



Half-yearly report

as of June 30th, 2025

LBPAM ISR CONVERTIBLES EUROPE

M Shares, I Shares, E Shares, GP Shares, I2 Shares, L Shares, MH Shares

LEGAL FORM OF THE UCI

SICAV under French law

CLASSIFICATION

N/

ALLOCATION OF RESULTS

The SICAV is a UCITS with sub-funds.

L shares are capitalization and/or distribution shares, while E, GP, I, I2, M, and MH shares are capitalization and/or distribution and/or carryover shares. They may distribute interim dividends. The SICAV's general meeting decides each year on the allocation of profits and the possibility of distributing interim dividends.

Public document

LBP AM – 36, Quai Henri IV – 75004 Paris

LBP AM is a management company authorized by the AMF under number GP-20000031 SA with a Management Board and Supervisory Board and share capital of €12,138,931.20 – 879 553 857 RCS Paris

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REGULATORY INFORMATION CONCERNING THE UCI

None

INFORMATION ON TEMPORARY TRANSFERS AND ACQUISITIONS OF SECURITIES (TTAS) AND FINANCIAL INSTRUMENTS OF THE TOTAL RETURN SWAP (TRS) TYPE:

General	
Amount of securities lent as a proportion of total assets	—
Amount of securities pledged in repurchase agreements	—
Amount of securities pledged in repurchase agreements	16,419,660 euros, or 4.92% of net assets
Concentration data (reverse repurchase agreements)	
The 10 largest issuers of collateral	—
Top 10 counterparties for repurchase agreements	JEFFERIES GMBH (52%), BNPP FRANCE (43.2%), CREDIT AGR CIB (4.1%), ODDO ASSET MANAGEMENT (0.7%)
Concentration data (repurchase agreements)	
Top 10 issuers of collateral	—
Top 10 counterparties for repurchase transactions	—
Aggregated transaction data (repurchase transactions)	
Type, quality and currency of collateral	Euro cash collateral from repurchase transactions
Maturity of underlying securities	—
Maturity of transactions	1 day
Country of counterparties	Germany (52%), France (43.2%), France (4.1%), France (0.7%)
Settlement and clearing	Bilateral
Aggregated transaction data (repurchase transactions)	
Type, quality, and currency of collateral	—
Maturity of underlying securities	—
Maturity of the transactions	—
Country of counterparties	—
Settlement and clearing	—
Data on the reuse of collateral	
Proportion of collateral received that is reused	100
Revenue for the OPC	\$
Retention of collateral received by the AIF in connection with securities financing transactions and total return swaps	
Number of depositaries	1
Names of depositaries	0
Retention of collateral provided by the OPC in connection with securities financing transactions and total return swaps	
Proportion of guarantees held in separate accounts or pooled accounts, or in other accounts	100% of guarantees held in a dedicated account for the fund and unique for all counterparties
Data on income and costs from securities lending and borrowing transactions	
Breakdown between the UCI, the UCI manager and third parties in absolute terms and as a percentage of total income generated	OPC: €88,916 (67% of income) OPC manager: €43,794 (33% of income)

STATEMENT OF ASSETS IN EUR

Assets	Amount at the reporting date (*)
a) Eligible financial securities referred to in Article L. 214-20(I)(I) of the French Monetary and Financial Code	314,809,806.37
b) Bank deposits	315,040.55
c) Other assets held by the UCI	36,250,541.32
d) Total assets held by the UCI (lines a+b+c)	351,375,388.24
e) Liabilities	-17,855,599.51
f) Net asset value (lines d+e= e net assets of the UCI)	333,519,788.73

(*) Amounts are signed

NUMBER OF SHARES OUT AND NET ASSET VALUE PER SHARE

Share	Type of share	Net asset value per share	Number of shares outstanding	Net asset value per share
LBPAM ISR CONVERTIBLES EUROPE E in EUR	C/D/R	27,815,992.43	166,211.40076	167.35
LBPAM ISR CONVERTIBLE EUROPE GP in EUR	C/D/R	1,558,858.87	13,511.7387	1
LBPAM ISR CONVERTIBLE EUROPE I in EUR	C/D/R	61,136,066.38	3,745.8598	16,320.96
LBPAM ISR CONVERTIBLE EUROPE I2 in EUR	C/D/R	103,996,176.22	9,241.8643	11,252.72
LBPAM ISR CONVERTIBLE EUROPE L in EUR	C/D/R	7,888,325.27	7,571.1392	1,041.89
LBPAM ISR CONVERTIBLE EUROPE M in EUR	C/D/R	131,124,369.56	697,111.55620	188.09

SECURITIES PORTFOLIO COMPONENTS

Securities portfolio items	Percentage of net assets (*)	Percentage of total assets (**)
A) Eligible financial securities and money market instruments admitted to trading on a regulated market within the meaning of Article L. 422-1 of the French Monetary and Financial Code.	75.83	71.98
And B) Eligible financial securities and money market instruments admitted to trading on another regulated market that operates regularly, is recognized, open to the public, and has its registered office in a Member State of the European Union or in another State party to the Agreement on the European Economic Area.		
C) Eligible financial securities and money market instruments admitted to official listing on a stock exchange in a third country or traded on another market in a third country, which is regulated, operates regularly, is recognized and open to the public, provided that this stock exchange or market is not included on a list drawn up by the Financial Markets Authority or that the choice of this stock exchange or market is provided for by law or by the regulations or articles of association of the collective investment undertaking.	18.56	17.61
D) Newly issued eligible financial securities referred to in 4° of I of Article R. 214-11 of the Monetary and Financial Code.	0.00	0.00
E) Other assets.	5.09	4.8

(*) See f) of the statement of assets (**) See d) of the statement of assets

BREAKDOWN OF ASSETS IN A), B), C) AND D) OF THE SECURITIES PORTFOLIO, BY CURRENCY

Securities	Currency	Amount (EUR)	Percentage of net assets (*)	Total percentage of assets (**)
Euro	EUR	276,791,348.23	82.99	78.77
US dollar	USD	38,018,458.14	11.40	10.82
TOTAL		314,809,806.37	94.39	89.59

(*) See f) of the statement of assets (**) See d) of the statement of assets

BREAKDOWN OF ASSETS IN A), B), C) AND D) OF THE SECURITIES PORTFOLIO, BY COUNTRY OF RESIDENCE OF THE ISSUER

Country	Percentage of net assets (*)	Total percentage of assets (**)
FRANCE	22,40	21,26
GERMANY	15,01	14,24
NETHERLANDS	14,86	14,10
SPAIN	14,52	13,79
UNITED STATES	10,88	10,32
SWITZERLAND	7,68	7,29
ITALY	7,57	7,19
LUXEMBOURG	1,47	1,40
TOTAL	94,39	89,59

(*) See f) of the statement of assets and liabilities (**) See d) of the statement of assets and liabilities

BREAKDOWN OF OTHER ASSETS IN E) OF THE SECURITIES PORTFOLIO, BY TYPE

Type of asset	Percentage of net assets (*)	Percentage of total assets (**)
UCITS and equivalents of other European Union member states	5.0	4.8
Other UCIs and investment funds	0	0
AIFs and equivalents of other EU Member States	0	0
Other	0	0
TOTAL	5.09	4.83

(*) See f) of the statement of assets and liabilities (**) See d) of the statement of assets and liabilities

CHANGES IN THE SECURITIES PORTFOLIO DURING THE PERIOD IN EUR

Securities portfolio items	Movements (in amount)	
	Acquisitions	Disposals
A) Eligible financial securities and money market instruments admitted to trading on a regulated market within the meaning of Article L. 422-1 of the French Monetary and Financial Code.	120,184,019.06	159,967,739.36
And B) Eligible financial securities and money market instruments admitted to trading on another regulated market that operates regularly, is recognized, open to the public, and has its registered office in a Member State of the European Union or in another State party to the Agreement on the European Economic Area.		
C) Eligible financial securities and money market instruments admitted to official listing on a stock exchange in a third country or traded on another market in a third country, regulated, operating regularly, recognized, and open to the public, provided that such stock exchange or market is not included on a list established by the Financial Markets Authority or that the choice of such stock exchange or market is provided for by law or by the regulations or articles of association of the collective investment undertaking.	17,270,853.37	8,757,678.30
D) Eligible newly issued financial securities referred to in 4° of I of Article R. 214-11 of the Monetary and Financial Code.	0	0
E) Other assets.	126,156,287.20	127,588,569.01

DISTRIBUTION DURING THE PERIOD

	Share	Net unit amount EUR	Tax credit EUR	Gross unit amount EUR	Eligible amount to be deducted EUR
Dividends paid					
	LBPAM ISR CONVERTIBLE EUROPE E				
	LBPAM ISR CONVERTIBLE EUROPE GP				
	LBPAM ISR CONVERTIBLE EUROPE I				
	LBPAM ISR CONVERTIBLE EUROPE I2				
	LBPAM ISR CONVERTIBLE EUROPE L				
	LBPAM ISR CONVERTIBLE EUROPE M				
Dividends to be paid					
	LBPAM ISR CONVERTIBLE EUROPE E				
	LBPAM ISR CONVERTIBLE EUROPE GP				
	LBPAM ISR CONVERTIBLE BONDS EUROPE I				
	LBPAM ISR CONVERTIBLE EUROPE I2				
	LBPAM ISR CONVERTIBLE EUROPE L				
	LBPAM ISR CONVERTIBLE EUROPE M				

INVENTORY OF ASSETS AND LIABILITIES

INVENTORY OF BALANCE SHEET ITEMS

Designation of values by business segment (*)	Currency	Quantity or Nominal	Current value	% of net assets
SHARES AND SIMILAR SECURITIES			9,228,371.62	2,77
Shares and similar securities traded on a regulated or similar market			9,228,371.62	2.7
Commercial banks			1,946,160.00	0,57
BNP PARIBAS	EUR	25,500	1,946,160.00	0,57
Electrical equipment			1,925,903.08	0,58
PRYSMIAN SPA	EUR	32,077	1,925,903.08	0,58
Hotels, restaurants, and leisure			1,787,000.00	0,54
AMADEUS IT GROUP SA	EUR	25,000	1,787,000.00	0,54
Aerospace and defense			1,693,198.30	0,51
SAFRAN SA	EUR	6,137	1,693,198.30	0,51
Community services			1,058,750.00	0,32
VEOLIA ENVIRONMENT	EUR	35,000	1,058,750.00	0,32
Diversified telecommunications services			817,360.24	0,25
DEUTSCHE TELEKOM AG-REG	EUR	26,392	817,360.24	0,25
CONVERTIBLE BONDS			303,889,917.75	91,10
Convertible bonds traded on a regulated or similar market			303,889,917.75	91
Beverages			5,634,212.13	1,69
DAVIDE CAMPARI MILAN 2.375% 17-01-29	EUR	5,800,000	5,634,212.13	1,69
Automotive components			8,484,126.00	2,54
PIRELLI C ZCP 22-12-25 CV	EUR	7,900,000	8,484,126.00	2,54
Industrial conglomerates			1,745,756.23	0,52
RHEINMETALL AG 2.25% 07-02-30	EUR	300,000	1,745,756.23	0,52
Electricity			3,619,669.87	1,09
LEGRAND 1.5% 23-06-33 CV	EUR	3,600,000	3,619,669.87	1,09
Energy equipment and services			6,301,891.75	1,89
SAIPEM 2.875% 11-09-29 CV	EUR	4,400,000	6,301,891.75	1,89
Electrical equipment			26,988,005.12	8,09
SCHNEIDER ELECTRIC SE 1.625% 06-31-28 CV	EUR	7,600,000	8,126,509.73	2,44
SCHNEIDER ELECTRIC SE 1.97% 11/27/30 CV	EUR	14,900,000	18,861,495.39	5,65
Real estate management and development			15,616,189.22	4,68
LEG PROPERTIES BV 1.0% 09-30-04	EUR	15,200,000	15,616,189.22	4,68
Real estate management and development			37,891,983.65	11,36
SIMON GLOBAL DEVELOPMENT BV 3.5% 11/14/26	EUR	12,500,000	15,461,754.08	4,64
TAG IMMOBILIEN AG 0.625% 03-31-11	EUR	1,700,000	1,815,360.57	0,54
VONOVIA SE ZCP 20-05-30 CV	EUR	19,800,000	20,614,869.00	6,18
Hotels, restaurants, and leisure			12,463,270.51	3,74
ACCOR 0.7% 12/27/07 CV	EUR	189,178	10,492,852.36	3,15
SPIE 2.0% 17-01-28 DD	EUR	1,300,000	1,970,418.15	0,59
Software			21,553,918.69	6,46
INTL CONSOLIDATED AIRLINES GROU 1.125% 05-28-18	EUR	8,500,000	11,227,400.77	3,37
NEXI 1.75% 24-04-27 CV	EUR	3,000,000	2,914,182.54	0,87
VINCI 0.7% 02/18/30 CV	EUR	6,500,000	6,933,167.54	2,08
ZALANDO SE 0.625% 06-08-27 CV	EUR	500,000	479,167.84	0,14

Designation of securities by business segment (*)	Currency	Quantity or Nominal	Current value	% of net assets
Capital markets			16,470,967.56	4,94
CITIGROUP GLOBAL MKTS FUNDING ZCP 15-03-28 CV	EUR	4,700,000	4,904,614.50	1,47
GOLD SACH GR ZCP 07-05-30 CV	EUR	6,500,000	6,607,672.50	1,99
JP MORGAN CHASE FINANCIAL COMPANY LLC 0.1% 20-05-30	EUR	2,000,000	1,946,498.89	0,58
JP MORGAN CHASE FINANCIAL COMPANY LLC 0.5% 03/27/30	EUR	3,000,000	3,012,181.67	0,90
Metals and minerals			14,485,506.79	4,34
RAG STIFTUNG 1.875% 16-11-29	EUR	6,200,000	6,976,951.15	2,09
RAG STIFTUNG 2.25% 28-11-30 CV	EUR	6,600,000	7,508,555.64	2,25
Tools and services applied to biological sciences			12,401,906.62	3,72
QIAGEN NV 2.5% 10-09-31 CV	USD	13,600,000	12,401,906.62	3,72
Semiconductors and manufacturing equipment			25,616,551.52	7,68
STMICROELECTRONICS NV ZCP 04-08-27	USD	30,200,000	25,616,551.52	7,68
Utilities			15,343,591.31	4,60
IBERDROLA FINANZAS SAU 0.8% 07-12-27 CV	EUR	12,300,000	15,343,591.31	4,60
Business services			3,353,448.43	1,01
ELIS EX HOLDELIS 2.25% 22-09-29	EUR	2,100,000	3,353,448.43	1,01
Miscellaneous customer services			1,181,090.00	0,35
EDENRED ZCP 14-06-28 CV	EUR	20	1,181,090.00	0,35
Diversified telecommunications services			20,079,348.59	6,02
CELLNEX TELECOM 0.5% 05-07-28 CV	EUR	17,400,000	18,554,035.93	5,56
CELLNEX TELECOM 0.75% 11-31-20 CV	EUR	1,700,000	1,525,312.66	0,46
Diversified financial services			44,571,431.26	13,36
CITIGROUP GLOBAL MKTS 0.8% 05-02-30 CV	EUR	5,600,000	5,797,382.74	1,74
CITIGROUP GLOBAL MKTS 1.0% 09-04-29 CV	EUR	19,800,000	18,914,166.99	5,67
EURONEXT NV 1.5% 30-05-32 CV	EUR	4,000,000	4,114,860.43	1,23
MERRILL LYNCH BV 0.1% 04/28/30 CV	EUR	2,000,000	1,965,653.33	0,59
WENDEL 2.625% 27-03-26 CV	EUR	13,400,000	13,779,367.77	4,13
Healthcare and other medical services			10,087,052.50	3,02
FRESENIUS SE 0.0% 11-03-28 CV	EUR	9,500,000	10,087,052.50	3,02
BONDS AND SIMILAR SECURITIES			1,691,517.00	0,51
Bonds and similar securities traded on a regulated or similar market			1,691,517.00	0
Capital markets			1,691,517.00	0,51
CARA OBLIGATIONS SAS OTHER V 01-12-30	EUR	1,700,000	1,691,517.00	0,51
UCI SECURITIES			16,962,418.80	5,09
UCITS			16,962,418.80	5,09
Collective management			16,962,418.80	5,09
OSTRUM SRI CASH PZ2	EUR	2	298,483.64	0,09
OSTRUM SRI CASH Z	EUR	1,564	16,663,935.16	5,00
FINANCIAL INSTRUMENTS GIVEN AS PENSIONS			16,762,270.44	5,03
Convertible bonds traded on a regulated or similar market			15,568,258.44	4,6
Electrical equipment			748,494.32	0,22
SCHNEIDER ELECTRIC SE 1.625% 06/28/2028 CV	EUR	700,000	748,494.32	0,22
Hotels, restaurants, and leisure activities			1,804,736.44	0,54
ACCOR 0.7% 07-12-27 CV	EUR	32,538	1,804,736.44	0,54
Aerospace and defense			7,402,006.34	2,23
MTU AERO ENGINES 0.05% 03/27/18	EUR	6,500,000	7,402,006.34	2,23
Metals and minerals			675,188.82	0

Designation of values by business segment (*)	Currency	Quantity or nominal value	Current value	% of net assets
RAG STIFTUNG 1.875% 16-11-29	EUR	600,000	675,188.82	0,20
Diversified financial services			4,937,832.52	1,48
EURONEXT NV 1.5% 30-05-32 CV	EUR	4,800,000	\$4,937,832.52	1,48
Bonds and similar securities traded on a regulated or similar market			1,194,012.00	0,36
Capital markets			1,194,012.00	0,36
CARA OBLIGATIONS SAS OTHER V 01-12-30	EUR	1,200,000	1,194,012.00	0,36
DEBTS REPRESENTING SECURITIES GIVEN AS SECURITY			-16,419,660.00	-4,92
ALLOWANCES ON SECURITIES GIVEN AS PENSIONS			4,176.46	0,00
Total			332,119,012.07	99

(*) The business sector represents the main activity of the issuer of the financial instrument; it is derived from internationally recognized reliable sources (mainly GICS and NACE).

INVENTORY OF FORWARD CURRENCY TRANSACTIONS

Type of transaction	Current value reported on the balance sheet		Amount of exposure (*)			
	Asset	Liabilities	Currencies receivable (+)		Currencies to be delivered (-)	
			Currency	Amount (*)	Currency	Amount (*)
Total	0	0		0		0

(*) Amount determined in accordance with the provisions of the regulation on the presentation of exposures expressed in the accounting currency.

INVENTORY OF FORWARD FINANCIAL INSTRUMENTS

Inventory of forward financial instruments - shares

Nature of commitments	Quantity or Nominal	Current value shown on the balance sheet		Amount of exposure (*)
		Asset	Liabilities	+
1. Futures				
EURO STOXX 50 0925	81	38,570.00	0	4,314,870.00
Subtotal 1.		38,570.00	0	4,314,870.00
2.				
EURO STOXX 50 09/2025 CALL 5450	370	328,190.00	0	7,319,001.52
EURO STOXX 50 09/2025 PUT 5450	370	781,070.00	0	-12,440,340.39
EURO STOXX 50 12/2025 PUT 5100	660	953,700.00	0	-11,585,458.10
EVONIK INDUSTRIE 09/2025 CALL 18	1,000	60,000.00	0	795,408.00
Subtotal 2.		2,122,960.00	0.00	-15,911,388.97
3. Swaps				
Subtotal 3.		0	0	0
4. Other instruments				
Subtotal 4.		0	0	0
Total		2,161,530.00	0	-11,596,518.97

(*) Amount determined in accordance with the provisions of the regulations on the presentation of exposures.

Inventory of forward financial instruments - interest rates

Nature of commitments	Quantity or nominal	Current value presented in the balance sheet		Amount of exposure (*)
		Asset	Liability	+
1. Futures				
Subtotal 1.		0	0	0
2. Options				
Subtotal 2.		0	0	0
3. Swaps				
Subtotal 3.		0	0	0
4. Other instruments				
Subtotal 4.		0.00	0	0
Total		0.00	0	0

(*) Amount determined in accordance with the provisions of the regulation on the presentation of exposures.

Inventory of forward financial instruments — foreign exchange

Nature of commitments	Quantity or Nominal	Current value reported in the balance sheet		Amount of exposure (*)
		Asset	Liability	+
1. Futures				
Subtotal 1.		0	0	0
2. Options				
Subtotal 2.		0	0	0
3. Swaps				
Subtotal 3.		0	0	0
4. Other instruments				
Subtotal 4.		0	0	0
Total		0.00	0	0

(*) Amount determined in accordance with the provisions of the regulations governing the presentation of exposures.

Inventory of forward financial instruments - on credit risk

Nature of commitments	Quantity or nominal value	Current value reported in the balance sheet		Amount of exposure (*)
		Asset	Liability	+
1. Futures				
Subtotal 1.		0	0	0
2. Options				
Subtotal 2.		0	0	0
3. Swaps				
Subtotal 3.		0	0	0
4. Other instruments				
Subtotal 4.		0	0	0
Total		0.00	0	0

(*) Amount determined in accordance with the provisions of the regulations governing the presentation of exposures.

Inventory of forward financial instruments - other exposures

Nature of commitments	Quantity or nominal value	Current value reported in the balance sheet		Amount of exposure (*)
		Asset	Liability	+
1. Futures				
Subtotal 1.		0	0	0
2. Options				
Subtotal 2.		0	0	0
3. Swaps				
Subtotal 3.		0	0	0
4. Other instruments				
Subtotal 4.		0	0	0
Total		0.00	0	0

(*) Amount determined in accordance with the provisions of the regulations on the presentation of exposures.

Inventory of forward financial instruments or forward currency transactions used to hedge a category of shares

Type of transaction	Current value shown on the balance sheet		Amount of exposure (*)				Class of share hedged
	Asset	Liabilities	Currencies receivable (+)		Currencies to be delivered (-)		
			Currency	Amount (*)	Currency	Amount	
G1/V/CHF/EUR/250717	0	-75.59	EUR	13,946.50	CH	-14,022.09	FR0010130807 FR0010617357 FR0013262490 FR0013448818
G1/V/EUR/USD/250717	0.00	-1,578.19	USD	83,647.05	EUR	-85,225.24	FR0010130807 FR0010617357 FR0013262490 FR0013448818
G1/V/EUR/USD/250717	0.00	-972.74	USD	51,557.24	EUR	-52,529.98	FR0010130807 FR0010617357 FR0013262490 FR0013448818
G1/V/EUR/USD/250717	0.00	-1,658.53	USD	87,905.23	EUR	-89,563.76	FR0010130807 FR0010617357 FR0013262490 FR0013448818
G1/V/EUR/USD/250717	0.00	-945.98	USD	53,336.51	EUR	-54,282.49	FR0010130807 FR0010617357 FR0013262490 FR0013448818
G1/V/EUR/USD/250717	0.00	-1,376.99	USD	71,213.39	EUR	-72,590.38	FR0010130807 FR0010617357 FR0013262490 FR0013448818
G1/V/USD/EUR/250717	137,212.50	0.00	EUR	11,890,702.24	USD	-11,753,489.74	FR0010130807 FR0010617357 FR0013262490 FR0013448818
G1/V/USD/EUR/250717	826.70	0.00	EUR	88,015.53	USD	-87,188.83	FR0010130807 FR0010617357 FR0013262490 FR0013448818
G1/V/USD/EUR/250717	37,041.72	0.00	EUR	3,209,999.72	USD	-3,172,958.00	FR0010130807 FR0010617357 FR0013262490 FR0013448818
G1/V/USD/EUR/250717	2,649.80	0	EUR	229,967.85	USD	-227,318.05	FR0010130807 FR0010617357 FR0013262490 FR0013448818
G1/V/USD/EUR/250717	173,352.96	0	EUR	15,044,792.68	USD	-14,871,439.72	FR0010130807 FR0010617357 FR0013262490 FR0013448818
G1/V/USD/EUR/250717	1,050.32	0.00	EUR	111,823.85	USD	-110,773.53	FR0010130807 FR0010617357 FR0013262490 FR0013448818
G1/V/USD/EUR/250717	130.63	0.00	EUR	79,564.17	USD	-79,433.54	FR0010130807 FR0010617357 FR0013262490 FR0013448818
G1/V/USD/EUR/250717	103.24	0.00	EUR	62,880.15	USD	-62,776.91	FR0010130807 FR0010617357 FR0013262490 FR0013448818
Total	352,367.87	-6,608.02		31,079,352.11		-30,733,592.26	

(*) Amount determined in accordance with the provisions of the regulations on the presentation of financial statements expressed in the functional currency.

Inventory with valuation history (HISINV)

SUMMARY OF THE INVENTORY

	Current value presented in the balance sheet
Total inventory of eligible assets and liabilities (excluding IFT)	332,119,012.07
Inventory of IFTs (excluding IFTs used to hedge issued shares):	
Total currency forward transactions	0
Total forward financial instruments - shares	2,161,530
Total forward financial instruments - rates	0
Total forward financial instruments - foreign exchange	0
Total forward financial instruments - credit	0
Total forward financial instruments - other exposures	0
Inventory of forward financial instruments used to hedge issued shares	345,759.85
Other assets (+)	326,994.76
Other liabilities (-)	-1,433,507.95
Financing liabilities (-)	0
Total net assets=	333,519,788.73

Share denomination	Share currency	Number of shares	Net asset value
LBPAM ISR CONVERTIBLES EUROPE E share	EUR	166,211.40076	167.35
LBPAM ISR CONVERTIBLES EUROPE GP share	EUR	13,511.73870	115.37
LBPAM ISR CONVERTIBLES EUROPE SHARE I	EUR	3,745.8598	16,320.96
LBPAM ISR CONVERTIBLE EUROPE I2 share	EUR	9,241.86439	11,252.72
LBPAM ISR CONVERTIBLE EUROPE Lshares	EUR	7,571.13921	1,041.89

0 - EQUITIES AND SIMILAR SECURITIES

Equities and similar securities traded on regulated or similar market
 Equities and similar securities traded on regulated or similar market

A S S E T	STATUS	CONTRACT	QUANTITY +	QUR	CURRENCY U.C.P	DATE	PRICE	I	BOOK COST	Fund currency	ACQUIRED	INTEREST	UNREALISED P/L	PICT
ASSET/ALINE	ASSET/ALINE		QUANTITY TYPE	QTD	AND PRICE TYPE	QTD	ASSET	F						MW
Asset Currency : EUR EURO														
DE000557908 DEUTSCHE TELEKOM			26,392.	P EUR		30/06/25	30.97	T	801,521.76	817,380.24		0.00	-74,161.52	0.25
ES0100067019 MANDELS IT GROUP			26,000.	P EUR		30/06/25	71.48	T	1,889,000.00	1,787,000.00		0.00	98,000.00	0.54
FR0000032722 SAFRAN SA			6,137.	P EUR		30/06/25	275.9	T	1,588,255.60	1,638,198.30		0.00	104,942.70	0.51
FR0000124141 VEOLIA ENVIRONNEMENT			35,000.	P EUR		30/06/25	30.25	T	960,050.00	1,058,750.00		0.00	98,700.00	0.32
FR0000131104 BNP PARIBAS			25,500.	P EUR		30/06/25	76.32	T	1,963,500.00	1,946,160.00		0.00	-17,340.00	0.58
IT0004176001 PRISMA SPA			32,077.	P EUR		30/06/25	60.04	T	1,856,616.76	1,925,903.08		0.00	69,286.32	0.58
SUBTOTAL Asset Currency : EUR EURO										8,948,944.12	9,228,371.62	0.00	279,427.50	2.77

1 - BONDS AND SIMILAR SECURITIES

Convertible bonds traded on a regulated market
 Convertible bonds traded on a regulated market

Asset Currency : EUR EURO														
DE000A27076 MIFU AER 0.05 03-27			6,500,000.	M EUR		30/06/25	113.8625	4	6,106,063.99	7,402,006.34		943.84	1,295,942.35	2.22
DE000A30781 RHE AG 2.25 02-30			300,000.	M EUR		30/06/25	581.0175	4	1,552,808.70	1,746,756.23		2,703.73	192,947.53	0.52
DE000A30709 RAG STI 1.875 11-29			600,000.	M EUR		30/06/25	112.292	4	651,766.05	675,188.82		1,436.82	23,422.77	0.20
DE000A32825 RAG STI 2.25 11-30			6,600,000.	M EUR		30/06/25	108.6277	4	6,734,915.80	6,976,991.15		242,035.35	2,09	2.09
DE000A34597 ZALA SE 0.625 08-27			500,000.	M EUR		30/06/25	113.562	4	6,945,608.11	7,508,555.64		562,947.53	562,947.53	2.25
DE000A312101 LEG PRO 1.0 09-30			15,200,000.	M EUR		30/06/25	96.2865	4	553,299.66	479,167.84		2,825.34	-74,131.82	0.14
DE000A40757 TAG IHH 0.625 03-31			1,700,000.	M EUR		30/06/25	102.412	4	15,081,584.47	15,616,189.22		49,565.22	-465,356.25	4.68
DE000A40757 TAG IHH 0.625 03-31			1,700,000.	M EUR		30/06/25	106.594	4	1,799,869.23	1,815,360.57		3,262.57	15,491.34	0.54
DE000A40757 TAG IHH 0.625 03-31			1,700,000.	M EUR		30/06/25	104.1155	4	20,329,590.00	20,614,869.00		285,279.00	6.18	6.18
DE000A40757 TAG IHH 0.625 03-31			1,700,000.	M EUR		30/06/25	106.1795	4	9,737,940.00	10,087,052.50		0.00	349,112.50	3.02
DE000A40757 TAG IHH 0.625 03-31			1,700,000.	M EUR		30/06/25	55.4655	4	1,649,827.97	1,804,736.44		6,155.67	154,908.47	0.54
DE000A40757 TAG IHH 0.625 03-31			1,700,000.	M EUR		30/06/25	50.7047	4	9,592,204.73	10,492,852.36		35,789.47	900,647.63	3.15
DE000A40757 TAG IHH 0.625 03-31			1,700,000.	M EUR		30/06/25	62.2181	4	1,244,362.50	1,181,090.00		0.00	-63,272.50	0.35
DE000A40757 TAG IHH 0.625 03-31			1,700,000.	M EUR		30/06/25	157.9435	4	2,653,387.05	3,353,448.43		36,634.98	700,061.38	1.01
DE000A40757 TAG IHH 0.625 03-31			1,700,000.	M EUR		30/06/25	150.6535	4	1,409,465.22	1,970,418.15		11,922.66	560,962.93	0.59
DE000A40757 TAG IHH 0.625 03-31			1,700,000.	M EUR		30/06/25	102.1335	4	13,710,990.41	13,779,367.77		93,408.77	68,377.36	4.13
DE000A40757 TAG IHH 0.625 03-31			1,700,000.	M EUR		30/06/25	116.1322	4	17,303,700.42	18,861,456.39		28,714.89	1,557,794.97	5.66
DE000A40757 TAG IHH 0.625 03-31			1,700,000.	M EUR		30/06/25	126.3945	4	611,375.56	641,566.56		106.56	30,191.00	0.19
DE000A40757 TAG IHH 0.625 03-31			1,700,000.	M EUR		30/06/25	106.91	4	101,895.98	106,927.76		17.76	5,031.83	0.03
DE000A40757 TAG IHH 0.625 03-31			1,700,000.	M EUR		30/06/25	101.8569	4	7,744,090.38	8,126,509.73		1,349.73	382,419.35	2.44
DE000A40757 TAG IHH 0.625 03-31			1,700,000.	M EUR		30/06/25	106.91	4	6,564,740.33	6,933,167.54		16,842.54	278,427.21	2.08
DE000A40757 TAG IHH 0.625 03-31			1,700,000.	M EUR		30/06/25	102.3806	4	100,509.5	3,619,669.87		1,327.87	19,669.87	1.09
DE000A40757 TAG IHH 0.625 03-31			1,700,000.	M EUR		30/06/25	99.9569	4	499,784.48	497,505.00		0.00	-2,279.48	0.15
DE000A40757 TAG IHH 0.625 03-31			1,700,000.	M EUR		30/06/25	99.9569	4	669,698.28	666,507.00		0.00	-3,191.28	0.21
DE000A40757 TAG IHH 0.625 03-31			1,700,000.	M EUR		30/06/25	99.9569	4	1,699,267.24	1,691,517.00		0.00	-7,750.24	0.31
DE000A40757 TAG IHH 0.625 03-31			1,700,000.	M EUR		30/06/25	102.3006	4	1,023,737	1,028,715.11		1,345.11	5,706.71	0.31
DE000A40757 TAG IHH 0.625 03-31			1,700,000.	M EUR		30/06/25	102.8753	4	3,909,262.34	3,909,117.41		5,111.41	-144.93	1.17
DE000A40757 TAG IHH 0.625 03-31			1,700,000.	M EUR		30/06/25	102.8753	4	4,115,012.99	4,114,860.43		5,380.43	-152.56	1.23
DE000A40757 TAG IHH 0.625 03-31			1,700,000.	M EUR		30/06/25	108.9463	4	106,1365	18,554,035.93		86,284.93	-402,452.47	5.56

Portfolio records (HISINV)

Stock Assets : on 30/06/25
FUND : 0005CE LBPAM ISR CONVERTIBLES EUROPE VAL ID : NAV
Fixing currency : FR Devisas Reuters
Fund currency : EUR
(Simple report code : PC23 TYPE D INSTRUMENT DETAILLE / DEVISE VALEUR , sort : BR/ON)

A	S	S	E	T	STATUS	CONTRACT	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	F	BOOK COST	MARKET VALUE	ACQUIRED INTEREST	UNREALISED P&L	PROCT	
					ASSET/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	QTD	ASSET						NAV	
XS2161819122	ME	XI	1	75	04-27	(UST)	2,40427	3,000,000.	M EUR	112,1087	% 30/06/25	96,8095	4	3,363,260,06	2,914,182,54	9,887,54	-449,077,52	0,87
XS2257650857	CELL	TE	0	75	11-31	(366)	20131	1,700,000.	M EUR	89,894	% 30/06/25	89,264	4	1,528,198,23	1,525,312,66	7,824,66	-2,885,57	0,46
XS2276562508	PIRELLI	C	ZOP	12-25	(999)	221225	7,900,000.	M EUR	98,5454	% 30/06/25	107,394	4	7,785,086,00	8,484,126,00	699,040,00	2,54		
XS234313101	INTEL	CO	1	125	05-28	(UST)	180528	8,500,000.	M EUR	117,9321	% 30/06/25	131,9405	4	10,024,225,79	11,227,400,77	11,693,27	1,203,174,98	3,37
XS257656880	IBER	FI	0	8	12-27	(UST)	071227	12,300,000.	M EUR	101,8832	% 30/06/25	124,69	4	12,531,631,42	15,343,591,31	6,721,31	2,811,959,89	4,60
XS266002005	CI TI	GLOB	ZOP	03-28	(999)	150328	4,700,000.	M EUR	102,6744	% 30/06/25	104,3535	4	4,825,689,00	4,904,614,50	4,904,614,50	1,47		
XS267538493	SAIPEN	2	875	09-29	(UST)	110929	4,400,000.	M EUR	117,4001	% 30/06/25	142,342	4	5,165,604,16	6,301,891,75	38,843,75	1,136,287,59	1,89	
XS2713344195	SIMD	GL	3	5	11-26	(UST)	141126	12,500,000.	M EUR	106,5633	% 30/06/25	123,228	4	13,320,416,15	15,461,754,08	58,254,08	2,141,337,93	4,64
XS2740429589	DAVI	CA	2	375	01-29	(UST)	170129	5,800,000.	M EUR	105,2464	% 30/06/25	96,0525	4	6,104,293,50	5,634,212,13	63,167,13	-470,081,37	1,69
XS2782912518	CITI	GL	1	0	04-29	(366)	090429	19,800,000.	M EUR	100,4835	% 30/06/25	96,285	4	19,895,724,21	18,914,166,99	47,736,99	-981,557,22	5,67
XS2936565673	WERR	LY	0	1	04-30	(999)	280430	2,000,000.	M EUR	100,	% 30/06/25	98,2885	4	2,000,000,00	1,965,653,33	283,33	-34,346,67	0,59
XS2958341708	GOLD	SACH	ZOP	05-30	(999)	070530	6,500,000.	M EUR	102,2362	% 30/06/25	101,6565	4	6,645,350,00	6,607,672,50	6,607,672,50	-37,677,50	1,98	
XS2982265343	CI TI	GL	0	8	02-30	(366)	050230	5,600,000.	M EUR	100,4553	% 30/06/25	103,2025	4	5,625,487,81	5,797,382,74	18,042,74	171,884,93	1,74
XS3041309207	JP	MORG	0	5	03-30	(EUR)	270330	3,000,000.	M EUR	100,	% 30/06/25	100,2755	4	3,000,000,00	3,012,181,67	3,916,67	12,181,67	0,90
XS3076174383	JP	MORG	0	1	05-30	(EUR)	200530	2,000,000.	M EUR	100,0003	% 30/06/25	97,3155	4	2,000,005,56	1,946,488,89	188,89	-53,506,67	0,58
SUBTOTAL Asset Currency : EUR EURO																		

Asset Currency : USD UNITED STATES DOLLARS																		
IE0004301619	OLAG	NV	2	5	09-31	(UST)	100931	13,600,000.	M USD	101,7454	% 30/06/25	106,2695	4	12,435,248,50	12,401,906,62	89,727,04	-33,341,88	3,72
XS2211997239	SIM	NV	ZOP	08-27	(999)	040827	30,200,000.	M USD	100,6313	% 30/06/25	99,5695	4	28,163,730,20	25,616,531,52	0,00	-2,547,178,68	7,68	
SUBTOTAL Asset Currency : USD UNITED STATES DOLLARS																		

Convertible bonds traded on a regulated market

SUM (EUR)

312,085,980,23

322,343,705,19

776,468,43

10,257,724,96

96,65

III - UNITS OF MUTUAL FUNDS

UCITS and similar from other UE members

Asset Currency : EUR EURO

FR0012750461	OSTIRM	SEI	CASH	Z				1,564.	P EUR	10622,2724	M 30/06/25	10654,69	5	16,613,234,01	16,663,935,16	0,00	50,701,15	5,00								
FR0013188752	OST	ISR	CASH	ENI	Z2			28.	P EUR	10659,54	M 30/06/25	10660,13	5	298,467,12	298,483,64	0,00	16,52	0,09								
SUBTOTAL Asset Currency : EUR EURO										SUM (EUR)																
										16,911,701,13									16,962,418,80		0,00		50,717,67		5,09	

IV - TEMPORARY TRANSACTIONS ON SECURITIES

Financial securities Repo (SBB included)

Asset Currency : EUR EURO

1317562272	BIRD	NV	1	5	05-32	MPLV	-0,4	0,00149	-1,030,000.	BUR	100.	% 30/06/25	-1,030,000,00	-1,031,278,06	-1,278,06	-1,278,06	-0,31
1317562520	NRU	AER	0	05	08-27	MPLV	-3,5	0,00149	-7,094,750.	BUR	100.	% 30/06/25	-7,094,750,00	-7,095,447,17	8,302,83	8,302,83	-2,12
1317810342	SCIN	EL	1	625	06-31	MPLV	-0,6	0,00149	-648,000.	BUR	100.	% 30/06/25	-648,000,00	-648,476,78	-476,78	-476,78	-0,19
1317859917	SCIN	EL	1	625	06-31	MPLV	-0,75	0,00149	-107,500.	BUR	100.	% 30/06/25	-107,500,00	-107,549,10	-49,10	-49,10	-0,03
1318016878	EURO	NV	1	5	05-32	MPLV	-0,4	0,00149	-3,876,000.	BUR	100.	% 30/06/25	-3,876,000,00	-3,877,966,87	-1,966,87	-1,966,87	-1,16
1318199819	CARA	ORL	FLR	12-30		MPLV	-0,75	0,00149	-500,000.	BUR	100.	% 30/06/25	-500,000,00	-500,065,35	-65,35	-65,35	-0,15
1318200371	RAG	STI	1	875	11-29	MPLV	-0,2	0,00149	-680,820.	BUR	100.	% 30/06/25	-680,820,00	-680,983,28	-163,28	-163,28	-0,20
1318229402	CARA	ORL	FLR	12-30		MPLV	-0,75	0,00149	-683,000.	BUR	100.	% 30/06/25	-683,000,00	-683,090,57	-90,57	-90,57	-0,21

CACBS

Batch Report on 14/06/25 14:50:51

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Portfolio records (HISINV)

Stock Assets on 30/06/25
 FUND : 00050E LBPAM ISR CONVERTIBLES EUROPE VALID. NAV
 Filing currency : FRF Devises Reuters
 Fund currency : EUR
 (Simple report code : PC23 TYPE D INSTRUMENT DETAILLE / DEVISE VALEUR , sort : BRALOM)

A S S E T	STATUS	CONTRACT	QUANTITY + QUANTITY TYPE	QUR QTD	CURRENCY U.C.P AND PRICE TYPE	DATE QTD	PRICE ASSET	I F	BOOK COST	Fund currency MARKET VALUE	ACQUIRED INTEREST	UNREALISED P&L	PROCT NAV
1318400000	ACOR	0.7 12-27	MLTY -1.25 040149	-1.789.530.	EUR	100.	% 30/06/25		-1.789.590.00	-1.789.623.36	-33.36	-33.36	-0.54
SUBTOTAL Asset Currency : EUR EURO										SUM (EUR)	-16.419.660.00	-16.415.483.54	4.176.46 -4.92

VI - COMMITMENTS ON FUTURES MARKETS

Commitments on futures markets

Futures on indexes

QUOTATION CURRENCY : EUR EURO

FINL0000080E EURO STOXX 50 0925

81.

EUR

5279.3827 M 30/06/25

5327.

4

0.00

38.570.00

0.00

38.570.00 0.01

Option on futures -

Equity Options traded on regulated markets

QUOTATION CURRENCY : EUR EURO

OEEL000040M3 EVONIK 250919 C18

1.000.

P BUR

1.1282 M 30/06/25

0.6

4

112.818.00

60.000.00

0.00

-52.818.00 0.02

Index Options traded on regulated markets

QUOTATION CURRENCY : EUR EURO

01M.000018CY EURO S 251219 P5100

660.

P BUR

244.1279 M 30/06/25

144.5

4

1.611.243.98

933.700.00

0.00

-657.543.98 0.29

01M.000017MS EURO S 250919 C5450

370.

P BUR

158. M 30/06/25

88.7

4

584.600.00

328.190.00

0.00

-256.410.00 0.10

01M.00001 VAO EURO S 250919 P5450

370.

P BUR

179. M 30/06/25

211.1

4

662.300.00

781.070.00

0.00

118.770.00 0.23

SUBTOTAL QUOTATION CURRENCY : EUR EURO

SUM (EUR)

2.858.143.98

2.062.960.00

0.00

-796.183.98 0.62

Option on futures -

SUM (EUR)

2.970.961.98

2.122.960.00

0.00

-848.001.98 0.64

VI - COMMITMENTS ON FUTURES MARKETS

SUM (EUR)

2.970.961.98

2.161.530.00

0.00

-809.431.98 0.65

IX - TREASURY

Payables and Receivables

Deferred Payments

IPRC1 BUR Indefinite Prec diff

6.266.71

BUR

1.

30/06/25

1.

A

6.266.71

6.266.71

0.00

0.00 0.00

Cash Coupons and Cash Dividends

FR001400R1B6 SCHN EL 1.625 06-31

7.

P BUR

812.5

30/06/25

A

5.687.50

5.687.50

0.00

0.00 0.00

Cash collateral on lending/borrowing

5678E4337+00 CHISE MANTHAM

0.

BUR

0.

30/06/25

1.

0.00

-530.49

-530.49

-530.49 0.00

5788E4337+00 COLCIC BINAIRPP

-240.000.

EUR

1.

30/06/25

1.

-240.000.00

-166.13

-166.13

-166.13 -0.07

5858E4337+00 COLCASH5858E4337+00

0.

EUR

0.

30/06/25

1.

0.00

-11.992.41

-11.992.41

-11.992.41 0.00

6058E4337+00 COLLAT SG

-290.000.

EUR

1.

30/06/25

1.

-290.000.00

-15.47

-15.47

-15.47 -0.09

6398E4337+00 COLCASH6398E4337+00

0.

EUR

0.

30/06/25

1.

0.00

-82.60

-82.60

-82.60 0.00

Portfolio records (HISINV)

Stock Assets on 30/06/25
FUND : 0006CE LBPAM ISR CONVERTIBLES EUROPE

VALID, NAV

Fixing currency : EUR
Fixing currency : EUR
Fund currency : EUR

Fixing currency : EUR
Fixing currency : EUR
Fund currency : EUR
(Simple report code : PC23 TYPE 0 INSTRUMENT DETAILLE / DEVISE VAL EUR, sort : BVAL04)

A	S	E	T	STATUS	CONTRACT	QUANTITY +	CUR	CURRENCY	U.C.P	DATE	PRICE	F	BOOK	COST	MARKET	Fund currency	ACQUIRED	INTEREST	UNREALISED	P&L	PRCT
				ASSET/LINE		QUANTITY TYPE	QTD	AND	PRICE	QTD	ASSET										NAV

Cash collateral on lending/borrowing

SUM (EUR)

-530,000.00

-542,787.10

-12,787.10

-12,787.10 -0.16

Margin call

WRCIEUR WRCIN CALL CACEIS

EUR

1.

30/06/25

-38,570.00

-38,570.00

0.00

0.00 -0.01

Management fees

FGMFEUR Contribution AMF

EUR

1.

30/06/25

-1,523.88

-1,523.88

0.00

0.00 0.00

FGPVEEUR Manage Fees 01 EUR

EUR

1.

30/06/25

-38,925.59

-38,925.59

0.00

0.00 -0.01

FGPVEEUR Manage Fees 02 EUR

EUR

1.

30/06/25

-34,447.05

-34,447.05

0.00

0.00 -0.01

FGPVEEUR Manage Fees 03 EUR

EUR

1.

30/06/25

-22,892.42

-22,892.42

0.00

0.00 -0.01

FGPVEEUR Manage Fees 05 EUR

EUR

1.

30/06/25

-1,125.89

-1,125.89

0.00

0.00 0.00

FGPVEEUR Manage Fees 06 EUR

EUR

1.

30/06/25

-61,788.77

-61,788.77

0.00

0.00 -0.02

FGPVEEUR Manage Fees 07 EUR

EUR

1.

30/06/25

-8,119.29

-8,119.29

0.00

0.00 0.00

Management fees

FGMFEUR Contribution AMF

EUR

1.

30/06/25

-168,822.89

-168,822.89

0.00

0.00 -0.05

Others payables and receivables

FRECEUR Research Fees EUR

EUR

1.

30/06/25

-32,173.98

-32,173.98

0.00

0.00 -0.01

RECEUR Commission sur l'act.

EUR

1.

30/06/25

-42,319.10

-42,319.10

0.00

0.00 -0.01

Others payables and receivables

RECEUR Commission sur l'act.

EUR

1.

30/06/25

-42,319.10

-42,319.10

0.00

0.00 -0.01

Payables and Receivables

RECEUR Commission sur l'act.

EUR

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30/06/25

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Payables and Receivables

RECEUR Commission sur l'act.

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Payables and Receivables

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Payables and Receivables

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30/06/25

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Portfolio records (HISINV)

Stock Assets : 0005CE LBPAM ISR CONVERTIBLES EUROPE VALID, NAV Fixing currency : EUR Devices Reuters Fund currency : EUR (Simple report code : PC23 TYPE D INSTRUMENT DETAILLE / DEVISE VALEUR, sort : BYALON)

A S S E T	STATUS	CONTRACT	QUANTITY +	CUR	CURRENCY U.C.P	DATE	PRICE	F	BOOK COST	Fund currency	ACQUIRED	INTEREST	UNREALISED P&L	PROCT
	ASSET/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	QTD	ASSET							NAV

ICAT00025XJ9	GI/N/USD/BIR/250717	VERSE	17/07/25	-267,378.	USD	0.861	30/06/25	0.85108333	-230,213.59	-227,318.05	0.00	0.00	2,856.54	-0.07
ICAT00025XJ9	GI/N/USD/BIR/250717	RECU	17/07/25	11,903,408.3	BIR	1.	30/06/25	1.	11,903,408.30	11,890,702.24	0.00	0.00	-12,706.06	3.57
ICAT00025XJ9	GI/N/USD/BIR/250717	VERSE	17/07/25	-13,824,791.	USD	0.861	30/06/25	0.85108333	-11,903,408.30	-11,753,489.74	0.00	0.00	149,918.56	-3.52
ICAT00025XJ9	GI/N/USD/BIR/250717	RECU	17/07/25	88,109.58	BIR	1.	30/06/25	1.	88,109.58	88,015.53	0.00	0.00	-94.05	0.03
ICAT00025XJ9	GI/N/USD/BIR/250717	VERSE	17/07/25	-102,554.	USD	0.8592	30/06/25	0.85108333	-88,109.58	-87,188.83	0.00	0.00	920.75	-0.03
ICAT00025XJ9	GI/N/USD/BIR/250717	RECU	17/07/25	111,943.34	BIR	1.	30/06/25	1.	111,943.34	111,823.85	0.00	0.00	-119.49	0.03
ICAT00025XJ9	GI/N/USD/BIR/250717	VERSE	17/07/25	-130,295.	USD	0.8592	30/06/25	0.85108333	-111,943.34	-110,773.53	0.00	0.00	1,169.81	-0.03
ICAT00025XJ9	GI/N/USD/BIR/250717	RECU	17/07/25	79,649.19	BIR	1.	30/06/25	1.	79,649.19	79,564.17	0.00	0.00	-85.02	0.02
ICAT00025XJ9	GI/N/USD/BIR/250717	VERSE	17/07/25	-98,432.	USD	0.8525	30/06/25	0.85108333	-79,649.19	-79,433.54	0.00	0.00	215.65	-0.02
ICAT00025XJ9	GI/N/USD/BIR/250717	RECU	17/07/25	62,947.34	BIR	1.	30/06/25	1.	62,947.34	62,890.15	0.00	0.00	-57.19	0.02
ICAT00025XJ9	GI/N/USD/BIR/250717	VERSE	17/07/25	-73,840.	USD	0.8525	30/06/25	0.85108333	-62,947.34	-62,776.91	0.00	0.00	170.43	-0.02
SUBTOTAL QUOTATION CURRENCY : EUR EURO										0.00	352,292.28	0.00	352,292.28	0.11

QUOTATION CURRENCY : USD UNITED STATES DOLLARS														
ICAT00025XJ9	GI/N/EUR/USD/250717	RECU	17/07/25	62,741.	USD	1.	30/06/25	1.	54,337.42	53,336.51	0.00	0.00	-1,000.91	0.02
ICAT00025XJ9	GI/N/EUR/USD/250717	VERSE	17/07/25	-54,337.42	BIR	1.1547	30/06/25	1.17513452	-54,337.42	-54,282.49	0.00	0.00	54.93	-0.02
ICAT00025XJ9	GI/N/EUR/USD/250717	RECU	17/07/25	88,770.	USD	1.	30/06/25	1.	72,663.84	71,213.39	0.00	0.00	-1,450.45	0.02
ICAT00025XJ9	GI/N/EUR/USD/250717	VERSE	17/07/25	-72,663.84	BIR	1.1528	30/06/25	1.17513452	-72,663.84	-72,590.38	0.00	0.00	73.46	-0.02
ICAT00025XJ9	GI/N/EUR/USD/250717	RECU	17/07/25	98,395.	USD	1.	30/06/25	1.	85,311.48	83,647.05	0.00	0.00	-1,664.43	0.03
ICAT00025XJ9	GI/N/EUR/USD/250717	VERSE	17/07/25	-85,311.48	BIR	1.1534	30/06/25	1.17513452	-85,311.48	-85,275.24	0.00	0.00	36.24	-0.03
ICAT00025XJ9	GI/N/EUR/USD/250717	RECU	17/07/25	60,648.	USD	1.	30/06/25	1.	52,583.14	51,557.24	0.00	0.00	-1,025.90	0.02
ICAT00025XJ9	GI/N/EUR/USD/250717	VERSE	17/07/25	-52,583.14	BIR	1.1534	30/06/25	1.17513452	-52,583.14	-52,529.98	0.00	0.00	53.16	-0.02
ICAT00025XJ9	GI/N/EUR/USD/250717	RECU	17/07/25	103,405.	USD	1.	30/06/25	1.	89,654.39	87,905.23	0.00	0.00	-1,749.16	0.03
ICAT00025XJ9	GI/N/EUR/USD/250717	VERSE	17/07/25	-89,654.39	BIR	1.1534	30/06/25	1.17513452	-89,654.39	-89,563.76	0.00	0.00	90.63	-0.03
SUBTOTAL QUOTATION CURRENCY : USD UNITED STATES DOLLARS										0.00	-6,532.43	0.00	-6,532.43	

FX forward and currency swap														
										SUM (EUR)	0.00	346,759.85	0.00	346,759.85 0.10

Availabilities														
										SUM (EUR)	-303,436.74	51,965.52	0.00	355,402.26 0.02

IX - TREASURY														
										SUM (EUR)	-1,103,368.50	-760,753.34	-12,787.10	342,615.16 -0.23

FUND : LBPAM ISR CONVERTIBLES EUROPE (0005CE)														
										(EUR)	323,304,558.96	333,519,788.73	767,857.79	10,125,229.77 100.00

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Portfolio records (HISINV)

Stock Assets : on 30/06/25
 FUND : 0005CE LBPAM ISR CONVERTIBLES EUROPE VALUO. NAV
 Fixing currency : FR Devises Reuters
 Fund currency : EUR
 (Simple report code : PC23 TYPE D INSTRUMENT DETAILLE / DEVISE VALEUR, sort : BVAL04)

Fund portfolio : 334,626,301.92 Coupons and dividends to receive : 5,887.5

Day's management fees

Contribution AMF		
Managt Fees D3 EUR	25.77	EUR
Managt Fees D6 EUR	2,217.84	EUR
Managt Fees D1 EUR	5,983.71	EUR
Managt Fees D2 EUR	3,772.19	EUR
Managt Fees D5 EUR	3,517.63	EUR
Managt Fees D7 EUR	101.23	EUR
Research Fees EUR	778.11	EUR
	1,060.68	EUR

Company Invoiced Fees

Frais maximum notice		
Frais maximum notice	2,743.72	EUR
FRAIS GESTION MAX	179.39	EUR
FRAIS GESTION MAX	3,772.19	EUR
FRAIS GESTION MAX	3,517.63	EUR
Frais maximum notice	5,983.71	EUR
Frais maximum notice	778.11	EUR

Unit	Currency	Net asset value	Number of shares	NAV per unit	Coefficient	Coefficient P&L	FX Rate	Std subscr. price	Std redemp. price
D1 FR0010130807 LBPAM ISR COM/ EUR M EUR		131,124,389.56	687,111,5562	188.09	39.313064119954			188.09	188.09
D2 FR0010470609 LBPAM ISR COM/ EUR I EUR		61,136,066.38	3,745,85988	16,320.96	18,33323354212			16,320.96	16,320.96
D3 FR0010617357 LBPAM ISR COM/ EUR E EUR		27,815,992.43	166,211,40076	167.35	8,34007974253			167.35	167.35
D5 FR0013262490 LBPAM ISR COM/ EUR GP EUR		1,558,858.87	13,511,7387	115.37	0.467386311918			122.29	115.37
D6 FR0013448818 LBPAM ISR COM/ EUR I2 EUR		103,996,176.22	9,241,86439	11,252.72	31.180519611136			11,252.72	11,252.72
D7 FR0014001886 LBPAM ISR COM/ EUR L EUR		7,888,325.27	7,571,13921	1,041.89	2.365627528527			1,104.40	1,041.89
D8 FR0014003085 LBPAM ISR COM/ EUR MH EUR		0.00	0.	10,000.00	0.			0.00	0.00

Total net assets EUR : 333,519,788.73

Previous NAV on date 27/06/25 :

D1 LBPAM ISR COM/ EUR M	Prev. NAV :	188.38	(EUR)	Variation :	-0.154%
D2 LBPAM ISR COM/ EUR I	Prev. NAV :	16,349.49	(EUR)	Variation :	-0.173%
D3 LBPAM ISR COM/ EUR E	Prev. NAV :	167.61	(EUR)	Variation :	-0.155%
D5 LBPAM ISR COM/ EUR GP	Prev. NAV :	115.35	(EUR)	Variation :	-0.158%
D6 LBPAM ISR COM/ EUR I2	Prev. NAV :	11,270.37	(EUR)	Variation :	-0.157%

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Portfolio records (HISINV)

Stock Assets : on 30/06/25
FUND : 0005CE LBPAM ISR CONVERTIBLES EUROPE VALID NAV
Fixing currency : FR Devises Reuters
Fund currency : EUR
Sample report code : PC23 TYPE D INSTRUMENT DETAILLE / DEVISE VALEUR , sort : BY/LOH

Theoretical NAV				Prev NAV :		(EUR)		Variation :	
Unit		Currency	Theoretical asset value						
D7	FR0010130807 LBPAM ISR CONV EUR M	EUR	131,124,369.56			188.09			
D2	FR0010470609 LBPAM ISR CONV EUR I	EUR	61,136,066.38			16,320.96			
D3	FR0010617357 LBPAM ISR CONV EUR E	EUR	27,815,992.43			167.35			
D6	FR0013262490 LBPAM ISR CONV EUR GP	EUR	1,558,868.87			115.37			
D6	FR0013448818 LBPAM ISR CONV EUR I2	EUR	103,996,176.22			11,252.72			
D7	FR0014001848 LBPAM ISR CONV EUR L	EUR	7,888,325.27			1,041.89			
Total theoretical assets in EUR :				333,519,788.73	(Sans collecte : EUR)				

Portfolio records (HISINV)

Stock Assets : on 30/06/25
FUND : 0005CE LBPAM ISR CONVERTIBLES EUROPE VAL ID. NAV
Fixing currency : FXR Devises Reuters
Fund currency : EUR
(Simple report code : PC23 TYPE D INSTRUMENT DETAILLE / DEVISE VALEUR , sort : BVAL04)

for VNI calculation		FOREX RATE USED IN FUND NAV		for previous VNI calculation		variation		
Rate CHF in EUR :	1.0702627495	quoted :	30/06/25	0.	1.0672928118	quoted :	27/06/25	0.27827
Rate EUR in CHF :	0.93435	quoted :	30/06/25	0.	0.93695	quoted :	27/06/25	-0.2775
Rate EUR in EUR :	1.	quoted :	30/06/25	0.	1.	quoted :	27/06/25	0.
Rate EUR in GBP :	0.8566	quoted :	30/06/25	0.	0.85435	quoted :	27/06/25	0.26336
Rate EUR in HUF :	399.7	quoted :	30/06/25	0.	398.825	quoted :	27/06/25	0.21939
Rate EUR in MXN :	22.1764	quoted :	30/06/25	0.	22.11015	quoted :	27/06/25	0.29964
Rate EUR in SEK :	11.18725	quoted :	30/06/25	0.	11.11705	quoted :	27/06/25	0.63146
Rate EUR in SGD :	1.4951	quoted :	30/06/25	0.	1.4954	quoted :	27/06/25	-0.02005
Rate EUR in USD :	1.17385	quoted :	30/06/25	0.	1.1718	quoted :	27/06/25	0.17494
Rate USD in EUR :	0.8518976019	quoted :	30/06/25	0.	0.8533879502	quoted :	27/06/25	-0.17464

for VNI calculation			FX RATES IN REVERSE NOTATION			for the report			for previous VNI calculation		
Rate EUR in CHF :	0.93435	quoted	:	30/06/25	0.	0.93695	quoted	:	27/06/25		
Rate CHF in EUR :	1.0702627495	quoted	:	30/06/25	0.	1.0672928118	quoted	:	27/06/25		
Rate EUR in EUR :	1.	quoted	:	30/06/25	0.	1.	quoted	:	27/06/25		
Rate GBP in EUR :	1.1674060238	quoted	:	30/06/25	0.	1.1704804822	quoted	:	27/06/25		
Rate HUF in EUR :	0.0025018764	quoted	:	30/06/25	0.	0.0025073654	quoted	:	27/06/25		
Rate MXN in EUR :	0.0450929817	quoted	:	30/06/25	0.	0.045280966	quoted	:	27/06/25		
Rate SEK in EUR :	0.0893874723	quoted	:	30/06/25	0.	0.0899519207	quoted	:	27/06/25		
Rate SGD in EUR :	0.6688515818	quoted	:	30/06/25	0.	0.6687174	quoted	:	27/06/25		
Rate USD in EUR :	0.8518976019	quoted	:	30/06/25	0.	0.8533879502	quoted	:	27/06/25		
Rate EUR in USD :	1.17385	quoted	:	30/06/25	0.	1.1717999999	quoted	:	27/06/25		