



NATIXIS INVESTMENT MANAGERS INTERNATIONAL

UCITS under French law

OSTRUM SRI MONEY

SEMI-ANNUAL REPORT

as at 28 December 2023

Management Company: Natixis Investment Managers International

Depositary: CACEIS Bank

Statutory Auditor: Mazars

**• 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	8,478,523,514.90
b) Bank assets	698,892,156.85
c) Other assets held by the UCI	1,030,659,268.86
d) Total assets held by the UCI (lines a + b + c)	10,208,074,940.61
e) Liabilities	-7,083,759.39
f) Net asset value (lines d + e = net assets of the UCI)	10,200,991,181.22

* 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 I C in EUR	A	8,279,883,162.02	648,645.53944	12,764.88
OSTRUM SRI MONEY I-D in EUR	D	21,061,921.68	1,723.72042	12,218.87
OSTRUM SRI MONEY N in EUR	A	6,642,578.18	65,175.74900	101.91
OSTRUM SRI MONEY I 1 unit in EUR	D	7,263,714.49	18,818.57194	385.986
OSTRUM SRI MONEY R 1 unit in EUR	D	32,315,489.77	262,204.01324	123.245
OSTRUM SRI MONEY R in EUR	A	1,178,628,256.35	115,744.82587	10,182.98
OSTRUM SRI MONEY RE C in EUR	A	664,536,165.05	65,201.33988	10,192.06
OSTRUM SRI MONEY T C in EUR	A	10,659,893.68	1,046.94975	10,181.85

**• 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.	72.70	72.65
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.	10.41	10.40
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.	9.81	9.81

* 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	8,478,523,514.90	83.11	83.06
TOTAL		8,478,523,514.90	83.11	83.06

* 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	45.22	45.19
LUXEMBOURG	9.07	9.06
SPAIN	5.49	5.49
NETHERLANDS	5.22	5.22
UNITED KINGDOM	4.72	4.72
ITALY	3.29	3.29
CANADA	2.76	2.76
IRELAND	2.38	2.38
GERMANY	1.66	1.66
SWEDEN	0.95	0.95
UNITED STATES	0.94	0.94
BELGIUM	0.53	0.53
FINLAND	0.49	0.49
PORTUGAL	0.40	0.40
TOTAL	83.11	83.06

* 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	9.81	9.81
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	9.81	9.81

* 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.	14,806,983,334.60	15,575,914,187.38
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.	1,510,359,814.04	1,475,592,491.27
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.	787,750,794.22	796,236,881.64

• DISTRIBUTION DURING THE PERIOD

	Unit	Net unit amount EUR	Tax credit EUR	Gross unit amount EUR
Dividends paid				
17/09/2023	OSTRUM SRI MONEY I-D	193.91	0.00	193.91
Dividends payable				
	OSTRUM SRI MONEY I-D			
	OSTRUM SRI MONEY I 1 unit			
	OSTRUM SRI MONEY R 1 unit			

• 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 I-C units	
Provisional variable management fees	1,264,402.57
Percentage of provisional variable management fees	0.01
Acquired variable management fees	0.00
Percentage of acquired variable management fees	0.00
OSTRUM SRI MONEY I-D units	
Provisional variable management fees	4,923.25
Percentage of provisional variable management fees	0.01
Acquired variable management fees	0.00
Percentage of acquired variable management fees	0.00
OSTRUM SRI MONEY N units	
Provisional variable management fees	1,137.22
Percentage of provisional variable management fees	0.01
Acquired variable management fees	0.00
Percentage of acquired variable management fees	0.00
OSTRUM SRI MONEY I 1 units	
Provisional variable management fees	1,159.49
Percentage of provisional variable management fees	0.01
Acquired variable management fees	0.00
Percentage of acquired variable management fees	0.00
OSTRUM SRI MONEY R 1 units	
Provisional variable management fees	2,090.59
Percentage of provisional variable management fees	0.01
Acquired variable management fees	0.00
Percentage of acquired variable management fees	0.00
OSTRUM SRI MONEY R units	
Provisional variable management fees	22,033.05
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 RE C units	
Provisional variable management fees	31,732.98
Percentage of provisional variable management fees	0.00
Acquired variable management fees	0.00
Percentage of acquired variable management fees	0.00

**• INFORMATION ON VARIABLE MANAGEMENT FEES (continued)**

	28/12/2023
OSTRUM SRI MONEY T C units	
Provisional variable management fees	501.58
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	0.24%	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	1,433,000.00		0.00		0.00
Rating	0.00	0.00	0.00	0.00	0.00

Collateral currency					
Euro	1,433,000.00		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	1,433,000.00				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	7,179.28	2,238.81	-450,487.98	3,457,871.14	
- Manager	0.00	0.00	0.00	0.00	
- Third parties	0.00	0.00	0.00	0.00	
Costs					
- UCIs	74,279.77	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				
CANADA				
BANK OF MONTREAL E3R+0.47% 05-09-25	EUR	30,000,000	30,135,908.33	0.29
BANK OF NOVA SCOTIA E3R+0.5% 22-09-25	EUR	27,000,000	27,054,972.00	0.27
BANK OF NOVA SCOTIA E3R+0.52% 12-12-25	EUR	10,000,000	10,027,566.67	0.10
BANK OF NOVA SCOTIA TORONTO E3R+0.75% 01-02-24	EUR	15,000,000	15,120,902.50	0.15
CAN IMP BK E3R+0.47% 24-01-25	EUR	25,000,000	25,253,871.53	0.25
CAN IMP BK E3R+0.75% 26-01-24	EUR	25,000,000	25,216,981.25	0.24
DAIMLER TRUCKS FINANCE CANADA E3R+0.5% 18-03-25	EUR	25,000,000	25,060,527.78	0.25
DAIMLER TRUCKS FINANCE CANADA E3R+0.5% 18-03-25	EUR	25,000,000	25,068,777.78	0.24
FEDERATION DES CAISSES DESJARDINS QUEBEC E3R+0.3% 27-09-24	EUR	30,000,000	30,032,913.33	0.29
NATL BANK OF CANADA E3R+0.65% 21-04-25	EUR	25,000,000	25,326,216.67	0.25
NATL BANK OF CANADA E3R+0.75% 01-02-24	EUR	23,200,000	23,385,603.87	0.24
ROYAL BANK OF CANADA TORONTO E3R+0.75% 31-01-24	EUR	20,000,000	20,162,180.00	0.20
TOTAL CANADA			281,846,421.71	2.77
SPAIN				
BANCO SANTANDER E3R+0.55% 16-01-25	EUR	53,000,000	53,650,597.08	0.52
BANCO SANTANDER E3R+1.0% 05-05-24	EUR	46,100,000	46,578,733.13	0.46
BBVA E3R+0.7% 11-07-24 EMTN	EUR	40,000,000	40,509,600.00	0.40
Santander Consumer Finance E3R+0.48% 14-03-25	EUR	25,000,000	25,065,355.56	0.25
TOTAL SPAIN			165,804,285.77	1.63
FINLAND				
OP CORPORATE BANK E3R+0.48% 21-11-25	EUR	25,000,000	25,152,450.00	0.25
TOTAL FINLAND			25,152,450.00	0.25
FRANCE				
ALD E3R+0.55% 21-02-25 EMTN	EUR	30,000,000	30,221,098.33	0.30
ALD E3R+0.65% 06-10-25 EMTN	EUR	17,700,000	17,929,272.03	0.17
BNP PAR 1.375% 02-06-25 EMTN	EUR	10,000,000	9,768,077.76	0.10
SG OISEST+0.03% 05-02-24 EMTN	EUR	150,000,000	154,672,794.33	1.52
THALES SERVICES SAS 4.0% 18-10-25	EUR	15,400,000	15,728,475.27	0.15
VILOGIA STE ANONYME D HLM E3R+0.45% 04-09-24	EUR	10,000,000	10,042,326.67	0.10
TOTAL FRANCE			238,362,044.39	2.34
IRELAND				
CA AUTO BANK SPA IRISH BRANCH E3R+0.85% 13-01-25	EUR	30,000,000	30,400,726.67	0.29
TOTAL IRELAND			30,400,726.67	0.29
ITALY				
INTE E3R+0.63% 17-03-25 EMTN	EUR	34,614,000	34,707,361.65	0.34
INTE E3R+0.8% 16-11-25 EMTN	EUR	27,600,000	27,826,223.40	0.27
TOTAL ITALY			62,533,585.05	0.61



• 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				
PURPLE PROTECTED ASSET OIEST+0.05% 18-10-24	EUR	125,000,000	125,977,955.97	1.23
PURPLE PROTECTED ASSET OIEST+0.05% 18-11-24	EUR	175,000,000	175,789,363.60	1.72
PURPLE PROTECTED ASSET OIEST+0.08% 17-12-24	EUR	46,000,000	46,214,177.23	0.45
SG ISSUER OIEST+0.03% 17-06-24	EUR	100,000,000	102,047,575.83	1.00
SG ISSUER OIEST+0.03% 27-02-24	EUR	250,000,000	257,375,863.33	2.53
TRATON FINANCE LUXEMBOURG 4.125% 18-01-25	EUR	19,000,000	19,805,157.53	0.19
TRATON FINANCE LUXEMBOURG E3R+0.95% 18-09-25	EUR	20,000,000	20,041,922.22	0.20
TOTAL LUXEMBOURG			747,252,015.71	7.32
NETHERLANDS				
ABN AMRO BK 3.75% 20-04-25	EUR	12,900,000	13,285,060.77	0.13
DE VOLKSBANK NV E3R+0.55% 12-09-24	EUR	25,000,000	25,110,750.00	0.24
HEIMSTADEN BOSTAD TREASURY BV E3R+0.55% 19-01-24	EUR	25,000,000	25,193,819.44	0.24
TOYOTA MOTOR FINANCE NETHERLANDS BV E3R+0.33% 29-11-24	EUR	16,500,000	16,557,066.63	0.17
TOYOTA MOTOR FINANCE NETHERLANDS BV E3R+0.43% 22-12-25	EUR	15,000,000	15,022,415.00	0.15
TOTAL NETHERLANDS			95,169,111.84	0.93
UNITED KINGDOM				
BARCLAYS BK OIEST+0.46% 22-11-24	EUR	25,000,000	25,113,198.75	0.25
TOTAL UNITED KINGDOM			25,113,198.75	0.25
SWEDEN				
VATTENFALL AB E3R+0.5% 18-04-24	EUR	13,700,000	13,836,530.01	0.13
TOTAL SWEDEN			13,836,530.01	0.13
TOTAL Bonds and equivalent securities traded on a regulated or equivalent market			1,685,470,369.90	16.52
TOTAL Bonds and equivalent securities			1,685,470,369.90	16.52
Debt securities				
Debt securities traded on a regulated or equivalent market				
GERMANY				
FRESENIUS MEDICAL CARE AG & CO KGAA 1101	EUR	18,000,000	17,973,151.56	0.17
FRESENIUS MEDICAL CARE AG & CO KGAA 190124 FIX 0.0	EUR	4,000,000	3,990,368.61	0.04
FRESENIUS MEDICAL CARE AG & CO KGAA 220124 FIX 0.0	EUR	13,000,000	12,964,235.13	0.13
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	45,000,000	44,975,407.82	0.45
SANTANDER CONSUMER BANK AG 130524 FIX 0.	EUR	25,000,000	24,634,034.05	0.24
SANTANDER CONSUMER BANK AG 260424 FIX 0.0	EUR	25,000,000	24,678,121.75	0.24
SCHAEFFLER AG 260124 FIX 0.0	EUR	16,500,000	16,446,952.55	0.16
TOTAL GERMANY			169,505,729.69	1.66
BELGIUM				
BARRY CALLEBAUT SERVICES NV 150124 FIX 0	EUR	10,000,000	9,980,247.32	0.10
BARRY CALLEBAUT SERVICES NV 230124 FIX 0	EUR	4,000,000	3,988,388.53	0.04
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	0.06
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	0.13
TOTAL BELGIUM			53,744,079.16	0.53



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

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
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	0.48
BANCO BILBAO VIZCAYA ARGENTARIA SA 140324 FIX 0.0	EUR	25,000,000	24,786,334.36	0.24
BANCO BILBAO VIZCAYA ARGENTARIA SA 170624 FIX 0.0	EUR	50,000,000	49,064,442.88	0.48
BANCO BILBAO VIZCAYA ARGENTARIA SA 300424 FIX 0.0	EUR	25,000,000	24,658,484.92	0.24
BANCO SANTANDER SA 020924 FIX 0.0	EUR	25,000,000	24,357,083.42	0.23
BANCO SANTANDER SA 041124 FIX 0.0	EUR	50,000,000	48,436,183.59	0.48
BANC SANT ALL SPAI ZCP 04-12-24	EUR	18,000,000	17,390,367.67	0.17
BBVA ZCP 15-03-24	EUR	25,000,000	24,783,510.53	0.24
BBVA ZCP 19-07-24	EUR	25,000,000	24,454,267.16	0.24
BBVA ZCP 22-05-24	EUR	20,000,000	19,680,577.66	0.20
SANTANDER CONSUMER FINANCE, S.A. 120324 FIX 0.0	EUR	40,000,000	39,676,964.26	0.39
Santander Consumer Finance S.A. 201124 F	EUR	25,000,000	24,194,595.78	0.24
TOTAL SPAIN			394,437,626.14	3.86
UNITED STATES				
DANAHER CORP 120124 FIX 0.0	EUR	5,000,000	4,992,156.57	0.05
FIDELITY NATIO 080124 FIX 0.0	EUR	16,000,000	15,982,090.74	0.15
FIDELITY NATIO 090124 FIX 0.0	EUR	27,000,000	26,966,757.18	0.26
FIDELITY NATIO 090124 FIX 0.0	EUR	10,000,000	9,987,687.84	0.10
FIDELITY NATIO 100124 FIX 0.0	EUR	13,000,000	12,982,539.78	0.13
NATIONAL GRID NORTH AMERICA 170124 FIX 0	EUR	25,000,000	24,946,206.14	0.25
TOTAL UNITED STATES			95,857,438.25	0.94
FRANCE				
ACCOR SA 220124 FIX 0.0	EUR	7,000,000	6,981,830.48	0.07
ACCOR SA 230224 FIX 0.0	EUR	7,000,000	6,957,413.98	0.07
ACCOR SA 290224 FIX 0.0	EUR	7,000,000	6,952,809.35	0.06
ALSTOM SA 220124 FIX 0.0	EUR	20,000,000	19,942,985.66	0.20
ALSTOM SA 310124 FIX 0.0	EUR	53,000,000	52,792,572.26	0.52
ARKEMA 100924 FIX 0.0	EUR	25,000,000	24,343,719.29	0.24
BANQ F OISEST+0.24% 01-08-24	EUR	50,000,000	50,137,000.29	0.49
BEL SA 020224 FIX 0.0	EUR	6,000,000	5,977,656.68	0.06
BFCM (BANQUE FEDE 040324 OISEST 0.2	EUR	50,000,000	50,881,686.53	0.50
BFCM (BANQUE FEDE 050224 OISEST 0.2	EUR	50,000,000	50,913,277.00	0.50
BFCM (BANQUE FEDER 020524 OISEST 0.21	EUR	50,000,000	50,473,485.56	0.49
BFCM (BANQUE FEDER 020924 OISEST 0.29	EUR	50,000,000	50,306,934.72	0.49
BFCM (BANQUE FEDER 021024 OISEST 0.32	EUR	50,000,000	50,532,673.67	0.50
BFCM (BANQUE FEDER 050124 OISEST 0.29	EUR	50,000,000	51,759,997.92	0.51
BFCM (BANQUE FEDER 050724 OISEST 0.22	EUR	50,000,000	50,141,004.33	0.49
BFCM (BANQUE FEDER 090524 OISEST 0.31	EUR	50,000,000	51,172,406.67	0.50
BNP PA OISEST+0.24% 30-08-24	EUR	50,000,000	50,355,939.85	0.50
BNP PA OISEST+0.26% 24-07-24	EUR	50,000,000	50,920,336.01	0.50
BNP PARIBAS 070224 OISEST 0.19	EUR	50,000,000	51,122,970.28	0.50
BNP PARIBAS 070324 FIX 0.0	EUR	50,000,000	49,622,962.25	0.49
BNP PARIBAS 120424 OISEST 0.15	EUR	50,000,000	50,449,226.00	0.49
BNP PARIBAS 120924 OISEST 0.27	EUR	50,000,000	50,644,711.99	0.50
BONDUELLE 010324 FIX 0.0	EUR	27,000,000	26,802,746.53	0.27
BPCE 050724 OISEST 0.23	EUR	50,000,000	50,145,287.67	0.49



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

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
BPCE 131224 OISEST 0.34	EUR	25,000,000	25,044,301.39	0.24
BPCE SA 030124 OISEST 0.35	EUR	50,000,000	51,808,710.00	0.51
CA CON OISEST+0.25% 05-01-24	EUR	25,000,000	25,875,453.25	0.25
CA CONSUMER FINANCE 090524 OISEST 0.3	EUR	50,000,000	50,847,174.58	0.49
CDC HABITAT 200324 FIX 0.0	EUR	20,000,000	19,815,111.36	0.19
CDC HABITAT 220124 FIX 0.0	EUR	10,000,000	9,972,631.77	0.10
CDC HABITAT 250124 FIX 0.0	EUR	25,000,000	24,923,045.73	0.25
CFCM - COMPAGNIE F 011024 OISEST 0.32	EUR	25,000,000	25,263,705.50	0.24
CFCM - COMPAGNIE F 050124 OISEST 0.23	EUR	50,000,000	51,133,491.92	0.50
CFCM - COMPAGNIE F 080124 OISEST 0.23	EUR	50,000,000	51,124,780.83	0.51
CFCM - COMPAGNIE F 090824 OISEST 0.32	EUR	50,000,000	50,845,630.04	0.50
CFCM - COMPAGNIE F 190224 OISEST 0.22	EUR	50,000,000	50,926,387.44	0.50
CFCM - COMPAGNIE F 200624 OISEST 0.21	EUR	50,000,000	50,231,164.50	0.49
CFCM - COMPAGNIE F 260424 OISEST 0.22	EUR	25,000,000	25,276,509.23	0.25
CFCM - COMPAGNIE F 290124 OISEST 0.23	EUR	50,000,000	51,037,570.97	0.50
COMPAGNIE PLASTIC OMNIUM SE 040324 FIX 0	EUR	8,000,000	7,938,215.02	0.08
COMPAGNIE PLASTIC OMNIUM SE 190324 FIX 0	EUR	8,000,000	7,924,122.17	0.08
COMPAGNIE PLASTIC OMNIUM SE 280224 FIX 0	EUR	4,000,000	3,971,453.85	0.04
COMPAGNIE PLASTIC OMNIUM SE 290224 FIX 0	EUR	2,000,000	1,985,492.26	0.01
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	0.05
CREDIT AGRICOLE SA 010824 OISEST 0.27	EUR	50,000,000	50,394,176.94	0.49
CREDIT AGRICOLE SA 020924 OISEST 0.26	EUR	50,000,000	50,140,339.18	0.49
CREDIT AGRICOLE SA 070524 OISEST 0.29	EUR	50,000,000	50,854,308.00	0.49
CREDIT AGRICOLE SA 080324 OISEST 0.31	EUR	50,000,000	51,170,097.50	0.50
CREDIT AGRICOLE SA 090124 OISEST 0.29	EUR	50,000,000	51,556,217.99	0.51
CREDIT AGRICOLE SA 150724 OISEST 0.2	EUR	50,000,000	50,085,742.92	0.49
CREDIT AGRICOLE SA 150724 OISEST 0.26	EUR	50,000,000	50,381,892.38	0.49
CREDIT AGRICOLE SA 280624 OISEST 0.36	EUR	50,000,000	51,101,263.89	0.50
CREDIT LYONNAIS 010724 OISEST 0.24	EUR	50,000,000	50,429,642.00	0.50
CREDIT LYONNAIS 010824 OISEST 0.27	EUR	50,000,000	50,522,632.00	0.49
CREDIT LYONNAIS 020124 OISEST 0.25	EUR	50,000,000	51,172,251.25	0.50
CREDIT LYONNAIS 020124 OISEST 0.33	EUR	50,000,000	51,794,522.18	0.51
CREDIT LYONNAIS 020924 OISEST 0.28	EUR	50,000,000	50,240,956.17	0.49
CREDIT LYONNAIS 050424 OISEST 0.14	EUR	50,000,000	50,140,687.67	0.49
CREDIT LYONNAIS 120224 OISEST 0.25	EUR	50,000,000	50,980,724.11	0.50
CRED M OISEST+0.21% 01-07-24	EUR	50,000,000	50,095,225.33	0.49
CRED M OISEST+0.21% 10-05-24	EUR	50,000,000	50,475,235.56	0.49
DANONE SA 050224 FIX 0.0	EUR	10,000,000	9,958,522.64	0.09
DANONE SA 050424 FIX 0.0	EUR	4,000,000	3,957,375.05	0.04
DANONE SA 090224 FIX 0.0	EUR	23,000,000	22,894,566.33	0.23
DANONE SA 140224 FIX 0.0	EUR	7,500,000	7,461,529.10	0.07
DANONE SA 290124 FIX 0.0	EUR	30,000,000	29,898,481.28	0.29
DASSAULT SYSTEMES 040324 FIX 0.0	EUR	9,000,000	8,935,568.45	0.08
DIAC SA 050124 FIX 0.0	EUR	20,000,000	19,984,726.78	0.20
DIAC SA 090224 FIX 0.0	EUR	13,000,000	12,940,373.99	0.12
EDF 030424 FIX 0.0	EUR	50,000,000	49,467,766.41	0.49
EDF 050124 FIX 0.0	EUR	33,000,000	32,974,257.18	0.32



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

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
EDF 210324 FIX 0.0	EUR	73,000,000	72,326,832.67	0.71
ELECTRICITE DE FRANCE EDF 170124 FIX 0.0	EUR	25,000,000	24,947,103.48	0.25
ENGIE SA 050124 OISEST 0.15	EUR	75,000,000	75,713,407.75	0.74
ENGIE SA 080124 OISEST 0.08	EUR	12,500,000	12,572,118.13	0.12
ENGIE SA 150124 OISEST 0.09	EUR	50,000,000	50,083,601.25	0.50
ENGIE SA 220124 OISEST 0.09	EUR	100,000,000	100,089,771.11	0.99
ENGIE SA 290224 FIX 0.0	EUR	10,500,000	10,428,357.76	0.11
EUROFACTOR 150724 OISEST 0.22	EUR	50,000,000	50,097,347.56	0.49
GECINA 050224 FIX 0.0	EUR	20,000,000	19,916,865.23	0.20
GECINA 200324 FIX 0.0	EUR	21,000,000	20,811,869.26	0.20
KERING FINANCE 250124 FIX 0.0	EUR	50,000,000	49,847,608.38	0.49
KLEPIERRE 080324 FIX 0.0	EUR	22,000,000	21,830,778.12	0.22
KLEPIERRE 081124 FIX 0.0	EUR	10,000,000	9,690,345.02	0.09
KLEPIERRE 120324 FIX 0.0	EUR	10,000,000	9,918,824.45	0.10
KLEPIERRE 180324 FIX 0.0	EUR	13,500,000	13,381,829.52	0.13
LA DIFF INDU ET AU ZCP 07-02-24	EUR	20,000,000	19,912,665.26	0.20
LA POSTE 190324 FIX 0.0	EUR	15,000,000	14,868,001.14	0.15
NATIXIS 010824 OISEST 0.32	EUR	50,000,000	50,561,438.89	0.50
NATIXIS 020524 OISEST 0.22	EUR	50,000,000	50,518,190.33	0.49
NATIXIS 120124 OISEST 0.2	EUR	50,000,000	50,949,351.39	0.50
NATIXIS 201224 OISEST 0.34	EUR	50,000,000	50,052,213.33	0.49
NATIXIS 220124 OISEST 0.24	EUR	50,000,000	51,071,217.72	0.50
NATIXIS 230824 OISEST 0.34	EUR	50,000,000	50,769,959.00	0.50
NATIXIS 300424 OISEST 0.27	EUR	50,000,000	50,889,339.17	0.50
NEXITY 080124 FIX 0.0	EUR	16,000,000	15,978,340.92	0.16
PERNOD RICARD 280324 FIX 0.0	EUR	20,000,000	19,800,656.89	0.20
RCI BANQUE ZCP 05-03-24	EUR	25,000,000	24,817,042.97	0.24
SCHNEIDER ELECTRIC SE 050224 FIX 0.0	EUR	12,000,000	11,949,285.11	0.12
SCHNEIDER ELECTRIC SE 080124 FIX 0.0	EUR	6,500,000	6,492,760.39	0.07
SCHNEIDER ELECTRIC SE 220124 FIX 0.0	EUR	25,000,000	24,933,237.10	0.25
SCHNEIDER ELECTRIC SE 260124 FIX 0.0	EUR	44,000,000	43,862,957.50	0.43
SCHNEIDER ELECTRIC SE 290124 FIX 0.0	EUR	8,000,000	7,972,415.20	0.07
SEB SA 050224 FIX 0.0	EUR	7,000,000	6,970,159.89	0.07
SEB SA 190224 FIX 0.0	EUR	5,000,000	4,970,840.88	0.05
SG OISEST+0.33% 02-12-24	EUR	50,000,000	50,186,051.39	0.49
SG OISEST+0.37% 31-01-24	EUR	50,000,000	51,746,201.39	0.51
SG OISEST+0.4% 31-10-24	EUR	50,000,000	50,379,750.96	0.49
SG OISEST+0.44% 31-12-24	EUR	50,000,000	50,602,005.56	0.50
SG OISEST+5.0% 23-06-25	EUR	14,000,000	14,023,503.51	0.14
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	0.10
SOCIETE FONCIERE LYONNAISE 150124 FIX 0	EUR	9,000,000	8,982,722.98	0.08
SOCIETE FONCIERE LYONNAISE 170124 FIX 0.0	EUR	6,000,000	5,987,128.89	0.05
SOCIETE FONCIERE LYONNAISE 290124 FIX 0.0	EUR	5,000,000	4,982,513.65	0.05
SOCIETE GENERALE SA 310724 OISEST 0.36	EUR	50,000,000	50,936,414.17	0.50
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	18,000,000	17,963,751.84	0.18
THAL SERV SAS ZCP 29-01-24	EUR	35,000,000	34,878,661.02	0.34



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

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
VALEO SA 050324 FIX 0.0	EUR	12,500,000	12,406,861.96	0.12
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	0.04
VALEO SA 120624 FIX 0.0	EUR	23,000,000	22,574,609.33	0.22
VALEO SA 170624 FIX 0.0	EUR	4,000,000	3,923,798.36	0.04
VEOLIA ENVIRONNEMENT. 220424 FIX 0.0	EUR	25,000,000	24,689,982.63	0.24
VEOLIA ENVIRONNEMENT. 230424 FIX 0.0	EUR	50,000,000	49,374,876.75	0.49
VEOLIA ENVIRONNEMENT. 260424 FIX 0.0	EUR	50,000,000	49,359,674.09	0.48
VEOLIA ENVIRONNEMENT. 290424 FIX 0.0	EUR	23,000,000	22,698,433.16	0.22
VEOLIA ENVIRONNEMENT 140224 OISEST 0.15	EUR	36,000,000	36,553,112.71	0.36
VEOLIA ENVIRONNEMENT 150224 FIX 0.0	EUR	12,000,000	11,936,662.48	0.12
VEOLIA ENVIRONNEMENT 150424 OISEST 0.165	EUR	25,000,000	25,304,324.03	0.25
VEOLIA ENVIRONNEMENT 230224 FIX 0.0	EUR	25,000,000	24,846,074.70	0.24
TOTAL FRANCE			4,374,204,244.75	42.88
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	4,000,000	3,996,549.88	0.04
DXC CAPITAL FUNDING DAC 050324 FIX 0.0	EUR	20,000,000	19,835,447.06	0.20
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	0.05
DXC CAPITAL FUNDING DAC 280224 FIX 0.0	EUR	5,000,000	4,962,531.52	0.05
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	30,000,000	29,075,482.29	0.28
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	0.39
TOTAL IRELAND			133,917,186.53	1.31
ITALY				
ENI SPA 090124 FIX 0.0	EUR	50,000,000	49,938,820.23	0.49
SNAM SPA 040324 FIX 0.0	EUR	61,000,000	60,545,862.64	0.59
SNAM SPA 100124 FIX 0.0	EUR	12,000,000	11,983,721.31	0.12
SNAM SPA 100124 FIX 0.0	EUR	14,000,000	13,981,008.20	0.14
SNAM SPA 190324 FIX 0.0	EUR	4,000,000	3,963,479.71	0.04
SNAM SPA 190324 FIX 0.0	EUR	28,000,000	27,744,357.94	0.27
TERNA RETE ELETTRICA NAZIONALE 130224 FIX 0.0	EUR	55,500,000	55,216,266.61	0.54
UNICREDIT SPA 050124 FIX 0.0	EUR	50,000,000	49,961,902.38	0.49
TOTAL ITALY			273,335,419.02	2.68
LUXEMBOURG				
ARCELORMITTAL 150224 FIX 0.0	EUR	5,000,000	4,973,452.37	0.04
INTESA SANPAOLO BANK LUXEMBOURG 150324 F	EUR	50,000,000	49,576,113.90	0.49
INTESA SANPAOLO BANK LUXEMBOURG 230224 FIX 0.0	EUR	50,000,000	49,691,542.51	0.49
INTESA SANPAOLO BANK LUXEMBOURG SA 14052	EUR	50,000,000	49,255,507.65	0.49
TOTAL LUXEMBOURG			153,496,616.43	1.51
NETHERLANDS				
AKZO NOBEL NV 100524 FIX 0.0	EUR	25,000,000	24,639,595.54	0.25
AKZO NOBEL NV 170124 FIX 0.0	EUR	8,000,000	7,983,290.49	0.08
AKZO NOBEL NV 190224 FIX 0.0	EUR	5,000,000	4,971,447.71	0.05



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

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
ECOLAB INC 220224 FIX 0.0	EUR	27,000,000	26,831,736.32	0.26
ENEL FINANCE INTERNATIONAL NV 291223 FIX	EUR	12,000,000	12,000,000.00	0.12
ENEL FINANCE INTERNATIONAL NV 291223 FIX	EUR	51,500,000	51,500,000.00	0.50
ENEL FINANCE INTERNATIONAL NV 291223 FIX 0.0	EUR	54,000,000	54,000,000.00	0.53
ENEL FINANCE INTERNATIONAL NV 310124 FIX	EUR	75,000,000	74,718,231.94	0.73
ENEL SPA 220124 FIX 0.0	EUR	24,000,000	23,934,395.82	0.23
FERROVIAL SE 040324 FIX 0.0	EUR	4,000,000	3,970,404.74	0.03
FERROVIAL SE 220224 FIX 0.0	EUR	25,000,000	24,845,803.49	0.24
HEINEKEN NV 040124 FIX 0.0	EUR	10,000,000	9,993,332.78	0.10
ING BANK N.V. 110924 FIX 0.0	EUR	50,000,000	48,703,570.61	0.48
TELEFONICA EUROPE BV 020224 FIX 0.0	EUR	22,000,000	21,912,447.90	0.22
TELEFONICA EUROPE BV 080124 FIX 0.0	EUR	15,000,000	14,982,919.06	0.15
TELEFONICA EUROPE BV 080524 FIX 0.0	EUR	10,000,000	9,852,981.07	0.10
TENNET HOLDING BV 220224 FIX 0.0	EUR	23,000,000	22,859,232.53	0.22
TOTAL NETHERLANDS			437,699,390.00	4.29
PORTUGAL				
REN-REDES ENERGETICAS NACIONAI 290124 FI	EUR	41,000,000	40,854,816.96	0.40
TOTAL PORTUGAL			40,854,816.96	0.40
UNITED KINGDOM				
AMCOR UK FINANCE PLC 010224 FIX 0.0	EUR	40,000,000	39,846,308.36	0.39
AMCOR UK FINANCE PLC 080124 FIX 0.0	EUR	29,000,000	28,967,157.68	0.29
AMCOR UK FINANCE PLC 150124 FIX 0.0	EUR	11,000,000	10,978,831.90	0.11
BARCLAYS BANK PLC 290824 OIEST 0.4	EUR	50,000,000	50,788,893.33	0.50
MIZUHO BANK, LTD 140324 FIX 0.0	EUR	50,000,000	49,578,998.83	0.48
SSE PLC. 190124 FIX 0.0	EUR	12,000,000	11,971,587.23	0.12
SSE PLC. 290124 FIX 0.0	EUR	19,500,000	19,431,886.60	0.19
THE TORO BANK LOND ZCP 30-09-24	EUR	25,000,000	24,316,830.80	0.24
TORONTO DOMINION BANK, THE 020824 FIX 0.0	EUR	50,000,000	48,893,765.65	0.48
TORONTO DOMINION BANK, THE 160924 FIX 0.0	EUR	25,000,000	24,346,562.87	0.24
TORONTO DOMINION BANK, THE 250324 FIX 0.	EUR	25,000,000	24,761,891.71	0.24
UBS AG LONDON 180624 FIX 0.0	EUR	50,000,000	49,087,079.58	0.48
UBS AG LONDON 260324 FIX 0.0	EUR	25,000,000	24,759,684.70	0.24
UBS AG LONDON BRANCH 080824 FIX 0.0	EUR	25,000,000	24,423,065.79	0.24
TOTAL UNITED KINGDOM			432,152,545.03	4.24
SWEDEN				
ESSITY AB 310124 FIX 0.0	EUR	10,000,000	9,963,113.32	0.10
VATTENFALL AB 070624 FIX 0.0	EUR	50,000,000	49,132,543.38	0.48
VATTENFALL AB 100624 FIX 0.0	EUR	24,000,000	23,576,263.04	0.23
TOTAL SWEDEN			82,671,919.74	0.81
TOTAL Debt securities traded on a regulated or equivalent market			6,641,877,011.70	65.11
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	0.24
TOTAL FINLAND			24,394,791.05	0.24



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

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
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	0.05
DXC CAPITAL FUNDING DAC 120224 FIX 0.0	EUR	5,000,000	4,972,341.97	0.05
DXC CAPITAL FUNDING DAC 180124 FIX 0.0	EUR	4,000,000	3,990,152.30	0.04
INTESA SANPAOLO BANK IRELAND PLC 090524	EUR	30,000,000	29,569,042.05	0.29
INTESA SANPAOLO BANK IRELAND PLC 160424 FIX 0.0	EUR	30,000,000	29,641,954.34	0.29
TOTAL IRELAND			78,146,667.07	0.76
LUXEMBOURG				
INTE BANK LUXE ZCP 13-08-24	EUR	25,000,000	24,407,703.15	0.24
TOTAL LUXEMBOURG			24,407,703.15	0.24
UNITED KINGDOM				
UBS AG LONDON BRANCH 061124 FIX 0.0	EUR	25,000,000	24,226,972.03	0.24
TOTAL UNITED KINGDOM			24,226,972.03	0.24
TOTAL Debt securities not traded on a regulated or equivalent market			151,176,133.30	1.48
TOTAL Debt securities			6,793,053,145.00	66.59
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	1,599	190,141,185.52	1.86
OSTRUM SRI CASH M	EUR	26,615	270,300,076.95	2.65
OSTRUM SRI CASH PLUS I	EUR	2,586	270,310,364.82	2.65
OSTRUM SRI MONEY PLUS IC	EUR	2,553	270,296,909.19	2.66
TOTAL FRANCE			1,001,048,536.48	9.82
TOTAL General-purpose UCITS and AIFs and their equivalents in other countries intended for non- professional investors			1,001,048,536.48	9.82
TOTAL Undertakings for collective investment			1,001,048,536.48	9.82
Securities received under repurchase agreements				
ITALY				
ITALY BUONI POLIENNALI DEL TESORO 2.8% 15-06-29	EUR	26,530,000	24,712,695.00	0.24
TOTAL ITALY			24,712,695.00	0.24
TOTAL Securities received under repurchase agreements			24,712,695.00	0.24
Fees charged on securities received under repurchase agreements			217,036.50	0.00
Forward financial instruments				
Other forward financial instruments				
Interest rate swaps				
ESTR/0.0/FIX/3.9227	EUR	12,000,000	-416.23	0.00
ESTR/0.0/FIX/3.928	EUR	5,000,000	-237.50	0.00
OISEST/0.0/FIX/3.026	EUR	45,000,000	117,256.05	0.00
OISEST/0.0/FIX/3.073	EUR	25,000,000	71,708.23	0.00
OISEST/0.0/FIX/3.186	EUR	25,000,000	119,629.25	0.00
OISEST/0.0/FIX/3.209	EUR	25,000,000	103,953.24	0.00
OISEST/0.0/FIX/3.237	EUR	12,900,000	-10,082.65	0.00
OISEST/0.0/FIX/3.28	EUR	25,000,000	95,451.25	0.00
OISEST/0.0/FIX/3.395	EUR	18,000,000	-11,847.25	0.00
OISEST/0.0/FIX/3.428	EUR	19,000,000	-18,982.53	0.00
OISEST/0.0/FIX/3.443	EUR	15,400,000	-199,484.82	0.00
OISEST/0.0/FIX/3.49	EUR	50,000,000	125,514.14	0.01



• 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/3.494	EUR	25,000,000	61,535.58	0.00
OISEST/0.0/FIX/3.529	EUR	25,000,000	47,749.89	0.00
OISEST/0.0/FIX/3.532	EUR	25,000,000	45,387.98	0.00
OISEST/0.0/FIX/3.56	EUR	40,000,000	22,723.11	0.00
OISEST/0.0/FIX/3.579	EUR	50,000,000	45,231.38	0.00
OISEST/0.0/FIX/3.598	EUR	20,000,000	33,052.70	0.00
OISEST/0.0/FIX/3.599	EUR	25,000,000	11,348.84	0.00
OISEST/0.0/FIX/3.630	EUR	22,000,000	26,384.96	0.00
OISEST/0.0/FIX/3.651	EUR	10,000,000	11,141.67	0.00
OISEST/0.0/FIX/3.666	EUR	10,000,000	-105,976.39	0.00
OISEST/0.0/FIX/3.689	EUR	50,000,000	-114,024.36	0.00
OISEST/0.0/FIX/3.689	EUR	25,000,000	-73,551.59	0.00
OISEST/0.0/FIX/3.709	EUR	10,000,000	-26,307.50	0.00
OISEST/0.0/FIX/3.713	EUR	30,000,000	-75,504.62	0.00
OISEST/0.0/FIX/3.719	EUR	25,000,000	-66,424.36	0.00
OISEST/0.0/FIX/3.737	EUR	25,000,000	-11,873.86	0.00
OISEST/0.0/FIX/3.741	EUR	25,000,000	-16,979.52	0.00
OISEST/0.0/FIX/3.747	EUR	25,000,000	-23,214.50	0.00
OISEST/0.0/FIX/3.749	EUR	15,000,000	4,069.68	0.00
OISEST/0.0/FIX/3.751	EUR	50,000,000	5,000.00	0.00
OISEST/0.0/FIX/3.751	EUR	20,000,000	4,606.53	0.00
OISEST/0.0/FIX/3.753	EUR	25,000,000	-10,118.10	0.00
OISEST/0.0/FIX/3.758	EUR	24,000,000	1,416.58	0.00
OISEST/0.0/FIX/3.770	EUR	50,000,000	1,632.64	0.00
OISEST/0.0/FIX/3.774	EUR	23,000,000	-1,579.25	0.00
OISEST/0.0/FIX/3.774	EUR	4,000,000	-98.40	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	25,000,000	-19,340.83	0.00
OISEST/0.0/FIX/3.783	EUR	11,000,000	5,607.53	0.00
OISEST/0.0/FIX/3.785	EUR	4,000,000	-792.76	0.00
OISEST/0.0/FIX/3.786	EUR	22,000,000	9,740.65	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/3.794	EUR	30,000,000	10,132.89	0.01
OISEST/0.0/FIX/3.798	EUR	13,000,000	5,608.17	0.00
OISEST/0.0/FIX/3.799	EUR	50,000,000	14,197.64	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	-57,980.29	-0.01
OISEST/0.0/FIX/3.809	EUR	7,500,000	3,099.64	0.00
OISEST/0.0/FIX/3.809	EUR	25,000,000	-17,060.39	0.00
OISEST/0.0/FIX/3.849	EUR	25,000,000	6,425.18	0.00
OISEST/0.0/FIX/3.850	EUR	50,000,000	12,712.17	0.00
OISEST/0.0/FIX/3.859	EUR	25,000,000	-54,746.63	0.00
OISEST/0.0/FIX/3.862	EUR	50,000,000	-108,779.23	0.00
OISEST/0.0/FIX/3.877	EUR	25,000,000	-76,401.88	0.00
OISEST/0.0/FIX/3.892	EUR	30,000,000	-6,357.50	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/3.893	EUR	25,000,000	3,783.12	0.00
OISEST/0.0/FIX/3.893	EUR	25,000,000	-5,678.13	0.00
OISEST/0.0/FIX/3.895	EUR	25,000,000	-3,038.79	0.00
OISEST/0.0/FIX/3.897	EUR	10,000,000	-2,288.49	0.00
OISEST/0.0/FIX/3.897	EUR	13,500,000	1,915.45	0.00
OISEST/0.0/FIX/3.901	EUR	50,000,000	5,549.58	0.00
OISEST/0.0/FIX/3.906	EUR	23,000,000	-5,395.08	0.00
OISEST/0.0/FIX/3.921	EUR	4,000,000	-12.82	0.00
OISEST/0.0/FIX/3.921	EUR	8,000,000	-17.54	0.00
OISEST/0.0/FIX/3.921	EUR	6,000,000	-13.15	0.00
OISEST/0.0/FIX/3.921	EUR	18,000,000	-19.02	0.00
OISEST/0.0/FIX/3.921	EUR	5,000,000	-7.07	0.00
OISEST/0.0/FIX/3.923	EUR	9,000,000	-54.33	0.00
OISEST/0.0/FIX/3.923	EUR	4,000,000	-31.36	0.00
OISEST/0.0/FIX/3.923	EUR	4,000,000	-34.24	0.00
OISEST/0.0/FIX/3.924	EUR	10,000,000	-74.00	0.00
OISEST/0.0/FIX/3.924	EUR	10,000,000	-136.83	0.00
OISEST/0.0/FIX/3.924	EUR	5,000,000	-64.34	0.00
OISEST/0.0/FIX/3.926	EUR	6,000,000	-84.18	0.00
OISEST/0.0/FIX/3.926	EUR	44,000,000	-785.55	0.00
OISEST/0.0/FIX/3.927	EUR	8,000,000	-165.94	0.00
OISEST/0.0/FIX/3.928	EUR	4,000,000	-78.79	0.00
OISEST/0.0/FIX/3.929	EUR	19,500,000	-509.48	0.00
OISEST/0.0/FIX/3.930	EUR	31,000,000	-799.28	0.00
OISEST/0.0/FIX/3.931	EUR	23,000,000	-651.16	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	5,000,000	-112.80	0.00
OISEST/0.0/FIX/3.932	EUR	8,000,000	-260.02	0.00
OISEST/0.0/FIX/3.932	EUR	25,000,000	-790.91	0.00
OISEST/0.0/FIX/3.932	EUR	30,000,000	-5,805.35	0.00
OISEST/0.0/FIX/3.933	EUR	5,000,000	-180.64	0.00
OISEST/0.0/FIX/3.933	EUR	25,000,000	-881.31	0.00
OISEST/0.0/FIX/3.933	EUR	50,000,000	-12,578.00	0.00
OISEST/0.0/FIX/3.933	EUR	5,000,000	-176.26	0.00
OISEST/0.0/FIX/3.933	EUR	12,000,000	-433.53	0.00
OISEST/0.0/FIX/3.934	EUR	50,000,000	-14,753.78	-0.01
OISEST/0.0/FIX/3.947	EUR	40,000,000	-3,756.00	0.00
OISEST/0.0/FIX/3.947	EUR	53,000,000	-3,856.05	0.00
OISEST/0.0/FIX/3.950	EUR	20,000,000	-1,675.63	0.00
OISEST/0.0/FIX/3.951	EUR	10,000,000	-869.72	0.00
OISEST/0.0/FIX/3.952	EUR	20,000,000	-2,871.06	0.00
OISEST/0.0/FIX/3.955	EUR	4,000,000	-896.98	0.00
OISEST/0.0/FIX/3.961	EUR	50,000,000	-12,198.42	0.00
OISEST/0.0/FIX/3.974	EUR	23,000,000	-5,579.91	0.00
TOTAL Interest rate swaps			-245,780.50	0.00
TOTAL Other forward financial instruments			-245,780.50	0.00
TOTAL Forward financial instruments			-245,780.50	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
Receivables			3,631,269.63	0.04
Payables			-5,782,697.94	-0.06
Financial accounts			698,886,607.15	6.85
Net assets			10,200,991,181.22	100.00



NATIXIS INVESTMENT MANAGERS INTERNATIONAL

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