



**NATIXIS INVESTMENT
MANAGERS INTERNATIONAL**

UCITS under French law (SICAV)

OSTRUM SRI CASH PLUS

SEMI-ANNUAL REPORT

as at 28 December 2023

Management Company: Natixis Investment Managers International

Depository: CACEIS Bank

Statutory Auditor: Deloitte & Associés



• STATEMENT OF NET ASSETS IN EUR

Items in the statement of net assets	Amount at the end of the period*
a) Eligible financial securities referred to in Paragraph 1, Section I of Article L. 214-20 of the French Monetary and Financial Code	9,057,743,967.24
b) Bank assets	764,189,006.11
c) Other assets held by the UCI	902,799,037.56
d) Total assets held by the UCI (lines a + b + c)	10,724,732,010.91
e) Liabilities	-5,915,552.48
f) Net asset value (lines d + e = net assets of the UCI)	10,718,816,458.43

* Approved values

• NUMBER OF SHARES OUTSTANDING AND NET ASSET VALUE PER SHARE

Share	Type of share	Net assets per share	Number of shares outstanding	Net asset value per share
OSTRUM SRI CASH PLUS I in EUR	A	7,728,106,459.30	73,924.1145	104,541.07
OSTRUM SRI CASH PLUS N in EUR	A	7,961,394.94	78,218.5763	101.78
OSTRUM SRI CASH PLUS RC in EUR	A	1,922,299,650.11	45,611.5738	42,144.99
OSTRUM SRI CASH PLUS RD in EUR	D	27,670,081.82	1,809.1814	15,294.25
OSTRUM SRI CASH PLUS RE in EUR	A	2,310,346.02	2,239.9216	1,031.44
OSTRUM SRI CASH PLUS TC in EUR	A	1,030,468,526.24	66,334.9177	15,534.33



• SECURITIES PORTFOLIO ITEMS

Securities portfolio items	Percentage of net assets*	Total percentage of 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. And B) Eligible financial securities and money market instruments admitted to trading on another regulated market that operates regularly, is recognised and open to the public and of which the registered office is located in a Member State of the European Union or in another State party to the agreement on the European Economic Area.	78.99	78.94
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 that is regulated, operates regularly and is recognised and open to the public, provided that said stock exchange or market does not appear on a list drawn up by the AMF (Autorité des marchés financiers – French Financial Markets Authority) or that the selection of said stock exchange or market is made in accordance with the law or the rules or articles of association of the undertaking for collective investment in transferable securities.	5.52	5.51
D) Newly issued eligible financial securities referred to in Paragraph 4, Section I of Article R. 214-11 of the French Monetary and Financial Code.	0.00	0.00
E) Other assets.	8.13	8.13

* Please refer to f) in the statement of net assets.

** Please refer to d) in the statement of net assets.



• **BREAKDOWN OF ASSETS FROM A), B), C), D) OF THE SECURITIES PORTFOLIO, BY CURRENCY**

Securities	Currency	Amount (EUR)	Percentage of net assets*	Total percentage of assets**
Euro	EUR	9,057,743,967.24	84.50	84.46
TOTAL		9,057,743,967.24	84.50	84.46

* Please refer to f) in the statement of net assets.

** Please refer to d) in the statement of net assets.



• **BREAKDOWN OF ASSETS FROM A), B), C), D) OF THE SECURITIES PORTFOLIO, BY COUNTRY OF RESIDENCE OF ISSUER**

Country	Percentage of net assets*	Total percentage of assets**
FRANCE	49.20	49.18
LUXEMBOURG	7.62	7.61
NETHERLANDS	5.78	5.78
SPAIN	5.44	5.44
ITALY	4.27	4.26
UNITED KINGDOM	3.61	3.61
IRELAND	2.55	2.54
GERMANY	1.83	1.83
BELGIUM	1.44	1.44
UNITED STATES	1.15	1.15
SWEDEN	1.01	1.00
PORTUGAL	0.39	0.39
FINLAND	0.23	0.23
TOTAL	84.50	84.46

* Please refer to f) in the statement of net assets.

** Please refer to d) in the statement of net assets.

● **BREAKDOWN OF OTHER ASSETS FROM E) OF THE SECURITIES PORTFOLIO, BY TYPE**

Asset type	Percentage of net assets*	Total percentage of assets**
Undertakings for collective investment		
General-purpose UCITS and AIFs intended for non-professionals, and equivalents in other countries	8.13	8.13
Other funds intended for non-professionals, and equivalents in other EU Member States	0.00	0.00
General-purpose funds for professional investors, equivalents in other EU Member States and listed securitisation vehicles	0.00	0.00
Other professional investment funds, equivalents in other EU Member States and unlisted special purpose vehicles	0.00	0.00
Other non-European undertakings	0.00	0.00
Other assets		
Other	0.00	0.00
TOTAL	8.13	8.13

* Please refer to f) in the statement of net assets.

** Please refer to d) in the statement of net assets.



• TRANSACTIONS IN THE SECURITIES PORTFOLIO DURING THE PERIOD IN EUR

Securities portfolio items	Transactions (amount)	
	Purchases	Sales
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. And B) Eligible financial securities and money market instruments admitted to trading on another regulated market that operates regularly, is recognised and open to the public and of which the registered office is located in a Member State of the European Union or in another State party to the agreement on the European Economic Area.	14,100,130,252.21	14,381,983,762.34
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 that is regulated, operates regularly and is recognised and open to the public, provided that said stock exchange or market does not appear on a list drawn up by the AMF (Autorité des marchés financiers – French Financial Markets Authority) or that the selection of said stock exchange or market is made in accordance with the law or the rules or articles of association of the undertaking for collective investment in transferable securities.	1,284,894,815.68	1,673,974,896.80
D) Newly issued eligible financial securities referred to in Paragraph 4, Section I of Article R. 214-11 of the French Monetary and Financial Code.	0.00	0.00
E) Other assets.	221,031,213.49	161,866,180.45

• DISTRIBUTION DURING THE PERIOD

	Share	Net unit amount EUR	Tax credit EUR	Gross unit amount EUR
Dividends paid				
07/11/2023	OSTRUM SRI CASH PLUS RD	467.34	0.00	467.34
Dividends payable				
	OSTRUM SRI CASH PLUS RD			

• OTHER INFORMATION

Depository: Caceis Bank - 12 place des États-Unis - CS 40083, 92549, Montrouge Cedex, France

The itemised half-yearly statement of assets will be made available within eight weeks of the end of the period. It is available on request from the Management Company:

Natixis Investment Managers International, 43 Avenue Pierre Mendès France, 75013 Paris, France



• INFORMATION ON VARIABLE MANAGEMENT FEES

	28/12/2023
OSTRUM SRI CASH PLUS I shares	
Provisional variable management fees	670,009.45
Percentage of provisional variable management fees	0.01
Acquired variable management fees	0.00
Percentage of acquired variable management fees	0.00
OSTRUM SRI CASH PLUS N shares	
Provisional variable management fees	585.71
Percentage of provisional variable management fees	0.01
Acquired variable management fees	0.00
Percentage of acquired variable management fees	0.00
OSTRUM SRI CASH PLUS RC shares	
Provisional variable management fees	18,583.74
Percentage of provisional variable management fees	0.00
Acquired variable management fees	0.00
Percentage of acquired variable management fees	0.00
OSTRUM SRI CASH PLUS RD shares	
Provisional variable management fees	1,172.86
Percentage of provisional variable management fees	0.00
Acquired variable management fees	0.00
Percentage of acquired variable management fees	0.00
OSTRUM SRI CASH PLUS RE shares	
Provisional variable management fees	16.09
Percentage of provisional variable management fees	0.00
Acquired variable management fees	0.00
Percentage of acquired variable management fees	0.00
OSTRUM SRI CASH PLUS TC shares	
Provisional variable management fees	10,378.27
Percentage of provisional variable management fees	0.00
Acquired variable management fees	0.00
Percentage of acquired variable management fees	0.00

"The amount of variable management fees displayed above corresponds to the sum of the provisions and reversals of provisions having impacted the net assets during the period under review."



• **TRANSPARENCY OF SECURITIES FINANCING TRANSACTIONS AND OF THE REUSE OF FINANCIAL INSTRUMENTS – SFTR – IN THE ACCOUNTING CURRENCY OF THE UCI (EUR)**

	Securities lending	Securities borrowing	Repurchase agreements	Reverse repurchase agreements	TRS
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a) Securities and commodities lending

Amount	0.00				
% of Net Assets*	0.00				

* % excluding cash and cash equivalents

b) Assets committed for each type of securities financing transaction and TRS, expressed in terms of absolute value

Amount	0.00	0.00	0.00	24,712,695.00	0.00
% of Net Assets	0.00	0.00	0.00	0.23%	0.00

c) Top 10 issuers of collateral received (excluding cash) for all types of financing transactions

ITALY BUONI POLIENNALI DEL TESORO ITALY	0.00			24,712,695.00	0.00
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d) Top 10 counterparties in terms of absolute value of assets and liabilities without offsetting

NATIXIS FRANCE	0.00	0.00	0.00	24,712,695.00	0.00
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e) Type and quality of collateral

Type					
- Equities	0.00			0.00	0.00
- Bonds	0.00			24,712,695.00	0.00
- UCIs	0.00			0.00	0.00
- Negotiable debt securities	0.00			0.00	0.00
- Cash	563,000.00		0.00		0.00
Rating	0.00	0.00	0.00	0.00	0.00

Collateral currency					
Euro	563,000.00		0.00	24,712,695.00	0.00

f) Settlement and clearing of contracts

Tripartite				X	
Central counterparty					
Bilateral	X			X	



	Securities lending	Securities borrowing	Repurchase agreements	Reverse repurchase agreements	TRS
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g) Collateral maturity broken down by tranche

Less than 1 day	0.00			0.00	0.00
1 day–1 week	0.00			0.00	0.00
1 week–1 month	0.00			0.00	0.00
1–3 months	0.00			0.00	0.00
3 months–1 year	0.00			0.00	0.00
More than 1 year	0.00			0.00	0.00
Open	0.00			24,712,695.00	0.00

h) Maturity of securities financing transactions and TRS broken down by tranche

Less than 1 day	0.00	0.00	0.00	0.00	0.00
1 day–1 week	0.00	0.00	0.00	0.00	0.00
1 week–1 month	0.00	0.00	0.00	24,712,695.00	0.00
1–3 months	0.00	0.00	0.00	0.00	0.00
3 months–1 year	0.00	0.00	0.00	0.00	0.00
More than 1 year	0.00	0.00	0.00	0.00	0.00
Open	0.00	0.00	0.00	0.00	0.00

i) Data on the reuse of collateral

Maximum amount (%)	0.00	0.00	0.00	0.00	0.00
Amount used (%)	0.00	0.00	0.00	0.00	0.00
Income for the UCI following reinvestment of cash collateral in euros	0.00	0.00	0.00	0.00	0.00

j) Data on the custody of collateral received by the UCI

Caceis Bank					
Securities	0.00			24,712,695.00	0.00
Cash	563,000.00				0.00

k) Data on the custody of collateral provided by the UCI

Securities	0.00	0.00	0.00	0.00	0.00
Cash	0.00	0.00	0.00	0.00	0.00



	Securities lending	Securities borrowing	Repurchase agreements	Reverse repurchase agreements	TRS
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l) Data on income and costs, broken down

Income					
- UCIs	42,899.73	49,788.47	-426,519.82	4,047,345.25	
- Manager	0.00	0.00	0.00	0.00	
- Third parties	0.00	0.00	0.00	0.00	
Costs					
- UCIs	17,853.83	0.00	0.00	55.46	
- Manager	0.00	0.00	0.00	0.00	
- Third parties	0.00	0.00	0.00	0.00	

e) Data on the type and quality of collateral

Collateral received must comply with the Natixis Investment Managers International policy, which was established to guarantee a high level of quality and liquidity as well as the absence of direct correlation with the counterparty to the transaction. Additionally, the Natixis Investment Managers International collateralisation policy sets out levels of over-collateralisation for each type of security, intended to offset any variation in their value. Lastly, a daily margin call system is in place to offset the mark-to-market variations of securities.

i) Data on the reuse of collateral

UCITS funds must reinvest all of their cash collateral (i.e. maximum amount = maximum amount used = 100%) but cannot reuse their securities collateral (i.e. maximum amount = amount used = 0%).

Furthermore, in accordance with the conditions set out in the regulations, in the event that collateral is received in cash, it must only be:

- deposited;
- invested in high-quality government bonds;
- used in reverse repurchase agreements;
- invested in short-term money market undertakings for collective investment (UCIs).

For transactions made by Natixis TradEx Solutions, acting as an “agent” or “principal”, the amounts received in respect of cash collateral on temporary sales of securities are invested in an interest-bearing deposit account.

k) Data on the custody of collateral provided by the UCI

All collateral provided by the UCI is transferred under full ownership.

l) Data on income and costs, broken down

The Management Company has entrusted Natixis TradEx Solutions with performing securities lending and repurchase agreement transactions for the UCITS.



Income from these transactions is returned to the UCITS. These transactions give rise to costs that are borne by the UCITS. Natixis TradEx Solutions' invoicing cannot exceed 40% of the revenue generated by these transactions and is deducted from the income recognised by the UCITS.

The amounts shown do not include remuneration from the investment of cash collateral in deposit accounts.



• DETAILED SECURITIES PORTFOLIO AT 28/12/2023 IN EUR

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
Bonds and equivalent securities				
Bonds and equivalent securities traded on a regulated or equivalent market				
FRANCE				
SG OISEST+0.03% 05-02-24 EMTN	EUR	150,000,000	154,672,794.33	1.44
VILOGIA STE ANONYME D HLM E3R+0.45% 04-09-24	EUR	10,000,000	10,042,326.67	0.10
TOTAL FRANCE			164,715,121.00	1.54
LUXEMBOURG				
PURPLE PROTECTED ASSET OISEST+0.05% 18-10-24	EUR	150,000,000	151,173,547.17	1.41
PURPLE PROTECTED ASSET OISEST+0.05% 18-11-24	EUR	125,000,000	125,563,831.15	1.17
PURPLE PROTECTED ASSET OISEST+0.08% 17-12-24	EUR	49,000,000	49,228,145.31	0.46
SG ISSUER OISEST+0.03% 17-06-24	EUR	100,000,000	102,047,575.83	0.95
SG ISSUER OISEST+0.03% 27-02-24	EUR	200,000,000	205,900,690.67	1.92
TOTAL LUXEMBOURG			633,913,790.13	5.91
TOTAL Bonds and equivalent securities traded on a regulated or equivalent market			798,628,911.13	7.45
TOTAL Bonds and equivalent securities			798,628,911.13	7.45
Debt securities				
Debt securities traded on a regulated or equivalent market				
GERMANY				
DEUTSCHE BOERSE AG 170124 FIX 0.0	EUR	25,000,000	24,946,811.80	0.23
FRESENIUS MEDICAL CARE AG & CO KGAA 1101	EUR	18,500,000	18,472,405.77	0.18
FRESENIUS MEDICAL CARE AG & CO KGAA 190124 FIX 0.0	EUR	5,000,000	4,987,960.77	0.04
FRESENIUS MEDICAL CARE AG & CO KGAA 220124 FIX 0.0	EUR	15,000,000	14,958,732.85	0.14
FRESENIUS MEDICAL CARE AG & CO KGAA 290124 FIX 0.0	EUR	12,000,000	11,957,374.02	0.11
FRESENIUS SE 210324 FIX 0.0	EUR	12,000,000	11,886,084.20	0.12
SANTANDER CONSUMER BANK AG 030124 FIX 0.0	EUR	48,000,000	47,973,768.34	0.44
SANTANDER CONSUMER BANK AG 130524 FIX 0.0	EUR	25,000,000	24,634,034.05	0.23
SANTANDER CONSUMER BANK AG 260424 FIX 0.0	EUR	20,000,000	19,742,497.40	0.18
SCHAEFFLER AG 260124 FIX 0.0	EUR	16,500,000	16,446,952.55	0.16
TOTAL GERMANY			196,006,621.75	1.83
BELGIUM				
BARRY CALLEBAUT SERVICES NV 150124 FIX 0	EUR	11,000,000	10,978,272.05	0.10
BARRY CALLEBAUT SERVICES NV 230124 FIX 0	EUR	4,000,000	3,988,388.53	0.03
BARRY CALLEBAUT SERVICES NV 291223 FIX 0.0	EUR	6,000,000	6,000,000.00	0.06
COFINIMMO SA 060324 FIX 0.0	EUR	6,000,000	5,955,250.00	0.05
COFINIMMO SA 070324 FIX 0.0	EUR	5,000,000	4,962,138.59	0.05
COFINIMMO SA 160224 FIX 0.0	EUR	10,000,000	9,946,162.75	0.09
COFINIMMO SA 290224 FIX 0.0	EUR	13,000,000	12,911,891.97	0.12
KBC BANK NV 291223 FIX 0.0	EUR	100,000,000	100,000,000.00	0.94
TOTAL BELGIUM			154,742,103.89	1.44
SPAIN				
BANCO BILBAO VIZCAYA ARGENTARIA SA 07102	EUR	25,000,000	24,279,137.11	0.23
BANCO BILBAO VIZCAYA ARGENTARIA SA 09092	EUR	50,000,000	48,675,676.80	0.45
BANCO BILBAO VIZCAYA ARGENTARIA SA 170624 FIX 0.0	EUR	50,000,000	49,064,442.88	0.46
BANCO BILBAO VIZCAYA ARGENTARIA SA 300424 FIX 0.0	EUR	15,000,000	14,795,090.95	0.14
BANCO SANTANDER SA 020924 FIX 0.0	EUR	20,000,000	19,485,666.73	0.18
BANCO SANTANDER SA 040424 FIX 0.0	EUR	50,000,000	49,469,204.50	0.46



• DETAILED SECURITIES PORTFOLIO AT 28/12/2023 IN EUR (continued)

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
BANCO SANTANDER SA 041124 FIX 0.0	EUR	50,000,000	48,436,183.59	0.45
BANCO SANTANDER SA 230824 FIX 0.0	EUR	30,000,000	29,256,312.66	0.27
BANCO SANTANDER SA 310524 FIX 0.0	EUR	30,000,000	29,502,102.20	0.28
BANC SANT ALL SPAI ZCP 04-12-24	EUR	19,000,000	18,356,499.20	0.17
BBVA ZCP 09-02-24	EUR	50,000,000	49,764,369.86	0.46
BBVA ZCP 15-03-24	EUR	100,000,000	99,134,042.11	0.92
BBVA ZCP 19-07-24	EUR	25,000,000	24,454,267.16	0.23
BBVA ZCP 22-05-24	EUR	25,000,000	24,600,722.08	0.23
SANTANDER CONSUMER FINANCE, S.A. 120324 FIX 0.0	EUR	30,000,000	29,757,723.20	0.28
Santander Consumer Finance S.A. 201124 F	EUR	25,000,000	24,194,595.78	0.23
TOTAL SPAIN			583,226,036.81	5.44
UNITED STATES				
DANAHER CORP 120124 FIX 0.0	EUR	5,000,000	4,992,156.57	0.05
HONEYWELL INTERNATIONAL INC 160124 FIX 0	EUR	15,000,000	14,969,944.09	0.14
HONEYWELL INTERNATIONAL INC 210224 FIX 0.0	EUR	40,000,000	39,759,255.72	0.37
HONEYWELL INTERNATIONAL INC 280224 FIX 0.0	EUR	13,500,000	13,408,168.20	0.13
NATIONAL GRID NORTH AMERICA 170124 FIX 0	EUR	50,000,000	49,892,412.28	0.46
TOTAL UNITED STATES			123,021,936.86	1.15
FRANCE				
ACCOR SA 220124 FIX 0.0	EUR	8,000,000	7,979,234.84	0.07
ACCOR SA 230224 FIX 0.0	EUR	7,000,000	6,957,413.98	0.06
ACCOR SA 290224 FIX 0.0	EUR	7,000,000	6,952,809.35	0.07
ALSTOM SA 220124 FIX 0.0	EUR	20,000,000	19,942,985.66	0.19
ALSTOM SA 310124 FIX 0.0	EUR	54,000,000	53,788,658.53	0.50
ARKEMA 100924 FIX 0.0	EUR	25,000,000	24,343,719.29	0.23
BEL SA 020224 FIX 0.0	EUR	6,000,000	5,977,656.68	0.05
BFCM (BANQUE FEDE 020724 OISEST 0.3	EUR	50,000,000	50,882,957.69	0.48
BFCM (BANQUE FEDER 021024 OISEST 0.32	EUR	30,000,000	30,319,604.20	0.29
BFCM (BANQUE FEDER 090524 OISEST 0.21	EUR	30,000,000	30,287,514.00	0.29
BFCM (BANQUE FEDER 090524 OISEST 0.31	EUR	50,000,000	51,172,406.67	0.47
BFCM (BANQUE FEDER 150524 OISEST 0.23	EUR	50,000,000	50,622,316.25	0.47
BFCM (BANQUE FEDER 271224 OISEST 0.33	EUR	30,000,000	30,006,660.35	0.28
BFCM B OISEST+0.32% 04-07-24	EUR	70,000,000	71,233,395.16	0.66
BNP PA OISEST+0.26% 16-08-24	EUR	50,000,000	50,798,515.00	0.48
BNP PA OISEST+0.26% 24-07-24	EUR	30,000,000	30,552,201.61	0.29
BNP PARIBAS 070324 FIX 0.0	EUR	50,000,000	49,622,962.25	0.46
BNP PARIBAS 120924 OISEST 0.27	EUR	50,000,000	50,644,711.99	0.48
BNP PARIBAS 160224 OISEST 0.19	EUR	50,000,000	51,090,998.00	0.48
BNP PARIBAS 220324 FIX 0.0	EUR	100,000,000	99,086,109.00	0.93
BPCE 020524 OISEST 0.22	EUR	50,000,000	50,379,742.37	0.47
BPCE 050724 OISEST 0.23	EUR	50,000,000	50,145,287.67	0.47
BPCE SA 030124 OISEST 0.35	EUR	50,000,000	51,808,710.00	0.48
BPCE SA 080424 OISEST 0.24	EUR	50,000,000	50,676,120.58	0.48
BPCE SA 090824 OISEST 0.34	EUR	50,000,000	50,853,796.71	0.47
CA CONSUMER FINANCE 150424 OISEST 0.22	EUR	40,000,000	40,498,676.22	0.37
CA CONSUMER FINANCE 290224 OISEST 0.15	EUR	50,000,000	50,343,114.85	0.47
CAISSE EPARGNE 310124 FIX 0.0	EUR	50,000,000	49,822,360.04	0.46



• DETAILED SECURITIES PORTFOLIO AT 28/12/2023 IN EUR (continued)

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
CASA L OISEST+0.17% 13-05-24	EUR	50,000,000	50,099,555.60	0.47
CDC HABITAT 250124 FIX 0.0	EUR	25,000,000	24,923,045.73	0.23
CFCM - COMPAGNIE 140624 OISEST 0.2	EUR	25,000,000	25,126,805.44	0.23
CFCM - COMPAGNIE F 080124 OISEST 0.23	EUR	50,000,000	51,124,780.83	0.47
CFCM - COMPAGNIE F 081124 OISEST 0.31	EUR	25,000,000	25,154,001.48	0.24
CFCM - COMPAGNIE F 090824 OISEST 0.32	EUR	50,000,000	50,840,038.06	0.47
CFCM - COMPAGNIE F 110424 OISEST 0.22	EUR	50,000,000	50,642,958.18	0.47
CFCM - COMPAGNIE F 140524 OISEST 0.17	EUR	25,000,000	25,132,013.75	0.23
CFCM - COMPAGNIE F 150324 OISEST 0.22	EUR	25,000,000	25,388,581.14	0.23
CFCM - COMPAGNIE F 180324 OISEST 0.22	EUR	50,000,000	50,772,109.97	0.47
CFCM - COMPAGNIE F 230724 OISEST 0.22	EUR	50,000,000	50,207,316.00	0.46
COFACE S A E 120224 FIX 0.0	EUR	25,000,000	24,875,052.61	0.23
COMPAGNIE PLASTIC OMNIUM SE 040324 FIX 0	EUR	9,500,000	9,426,630.34	0.09
COMPAGNIE PLASTIC OMNIUM SE 190324 FIX 0	EUR	8,000,000	7,924,122.17	0.07
COMPAGNIE PLASTIC OMNIUM SE 280224 FIX 0	EUR	4,500,000	4,467,885.58	0.04
COMPAGNIE PLASTIC OMNIUM SE 290224 FIX 0	EUR	2,500,000	2,481,865.33	0.02
CREDIT AGRICOLE CORP IB 080324 OISEST 0.3	EUR	40,000,000	40,933,011.33	0.39
CREDIT AGRICOLE SA 010824 OISEST 0.27	EUR	50,000,000	50,394,176.94	0.47
CREDIT AGRICOLE SA 060324 OISEST 0.32	EUR	35,000,000	36,118,705.96	0.34
CREDIT AGRICOLE SA 200524 OISEST 0.27	EUR	60,000,000	60,943,675.30	0.57
CREDIT AGRICOLE SA 260924 OISEST 0.3	EUR	50,000,000	50,562,344.97	0.47
CREDIT AGRICOLE SA 271224 OISEST 0.31	EUR	50,000,000	50,000,297.22	0.47
CREDIT AGRICOLE SA 280624 OISEST 0.36	EUR	50,000,000	51,101,263.89	0.47
CREDIT LYONNAIS 020124 OISEST 0.25	EUR	50,000,000	51,172,251.25	0.48
CREDIT LYONNAIS 070524 OISEST 0.3	EUR	50,000,000	50,858,108.00	0.48
CREDIT LYONNAIS 140224 OISEST 0.33	EUR	60,000,000	62,012,906.60	0.58
CREDIT LYONNAIS 140324 FIX 0.0	EUR	75,000,000	74,380,954.59	0.69
CREDIT LYONNAIS 150424 OISEST 0.23	EUR	50,000,000	50,697,211.85	0.47
CREDIT LYONNAIS 250924 OISEST 0.31	EUR	50,000,000	50,573,658.26	0.47
CREDIT LYONNAIS 280624 OISEST 0.3	EUR	30,000,000	30,436,066.00	0.28
CREDIT LYONNAIS 290224 OISEST 0.14	EUR	50,000,000	50,341,445.40	0.47
CREDIT LYONNAIS 310124 OISEST 0.27	EUR	40,000,000	40,923,149.09	0.38
CRED M OISEST+0.29% 07-06-24	EUR	50,000,000	50,859,508.00	0.47
CRED M OISEST+0.31% 01-11-24	EUR	25,000,000	25,169,552.28	0.23
DANONE SA 050224 FIX 0.0	EUR	10,000,000	9,958,522.64	0.10
DANONE SA 050424 FIX 0.0	EUR	4,500,000	4,452,046.93	0.04
DANONE SA 090224 FIX 0.0	EUR	22,000,000	21,899,150.40	0.20
DANONE SA 140224 FIX 0.0	EUR	7,000,000	6,964,093.83	0.07
DANONE SA 200324 FIX 0.0	EUR	16,000,000	15,856,973.71	0.15
DANONE SA 290124 FIX 0.0	EUR	15,000,000	14,949,240.64	0.14
DASSAULT SYSTEMES 040324 FIX 0.0	EUR	9,000,000	8,935,568.45	0.09
EDF 030424 FIX 0.0	EUR	100,000,000	98,935,532.82	0.92
EDF 050124 FIX 0.0	EUR	34,000,000	33,973,477.10	0.32
EDF 210324 FIX 0.0	EUR	74,000,000	73,317,611.20	0.68
ELECTRICITE DE FRANCE EDF 260124 FIX 0.0	EUR	100,000,000	99,688,408.37	0.93
ENGIE SA 050124 OISEST 0.15	EUR	115,000,000	116,093,891.88	1.09
ENGIE SA 080124 OISEST 0.08	EUR	12,500,000	12,572,118.13	0.11



• DETAILED SECURITIES PORTFOLIO AT 28/12/2023 IN EUR (continued)

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
ENGIE SA 120124 OISEST 0.07	EUR	50,000,000	50,093,744.49	0.47
ENGIE SA 150124 OISEST 0.09	EUR	50,000,000	50,083,601.25	0.46
ENGIE SA 220124 OISEST 0.09	EUR	100,000,000	100,089,771.11	0.94
ENGIE SA 290224 FIX 0.0	EUR	10,500,000	10,428,357.76	0.10
GECINA 010324 FIX 0.0	EUR	2,500,000	2,482,778.27	0.02
GECINA 050224 FIX 0.0	EUR	20,000,000	19,916,865.23	0.18
GECINA 100124 FIX 0.0	EUR	25,000,000	24,967,139.91	0.24
GECINA 200324 FIX 0.0	EUR	23,000,000	22,793,952.04	0.22
KERING FINANCE 250124 FIX 0.0	EUR	50,000,000	49,847,608.38	0.47
KLEPIERRE 080224 FIX 0.0	EUR	7,000,000	6,968,121.43	0.07
KLEPIERRE 081124 FIX 0.0	EUR	10,000,000	9,690,345.02	0.09
LA BANQUE POSTALE 130524 OISEST 0.175	EUR	100,000,000	100,916,282.67	0.94
LA BANQUE POSTALE 220124 OISEST 0.19	EUR	100,000,000	102,222,146.67	0.96
LA POSTE 230124 FIX 0.0	EUR	50,000,000	49,864,203.15	0.47
NATI OISEST+0.19% 12-03-24	EUR	50,000,000	50,628,721.00	0.47
NATIXIS 130524 OISEST 0.33	EUR	40,000,000	40,930,813.29	0.39
NATIXIS 201224 OISEST 0.34	EUR	50,000,000	50,052,213.33	0.46
NATIXIS 250324 OISEST 0.24	EUR	50,000,000	50,741,059.00	0.48
NATIXIS 260724 OISEST 0.33	EUR	30,000,000	30,558,349.20	0.28
NATIXIS 300424 OISEST 0.27	EUR	50,000,000	50,889,339.17	0.47
NATIXIS 300924 OISEST 0.27	EUR	50,000,000	50,004,541.67	0.47
PERNOD RICARD 010324 FIX 0.0	EUR	28,000,000	27,804,396.07	0.26
PERNOD RICARD 180124 FIX 0.0	EUR	10,000,000	9,977,794.42	0.09
PERNOD RICARD 220124 FIX 0.0	EUR	10,000,000	9,973,361.15	0.09
PR FINA SA PAUL RI ZCP 26-02-24	EUR	20,000,000	19,869,137.83	0.19
SCHNEIDER ELECTRIC SE 050224 FIX 0.0	EUR	12,000,000	11,949,285.11	0.11
SCHNEIDER ELECTRIC SE 080124 FIX 0.0	EUR	6,500,000	6,492,760.39	0.06
SCHNEIDER ELECTRIC SE 260124 FIX 0.0	EUR	52,000,000	51,838,040.68	0.48
SCHNEIDER ELECTRIC SE 290124 FIX 0.0	EUR	8,000,000	7,972,415.20	0.08
SEB SA 050224 FIX 0.0	EUR	7,000,000	6,970,159.89	0.07
SEB SA 110124 FIX 0.0	EUR	15,000,000	14,978,094.54	0.14
SEB SA 190224 FIX 0.0	EUR	5,000,000	4,970,840.88	0.05
SG OISEST+0.33% 02-12-24	EUR	30,000,000	30,111,630.83	0.28
SG OISEST+0.35% 21-01-25	EUR	15,000,000	15,016,267.33	0.14
SG OISEST+0.35% 31-10-24	EUR	50,000,000	50,354,953.74	0.47
SG OISEST+0.37% 31-01-24	EUR	50,000,000	51,746,201.39	0.48
SOCIETE FINANCIERE AGACHE 150424 FIX 0.0	EUR	12,000,000	11,857,841.09	0.11
SOCIETE FONCIERE LYONNAISE 140224 FIX 0	EUR	10,000,000	9,946,993.60	0.09
SOCIETE FONCIERE LYONNAISE 150124 FIX 0	EUR	10,000,000	9,980,803.31	0.10
SOCIETE FONCIERE LYONNAISE 170124 FIX 0.0	EUR	6,000,000	5,987,128.89	0.05
SOCIETE FONCIERE LYONNAISE 190224 FIX 0.0	EUR	35,000,000	34,794,761.94	0.32
SOCIETE FONCIERE LYONNAISE 290124 FIX 0.0	EUR	5,000,000	4,982,513.65	0.04
SOCIETE GENERALE SA 020224 OISEST 0.22	EUR	50,000,000	51,035,686.11	0.47
SOCIETE GENERALE SA 310524 OISEST 0.34	EUR	40,000,000	40,989,868.13	0.38
SOCIETE GENERALE SA 310524 OISEST 0.35	EUR	25,000,000	25,621,214.81	0.24
SOCIETE GENERALE SA 310724 OISEST 0.3	EUR	50,000,000	50,734,476.67	0.48
SOCIETE GENERALE SA 310724 OISEST 0.36	EUR	50,000,000	50,936,414.17	0.47



• DETAILED SECURITIES PORTFOLIO AT 28/12/2023 IN EUR (continued)

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
SODEXO 190124 FIX 0.0	EUR	10,000,000	9,977,296.41	0.10
SODEXO 220124 FIX 0.0	EUR	13,000,000	12,966,276.44	0.12
TECHNIP EURO CASH SNC 300124 FIX 0.0	EUR	5,000,000	4,981,991.76	0.05
THALES SA 160124 FIX 0.0	EUR	20,000,000	19,959,724.27	0.19
THAL SERV SAS ZCP 29-01-24	EUR	60,000,000	59,791,990.31	0.56
VALEO SA 050324 FIX 0.0	EUR	15,500,000	15,384,508.83	0.14
VALEO SA 060324 FIX 0.0	EUR	4,000,000	3,969,750.63	0.04
VALEO SA 100624 FIX 0.0	EUR	3,500,000	3,436,043.06	0.03
VALEO SA 120624 FIX 0.0	EUR	24,000,000	23,556,114.08	0.22
VALEO SA 170624 FIX 0.0	EUR	4,000,000	3,923,798.36	0.03
VEOL ENVI ZCP 09-05-24	EUR	50,000,000	49,293,904.26	0.46
VEOL ENVI ZCP 27-03-24	EUR	50,000,000	49,514,033.51	0.47
VEOLIA ENVIRONNEMENT. 100624 FIX 0.0	EUR	50,000,000	49,136,631.17	0.46
VEOLIA ENVIRONNEMENT. 180424 FIX 0.0	EUR	50,000,000	49,400,340.38	0.46
VEOLIA ENVIRONNEMENT. 290424 FIX 0.0	EUR	25,000,000	24,672,209.95	0.23
VEOLIA ENVIRONNEMENT 140224 OISEST 0.15	EUR	35,000,000	35,537,748.47	0.33
VEOLIA ENVIRONNEMENT 150224 FIX 0.0	EUR	12,000,000	11,936,662.48	0.11
VEOLIA ENVIRONNEMENT 150424 OISEST 0.165	EUR	50,000,000	50,608,648.06	0.47
VEOLIA ENVIRONNEMENT 230224 FIX 0.0	EUR	50,000,000	49,692,149.40	0.47
TOTAL FRANCE			5,109,255,141.87	47.67
IRELAND				
DXC CAPITAL FUNDING DAC 010224 FIX 0.0	EUR	5,000,000	4,979,094.19	0.05
DXC CAPITAL FUNDING DAC 040324 FIX 0.0	EUR	20,000,000	19,837,893.99	0.18
DXC CAPITAL FUNDING DAC 050124 FIX 0.0	EUR	5,000,000	4,995,687.35	0.05
DXC CAPITAL FUNDING DAC 060224 FIX 0.0	EUR	2,500,000	2,488,012.18	0.02
DXC CAPITAL FUNDING DAC 170124 FIX 0.0	EUR	4,000,000	3,990,643.96	0.04
DXC CAPITAL FUNDING DAC 260124 FIX 0.0	EUR	5,000,000	4,982,779.62	0.05
DXC CAPITAL FUNDING DAC 270224 FIX 0.0	EUR	5,000,000	4,963,144.52	0.04
DXC CAPITAL FUNDING DAC 280224 FIX 0.0	EUR	5,000,000	4,962,531.52	0.04
DXC CAPITAL FUNDING DAC 300124 FIX 0.0	EUR	5,000,000	4,980,322.63	0.05
INTESA SANPAOLO BANK IRELAND PLC 041124	EUR	50,000,000	48,459,137.14	0.45
TYCO INTERNATIONAL LTD 040124 FIX 0.0	EUR	10,000,000	9,993,199.63	0.10
TYCO INTERNATIONAL LTD 110324 FIX 0.0	EUR	40,000,000	39,669,979.05	0.37
TOTAL IRELAND			154,302,425.78	1.44
ITALY				
ENI SPA 170124 FIX 0.0	EUR	50,000,000	49,894,383.02	0.47
ENI SPA 280224 FIX 0.0	EUR	40,000,000	39,730,747.48	0.37
SNAM SPA 040324 FIX 0.0	EUR	10,000,000	9,925,551.25	0.09
SNAM SPA 040324 FIX 0.0	EUR	59,000,000	58,560,752.39	0.55
SNAM SPA 100124 FIX 0.0	EUR	14,000,000	13,981,008.20	0.13
SNAM SPA 100124 FIX 0.0	EUR	12,000,000	11,983,721.31	0.11
SNAM SPA 190324 FIX 0.0	EUR	4,500,000	4,458,914.67	0.04
SNAM SPA 190324 FIX 0.0	EUR	28,000,000	27,744,357.94	0.26
TERNA RETE ELETTRICA NAZIONALE 130224 FIX 0.0	EUR	58,000,000	57,703,485.83	0.53
TERNA RETE ELETTRICA NAZIONALE 150424 FIX 0.0	EUR	35,000,000	34,582,642.83	0.33
UNICREDIT SPA 110324 FIX 0.0	EUR	50,000,000	49,604,432.48	0.46
UNICREDIT SPA 250324 FIX 0.0	EUR	50,000,000	49,529,343.70	0.47



• DETAILED SECURITIES PORTFOLIO AT 28/12/2023 IN EUR (continued)

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
LUXEMBOURG				
ARCELOMITTAL 150224 FIX 0.0	EUR	5,000,000	4,973,452.37	0.04
INTESA SANPAOLO BANK LUXEMBOURG 050624 F	EUR	50,000,000	49,141,555.99	0.46
INTESA SANPAOLO BANK LUXEMBOURG 150324 F	EUR	30,000,000	29,745,668.34	0.28
INTESA SANPAOLO BANK LUXEMBOURG 230224 FIX 0.0	EUR	50,000,000	49,691,542.51	0.47
TOTAL LUXEMBOURG			133,552,219.21	1.25
NETHERLANDS				
AKZO NOBEL NV 100524 FIX 0.0	EUR	25,000,000	24,639,595.54	0.23
AKZO NOBEL NV 170124 FIX 0.0	EUR	9,000,000	8,981,201.80	0.08
AKZO NOBEL NV 190224 FIX 0.0	EUR	5,000,000	4,971,447.71	0.05
AKZO NOBEL NV 200524 FIX 0.0	EUR	50,000,000	49,226,989.14	0.46
ECOLAB INC 220224 FIX 0.0	EUR	27,000,000	26,831,736.32	0.25
ENEL FINANCE INTERNATIONAL NV 291223 FIX	EUR	12,500,000	12,500,000.00	0.12
ENEL FINANCE INTERNATIONAL NV 291223 FIX	EUR	53,500,000	53,500,000.00	0.50
ENEL FINANCE INTERNATIONAL NV 291223 FIX 0.0	EUR	57,000,000	57,000,000.00	0.53
ENEL FINANCE INTERNATIONAL NV 310124 FIX	EUR	76,000,000	75,714,475.04	0.71
ENEL SPA 220124 FIX 0.0	EUR	24,000,000	23,934,395.82	0.22
FERROVIAL SE 040324 FIX 0.0	EUR	5,000,000	4,963,005.92	0.05
FERROVIAL SE 120224 FIX 0.0	EUR	30,000,000	29,848,578.16	0.28
FERROVIAL SE 190224 FIX 0.0	EUR	25,000,000	24,854,204.41	0.23
IBERDROLA INTERNATIONAL BV 250124 FIX 0.0	EUR	50,000,000	49,850,843.78	0.46
ING BANK N.V. 110924 FIX 0.0	EUR	50,000,000	48,703,570.61	0.45
ING BANK N.V. 280524 FIX 0.0	EUR	50,000,000	49,197,379.60	0.46
TELEFONICA EUROPE BV 020224 FIX 0.0	EUR	20,000,000	19,920,407.18	0.19
TELEFONICA EUROPE BV 080124 FIX 0.0	EUR	16,000,000	15,981,780.33	0.15
TENNET HOLDING BV 200224 FIX 0.0	EUR	16,000,000	15,905,624.02	0.15
TENNET HOLDING BV 220224 FIX 0.0	EUR	23,000,000	22,859,232.53	0.21
TOTAL NETHERLANDS			619,384,467.91	5.78
PORTUGAL				
REN-REDES ENERGETICAS NACIONAI 290124 FI	EUR	42,000,000	41,851,275.91	0.39
TOTAL PORTUGAL			41,851,275.91	0.39
UNITED KINGDOM				
MIZUHO BANK, LTD 140324 FIX 0.0	EUR	50,000,000	49,578,998.83	0.46
SSE PLC. 080124 FIX 0.0	EUR	16,000,000	15,981,946.62	0.15
SSE PLC. 120224 FIX 0.0	EUR	15,000,000	14,923,964.27	0.14
SSE PLC. 160124 FIX 0.0	EUR	26,000,000	25,947,220.75	0.24
SSE PLC. 190124 FIX 0.0	EUR	11,500,000	11,472,771.10	0.10
SSE PLC. 230224 FIX 0.0	EUR	10,000,000	9,936,932.06	0.09
SSE PLC. 290124 FIX 0.0	EUR	19,000,000	18,933,633.09	0.17
SSE PLC. 310124 FIX 0.0	EUR	20,000,000	19,925,635.20	0.19
THE TORO BANK LOND ZCP 30-09-24	EUR	25,000,000	24,316,830.80	0.23
TORONTO DOMINION BANK, THE 020824 FIX 0.0	EUR	50,000,000	48,893,765.65	0.46
TORONTO DOMINION BANK, THE 160924 FIX 0.0	EUR	30,000,000	29,215,875.44	0.27
UBS AG, LONDON BRANCH 071124 FIX 0.0	EUR	30,000,000	29,069,789.51	0.27
UBS AG LONDON 270624 FIX 0.0	EUR	30,000,000	29,424,716.87	0.28



• DETAILED SECURITIES PORTFOLIO AT 28/12/2023 IN EUR (continued)

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
UBS AG LONDON BRANCH 080824 FIX 0.0	EUR	30,000,000	29,307,678.95	0.27
TOTAL UNITED KINGDOM			356,929,759.14	3.32
SWEDEN				
ESSITY AB 310124 FIX 0.0	EUR	10,500,000	10,461,268.98	0.10
VATTENFALL AB 070624 FIX 0.0	EUR	50,000,000	49,132,543.38	0.46
VATTENFALL AB 100624 FIX 0.0	EUR	24,000,000	23,576,263.04	0.21
VATTENFALL AB 110624 FIX 0.0	EUR	25,000,000	24,556,052.16	0.23
TOTAL SWEDEN			107,726,127.56	1.00
TOTAL Debt securities traded on a regulated or equivalent market			8,037,366,451.20	74.98
Debt securities not traded on a regulated or equivalent market				
FINLAND				
NORDEA BANK ABP. 260824 FIX 0.0	EUR	25,000,000	24,394,791.05	0.22
TOTAL FINLAND			24,394,791.05	0.22
IRELAND				
DXC CAPITAL FUNDING DAC 020224 FIX 0.0	EUR	4,000,000	3,982,784.03	0.04
DXC CAPITAL FUNDING DAC 110124 FIX 0.0	EUR	6,000,000	5,990,392.38	0.06
DXC CAPITAL FUNDING DAC 120224 FIX 0.0	EUR	5,000,000	4,972,341.97	0.04
DXC CAPITAL FUNDING DAC 180124 FIX 0.0	EUR	5,000,000	4,987,690.38	0.05
INTESA SANPAOLO BANK IRELAND PLC 090524	EUR	50,000,000	49,281,736.76	0.46
INTESA SANPAOLO BANK IRELAND PLC 160424 FIX 0.0	EUR	50,000,000	49,403,257.23	0.46
TOTAL IRELAND			118,618,202.75	1.11
LUXEMBOURG				
INTE BANK LUXE ZCP 13-08-24	EUR	50,000,000	48,815,406.30	0.46
TOTAL LUXEMBOURG			48,815,406.30	0.46
UNITED KINGDOM				
GLAXOSMITHKLINE FINANCE PLC 220124 FIX 0	EUR	30,000,000	29,920,204.81	0.28
TOTAL UNITED KINGDOM			29,920,204.81	0.28
TOTAL Debt securities not traded on a regulated or equivalent market			221,748,604.91	2.07
TOTAL Debt securities			8,259,115,056.11	77.05
Undertakings for collective investment				
General-purpose UCITS and AIFs intended for non- professionals, and equivalents in other countries				
FRANCE				
OSTRUM SRI CASH A1P1 IC unit	EUR	2,983	354,716,170.36	3.31
OSTRUM SRI CASH A1P1 ID unit	EUR	1	109,532.74	0.01
OSTRUM SRI CASH M	EUR	50,901	516,946,992.93	4.82
TOTAL FRANCE			871,772,696.03	8.14
TOTAL General-purpose UCITS and AIFs and their equivalents in other countries intended for non- professional investors			871,772,696.03	8.14
TOTAL Undertakings for collective investment			871,772,696.03	8.14
Securities received under repurchase agreements				
ITALY				
ITALY BUONI POLIENNALI DEL TESORO 2.8% 15-06-29	EUR	26,530,000	24,712,695.00	0.23
TOTAL ITALY			24,712,695.00	0.23
TOTAL Securities received under repurchase agreements			24,712,695.00	0.23
Fees charged on securities received under repurchase agreements			217,036.5	0.0
Forward financial instruments			0	0



• DETAILED SECURITIES PORTFOLIO AT 28/12/2023 IN EUR (continued)

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
Other forward financial instruments				
Interest rate swaps				
E3R/0.0/FIX/3.131	EUR	48,000,000	-1,003,849.33	-0.01
ESTR/0.0/FIX/3.9227	EUR	11,500,000	-398.89	0.00
ESTR/0.0/FIX/3.9232	EUR	5,000,000	-183.36	0.00
ESTR/0.0/FIX/3.928	EUR	6,000,000	-285.00	0.00
OISEST/0/FIX/3.9222	EUR	10,000,000	-45.60	0.00
OISEST/0/FIX/3.9237	EUR	5,000,000	-42.80	0.00
OISEST/0/FIX/3.9317	EUR	5,000,000	-112.80	0.00
OISEST/0/FIX/3.9367	EUR	50,000,000	-11,528.00	0.00
OISEST/0./FIX/3.9212	EUR	9,000,000	-19.73	0.00
OISEST/0./FIX/3.9212	EUR	50,000,000	-109.61	0.00
OISEST/0./FIX/3.9212	EUR	6,000,000	-13.15	0.00
OISEST/0./FIX/3.9217	EUR	4,000,000	-12.82	0.00
OISEST/0.0/FIX/3.119	EUR	40,000,000	115,220.59	0.00
OISEST/0.0/FIX/3.395	EUR	19,000,000	-12,505.43	0.00
OISEST/0.0/FIX/3.494	EUR	25,000,000	61,535.58	0.00
OISEST/0.0/FIX/3.529	EUR	15,000,000	28,649.93	0.00
OISEST/0.0/FIX/3.532	EUR	20,000,000	36,310.39	0.00
OISEST/0.0/FIX/3.554	EUR	30,000,000	60,094.50	0.00
OISEST/0.0/FIX/3.56	EUR	30,000,000	17,042.34	0.00
OISEST/0.0/FIX/3.598	EUR	25,000,000	41,315.88	0.00
OISEST/0.0/FIX/3.599	EUR	25,000,000	11,348.84	0.00
OISEST/0.0/FIX/3.689	EUR	25,000,000	-73,551.59	0.00
OISEST/0.0/FIX/3.689	EUR	50,000,000	-114,024.36	0.00
OISEST/0.0/FIX/3.709	EUR	10,000,000	-26,307.50	0.00
OISEST/0.0/FIX/3.713	EUR	50,000,000	-125,841.03	0.00
OISEST/0.0/FIX/3.714	EUR	30,000,000	-79,460.83	0.00
OISEST/0.0/FIX/3.732	EUR	30,000,000	-10,665.60	0.00
OISEST/0.0/FIX/3.737	EUR	25,000,000	-11,873.86	0.00
OISEST/0.0/FIX/3.741	EUR	20,000,000	-13,583.63	0.00
OISEST/0.0/FIX/3.747	EUR	25,000,000	-23,214.50	0.00
OISEST/0.0/FIX/3.749	EUR	16,000,000	4,341.00	0.00
OISEST/0.0/FIX/3.75	EUR	30,000,000	-11,046.97	0.00
OISEST/0.0/FIX/3.758	EUR	24,000,000	1,416.58	0.00
OISEST/0.0/FIX/3.770	EUR	25,000,000	-741.87	0.00
OISEST/0.0/FIX/3.770	EUR	50,000,000	1,632.64	-0.01
OISEST/0.0/FIX/3.773	EUR	25,000,000	11,042.70	0.00
OISEST/0.0/FIX/3.774	EUR	3,500,000	-86.10	0.00
OISEST/0.0/FIX/3.774	EUR	24,000,000	-1,647.91	0.00
OISEST/0.0/FIX/3.777	EUR	50,000,000	-60,043.20	0.00
OISEST/0.0/FIX/3.778	EUR	50,000,000	-26,771.37	0.00
OISEST/0.0/FIX/3.778	EUR	10,000,000	5,025.72	0.00
OISEST/0.0/FIX/3.78	EUR	50,000,000	-38,681.67	0.00
OISEST/0.0/FIX/3.782	EUR	50,000,000	25,784.63	0.00
OISEST/0.0/FIX/3.783	EUR	10,000,000	5,097.76	0.00
OISEST/0.0/FIX/3.785	EUR	50,000,000	30,686.46	0.00



• DETAILED SECURITIES PORTFOLIO AT 28/12/2023 IN EUR (continued)

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
OISEST/0.0/FIX/3.785	EUR	4,000,000	-792.76	0.00
OISEST/0.0/FIX/3.786	EUR	20,000,000	8,855.13	0.00
OISEST/0.0/FIX/3.788	EUR	50,000,000	-1,319.00	0.00
OISEST/0.0/FIX/3.788	EUR	12,000,000	5,845.81	0.00
OISEST/0.0/FIX/3.788	EUR	50,000,000	-10,667.77	0.00
OISEST/0.0/FIX/3.792	EUR	7,000,000	3,182.91	0.00
OISEST/0.0/FIX/3.799	EUR	50,000,000	14,197.64	0.00
OISEST/0.0/FIX/3.801	EUR	15,000,000	4,480.19	0.00
OISEST/0.0/FIX/3.805	EUR	12,000,000	5,294.00	0.00
OISEST/0.0/FIX/3.809	EUR	25,000,000	-17,060.39	0.00
OISEST/0.0/FIX/3.809	EUR	25,000,000	-57,980.29	0.00
OISEST/0.0/FIX/3.809	EUR	7,000,000	2,893.00	0.00
OISEST/0.0/FIX/3.813	EUR	50,000,000	25,611.50	0.00
OISEST/0.0/FIX/3.821	EUR	50,000,000	24,739.71	0.00
OISEST/0.0/FIX/3.837	EUR	30,000,000	-23,841.37	0.00
OISEST/0.0/FIX/3.849	EUR	50,000,000	12,850.36	0.00
OISEST/0.0/FIX/3.850	EUR	50,000,000	12,712.17	0.00
OISEST/0.0/FIX/3.859	EUR	30,000,000	-65,695.95	0.00
OISEST/0.0/FIX/3.862	EUR	50,000,000	-108,779.23	0.00
OISEST/0.0/FIX/3.865	EUR	15,000,000	2,639.88	0.00
OISEST/0.0/FIX/3.865	EUR	16,000,000	2,504.54	0.00
OISEST/0.0/FIX/3.875	EUR	50,000,000	-22,415.28	0.00
OISEST/0.0/FIX/3.877	EUR	25,000,000	-76,401.88	0.00
OISEST/0.0/FIX/3.888	EUR	50,000,000	-15,848.42	0.00
OISEST/0.0/FIX/3.890	EUR	50,000,000	-21,281.03	0.00
OISEST/0.0/FIX/3.892	EUR	50,000,000	-10,595.84	0.00
OISEST/0.0/FIX/3.893	EUR	25,000,000	-5,678.13	0.00
OISEST/0.0/FIX/3.893	EUR	100,000,000	15,132.50	0.00
OISEST/0.0/FIX/3.901	EUR	30,000,000	3,329.75	0.00
OISEST/0.0/FIX/3.906	EUR	25,000,000	-5,864.23	0.00
OISEST/0.0/FIX/3.921	EUR	18,500,000	-19.55	0.00
OISEST/0.0/FIX/3.921	EUR	5,000,000	-7.07	0.00
OISEST/0.0/FIX/3.922	EUR	20,000,000	-79.35	0.00
OISEST/0.0/FIX/3.923	EUR	10,000,000	-60.37	0.00
OISEST/0.0/FIX/3.924	EUR	5,000,000	-64.34	0.00
OISEST/0.0/FIX/3.924	EUR	11,000,000	-81.40	0.00
OISEST/0.0/FIX/3.924	EUR	20,000,000	-257.29	0.00
OISEST/0.0/FIX/3.924	EUR	10,500,000	-143.68	0.00
OISEST/0.0/FIX/3.926	EUR	25,000,000	-496.94	0.00
OISEST/0.0/FIX/3.926	EUR	52,000,000	-928.37	0.00
OISEST/0.0/FIX/3.926	EUR	6,000,000	-84.18	0.00
OISEST/0.0/FIX/3.927	EUR	9,000,000	-186.68	0.00
OISEST/0.0/FIX/3.928	EUR	5,000,000	-98.48	0.00
OISEST/0.0/FIX/3.929	EUR	19,000,000	-496.43	0.00
OISEST/0.0/FIX/3.929	EUR	50,000,000	-1,312.64	0.00
OISEST/0.0/FIX/3.929	EUR	60,000,000	-1,571.20	0.00
OISEST/0.0/FIX/3.930	EUR	50,000,000	-1,352.09	0.00



• DETAILED SECURITIES PORTFOLIO AT 28/12/2023 IN EUR (continued)

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
OISEST/0.0/FIX/3.930	EUR	33,000,000	-850.85	0.00
OISEST/0.0/FIX/3.931	EUR	5,000,000	-148.76	0.00
OISEST/0.0/FIX/3.931	EUR	12,000,000	-2,101.77	0.00
OISEST/0.0/FIX/3.931	EUR	24,000,000	-679.47	0.00
OISEST/0.0/FIX/3.932	EUR	50,000,000	-9,675.59	0.00
OISEST/0.0/FIX/3.932	EUR	8,000,000	-260.02	0.00
OISEST/0.0/FIX/3.933	EUR	12,000,000	-433.53	0.00
OISEST/0.0/FIX/3.933	EUR	5,000,000	-180.64	0.00
OISEST/0.0/FIX/3.933	EUR	50,000,000	-1,762.62	0.00
OISEST/0.0/FIX/3.933	EUR	5,000,000	-176.26	0.00
OISEST/0.0/FIX/3.940	EUR	20,000,000	-1,144.22	0.00
OISEST/0.0/FIX/3.941	EUR	50,000,000	-21,176.25	0.00
OISEST/0.0/FIX/3.947	EUR	40,000,000	-3,756.00	0.00
OISEST/0.0/FIX/3.947	EUR	54,000,000	-3,928.80	0.00
OISEST/0.0/FIX/3.950	EUR	20,000,000	-1,675.63	0.00
OISEST/0.0/FIX/3.955	EUR	4,500,000	-1,009.10	0.00
OISEST/0.0/FIX/3.956	EUR	50,000,000	-10,783.83	0.00
OISEST/0.0/FIX/3.959	EUR	50,000,000	-11,975.39	0.00
OISEST/0.0/FIX/3.961	EUR	50,000,000	-12,198.42	0.00
OISEST/0.0/FIX/3.974	EUR	24,000,000	-5,822.52	0.00
OISEST/0.0/FIX/3.974	EUR	16,000,000	-3,869.77	0.00
OISEST 0/FIX 3.9242	EUR	6,000,000	-49.06	0.00
TOTAL Interest rate swaps			-1,590,954.01	-0.02
TOTAL Other forward financial instruments			-1,590,954.01	-0.02
TOTAL Forward financial instruments			-1,590,954.01	-0.02
Receivables			5,495,795.40	0.06
Payables			-3,708,889.12	-0.04
Financial accounts			764,174,111.39	7.13
Net assets			10,718,816,458.43	100.00



NATIXIS INVESTMENT MANAGERS INTERNATIONAL

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