



**NATIXIS INVESTMENT  
MANAGERS INTERNATIONAL**

UCITS under French law

**OSTRUM SRI CREDIT EURO**

**SEMI-ANNUAL REPORT**

as at 28 June 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	290,041,651.72
b) Bank assets	506,340.35
c) Other assets held by the UCI	98,807,164.44
d) Total assets held by the UCI (lines a + b + c)	389,355,156.51
e) Liabilities	-41,300,610.21
f) Net asset value (lines d + e = net assets of the UCI)	348,054,546.30

(\*) 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 CREDIT EURO E in EUR	D	117,728,294.06	534,556.62233	220.23
OSTRUM SRI CREDIT EURO GP in EUR	D	281,839.73	2,813.17846	100.18
OSTRUM SRI CREDIT EURO I in EUR	D	64,443,708.55	4,553.01205	14,154.08
OSTRUM SRI CREDIT EURO L in EUR	D	17,378,001.34	15,186.08013	1,144.33
OSTRUM SRI CREDIT EURO N in EUR	C	1,441,449.08	14,408.44147	100.04
OSTRUM SRI CREDIT EURO SI in EUR	C	146,781,253.54	1,388.85413	105,685.14



## 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.	68.74	61.45
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.	14.59	13.04
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.	5.40	4.83

(\*) 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	289,051,220.50	83.05	74.24
Pound sterling	GBP	990,431.22	0.28	0.25
<b>TOTAL</b>		<b>290,041,651.72</b>	<b>83.33</b>	<b>74.49</b>

(\*) 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	25.05	22.39
SPAIN	8.58	7.67
GERMANY	8.09	7.23
NETHERLANDS	7.87	7.04
UNITED STATES	7.37	6.59
ITALY	7.04	6.30
UNITED KINGDOM	3.54	3.17
IRELAND	3.15	2.82
BELGIUM	2.82	2.52
AUSTRALIA	2.68	2.39
LUXEMBOURG	1.90	1.69
FINLAND	1.33	1.19
SWEDEN	0.97	0.86
NORWAY	0.89	0.80
PORTUGAL	0.65	0.58
SWITZERLAND	0.56	0.50
CANADA	0.44	0.39
DENMARK	0.41	0.36
<b>TOTAL</b>	<b>83.33</b>	<b>74.49</b>

(\*) 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	5.40	4.83
Other UCIs and investment funds	0.00	0.00
AIFs and their equivalents from other European Union member states	0.00	0.00
Other	0.00	0.00
<b>TOTAL</b>	<b>5.40</b>	<b>4.83</b>

(\*) 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.	146,210,614.95	168,296,369.05
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.	37,838,482.07	24,011,855.33
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.	105,149,651.43	114,804,617.83

## DISTRIBUTION DURING THE PERIOD

	Unit	Net unit amount EUR	Tax credit EUR	Gross unit amount EUR
<b>Dividends paid</b>				
	OSTRUM SRI CREDIT EURO E	0.00	0.00	0.00
	OSTRUM SRI CREDIT EURO GP	0.00	0.00	0.00
	OSTRUM SRI CREDIT EURO I	0.00	0.00	0.00
	OSTRUM SRI CREDIT EURO L	0.00	0.00	0.00
<b>Dividends payable</b>				
	OSTRUM SRI CREDIT EURO E			
	OSTRUM SRI CREDIT EURO GP			
	OSTRUM SRI CREDIT EURO I			
	OSTRUM SRI CREDIT EURO L			

## 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



## 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	38,828,082.36	0.00	0.00
% of net assets	0.00	0.00	11.16	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
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### d) Top 10 counterparties in terms of absolute value of assets and liabilities without offsetting

NATIXIS ASSET MANAGEMENT FINANCE FRANCE	0.00	0.00	38,828,082.36	0.00	0.00
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### 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					
Euro	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
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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			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	12,338,111.03	0.00	0.00
Open	0.00	0.00	26,489,971.33	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
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#### l) Data on income and costs, broken down

Income					
- UCIs	0.00	0.00	0.00	0.00	
- Manager	0.00	0.00	0.00	0.00	
- Third parties	0.00	0.00	0.00	0.00	
Costs					
- UCIs	0.00	0.00	-923,711.23	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
<b>BONDS AND EQUIVALENT SECURITIES</b>			<b>290,041,651.72</b>	<b>83.33</b>
<b>Bonds and equivalent securities traded on a regulated or equivalent market</b>			<b>290,041,651.72</b>	<b>83.33</b>
<b>Insurance</b>			<b>16,210,960.54</b>	<b>4.66</b>
ALLIANZ SE 4.252% 05-07-52	EUR	1,600,000	1,648,370.36	0.47
ALLIANZ SE 4.851% 26-07-54	EUR	1,500,000	1,577,463.20	0.45
AXA 6.375% PERP EMTN	EUR	1,000,000	1,054,573.08	0.30
AXA SA EUAR10+0.05% PERP EMTN	EUR	1,050,000	976,495.01	0.28
CNP ASSURANCES 5.25% 18-07-53	EUR	1,600,000	1,720,503.87	0.49
LAMON 5.05% 12-17-49	EUR	3,000,000	3,081,239.02	0.90
MUNICH RE 4.25% 26-05-44	EUR	2,800,000	2,773,928.70	0.80
SWISS RE FINANCES UK 2.714% 04-06-52	EUR	1,800,000	1,595,181.55	0.46
UNIPOLSAI 4.9% 23-05-34	EUR	1,800,000	1,783,205.75	0.51
<b>Automotive</b>			<b>3,054,727.00</b>	<b>0.88</b>
General Motors Financial Co Inc 3.9% 12-01-28	EUR	1,000,000	1,022,117.87	0.29
VOLKSWAGEN LEASING 3.625% 11-10-26	EUR	2,000,000	2,032,609.13	0.59
<b>Commercial banks</b>			<b>93,996,549.56</b>	<b>26.98</b>
AUSTRALIA NEW ZEA BANKING GRP LTD GTO 1.125% 21-11-29	EUR	2,000,000	1,987,730.49	0.57
AUSTRALIA NEW ZEA BANKING GRP LTD GTO 5.101% 03-02-33	EUR	3,000,000	3,145,247.21	0.90
BANCO BPM 4.625% 29-11-27 EMTN	EUR	200,000	210,341.02	0.06
BANCO SABADELL 4.0% 15-01-30	EUR	900,000	925,118.95	0.27
BANCO SABADELL 4.25% 13-09-30	EUR	600,000	613,763.61	0.18
BANCO SABADELL 5.125% 10-11-28	EUR	2,500,000	2,689,791.05	0.77
BANCO SABADELL 5.125% 27-06-34	EUR	1,700,000	1,711,427.49	0.49
BANCO SABADELL 6.0% 16-08-33	EUR	1,600,000	1,748,052.72	0.50
BANKINTER 6.25% PERP	EUR	200,000	203,091.89	0.06
BARCLAYS 1.125% 22-03-31 EMTN	EUR	1,600,000	1,513,670.14	0.43
BARCLAYS 4.973% 31-05-36 EMTN	EUR	800,000	807,343.91	0.23
BBVA 4.875% 08-02-36 EMTN	EUR	1,500,000	1,541,120.29	0.44
BBVA 5.75% 15-09-33 EMTN	EUR	2,200,000	2,397,201.87	0.69
BBVA 6.0% PERP	EUR	3,200,000	3,230,486.86	0.93
BCP 8.5% 25-10-25 EMTN	EUR	700,000	749,946.64	0.22
BELFIUS SANV 4.875% 11-06-35	EUR	1,100,000	1,115,823.27	0.32
BELFIUS SANV 5.25% 19-04-33	EUR	1,900,000	1,966,260.29	0.56
BK IRELAND GROUP 4.625% 13-11-29	EUR	1,700,000	1,805,003.80	0.52
BK IRELAND GROUP 4.75% 10-08-34	EUR	1,700,000	1,710,350.31	0.49
BNP PAR 2.5% 31-03-32 EMTN	EUR	1,900,000	1,818,305.47	0.52
BPCE 1.5% 13-01-42	EUR	1,600,000	1,486,077.11	0.43
BPCE 4.125% 10-07-28	EUR	1,000,000	1,060,238.36	0.30
BPCE ISSUER 3.875% 25-01-36	EUR	1,600,000	1,616,790.43	0.46
BPCE ISSUER 4.875% 26-02-36	EUR	700,000	719,359.19	0.21
BPCE ISSUER 5.75% 01-06-33	EUR	400,000	421,413.42	0.12
CA 5.5% 28-08-33 EMTN	EUR	1,400,000	1,523,892.20	0.44



## Inventory of balance sheet items

Security name by sector of activity (*)	Currency	Quantity or Nominal	Current value	% of net assets
CA 7.25% PERP EMTN	EUR	1,300,000	1,345,491.03	0.39
CAIXABANK 5.0% 19-07-29 EMTN	EUR	2,100,000	2,287,272.95	0.66
CAIXABANK 5.25% PERP	EUR	800,000	780,315.17	0.22
COMMERZBANK AKTIENGESELLSCHAFT 4.875% 16-10-34	EUR	1,400,000	1,410,765.08	0.41
COMMERZBANK AKTIENGESELLSCHAFT 5.25% 25-03-29	EUR	900,000	949,958.75	0.27
CRED AGRI SA 2.625% 17-03-27	EUR	300,000	293,290.56	0.08
CREDITO EMILIANO 4.875% 26-03-30	EUR	190,000	200,010.92	0.06
CW BK AUST 4.266% 04-06-34	EUR	1,900,000	1,911,081.84	0.55
DEUTSCHE BK 5.625% 19-05-31	EUR	3,300,000	3,368,246.71	0.93
DE VOLKSBANK NV 4.875% 07-03-30	EUR	1,700,000	1,799,019.41	0.52
FORD MOTOR CREDIT 4.165% 21-11-28	EUR	1,700,000	1,707,377.16	0.49
FORD MOTOR CREDIT 4.445% 14-02-30	EUR	1,600,000	1,639,234.05	0.47
HSBC 4.599% 22-03-35	EUR	1,000,000	1,014,762.00	0.29
ING GROEP NV 4.125% 24-08-33	EUR	700,000	719,464.65	0.21
ING GROEP NV 4.375% 15-08-34	EUR	1,700,000	1,703,005.10	0.49
ING GROEP NV 4.75% 23-05-34	EUR	1,000,000	1,063,815.48	0.31
INTE 0.75% 16-03-28 EMTN	EUR	600,000	541,295.51	0.16
INTE 4.875% 19-05-30 EMTN	EUR	700,000	742,270.70	0.21
INTE 5.0% 08-03-28 EMTN	EUR	150,000	156,762.06	0.05
INTE 5.25% 13-01-30 EMTN	EUR	1,300,000	1,425,201.30	0.41
INTE 7.0% PERP	EUR	1,900,000	1,903,266.76	0.55
JPM CHASE 3.761% 21-03-34 EMTN	EUR	2,000,000	2,008,786.47	0.58
KBC GROUPE 4.375% 06-12-31	EUR	2,500,000	2,664,332.31	0.77
KBC GROUPE 4.875% 25-04-33	EUR	800,000	819,881.75	0.24
LLOYDS BANKING GROUP 4.375% 05-04-34	EUR	1,000,000	1,003,237.95	0.29
MORGAN STANLEY CAPITAL SERVICE 4.656% 02-03-29	EUR	2,600,000	2,722,544.55	0.78
RABOBK 4.625% PERP	EUR	3,000,000	2,946,687.30	0.85
RCI BANQUE 3.75% 04-10-27	EUR	3,000,000	3,018,701.51	0.87
SG 4.125% 02-06-27	EUR	1,400,000	1,421,910.58	0.41
SG 4.125% 21-11-28 EMTN	EUR	900,000	939,173.31	0.27
SG 4.25% 06-12-30 EMTN	EUR	1,700,000	1,741,291.51	0.50
UBS GROUP AG 7.75% 01-03-29	EUR	1,700,000	1,965,533.95	0.56
UNICREDIT 3.875% 11-06-28 EMTN	EUR	2,400,000	2,402,686.68	0.69
UNICREDIT 4.45% 16-02-29 EMTN	EUR	1,600,000	1,650,843.37	0.47
UNICREDIT 5.85% 15-11-27 EMTN	EUR	1,000	1,081.00	0.00
US BAN 4.009% 21-05-32	EUR	1,500,000	1,505,839.64	0.43
US BAN E3R+0.8% 21-05-28	EUR	1,500,000	1,504,262.50	0.43
<b>Drinks</b>			<b>4,720,823.62</b>	<b>1.36</b>
PERNOD RICARD 3.625% 07-05-34	EUR	3,200,000	3,172,485.26	0.92
PERNOD RICARD 3.75% 15-09-33	EUR	1,500,000	1,548,338.36	0.44
<b>Automotive components</b>			<b>7,587,716.69</b>	<b>2.18</b>
AUTOLIV 3.625% 07-08-29 EMTN	EUR	499,000	501,864.45	0.14
FORVIA 5.5% 15-06-31	EUR	1,100,000	1,113,064.94	0.32
FORVIA 7.25% 15-06-26	EUR	399,000	416,625.27	0.12
SCHAEFFLER AG 4.5% 14-08-26	EUR	700,000	720,131.08	0.21
SCHAEFFLER AG 4.5% 28-03-30	EUR	2,000,000	2,003,191.23	0.57



## Inventory of balance sheet items

Security name by sector of activity (*)	Currency	Quantity or Nominal	Current value	% of net assets
VALEO 4.5% 11-04-30 EMTN	EUR	1,500,000	1,486,034.38	0.43
VALEO 5.375% 28-05-27 EMTN	EUR	1,300,000	1,346,805.34	0.39
<b>Mail, air freight and logistics</b>			<b>1,456,794.90</b>	<b>0.42</b>
DEUTSCHE POST AG 3.375% 03-07-33	EUR	1,400,000	1,456,794.90	0.42
<b>Distribution of food staples</b>			<b>1,328,329.83</b>	<b>0.38</b>
NN GROUP NV 6.375% PERP	EUR	1,300,000	1,328,329.83	0.38
<b>Electricity</b>			<b>14,280,925.87</b>	<b>4.10</b>
EDF 3.75% 05-06-27 EMTN	EUR	100,000	100,703.40	0.03
EDF 4.0% PERP	EUR	2,300,000	2,367,957.58	0.68
EDF 4.375% 12-10-29 EMTN	EUR	900,000	952,161.64	0.27
ENEL 4.75% PERP	EUR	900,000	899,203.44	0.26
ENERGIAS DE PORTUGAL EDP 4.75% 29-05-54	EUR	1,500,000	1,499,391.99	0.43
RTE EDF TRAN 2.75% 20-06-29	EUR	1,400,000	1,359,867.75	0.39
RTE EDF TRANSPORT 0.75% 12-01-34	EUR	1,700,000	1,329,118.80	0.38
RTE EDF TRANSPORT 3.75% 30-04-44	EUR	700,000	684,468.82	0.20
STATNETT SF 3.5% 08-06-33 EMTN	EUR	1,300,000	1,303,836.78	0.37
TERNA RETE ELETTRICA NAZIONALE 3.625% 21-04-29	EUR	2,000,000	2,013,681.37	0.58
TERNA RETE ELETTRICA NAZIONALE 3.875% 24-07-33	EUR	1,700,000	1,770,534.30	0.51
<b>Savings and mortgages</b>			<b>1,793,884.87</b>	<b>0.52</b>
Cellnex Finance Company SAU 3.625% 24-01-29	EUR	1,800,000	1,793,884.87	0.52
<b>Energy equipment and services</b>			<b>3,296,799.32</b>	<b>0.95</b>
COENTREPRISE DE TRANSPORT D'ELECTRICITE 3.75% 17-01-36	EUR	1,000,000	996,310.66	0.29
JOHNSON NTROLS INTL PLC TY 3.0% 15-09-28	EUR	2,300,000	2,300,488.66	0.66
<b>Electrical equipment</b>			<b>4,026,505.11</b>	<b>1.16</b>
NEXANS 4.125% 29-05-29	EUR	2,400,000	2,386,373.92	0.69
SCHNEIDER ELECTRIC SE 3.375% 13-04-34	EUR	100,000	99,693.73	0.03
SCHNEIDER ELECTRIC SE 3.5% 09-11-32	EUR	1,500,000	1,540,437.46	0.44
<b>Medical equipment and supplies</b>			<b>2,462,456.20</b>	<b>0.71</b>
BECTON DICKINSON EURO FINANCE SARL 3.553% 13-09-29	EUR	2,400,000	2,462,456.20	0.71
<b>Retail FPI (French real estate investment fund)</b>			<b>2,846,374.68</b>	<b>0.82</b>
CARMILA 5.5% 09-10-28 EMTN	EUR	2,000,000	2,166,945.90	0.63
KLEPIERRE 1.375% 16-02-27 EMTN	EUR	100,000	95,246.69	0.03
KLEPIERRE 3.875% 23-09-33 EMTN	EUR	400,000	397,113.46	0.11
MERCIALYS 2.5% 28-02-29	EUR	200,000	187,068.63	0.05
<b>FPI Healthcare</b>			<b>1,268,388.22</b>	<b>0.36</b>
COFINIMMO 1.0% 24-01-28	EUR	1,400,000	1,268,388.22	0.36
<b>Gas</b>			<b>505,912.93</b>	<b>0.15</b>
SNAM 0.75% 17-06-30 EMTN	EUR	600,000	505,912.93	0.15
<b>Real estate management and promotion</b>			<b>923,242.21</b>	<b>0.27</b>
ICADE SANTE SAS 5.5% 19-09-28	EUR	700,000	755,025.89	0.22
PRAEMIA HEALTHCARE 0.875% 04-11-29	EUR	200,000	168,216.32	0.05



## Inventory of balance sheet items

Security name by sector of activity (*)	Currency	Quantity or Nominal	Current value	% of net assets
<b>Real estate management and development</b>			<b>6,066,561.31</b>	<b>1.74</b>
AB SAGAX 4.375% 29-05-30 EMTN	EUR	700,000	706,611.74	0.20
LEG IMMOBILIEN SE 0.75% 30-06-31	EUR	1,700,000	1,356,329.86	0.39
VONOVIA SE 1.875% 28-06-28	EUR	800,000	742,868.38	0.21
VONOVIA SE 4.25% 10-04-34 EMTN	EUR	1,100,000	1,093,140.82	0.31
VONOVIA SE 4.75% 23-05-27 EMTN	EUR	2,100,000	2,167,610.51	0.63
<b>Hotels, restaurants and leisure</b>			<b>5,550,720.94</b>	<b>1.59</b>
ACCOR 2.375% 29-11-28	EUR	2,800,000	2,677,069.90	0.76
ACCOR 3.875% 11-03-31	EUR	1,200,000	1,207,879.89	0.35
MC DONALD S 4.125% 28-11-35	EUR	1,600,000	1,665,771.15	0.48
<b>Aerospace and defence industry</b>			<b>99,730.70</b>	<b>0.03</b>
HONEYWELL INTL 3.75% 01-03-36	EUR	100,000	99,730.70	0.03
<b>Transport infrastructure</b>			<b>3,731,338.89</b>	<b>1.07</b>
ABERTIS INFRA 4.125% 07-08-29	EUR	900,000	962,701.29	0.28
ABERTIS INFRA 4.125% 31-01-28	EUR	1,400,000	1,438,981.39	0.41
HOLDING INFRASTRUCTURES DE TRANSPORT 4.25% 18-03-30	EUR	1,300,000	1,329,656.21	0.38
<b>Software</b>			<b>1,340,413.09</b>	<b>0.39</b>
BOUYGUES 4.625% 07-06-32	EUR	800,000	851,534.25	0.25
STELLANTIS NV 3.75% 19-03-36	EUR	500,000	488,878.84	0.14
<b>Machinery</b>			<b>6,381,573.56</b>	<b>1.83</b>
CNH INDUSTRIAL NV 3.75% 11-06-31	EUR	2,100,000	2,075,718.82	0.58
FORTIVE 3.7% 13-02-26	EUR	500,000	507,496.50	0.15
FORTIVE 3.7% 15-08-29	EUR	400,000	405,057.20	0.12
SIEMENS FINANCIERINGSMAATNV 3.125% 22-05-32	EUR	2,000,000	1,978,620.55	0.57
SIEMENS FINANCIERINGSMAATNV 3.5% 24-02-36	EUR	1,400,000	1,414,680.49	0.41
<b>Capital markets</b>			<b>20,244,139.11</b>	<b>5.82</b>
AIB GROUP 4.625% 20-05-35 EMTN	EUR	1,000,000	998,388.63	0.29
AIB GROUP 4.625% 23-07-29 EMTN	EUR	1,700,000	1,825,521.73	0.52
AKELIUS RESIDENTIAL PROPERTY FINANCING B 0.75% 22-02-30	EUR	1,000	806.55	0.00
BANCO SANTANDER 5.75% 23-08-33	EUR	2,100,000	2,294,104.26	0.66
BANCO SANTANDER ALL SPAIN BRANCH 7.0% PERP	EUR	2,200,000	2,228,642.57	0.64
BANCO SANTANDER SA 3.125% 19-01-27	EUR	800,000	800,134.49	0.23
LLOYDS BANK CORPORATE MKTS 4.125% 30-05-27	EUR	1,400,000	1,428,195.23	0.41
MEDIOBANCABCA CREDITO FINANZ 4.375% 01-02-30	EUR	2,100,000	2,195,196.05	0.63
NATL BANK OF CANADA 3.75% 25-01-28	EUR	1,500,000	1,528,771.48	0.44
NORDEA BKP 4.875% 23-02-34	EUR	3,000,000	3,148,996.72	0.90
VOLKSWAGEN INTL FINANCE NV 3.5% PERP	EUR	2,200,000	2,176,412.38	0.63
ZF FINANCE 5.75% 03-08-26 EMTN	EUR	1,500,000	1,618,969.02	0.47
<b>Media</b>			<b>1,156,450.99</b>	<b>0.33</b>
JCDECAUX 1.625% 07-02-30	EUR	1,300,000	1,155,481.91	0.33
SES 2.875% PERP	EUR	1,000	969.08	0.00
<b>Tools and services relating to biological sciences</b>			<b>1,418,763.98</b>	<b>0.41</b>
EUROFINS SCIENTIFIC SE 4.0% 06-07-29	EUR	1,400,000	1,418,763.98	0.41



## Inventory of balance sheet items

Security name by sector of activity (*)	Currency	Quantity or Nominal	Current value	% of net assets
<b>Paper and wood industry</b>			<b>1,481,808.16</b>	<b>0.43</b>
UPM KYMMENE OY 0.125% 19-11-28	EUR	1,700,000	1,481,808.16	0.43
<b>Oil and gas</b>			<b>4,502,217.03</b>	<b>1.29</b>
ENI 2.0% 18-05-31 EMTN	EUR	1,300,000	1,172,022.48	0.34
ENI 3.625% 19-05-27 EMTN	EUR	3,300,000	3,330,194.55	0.95
<b>Independent energy producers and businesses</b>			<b>1,803,399.29</b>	<b>0.52</b>
STATKRAFT AS 3.375% 22-03-32	EUR	900,000	903,466.36	0.26
STATKRAFT AS 3.5% 09-06-33	EUR	900,000	899,932.93	0.26
<b>Food products</b>			<b>4,436,285.45</b>	<b>1.27</b>
BEL 4.375% 11-04-29	EUR	1,300,000	1,323,502.40	0.38
DANONE 3.071% 07-09-32 EMTN	EUR	2,200,000	2,192,296.09	0.63
GEN MILLS 3.907% 13-04-29	EUR	900,000	920,486.96	0.26
<b>Chemicals</b>			<b>1,164,534.58</b>	<b>0.33</b>
LINDE PUBLIC LIMITED COMPANY 1.625% 31-03-35	EUR	1,400,000	1,164,534.58	0.33
<b>Pharmaceutical products</b>			<b>5,190,522.19</b>	<b>1.49</b>
COTY 4.5% 15-05-27	EUR	399,000	403,995.48	0.12
DUFREY ONE BV 4.75% 18-04-31	EUR	800,000	803,787.11	0.23
JOHNSON AND JOHNSON 3.55% 01-06-44	EUR	1,000	994.86	0.00
MERCK KGAA 1.625% 09-09-80	EUR	2,200,000	2,111,112.25	0.60
ROCHE FINANCE EUROPE BV 3.564% 03-05-44	EUR	1,800,000	1,769,523.53	0.51
UBC 4.25% 20-03-30 EMTN	EUR	100,000	101,108.96	0.03
<b>Products for the construction industry</b>			<b>3,896,457.29</b>	<b>1.12</b>
COMPAGNIE DE SAINT GOBAIN 3.5% 18-01-29	EUR	1,400,000	1,418,220.04	0.41
COMPAGNIE DE SAINT GOBAIN 3.875% 29-11-30	EUR	2,400,000	2,478,237.25	0.71
<b>Public utilities</b>			<b>10,982,784.21</b>	<b>3.16</b>
A2A EX AEM 4.375% 03-02-34	EUR	496,000	514,332.32	0.15
A2A EX AEM 5.0% PERP	EUR	1,100,000	1,094,245.74	0.31
EDP FIN 3.875% 11-03-30 EMTN	EUR	3,300,000	3,377,901.70	0.97
ENGIE 1.0% 26-10-36 EMTN	EUR	2,300,000	1,665,477.38	0.48
ENGIE 3.5% 27-09-29 EMTN	EUR	400,000	409,400.13	0.12
ENGIE 3.875% 06-12-33 EMTN	EUR	1,700,000	1,738,501.14	0.50
ENGIE 4.75% PERP	EUR	700,000	697,530.73	0.20
IBERDROLA FINANZAS SAU 4.875% PERP	EUR	1,400,000	1,485,395.07	0.43
<b>Business services</b>			<b>2,914,052.76</b>	<b>0.84</b>
LA POSTE 0.0000010% 18-07-29	EUR	1,400,000	1,172,920.00	0.34
MAHLESTIFTUNG 6.5% 02-05-31	EUR	1,100,000	1,132,938.90	0.33
VIRGIN MONEY UK 4.0% 18-03-28	EUR	600,000	608,193.86	0.17
<b>Services for professionals</b>			<b>1,426,901.79</b>	<b>0.41</b>
RELX FINANCE BV 3.75% 12-06-31	EUR	800,000	812,899.84	0.23
WOLTERS KLUWER NV 3.75% 03-04-31	EUR	600,000	614,001.95	0.18
<b>Customer services miscellaneous</b>			<b>2,325,354.59</b>	<b>0.67</b>
AYVENS 3.875% 22-02-27	EUR	900,000	915,335.58	0.26





## Inventory of balance sheet items

Security name by sector of activity (*)	Currency	Quantity or Nominal	Current value	% of net assets
ISS GLOBAL AS 3.875% 05-06-29	EUR	1,400,000	1,410,019.01	0.41
<b>Diversified telecoms services</b>			<b>14,439,345.98</b>	<b>4.15</b>
ATT 3.95% 30-04-31	EUR	1,500,000	1,532,396.71	0.44
KPN 3.875% 16-02-36 EMTN	EUR	700,000	701,942.35	0.20
KPN 6.0% PERP	EUR	1,200,000	1,295,355.93	0.37
ORANGE 5.375% PERP EMTN	EUR	2,300,000	2,410,663.40	0.70
PROXIMUS 4.0% 08-03-30 EMTN	EUR	1,400,000	1,448,877.26	0.42
PROXIMUS 4.125% 17-11-33 EMTN	EUR	400,000	424,070.69	0.12
TELEFONICA EMISIONES SAU 4.183% 21-11-33	EUR	700,000	732,529.61	0.21
TELIA COMPANY AB 4.625% 21-12-82	EUR	1,300,000	1,334,443.54	0.38
TELSTRA CORPORATION 1.0% 23-04-30	EUR	2,600,000	2,279,804.30	0.66
VERIZON COMMUNICATION 3.5% 28-06-32	EUR	2,300,000	2,279,262.19	0.65
<b>Mobile telecoms services</b>			<b>3,964,229.79</b>	<b>1.14</b>
AMERICAN TOWER 4.125% 16-05-27	EUR	3,100,000	3,146,567.10	0.91
TELE2 AB 3.75% 22-11-29 EMTN	EUR	800,000	817,662.69	0.23
<b>Diversified financial services</b>			<b>14,092,543.71</b>	<b>4.05</b>
ABB FINANCE 3.375% 15-01-34	EUR	1,400,000	1,406,935.62	0.40
BFCM BANQUE FEDERATIVE CREDIT MUTUEL 1.625% 15-11-27	EUR	1,300,000	1,220,715.27	0.35
CAIXA GEN S A 5.75% 31-10-28	EUR	1,300,000	1,426,932.57	0.41
CRH SMW FINANCE DAC 4.0% 11-07-31	EUR	800,000	842,957.11	0.24
CRH SMW FINANCE DAC 4.25% 11-07-35	EUR	300,000	318,580.48	0.09
ENEL FINANCE INTL 5.625% 14-08-24	GBP	800,000	990,431.22	0.28
METROPOLITAN LIFE GLOBAL FUNDING I 3.75% 05-12-30	EUR	1,700,000	1,766,429.87	0.51
NESTLE FIN 3.25% 23-01-37 EMTN	EUR	1,400,000	1,378,463.03	0.40
PSA BANQUE FRANCE 3.5% 19-07-27	EUR	900,000	910,249.82	0.26
SANTANDER UK GROUP 0.603% 13-09-29	EUR	2,600,000	2,282,428.97	0.67
SUEZ SACA 4.625% 03-11-28 EMTN	EUR	500,000	530,280.30	0.15
WPP FINANCE 4.125% 30-05-28	EUR	1,000,000	1,018,139.45	0.29
<b>Listed real estate investment companies (SIIC)</b>			<b>8,463,859.00</b>	<b>2.43</b>
SELP FINANCE SARL 3.75% 10-08-27	EUR	1,300,000	1,336,717.33	0.38
UNIBAIL RODAMCO SE 4.125% 11-12-30	EUR	3,900,000	4,001,056.03	1.15
UNIBAIL RODAMCO SE 7.25% PERP	EUR	2,100,000	2,323,519.52	0.67
WP CAREY 4.25% 23-07-32	EUR	800,000	802,566.12	0.23
<b>Textiles, clothing and luxury goods</b>			<b>3,207,271.78</b>	<b>0.92</b>
KERING 3.875% 05-09-35 EMTN	EUR	1,100,000	1,138,585.99	0.33
LVMH MOET HENNESSY 3.5% 07-09-33	EUR	2,000,000	2,068,685.79	0.59
<b>UCI SECURITIES</b>			<b>18,788,155.65</b>	<b>5.40</b>
<b>UCITS</b>			<b>18,788,155.65</b>	<b>5.40</b>
<b>Collective management</b>			<b>18,788,155.65</b>	<b>5.40</b>
OSTRUM EURO ABS OPPORTUNITIES S IC	EUR	29	3,936,568.17	1.13
OSTRUM EURO ST CRED SI A EUR CAP	EUR	58,920	6,325,062.00	1.82
OSTRUM SRI 12M PART X	EUR	470	5,121,655.80	1.47
OSTRUM SRI CASH M unit	EUR	47	487,011.18	0.14
OSTRUM SRI GLOB SUBORD DEBT I A EUR CAP	EUR	2,850	2,917,858.50	0.84



## Inventory of balance sheet items

Security name by sector of activity (*)	Currency	Quantity or Nominal	Current value	% of net assets
<b>FINANCIAL SECURITIES TRANSFERRED UNDER REPURCHASE AGREEMENTS</b>			<b>38,828,082.36</b>	<b>11.16</b>
<b>Bonds and equivalent securities traded on a regulated or equivalent market</b>			<b>38,828,082.36</b>	<b>11.16</b>
<b>Commercial banks</b>			<b>10,884,328.28</b>	<b>3.14</b>
BANCO BPM 4.625% 29-11-27 EMTN	EUR	1,200,000	1,262,046.10	0.36
BANKINTER 6.25% PERP	EUR	600,000	609,275.67	0.18
CRED AGRI SA 2.625% 17-03-27	EUR	500,000	488,817.60	0.14
CREDITO EMILIANO 4.875% 26-03-30	EUR	2,410,000	2,536,980.59	0.74
INTE 5.0% 08-03-28 EMTN	EUR	2,400,000	2,508,192.99	0.72
INTE 7.0% PERP	EUR	1,100,000	1,101,891.28	0.32
UNICREDIT 5.85% 15-11-27 EMTN	EUR	2,199,000	2,377,124.05	0.68
<b>Automotive components</b>			<b>805,598.05</b>	<b>0.23</b>
AUTOLIV 3.625% 07-08-29 EMTN	EUR	801,000	805,598.05	0.23
<b>Electricity</b>			<b>3,352,072.27</b>	<b>0.96</b>
EDF 3.75% 05-06-27 EMTN	EUR	1,000,000	1,007,033.97	0.29
EDF 4.375% 12-10-29 EMTN	EUR	800,000	846,365.90	0.24
ENEL 4.75% PERP	EUR	1,500,000	1,498,672.40	0.43
<b>Electrical equipment</b>			<b>3,419,607.73</b>	<b>0.98</b>
SCHNEIDER ELECTRIC SE 3.375% 13-04-34	EUR	2,400,000	2,392,649.42	0.68
SCHNEIDER ELECTRIC SE 3.5% 09-11-32	EUR	1,000,000	1,026,958.31	0.30
<b>Retail FPI (French real estate investment fund)</b>			<b>3,613,846.91</b>	<b>1.04</b>
KLEPIERRE 1.375% 16-02-27 EMTN	EUR	1,800,000	1,714,440.35	0.50
KLEPIERRE 3.875% 23-09-33 EMTN	EUR	500,000	496,391.83	0.14
MERCIALYS 2.5% 28-02-29	EUR	1,500,000	1,403,014.73	0.40
<b>Real estate management and promotion</b>			<b>1,261,622.42</b>	<b>0.36</b>
PRAEMIA HEALTHCARE 0.875% 04-11-29	EUR	1,500,000	1,261,622.42	0.36
<b>Aerospace and defence industry</b>			<b>2,892,190.26</b>	<b>0.83</b>
HONEYWELL INTL 3.75% 01-03-36	EUR	2,900,000	2,892,190.26	0.83
<b>Capital markets</b>			<b>563,781.54</b>	<b>0.16</b>
AKELIUS RESIDENTIAL PROPERTY FINANCING B 0.75% 22-02-30	EUR	699,000	563,781.54	0.16
<b>Media</b>			<b>968,112.01</b>	<b>0.28</b>
SES 2.875% PERP	EUR	999,000	968,112.01	0.28
<b>Pharmaceutical products</b>			<b>2,907,688.29</b>	<b>0.84</b>
COTY 4.5% 15-05-27	EUR	301,000	304,768.52	0.09
DUFREY ONE BV 4.75% 18-04-31	EUR	600,000	602,840.33	0.17
JOHNSON AND JOHNSON 3.55% 01-06-44	EUR	1,299,000	1,292,316.73	0.38
UBC 4.25% 20-03-30 EMTN	EUR	700,000	707,762.71	0.20
<b>Public utilities</b>			<b>4,764,450.24</b>	<b>1.37</b>
A2A EX AEM 4.375% 03-02-34	EUR	1,000,000	1,036,960.33	0.30
ENGIE 3.5% 27-09-29 EMTN	EUR	1,500,000	1,535,250.49	0.44
ENGIE 4.75% PERP	EUR	2,200,000	2,192,239.42	0.63



## Inventory of balance sheet items

Security name by sector of activity (*)	Currency	Quantity or Nominal	Current value	% of net assets
<b>Diversified telecoms services</b>			<b>1,060,176.72</b>	<b>0.30</b>
PROXIMUS 4.125% 17-11-33 EMTN	EUR	1,000,000	1,060,176.72	0.30
<b>Diversified financial services</b>			<b>2,334,607.64</b>	<b>0.67</b>
CRH SMW FINANCE DAC 4.25% 11-07-35	EUR	1,000,000	1,061,934.92	0.31
SUEZ SACA 4.625% 03-11-28 EMTN	EUR	1,200,000	1,272,672.72	0.36
<b>PAYABLES ON SECURITIES TRANSFERRED UNDER REPURCHASE AGREEMENTS</b>			<b>-38,514,726.60</b>	<b>-11.07</b>
<b>INDEMNITIES ON SECURITIES TRANSFERRED UNDER REPURCHASE AGREEMENTS</b>			<b>-126,853.68</b>	<b>-0.04</b>
<b>Total</b>			<b>309,016,309.45</b>	<b>88.78</b>

(\*) 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/EUR/GBP/20240708	6,400.29	0.00	GBP	1,295,337.05	EUR	-1,288,936.76
<b>Total</b>	<b>6,400.29</b>	<b>0.00</b>		<b>1,295,337.05</b>		<b>-1,288,936.76</b>

(\*) 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	+/-
<b>1. Futures</b>				
Sub-total 1.		0.00	0.00	0.00
<b>2. Options</b>				
Sub-total 2.		0.00	0.00	0.00
<b>3. Swaps</b>				
Sub-total 3.		0.00	0.00	0.00
<b>4. Other instruments</b>				
Sub-total 4.		0.00	0.00	0.00
<b>Total</b>		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	+/-
<b>1. Futures</b>				
EURO BOBL 0924	-59	0.00	-21,870.00	-6,869,960.00
EURO BUND 0924	-115	0.00	-160,700.00	-15,136,300.00
EURO SCHATZ 0924	843	401,520.00	0.00	89,105,100.00
XEUR FGBX BUX 0924	11	29,260.00	0.00	1,432,640.00
Sub-total 1.		430,780.00	-182,570.00	68,531,480.00
<b>2. Options</b>				
Sub-total 2.		0.00	0.00	0.00
<b>3. Swaps</b>				
CIRS/234617-140824	1,815,840	0.00	-153,633.21	-71,286.26
Sub-total 3.		0.00	-153,633.21	-71,286.26
<b>4. Other instruments</b>				
Sub-total 4.		0.00	0.00	0.00
<b>Total</b>		430,780.00	-336,203.21	68,460,193.74

(\*) 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	+/-
<b>1. Futures</b>				
Sub-total 1.		0.00	0.00	0.00
<b>2. Options</b>				
Sub-total 2.		0.00	0.00	0.00
<b>3. Swaps</b>				
Sub-total 3.		0.00	0.00	0.00
<b>4. Other instruments</b>				
Sub-total 4.		0.00	0.00	0.00
<b>Total</b>		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	+/-
<b>1. Futures</b>				
Sub-total 1.		0.00	0.00	0.00
<b>2. Options</b>				
Sub-total 2.		0.00	0.00	0.00
<b>3. Swaps</b>				
Sub-total 3.		0.00	0.00	0.00
<b>4. Other instruments</b>				
ITRAXX EUROPE S41 V1	17,000,000	0.00	-300,257.78	17,000,000.00
ITRAXX EUR XOVER S41	5,000,000	0.00	-371,755.56	5,000,000.00
ITRAXX EUR XOVER S41	5,000,000	0.00	-371,755.56	5,000,000.00
Sub-total 4.		0.00	-1,043,768.90	27,000,000.00
<b>Total</b>		0.00	-1,043,768.90	27,000,000.00

(\*) 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	+/-
<b>1. Futures</b>				
<b>Sub-total 1.</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>2. Options</b>				
<b>Sub-total 2.</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>3. Swaps</b>				
<b>Sub-total 3.</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>4. Other instruments</b>				
<b>Sub-total 4.</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Total</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>

(\*) 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)	309,016,309.45
Inventory of forward financial instruments (excluding forward financial instruments used to hedge issued units):	
Total forward currency transactions	6,400.29
Total forward financial instruments – equities	0.00
Total forward financial instruments – rates	94,576.79
Total forward financial instruments – currency	0.00
Total forward financial instruments – credit	-1,043,768.90
Total forward financial instruments – other exposures	0.00
Inventory of forward financial instruments used to hedge issued units	0.00
Other assets (+)	41,260,086.49
Other liabilities (-)	-1,279,057.82
Financial liabilities (-)	0.00
<b>Total = net assets</b>	<b>348,054,546.30</b>

Unit denomination	Unit currency	Number of units	Net asset value
OSTRUM SRI CREDIT EURO E unit	EUR	534,556.62233	220.23
OSTRUM SRI CREDIT EURO GP unit	EUR	2,813.17846	100.18
OSTRUM SRI CREDIT EURO I unit	EUR	4,553.01205	14,154.08
OSTRUM SRI CREDIT EURO L unit	EUR	15,186.08013	1,144.33
OSTRUM SRI CREDIT EURO N unit	EUR	14,408.44147	100.04
OSTRUM SRI CREDIT EURO SI unit	EUR	1,388.85413	105,685.14



**NATIXIS INVESTMENT MANAGERS INTERNATIONAL**

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