 0.23
XS2421006201	WEST SE 0.427 12-26	(366) 141226	150,000.	M EUR	100.	% 31/12/24	95.552	4	150,000.00	143,363.10	35.10	-6,636.90 0.14
XS2436853035	OP CORP 0.625 07-27	(366) 270727	250,000.	M EUR	99.512	% 31/12/24	94.3405	4	248,780.00	236,536.18	684.93	-12,243.82 0.22
XS2465984107	MIZU FI 1.631 04-27	(366) 080427	600,000.	M EUR	100.	% 31/12/24	97.3035	4	600,000.00	591,059.96	7,238.96	-8,940.04 0.56
XS2491029208	MERC FI 1.875 06-26	(366) 150626	200,000.	M EUR	99.825	% 31/12/24	99.1785	4	199,650.00	200,432.34	2,075.34	782.34 0.19
XS2526839258	SIEM FI 2.5 09-27	(366) 080927	500,000.	M EUR	99.912	% 31/12/24	100.2035	4	499,560.00	505,024.35	4,006.85	5,464.35 0.48
XS2530219349	HENK AG 2.625 09-27	(366) 130927	500,000.	M EUR	99.649	% 31/12/24	100.2495	4	498,245.00	505,274.90	4,027.40	7,029.90 0.48
XS2530756191	WOLT KL 3.0 09-26	(366) 230926	150,000.	M EUR	99.922	% 31/12/24	100.497	4	149,883.00	152,003.03	1,257.53	2,120.03 0.14
XS2531438351	JOHN DE 2.5 09-26	(366) 140926	150,000.	M EUR	99.898	% 31/12/24	99.805	4	149,847.00	150,847.91	1,140.41	1,000.91 0.14
XS2534785865	BBVA 3.375 09-27	(366) 200927	700,000.	M EUR	99.571	% 31/12/24	101.855	4	696,997.00	719,781.23	6,796.23	22,784.23 0.68
XS2535308477	MEDT GL 3.0 10-28	(366) 151028	500,000.	M EUR	99.888	% 31/12/24	100.6145	4	499,440.00	506,360.17	3,287.67	6,920.17 0.48
XS2554997937	COVE AG 4.75 11-28	(366) 151128	400,000.	M EUR	99.206	% 31/12/24	106.4675	4	396,824.00	428,420.68	2,550.68	31,596.68 0.41
XS2555196463	NEST FI 3.0 03-28	(366) 150328	350,000.	M EUR	99.588	% 31/12/24	102.308	4	348,558.00	366,535.53	8,457.53	17,977.53 0.35
XS2558916693	IBER FI 3.125 11-28	(366) 221128	400,000.	M EUR	99.86	% 31/12/24	101.381	4	399,440.00	406,962.36	1,438.36	7,522.36 0.39
XS2572496623	SWED AB 4.25 07-28	(366) 110728	500,000.	M EUR	99.94	% 31/12/24	104.284	4	499,700.00	531,666.58	10,246.58	31,966.58 0.50
XS2574873266	EON SE 3.5 01-28	(366) 120128	300,000.	M EUR	99.294	% 31/12/24	102.212	4	297,882.00	316,877.80	10,241.80	18,995.80 0.30
XS2575952697	BANC SA 3.875 01-28	(366) 160128	400,000.	M EUR	99.483	% 31/12/24	103.0425	4	397,932.00	427,119.45	14,949.45	29,187.45 0.40
XS2575971994	ABN AMR 4.0 01-28	(366) 160128	700,000.	M EUR	99.693	% 31/12/24	103.1635	4	697,851.00	749,149.96	27,005.46	51,298.96 0.71
XS2579324869	NATL BA 3.75 01-28	(366) 250128	350,000.	M EUR	99.517	% 31/12/24	102.44	4	348,309.50	370,876.07	12,336.07	22,566.57 0.35
XS2583741934	IBM INT 3.375 02-27	(366) 060227	300,000.	M EUR	99.772	% 31/12/24	101.2645	4	299,316.00	312,977.93	9,184.43	13,661.93 0.30
XS2596537972	KONI AH 3.5 04-28	(366) 040428	200,000.	M EUR	99.851	% 31/12/24	102.331	4	199,702.00	209,916.79	5,254.79	10,214.79 0.20
XS2605914105	GEN MIL 3.907 04-29	(366) 130429	300,000.	M EUR	100.	% 31/12/24	103.4685	4	300,000.00	318,915.27	8,509.77	18,915.27 0.30
XS2607183980	HARL DA 5.125 04-26	(366) 050426	150,000.	M EUR	99.702	% 31/12/24	102.273	4	149,553.00	159,159.33	5,749.83	9,606.33 0.15
XS2607193435	TERN RE 3.625 04-29	(366) 210429	350,000.	M EUR	99.281	% 31/12/24	102.5695	4	347,483.50	367,926.64	8,933.39	20,443.14 0.35
XS2607381436	SECU TR 4.25 04-27	(366) 040427	200,000.	M EUR	99.917	% 31/12/24	102.569	4	199,834.00	211,518.82	6,380.82	11,684.82 0.20
XS2618906585	NORD BK 4.125 05-28	(366) 050528	700,000.	M EUR	99.703	% 31/12/24	103.7775	4	697,921.00	745,666.13	19,223.63	47,745.13 0.71
XS2624683301	CARL BR 3.5 11-26	(366) 261126	500,000.	M EUR	99.982	% 31/12/24	101.589	4	499,910.00	509,766.92	1,821.92	9,856.92 0.48
XS2625195891	INTE 4.0 05-26	(366) 190526	350,000.	M EUR	99.884	% 31/12/24	101.737	4	349,594.00	364,863.06	8,783.56	15,269.06 0.35
XS2625985945	Gene Mo 4.5 11-27	(366) 221127	300,000.	M EUR	99.813	% 31/12/24	103.921	4	299,439.00	313,316.42	1,553.42	13,877.42 0.30
XS2628821873	LLOY BA 4.125 05-27	(366) 300527	400,000.	M EUR	99.826	% 31/12/24	103.106	4	399,304.00	422,278.79	9,854.79	22,974.79 0.40
XS2643041721	SKAN EN 4.125 06-27	(366) 290627	300,000.	M EUR	99.949	% 31/12/24	103.4995	4	299,847.00	316,872.47	6,373.97	17,025.47 0.30
XS2644756608	ROYA BA 4.125 07-28	(366) 050728	500,000.	M EUR	99.615	% 31/12/24	104.347	4	498,075.00	532,019.25	10,284.25	33,944.25 0.50
XS2648076896	CRH SMW 4.0 07-27	(366) 110727	200,000.	M EUR	99.84	% 31/12/24	103.0235	4	199,680.00	209,904.53	3,857.53	10,224.53 0.20
XS2672452237	CONT 4.0 03-27	(366) 010327	300,000.	M EUR	99.658	% 31/12/24	102.2465	4	298,974.00	316,865.53	10,126.03	17,891.53 0.30
XS2673536541	EON SE 3.75 03-29	(366) 010329	300,000.	M EUR	99.651	% 31/12/24	103.6725	4	298,953.00	320,510.65	9,493.15	21,557.65 0.30
XS2673808486	INTE 4.375 08-27	(366) 290827	400,000.	M EUR	99.7149	% 31/12/24	103.929	4	398,859.76	421,805.04	6,089.04	22,945.28 0.40
XS2676818482	SECU TR 4.375 03-29	(366) 060329	200,000.	M EUR	99.937	% 31/12/24	104.508	4	199,874.00	216,279.70	7,263.70	16,405.70 0.20
XS2680745119	NATL GR 4.151 09-27	(366) 120927	300,000.	M EUR	100.	% 31/12/24	103.2365	4	300,000.00	313,564.81	3,855.31	13,564.81 0.30
XS2681383662	RECK BE 3.625 09-28	(366) 140928	400,000.	M EUR	99.753	% 31/12/24	102.615	4	399,012.00	414,869.59	4,409.59	15,857.59 0.39
XS2689049059	DEUT BA 3.5 09-27	(366) 200927	200,000.	M EUR	99.897	% 31/12/24	102.802	4	199,794.00	207,617.70	2,013.70	7,823.70 0.20
XS2694995163	ASR NED 3.625 12-28	(366) 121228	100,000.	M EUR	99.601	% 31/12/24	102.855	4	99,601.00	103,073.49	218.49	3,472.49 0.10
XS2698773830	BMW FIN 3.875 10-28	(366) 041028	400,000.	M EUR	99.692	% 31/12/24	103.633	4	398,768.00	418,396.38	3,864.38	19,628.38 0.40

V A L E U R	STATUTS VAL/LIGNE	DOSSIER	QUANTITE ET EXPR. QUANTITE	DEV COT	P.R.U EN DEVISE ET EXPR. COURS	DATE COTA	COURS VALEUR	I F	<-----> PRIX REVIENT TOTA	Devise du portefeuille VALEUR BOURSIERE	COUPON COURU TOTA	<-----> PLUS OU MOINS VAL	PRCT ACT NET
XS2710354544 NATI BU 4.5 11-26	(366)	011126	200,000.	M EUR	99.967	% 31/12/24	103.1695	4	199,934.00	207,892.42	1,553.42	7,958.42	0.20
XS2719096831 HEIN NV 3.625 11-27	(EXA)	151127	400,000.	M EUR	99.81	% 31/12/24	101.88	4	399,240.00	409,466.58	1,946.58	10,226.58	0.39
XS2723549528 COMP DE 3.75 11-26	(366)	291126	300,000.	M EUR	99.883	% 31/12/24	101.916	4	299,649.00	306,826.77	1,078.77	7,177.77	0.29
XS2723597923 STAT AS 3.125 12-26	(366)	131226	300,000.	M EUR	99.867	% 31/12/24	100.9255	4	299,601.00	303,315.88	539.38	3,714.88	0.29
XS2726262863 MC DONA 3.625 11-27	(366)	281127	200,000.	M EUR	99.558	% 31/12/24	102.5235	4	199,116.00	205,762.07	715.07	6,646.07	0.19
XS2726331932 ROCH FI 3.312 12-27	(366)	041227	400,000.	M EUR	100.	% 31/12/24	102.175	4	400,000.00	409,788.88	1,088.88	9,788.88	0.39
XS2744121943 TOYO MO 3.125 07-29	(366)	110729	400,000.	M EUR	99.397	% 31/12/24	100.693	4	397,588.00	408,799.40	6,027.40	11,211.40	0.39
XS2747181969 ABB FIN 3.125 01-29	(366)	150129	200,000.	M EUR	99.973	% 31/12/24	101.439	4	199,946.00	208,923.08	6,045.08	8,977.08	0.20
XS2747270630 Gene Mo 3.9 01-28	(366)	120128	200,000.	M EUR	99.945	% 31/12/24	102.361	4	199,890.00	212,330.20	7,608.20	12,440.20	0.20
XS2751688826 CARR GL 4.125 05-28	(366)	290528	100,000.	M EUR	99.687	% 31/12/24	104.1645	4	99,687.00	106,639.50	2,475.00	6,952.50	0.10
XS2752585047 ANZ NEW 3.527 01-28	(365)	240128	200,000.	M EUR	100.	% 31/12/24	101.8605	4	200,000.00	210,388.48	6,667.48	10,388.48	0.20
XS2758931880 MITS HC 3.733 02-27	(366)	020227	100,000.	M EUR	100.	% 31/12/24	101.2335	4	100,000.00	104,660.52	3,427.02	4,660.52	0.10
XS2759982577 AUTO 3.625 08-29	(366)	070829	200,000.	M EUR	99.854	% 31/12/24	101.3915	4	199,708.00	205,742.59	2,959.59	6,034.59	0.19
XS2760217880 VOLV TR 3.125 02-29	(366)	080229	100,000.	M EUR	99.745	% 31/12/24	100.4575	4	99,745.00	103,275.12	2,817.62	3,530.12	0.10
XS2764790833 FORT 3.7 08-29	(366)	150829	200,000.	M EUR	99.943	% 31/12/24	102.4755	4	199,886.00	207,809.63	2,858.63	7,923.63	0.20
XS2767246908 FORD MO 4.445 02-30	(366)	140230	200,000.	M EUR	100.	% 31/12/24	102.8275	4	200,000.00	213,524.84	7,869.84	13,524.84	0.20
XS2767979052 INFI TE 3.375 02-27	(366)	260227	200,000.	M EUR	99.829	% 31/12/24	101.1385	4	199,658.00	208,031.10	5,754.10	8,373.10	0.20
XS2769892519 SIEM FI 3.0 11-28	(366)	221128	300,000.	M EUR	99.53	% 31/12/24	101.398	4	298,590.00	305,229.62	1,035.62	6,639.62	0.29
XS2771418097 SECU TR 3.875 02-30	(366)	230230	200,000.	M EUR	99.869	% 31/12/24	102.494	4	199,738.00	211,658.08	6,670.08	11,920.08	0.20
XS2778864210 WOLT KL 3.25 03-29	(366)	180329	200,000.	M EUR	99.964	% 31/12/24	101.818	4	199,928.00	208,818.19	5,182.19	8,890.19	0.20
XS2785465787 TOYO FI 3.386 03-30	(366)	180330	200,000.	M EUR	100.	% 31/12/24	101.3995	4	200,000.00	208,198.05	5,399.05	8,198.05	0.20
XS2810308846 PROC AN 3.15 04-28	(366)	290428	400,000.	M EUR	99.941	% 31/12/24	101.885	4	399,764.00	416,135.62	8,595.62	16,371.62	0.39
XS2813211294 ROCH FI 3.227 05-30	(366)	030530	400,000.	M EUR	100.	% 31/12/24	102.643	4	400,000.00	419,236.27	8,664.27	19,236.27	0.40
XS2822575648 FORD MO 4.165 11-28	(366)	211128	300,000.	M EUR	100.	% 31/12/24	101.9195	4	300,000.00	307,230.51	1,472.01	7,230.51	0.29
XS2823825711 BMW INT 3.25 11-28	(366)	171128	300,000.	M EUR	99.659	% 31/12/24	101.4325	4	298,977.00	305,552.98	1,255.48	6,575.98	0.29
XS2827694170 SWIS FI 3.5 08-28	(366)	290828	200,000.	M EUR	99.934	% 31/12/24	102.738	4	199,868.00	207,911.62	2,435.62	8,043.62	0.20
XS2830446535 AB SAGA 4.375 05-30	(366)	290530	100,000.	M EUR	99.912	% 31/12/24	104.0685	4	99,912.00	106,693.50	2,625.00	6,781.50	0.10
XS2832954270 ISS GLO 3.875 06-29	(366)	050629	200,000.	M EUR	99.395	% 31/12/24	102.5	4	198,790.00	209,501.37	4,501.37	10,711.37	0.20
XS2834367646 MEDT 3.65 10-29	(366)	151029	200,000.	M EUR	99.991	% 31/12/24	103.151	4	199,982.00	207,902.00	1,600.00	7,920.00	0.20
XS2837788947 NORD BK 3.375 06-29	(366)	110629	300,000.	M EUR	99.837	% 31/12/24	102.4155	4	299,511.00	312,960.88	5,714.38	13,449.88	0.30
XS2845057780 JOHN DE 3.3 10-29	(366)	151029	400,000.	M EUR	99.801	% 31/12/24	102.2585	4	399,204.00	411,927.15	2,893.15	12,723.15	0.39
XS2847641961 PIRE C 3.875 07-29	(366)	020729	100,000.	M EUR	99.666	% 31/12/24	102.583	4	99,666.00	104,547.04	1,964.04	4,881.04	0.10
XS2892967949 FEDE DE 3.467 09-29	(366)	050929	200,000.	M EUR	100.	% 31/12/24	102.626	4	200,000.00	207,531.67	2,279.67	7,531.67	0.20
XS2905504671 KNOR BR 3.0 09-29	(366)	300929	400,000.	M EUR	99.203	% 31/12/24	100.463	4	396,812.00	404,975.29	3,123.29	8,163.29	0.38
XS2909821899 IBER FI 2.625 03-28	(366)	300328	300,000.	M EUR	99.643	% 31/12/24	99.6445	4	298,929.00	300,983.16	2,049.66	2,054.16	0.28
XS2928133334 NEST FI 2.625 10-30	(366)	281030	500,000.	M EUR	99.459	% 31/12/24	99.2915	4	497,295.00	498,866.75	2,409.25	1,571.75	0.47
XS2948435743 PRYS 3.625 11-28	(366)	281128	200,000.	M EUR	99.817	% 31/12/24	100.927	4	199,634.00	202,569.07	715.07	2,935.07	0.19
XS2948448563 OP CORP 2.875 11-29	(366)	271129	500,000.	M EUR	99.61	% 31/12/24	99.519	4	498,050.00	499,052.19	1,457.19	1,002.19	0.47
SOUS TOTAL DEVISE VALEUR : EUR EURO													
CUMUL (EUR)									46,698,596.47	48,122,088.48	689,031.98	1,423,492.01	45.56
DEVISE VALEUR : GBP LIVRE STERLING													
GB00BLPK7227 UNIT KI 0.5 01-29	(UST)	310129	3,000,000.	M GBP	85.1903	% 31/12/24	86.26	4	2,979,896.90	3,137,539.83	7,641.42	157,642.93	2.97

V A L E U R		STATUTS	DOSSIER	QUANTITE ET	DEV	P.R.U EN DEVISE	DATE	COURS	I	<-----		Devise du portefeuille			>-----		PRCT	
		VAL/LIGNE		EXPR. QUANTITE	COT	ET EXPR. COURS	COTA	VALEUR	F	PRIX	REVIENT TOTA	VALEUR BOURSIERE	COUPON	COURU TOTA	PLUS OU MOINS VAL	ACT NET		
OBLIGATIONS A TAUX FIXE NEGOCIEES SUR UN MARCHE REGLEMENTE																		
CUMUL (EUR)										49,678,493.37		51,259,628.31		696,673.40		1,581,134.94		48.53
OBLIGATIONS A TAUX VARIABLE, REVISABLE NEGOCIEES SUR UN MARCHE REGLEMENTE																		
DEVISE VALEUR : EUR EURO																		
XS2798993858 BANK OF MO FLR 04-27		(999)	120427	500,000.	M EUR	100.	% 31/12/24	100.0825	4	500,000.00	504,523.25	4,110.75		4,523.25		0.48		
XS2813108870 SKAN ENSK FLR 05-27		(999)	030527	400,000.	M EUR	100.	% 31/12/24	100.2075	4	400,000.00	403,124.67	2,294.67		3,124.67		0.38		
SOUS TOTAL DEVISE VALEUR : EUR EURO																		
CUMUL (EUR)										900,000.00		907,647.92		6,405.42		7,647.92		0.86
OBLIGATIONS A TAUX VARIABLE, REVISABLE, CALLABLE NEGOCIEES SUR UN MARCHE REGLEMENTE																		
DEVISE VALEUR : EUR EURO																		
DE000CZ45YA3 COMM AKTI FLR 03-27		(999)	120327	100,000.	M EUR	100.	% 31/12/24	100.349	4	100,000.00	100,567.29	218.29		567.29		0.10		
XS2823936039 US BAN FLR 05-28		(999)	220528	500,000.	M EUR	100.	% 31/12/24	99.832	4	500,000.00	501,437.21	2,277.21		1,437.21		0.47		
SOUS TOTAL DEVISE VALEUR : EUR EURO																		
CUMUL (EUR)										600,000.00		602,004.50		2,495.50		2,004.50		0.57
OBLIGATIONS FIX TO FLOAT																		
DEVISE VALEUR : EUR EURO																		
BE0002839208 KBC GRO 0.75 01-28		(366)	210128	300,000.	M EUR	99.717	% 31/12/24	95.886	4	299,151.00	289,797.34	2,139.34		-9,353.66		0.27		
DE000CZ439B6 COMM AK 5.25 03-29		(366)	250329	200,000.	M EUR	99.728	% 31/12/24	106.1755	4	199,456.00	220,520.86	8,169.86		21,064.86		0.21		
IT0005598971 UNIC 3.875 06-28		(366)	110628	500,000.	M EUR	99.822	% 31/12/24	101.895	4	499,110.00	520,409.93	10,934.93		21,299.93		0.49		
IT0005611253 BANC BP 3.875 09-30		(366)	090930	400,000.	M EUR	99.546	% 31/12/24	101.488	4	398,184.00	410,878.03	4,926.03		12,694.03		0.39		
PTBCPCOM0004 BANC CO 3.125 10-29		(366)	211029	600,000.	M EUR	99.66	% 31/12/24	99.8835	4	597,960.00	603,102.37	3,801.37		5,142.37		0.57		
XS2183818637 STAN CH 2.5 09-30		(366)	090930	150,000.	M EUR	99.865	% 31/12/24	99.3935	4	149,797.50	150,282.03	1,191.78		484.53		0.14		
XS2550081454 COOP RA 4.625 01-28		(366)	270128	1,200,000.	M EUR	99.748	% 31/12/24	103.537	4	1,196,976.00	1,294,304.66	51,860.66		97,328.66		1.23		
XS2553801502 BANC DE 5.125 11-28		(UST)	101128	400,000.	M EUR	99.746	% 31/12/24	105.7425	4	398,984.00	425,954.89	2,984.89		26,970.89		0.40		
XS2569069375 LLOY BA 4.5 01-29		(366)	110129	450,000.	M EUR	99.851	% 31/12/24	104.3805	4	449,329.50	489,519.63	19,807.38		40,190.13		0.46		
XS2576362839 BK IREL 4.875 07-28		(366)	160728	200,000.	M EUR	99.552	% 31/12/24	104.815	4	199,104.00	214,197.81	4,567.81		15,093.81		0.20		
XS2577053825 UNIC 4.8 01-29		(366)	170129	300,000.	M EUR	99.813	% 31/12/24	105.526	4	299,439.00	330,427.18	13,849.18		30,988.18		0.31		
XS2588099478 DNB BAN 3.625 02-27		(366)	160227	300,000.	M EUR	99.735	% 31/12/24	100.8805	4	299,205.00	312,209.12	9,567.62		13,004.12		0.30		
XS2592650373 INTE 5.0 03-28		(366)	080328	375,000.	M EUR	99.629	% 31/12/24	104.1725	4	373,608.75	406,109.20	15,462.33		32,500.45		0.38		
XS2595028536 MORG ST 4.656 03-29		(366)	020329	300,000.	M EUR	100.	% 31/12/24	104.959	4	300,000.00	326,625.43	11,748.43		26,625.43		0.31		
XS2597999452 MEDI CR 4.75 03-28		(366)	140328	400,000.	M EUR	99.591	% 31/12/24	103.9785	4	398,364.00	431,270.16	15,356.16		32,906.16		0.41		
XS2652069480 DNB BAN 4.5 07-28		(366)	190728	300,000.	M EUR	99.882	% 31/12/24	103.905	4	299,646.00	317,928.70	6,213.70		18,282.70		0.30		
XS2682331728 MEDI CR 4.875 09-27		(366)	130927	200,000.	M EUR	99.965	% 31/12/24	103.3145	4	199,930.00	209,620.78	2,991.78		9,690.78		0.20		
XS2705604077 BANC SA 4.625 10-27		(366)	181027	500,000.	M EUR	99.693	% 31/12/24	102.897	4	498,465.00	519,363.42	4,878.42		20,898.42		0.49		
XS2717301365 BK IREL 4.625 11-29		(366)	131129	200,000.	M EUR	99.664	% 31/12/24	105.444	4	199,328.00	212,180.47	1,292.47		12,852.47		0.20		
XS2743029253 BANC SA 3.5 01-28		(366)	090128	300,000.	M EUR	99.913	% 31/12/24	101.3545	4	299,739.00	314,391.37	10,327.87		14,652.37		0.30		
XS2764264607 ING GRO 3.875 08-29		(366)	120829	200,000.	M EUR	99.707	% 31/12/24	102.744	4	199,414.00	208,545.53	3,057.53		9,131.53		0.20		
XS2790333707 MORG ST 3.79 03-30		(366)	210330	500,000.	M EUR	100.	% 31/12/24	102.642	4	500,000.00	528,162.33	14,952.33		28,162.33		0.50		
XS2856789511 BANK OF 3.75 07-30		(366)	100730	400,000.	M EUR	99.459	% 31/12/24	102.0695	4	397,836.00	415,551.97	7,273.97		17,715.97		0.39		
XS2891742731 ING GRO 3.5 09-30		(366)	030930	400,000.	M EUR	99.59	% 31/12/24	101.1685	4	398,360.00	409,353.45	4,679.45		10,993.45		0.39		
XS2950722616 DNB BAN 3.0 11-30		(366)	291130	400,000.	M EUR	99.68	% 31/12/24	99.5235	4	398,720.00	399,244.68	1,150.68		524.68		0.38		
SOUS TOTAL DEVISE VALEUR : EUR EURO																		
CUMUL (EUR)										9,450,106.75		9,959,951.34		233,185.97		509,844.59		9.43

V A L E U R	STATUTS	DOSSIER	QUANTITE ET	DEV	P.R.U EN DEVISE	DATE	COURS	I	<-----	Devise du portefeuille	----->	PRCT
	VAL/LIGNE		EXPR. QUANTITE	COT	ET EXPR. COURS	COTA	VALEUR	F	PRIX REVIENT TOTA	VALEUR BOURSIERE	COUPON COURU TOTA	PLUS OU MOINS VAL ACT NET
OBLIGATIONS INDEXEES												
DEVISE VALEUR : EUR EURO												
DE0001030567	ALLE 0.1 04-26	(366) 150426	11,000,000.	M EUR	121.8652	% 31/12/24	98.955	4	13,405,168.52	13,853,904.77	10,080.48	448,736.25 13.11
DEVISE VALEUR : USD DOLLAR US												
US91282CEZ05	UNIT ST 0.625 07-32	(UST) 150732	15,000,000.	M USD	94.4318	% 31/12/24	89.453125	4	12,896,720.03	14,123,493.50	45,705.37	1,226,773.47 13.37
OBLIGATIONS INDEXEES												
CUMUL (EUR)									26,301,888.55	27,977,398.27	55,785.85	1,675,509.72 26.49
AUTRES OBLIGATIONS & VALEURS ASSIMILEES NEGOCIEES SUR UN MARCHE REGLEMENTE												
CUMUL (EUR)									86,930,488.67	90,706,630.34	994,546.14	3,776,141.67 85.87
III - TITRES D OPC												
OPCVM ET EQUIVALENTS D AUTRES ETATS MEMBRE DE L UE												
DEVISE VALEUR : EUR EURO												
FR0010392951	OSTRUM SRI CASH M		950.	P EUR	10259.5799	M 01/01/25	10546.26	5	9,746,600.91	10,018,947.00	0.00	272,346.09 9.48
IX - TRESORERIE												
DETTES ET CREANCES												
COLLATERAL CASH SUR PRET/EMPRUNT												
573BE4108+00	COLCASH573BE4108+00		50,000.	EUR	1.	31/12/24	1.		50,000.00	50,127.34	127.34	127.34 0.05
FRAIS DE GESTION												
FGAMFEUR	Prov cotisation AMF		-921.	EUR	1.	31/12/24	1.		-921.00	-921.00	0.00	0.00 0.00
FGPVFD1EUR	Frais de Gest. Fixe		-33,322.24	EUR	1.	31/12/24	1.		-33,322.24	-33,322.24	0.00	0.00 -0.03
FRAIS DE GESTION												
CUMUL (EUR)									-34,243.24	-34,243.24	0.00	0.00 -0.03
DETTES ET CREANCES												
CUMUL (EUR)									15,756.76	15,884.10	127.34	127.34 0.02
DISPONIBILITES												
AVOIRS												
BQC1EUR	CACEIS Bank		5,060,563.53	EUR	1.	31/12/24	1.		5,060,563.53	5,060,563.53	0.00	0.00 4.79
BQC1GBP	CACEIS Bank		8,223.75	GBP	1.20894239	31/12/24	1.20948234		9,942.04	9,946.48	0.00	4.44 0.01
BQC1USD	CACEIS Bank		31,670.	USD	0.95150363	31/12/24	0.96571704		30,134.12	30,584.26	0.00	450.14 0.03
AVOIRS												
CUMUL (EUR)									5,100,639.69	5,101,094.27	0.00	454.58 4.83

Inventaire sur historique de valorisation (HISINV)

Stock : Stock admi principal au 31/12/24

PORTEFEUILLE : 000TAI LBPAM ISR TAUX

VL VALIDEE

Devise de fixing : FXR Devises Reuters

Devise du portefeuille : EUR

(Etat simplifie, trame : PC23 TYPE D INSTRUMENT DETAILLE / DEVISE VALEUR , Tris : BVAL04)

V A L E U R		STATUTS	DOSSIER	QUANTITE ET	DEV	P.R.U EN DEVISE	DATE	COURS	I	<-----		Devise du portefeuille			----->		PRCT
		VAL/LIGNE		EXPR. QUANTITE	COT	ET EXPR. COURS	COTA	VALEUR	F	PRIX	REVIENT TOTA	VALEUR BOURSIERE	COUPON COURU	TOTA	PLUS OU MOINS VAL	ACT NET	
CHANGE A TERME ET SWAP DE CHANGE																	
DEVISE COTATION : EUR EURO																	
ICAT0002107X V/GBP/EUR/20250116		RECU	16/01/25	3,154,945.05	EUR	1.	31/12/24	1.			3,154,945.05	3,150,692.12		0.00	-4,252.93	2.98	
		VERSE	16/01/25	-2,609,963.	GBP	1.2088	31/12/24	1.20862747			-3,154,945.05	-3,150,220.67		0.00	4,724.38	-2.98	
ICAT000210DR V/USD/EUR/20250116		RECU	16/01/25	14,087,515.86	EUR	1.	31/12/24	1.			14,087,515.86	14,068,525.58		0.00	-18,990.28	13.32	
		VERSE	16/01/25	-14,812,713.	USD	0.951	31/12/24	0.96517082			-14,087,515.86	-14,277,525.89		0.00	-190,010.03	-13.52	
SOUS TOTAL DEVISE COTATION : EUR EURO																	
CUMUL (EUR)											0.00	-208,528.86		0.00	-208,528.86	-0.20	
DEVISE COTATION : USD DOLLAR US																	
ICAT000212TR V/EUR/USD/20250116		RECU	16/01/25	154,480.	USD	1.	31/12/24	1.			148,691.44	148,886.58		0.00	195.14	0.14	
		VERSE	16/01/25	-148,691.44	EUR	1.0389	31/12/24	1.03622356			-148,691.44	-148,498.73		0.00	192.71	-0.14	
ICAT000215SF V/EUR/USD/20250116		RECU	16/01/25	74,787.	USD	1.	31/12/24	1.			71,838.67	72,079.11		0.00	240.44	0.07	
		VERSE	16/01/25	-71,838.67	EUR	1.041	31/12/24	1.03622356			-71,838.67	-71,745.56		0.00	93.11	-0.07	
SOUS TOTAL DEVISE COTATION : USD DOLLAR US																	
CUMUL (EUR)											0.00	721.40		0.00	721.40		
CHANGE A TERME ET SWAP DE CHANGE																	
CUMUL (EUR)											0.00	-207,807.46		0.00	-207,807.46	-0.20	
DISPONIBILITES																	
CUMUL (EUR)											5,100,639.69	4,893,286.81		0.00	-207,352.88	4.63	
IX - TRESORERIE																	
CUMUL (EUR)											5,116,396.45	4,909,170.91	127.34		-207,225.54	4.65	
PORTEFEUILLE : LBPAM ISR TAUX (000TAI)																	
(EUR)											101,793,486.03	105,634,748.25	994,673.48		3,841,262.22	100.00	

Portefeuille titres :		100,517,769.88							
<u>Frais de gestion du jour</u>									
Prov cotisation AMF :		2.71	EUR						
Frais de Gest. Fixe :		1,039.04	EUR						
<u>Frais de gestion charge Entreprise</u>									
Frais maximum notice :		1,731.73	EUR						
Part	Devise	Actif net	Nombre de parts	Valeur liquidative	Coefficient	Coeff resultat	Change	Prix std Souscript.	Prix std Rachat
D1 FR0013306701 LBPAM ISR TAUX M	EUR	105,634,748.25	1,128,300.	93.62	100.			99.23	93.62
Actif net total en EUR :		105,634,748.25							
Precedente VL en date du 30/12/24 :									
D1	LBPAM ISR TAUX M	Prec. VL :	93.62	(EUR)	Variation :	+0.000%			