



**NATIXIS INVESTMENT
MANAGERS INTERNATIONAL**

UCITS under French law

OSTRUM SRI MONEY

SEMI-ANNUAL REPORT

as at 30 December 2024

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	9,348,429,619.45
b) Bank assets	855,304,547.46
c) Other assets held by the UCI	1,086,722,639.00
d) Total assets held by the UCI (lines a + b + c)	11,290,456,805.91
e) Liabilities	-12,104,309.98
f) Net asset value (lines d + e = net assets of the UCI)	11,278,352,495.93

(*) Approved values

NUMBER OF UNITS OUTSTANDING AND NET ASSET VALUE PER UNIT

Unit	Type of unit	Net assets for the unit	Number of units outstanding	Net asset value per unit
OSTRUM SRI MONEY I1 in EUR	A/D	7,741,381.76	19,307.39824	400.954
OSTRUM SRI MONEY I-C in EUR	A	8,117,361,804.25	612,174.87334	13,259.87
OSTRUM SRI MONEY I-D in EUR	D	10,970,063.20	896.69698	12,233.85
OSTRUM SRI MONEY N in EUR	A	2,238,894.47	21,144.19005	105.88
OSTRUM SRI MONEY R in EUR	A	2,330,626,031.28	220,560.74892	10,566.82
OSTRUM SRI MONEY R1 in EUR	A/D	96,143,979.60	751,143.43360	127.996
OSTRUM SRI MONEY RE in EUR	A	703,235,043.89	66,490.29550	10,576.50
OSTRUM SRI MONEY T in EUR	A	10,035,297.48	949.78012	10,565.91



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.	65.69	65.62
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.	0.00	0.00
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 (<i>Autorité des marchés financiers</i> – French Financial Markets Authority) or that the selection of said stock exchange or market is made in accordance with the law or the regulations or articles of association of the undertaking for collective investment in transferable securities.	12.08	12.07
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.	14.65	14.63

(*) 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	8,539,460,912.08	75.72	75.63
US dollar	USD	215,022,527.91	1.91	1.90
Swedish krona	SEK	16,322,932.38	0.14	0.14
TOTAL		8,770,806,372.37	77.77	77.68

(*) 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	42.25	42.21
UNITED KINGDOM	6.36	6.36
NETHERLANDS	6.36	6.35
ITALY	6.34	6.34
LUXEMBOURG	5.37	5.37
SPAIN	2.33	2.33
CANADA	1.87	1.86
UNITED STATES	1.51	1.51
GERMANY	1.22	1.22
IRELAND	1.17	1.17
BELGIUM	0.90	0.89
AUSTRALIA	0.70	0.70
SWEDEN	0.66	0.66
PORTUGAL	0.27	0.27
SWITZERLAND	0.18	0.18
JAPAN	0.13	0.13
FINLAND	0.09	0.09
DENMARK	0.05	0.05
TOTAL	77.77	77.68

(*) 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 (**)
UCITS and their equivalents from other European Union member states	9.53	9.52
Other UCIs and investment funds	0.00	0.00
AIFs and their equivalents from other European Union member states	0.00	0.00
Other	5.12	5.12
TOTAL	14.65	14.63

(*) 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.	9,989,917,579.27	11,157,128,875.29
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.		
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 (<i>Autorité des marchés financiers</i> – French Financial Markets Authority) or that the selection of said stock exchange or market is made in accordance with the law or the regulations or articles of association of the undertaking for collective investment in transferable securities.	2,881,634,184.08	2,634,355,623.65
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.	821,558,015.89	298,289,100.63

DISTRIBUTION DURING THE PERIOD

	Unit	Net unit amount EUR	Tax credit EUR	Gross unit amount EUR
Dividends paid				
	OSTRUM SRI MONEY I1	0.00	0.00	0.00
11/09/2024	OSTRUM SRI MONEY I-D	454.24	0.00	454.24
	OSTRUM SRI MONEY R1	0.00	0.00	0.00
Dividends payable				
	OSTRUM SRI MONEY I1			
	OSTRUM SRI MONEY I-D			
	OSTRUM SRI MONEY R1			

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

	30/12/2024
OSTRUM SRI MONEY I1 unit	
Provisioned variable management fees	771.88
Percentage of provisioned variable management fees	0.01
Acquired variable management fees	0.00
Percentage of acquired variable management fees	0.00
OSTRUM SRI MONEY I-C unit	
Provisioned variable management fees	689,463.20
Percentage of provisioned variable management fees	0.01
Acquired variable management fees	0.00
Percentage of acquired variable management fees	0.00
OSTRUM SRI MONEY I-D unit	
Provisioned variable management fees	1,000.33
Percentage of provisioned variable management fees	0.01
Acquired variable management fees	0.00
Percentage of acquired variable management fees	0.00
OSTRUM SRI MONEY N unit	
Provisioned variable management fees	475.26
Percentage of provisioned variable management fees	0.01
Acquired variable management fees	0.00
Percentage of acquired variable management fees	0.00
OSTRUM SRI MONEY R unit	
Provisioned variable management fees	1,145.47
Percentage of provisioned variable management fees	0.00
Acquired variable management fees	0.00
Percentage of acquired variable management fees	0.00
OSTRUM SRI MONEY R1 unit	
Provisioned variable management fees	5,176.92
Percentage of provisioned variable management fees	0.01
Acquired variable management fees	0.00
Percentage of acquired variable management fees	0.00
OSTRUM SRI MONEY RE unit	
Provisioned variable management fees	345.66
Percentage of provisioned 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."



	30/12/2024
OSTRUM SRI MONEY T unit	
Provisioned variable management fees	4.94
Percentage of provisioned 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
--	--------------------	----------------------	-----------------------	-------------------------------	-----

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	0.00	0.00
% of net assets	0.00	0.00	0.00	0.00	0.00

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

	0.00			0.00	0.00
--	------	--	--	------	------

d) Top 10 counterparties in terms of absolute value of assets and liabilities without offsetting

	0.00	0.00	0.00	0.00	0.00
--	------	------	------	------	------

e) Type and quality of collateral

Type					
- Equities	0.00			0.00	0.00
- Bonds	0.00			0.00	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					
	0.00		0.00	0.00	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
-----------------------	-------------------------	--------------------------	-------------------------------------	-----

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			0.00	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	0.00	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 euro	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			0.00	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
-----------------------	-------------------------	--------------------------	-------------------------------------	-----

l) Data on income and costs, broken down

Income					
- UCIs	0.00	0.00	3.79	0.00	
- 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	-3,543.24	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.



I) 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.



INVENTORY OF ASSETS AND LIABILITIES

Inventory of balance sheet items

Security name by sector of activity (*)	Currency	Quantity or Nominal	Current value	% of net assets
BONDS AND EQUIVALENT SECURITIES			1,771,856,581.43	15.71
Bonds and equivalent securities traded on a regulated or equivalent market			1,194,233,334.35	10.59
Insurance			4,340,307.04	0.04
SWISSCOM FINANCE BV 3.5% 29-05-26	EUR	4,200,000	4,340,307.04	0.04
Commercial banks			340,020,332.80	3.01
BNP PAR 1.125% 11-06-26 EMTN	EUR	14,500,000	14,233,432.40	0.13
BNP PAR 1.375% 02-06-25 EMTN	EUR	10,000,000	9,999,006.30	0.09
BNP PAR 1.5% 17-11-25 EMTN	EUR	5,450,000	5,409,000.32	0.05
BPCE 0.25% 15-01-26	EUR	20,000,000	19,515,414.21	0.17
BPCE 0.375% 02-02-26 EMTN	EUR	15,000,000	14,646,924.59	0.13
BPCE E3R+0.39% 06-03-26 EMTN	EUR	30,000,000	30,102,840.00	0.27
CAN IMP BK E3R+0.4% 27-03-26	EUR	25,000,000	25,045,522.92	0.22
CAN IMP BK E3R+0.47% 17-07-26	EUR	25,000,000	25,223,368.06	0.22
CREDIT AGRICOLE 3.125% 02/16	EUR	16,000,000	16,559,213.55	0.15
CREDIT MUTUEL ARKEA 0.01% 28-01-26	EUR	15,000,000	14,560,381.14	0.13
INTE 0.625% 24-02-26 EMTN	EUR	5,563,000	5,453,540.83	0.05
INTE 1.0% 19-11-26 EMTN	EUR	14,062,000	13,617,687.03	0.12
INTE E3R+0.8% 16-11-25 EMTN	EUR	33,100,000	33,406,147.42	0.28
MIZUHO FINANCIAL GROUP 0.184% 13-04-26	EUR	14,800,000	14,355,196.75	0.13
RCI BANQUE 0.5% 14-07-25 EMTN	EUR	3,317,000	3,281,558.08	0.03
RCI BANQUE E3R+0.71% 14-09-26	EUR	18,000,000	18,037,052.00	0.16
ROYAL BANK OF CANADA E3R+0.4% 04-11-26	EUR	20,000,000	20,118,906.67	0.18
UBS AG LONDON BRANCH E3R+0.35% 12-04-26	EUR	25,000,000	25,209,970.83	0.22
UNICREDIT 0.325% 19-01-26 EMTN	EUR	31,900,000	31,245,169.70	0.28
Sustainable consumer goods			25,060,995.11	0.22
VILOGIA STE ANONYME D HLM E3R+0.45% 04-09-25	EUR	13,000,000	13,034,798.11	0.11
VILOGIA STE ANONYME D HLM E3R+0.45% 10-03-25	EUR	12,000,000	12,026,197.00	0.11
Consumer credit			6,719,650.96	0.06
Santander Consumer Finance 0.5% 14-11-26	EUR	7,000,000	6,719,650.96	0.06
Specialised distribution			30,543,443.98	0.27
ARVAL SERVICE LEASE 0.875% 17-02-25	EUR	30,400,000	30,543,443.98	0.27
Office FPIs (French real estate investment funds)			7,093,515.41	0.06
GECINA 1.5% 20-01-25 EMTN	EUR	7,000,000	7,093,515.41	0.06
Aerospace and defence industry			4,371,883.77	0.04
SAFFP 0 ? 03/16/26 Corp	EUR	4,500,000	4,371,883.77	0.04
Capital markets			174,937,931.85	1.55
ABN AMRO BK 1.25% 28-05-25	EUR	10,000,000	10,006,272.60	0.09
ABN AMRO BK 3.75% 20-04-25	EUR	12,900,000	13,265,403.99	0.12
BANK OF NOVA SCOTIA E3R+0.4% 17-06-26	EUR	30,000,000	30,081,332.50	0.28
CRED SUIS SA AG LONDON BRANCH 0.25% 05-01-26	EUR	7,347,000	7,182,052.62	0.06



Inventory of balance sheet items

Security name by sector of activity (*)	Currency	Quantity or Nominal	Current value	% of net assets
HSBC CONTINENTAL EUROPE E3R+0.42% 10-05-26	EUR	9,500,000	9,563,256.28	0.08
NATL BANK OF CANADA E3R+0.4% 06-11-26	EUR	10,000,000	10,052,818.89	0.09
NATL BANK OF CANADA E3R+0.45% 06-03-26	EUR	19,400,000	19,479,889.20	0.17
NATL BANK OF CANADA OISEST+0.27% 26-09-25	EUR	25,000,000	25,006,212.35	0.22
NATL BANK OF CANADA OISEST+0.28% 27-10-25	EUR	25,000,000	25,169,704.53	0.22
VOLKSWAGEN INTL FINANCE NV E3R+0.55% 14-08-26	EUR	25,000,000	25,130,988.89	0.22
Customer services miscellaneous			88,084,618.33	0.78
LEASYS E3R+0.75% 08-04-26 EMTN	EUR	60,000,000	60,742,333.33	0.54
LEASYS E3R+0.75% 08-04-26 EMTN	EUR	27,000,000	27,342,285.00	0.24
Diversified financial services			490,500,571.10	4.36
AMERICAN HONDA FIN E3R+0.38% 29-04-26	EUR	12,000,000	12,078,806.33	0.11
AMERICAN HONDA FIN E3R+0.42% 29-05-26	EUR	10,000,000	10,035,371.67	0.09
BANQUE FEDERATIVE DU CREDIT MUTUEL BFCM 0.01% 11-05-26	EUR	6,000,000	5,775,683.01	0.05
BANQUE FEDERATIVE DU CREDIT MUTUEL BFCM 0.75% 17-07-25	EUR	5,300,000	5,259,142.08	0.05
BMW INTL INVESTMENT E3R+0.45% 09-10-26	EUR	20,000,000	20,204,175.56	0.18
CA AUTO BANK SPA IRISH BRANCH E3R+0.8% 26-01-26	EUR	12,700,000	12,843,078.20	0.11
OP CORPORATE BANK 0.5% 12-08-25	EUR	10,000,000	9,887,978.08	0.09
PURPLE PROTECTED ASSET OISEST+0.1% 17-10-25	EUR	125,000,000	125,823,118.09	1.12
PURPLE PROTECTED ASSET OISEST+0.1% 18-11-25	EUR	150,000,000	150,559,093.50	1.34
TOYOTA MOTOR FINANCE NETHERLANDS BV E3R+0.4% 30-04-26	EUR	9,000,000	9,065,783.00	0.08
TOYOTA MOTOR FINANCE NETHERLANDS BV E3R+0.43% 21-08-26	EUR	25,000,000	25,123,497.92	0.22
TOYOTA MOTOR FINANCE NETHERLANDS BV E3R+0.43% 22-12-25	EUR	5,000,000	5,012,928.19	0.04
TRATON FINANCE LUXEMBOURG 4.125% 18-01-25	EUR	19,000,000	19,747,813.52	0.18
TRATON FINANCE LUXEMBOURG E3R+0.7% 21-08-26	EUR	20,000,000	20,081,648.33	0.18
TRATON FINANCE LUXEMBOURG E3R+0.95% 18-09-25	EUR	20,000,000	20,104,020.00	0.18
TRATON FINANCE LUXEMBOURG E3R+1.0% 21-01-26	EUR	10,000,000	10,132,836.11	0.09
VOLVO TREASURY AB 3.125% 08-09-26	EUR	5,000,000	5,070,323.29	0.04
VOLVO TREASURY AB E3R+0.38% 22-05-26	EUR	8,600,000	8,637,390.89	0.08
VOLVO TREASURY AB E3R+0.4% 22-11-26	EUR	15,000,000	15,057,883.33	0.13
Information Technology services			22,560,084.00	0.20
THALES SERVICES SAS 4.0% 18-10-25	EUR	22,200,000	22,560,084.00	0.20
Bonds and equivalent securities not traded on a regulated or equivalent market			577,623,247.08	5.12
Diversified financial services			577,623,247.08	5.12
CODEIS SECURITIES OISEST+0.17% 12-12-25	EUR	250,000,000	250,390,294.25	2.22
PURPLE PROTECTED ASSET OISEST+0.1% 02-05-25	EUR	75,000,000	76,842,658.58	0.68
SG LUXEMBOURG OISEST+0.17% 12-06-25	EUR	250,000,000	250,390,294.25	2.22
DEBT SECURITIES			7,576,573,038.02	67.18
Debt securities traded on a regulated or equivalent market			7,238,599,332.90	64.18
Automotive			77,504,287.25	0.69
General Motors Financial Co Inc 090425 F	USD	20,000,000	18,952,537.77	0.17
General Motors Financial Co Inc 130325 F	USD	12,500,000	11,885,244.51	0.11
General Motors Financial Co Inc 190225 F	USD	25,000,000	23,835,746.84	0.21
General Motors Financial Co Inc 270225 F	USD	12,500,000	11,905,973.75	0.11



Inventory of balance sheet items

Security name by sector of activity (*)	Currency	Quantity or Nominal	Current value	% of net assets
RENAULT SA 170325 FIX 0.0	EUR	8,500,000	8,447,373.80	0.07
RENAULT SA 230425 FIX 0.0	EUR	2,500,000	2,477,410.58	0.02
Commercial banks			3,018,453,319.27	26.76
BANK OF MONTREAL, LONDON BRANCH 171025 FIX 0.0	EUR	25,000,000	24,526,066.47	0.22
BNP PA OISEST+0.13% 06-03-25	EUR	50,000,000	50,113,633.33	0.44
BNP PA OISEST+0.17% 05-03-25	EUR	50,000,000	50,568,694.13	0.45
BNP PARIBAS 210225 OISEST 0.13	EUR	50,000,000	50,184,013.33	0.44
BNP PARIBAS 280225 OISEST 0.17	EUR	75,000,000	75,902,445.19	0.67
BNP PARIBAS 310125 OISEST 0.175	EUR	50,000,000	50,887,473.33	0.45
BPCE I OISEST+0.335% 02-01-25	EUR	50,000,000	52,040,886.08	0.46
BPCE SA 100325 OISEST 0.18	EUR	50,000,000	50,548,209.24	0.45
CFCM MAINE ANJOU BA 100225 OISEST 0.295	EUR	30,000,000	30,867,549.96	0.27
CFCM MAINE ANJOU BA 170225 OISEST 0.195	EUR	30,000,000	30,413,706.95	0.27
COOPERATIEVE RABOBANK UA 270625 FIX 0.0	EUR	50,000,000	49,380,205.72	0.44
CREDIT AGRICOLE SA 020525 OISEST 0.21	EUR	50,000,000	50,590,246.67	0.45
CREDIT AGRICOLE SA 040325 OISEST 0.21	EUR	50,000,000	50,919,890.00	0.45
CREDIT AGRICOLE SA 080125 FIX 0.0	EUR	50,000,000	49,967,127.18	0.44
CREDIT AGRICOLE SA 150125 OISEST 0.2	EUR	150,000,000	152,556,030.08	1.37
CREDIT AGRICOLE SA 280225 OISEST 0.205	EUR	50,000,000	50,951,074.00	0.45
CREDIT LYONNAIS 020125 OISEST 0.32	EUR	50,000,000	52,039,246.67	0.46
CREDIT MUTUEL ARKEA 010725 OISEST 0.29	EUR	50,000,000	50,977,224.79	0.45
CREDIT MUTUEL ARKEA 011025 OISEST 0.3	EUR	50,000,000	50,463,917.13	0.45
CREDIT MUTUEL ARKEA 080825 OISEST 0.29	EUR	50,000,000	50,764,023.06	0.45
CREDIT MUTUEL ARKEA 090925 OISEST 0.3	EUR	50,000,000	50,587,192.57	0.45
CREDIT MUTUEL ARKEA 130325 OISEST 0.31	EUR	50,000,000	51,627,847.65	0.46
CREDIT MUTUEL ARKEA 150725 OISEST 0.29	EUR	50,000,000	50,898,885.03	0.45
CREDIT MUTUEL ARKEA 260325 OISEST 0.29	EUR	50,000,000	51,355,400.04	0.46
CREDIT MUTUEL ARKEA 290125 OISEST 0.32	EUR	50,000,000	51,886,431.44	0.46
CREDITO EMILIANO 040325 FIX 0.0	EUR	13,000,000	12,933,907.73	0.11
CREDITO EMILIANO SPA 160425 FIX 0.0	EUR	21,000,000	20,827,789.70	0.18
CW BK AUST ZCP 19-11-25	EUR	15,000,000	14,689,227.36	0.13
INTESA SANPAOLO BANK IRELAND PLC 230425 FIX 0.0	EUR	65,000,000	64,453,433.45	0.57
INTESA SANPAOLO BANK LUXEMBOURG 060325 F	EUR	50,000,000	49,746,974.45	0.44
INTESA SANPAOLO BANK LUXEMBOURG 210225 FIX 0.0	EUR	50,000,000	49,794,222.61	0.44
INTESA SANPAOLO BANK LUXEMBOURG 211125 F	EUR	50,000,000	48,902,435.77	0.43
INTESA SANPAOLO BANK LUXEMBOURG 230525 FIX 0.0	EUR	40,000,000	39,586,427.07	0.35
LA BANQUE POSTALE 150425 OISEST 0.245	EUR	100,000,000	102,794,118.89	0.91
LA BANQUE POSTALE 240725 OISEST 0.285	EUR	50,000,000	50,836,892.71	0.45
LA BANQUE POSTALE 270325 OISEST 0.17	EUR	50,000,000	50,450,150.49	0.45
LA BANQUE POSTALE 270325 OISEST 0.17	EUR	50,000,000	50,522,187.47	0.45
LA BANQUE POSTALE 280125 OISEST 0.205	EUR	100,000,000	102,960,594.61	0.91
LCL CREDIT LYONNAIS 010425 OISEST 0.31	EUR	50,000,000	51,484,946.25	0.46
LCL CREDIT LYONNAIS 030325 OISEST 0.19	EUR	50,000,000	50,587,863.33	0.45
LCL CREDIT LYONNAIS 140225 OISEST 0.19	EUR	50,000,000	50,690,668.99	0.45
LCL CREDIT LYONNAIS 150125 OISEST 0.2	EUR	50,000,000	50,852,010.03	0.45
LCL CREDIT LYONNAIS 210325 OISEST 0.31	EUR	50,000,000	51,574,867.71	0.46



Inventory of balance sheet items

Security name by sector of activity (*)	Currency	Quantity or Nominal	Current value	% of net assets
MUFG BANK, LTD., LONDON BRANCH 190325 FI	EUR	50,000,000	49,685,270.31	0.44
NATIONAL AUSTRALIA BANK LTD, LONDON 0210	EUR	50,000,000	49,088,678.90	0.44
NATIONAL AUSTRALIA BANK LTD, LONDON 3110	EUR	50,000,000	49,004,483.71	0.43
RCI BANQUE SA 060225 FIX 0.0	EUR	16,500,000	16,450,033.12	0.15
RCI BANQUE SA 120325 FIX 0.0	EUR	6,000,000	5,967,153.97	0.05
SANTANDER CONSUMER BANK 110325 FIX 0.0	EUR	25,000,000	24,862,933.41	0.22
SANTANDER CONSUMER BANK 170925 FIX 0.0	EUR	25,000,000	24,564,685.12	0.22
SANTANDER CONSUMER BANK 290425 FIX 0.0	EUR	37,500,000	37,168,942.94	0.33
SG OISEST+0.38% 31-03-25	EUR	50,000,000	51,574,766.75	0.46
SG OISEST+0.44% 02-10-25	EUR	25,000,000	25,264,433.75	0.22
SG OISEST+0.44% 31-12-24	EUR	50,000,000	52,124,134.89	0.46
SG OISEST+0.46% 22-09-25	EUR	15,000,000	15,176,416.61	0.13
SG OISEST+5.0% 23-06-25	EUR	14,000,000	14,317,911.66	0.13
SOCIETE GENERALE 020725 OISEST 0.3	EUR	50,000,000	50,899,132.25	0.45
SOCIETE GENERALE 020725 OISEST 0.3	EUR	50,000,000	50,876,800.00	0.45
SOCIETE GENERALE 040325 OISEST 0.305	EUR	50,000,000	51,621,012.93	0.46
SOCIETE GENERALE 040725 OISEST 0.3	EUR	50,000,000	50,809,977.75	0.45
SVENSKA HANDELSBANKEN AB 110725 FIX 0.0	EUR	15,000,000	14,796,090.15	0.13
SVENSKA HANDELSBANKEN AB 260925 FIX 0.0	EUR	15,000,000	14,720,697.34	0.13
TORONTO DOMINION BANK, THE 090925 OISEST	EUR	30,000,000	30,346,968.67	0.27
UBS AG, LONDON BRANCH 070825 FIX 0.0	EUR	25,000,000	24,631,863.66	0.22
UNICREDIT S.P.A. 060125 FIX 0.0	EUR	50,000,000	49,975,474.54	0.44
WESTPAC BANKING CORP 020525 FIX 0.0	EUR	20,000,000	19,819,318.18	0.18
Sustainable consumer goods			29,186,788.05	0.26
SEB 090125 FIX 0.0	EUR	8,700,000	8,693,253.82	0.08
SEB SA 060125 FIX 0.0	EUR	4,500,000	4,497,673.43	0.04
SEB ZCP 03-01-25	EUR	16,000,000	15,995,860.80	0.14
Beverages			5,468,722.19	0.05
CARLSBERG BREWERIES A/S 130325 FIX 0.0	EUR	5,500,000	5,468,722.19	0.05
Automotive components			114,037,917.53	1.01
BRIDGESTONE EUROPE SA 030225 FIX 0.0	EUR	41,000,000	40,883,048.81	0.35
BRIDGESTONE EUROPE SA 060525 FIX 0.0	EUR	9,000,000	8,913,048.31	0.08
OPMOBILITY 030125 FIX 0.0	EUR	4,000,000	3,998,921.39	0.04
OPMOBILITY 030325 FIX 0.0	EUR	2,000,000	1,989,001.06	0.02
OPMOBILITY 040325 FIX 0.0	EUR	8,000,000	7,955,323.50	0.07
OPMOBILITY 190225 FIX 0.0	EUR	4,000,000	3,982,174.79	0.04
OPMOBILITY 280225 FIX 0.0	EUR	7,500,000	7,460,671.18	0.07
VALEO SA 120225 FIX 0.0	EUR	7,000,000	6,975,356.57	0.06
VALEO SA 130225 FIX 0.0	EUR	19,000,000	18,931,535.36	0.17
VALEO SA 170225 FIX 0.0	EUR	13,000,000	12,948,836.56	0.11
Construction and engineering			26,098,427.45	0.23
GROU E E3R+0.9% 17-12-26	EUR	26,000,000	26,098,427.45	0.23
Consumer credit			171,489,390.94	1.52
CA LEASING 220425 FIX 0.0	EUR	25,000,000	24,787,451.46	0.22



Inventory of balance sheet items

Security name by sector of activity (*)	Currency	Quantity or Nominal	Current value	% of net assets
CREDIT AGRICOLE LEASING 290725 FIX 0.0	EUR	10,000,000	9,852,948.84	0.09
NTT FINANCE UK LIMITED 040325 FIX 0.0	EUR	32,000,000	31,832,051.71	0.28
NTT FINANCE UK LIMITED 060325 FIX 0.0	EUR	31,500,000	31,329,731.61	0.28
NTT FINANCE UK LIMITED 170325 FIX 0.0	EUR	37,500,000	37,265,284.60	0.33
NTT FINANCE UK LIMITED 170325 FIX 0.0	EUR	11,500,000	11,428,020.61	0.10
SANTANDER CONSUMER FINANCE S.A. 030125 FIX 0.0	EUR	25,000,000	24,993,902.11	0.22
Distribution of food staples			127,543,815.66	1.13
CARREFOUR S A 190225 FIX 0.0	EUR	35,000,000	34,854,926.05	0.30
CARREFOUR S A 220125 FIX 0.0	EUR	7,500,000	7,486,039.53	0.07
METRO AG 060325 FIX 0.0	EUR	5,500,000	5,469,570.27	0.05
METRO AG 280225 FIX 0.0	EUR	11,000,000	10,944,271.47	0.10
REN R ENER NACI ZCP 03-02-25	EUR	31,000,000	30,908,310.50	0.27
SAVENCIA SA 130225 FIX 0.0	EUR	18,000,000	17,933,572.85	0.16
SAVENCIA SA 310125 FIX 0.0	EUR	20,000,000	19,947,124.99	0.18
Entertainment			60,713,615.17	0.54
UNIVERSAL MUSIC GROUP N.V. 220425 FIX 0.	EUR	17,000,000	16,847,843.01	0.15
VIVENDI 040225 FIX 0.0	EUR	7,000,000	6,978,935.73	0.06
VIVENDI 140225 FIX 0.0	EUR	6,500,000	6,474,974.22	0.06
VIVENDI 170125 FIX 0.0	EUR	9,500,000	9,486,068.21	0.08
VIVENDI 250225 FIX 0.0	EUR	10,000,000	9,952,343.53	0.09
VIVENDI 280125 FIX 0.0	EUR	11,000,000	10,973,450.47	0.10
Electricity			333,645,873.41	2.96
EDF 030425 FIX 0.0	EUR	50,000,000	49,643,171.50	0.44
EDF 160125 FIX 0.0	EUR	50,000,000	49,932,708.46	0.44
EDF 210525 FIX 0.0	EUR	15,000,000	14,843,903.61	0.13
EDF 250725 FIX 0.0	EUR	25,000,000	24,635,827.85	0.22
ORANO SA 100225 FIX 0.0	EUR	8,000,000	7,972,178.82	0.07
ORANO SA 130125 FIX 0.0	EUR	12,000,000	11,986,608.93	0.11
ORANO SA 140225 FIX 0.0	EUR	6,500,000	6,475,287.87	0.06
ORANO SA 230125 FIX 0.0	EUR	11,000,000	10,978,297.55	0.10
SSE PLC. 080125 FIX 0.0	EUR	4,500,000	4,496,901.63	0.04
SSE PLC. 110325 FIX 0.0	EUR	14,000,000	13,919,482.37	0.12
SSE PLC. 130125 FIX 0.0	EUR	4,500,000	4,494,966.19	0.04
SSE PLC. 130225 FIX 0.0	EUR	5,500,000	5,479,483.96	0.05
SSE PLC. 160125 FIX 0.0	EUR	8,000,000	7,988,988.33	0.07
SSE PLC. 210125 FIX 0.0	EUR	6,000,000	5,989,164.01	0.05
SSE PLC. 280225 FIX 0.0	EUR	12,000,000	11,940,860.24	0.11
SSE PLC. 290125 FIX 0.0	EUR	10,000,000	9,975,073.95	0.09
TERNA RETE ELETTRICA NAZIONALE 080125 FI	EUR	39,000,000	38,973,187.31	0.35
TERNA RETE ELETTRICA NAZIONALE 160125 FIX 0.0	EUR	24,000,000	23,967,013.93	0.21
TERNA RETE ELETTRICA NAZIONALE 160125 FIX 0.0	EUR	5,000,000	4,993,127.90	0.04
TERNA RETE ELETTRICA NAZIONALE 160125 FIX 0.0	EUR	20,000,000	19,972,511.61	0.18
TERNA RETE ELETTRICA NAZIONALE 300125 FI	EUR	5,000,000	4,987,127.39	0.04



Inventory of balance sheet items

Security name by sector of activity (*)	Currency	Quantity or Nominal	Current value	% of net assets
Packaging			10,412,521.87	0.09
VERALLIA SASU 200325 FIX 0.0	EUR	5,500,000	5,465,280.73	0.05
VERALLIA SASU 210525 FIX 0.0	EUR	5,000,000	4,947,241.14	0.04
Electrical equipment			57,184,410.72	0.51
ALSTOM SA 040325 FIX 0.0	EUR	5,000,000	4,974,024.77	0.04
ALSTOM SA 050325 FIX 0.0	EUR	11,000,000	10,941,987.04	0.10
ALSTOM SA 270225 FIX 0.0	EUR	27,500,000	27,367,928.91	0.24
ALSTOM SA 310325 FIX 0.0	EUR	11,000,000	10,919,994.66	0.10
NEXANS SA 200325 FIX 0.0	EUR	3,000,000	2,980,475.34	0.03
Electronic equipment and instruments			139,770,150.04	1.24
IBERDROLA INTERNATIONAL BV 090125 FIX 0.	EUR	40,000,000	39,969,996.52	0.35
IBERDROLA INTERNATIONAL BV 240125 FIX 0.	EUR	100,000,000	99,800,153.52	0.89
Office FPIs (French real estate investment funds)			44,718,183.30	0.40
GECINA 310325 FIX 0.0	EUR	35,000,000	34,759,688.89	0.31
SOCIETE FONCIERE LYONNAISE 180225 FIX 0.	EUR	10,000,000	9,958,494.41	0.09
Retail FPIs			124,382,693.08	1.10
CARMILA SA 130125 FIX 0.0	EUR	3,000,000	2,996,641.42	0.03
KLEPIERRE 040425 FIX 0.0	EUR	6,000,000	5,956,606.12	0.05
KLEPIERRE 051225 FIX 0.0	EUR	7,500,000	7,336,901.24	0.07
KLEPIERRE 070325 FIX 0.0	EUR	22,000,000	21,883,771.64	0.18
KLEPIERRE 071125 FIX 0.0	EUR	10,000,000	9,797,856.56	0.09
KLEPIERRE 120325 FIX 0.0	EUR	10,000,000	9,943,606.60	0.09
KLEPIERRE 130325 FIX 0.0	EUR	20,000,000	19,885,803.78	0.18
KLEPIERRE 170125 FIX 0.0	EUR	5,500,000	5,492,202.78	0.05
KLEPIERRE 180625 FIX 0.0	EUR	20,500,000	20,251,103.31	0.18
KLEPIERRE 230125 FIX 0.0	EUR	7,000,000	6,986,579.15	0.06
KLEPIERRE 230525 FIX 0.0	EUR	8,000,000	7,916,068.65	0.07
KLEPIERRE 270525 FIX 0.0	EUR	6,000,000	5,935,551.83	0.05
Hotel and holiday accommodation FPIs			6,468,440.66	0.06
COVIVIO HOTELS SCA 280225 FIX 0.0	EUR	6,500,000	6,468,440.66	0.06
Healthcare FPIs			21,478,575.80	0.19
COFINIMMO SA 080125 FIX 0.0	EUR	5,000,000	4,996,585.11	0.04
COFINIMMO SA 100125 FIX 0.0	EUR	5,000,000	4,995,731.70	0.04
COFINIMMO SA 140125 FIX 0.0	EUR	11,500,000	11,486,258.99	0.11
Gas			56,937,531.31	0.50
SNAM SPA 130125 FIX 0.0	EUR	34,000,000	33,964,416.99	0.29
SNAM SPA 140125 FIX 0.0	EUR	11,000,000	10,987,603.30	0.10
SNAM SPA 150125 FIX 0.0	EUR	12,000,000	11,985,511.02	0.11
Real estate management and promotion			82,984,941.69	0.74
CDC HABITAT 060125 FIX 0.0	EUR	20,000,000	19,989,855.15	0.18
CDC HABITAT 060325 FIX 0.0	EUR	7,000,000	6,962,736.50	0.06
CDC HABITAT 080425 FIX 0.0	EUR	10,000,000	9,921,872.20	0.09



Inventory of balance sheet items

Security name by sector of activity (*)	Currency	Quantity or Nominal	Current value	% of net assets
CDC HABITAT 140325 FIX 0.0	EUR	3,000,000	2,982,172.90	0.03
CDC HABITAT 140425 FIX 0.0	EUR	6,000,000	5,950,529.41	0.05
CDC HABITAT 190325 FIX 0.0	EUR	20,000,000	19,873,496.25	0.18
CDC HABITAT 260525 FIX 0.0	EUR	17,500,000	17,304,279.28	0.15
Hotels, restaurants and leisure			38,906,437.75	0.34
ACCOR SA 270125 FIX 0.0	EUR	7,000,000	6,983,701.61	0.06
ACCOR SA 280225 FIX 0.0	EUR	7,000,000	6,965,806.25	0.06
SODEXO 200125 FIX 0.0	EUR	25,000,000	24,956,929.89	0.22
Aerospace and defence industry			15,981,070.51	0.14
HONEYWELL INTERNATIONAL INC 130125 FIX 0.0	EUR	10,000,000	9,988,813.75	0.09
HONEYWELL INTERNATIONAL INC 150125 FIX 0.0	EUR	6,000,000	5,992,256.76	0.05
Transport infrastructure			2,495,400.01	0.02
ABERTIS INFRAESTRUCTURAS SA 230125 FIX 0	EUR	2,500,000	2,495,400.01	0.02
Software			35,578,824.17	0.32
VINCI SA 200125 OISEST 0.19	EUR	35,000,000	35,578,824.17	0.32
Capital markets			220,071,939.15	1.95
BANCO SANTANDER (ALL SPAIN BRANCH) 03042	EUR	50,000,000	49,639,810.23	0.43
BANCO SANTANDER (ALL SPAIN BRANCH) 060825 FIX 0.0	EUR	10,000,000	9,847,626.15	0.09
BANCO SANTANDER (ALL SPAIN BRANCH) 09062	EUR	50,000,000	49,417,944.47	0.44
BANCO SANTANDER (ALL SPAIN BRANCH) 14072	EUR	25,000,000	24,655,203.15	0.22
BANCO SANTANDER (ALL SPAIN BRANCH) 150425 FIX 0.0	EUR	25,000,000	24,798,986.65	0.22
MEDIOBANCA-BCA CREDITO FINANZ 160425 FIX 0.0	EUR	33,000,000	32,740,178.31	0.29
MOHAWK CAPITAL LUXEMBOURG SA 311224 FIX	EUR	4,500,000	4,500,000.00	0.04
ROYA BANK OF CANA ZCP 18-11-25	EUR	25,000,000	24,472,190.19	0.22
Oil and gas			45,000,000.00	0.40
ENI SPA 311224 FIX 0.0	EUR	20,000,000	20,000,000.00	0.18
ENI SPA 311224 FIX 0.0	EUR	25,000,000	25,000,000.00	0.22
Food products			28,943,565.94	0.26
BARRY CALLEBAUT SERVICES NV 070325 FIX 0	EUR	2,500,000	2,486,000.67	0.02
BARRY CALLEBAUT SERVICES NV 100225 FIX 0	EUR	2,000,000	1,992,827.35	0.02
BARRY CALLEBAUT SERVICES NV 150125 FIX 0.0	EUR	10,000,000	9,986,694.39	0.09
BARRY CALLEBAUT SERVICES NV 220125 FIX 0	EUR	5,500,000	5,489,272.13	0.05
BONDUELLE 060125 FIX 0.0	EUR	5,500,000	5,497,090.94	0.05
BONDUELLE 270125 FIX 0.0	EUR	3,500,000	3,491,680.46	0.03
Chemicals			41,086,257.86	0.36
AKZO NOBEL NV 200325 FIX 0.0	EUR	22,500,000	22,359,502.45	0.19
AKZO NOBEL NV 210725 FIX 0.0	EUR	19,000,000	18,726,755.41	0.17
Public utilities			462,222,524.07	4.10
EDP FINANCE BV 300125 FIX 0.0	USD	25,000,000	23,891,790.78	0.21
ENGIE SA 060125 OISEST 0.12	EUR	40,000,000	40,336,253.70	0.36
ENGIE SA 160125 OISEST 0.12	EUR	25,000,000	25,247,980.44	0.22
ENGIE SA 280225 OISEST 0.11	EUR	50,000,000	50,005,351.39	0.44



Inventory of balance sheet items

Security name by sector of activity (*)	Currency	Quantity or Nominal	Current value	% of net assets
ENGIE SA 300125 OISEST 0.1	EUR	50,000,000	50,005,537.50	0.44
EWE AG 150125 FIX 0.0	EUR	9,600,000	9,587,437.66	0.09
EWE AG 200325 FIX 0.0	EUR	13,000,000	12,915,609.94	0.11
EWE AG 200325 FIX 0.0	EUR	12,500,000	12,418,855.71	0.11
VEOLIA ENVIRONNEMENT 020525 OISEST 0.245	EUR	33,000,000	33,856,252.82	0.30
VEOLIA ENVIRONNEMENT 020625 FIX 0.0	EUR	75,000,000	74,167,992.73	0.66
VEOLIA ENVIRONNEMENT 140225 FIX 0.0	EUR	46,000,000	45,830,142.04	0.41
VEOLIA ENVIRONNEMENT 190625 FIX 0.0	EUR	50,000,000	49,392,819.56	0.44
VEOLIA ENVIRONNEMENT 230625 FIX 0.0	EUR	35,000,000	34,566,499.80	0.31
Business services			227,970,313.54	2.02
ELIS SA EX HOLDELIS SA 240125 FIX 0.0	EUR	4,500,000	4,490,421.63	0.04
GENERAL FINANCE CORP 250225 FIX 0.0	USD	12,500,000	11,908,944.88	0.11
ITAL BUON ORDI DEL ZCP 14-07-25	EUR	60,000,000	59,206,898.92	0.52
ITAL BUON ORDI DEL ZCP 30-05-25	EUR	150,000,000	148,404,038.24	1.31
SOCIETE BIC 270525 FIX 0.0	EUR	4,000,000	3,960,009.87	0.04
Diversified telecoms services			115,274,001.95	1.02
TELE EURO BV ZCP 07-01-25	EUR	15,000,000	14,991,050.30	0.13
TELEFONICA EUROPE BV 020125 FIX 0.0	EUR	22,000,000	21,996,245.73	0.20
TELEFONICA EUROPE BV 070225 FIX 0.0	EUR	17,000,000	16,945,446.86	0.15
TELEFONICA EUROPE BV 160625 FIX 0.0	EUR	13,000,000	12,839,971.55	0.11
TELSTRA GROUP LTD 100325 FIX 0.0	USD	51,000,000	48,501,287.51	0.43
Mobile telecoms services			87,450,592.56	0.78
AMERICA MOVIL BV 020125 FIX 0.0	EUR	21,500,000	21,496,223.59	0.19
AMERICA MOVIL BV 080525 FIX 0.0	EUR	10,000,000	9,896,168.52	0.09
AMERICA MOVIL BV 150525 FIX 0.0	EUR	13,000,000	12,858,252.23	0.11
AMERICA MOVIL BV 220525 FIX 0.0	EUR	4,900,000	4,844,046.85	0.04
AMERICA MOVIL BV 230125 FIX 0.0	EUR	6,500,000	6,486,896.63	0.06
AMERICA MOVIL BV 240425 FIX 0.0	EUR	7,000,000	6,934,706.62	0.06
AMERICA MOVIL BV 300125 FIX 0.0	EUR	25,000,000	24,934,298.12	0.23
Diversified financial services			1,339,800,358.11	11.88
AMCOR UK FINANCE PLC 070125 FIX 0.0	EUR	6,500,000	6,496,121.80	0.06
AMCOR UK FINANCE PLC 090125 FIX 0.0	EUR	6,500,000	6,495,014.10	0.06
AMCOR UK FINANCE PLC 130125 FIX 0.0	EUR	15,000,000	14,983,382.76	0.13
AMCOR UK FINANCE PLC 200125 FIX 0.0	EUR	20,000,000	19,965,930.36	0.18
AMCOR UK FINANCE PLC 220125 FIX 0.0	EUR	20,000,000	19,962,528.56	0.18
AMERICAN HONDA FINANCE CORP 120325 FIX 0	USD	15,000,000	14,263,732.34	0.13
BANQUE FEDERATIVE 010825 OISEST 0.32	EUR	50,000,000	50,815,638.33	0.45
BANQUE FEDERATIVE 020625 OISEST 0.23	EUR	50,000,000	50,605,380.00	0.45
BANQUE FEDERATIVE 030225 OISEST 0.29	EUR	50,000,000	51,609,108.76	0.46
BANQUE FEDERATIVE 030225 OISEST 0.32	EUR	50,000,000	51,834,217.22	0.46
BANQUE FEDERATIVE 040825 OISEST 0.32	EUR	20,000,000	20,265,755.97	0.18
BANQUE FEDERATIVE 080725 OISEST 0.32	EUR	100,000,000	101,905,035.56	0.88
BANQUE FEDERATIVE 311025 OISEST 0.33	EUR	50,000,000	50,307,709.49	0.45
CA CONSUMER FINANCE 100425 OISEST 0.19	EUR	50,000,000	50,386,703.31	0.45



Inventory of balance sheet items

Security name by sector of activity (*)	Currency	Quantity or Nominal	Current value	% of net assets
CA CONSUMER FINANCE 110325 FIX 0.0	EUR	25,000,000	24,861,337.27	0.22
CA CONSUMER FINANCE 250325 FIX 0.0	EUR	50,000,000	49,671,032.07	0.44
CASSA DEPOSITI E PRESTITI SPA 290425 FIX	EUR	25,000,000	24,773,905.70	0.22
CRH FINANCE DAC 100125 FIX 0.0	EUR	17,500,000	17,485,196.84	0.16
CRH FINANCE DAC 240125 FIX 0.0	EUR	8,000,000	7,983,773.25	0.07
DH EUROPE FINANCE II SARL 100225 FIX 0.0	EUR	6,000,000	5,978,794.84	0.05
DH EUROPE FINANCE II SARL 200325 FIX 0.0	EUR	14,000,000	13,909,078.98	0.12
ENEL FINANCE INTERNATIONAL NV 311224 FIX	EUR	23,500,000	23,500,000.00	0.21
ENEL FINANCE INTERNATIONAL NV 311224 FIX	EUR	12,500,000	12,500,000.00	0.11
ENEL FINANCE INTERNATIONAL NV 311224 FIX	EUR	12,000,000	12,000,000.00	0.11
ENEL FINANCE INTERNATIONAL NV 311224 FIX	EUR	25,000,000	25,000,000.00	0.22
FRAN D OISEST+0.21% 15-01-25	EUR	50,000,000	50,854,557.25	0.45
MEDIOBANCA INTERNATIONAL 020525 FIX 0.0	EUR	17,500,000	17,342,712.96	0.15
NATI OISEST+0.31% 02-01-25	EUR	50,000,000	51,858,868.06	0.46
NATIXIS 030125 OISEST 0.3	EUR	50,000,000	51,812,356.11	0.46
NATIXIS 030325 OISEST 0.18	EUR	50,000,000	50,586,296.67	0.45
NATIXIS 080725 OISEST 0.29	EUR	50,000,000	50,927,634.44	0.45
NATIXIS 120825 OISEST 0.29	EUR	50,000,000	50,729,189.79	0.45
NATIXIS 201025 OISEST 0.29	EUR	50,000,000	50,194,368.92	0.45
RECKITT BENCKI 200125 FIX 0.0	EUR	20,000,000	19,964,601.65	0.18
RELX (INVESTMENTS) PLC 200125 FIX 0.0	EUR	5,000,000	4,991,432.76	0.04
RELX (INVESTMENTS) PLC 210125 FIX 0.0	EUR	15,000,000	14,973,014.63	0.13
RELX (INVESTMENTS) PLC 311224 FIX 0.0	EUR	15,000,000	15,000,000.00	0.13
RELX (INVESTMENTS) PLC 311224 FIX 0.0	EUR	15,000,000	15,000,000.00	0.13
SGS NEDERLAND HOLDING BV 080525 FIX 0.0	EUR	7,500,000	7,423,246.93	0.07
SOCIETE FINANCIERE AGACHE 200125 FIX 0.0	EUR	25,000,000	24,957,623.34	0.22
SOCIETE FINANCIERE AGACHE 220125 FIX 0.0	EUR	30,000,000	29,944,070.47	0.27
SUMITOMO ELECTRIC FINANCE UK PLC 270125	EUR	19,000,000	18,955,191.35	0.17
SUMITOMO MITSU 070425 FIX 0.0	EUR	30,000,000	29,763,080.01	0.26
TORONTO DOMINION BANK, THE 030725 FIX 0.0	EUR	25,000,000	24,682,455.82	0.22
TORONTO DOMINION BANK, THE 170725 FIX 0.0	EUR	25,000,000	24,660,658.25	0.22
VOLKSWAGEN FINANS SVERIGE AB 150125 FIX 0.0	SEK	87,500,000	7,619,621.19	0.07
Information Technology services			61,365,423.89	0.54
THALES SERVICES SAS 120225 FIX 0.0	EUR	27,500,000	27,402,501.59	0.24
THALES SERVICES SAS 130125 FIX 0.0	EUR	34,000,000	33,962,922.30	0.30
Listed real estate investment companies (SIIC)			7,973,018.00	0.07
ICADE PROMOTION 060225 FIX 0.0	EUR	8,000,000	7,973,018.00	0.07
Debt securities not traded on a regulated or equivalent market			337,973,705.12	3.00
Commercial banks			103,662,474.50	0.92
ING BANK NEDERLAND NV 250325 FIX 0.0	EUR	50,000,000	49,679,668.81	0.44
INTESA SANPAOLO BANK IRELAND PLC 061125 FIX 0.0	EUR	30,000,000	29,371,218.51	0.26
INTESA SANPAOLO BANK LUXEMBOURG 140825 FIX 0.0	EUR	25,000,000	24,611,587.18	0.22
Consumer credit			94,943,164.59	0.84
NTT FINANCE UK ZCP 03-03-25	EUR	40,000,000	39,793,216.10	0.35



Inventory of balance sheet items

Security name by sector of activity (*)	Currency	Quantity or Nominal	Current value	% of net assets
NTT FINANCE UK ZCP 04-03-25	EUR	5,500,000	5,471,133.89	0.05
SANTANDER CONSUMER FINANCE S.A. 240325 FIX 0.0	EUR	50,000,000	49,678,814.60	0.44
Transport infrastructure			20,932,734.11	0.19
ABERTIS INFRAESTRUCTURAS SA 130325 FIX 0	EUR	9,500,000	9,447,460.78	0.08
ABERTIS INFRAESTRUCTURAS SA 160125 FIX 0	EUR	11,500,000	11,485,273.33	0.11
Diversified telecoms services			10,752,209.04	0.10
TELSTRA GROUP LTD 300125 FIX 0.0	USD	11,250,000	10,752,209.04	0.10
Mobile telecoms services			2,491,721.86	0.02
AMERICA MOVIL BV ZCP 07-02-25	EUR	2,500,000	2,491,721.86	0.02
Diversified financial services			105,191,401.02	0.93
CRH AMERICA FINANCE INC 050225 FIX 0.0	USD	12,500,000	11,938,046.42	0.11
CRH AMERICA FINANCE INC 280225 FIX 0.0	USD	28,550,000	27,187,014.07	0.25
DH EURO FINA II SA ZCP 12-02-25	EUR	5,000,000	4,981,503.43	0.04
ENEL FINA INTL NV ZCP 31-01-25	EUR	13,000,000	12,962,523.01	0.11
FERROVIAL SE ZCP 16-01-25	EUR	25,000,000	24,967,527.79	0.22
SGS NEDERLAND HOLDING BV 130225 FIX 0.0	EUR	9,500,000	9,463,266.86	0.08
SUMITOMO ELECTRIC FINANCE UK PLC 270125	EUR	5,000,000	4,988,208.25	0.04
VOLKSWAGEN FINANS SVERIGE AB 240125 FIX 0.0	SEK	100,000,000	8,703,311.19	0.08
UCI SECURITIES			1,074,639,410.04	9.53
UCITS			1,074,639,410.04	9.53
Collective management			1,074,639,410.04	9.53
OSTRUM SRI CASH A1P1 IC unit	EUR	1,783	220,061,327.58	1.95
OSTRUM SRI CASH M unit	EUR	24,856.2167	262,074,006.40	2.33
OSTRUM SRI CASH PLUS I	EUR	2,398	260,312,420.06	2.31
OSTRUM SRI MONEY 6M I UNIT	EUR	6,290	70,065,945.40	0.62
OSTRUM SRI MON PLUS IC Fund	EUR	2,383	262,125,710.60	2.32
Total			10,423,069,029.49	92.42

(*) The sector of activity represents the main activity of the issuer of the financial instrument. It is based on reliable and internationally recognised sources (primarily GICS and NACE).



Inventory of forward currency transactions

Type of transaction	Current value shown on the balance sheet		Amount of exposure (*)			
	Assets	Liabilities	Currency receivable (+)		Currency payable (-)	
			Currency	Amount (*)	Currency	Amount (*)
V/SEK/EUR/20250115	76,274.46	0.00	EUR	7,694,731.92	SEK	-7,618,457.46
V/SEK/EUR/20250124	0.00	-98,420.44	EUR	8,602,991.60	SEK	-8,701,412.04
V/USD/EUR/20250130	0.00	-592,854.66	EUR	10,160,404.12	USD	-10,753,258.78
V/USD/EUR/20250130	0.00	-349,814.93	EUR	23,546,315.69	USD	-23,896,130.62
V/USD/EUR/20250205	0.00	-91,064.20	EUR	11,848,225.33	USD	-11,939,289.53
V/USD/EUR/20250219	0.00	-1,630,548.41	EUR	22,207,018.22	USD	-23,837,566.63
V/USD/EUR/20250225	0.00	-478,030.07	EUR	11,431,952.43	USD	-11,909,982.50
V/USD/EUR/20250227	0.00	-457,313.73	EUR	11,449,733.53	USD	-11,907,047.26
V/USD/EUR/20250228	34,098.02	0.00	EUR	14,320,793.21	USD	-14,286,695.19
V/USD/EUR/20250228	0.00	-102,461.27	EUR	12,803,186.72	USD	-12,905,647.99
V/USD/EUR/20250311	0.00	-953,655.76	EUR	47,556,332.74	USD	-48,509,988.50
V/USD/EUR/20250312	0.00	-113,670.62	EUR	14,152,244.80	USD	-14,265,915.42
V/USD/EUR/20250313	0.00	-518,337.82	EUR	11,368,485.32	USD	-11,886,823.14
V/USD/EUR/20250409	0.00	-133,741.01	EUR	18,823,327.14	USD	-18,957,068.15
Total	110,372.48	-5,519,912.92		225,965,742.77		-231,375,283.21

(*) Amount determined based on the provisions of the regulation relating to the presentation of exposures, expressed in the accounting currency.

**Inventory of forward financial instruments****Inventory of forward financial instruments – equities**

Type of commitment	Quantity or Nominal	Current value shown on the balance sheet		Amount of exposure (*)
		Assets	Liabilities	+/-
1. Futures				
Sub-total 1.		0.00	0.00	0.00
2. Options				
Sub-total 2.		0.00	0.00	0.00
3. Swaps				
Sub-total 3.		0.00	0.00	0.00
4. Other instruments				
Sub-total 4.		0.00	0.00	0.00
Total		0.00	0.00	0.00

(*) Amount determined based on the provisions of the regulation relating to the presentation of exposures.



Inventory of forward financial instruments – interest rates

Type of commitment	Quantity or Nominal	Current value shown on the balance sheet		Amount of exposure (*)
		Assets	Liabilities	+/-
1. Futures				
Sub-total 1.		0.00	0.00	0.00
2. Options				
Sub-total 2.		0.00	0.00	0.00
3. Swaps				
FIX/2.1443/OIEST/0.	25,000,000	0.00	-31,809.43	25,000,000.00
FIX/2.2683/OIEST/0.	15,000,000	0.00	-4,248.47	15,000,000.00
FIX/2.5561/OIEST/0.	15,000,000	348.36	0.00	15,000,000.00
FIX/2.6438/OIEST/0.	50,000,000	0.00	-19,371.08	50,000,000.00
FIX/2.7143/OIEST/0.	59,000,000	0.00	-4,515.10	59,000,000.00
FIX/2.7363/OIEST/0.	50,000,000	0.00	-8,688.89	50,000,000.00
FIX/2.8893/OIEST/0.	10,000,000	3,901.20	0.00	10,000,000.00
FIX/3.0842/OIEST/0.	22,500,000	10,813.63	0.00	22,500,000.00
OIEST/0.0/FIX/+3.14	22,300,692	0.00	-3,889.61	22,300,692.00
OIEST/0.0/FIX/1.906	4,062,000	10,619.10	0.00	4,062,000.00
OIEST/0.0/FIX/2.022	5,000,000	5,885.63	0.00	5,000,000.00
OIEST/0.0/FIX/2.026	7,000,000	7,988.79	0.00	7,000,000.00
OIEST/0.0/FIX/2.051	10,000,000	4,137.11	0.00	10,000,000.00
OIEST/0.0/FIX/2.069	6,000,000	4,144.26	0.00	6,000,000.00
OIEST/0.0/FIX/2.083	7,500,000	10,664.68	0.00	7,500,000.00
OIEST/0.0/FIX/2.094	3,500,000	1,040.82	0.00	3,500,000.00
OIEST/0.0/FIX/2.109	5,000,000	180.24	0.00	5,000,000.00
OIEST/0.0/FIX/2.129	14,800,000	5,831.68	0.00	14,800,000.00
OIEST/0.0/FIX/2.172	4,500,000	265.89	0.00	4,500,000.00
OIEST/0.0/FIX/2.181	7,500,000	1,902.84	0.00	7,500,000.00
OIEST/0.0/FIX/2.209	25,000,000	19,559.42	0.00	25,000,000.00
OIEST/0.0/FIX/2.248	15,000,000	5,341.22	0.00	15,000,000.00
OIEST/0.0/FIX/2.258	7,347,000	2,363.83	0.00	7,347,000.00
OIEST/0.0/FIX/2.271	6,000,000	0.00	-10,281.39	6,000,000.00
OIEST/0.0/FIX/2.281	50,000,000	0.00	-2,137.17	50,000,000.00
OIEST/0.0/FIX/2.309	50,000,000	25,060.59	0.00	50,000,000.00
OIEST/0.0/FIX/2.316	7,500,000	0.00	-4,966.14	7,500,000.00
OIEST/0.0/FIX/2.318	10,000,000	1,163.37	0.00	10,000,000.00
OIEST/0.0/FIX/2.324	5,563,000	0.00	-8,222.48	5,563,000.00
OIEST/0.0/FIX/2.332	25,000,000	5,527.08	0.00	25,000,000.00
OIEST/0.0/FIX/2.383	25,000,000	6,056.86	0.00	25,000,000.00
OIEST/0.0/FIX/2.385	60,000,000	13,677.30	0.00	60,000,000.00
OIEST/0.0/FIX/2.401	15,000,000	0.00	-9,281.71	15,000,000.00
OIEST/0.0/FIX/2.407	10,000,000	3,254.49	0.00	10,000,000.00
OIEST/0.0/FIX/2.411	30,000,000	0.00	-23,139.45	30,000,000.00
OIEST/0.0/FIX/2.424	6,800,000	0.00	-4,010.74	6,800,000.00
OIEST/0.0/FIX/2.439	13,000,000	5,761.63	0.00	13,000,000.00



Inventory of forward financial instruments – interest rates

Type of commitment	Quantity or Nominal	Current value shown on the balance sheet		Amount of exposure (*)
		Assets	Liabilities	+/-
OISEST/0.0/FIX/2.457	5,300,000	1,836.77	0.00	5,300,000.00
OISEST/0.0/FIX/2.465	50,000,000	7,256.57	0.00	50,000,000.00
OISEST/0.0/FIX/2.467	50,000,000	0.00	-2,184.67	50,000,000.00
OISEST/0.0/FIX/2.472	20,500,000	0.00	-924.70	20,500,000.00
OISEST/0.0/FIX/2.493	25,000,000	9,517.56	0.00	25,000,000.00
OISEST/0.0/FIX/2.505	75,000,000	21,023.96	0.00	75,000,000.00
OISEST/0.0/FIX/2.510	4,000,000	1,868.51	0.00	4,000,000.00
OISEST/0.0/FIX/2.515	75,000,000	20,121.14	0.00	75,000,000.00
OISEST/0.0/FIX/2.525	35,000,000	3,548.35	0.00	35,000,000.00
OISEST/0.0/FIX/2.526	25,000,000	0.00	-27,522.40	25,000,000.00
OISEST/0.0/FIX/2.532	50,000,000	14,110.00	0.00	50,000,000.00
OISEST/0.0/FIX/2.548	13,000,000	0.00	-51.95	13,000,000.00
OISEST/0.0/FIX/2.553	15,000,000	0.00	-6,948.19	15,000,000.00
OISEST/0.0/FIX/2.558	15,000,000	0.00	-512.45	15,000,000.00
OISEST/0.0/FIX/2.584	17,500,000	2,599.63	0.00	17,500,000.00
OISEST/0.0/FIX/2.603	5,000,000	964.11	0.00	5,000,000.00
OISEST/0.0/FIX/2.646	20,000,000	6,045.09	0.00	20,000,000.00
OISEST/0.0/FIX/2.652	10,000,000	2,549.78	0.00	10,000,000.00
OISEST/0.0/FIX/2.661	11,000,000	5,178.28	0.00	11,000,000.00
OISEST/0.0/FIX/2.683	7,500,000	1,417.32	0.00	7,500,000.00
OISEST/0.0/FIX/2.684	17,500,000	7,063.23	0.00	17,500,000.00
OISEST/0.0/FIX/2.693	30,000,000	4,492.92	0.00	30,000,000.00
OISEST/0.0/FIX/2.699	18,972,039	2,085.88	0.00	18,972,039.00
OISEST/0.0/FIX/2.701	9,000,000	1,684.37	0.00	9,000,000.00
OISEST/0.0/FIX/2.702	25,000,000	9,222.94	0.00	25,000,000.00
OISEST/0.0/FIX/2.703	7,000,000	3,125.11	0.00	7,000,000.00
OISEST/0.0/FIX/2.705	25,000,000	0.00	-39,751.00	25,000,000.00
OISEST/0.0/FIX/2.707	50,000,000	3,192.78	0.00	50,000,000.00
OISEST/0.0/FIX/2.748	50,000,000	16,125.18	0.00	50,000,000.00
OISEST/0.0/FIX/2.757	8,500,000	380.56	0.00	8,500,000.00
OISEST/0.0/FIX/2.761	13,000,000	0.00	-352.94	13,000,000.00
OISEST/0.0/FIX/2.761	14,000,000	0.00	-396.23	14,000,000.00
OISEST/0.0/FIX/2.768	50,000,000	0.00	-1,501.34	50,000,000.00
OISEST/0.0/FIX/2.774	11,500,000	410.60	0.00	11,500,000.00
OISEST/0.0/FIX/2.777	37,500,000	0.00	-1,244.75	37,500,000.00
OISEST/0.0/FIX/2.789	19,000,000	6,096.70	0.00	19,000,000.00
OISEST/0.0/FIX/2.789	15,000,000	4,813.18	0.00	15,000,000.00
OISEST/0.0/FIX/2.790	50,000,000	15,859.21	0.00	50,000,000.00
OISEST/0.0/FIX/2.792	35,000,000	11,221.47	0.00	35,000,000.00
OISEST/0.0/FIX/2.800	10,000,000	0.00	-4,208.24	10,000,000.00
OISEST/0.0/FIX/2.809	12,500,000	1,934.18	0.00	12,500,000.00
OISEST/0.0/FIX/2.816	47,829,797	910.48	0.00	47,829,797.00



Inventory of forward financial instruments – interest rates

Type of commitment	Quantity or Nominal	Current value shown on the balance sheet		Amount of exposure (*)
		Assets	Liabilities	+/-
OISEST/0.0/FIX/2.826	25,000,000	0.00	-1,040.71	25,000,000.00
OISEST/0.0/FIX/2.827	23,500,000	1,881.31	0.00	23,500,000.00
OISEST/0.0/FIX/2.829	8,000,000	605.33	0.00	8,000,000.00
OISEST/0.0/FIX/2.837	25,000,000	1,950.66	0.00	25,000,000.00
OISEST/0.0/FIX/2.853	6,000,000	0.00	-2,753.28	6,000,000.00
OISEST/0.0/FIX/2.855	22,000,000	2,830.18	0.00	22,000,000.00
OISEST/0.0/FIX/2.858	9,500,000	1,235.32	0.00	9,500,000.00
OISEST/0.0/FIX/2.859	12,000,000	1,429.06	0.00	12,000,000.00
OISEST/0.0/FIX/2.866	3,317,000	0.00	-1,709.97	3,317,000.00
OISEST/0.0/FIX/2.880	5,500,000	366.08	0.00	5,500,000.00
OISEST/0.0/FIX/2.880	13,000,000	3,155.55	0.00	13,000,000.00
OISEST/0.0/FIX/2.895	25,000,000	0.00	-35,645.76	25,000,000.00
OISEST/0.0/FIX/2.906	32,000,000	3,925.46	0.00	32,000,000.00
OISEST/0.0/FIX/2.913	35,000,000	4,956.93	0.00	35,000,000.00
OISEST/0.0/FIX/2.914	25,000,000	0.00	-49,009.21	25,000,000.00
OISEST/0.0/FIX/2.921	33,000,000	0.00	-11,138.16	33,000,000.00
OISEST/0.0/FIX/2.924	21,000,000	0.00	-7,345.75	21,000,000.00
OISEST/0.0/FIX/2.929	40,000,000	2,982.11	0.00	40,000,000.00
OISEST/0.0/FIX/2.930	5,000,000	0.00	-11,651.33	5,000,000.00
OISEST/0.0/FIX/2.931	17,000,000	0.00	-4,498.83	17,000,000.00
OISEST/0.0/FIX/2.932	13,000,000	1,776.00	0.00	13,000,000.00
OISEST/0.0/FIX/2.936	50,000,000	247.55	0.00	50,000,000.00
OISEST/0.0/FIX/2.942	6,500,000	905.88	0.00	6,500,000.00
OISEST/0.0/FIX/2.964	6,500,000	582.14	0.00	6,500,000.00
OISEST/0.0/FIX/2.965	19,000,000	1,758.64	0.00	19,000,000.00
OISEST/0.0/FIX/2.971	7,000,000	631.62	0.00	7,000,000.00
OISEST/0.0/FIX/2.972	18,000,000	1,366.08	0.00	18,000,000.00
OISEST/0.0/FIX/2.978	8,000,000	0.00	-9,111.54	8,000,000.00
OISEST/0.0/FIX/2.979	27,500,000	1,953.15	0.00	27,500,000.00
OISEST/0.0/FIX/2.984	8,000,000	750.70	0.00	8,000,000.00
OISEST/0.0/FIX/2.998	10,000,000	0.00	-45,069.92	10,000,000.00
OISEST/0.0/FIX/3.001	13,500,000	0.00	-53,701.92	13,500,000.00
OISEST/0.0/FIX/3.019	16,000,000	0.00	-84,461.52	16,000,000.00
OISEST/0.0/FIX/3.054	15,000,000	0.00	-71,010.11	15,000,000.00
OISEST/0.0/FIX/3.055	8,000,000	0.00	-38,814.69	8,000,000.00
OISEST/0.0/FIX/3.081	50,000,000	0.00	-23,385.40	50,000,000.00
OISEST/0.0/FIX/3.083	22,500,000	0.00	-10,734.68	22,500,000.00
OISEST/0.0/FIX/3.099	5,450,000	0.00	-43,742.96	5,450,000.00
OISEST/0.0/FIX/3.103	22,500,000	0.00	-10,825.82	22,500,000.00
OISEST/0.0/FIX/3.106	8,900,000	0.00	-51,575.19	8,900,000.00
OISEST/0.0/FIX/3.110	4,200,000	0.00	-52,154.76	4,200,000.00
OISEST/0.0/FIX/3.115	6,500,000	0.00	-57,287.34	6,500,000.00



Inventory of forward financial instruments – interest rates

Type of commitment	Quantity or Nominal	Current value shown on the balance sheet		Amount of exposure (*)
		Assets	Liabilities	+/-
OISEST/0.0/FIX/3.131	6,000,000	0.00	-2,873.17	6,000,000.00
OISEST/0.0/FIX/3.132	10,000,000	0.00	-33,258.11	10,000,000.00
OISEST/0.0/FIX/3.144	34,000,000	0.00	-635.29	34,000,000.00
OISEST/0.0/FIX/3.145	11,500,000	0.00	-601.13	11,500,000.00
OISEST/0.0/FIX/3.155	5,500,000	0.00	-3,812.44	5,500,000.00
OISEST/0.0/FIX/3.156	5,000,000	0.00	-85.59	5,000,000.00
OISEST/0.0/FIX/3.159	14,000,000	0.00	-43.44	14,000,000.00
OISEST/0.0/FIX/3.160	11,500,000	0.00	-182.01	11,500,000.00
OISEST/0.0/FIX/3.161	5,000,000	0.00	-83.23	5,000,000.00
OISEST/0.0/FIX/3.191	6,000,000	0.00	-3,639.52	6,000,000.00
OISEST/0.0/FIX/3.194	25,000,000	0.00	-94,310.41	25,000,000.00
OISEST/0.0/FIX/3.196	4,000,000	0.00	-115.31	4,000,000.00
OISEST/0.0/FIX/3.197	40,000,000	0.00	-2,432.07	40,000,000.00
OISEST/0.0/FIX/3.218	10,000,000	4,361.73	0.00	10,000,000.00
OISEST/0.0/FIX/3.229	17,000,000	4,289.84	0.00	17,000,000.00
OISEST/0.0/FIX/3.235	25,000,000	0.00	-94,745.92	25,000,000.00
OISEST/0.0/FIX/3.236	25,000,000	117,675.20	0.00	25,000,000.00
OISEST/0.0/FIX/3.237	12,900,000	7,194.07	0.00	12,900,000.00
OISEST/0.0/FIX/3.241	19,000,000	0.00	-76,865.83	19,000,000.00
OISEST/0.0/FIX/3.252	20,000,000	0.00	-2,659.40	20,000,000.00
OISEST/0.0/FIX/3.252	25,000,000	0.00	-3,324.25	25,000,000.00
OISEST/0.0/FIX/3.271	50,000,000	199,110.33	0.00	50,000,000.00
OISEST/0.0/FIX/3.280	5,500,000	21,331.06	0.00	5,500,000.00
OISEST/0.0/FIX/3.287	9,500,000	0.00	-1,953.46	9,500,000.00
OISEST/0.0/FIX/3.290	46,000,000	0.00	-11,318.72	46,000,000.00
OISEST/0.0/FIX/3.294	16,500,000	0.00	-968.01	16,500,000.00
OISEST/0.0/FIX/3.308	4,500,000	0.00	-1,636.18	4,500,000.00
OISEST/0.0/FIX/3.310	10,187,089	0.00	-1,509.85	10,187,089.00
OISEST/0.0/FIX/3.324	15,000,000	0.00	-65,825.72	15,000,000.00
OISEST/0.0/FIX/3.327	10,000,000	0.00	-21,873.80	10,000,000.00
OISEST/0.0/FIX/3.333	50,000,000	0.00	-189,661.00	50,000,000.00
OISEST/0.0/FIX/3.351	25,000,000	0.00	-106,717.50	25,000,000.00
OISEST/0.0/FIX/3.369	7,000,000	19,655.27	0.00	7,000,000.00
OISEST/0.0/FIX/3.391	50,000,000	0.00	-4,752.89	50,000,000.00
OISEST/0.0/FIX/3.398	6,000,000	0.00	-1,375.95	6,000,000.00
OISEST/0.0/FIX/3.398	15,000,000	0.00	-37,926.60	15,000,000.00
OISEST/0.0/FIX/3.403	25,000,000	0.00	-19,806.84	25,000,000.00
OISEST/0.0/FIX/3.405	41,000,000	0.00	-22,015.63	41,000,000.00
OISEST/0.0/FIX/3.407	10,000,000	7,110.35	0.00	10,000,000.00
OISEST/0.0/FIX/3.408	25,000,000	18,121.71	0.00	25,000,000.00
OISEST/0.0/FIX/3.423	25,000,000	14,901.04	0.00	25,000,000.00
OISEST/0.0/FIX/3.423	50,000,000	64,951.00	0.00	50,000,000.00



Inventory of forward financial instruments – interest rates

Type of commitment	Quantity or Nominal	Current value shown on the balance sheet		Amount of exposure (*)
		Assets	Liabilities	+/-
OISEST/0.0/FIX/3.428	19,000,000	42,935.82	0.00	19,000,000.00
OISEST/0.0/FIX/3.429	50,000,000	0.00	-2,356.12	50,000,000.00
OISEST/0.0/FIX/3.434	50,000,000	0.00	-6,871.11	50,000,000.00
OISEST/0.0/FIX/3.434	3,000,000	1,061.91	0.00	3,000,000.00
OISEST/0.0/FIX/3.437	20,000,000	7,073.82	0.00	20,000,000.00
OISEST/0.0/FIX/3.440	10,000,000	0.00	-20,908.45	10,000,000.00
OISEST/0.0/FIX/3.443	15,400,000	0.00	-159,992.49	15,400,000.00
OISEST/0.0/FIX/3.448	40,000,000	0.00	-126,369.61	40,000,000.00
OISEST/0.0/FIX/3.453	65,000,000	0.00	-109,215.74	65,000,000.00
OISEST/0.0/FIX/3.477	25,000,000	0.00	-15,379.17	25,000,000.00
OISEST/0.0/FIX/3.478	7,500,000	0.00	-5,033.03	7,500,000.00
OISEST/0.0/FIX/3.480	30,000,000	0.00	-20,364.60	30,000,000.00
OISEST/0.0/FIX/3.483	8,000,000	5,576.05	0.00	8,000,000.00
OISEST/0.0/FIX/3.487	37,500,000	0.00	-86,894.53	37,500,000.00
OISEST/0.0/FIX/3.499	20,000,000	0.00	-10,666.75	20,000,000.00
OISEST/0.0/FIX/3.503	9,500,000	4,656.62	0.00	9,500,000.00
OISEST/0.0/FIX/3.508	6,500,000	2,836.73	0.00	6,500,000.00
OISEST/0.0/FIX/3.509	6,400,000	2,671.16	0.00	6,400,000.00
OISEST/0.0/FIX/3.518	34,000,000	0.00	-23,183.95	34,000,000.00
OISEST/0.0/FIX/3.529	22,000,000	0.00	-11,182.88	22,000,000.00
OISEST/0.0/FIX/3.530	21,500,000	0.00	-11,156.04	21,500,000.00
OISEST/0.0/FIX/3.535	15,000,000	5,432.63	0.00	15,000,000.00
OISEST/0.0/FIX/3.542	50,000,000	0.00	-32,865.18	50,000,000.00
OISEST/0.0/FIX/3.666	10,000,000	0.00	-58,802.15	10,000,000.00
Sub-total 3.		928,381.97	-2,405,080.44	3,924,728,617.00
4. Other instruments				
Sub-total 4.		0.00	0.00	0.00
Total		928,381.97	-2,405,080.44	3,924,728,617.00

(*) Amount determined based on the provisions of the regulation relating to the presentation of exposures.



Inventory of forward financial instruments – currency

Type of commitment	Quantity or Nominal	Current value shown on the balance sheet		Amount of exposure (*)
		Assets	Liabilities	+/-
1. Futures				
Sub-total 1.		0.00	0.00	0.00
2. Options				
Sub-total 2.		0.00	0.00	0.00
3. Swaps				
Sub-total 3.		0.00	0.00	0.00
4. Other instruments				
Sub-total 4.		0.00	0.00	0.00
Total		0.00	0.00	0.00

(*) Amount determined based on the provisions of the regulation relating to the presentation of exposures.

Inventory of forward financial instruments – for credit risk

Type of commitment	Quantity or Nominal	Current value shown on the balance sheet		Amount of exposure (*)
		Assets	Liabilities	+/-
1. Futures				
Sub-total 1.		0.00	0.00	0.00
2. Options				
Sub-total 2.		0.00	0.00	0.00
3. Swaps				
Sub-total 3.		0.00	0.00	0.00
4. Other instruments				
Sub-total 4.		0.00	0.00	0.00
Total		0.00	0.00	0.00

(*) Amount determined based on the provisions of the regulation relating to the presentation of exposures.

**Inventory of forward financial instruments – other exposures**

Type of commitment	Quantity or Nominal	Current value shown on the balance sheet		Amount of exposure (*)
		Assets	Liabilities	+/-
1. Futures				
Sub-total 1.		0.00	0.00	0.00
2. Options				
Sub-total 2.		0.00	0.00	0.00
3. Swaps				
Sub-total 3.		0.00	0.00	0.00
4. Other instruments				
Sub-total 4.		0.00	0.00	0.00
Total		0.00	0.00	0.00

(*) Amount determined based on the provisions of the regulation relating to the presentation of exposures.

Inventory of forward financial instruments or forward currency transactions used to hedge a unit class

This section is not applicable to the UCI under review.



Inventory summary

	Current value shown on the balance sheet
Total inventory of eligible assets and liabilities (excluding forward financial instruments)	10,423,069,029.49
Inventory of forward financial instruments (excluding forward financial instruments used to hedge issued units):	
Total forward currency transactions	-5,409,540.44
Total forward financial instruments – equities	0.00
Total forward financial instruments – rates	-1,476,698.47
Total forward financial instruments – currency	0.00
Total forward financial instruments – credit	0.00
Total forward financial instruments – other exposures	0.00
Inventory of forward financial instruments used to hedge issued units	0.00
Other assets (+)	866,349,021.97
Other liabilities (-)	-4,179,316.62
Financial liabilities (-)	0.00
Total = net assets	11,278,352,495.93

Unit denomination	Unit currency	Number of units	Net asset value
OSTRUM SRI MONEY I1 unit	EUR	19,307.39824	400.954
OSTRUM SRI MONEY I-C unit	EUR	612,174.87334	13,259.87
OSTRUM SRI MONEY I-D unit	EUR	896.69698	12,233.85
OSTRUM SRI MONEY N unit	EUR	21,144.19005	105.88
OSTRUM SRI MONEY R unit	EUR	220,560.74892	10,566.82
OSTRUM SRI MONEY R1 unit	EUR	751,143.43360	127.996
OSTRUM SRI MONEY RE unit	EUR	66,490.29550	10,576.50
OSTRUM SRI MONEY T unit	EUR	949.78012	10,565.91



NATIXIS INVESTMENT MANAGERS INTERNATIONAL

43 Avenue Pierre Mendès France, CS 41432, 75648 Paris Cedex 13, France – Tel.: +33 (0)1 78 40 80 00
Public limited company with capital of €51,371,060.28
Paris Trade and Companies Register No. 329 450 738 – APE 6630Z – VAT No.: FR 203 294 507 38