



**NATIXIS INVESTMENT
MANAGERS INTERNATIONAL**

UCITS under French law

OSTRUM SRI MONEY 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	11,140,583,695.34
b) Bank assets	445,031,129.88
c) Other assets held by the UCI	1,314,228,422.88
d) Total assets held by the UCI (lines a + b + c)	12,899,843,248.10
e) Liabilities	-8,544,504.69
f) Net asset value (lines d + e = net assets of the UCI)	12,891,298,743.41

* Approved values

• NUMBER OF UNITS OUTSTANDING AND NET ASSET VALUE PER UNIT

Unit	Type of unit	Net assets per unit	Number of units outstanding	Net asset value per unit
OSTRUM SRI MONEY PLUS I(C) in EUR	A	11,001,622,096.28	103,899.0315	105,887.62
OSTRUM SRI MONEY PLUS I(D) in EUR	D	27,619,445.35	277.6127	99,489.12
OSTRUM SRI MONEY PLUS M(C) in EUR	A	925,044,933.80	8,994.5000	102,845.62
OSTRUM SRI MONEY PLUS N(C) in EUR	A	178,597,841.98	17,333.8538	10,303.41
OSTRUM SRI MONEY PLUS R(C) in EUR	A	758,414,426.00	71,953.5943	10,540.32



• 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.	75.51	75.46
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.	10.91	10.91
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.	9.94	9.93

* 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	11,140,583,695.34	86.42	86.36
TOTAL		11,140,583,695.34	86.42	86.36

* 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	36.98	36.96
LUXEMBOURG	12.33	12.32
SPAIN	7.97	7.96
NETHERLANDS	6.47	6.47
UNITED KINGDOM	6.45	6.45
GERMANY	3.41	3.41
ITALY	3.30	3.30
CANADA	3.21	3.21
IRELAND	2.97	2.97
SWEDEN	0.94	0.94
FINLAND	0.89	0.89
UNITED STATES	0.60	0.60
PORTUGAL	0.41	0.41
BELGIUM	0.38	0.38
JAPAN	0.10	0.10
TOTAL	86.42	86.36

* 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	9.94	9.93
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	9.94	9.93

* 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.	10,709,437,861.90	12,158,542,774.80
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.	1,318,579,907.46	1,695,603,150.00
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.	731,488,259.85	871,025,438.85

• DISTRIBUTION DURING THE PERIOD

	Unit	Net unit amount EUR	Tax credit EUR	Gross unit amount EUR
Dividends paid				
17/09/2023	OSTRUM SRI MONEY PLUS I(D)	1,589.20	0.00	1,589.20
Dividends payable				
	OSTRUM SRI MONEY PLUS I(D)			

• 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 MONEY PLUS I(C) units	
Provisional variable management fees	2,335,482.07
Percentage of provisional variable management fees	0.02
Acquired variable management fees	0.00
Percentage of acquired variable management fees	0.00
OSTRUM SRI MONEY PLUS I(D) units	
Provisional variable management fees	6,705.15
Percentage of provisional variable management fees	0.02
Acquired variable management fees	0.00
Percentage of acquired variable management fees	0.00
OSTRUM SRI MONEY PLUS M(C) units	
Provisional variable management fees	0.00
Percentage of provisional variable management fees	0.00
Acquired variable management fees	0.00
Percentage of acquired variable management fees	0.00
OSTRUM SRI MONEY PLUS N(C) units	
Provisional variable management fees	61,216.63
Percentage of provisional variable management fees	0.02
Acquired variable management fees	0.00
Percentage of acquired variable management fees	0.00
OSTRUM SRI MONEY PLUS R(C) units	
Provisional variable management fees	61,997.58
Percentage of provisional variable management fees	0.01
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	0.19%	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	0.00		0.00		0.00
Rating	0.00	0.00	0.00	0.00	0.00

Collateral currency					
Euro	0.00		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	0.00				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	0.00	0.00	0.00	843,071.94	
- Manager	0.00	0.00	0.00	0.00	
- Third parties	0.00	0.00	0.00	0.00	
Costs					
- UCIs	0.00	0.00	0.00	0.00	
- 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				
BELGIUM				
ANHEUSER INBEV SANV E3R+0.3% 15-04-24	EUR	11,487,000	11,593,811.55	0.09
TOTAL BELGIUM			11,593,811.55	0.09
CANADA				
BANK OF NOVA SCOTIA E3R+0.5% 22-09-25	EUR	31,000,000	31,063,116.00	0.25
BANK OF NOVA SCOTIA E3R+0.52% 12-12-25	EUR	20,000,000	20,055,133.33	0.16
BANK OF NOVA SCOTIA TORONTO E3R+0.75% 01-02-24	EUR	30,000,000	30,241,805.00	0.24
CAN IMP BK E3R+0.5% 09-06-25	EUR	20,000,000	20,069,607.22	0.15
CAN IMP BK OISEST+0.4% 05-04-24	EUR	48,000,000	48,493,866.24	0.37
DAIMLER TRUCKS FINANCE CANADA E3R+0.5% 18-03-25	EUR	50,000,000	50,121,055.56	0.39
DAIMLER TRUCKS FINANCE CANADA E3R+0.5% 18-03-25	EUR	30,000,000	30,082,533.33	0.24
FEDERATION DES CAISSES DESJARDINS QUEBEC E3R+0.3% 27-09-24	EUR	55,000,000	55,060,341.11	0.42
NATL BANK OF CANADA E3R+0.65% 21-04-25	EUR	30,000,000	30,391,460.00	0.24
NATL BANK OF CANADA E3R+0.75% 01-02-24	EUR	55,800,000	56,246,409.30	0.43
ROYAL BANK OF CANADA TORONTO E3R+0.75% 31-01-24	EUR	25,000,000	25,202,725.00	0.19
THE BANK OF NOVA SCOTIA OISEST+0.4% 18-04-24	EUR	16,900,000	17,050,476.34	0.13
TOTAL CANADA			414,078,528.43	3.21
SPAIN				
BANCO SANTANDER E3R+0.55% 16-01-25	EUR	56,700,000	57,396,016.13	0.44
BANCO SANTANDER E3R+1.0% 05-05-24	EUR	20,100,000	20,308,731.80	0.16
BBVA E3R+0.7% 11-07-24 EMTN	EUR	75,000,000	75,955,500.00	0.59
Santander Consumer Finance E3R+0.48% 14-03-25	EUR	68,000,000	68,177,767.11	0.53
TOTAL SPAIN			221,838,015.04	1.72
FINLAND				
OP CORPORATE BANK E3R+0.48% 21-11-25	EUR	65,000,000	65,396,370.00	0.50
TOTAL FINLAND			65,396,370.00	0.50
FRANCE				
ALD E3R+0.55% 21-02-25 EMTN	EUR	50,000,000	50,368,497.22	0.40
ALD E3R+0.65% 06-10-25 EMTN	EUR	23,300,000	23,601,810.08	0.18
BANQUE FEDERATIVE DU CREDIT MUTUEL BFCM E3R+0.38% 08-09-25	EUR	43,000,000	43,158,048.89	0.34
BNP PAR 1.375% 02-06-25 EMTN	EUR	10,000,000	9,768,077.76	0.07
BPCE E3R+0.33% 06-09-24 EMTN	EUR	25,000,000	25,082,322.22	0.19
SG OISEST+0.03% 05-02-24 EMTN	EUR	250,000,000	257,787,990.56	2.00
VILOGIA STE ANONYME D HLM E3R+0.45% 04-09-24	EUR	15,000,000	15,063,490.00	0.11
TOTAL FRANCE			424,830,236.73	3.29
IRELAND				
CA AUTO BANK SPA IRISH BRANCH E3R+0.85% 13-01-25	EUR	75,000,000	76,001,816.67	0.59
FCA BANK E3R+1.6% 24-03-24	EUR	44,000,000	44,127,301.78	0.35
TOTAL IRELAND			120,129,118.45	0.94
ITALY				
INTE E3R+0.63% 17-03-25 EMTN	EUR	108,431,000	108,723,462.50	0.84
TOTAL ITALY			108,723,462.50	0.84



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

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
JAPAN				
MITSUBISHI UFJ FINANCIAL GROUP 2.264% 14-06-25	EUR	12,500,000	12,542,950.14	0.10
TOTAL JAPAN			12,542,950.14	0.10
LUXEMBOURG				
PURPLE PROTECTED ASSET OISEST+0.05% 18-10-24	EUR	150,000,000	151,173,547.17	1.18
PURPLE PROTECTED ASSET OISEST+0.05% 18-11-24	EUR	400,000,000	401,804,259.67	3.12
PURPLE PROTECTED ASSET OISEST+0.08% 17-12-24	EUR	63,000,000	63,293,329.68	0.49
SG ISSUER OISEST+0.03% 02-05-24	EUR	100,000,000	102,448,220.00	0.79
SG ISSUER OISEST+0.03% 17-06-24	EUR	100,000,000	102,047,575.83	0.79
SG ISSUER OISEST+0.03% 27-02-24	EUR	350,000,000	360,326,208.67	2.79
TRATON FINANCE LUXEMBOURG 4.125% 18-01-25	EUR	60,500,000	63,063,791.09	0.49
TRATON FINANCE LUXEMBOURG E3R+0.95% 18-09-25	EUR	43,000,000	43,090,132.78	0.34
TRATON FINANCE LUXEMBOURG E3RJ+0.85% 17-02-24	EUR	50,000,000	50,288,838.89	0.39
TOTAL LUXEMBOURG			1,337,535,903.78	10.38
NETHERLANDS				
DE VOLKSBANK NV E3R+0.55% 12-09-24	EUR	50,000,000	50,221,500.00	0.39
HEIMSTADEN BOSTAD TREASURY BV E3R+0.55% 19-01-24	EUR	59,400,000	59,860,515.00	0.47
TOYOTA MOTOR FINANCE NETHERLANDS BV E3R+0.33% 29-11-24	EUR	33,500,000	33,615,862.54	0.26
TOYOTA MOTOR FINANCE NETHERLANDS BV E3R+0.43% 22-12-25	EUR	44,000,000	44,065,750.67	0.34
VOLKSWAGEN FINANCIAL SERVICES NV 3.75% 25-11-24	EUR	68,000,000	68,102,758.03	0.53
TOTAL NETHERLANDS			255,866,386.24	1.99
UNITED KINGDOM				
BARCLAYS BK E3R+0.42% 03-05-24	EUR	45,000,000	46,884,902.50	0.36
BARCLAYS BK OISEST+0.46% 22-11-24	EUR	100,000,000	100,452,795.00	0.78
TOTAL UNITED KINGDOM			147,337,697.50	1.14
TOTAL Bonds and equivalent securities traded on a regulated or equivalent market			3,119,872,480.36	24.20
TOTAL Bonds and equivalent securities			3,119,872,480.36	24.20
Debt securities				
Debt securities traded on a regulated or equivalent market				
GERMANY				
CONTINENTAL AG 031224 FIX 0.0	EUR	50,000,000	48,335,767.31	0.38
FRESENIUS MEDICAL CARE AG & CO KGAA 1101	EUR	25,000,000	24,962,710.50	0.19
FRESENIUS MEDICAL CARE AG & CO KGAA 190124 FIX 0.0	EUR	7,000,000	6,983,145.07	0.06
FRESENIUS MEDICAL CARE AG & CO KGAA 220124 FIX 0.0	EUR	18,500,000	18,449,103.84	0.14
FRESENIUS MEDICAL CARE AG & CO KGAA 290124 FIX 0.0	EUR	14,000,000	13,950,269.69	0.11
FRESENIUS SE 210324 FIX 0.0	EUR	15,000,000	14,857,605.25	0.12
KREDITANSTALT FUER WIEDERAUFBAU KFW 080424 FIX 0.0	EUR	5,000,000	4,948,053.41	0.04
SANTANDER CONSUMER BANK AG 030124 FIX 0.0	EUR	107,000,000	106,941,525.27	0.83
SANTANDER CONSUMER BANK AG 260424 FIX 0.0	EUR	50,000,000	49,356,243.50	0.38
SCHAEFFLER AG 260124 FIX 0.0	EUR	21,000,000	20,932,485.06	0.16
VOLKSWAGEN FINANCIAL SERVICES AG 150124 FIX 0.0	EUR	50,000,000	49,904,604.58	0.38
VOLKSWAGEN FINANCIAL SERVICES AG 291223	EUR	50,000,000	50,000,000.00	0.39
VOLKSWAGEN LEASING GMBH 070324 FIX 0.0	EUR	30,000,000	29,770,045.50	0.23
TOTAL GERMANY			439,391,558.98	3.41



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

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
BELGIUM				
BARRY CALLEBAUT SERVICES NV 150124 FIX 0	EUR	14,000,000	13,972,346.24	0.11
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	7,000,000	7,000,000.00	0.05
COFINIMMO SA 060324 FIX 0.0	EUR	6,000,000	5,955,250.00	0.04
COFINIMMO SA 070324 FIX 0.0	EUR	5,000,000	4,962,138.59	0.04
COMMUNAUTE FRANCAISE BELGIQUE 290124 FIX	EUR	1,250,000	1,245,691.26	0.01
TOTAL BELGIUM			37,123,814.62	0.28
SPAIN				
BANCO BILBAO VIZCAYA ARGENTARIA SA 07102	EUR	80,000,000	77,693,238.75	0.60
BANCO BILBAO VIZCAYA ARGENTARIA SA 09092	EUR	75,000,000	73,013,515.21	0.57
BANCO BILBAO VIZCAYA ARGENTARIA SA 140324 FIX 0.0	EUR	75,000,000	74,359,003.09	0.58
BANCO BILBAO VIZCAYA ARGENTARIA SA 170624 FIX 0.0	EUR	50,000,000	49,064,442.88	0.38
BANCO BILBAO VIZCAYA ARGENTARIA SA 300424 FIX 0.0	EUR	107,000,000	105,538,315.44	0.82
BANCO SANTANDER SA 020924 FIX 0.0	EUR	45,000,000	43,842,750.15	0.34
BANCO SANTANDER SA 041124 FIX 0.0	EUR	50,000,000	48,436,183.59	0.37
BANCO SANTANDER SA 230824 FIX 0.0	EUR	20,000,000	19,504,208.44	0.15
BANCO SANTANDER SA 310524 FIX 0.0	EUR	50,000,000	49,170,170.33	0.38
BANC SANT ALL SPAI ZCP 04-12-24	EUR	20,000,000	19,322,630.74	0.15
BBVA ZCP 19-07-24	EUR	100,000,000	97,817,068.65	0.76
BBVA ZCP 22-05-24	EUR	30,000,000	29,520,866.50	0.23
SANTANDER CONSUMER FINANCE, S.A. 120324 FIX 0.0	EUR	77,000,000	76,378,156.21	0.60
Santander Consumer Finance S.A. 201124 F	EUR	43,000,000	41,614,704.74	0.32
TOTAL SPAIN			805,275,254.72	6.25
UNITED STATES				
DANAHER CORP 120124 FIX 0.0	EUR	5,000,000	4,992,156.57	0.04
FIDELITY NATIO 090124 FIX 0.0	EUR	30,000,000	29,963,063.53	0.24
HONEYWELL INTERNATIONAL INC 230124 FIX 0.0	EUR	18,000,000	17,949,933.40	0.14
NATIONAL GRID NORTH AMERICA 170124 FIX 0	EUR	25,000,000	24,946,206.14	0.19
TOTAL UNITED STATES			77,851,359.64	0.61
FRANCE				
ACCOR SA 220124 FIX 0.0	EUR	8,000,000	7,979,234.84	0.07
ALSTOM SA 310124 FIX 0.0	EUR	43,000,000	42,831,709.57	0.34
ARKEMA 060924 FIX 0.0	EUR	52,500,000	51,139,754.14	0.40
BEL SA 020224 FIX 0.0	EUR	8,000,000	7,970,208.91	0.06
BFCM (BANQUE FEDE 050724 OISEST 0.3	EUR	100,000,000	102,037,335.42	0.79
BFCM (BANQUE FEDER 191124 OISEST 0.33	EUR	60,000,000	60,281,055.60	0.47
BFCM (BANQUE FEDER 270824 OISEST 0.33	EUR	50,000,000	50,742,769.53	0.39
BFCM B OISEST+0.32% 04-07-24	EUR	150,000,000	152,642,989.62	1.18
BNP PARIBAS 070324 FIX 0.0	EUR	250,000,000	248,114,811.26	1.93
BNP PARIBAS 120424 OISEST 0.15	EUR	70,000,000	70,628,916.40	0.54
BONDUELLE 010324 FIX 0.0	EUR	34,000,000	33,751,606.74	0.26
BPCE 131224 OISEST 0.34	EUR	105,000,000	105,186,065.83	0.82
BPCE FACTOR SA 201224 FIX 0.0	EUR	5,000,000	4,830,168.69	0.04
BPCE FACTOR SA 310524 FIX 0.0	EUR	5,000,000	4,917,970.79	0.04
BPCE I OISEST+0.34% 20-12-24	EUR	100,000,000	100,092,643.47	0.78
BPCE SA 020424 OISEST 0.24	EUR	50,000,000	50,725,090.63	0.39
BPCE SA 030124 OISEST 0.35	EUR	100,000,000	103,617,420.00	0.81



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

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
CA CON OISEST+0.25% 05-01-24	EUR	100,000,000	103,501,813.00	0.81
CA CONSUMER FINANCE 100524 OISEST 0.35	EUR	50,000,000	51,331,224.56	0.40
CDC HABITAT 100424 FIX 0.0	EUR	40,000,000	39,539,941.69	0.30
CFCM C OISEST+0.33% 05-07-24	EUR	100,000,000	102,071,418.75	0.79
CFCM - COMPAGNIE F 011124 OISEST 0.31	EUR	25,000,000	25,169,552.28	0.20
CFCM - COMPAGNIE F 021224 OISEST 0.31	EUR	20,000,000	20,033,507.78	0.16
CFCM - COMPAGNIE F 041024 OISEST 0.31	EUR	50,000,000	50,516,018.33	0.39
CFCM - COMPAGNIE F 201224 OISEST 0.31	EUR	20,000,000	20,016,032.00	0.15
CFCM - COMPAGNIE F 270224 OISEST 0.19	EUR	50,000,000	50,706,898.96	0.39
CICOBAIL 130524 OISEST 0.44	EUR	5,000,000	5,089,452.14	0.04
CIC OISEST+0.35% 02-04-24	EUR	105,000,000	108,142,746.95	0.84
CIC PARIS 030524 OISEST 0.21	EUR	100,000,000	101,011,825.56	0.79
COMPAGNIE PLASTIC OMNIUM SE 040324 FIX 0	EUR	11,000,000	10,915,045.65	0.09
COMPAGNIE PLASTIC OMNIUM SE 190324 FIX 0	EUR	9,000,000	8,914,637.44	0.07
COMPAGNIE PLASTIC OMNIUM SE 280224 FIX 0	EUR	6,000,000	5,957,180.78	0.05
COMPAGNIE PLASTIC OMNIUM SE 290224 FIX 0	EUR	3,000,000	2,978,238.39	0.02
COVIVIO HOTELS SCA 220324 FIX 0.0	EUR	5,000,000	4,952,120.91	0.04
COVIVIO HOTELS SCA 280324 FIX 0.0	EUR	5,000,000	4,949,123.02	0.04
CREDIT AGRICOLE SA 020124 OISEST 0.29	EUR	100,000,000	103,222,252.50	0.80
CREDIT AGRICOLE SA 070624 OISEST 0.36	EUR	100,000,000	102,391,907.78	0.79
CREDIT AGRICOLE SA 190424 OISEST 0.33	EUR	100,000,000	102,823,807.00	0.80
CREDIT AGRICOLE SA 271224 OISEST 0.31	EUR	100,000,000	100,000,594.44	0.77
CREDIT LYONNAIS 020124 OISEST 0.33	EUR	100,000,000	103,601,805.67	0.80
CREDIT LYONNAIS 280624 OISEST 0.36	EUR	100,000,000	102,202,527.78	0.79
CRED M OISEST+0.17% 07-06-24	EUR	25,000,000	25,060,886.85	0.19
CRED M OISEST+0.31% 11-12-24	EUR	25,000,000	25,051,510.63	0.20
CRED M OISEST+0.32% 08-08-24	EUR	100,000,000	101,702,638.06	0.79
DANONE SA 050424 FIX 0.0	EUR	5,500,000	5,441,390.69	0.05
DANONE SA 140224 FIX 0.0	EUR	9,000,000	8,953,834.92	0.07
DASSAULT SYSTEMES 040324 FIX 0.0	EUR	9,000,000	8,935,568.45	0.07
DIAC SA 090224 FIX 0.0	EUR	17,000,000	16,922,027.53	0.13
EDF 030424 FIX 0.0	EUR	100,000,000	98,935,532.82	0.77
EDF 210324 FIX 0.0	EUR	130,000,000	128,801,208.86	1.00
ELECTRICITE DE FRANCE EDF 110124 FIX 0.0	EUR	50,000,000	49,927,581.29	0.38
ELECTRICITE DE FRANCE EDF 170124 FIX 0.0	EUR	60,000,000	59,873,048.35	0.46
ENGIE SA 050124 OISEST 0.15	EUR	150,000,000	151,426,815.50	1.17
ENGIE SA 080124 OISEST 0.08	EUR	12,500,000	12,572,118.13	0.09
ENGIE SA 220124 OISEST 0.09	EUR	50,000,000	50,044,885.56	0.39
ENGIE SA 290224 FIX 0.0	EUR	13,000,000	12,911,300.09	0.10
GECINA 200324 FIX 0.0	EUR	10,000,000	9,910,413.93	0.07
KERING SA 110124 FIX 0.0	EUR	15,000,000	14,977,962.76	0.11
LA BANQUE POSTALE 120324 OISEST 0.2	EUR	200,000,000	203,855,373.00	1.58
NATIXIS 180924 OISEST 0.34	EUR	100,000,000	101,262,028.50	0.79
NATIXIS 230824 OISEST 0.34	EUR	100,000,000	101,539,918.00	0.78
NATIXIS BAIL 130524 OISEST 0.44	EUR	5,000,000	5,089,452.14	0.04
NATIXIS LEASE IMMO 310524 FIX 0.0	EUR	5,000,000	4,917,970.79	0.03
NATIXIS LEASE SA 201224 FIX 0.0	EUR	5,000,000	4,830,168.69	0.04
NEXITY 080124 FIX 0.0	EUR	16,000,000	15,978,340.92	0.12



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

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
RCI BANQUE ZCP 05-03-24	EUR	25,000,000	24,817,042.97	0.19
SCHNEIDER ELECTRIC SE 050224 FIX 0.0	EUR	16,000,000	15,932,380.15	0.12
SCHNEIDER ELECTRIC SE 080124 FIX 0.0	EUR	8,000,000	7,991,089.71	0.06
SEB SA 120124 FIX 0.0	EUR	10,000,000	9,984,274.38	0.08
SG OISEST+0.35% 31-10-24	EUR	100,000,000	100,709,907.47	0.78
SG OISEST+0.4% 31-10-24	EUR	100,000,000	100,759,501.92	0.78
SG OISEST+0.44% 31-12-24	EUR	50,000,000	50,614,185.13	0.40
SG OISEST+5.0% 23-06-25	EUR	18,000,000	18,030,218.80	0.14
SOCIETE FINANCIERE AGACHE 150424 FIX 0.0	EUR	15,000,000	14,822,301.36	0.12
SOCIETE FONCIERE LYONNAISE 140224 FIX 0	EUR	13,000,000	12,931,091.69	0.10
SOCIETE FONCIERE LYONNAISE 150124 FIX 0	EUR	12,500,000	12,476,004.14	0.10
SOCIETE FONCIERE LYONNAISE 170124 FIX 0.0	EUR	8,000,000	7,982,838.52	0.06
SOCIETE GENERALE SA 310524 OISEST 0.35	EUR	50,000,000	51,242,429.61	0.39
THALES SA 160124 FIX 0.0	EUR	24,000,000	23,951,669.12	0.19
VALEO SA 050324 FIX 0.0	EUR	17,000,000	16,873,332.27	0.13
VALEO SA 060324 FIX 0.0	EUR	4,000,000	3,969,750.63	0.04
VALEO SA 100624 FIX 0.0	EUR	4,000,000	3,926,906.35	0.03
VALEO SA 120624 FIX 0.0	EUR	27,000,000	26,500,628.34	0.21
VALEO SA 170624 FIX 0.0	EUR	5,000,000	4,904,747.96	0.04
VEOLIA ENVIRONNEMENT. 290424 FIX 0.0	EUR	25,000,000	24,672,209.95	0.19
VEOLIA ENVIRONNEMENT 140224 OISEST 0.15	EUR	47,000,000	47,722,119.37	0.37
VEOLIA ENVIRONNEMENT 150224 FIX 0.0	EUR	15,500,000	15,418,189.03	0.12
TOTAL FRANCE			4,342,684,220.13	33.69
IRELAND				
DXC CAPITAL FUNDING DAC 010224 FIX 0.0	EUR	5,000,000	4,979,094.19	0.04
DXC CAPITAL FUNDING DAC 050124 FIX 0.0	EUR	6,000,000	5,994,824.82	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	6,000,000	5,985,965.94	0.05
DXC CAPITAL FUNDING DAC 260124 FIX 0.0	EUR	6,000,000	5,979,335.55	0.05
DXC CAPITAL FUNDING DAC 270224 FIX 0.0	EUR	6,000,000	5,955,773.42	0.05
DXC CAPITAL FUNDING DAC 280224 FIX 0.0	EUR	5,000,000	4,962,531.52	0.03
DXC CAPITAL FUNDING DAC 300124 FIX 0.0	EUR	6,000,000	5,976,387.16	0.05
INTESA SANPAOLO BANK IRELAND PLC 041124	EUR	50,000,000	48,459,137.14	0.38
INTESA SANPAOLO BANK IRELAND PLC 130924 FIX 0.0	EUR	50,000,000	48,679,795.30	0.37
TYCO INTERNATIONAL LTD 040124 FIX 0.0	EUR	10,000,000	9,993,199.63	0.07
TYCO INTERNATIONAL LTD 110324 FIX 0.0	EUR	50,000,000	49,587,473.82	0.38
TOTAL IRELAND			199,041,530.67	1.54
ITALY				
SNAM SPA 040324 FIX 0.0	EUR	83,000,000	82,382,075.39	0.64
SNAM SPA 100124 FIX 0.0	EUR	16,000,000	15,978,295.08	0.12
SNAM SPA 100124 FIX 0.0	EUR	15,000,000	14,979,651.64	0.11
SNAM SPA 190324 FIX 0.0	EUR	31,000,000	30,716,967.72	0.24
TERNA RETE ELETTRICA NAZIONALE 130224 FIX 0.0	EUR	73,500,000	73,124,244.97	0.57
UNICREDIT SPA 280224 FIX 0.0	EUR	100,000,000	99,337,986.82	0.77
TOTAL ITALY			316,519,221.62	2.45
LUXEMBOURG				
ARCELORMITTAL 150224 FIX 0.0	EUR	5,000,000	4,973,452.37	0.04



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

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
INTESA SANPAOLO BANK LUXEMBOURG 230224 FIX 0.0	EUR	50,000,000	49,691,542.51	0.39
INTESA SANPAOLO BANK LUXEMBOURG SA 130324 FIX 0.0	EUR	100,000,000	99,174,209.42	0.77
INTESA SANPAOLO BANK LUXEMBOURG SA 14052	EUR	50,000,000	49,255,507.65	0.38
TOTAL LUXEMBOURG			203,094,711.95	1.58
NETHERLANDS				
AKZO NOBEL NV 100524 FIX 0.0	EUR	25,000,000	24,639,595.54	0.19
AKZO NOBEL NV 170124 FIX 0.0	EUR	10,000,000	9,979,113.11	0.08
AKZO NOBEL NV 190224 FIX 0.0	EUR	6,000,000	5,965,737.25	0.05
ECOLAB INC 220224 FIX 0.0	EUR	35,000,000	34,781,880.41	0.27
EDP FINANCE BV 281223 FIX 0.0	UNKN OWN_ CURR ENCY	0.00	0.00	0.00
ENEL FINANCE INTERNATIONAL NV 291223 FIX	EUR	15,000,000	15,000,000.00	0.12
ENEL FINANCE INTERNATIONAL NV 291223 FIX	EUR	66,000,000	66,000,000.00	0.52
ENEL FINANCE INTERNATIONAL NV 291223 FIX 0.0	EUR	70,000,000	70,000,000.00	0.54
ENEL FINANCE INTERNATIONAL NV 310124 FIX	EUR	6,000,000	5,977,458.56	0.05
ENEL SPA 220124 FIX 0.0	EUR	29,000,000	28,920,728.28	0.22
FERROVIAL SE 040324 FIX 0.0	EUR	5,000,000	4,963,005.92	0.04
FERROVIAL SE 220224 FIX 0.0	EUR	25,000,000	24,845,803.49	0.20
IBERDROLA INTERNATIONAL BV 060224 FIX 0.0	EUR	50,000,000	49,784,606.49	0.38
ING BANK N.V. 110924 FIX 0.0	EUR	50,000,000	48,703,570.61	0.37
TELEFONICA EUROPE BV 020224 FIX 0.0	EUR	27,000,000	26,892,549.70	0.21
TELEFONICA EUROPE BV 080124 FIX 0.0	EUR	21,000,000	20,976,086.68	0.16
TELEFONICA EUROPE BV 080524 FIX 0.0	EUR	11,000,000	10,838,279.18	0.09
TENNET HOLDING BV 220224 FIX 0.0	EUR	28,000,000	27,828,630.90	0.21
VOLKSWAGEN FINANCIAL SERVICES NV 200224 FIX 0.0	EUR	35,000,000	34,788,980.39	0.27
VOLKSWAGEN FINANCIAL SERVICES NV 200324 FIX 0.0	EUR	25,000,000	24,767,089.47	0.19
TOTAL NETHERLANDS			535,653,115.98	4.16
PORTUGAL				
REN-REDES ENERGETICAS NACIONAI 290124 FI	EUR	53,500,000	53,310,553.84	0.41
TOTAL PORTUGAL			53,310,553.84	0.41
UNITED KINGDOM				
BARCLAYS BANK PLC 250124 FIX 0.0	EUR	245,000,000	244,302,418.87	1.89
BARCLAYS BANK PLC 290824 OISEST 0.4	EUR	50,000,000	50,788,893.33	0.39
SSE PLC. 160124 FIX 0.0	EUR	20,000,000	19,959,400.58	0.16
SSE PLC. 190124 FIX 0.0	EUR	16,000,000	15,962,116.31	0.13
SSE PLC. 230224 FIX 0.0	EUR	25,000,000	24,842,330.15	0.19
TORONTO DOMINION BANK, THE 020824 FIX 0.0	EUR	50,000,000	48,893,765.65	0.38
TORONTO DOMINION BANK, THE 250324 FIX 0.	EUR	50,000,000	49,523,783.43	0.38
UBS AG LONDON 180624 FIX 0.0	EUR	50,000,000	49,087,079.58	0.38
UBS AG LONDON 260324 FIX 0.0	EUR	35,000,000	34,663,558.58	0.27
UBS AG LONDON 270624 FIX 0.0	EUR	50,000,000	49,041,194.78	0.38
UBS AG LONDON BRANCH 080824 FIX 0.0	EUR	50,000,000	48,846,131.58	0.38
TOTAL UNITED KINGDOM			635,910,672.84	4.93
SWEDEN				
VATTENFALL AB 070624 FIX 0.0	EUR	50,000,000	49,132,543.38	0.38
VATTENFALL AB 100624 FIX 0.0	EUR	29,000,000	28,487,984.50	0.23



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

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
VATTENFALL AB 110624 FIX 0.0	EUR	45,000,000	44,200,893.88	0.34
TOTAL SWEDEN			121,821,421.76	0.95
TOTAL Debt securities traded on a regulated or equivalent market			7,767,677,436.75	60.26
Debt securities not traded on a regulated or equivalent market				
FINLAND				
NORDEA BANK ABP. 260824 FIX 0.0	EUR	50,000,000	48,789,582.10	0.38
TOTAL FINLAND			48,789,582.10	0.38
IRELAND				
DXC CAPITAL FUNDING DAC 020224 FIX 0.0	EUR	4,000,000	3,982,784.03	0.03
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	6,500,000	6,483,997.49	0.05
INTESA SANPAOLO BANK IRELAND PLC 260924 FIX 0.0	EUR	50,000,000	48,624,509.86	0.38
TOTAL IRELAND			64,063,633.35	0.50
LUXEMBOURG				
INTE BANK LUXE ZCP 13-08-24	EUR	50,000,000	48,815,406.30	0.38
TOTAL LUXEMBOURG			48,815,406.30	0.38
NETHERLANDS				
AMERICA MOVIL BV 160124 FIX 0.0	EUR	18,000,000	17,962,833.10	0.14
AMERICA MOVIL BV 160124 FIX 0.0	EUR	25,000,000	24,948,379.31	0.19
TOTAL NETHERLANDS			42,911,212.41	0.33
UNITED KINGDOM				
UBS AG LONDON BRANCH 061124 FIX 0.0	EUR	50,000,000	48,453,944.07	0.37
TOTAL UNITED KINGDOM			48,453,944.07	0.37
TOTAL Debt securities not traded on a regulated or equivalent market			253,033,778.23	1.96
TOTAL Debt securities			8,020,711,214.98	62.22
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	1,742.9843	207,262,727.42	1.61
OSTRUM SRI CASH I unit	EUR	48,333.29711	536,904,630.95	4.17
OSTRUM SRI CASH PLUS I	EUR	5,136.6212	536,922,641.34	4.16
OSTRUM SRI MONEY 6M I	UNKN OWN CURR ENCY	0.00	0.00	0.00
TOTAL FRANCE			1,281,089,999.71	9.94
TOTAL General-purpose UCITS and AIFs and their equivalents in other countries intended for non- professional investors			1,281,089,999.71	9.94
TOTAL Undertakings for collective investment			1,281,089,999.71	9.94
Securities received under repurchase agreements				
ITALY				
ITALY BUONI POLIENNALI DEL TESORO 2.8% 15-06-29	EUR	26,530,000	24,712,695.00	0.19
TOTAL ITALY			24,712,695.00	0.19
TOTAL Securities received under repurchase agreements			24,712,695.00	0.19
Fees charged on securities received under repurchase agreements			217,036.50	0.00
Forward financial instruments				
Other forward financial instruments				



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

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
Interest rate swaps				
ESTR/0.0/FIX/3.9227	EUR	16,000,000	-554.98	0.00
ESTR/0.0/FIX/3.9232	EUR	7,000,000	-256.71	0.00
ESTR/0.0/FIX/3.928	EUR	7,500,000	-356.25	0.00
FIX/3.094/OISEST/0.0	EUR	37,300,000	-204,786.28	-0.01
FIX/3.9178/OISEST/0.	EUR	6,000,000	-51.08	0.00
FIX/3.922/OISEST/0.	EUR	6,000,000	-19.24	0.00
OISEST/0/FIX/2.994	EUR	11,500,000	59,557.55	0.00
OISEST/0.0/FIX/2.603	EUR	28,000,000	211,127.71	0.00
OISEST/0.0/FIX/2.619	EUR	37,300,000	382,864.77	0.00
OISEST/0.0/FIX/2.629	EUR	40,000,000	291,188.80	0.00
OISEST/0.0/FIX/3.026	EUR	107,000,000	278,808.83	0.00
OISEST/0.0/FIX/3.065	EUR	245,000,000	833,707.30	0.01
OISEST/0.0/FIX/3.073	EUR	60,000,000	172,099.75	0.00
OISEST/0.0/FIX/3.094	EUR	50,000,000	115,668.12	0.00
OISEST/0.0/FIX/3.186	EUR	35,000,000	167,480.95	0.00
OISEST/0.0/FIX/3.209	EUR	75,000,000	311,859.71	0.00
OISEST/0.0/FIX/3.28	EUR	50,000,000	190,902.49	0.00
OISEST/0.0/FIX/3.294	EUR	10,000,000	-3,362.15	0.00
OISEST/0.0/FIX/3.395	EUR	20,000,000	-13,163.61	0.00
OISEST/0.0/FIX/3.428	EUR	44,000,000	-43,959.54	0.00
OISEST/0.0/FIX/3.443	EUR	30,700,000	-397,674.29	-0.01
OISEST/0.0/FIX/3.444	EUR	50,000,000	-54,002.33	0.00
OISEST/0.0/FIX/3.49	EUR	50,000,000	125,514.14	0.00
OISEST/0.0/FIX/3.527	EUR	50,000,000	96,786.57	0.00
OISEST/0.0/FIX/3.528	EUR	20,700,000	316,677.57	0.01
OISEST/0.0/FIX/3.529	EUR	57,000,000	108,869.73	0.00
OISEST/0.0/FIX/3.530	EUR	10,000,000	153,384.33	0.01
OISEST/0.0/FIX/3.532	EUR	50,000,000	90,775.97	0.00
OISEST/0.0/FIX/3.552	EUR	50,000,000	100,895.00	0.00
OISEST/0.0/FIX/3.553	EUR	10,000,000	20,129.83	0.00
OISEST/0.0/FIX/3.56	EUR	77,000,000	43,741.99	0.00
OISEST/0.0/FIX/3.598	EUR	30,000,000	49,579.05	0.00
OISEST/0.0/FIX/3.603	EUR	5,000,000	-21,287.99	0.00
OISEST/0.0/FIX/3.611	EUR	12,500,000	18,479.50	0.01
OISEST/0.0/FIX/3.64	EUR	100,000,000	-19,584.28	0.00
OISEST/0.0/FIX/3.666	EUR	10,000,000	-105,976.39	0.00
OISEST/0.0/FIX/3.689	EUR	43,000,000	-126,508.73	0.00
OISEST/0.0/FIX/3.689	EUR	50,000,000	-114,024.36	0.00
OISEST/0.0/FIX/3.713	EUR	50,000,000	-125,841.03	0.00
OISEST/0.0/FIX/3.719	EUR	50,000,000	-132,848.70	0.00
OISEST/0.0/FIX/3.720	EUR	50,000,000	15,129.91	0.00
OISEST/0.0/FIX/3.736	EUR	50,000,000	-23,512.29	0.00
OISEST/0.0/FIX/3.737	EUR	20,000,000	-8,195.40	0.00
OISEST/0.0/FIX/3.741	EUR	45,000,000	-30,563.15	0.00
OISEST/0.0/FIX/3.747	EUR	52,500,000	-44,071.53	0.00
OISEST/0.0/FIX/3.749	EUR	21,000,000	5,697.56	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/3.75	EUR	50,000,000	-18,411.62	0.00
OISEST/0.0/FIX/3.751	EUR	50,000,000	5,283.33	0.00
OISEST/0.0/FIX/3.758	EUR	29,000,000	1,711.70	0.00
OISEST/0.0/FIX/3.770	EUR	50,000,000	1,632.64	0.00
OISEST/0.0/FIX/3.770	EUR	45,000,000	-1,335.37	0.00
OISEST/0.0/FIX/3.774	EUR	27,000,000	-1,853.91	0.00
OISEST/0.0/FIX/3.774	EUR	4,000,000	-98.40	0.00
OISEST/0.0/FIX/3.775	EUR	15,000,000	5,999.75	0.00
OISEST/0.0/FIX/3.777	EUR	75,000,000	-90,064.81	0.00
OISEST/0.0/FIX/3.778	EUR	50,000,000	-26,771.37	0.00
OISEST/0.0/FIX/3.78	EUR	50,000,000	-38,681.67	0.00
OISEST/0.0/FIX/3.785	EUR	100,000,000	61,372.92	0.00
OISEST/0.0/FIX/3.785	EUR	5,000,000	-990.94	0.00
OISEST/0.0/FIX/3.786	EUR	27,000,000	11,954.43	0.00
OISEST/0.0/FIX/3.788	EUR	50,000,000	-10,667.77	0.00
OISEST/0.0/FIX/3.789	EUR	30,000,000	19,118.61	0.00
OISEST/0.0/FIX/3.796	EUR	35,000,000	19,008.91	0.00
OISEST/0.0/FIX/3.798	EUR	17,000,000	7,333.75	0.00
OISEST/0.0/FIX/3.798	EUR	50,000,000	5,963.66	0.00
OISEST/0.0/FIX/3.804	EUR	15,500,000	6,867.36	0.00
OISEST/0.0/FIX/3.804	EUR	1,250,000	393.47	0.00
OISEST/0.0/FIX/3.809	EUR	100,000,000	-68,241.56	0.00
OISEST/0.0/FIX/3.809	EUR	9,000,000	3,719.58	0.00
OISEST/0.0/FIX/3.837	EUR	50,000,000	-30,335.62	0.00
OISEST/0.0/FIX/3.850	EUR	50,000,000	12,712.17	0.00
OISEST/0.0/FIX/3.862	EUR	50,000,000	-108,779.23	0.00
OISEST/0.0/FIX/3.864	EUR	50,000,000	-108,277.50	0.00
OISEST/0.0/FIX/3.877	EUR	80,000,000	-244,486.00	0.00
OISEST/0.0/FIX/3.893	EUR	25,000,000	-5,678.13	0.00
OISEST/0.0/FIX/3.897	EUR	11,000,000	-2,517.34	0.00
OISEST/0.0/FIX/3.906	EUR	25,000,000	-5,864.23	0.00
OISEST/0.0/FIX/3.911	EUR	50,000,000	-150,754.94	0.00
OISEST/0.0/FIX/3.920	EUR	43,000,000	50.86	0.00
OISEST/0.0/FIX/3.921	EUR	10,000,000	-21.92	0.00
OISEST/0.0/FIX/3.921	EUR	8,000,000	-17.54	0.00
OISEST/0.0/FIX/3.921	EUR	5,000,000	-7.07	0.00
OISEST/0.0/FIX/3.921	EUR	25,000,000	-26.42	0.00
OISEST/0.0/FIX/3.922	EUR	10,000,000	-56.63	0.00
OISEST/0.0/FIX/3.922	EUR	26,000,000	-103.15	0.00
OISEST/0.0/FIX/3.923	EUR	6,500,000	-55.64	0.00
OISEST/0.0/FIX/3.923	EUR	12,500,000	-75.46	0.00
OISEST/0.0/FIX/3.924	EUR	18,000,000	-126.71	0.00
OISEST/0.0/FIX/3.924	EUR	14,000,000	-103.60	0.00
OISEST/0.0/FIX/3.927	EUR	11,000,000	-228.17	0.00
OISEST/0.0/FIX/3.928	EUR	6,000,000	-118.18	0.00
OISEST/0.0/FIX/3.930	EUR	40,000,000	-1,031.33	0.00
OISEST/0.0/FIX/3.931	EUR	15,000,000	-2,627.22	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/3.931	EUR	6,000,000	-178.51	0.00
OISEST/0.0/FIX/3.931	EUR	6,000,000	-135.36	0.00
OISEST/0.0/FIX/3.931	EUR	30,000,000	-849.33	0.00
OISEST/0.0/FIX/3.933	EUR	6,000,000	-211.51	0.00
OISEST/0.0/FIX/3.933	EUR	14,000,000	-505.78	0.00
OISEST/0.0/FIX/3.944	EUR	50,000,000	-3,159.83	0.00
OISEST/0.0/FIX/3.947	EUR	50,000,000	-4,695.00	0.00
OISEST/0.0/FIX/3.947	EUR	43,000,000	-3,128.49	0.00
OISEST/0.0/FIX/3.948	EUR	40,000,000	-8,926.00	0.00
OISEST/0.0/FIX/3.955	EUR	5,500,000	-1,233.35	0.00
OISEST/0.0/FIX/3.956	EUR	100,000,000	-21,567.67	0.00
OISEST/0.0/FIX/3.957	EUR	5,000,000	-1,282.65	0.00
OISEST/0.0/FIX/3.974	EUR	30,000,000	-7,278.15	0.00
TOTAL Interest rate swaps			1,881,888.88	0.02
TOTAL Other forward financial instruments			1,881,888.88	0.02
TOTAL Forward financial instruments			1,881,888.88	0.02
Receivables			3,884,641.40	0.03
Payables			-6,102,342.92	-0.05
Financial accounts			445,031,129.50	3.45
Net assets			12,891,298,743.41	100.00



NATIXIS INVESTMENT MANAGERS INTERNATIONAL

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