



**NATIXIS INVESTMENT
MANAGERS INTERNATIONAL**

SICAV under French law

OSTRUM SRI CASH PLUS

SEMI-ANNUAL REPORT

as at 30 December 2024

Management Company: Natixis Investment Managers International

Depository: Caceis Bank

Statutory Auditor: Deloitte & Associés

**STATEMENT OF NET ASSETS IN EUR**

Items in the statement of net assets	Amount at the end of the period (*)
a) Eligible financial securities referred to in Paragraph 1, Section I of Article L. 214-20 of the French Monetary and Financial Code	9,195,941,062.29
b) Bank assets	900,840,686.73
c) Other assets held by the UCI	1,115,514,200.05
d) Total assets held by the UCI (lines a + b + c)	11,212,295,949.07
e) Liabilities	-15,503,264.62
f) Net asset value (lines d + e = net assets of the UCI)	11,196,792,684.45

(*) Approved values

NUMBER OF UNITS OUTSTANDING AND NET ASSET VALUE PER SHARE

Share	Type of share	Net assets for the share	Number of shares outstanding	Net asset value per share
OSTRUM SRI CASH PLUS I in EUR	A	5,871,700,767.75	54,085.5591	108,563.18
OSTRUM SRI CASH PLUS N in EUR	A	180,674,253.17	1,709,081.0002	105.71
OSTRUM SRI CASH PLUS RC in EUR	A	2,530,141,150.90	57,857.2248	43,730.77
OSTRUM SRI CASH PLUS RD in EUR	D	39,500,444.92	2,581.0795	15,303.84
OSTRUM SRI CASH PLUS RE in EUR	A	2,608,753.79	2,438.8393	1,069.67
OSTRUM SRI CASH PLUS SI in EUR	A	1,770,845,375.92	6,966.1694	254,206.47
OSTRUM SRI CASH PLUS TC in EUR	A	801,321,938.00	49,713.4215	16,118.82



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.	63.57	63.48
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.	13.17	13.16
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.	13.20	13.18

(*) 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	8,327,714,548.73	74.38	74.27
US dollar	USD	219,945,133.49	1.96	1.96
Swedish krona	SEK	45,043,913.47	0.40	0.40
TOTAL		8,592,703,595.69	76.74	76.64

(*) 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	42.69	42.63
UNITED KINGDOM	7.83	7.82
ITALY	4.64	4.63
NETHERLANDS	4.62	4.61
LUXEMBOURG	3.85	3.85
BELGIUM	2.79	2.79
GERMANY	2.07	2.07
SPAIN	1.85	1.85
AUSTRALIA	1.70	1.70
UNITED STATES	1.19	1.19
IRELAND	1.10	1.10
CANADA	1.09	1.09
SWEDEN	0.80	0.80
PORTUGAL	0.27	0.27
SWITZERLAND	0.19	0.19
DENMARK	0.05	0.05
TOTAL	76.74	76.64

(*) 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	7.82	7.80
Other UCIs and investment funds	0.00	0.00
AIFs and their equivalents from other European Union member states	0.00	0.00
Other	5.39	5.38
TOTAL	13.20	13.18

(*) 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.	10,679,838,090.79	12,119,811,767.54
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.	3,530,329,324.94	2,990,189,678.13
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.	791,357,575.51	270,320,620.65

DISTRIBUTION DURING THE PERIOD

	Share	Net unit amount EUR	Tax credit EUR	Gross unit amount EUR
Dividends paid				
06/11/2024	OSTRUM SRI CASH PLUS RD	563.30	0.00	563.30
Dividends payable				
	OSTRUM SRI CASH PLUS RD			

OTHER INFORMATION

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

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

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



INFORMATION ON VARIABLE MANAGEMENT FEES

	30/12/2024
OSTRUM SRI CASH PLUS I shares	
Provisioned variable management fees	443,265.11
Percentage of provisioned variable management fees	0.01
Acquired variable management fees	0.00
Percentage of acquired variable management fees	0.00
OSTRUM SRI CASH PLUS N shares	
Provisioned variable management fees	13,483.92
Percentage of provisioned variable management fees	0.01
Acquired variable management fees	0.00
Percentage of acquired variable management fees	0.00
OSTRUM SRI CASH PLUS RC shares	
Provisioned variable management fees	1,089.49
Percentage of provisioned variable management fees	0.00
Acquired variable management fees	0.00
Percentage of acquired variable management fees	0.00
OSTRUM SRI CASH PLUS RD shares	
Provisioned variable management fees	17.01
Percentage of provisioned variable management fees	0.00
Acquired variable management fees	0.00
Percentage of acquired variable management fees	0.00
OSTRUM SRI CASH PLUS RE shares	
Provisioned variable management fees	0.46
Percentage of provisioned variable management fees	0.00
Acquired variable management fees	0.00
Percentage of acquired variable management fees	0.00
OSTRUM SRI CASH PLUS SI shares	
Provisioned variable management fees	67,284.03
Percentage of provisioned variable management fees	0.01
Acquired variable management fees	0.00
Percentage of acquired variable management fees	0.00
OSTRUM SRI CASH PLUS TC shares	
Provisioned variable management fees	345.18
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
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a) Securities and commodities lending

Amount	0.00				
% of net assets (*)	0.00				

(*) % excluding cash and cash equivalents

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

Amount	0.00	0.00	0.00	226,587,189.13	0.00
% of net assets	0.00	0.00	0.00	2.02	0.00

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

ITALY BUONI POLIENNALI DEL TESORO ITALY	0.00			226,587,189.13	0.00
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d) Top 10 counterparties in terms of absolute value of assets and liabilities without offsetting

BANCO BILBAO VIZCAYA ARG MADRID SPAIN	0.00	0.00	0.00	226,587,189.13	0.00
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e) Type and quality of collateral

Type					
- Equities	0.00			0.00	0.00
- Bonds	0.00			226,587,189.13	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	226,587,189.13	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			130,150,000.00	0.00
Open	0.00			96,437,189.13	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	130,150,000.00	0.00
Open	0.00	0.00	0.00	96,437,189.13	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			226,587,189.13	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	1,657,721.43	
- Manager	0.00	0.00	0.00	0.00	
- Third parties	0.00	0.00	0.00	0.00	
Costs					
- UCIs	0.00	0.00	0.00	-2,268.40	
- Manager	0.00	0.00	0.00	0.00	
- Third parties	0.00	0.00	0.00	0.00	

e) Data on the type and quality of collateral

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

i) Data on the reuse of collateral

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

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

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

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

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

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

l) Data on income and costs, broken down

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



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

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



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			1,000,136,212.13	8.93
Bonds and equivalent securities traded on a regulated or equivalent market			396,898,745.53	3.54
Commercial banks			39,686,274.39	0.35
BPCE 0.625% 28-04-25	EUR	21,000,000	20,934,738.91	0.18
BPCE 1.0% 01-04-25 EMTN	EUR	15,500,000	15,536,261.51	0.14
RCI BANQUE 0.5% 14-07-25 EMTN	EUR	3,250,000	3,215,273.97	0.03
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
Beverages			10,029,594.52	0.09
PERNOD RICARD 1.125% 07-04-25	EUR	10,000,000	10,029,594.52	0.09
Medical equipment and supplies			6,833,850.74	0.06
ESSILORLUXOTTICA 0.125% 27-05-25	EUR	6,900,000	6,833,850.74	0.06
Hotels, restaurants and leisure			5,088,144.25	0.05
SODEXO 0.75% 27-04-25	EUR	5,100,000	5,088,144.25	0.05
Capital markets			92,077,586.02	0.82
NATL BANK OF CANADA E3R+0.55% 13-06-25	EUR	11,690,000	11,730,722.12	0.10
NATL BANK OF CANADA OISEST+0.27% 26-09-25	EUR	30,000,000	30,007,454.83	0.27
NATL BANK OF CANADA OISEST+0.28% 27-10-25	EUR	50,000,000	50,339,409.07	0.45
Tools and services relating to biological sciences			10,113,017.81	0.09
THER FISH SCI 2.0% 15-04-25	EUR	10,000,000	10,113,017.81	0.09
Food products			9,765,000.00	0.09
DANONE 0.0% 01-12-25 EMTN	EUR	10,000,000	9,765,000.00	0.09
Public utilities			7,043,138.22	0.06
ENGIE 1.375% 27-03-25	EUR	7,000,000	7,043,138.22	0.06
Business services			10,067,824.66	0.09
AVERY DENNISON 1.25% 03-03-25	EUR	10,000,000	10,067,824.66	0.09
Diversified financial services			161,671,735.81	1.45
DIAGEO FINANCE 1.0% 22-04-25	EUR	16,838,000	16,851,707.98	0.15
DIAGEO FINANCE 3.5% 26-06-25	EUR	6,995,000	7,137,638.59	0.06
PURPLE PROTECTED ASSET OISEST+0.1% 17-10-25	EUR	50,000,000	50,329,247.24	0.45
PURPLE PROTECTED ASSET OISEST+0.1% 18-11-25	EUR	50,000,000	50,186,364.50	0.46
TOYOTA FINANCE AUSTRALIA E3R+0.25% 18-08-25	EUR	37,000,000	37,166,777.50	0.33
Information Technology services			5,027,240.98	0.04
THALES 0.75% 23-01-25 EMTN	EUR	5,000,000	5,027,240.98	0.04
Textiles, clothing and luxury goods			14,434,343.02	0.13
KERING 1.25% 05-05-25 EMTN	EUR	14,400,000	14,434,343.02	0.13



Inventory of balance sheet items

Security name by sector of activity (*)	Currency	Quantity or Nominal	Current value	% of net assets
Bonds and equivalent securities not traded on a regulated or equivalent market			603,237,466.60	5.39
Diversified financial services			603,237,466.60	5.39
CODEIS SECURITIES OISEST+0.17% 12-12-25	EUR	225,000,000	225,351,264.82	2.01
PURPLE PROTECTED ASSET OISEST+0.1% 02-05-25	EUR	100,000,000	102,456,878.11	0.92
SG LUXEMBOURG OISEST+0.17% 12-06-25	EUR	275,000,000	275,429,323.67	2.46
DEBT SECURITIES			8,195,804,850.16	73.20
Debt securities traded on a regulated or equivalent market			7,851,729,564.69	70.13
Automotive			78,484,347.44	0.70
BMW FINANCE NV 250225 FIX 0.0	EUR	17,500,000	17,419,314.12	0.16
General Motors Financial Co Inc 070225 F	USD	25,000,000	23,871,620.10	0.20
General Motors Financial Co Inc 130325 F	USD	12,500,000	11,885,244.51	0.11
General Motors Financial Co Inc 270225 F	USD	12,500,000	11,905,973.75	0.11
RENAULT SA 170325 FIX 0.0	EUR	8,500,000	8,447,373.80	0.08
RENAULT SA 230425 FIX 0.0	EUR	5,000,000	4,954,821.16	0.04
Banks			74,493,765.20	0.67
MIZUHO BANK, LTD 280325 FIX 0.0	EUR	75,000,000	74,493,765.20	0.67
Commercial banks			3,241,111,840.07	28.94
BANK OF MONTREAL, LONDON BRANCH 171025 FIX 0.0	EUR	30,000,000	29,431,279.76	0.26
BNP PA OISEST+0.17% 05-03-25	EUR	100,000,000	101,137,388.25	0.90
BNP PARIBAS 100325 OISEST 0.18	EUR	100,000,000	101,443,140.56	0.93
BNP PARIBAS 200325 OISEST 0.16	EUR	30,000,000	30,289,809.40	0.27
BNP PARIBAS 210325 OISEST 0.26	EUR	50,000,000	51,544,532.50	0.46
BNP PARIBAS 280225 OISEST 0.17	EUR	75,000,000	75,902,445.19	0.68
BNP PARIBAS 310125 OISEST 0.175	EUR	50,000,000	50,887,473.33	0.45
BNP PARIBAS 310325 OISEST 0.15	EUR	50,000,000	50,002,706.94	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	100,000,000	101,096,418.47	0.90
BRED BANQUE POPULAIRE 310325 OISEST 0.16	EUR	75,000,000	75,006,406.25	0.67
CAISSE FEDERALE DU 250725 OISEST 0.27	EUR	20,000,000	20,194,101.33	0.18
CAISSE FEDERALE DU 250925 OISEST 0.31	EUR	20,000,000	20,195,934.67	0.18
CIC PARIS 230725 OISEST 0.32	EUR	40,000,000	40,693,594.97	0.36
COOPERATIEVE RABOBANK UA 270625 FIX 0.0	EUR	50,000,000	49,380,205.72	0.44
CREDIT AGRICOLE SA 080125 FIX 0.0	EUR	50,000,000	49,967,127.18	0.45
CREDIT AGRICOLE SA 090625 OISEST 0.19	EUR	100,000,000	100,488,623.50	0.90
CREDIT AGRICOLE SA 150125 OISEST 0.2	EUR	50,000,000	50,852,010.03	0.45
CREDIT AGRICOLE SA 280225 OISEST 0.205	EUR	50,000,000	50,951,074.00	0.46
CREDIT LYONNAIS 020125 OISEST 0.32	EUR	50,000,000	52,039,246.67	0.46
CREDIT MUTUEL ARKEA 080825 OISEST 0.28	EUR	25,000,000	25,376,731.00	0.23
CREDIT MUTUEL ARKEA 080825 OISEST 0.29	EUR	25,000,000	25,379,231.00	0.23
CREDIT MUTUEL ARKEA 090925 OISEST 0.3	EUR	50,000,000	50,587,192.57	0.45
CREDIT MUTUEL ARKEA 110425 OISEST 0.3	EUR	50,000,000	51,452,471.67	0.46
CREDIT MUTUEL ARKEA 140225 OISEST 0.23	EUR	25,000,000	25,609,441.65	0.23
CREDIT MUTUEL ARKEA 180325 OISEST 0.31	EUR	50,000,000	51,598,264.00	0.46



Inventory of balance sheet items

Security name by sector of activity (*)	Currency	Quantity or Nominal	Current value	% of net assets
CREDIT MUTUEL ARKEA 241225 OISEST 0.29	EUR	25,000,000	25,004,530.36	0.22
CREDIT MUTUEL ARKEA 290525 OISEST 0.28	EUR	30,000,000	30,696,342.00	0.27
CREDIT MUTUEL ARKEA 310125 OISEST 0.31	EUR	25,000,000	25,934,984.03	0.23
CREDIT MUTUEL ARKEA 311025 OISEST 0.28	EUR	30,000,000	30,171,738.00	0.27
CREDITO EMILIANO 040325 FIX 0.0	EUR	13,000,000	12,933,907.73	0.12
CREDITO EMILIANO SPA 160425 FIX 0.0	EUR	23,000,000	22,811,388.72	0.20
INTESA SANPAOLO BANK IRELAND PLC 150425	EUR	50,000,000	49,606,426.74	0.44
INTESA SANPAOLO BANK LUXEMBOURG 060325 F	EUR	30,000,000	29,848,184.67	0.27
INTESA SANPAOLO BANK LUXEMBOURG 070125 FIX 0.0	EUR	50,000,000	49,971,332.97	0.45
INTESA SANPAOLO BANK LUXEMBOURG 210225 FIX 0.0	EUR	50,000,000	49,794,222.61	0.44
INTESA SANPAOLO BANK LUXEMBOURG 230525 FIX 0.0	EUR	50,000,000	49,483,033.84	0.44
LA BANQUE POSTALE 150425 OISEST 0.245	EUR	75,000,000	77,095,589.17	0.69
LA BANQUE POSTALE 240125 OISEST 0.16	EUR	25,000,000	25,448,696.44	0.23
LA BANQUE POSTALE 240725 OISEST 0.285	EUR	75,000,000	76,255,339.06	0.68
LA BANQUE POSTALE 270325 OISEST 0.17	EUR	50,000,000	50,450,150.49	0.45
LCL CREDIT LYONNAIS 100225 OISEST 0.19	EUR	50,000,000	50,717,512.00	0.45
LCL CREDIT LYONNAIS 110425 OISEST 0.31	EUR	50,000,000	51,444,486.32	0.46
LCL CREDIT LYONNAIS 110925 OISEST 0.28	EUR	50,000,000	50,550,847.33	0.45
LCL CREDIT LYONNAIS 140225 OISEST 0.31	EUR	30,000,000	31,072,762.28	0.28
LCL CREDIT LYONNAIS 210225 OISEST 0.19	EUR	100,000,000	101,305,920.33	0.90
LCL CREDIT LYONNAIS 280225 OISEST 0.2	EUR	50,000,000	50,758,815.04	0.45
LCL OISEST+0.28% 31-10-25	EUR	13,000,000	13,072,300.80	0.12
MUFG BANK, LTD., LONDON BRANCH 240325 FI	EUR	75,000,000	74,498,476.87	0.67
NATIONAL AUSTRALIA BANK LTD, LONDON 3110	EUR	50,000,000	49,004,483.71	0.44
RCI BANQUE SA 120325 FIX 0.0	EUR	7,000,000	6,961,679.63	0.06
RCI BANQUE SA 260225 FIX 0.0	EUR	17,000,000	16,923,330.68	0.15
SANTANDER CONSUMER BANK 110325 FIX 0.0	EUR	50,000,000	49,725,866.82	0.44
SANTANDER CONSUMER BANK 170925 FIX 0.0	EUR	50,000,000	49,129,370.24	0.44
SANTANDER CONSUMER BANK 290425 FIX 0.0	EUR	37,500,000	37,168,942.94	0.33
SG OISEST+0.33% 22-04-25	EUR	15,000,000	15,420,517.22	0.14
SG OISEST+0.35% 21-01-25	EUR	15,000,000	15,581,969.73	0.14
SOCIETE GENERALE 020725 OISEST 0.3	EUR	50,000,000	50,899,132.25	0.45
SOCIETE GENERALE 030625 OISEST 0.23	EUR	50,000,000	50,628,314.93	0.45
SOCIETE GENERALE 040325 OISEST 0.305	EUR	50,000,000	51,627,020.92	0.46
SOCIETE GENERALE 040725 OISEST 0.3	EUR	52,000,000	52,842,376.86	0.47
SOCIETE GENERALE 050525 OISEST 0.275	EUR	50,000,000	51,149,046.25	0.46
SOCIETE GENERALE 311224 OISEST 0.31	EUR	40,000,000	41,496,080.71	0.37
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	30,000,000	29,441,394.68	0.26
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	30,000,000	29,558,236.39	0.26
UBS AG, LONDON BRANCH 100325 FIX 0.0	EUR	12,000,000	11,936,401.16	0.11
UBS AG, LONDON BRANCH 240425 FIX 0.0	EUR	30,000,000	29,749,606.98	0.27
UNICREDIT S.P.A. 060125 FIX 0.0	EUR	50,000,000	49,975,474.54	0.45
WESTPAC BANKING CORP 020525 FIX 0.0	EUR	20,000,000	19,819,318.18	0.18
WESTPAC BANKING CORP 041125 FIX 0.0	EUR	30,000,000	29,378,045.56	0.26



Inventory of balance sheet items

Security name by sector of activity (*)	Currency	Quantity or Nominal	Current value	% of net assets
WESTPAC BANKING CORP 150925 FIX 0.0	EUR	21,000,000	20,626,988.75	0.18
WESTPAC BANKING CORP 261125 FIX 0.0	EUR	25,000,000	24,450,457.63	0.22
Sustainable consumer goods			21,993,017.02	0.20
SEB SA 060125 FIX 0.0	EUR	5,000,000	4,997,414.92	0.04
SEB ZCP 03-01-25	EUR	17,000,000	16,995,602.10	0.16
Beverages			5,965,878.75	0.05
CARLSBERG BREWERIES A/S 130325 FIX 0.0	EUR	6,000,000	5,965,878.75	0.05
Automotive components			75,145,510.40	0.67
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	9,500,000	9,446,946.66	0.08
OPMOBILITY 190225 FIX 0.0	EUR	4,000,000	3,982,174.79	0.04
OPMOBILITY 280225 FIX 0.0	EUR	7,000,000	6,963,293.10	0.06
VALEO SA 120225 FIX 0.0	EUR	7,000,000	6,975,356.57	0.06
VALEO SA 130225 FIX 0.0	EUR	20,000,000	19,927,931.96	0.17
VALEO SA 170225 FIX 0.0	EUR	13,000,000	12,948,836.56	0.12
Consumer credit			294,537,555.97	2.63
CA LEASING 180925 OISEST 0.29	EUR	50,000,000	50,516,510.22	0.46
CREDIT AGRICOLE LEASING 290725 FIX 0.0	EUR	30,000,000	29,558,846.53	0.26
NTT FINANCE UK LIMITED 040325 FIX 0.0	EUR	36,000,000	35,811,058.17	0.32
NTT FINANCE UK LIMITED 060325 FIX 0.0	EUR	31,500,000	31,329,731.61	0.28
NTT FINANCE UK LIMITED 070225 FIX 0.0	USD	50,000,000	47,731,060.87	0.43
NTT FINANCE UK LIMITED 130225 FIX 0.0	EUR	26,000,000	25,903,141.25	0.23
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			77,220,193.18	0.69
CARREFOUR S A 100125 FIX 0.0	EUR	10,000,000	9,991,532.73	0.09
CARREFOUR S A 220125 FIX 0.0	EUR	7,500,000	7,486,039.53	0.07
METRO AG 060325 FIX 0.0	EUR	6,000,000	5,966,803.93	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	30,000,000	29,911,268.22	0.26
SAVENCIA SA 170325 FIX 0.0	EUR	13,000,000	12,920,277.30	0.12
Entertainment			66,717,505.33	0.60
UNIV MUSI GROU NV ZCP 21-03-25	EUR	22,500,000	22,351,274.62	0.21
VIVENDI 040225 FIX 0.0	EUR	7,000,000	6,978,935.73	0.06
VIVENDI 140225 FIX 0.0	EUR	6,000,000	5,976,899.28	0.05
VIVENDI 170125 FIX 0.0	EUR	10,500,000	10,484,601.70	0.09
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			347,038,991.19	3.10
EDF 150825 FIX 0.0	EUR	30,000,000	29,523,701.10	0.26



Inventory of balance sheet items

Security name by sector of activity (*)	Currency	Quantity or Nominal	Current value	% of net assets
EDF 160125 FIX 0.0	EUR	30,000,000	29,959,625.08	0.27
EDF 170325 FIX 0.0	EUR	50,000,000	49,703,531.69	0.46
EDF 250725 FIX 0.0	EUR	50,000,000	49,271,655.71	0.44
ORANO SA 100225 FIX 0.0	EUR	9,000,000	8,968,701.18	0.08
ORANO SA 140225 FIX 0.0	EUR	7,000,000	6,973,386.94	0.06
SSE PLC. 110325 FIX 0.0	EUR	14,500,000	14,416,606.74	0.13
SSE PLC. 130125 FIX 0.0	EUR	5,000,000	4,994,406.87	0.04
SSE PLC. 160125 FIX 0.0	EUR	21,000,000	20,971,094.38	0.19
SSE PLC. 210125 FIX 0.0	EUR	6,000,000	5,989,164.01	0.05
SSE PLC. 250225 FIX 0.0	EUR	8,000,000	7,962,466.53	0.07
SSE PLC. 280225 FIX 0.0	EUR	12,000,000	11,940,860.24	0.11
SSE PLC. 290125 FIX 0.0	EUR	9,500,000	9,476,320.26	0.08
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	26,000,000	25,964,265.09	0.23
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	22,000,000	21,969,762.77	0.20
TERNA RETE ELETTRICA NAZIONALE 300125 FI	EUR	5,000,000	4,987,127.39	0.04
Packaging			11,401,970.09	0.10
VERALLIA SASU 200325 FIX 0.0	EUR	5,500,000	5,465,280.73	0.05
VERALLIA SASU 210525 FIX 0.0	EUR	6,000,000	5,936,689.36	0.05
Electrical equipment			57,681,156.61	0.52
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	0.25
ALSTOM SA 310325 FIX 0.0	EUR	11,000,000	10,919,994.66	0.10
NEXANS SA 200325 FIX 0.0	EUR	3,500,000	3,477,221.23	0.03
Electronic equipment and instruments			39,969,996.52	0.36
IBERDROLA INTERNATIONAL BV 090125 FIX 0.	EUR	40,000,000	39,969,996.52	0.36
Office FPIs (French real estate investment funds)			40,854,744.11	0.36
SOCIETE FONCIERE LYONNAISE 160125 FIX 0.	EUR	9,000,000	8,987,562.01	0.08
SOCIETE FONCIERE LYONNAISE 180225 FIX 0.	EUR	32,000,000	31,867,182.10	0.28
Retail FPIs			112,858,763.86	1.01
CARMILA SA 130125 FIX 0.0	EUR	3,000,000	2,996,641.42	0.03
KLEPIERRE 051225 FIX 0.0	EUR	7,500,000	7,336,901.24	0.07
KLEPIERRE 071125 FIX 0.0	EUR	10,000,000	9,797,856.56	0.09
KLEPIERRE 080425 FIX 0.0	EUR	14,000,000	13,894,835.62	0.12
KLEPIERRE 130325 FIX 0.0	EUR	20,000,000	19,885,803.78	0.18
KLEPIERRE 170125 FIX 0.0	EUR	6,000,000	5,991,493.94	0.05
KLEPIERRE 180625 FIX 0.0	EUR	30,500,000	30,129,690.29	0.27
KLEPIERRE 230125 FIX 0.0	EUR	8,000,000	7,984,661.89	0.07
KLEPIERRE 230525 FIX 0.0	EUR	8,000,000	7,916,068.65	0.07
KLEPIERRE 270525 FIX 0.0	EUR	7,000,000	6,924,810.47	0.06



Inventory of balance sheet items

Security name by sector of activity (*)	Currency	Quantity or Nominal	Current value	% of net assets
Hotel and holiday accommodation FPIs			16,411,072.34	0.15
COVIVIO HOTELS SCA 120325 FIX 0.0	EUR	10,000,000	9,942,631.68	0.09
COVIVIO HOTELS SCA 280225 FIX 0.0	EUR	6,500,000	6,468,440.66	0.06
Healthcare FPIs			80,390,176.63	0.72
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	12,500,000	12,485,064.12	0.11
COFINIMMO SA 170125 FIX 0.0	EUR	46,000,000	45,933,270.70	0.42
COFINIMMO SA 200125 FIX 0.0	EUR	12,000,000	11,979,525.00	0.11
Gas			54,440,268.35	0.49
SNAM SPA 130125 FIX 0.0	EUR	32,000,000	31,966,510.11	0.29
SNAM SPA 140125 FIX 0.0	EUR	11,500,000	11,487,039.81	0.10
SNAM SPA 150125 FIX 0.0	EUR	11,000,000	10,986,718.43	0.10
Real estate management and promotion			36,213,341.05	0.32
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 260525 FIX 0.0	EUR	17,500,000	17,304,279.28	0.15
CDC HABITAT 280125 FIX 0.0	EUR	10,000,000	9,976,359.46	0.09
Hotels, restaurants and leisure			30,919,614.65	0.28
ACCOR SA 270125 FIX 0.0	EUR	8,000,000	7,981,373.27	0.07
ACCOR SA 280225 FIX 0.0	EUR	7,000,000	6,965,806.25	0.06
SODEXO 200125 FIX 0.0	EUR	16,000,000	15,972,435.13	0.15
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			48,793,816.00	0.44
VINCI SA 200125 OISEST 0.19	EUR	48,000,000	48,793,816.00	0.44
Capital markets			164,648,980.82	1.47
BANCO SANTANDER (ALL SPAIN BRANCH) 050825 FIX 0.0	EUR	16,000,000	15,757,237.74	0.14
BANCO SANTANDER (ALL SPAIN BRANCH) 060225 FIX 0.0	EUR	20,000,000	19,940,085.86	0.18
BANCO SANTANDER (ALL SPAIN BRANCH) 060325 FIX 0.0	EUR	20,000,000	19,897,377.89	0.18
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	50,000,000	49,597,973.29	0.44
BANCO SANTANDER (ALL SPAIN BRANCH) 260325 FIX 0.0	EUR	30,000,000	29,801,102.89	0.27
MOHAWK CAPITAL LUXEMBOURG SA 311224 FIX	EUR	5,000,000	5,000,000.00	0.04
Metals and ores			53,895,672.38	0.48
ARCELORMITTAL 210125 FIX 0.0	EUR	24,000,000	23,955,958.57	0.21
ARCELORMITTAL 230125 FIX 0.0	EUR	30,000,000	29,939,713.81	0.27
Oil and gas			60,000,000.00	0.54
ENI SPA 311224 FIX 0.0	EUR	60,000,000	60,000,000.00	0.54
Food products			59,681,128.07	0.53
BARRY CALLEBAUT SERVICES NV 070325 FIX 0	EUR	3,000,000	2,983,200.80	0.03



Inventory of balance sheet items

Security name by sector of activity (*)	Currency	Quantity or Nominal	Current value	% of net assets
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	10,500,000	10,486,029.11	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
DANONE SA 230425 FIX 0.0	EUR	30,000,000	29,741,027.28	0.26
Chemicals			87,466,466.56	0.78
AKZO NOBEL NV 150125 FIX 0.0	EUR	35,000,000	34,955,865.31	0.31
AKZO NOBEL NV 210725 FIX 0.0	EUR	18,000,000	17,741,136.71	0.16
AKZO NOBEL NV 250325 FIX 0.0	EUR	35,000,000	34,769,464.54	0.31
Pharmaceutical products			9,962,701.75	0.09
COVESTRO AG 130225 FIX 0.0	EUR	10,000,000	9,962,701.75	0.09
Public utilities			668,799,367.30	5.97
ENGIE SA 030125 OISEST 0.12	EUR	100,000,000	100,879,806.53	0.89
ENGIE SA 060125 OISEST 0.12	EUR	80,000,000	80,672,507.40	0.72
ENGIE SA 160125 OISEST 0.12	EUR	25,000,000	25,247,980.44	0.23
ENGIE SA 300125 OISEST 0.1	EUR	75,000,000	75,008,306.25	0.67
EWE AG 150125 FIX 0.0	EUR	10,400,000	10,386,390.80	0.09
EWE AG 200325 FIX 0.0	EUR	12,500,000	12,418,855.71	0.11
EWE AG 200325 FIX 0.0	EUR	12,000,000	11,922,101.49	0.11
VEOLIA ENVIRONNEMENT 020625 FIX 0.0	EUR	50,000,000	49,445,328.49	0.44
VEOLIA ENVIRONNEMENT 080425 FIX 0.0	EUR	50,000,000	49,624,962.65	0.44
VEOLIA ENVIRONNEMENT 100125 FIX 0.0	EUR	50,000,000	49,958,297.31	0.45
VEOLIA ENVIRONNEMENT 140225 FIX 0.0	EUR	49,000,000	48,819,064.34	0.44
VEOLIA ENVIRONNEMENT 170125 FIX 0.0	EUR	50,000,000	49,929,132.67	0.45
VEOLIA ENVIRONNEMENT 230625 FIX 0.0	EUR	25,000,000	24,690,357.00	0.22
VEOLIA ENVIRONNEMENT 240225 FIX 0.0	EUR	50,000,000	49,776,617.75	0.44
VEOLIA ENVIRONNEMENT 240325 OISEST 0.13	EUR	30,000,000	30,019,658.47	0.27
Business services			252,172,725.49	2.25
ELIS SA EX HOLDELIS SA 240125 FIX 0.0	EUR	4,000,000	3,991,485.89	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	150,000,000	148,017,247.30	1.30
ITAL BUON ORDI DEL ZCP 30-05-25	EUR	50,000,000	49,468,012.75	0.44
LA POSTE 110425 FIX 0.0	EUR	17,500,000	17,365,552.23	0.16
LA POSTE 270125 FIX 0.0	EUR	17,500,000	17,461,472.57	0.16
SOCIETE BIC 270525 FIX 0.0	EUR	4,000,000	3,960,009.87	0.04
Diversified telecoms services			116,270,792.95	1.04
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	18,000,000	17,942,237.86	0.16
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	0.44



Inventory of balance sheet items

Security name by sector of activity (*)	Currency	Quantity or Nominal	Current value	% of net assets
Mobile telecoms services			71,905,052.91	0.64
AMERICA MOVIL BV 020125 FIX 0.0	EUR	20,500,000	20,496,399.24	0.18
AMERICA MOVIL BV 080525 FIX 0.0	EUR	10,000,000	9,896,168.52	0.09
AMERICA MOVIL BV 090125 FIX 0.0	EUR	10,000,000	9,992,104.74	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	4,800,000	4,745,188.75	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	7,500,000	7,430,042.80	0.07
Diversified financial services			1,422,449,309.80	12.70
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 160125 FIX 0.0	EUR	8,000,000	7,989,094.71	0.07
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	40,000,000	40,652,510.67	0.36
BANQUE FEDERATIVE 020525 OISEST 0.24	EUR	100,000,000	101,294,231.78	0.93
BANQUE FEDERATIVE 030225 OISEST 0.29	EUR	50,000,000	51,609,108.76	0.46
BANQUE FEDERATIVE 040425 OISEST 0.24	EUR	50,000,000	50,935,090.00	0.45
BANQUE FEDERATIVE 060625 OISEST 0.28	EUR	50,000,000	51,109,113.63	0.46
BANQUE FEDERATIVE 120825 OISEST 0.32	EUR	50,000,000	50,753,564.79	0.45
BANQUE FEDERATIVE 311025 OISEST 0.33	EUR	50,000,000	50,307,709.49	0.45
CA CONSUMER FINANCE 300125 OISEST 0.21	EUR	44,000,000	44,682,799.11	0.40
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	17,000,000	16,985,619.79	0.15
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	15,000,000	14,902,584.62	0.13
ENEL FINANCE INTERNATIONAL NV 311224 FIX	EUR	12,500,000	12,500,000.00	0.11
ENEL FINANCE INTERNATIONAL NV 311224 FIX	EUR	13,000,000	13,000,000.00	0.12
ENEL FINANCE INTERNATIONAL NV 311224 FIX	EUR	25,000,000	25,000,000.00	0.22
ENEL FINANCE INTERNATIONAL NV 311224 FIX	EUR	26,000,000	26,000,000.00	0.23
KERING FINANCE 090125 FIX 0.0	EUR	10,000,000	9,992,479.16	0.09
MEDIOBANCA INTERNATIONAL 020525 FIX 0.0	EUR	18,000,000	17,838,219.05	0.16
NATI OISEST+0.31% 02-01-25	EUR	50,000,000	51,858,868.06	0.46
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 170425 OISEST 0.31	EUR	50,000,000	51,405,490.00	0.46
PERNOD RICARD FINANCE 130225 FIX 0.0	EUR	12,500,000	12,453,675.92	0.11
PR FINA SA PAUL RI ZCP 24-03-25	EUR	25,000,000	24,834,008.59	0.22
RECKITT BENCKI 200125 FIX 0.0	EUR	20,000,000	19,964,601.65	0.18
RELX (INVESTMENTS) PLC 200125 FIX 0.0	EUR	19,500,000	19,466,587.77	0.17
RELX (INVESTMENTS) PLC 210125 FIX 0.0	EUR	10,000,000	9,982,009.76	0.09
RELX (INVESTMENTS) PLC 311224 FIX 0.0	EUR	5,000,000	5,000,000.00	0.04
RELX (INVESTMENTS) PLC 311224 FIX 0.0	EUR	10,000,000	10,000,000.00	0.09
RELX (INVESTMENTS) PLC 311224 FIX 0.0	EUR	10,000,000	10,000,000.00	0.09



Inventory of balance sheet items

Security name by sector of activity (*)	Currency	Quantity or Nominal	Current value	% of net assets
SGS NEDERLAND HOLDING BV 080525 FIX 0.0	EUR	8,000,000	7,918,130.05	0.07
SOCIETE FINANCIERE AGACHE 100225 FIX 0.0	EUR	9,000,000	8,969,139.91	0.08
SOCIETE FINANCIERE AGACHE 120225 FIX 0.0	EUR	10,500,000	10,462,327.54	0.09
SOCIETE FINANCIERE AGACHE 200125 FIX 0.0	EUR	25,000,000	24,957,623.34	0.22
SUMITOMO ELECTRIC FINANCE UK PLC 270125	EUR	19,000,000	18,955,191.35	0.17
SUMITOMO MITSU 070425 FIX 0.0	EUR	100,000,000	99,210,266.71	0.89
SUMITOMO MITSU 240325 FIX 0.0	EUR	75,000,000	74,486,331.29	0.67
SUMITOMO MITSU 280425 FIX 0.0	EUR	50,000,000	49,532,060.17	0.44
THE TORO BANK LOND ZCP 22-09-25	EUR	30,000,000	29,464,005.14	0.26
TORONTO DOMINION BANK, THE 030725 FIX 0.0	EUR	50,000,000	49,364,911.64	0.44
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
VOLKSWAGEN FINANS SVERIGE AB 170125 FIX 0.0	SEK	100,000,000	8,707,065.43	0.08
VOLKSWAGEN FINANS SVERIGE AB 270125 FIX	SEK	230,000,000	20,013,915.66	0.18
Information Technology services			61,365,423.89	0.55
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	0.31
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			344,075,285.47	3.07
Commercial banks			162,567,368.83	1.45
DEUTSCHE BANK AG 120625 FIX 0.0	EUR	35,000,000	34,584,362.35	0.31
ING BANK NEDERLAND NV 250325 FIX 0.0	EUR	30,000,000	29,807,801.28	0.27
INTESA SANPAOLO BANK IRELAND PLC 061125 FIX 0.0	EUR	50,000,000	48,952,030.84	0.43
INTESA SANPAOLO BANK LUXEMBOURG 140825 FIX 0.0	EUR	50,000,000	49,223,174.36	0.44
Beverages			9,867,714.65	0.09
COCA COLA HBC FINA ZCP 08-07-25	EUR	10,000,000	9,867,714.65	0.09
Consumer credit			46,259,101.60	0.41
NTT FINANCE UK ZCP 03-03-25	EUR	40,000,000	39,793,216.10	0.35
NTT FINANCE UK ZCP 04-03-25	EUR	6,500,000	6,465,885.50	0.06
Transport infrastructure			20,435,499.33	0.18
ABERTIS INFRAESTRUCTURAS SA 130325 FIX 0	EUR	9,000,000	8,950,226.00	0.08
ABERTIS INFRAESTRUCTURAS SA 160125 FIX 0	EUR	11,500,000	11,485,273.33	0.10
Services for professionals			12,475,668.25	0.11
WOLTERS KLUWER NV ZCP 23-01-25	EUR	12,500,000	12,475,668.25	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			79,226,001.91	0.71
CRH AMERICA FINANCE INC 050225 FIX 0.0	USD	12,500,000	11,938,046.42	0.11



Inventory of balance sheet items

Security name by sector of activity (*)	Currency	Quantity or Nominal	Current value	% of net assets
CRH AMERICA FINANCE INC 280225 FIX 0.0	USD	28,550,000	27,187,014.07	0.24
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	12,000,000	11,965,405.85	0.11
SGS NEDERLAND HOLDING BV 130225 FIX 0.0	EUR	10,000,000	9,961,333.53	0.09
SUMITOMO ELECTRIC FINANCE UK PLC 270125	EUR	4,500,000	4,489,387.42	0.04
VOLKSWAGEN FINANS SVERIGE AB 240125 FIX 0.0	SEK	100,000,000	8,703,311.19	0.08
UCI SECURITIES			875,081,295.41	7.82
UCITS			875,081,295.41	7.82
Collective management			875,081,295.41	7.82
OSTRUM SRI CASH A1P1 IC unit	EUR	2,706	333,979,782.63	2.98
OSTRUM SRI CASH A1P1 ID unit	EUR	1	109,396.78	0.00
OSTRUM SRI CASH M unit	EUR	51,310	540,992,116.00	4.84
FINANCIAL SECURITIES RECEIVED UNDER REPURCHASE AGREEMENTS			226,587,189.13	2.02
Bonds and equivalent securities traded on a regulated or equivalent market			226,587,189.13	2.02
Public utilities			226,587,189.13	2.02
ITALY BUONI POLIENNALI DEL TESORO 2.4% 15-05-39	EUR	44,000,000	49,148,791.12	0.44
ITALY BUONI POLIENNALI DEL TESORO 2.55% 15-09-41	EUR	31,000,000	47,288,398.01	0.42
ITALY BUONI POLIENNALI DEL TESORO 3.45% 15-07-27	EUR	125,000,000	130,150,000.00	1.16
INDEMNITIES ON SECURITIES RECEIVED UNDER REPURCHASE AGREEMENTS			493,242.55	0.00
Total			10,298,102,789.38	91.97

(*) 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 (*)
A/EUR/SEK/20250124	0.00	-98,420.44	EUR	8,602,991.60	SEK	-8,701,412.04
A/EUR/USD/20250205	0.00	-91,064.20	EUR	11,848,225.33	USD	-11,939,289.53
A/EUR/USD/20250228	34,098.03	0.00	EUR	14,320,793.22	USD	-14,286,695.19
A/EUR/USD/20250228	0.00	-102,461.27	EUR	12,803,186.72	USD	-12,905,647.99
A/EUR/USD/20250311	0.00	-953,655.76	EUR	47,556,332.74	USD	-48,509,988.50
A/EUR/USD/20250312	0.00	-113,670.61	EUR	14,152,244.80	USD	-14,265,915.41
V/SEK/EUR/20250115	76,274.46	0.00	EUR	7,694,731.92	SEK	-7,618,457.46
V/SEK/EUR/20250117	111,767.67	0.00	EUR	8,817,384.31	SEK	-8,705,616.64
V/SEK/EUR/20250127	0.00	-76,100.96	EUR	19,932,966.09	SEK	-20,009,067.05
V/USD/EUR/20250130	0.00	-592,854.66	EUR	10,160,404.12	USD	-10,753,258.78
V/USD/EUR/20250207	0.00	-1,636,797.95	EUR	22,235,927.20	USD	-23,872,725.15
V/USD/EUR/20250207	0.00	-2,022,656.28	EUR	45,722,794.02	USD	-47,745,450.30
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/20250313	0.00	-518,337.82	EUR	11,368,485.32	USD	-11,886,823.14
Total	222,140.16	-7,141,363.75		258,098,153.35		-265,017,376.94

(*) 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/2.5561/OIEST/0.	14,000,000	325.14	0.00	14,000,000.00
FIX/2.6438/OIEST/0.	50,000,000	0.00	-19,371.08	50,000,000.00
FIX/2.7268/OIEST/0.	49,000,000	0.00	-3,810.95	49,000,000.00
FIX/2.7363/OIEST/0.	50,000,000	0.00	-8,688.89	50,000,000.00
OIEST/0.0/FIX/2.083	7,500,000	10,664.68	0.00	7,500,000.00
OIEST/0.0/FIX/2.105	25,000,000	31,751.72	0.00	25,000,000.00
OIEST/0.0/FIX/2.172	10,000,000	1,476.70	0.00	10,000,000.00
OIEST/0.0/FIX/2.309	50,000,000	25,060.59	0.00	50,000,000.00
OIEST/0.0/FIX/2.318	10,000,000	1,163.37	0.00	10,000,000.00
OIEST/0.0/FIX/2.377	25,000,000	6,936.03	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	75,000,000	18,728.33	0.00	75,000,000.00
OIEST/0.0/FIX/2.386	50,000,000	11,071.36	0.00	50,000,000.00
OIEST/0.0/FIX/2.401	30,000,000	0.00	-18,563.42	30,000,000.00
OIEST/0.0/FIX/2.411	50,000,000	0.00	-38,565.75	50,000,000.00
OIEST/0.0/FIX/2.439	13,000,000	5,761.63	0.00	13,000,000.00
OIEST/0.0/FIX/2.472	30,500,000	0.00	-1,375.77	30,500,000.00
OIEST/0.0/FIX/2.475	35,000,000	4,995.17	0.00	35,000,000.00
OIEST/0.0/FIX/2.490	50,000,000	19,747.63	0.00	50,000,000.00
OIEST/0.0/FIX/2.505	6,900,000	2,337.85	0.00	6,900,000.00
OIEST/0.0/FIX/2.510	4,000,000	1,868.51	0.00	4,000,000.00
OIEST/0.0/FIX/2.515	50,000,000	13,414.09	0.00	50,000,000.00
OIEST/0.0/FIX/2.525	25,000,000	2,534.54	0.00	25,000,000.00
OIEST/0.0/FIX/2.526	30,000,000	0.00	-33,026.87	30,000,000.00
OIEST/0.0/FIX/2.548	13,000,000	0.00	-51.95	13,000,000.00
OIEST/0.0/FIX/2.553	30,000,000	0.00	-13,896.37	30,000,000.00
OIEST/0.0/FIX/2.558	14,000,000	0.00	-478.28	14,000,000.00
OIEST/0.0/FIX/2.584	17,500,000	2,599.63	0.00	17,500,000.00
OIEST/0.0/FIX/2.587	10,000,000	0.00	-2,371.84	10,000,000.00
OIEST/0.0/FIX/2.603	6,000,000	1,156.93	0.00	6,000,000.00
OIEST/0.0/FIX/2.608	50,000,000	0.00	-2,240.39	50,000,000.00
OIEST/0.0/FIX/2.611	5,600,000	1,374.99	0.00	5,600,000.00
OIEST/0.0/FIX/2.615	5,100,000	460.04	0.00	5,100,000.00
OIEST/0.0/FIX/2.638	30,000,000	0.00	-1,616.20	30,000,000.00
OIEST/0.0/FIX/2.641	21,000,000	0.00	-22,578.20	21,000,000.00
OIEST/0.0/FIX/2.646	20,000,000	6,045.09	0.00	20,000,000.00
OIEST/0.0/FIX/2.652	10,000,000	2,549.78	0.00	10,000,000.00



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/2.661	11,000,000	5,178.28	0.00	11,000,000.00
OISEST/0.0/FIX/2.663	11,000,000	1,914.55	0.00	11,000,000.00
OISEST/0.0/FIX/2.664	8,800,000	1,193.28	0.00	8,800,000.00
OISEST/0.0/FIX/2.674	17,500,000	1,770.22	0.00	17,500,000.00
OISEST/0.0/FIX/2.683	8,000,000	1,511.81	0.00	8,000,000.00
OISEST/0.0/FIX/2.684	18,000,000	7,265.04	0.00	18,000,000.00
OISEST/0.0/FIX/2.685	30,000,000	0.00	-48,125.77	30,000,000.00
OISEST/0.0/FIX/2.685	10,000,000	1,367.11	0.00	10,000,000.00
OISEST/0.0/FIX/2.686	16,838,000	2,610.73	0.00	16,838,000.00
OISEST/0.0/FIX/2.693	100,000,000	14,976.39	0.00	100,000,000.00
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	7,500,000	3,348.33	0.00	7,500,000.00
OISEST/0.0/FIX/2.705	50,000,000	0.00	-79,502.00	50,000,000.00
OISEST/0.0/FIX/2.715	75,000,000	0.00	-785.17	75,000,000.00
OISEST/0.0/FIX/2.726	7,000,000	207.81	0.00	7,000,000.00
OISEST/0.0/FIX/2.733	75,000,000	0.00	-1,272.67	75,000,000.00
OISEST/0.0/FIX/2.748	50,000,000	16,125.18	0.00	50,000,000.00
OISEST/0.0/FIX/2.751	15,500,000	2,465.28	0.00	15,500,000.00
OISEST/0.0/FIX/2.754	22,500,000	0.00	-427.74	22,500,000.00
OISEST/0.0/FIX/2.757	8,500,000	380.56	0.00	8,500,000.00
OISEST/0.0/FIX/2.759	13,000,000	506.18	0.00	13,000,000.00
OISEST/0.0/FIX/2.761	15,000,000	0.00	-424.53	15,000,000.00
OISEST/0.0/FIX/2.761	12,500,000	0.00	-339.36	12,500,000.00
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	5,000,000	1,604.40	0.00	5,000,000.00
OISEST/0.0/FIX/2.790	50,000,000	15,859.21	0.00	50,000,000.00
OISEST/0.0/FIX/2.809	12,000,000	1,856.81	0.00	12,000,000.00
OISEST/0.0/FIX/2.816	47,829,797	910.48	0.00	47,829,797.00
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	7,000,000	0.00	-3,212.15	7,000,000.00
OISEST/0.0/FIX/2.855	22,000,000	2,830.18	0.00	22,000,000.00
OISEST/0.0/FIX/2.859	9,000,000	1,140.55	0.00	9,000,000.00
OISEST/0.0/FIX/2.860	12,000,000	1,394.40	0.00	12,000,000.00
OISEST/0.0/FIX/2.866	3,250,000	0.00	-1,675.43	3,250,000.00
OISEST/0.0/FIX/2.880	6,000,000	399.36	0.00	6,000,000.00
OISEST/0.0/FIX/2.880	13,000,000	3,155.55	0.00	13,000,000.00
OISEST/0.0/FIX/2.883	8,000,000	956.40	0.00	8,000,000.00



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/2.895	30,000,000	0.00	-42,774.91	30,000,000.00
OISEST/0.0/FIX/2.900	14,000,000	409.22	0.00	14,000,000.00
OISEST/0.0/FIX/2.900	50,000,000	1,461.50	0.00	50,000,000.00
OISEST/0.0/FIX/2.900	16,000,000	0.00	-21,932.68	16,000,000.00
OISEST/0.0/FIX/2.906	36,000,000	4,416.15	0.00	36,000,000.00
OISEST/0.0/FIX/2.910	30,000,000	0.00	-58,411.05	30,000,000.00
OISEST/0.0/FIX/2.914	50,000,000	0.00	-98,018.42	50,000,000.00
OISEST/0.0/FIX/2.924	23,000,000	0.00	-8,045.35	23,000,000.00
OISEST/0.0/FIX/2.929	40,000,000	2,982.11	0.00	40,000,000.00
OISEST/0.0/FIX/2.932	13,000,000	1,776.00	0.00	13,000,000.00
OISEST/0.0/FIX/2.942	6,000,000	836.20	0.00	6,000,000.00
OISEST/0.0/FIX/2.961	10,000,000	1,028.94	0.00	10,000,000.00
OISEST/0.0/FIX/2.964	7,000,000	626.92	0.00	7,000,000.00
OISEST/0.0/FIX/2.965	20,000,000	1,851.20	0.00	20,000,000.00
OISEST/0.0/FIX/2.971	7,000,000	631.62	0.00	7,000,000.00
OISEST/0.0/FIX/2.978	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	9,000,000	844.53	0.00	9,000,000.00
OISEST/0.0/FIX/3.086	35,000,000	0.00	-17,226.31	35,000,000.00
OISEST/0.0/FIX/3.088	9,000,000	0.00	-45.75	9,000,000.00
OISEST/0.0/FIX/3.107	12,000,000	0.00	-3,949.60	12,000,000.00
OISEST/0.0/FIX/3.131	6,000,000	0.00	-2,873.17	6,000,000.00
OISEST/0.0/FIX/3.132	30,000,000	0.00	-99,774.33	30,000,000.00
OISEST/0.0/FIX/3.138	75,000,000	0.00	-53,470.69	75,000,000.00
OISEST/0.0/FIX/3.140	20,000,000	6,765.20	0.00	20,000,000.00
OISEST/0.0/FIX/3.144	25,000,000	0.00	-18,645.44	25,000,000.00
OISEST/0.0/FIX/3.144	32,000,000	0.00	-597.92	32,000,000.00
OISEST/0.0/FIX/3.145	12,500,000	0.00	-653.39	12,500,000.00
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/3.181	22,308,700	0.00	-3,996.66	22,308,700.00
OISEST/0.0/FIX/3.191	7,000,000	0.00	-4,246.11	7,000,000.00
OISEST/0.0/FIX/3.194	50,000,000	0.00	-188,620.84	50,000,000.00
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/3.204	10,000,000	0.00	-5,120.92	10,000,000.00
OISEST/0.0/FIX/3.208	17,500,000	0.00	-3,280.66	17,500,000.00
OISEST/0.0/FIX/3.229	18,000,000	4,542.18	0.00	18,000,000.00
OISEST/0.0/FIX/3.234	10,000,000	0.00	-1,412.95	10,000,000.00



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/3.235	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/3.241	18,000,000	0.00	-72,820.26	18,000,000.00
OISEST/0.0/FIX/3.242	17,000,000	0.00	-6,134.86	17,000,000.00
OISEST/0.0/FIX/3.252	60,000,000	0.00	-7,978.20	60,000,000.00
OISEST/0.0/FIX/3.261	50,000,000	0.00	-18,998.75	50,000,000.00
OISEST/0.0/FIX/3.271	30,000,000	119,466.20	0.00	30,000,000.00
OISEST/0.0/FIX/3.272	10,500,000	0.00	-1,041.12	10,500,000.00
OISEST/0.0/FIX/3.280	6,000,000	23,270.24	0.00	6,000,000.00
OISEST/0.0/FIX/3.287	10,000,000	0.00	-2,056.28	10,000,000.00
OISEST/0.0/FIX/3.290	49,000,000	0.00	-12,056.90	49,000,000.00
OISEST/0.0/FIX/3.300	20,000,000	0.00	-1,783.35	20,000,000.00
OISEST/0.0/FIX/3.306	9,000,000	0.00	-3,276.34	9,000,000.00
OISEST/0.0/FIX/3.308	5,000,000	0.00	-1,817.98	5,000,000.00
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/3.333	50,000,000	0.00	-189,661.00	50,000,000.00
OISEST/0.0/FIX/3.337	35,000,000	0.00	-9,004.80	35,000,000.00
OISEST/0.0/FIX/3.351	50,000,000	0.00	-213,435.00	50,000,000.00
OISEST/0.0/FIX/3.369	8,000,000	22,463.16	0.00	8,000,000.00
OISEST/0.0/FIX/3.403	50,000,000	0.00	-39,613.68	50,000,000.00
OISEST/0.0/FIX/3.408	50,000,000	36,243.42	0.00	50,000,000.00
OISEST/0.0/FIX/3.423	50,000,000	64,951.00	0.00	50,000,000.00
OISEST/0.0/FIX/3.432	30,000,000	0.00	-5,349.61	30,000,000.00
OISEST/0.0/FIX/3.434	30,000,000	0.00	-4,122.66	30,000,000.00
OISEST/0.0/FIX/3.437	20,000,000	7,073.82	0.00	20,000,000.00
OISEST/0.0/FIX/3.446	30,000,000	0.00	-49,635.41	30,000,000.00
OISEST/0.0/FIX/3.448	50,000,000	0.00	-157,962.02	50,000,000.00
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/3.487	37,500,000	0.00	-86,894.53	37,500,000.00
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	20,500,000	0.00	-10,637.16	20,500,000.00
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/3.550	50,000,000	0.00	-31,338.17	50,000,000.00
OISEST/0.0/FIX/3.560	50,000,000	0.00	-42,392.18	50,000,000.00
OISEST/0.0/FIX/3.636	50,000,000	0.00	-31,862.62	50,000,000.00
Sub-total 3.		717,561.25	-2,202,206.89	3,980,313,586.00
4. Other instruments				
Sub-total 4.		0.00	0.00	0.00



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	+/-
Total		717,561.25	-2,202,206.89	3,980,313,586.00

(*) 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 share 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)	10,298,102,789.38
Inventory of forward financial instruments (excluding forward financial instruments used to hedge issued units):	
Total forward currency transactions	-6,919,223.59
Total forward financial instruments – equities	0.00
Total forward financial instruments – rates	-1,484,645.64
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 (+)	913,253,458.28
Other liabilities (-)	-6,159,693.98
Financial liabilities (-)	0.00
Total = net assets	11,196,792,684.45

Share denomination	Share currency	Number of shares	Net asset value
OSTRUM SRI CASH PLUS I shares	EUR	54,085.5591	108,563.18
OSTRUM SRI CASH PLUS N shares	EUR	1,709,081.0002	105.71
OSTRUM SRI CASH PLUS RC shares	EUR	57,857.2248	43,730.77
OSTRUM SRI CASH PLUS RD shares	EUR	2,581.0795	15,303.84
OSTRUM SRI CASH PLUS RE shares	EUR	2,438.8393	1,069.67
OSTRUM SRI CASH PLUS SI shares	EUR	6,966.1694	254,206.47
OSTRUM SRI CASH PLUS TC shares	EUR	49,713.4215	16,118.82



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