



NATIXIS INVESTMENT MANAGERS INTERNATIONAL

UCITS under French law

OSTRUM SRI EURO BONDS 3-5

SEMI-ANNUAL REPORT

as at 29 December 2023

Management Company: Natixis Investment Managers International

Depository: CACEIS Bank

Statutory Auditor: Deloitte & Associés



● STATEMENT OF NET ASSETS IN EUR

Items in the statement of net assets	Amount at the end of the period*
a) Eligible financial securities referred to in Paragraph 1, Section I of Article L. 214-20 of the French Monetary and Financial Code	1,390,113,889.98
b) Bank assets	120,827.78
c) Other assets held by the UCI	332,808,632.52
d) Total assets held by the UCI (lines a + b + c)	1,723,043,350.28
e) Liabilities	-162,407,020.66
f) Net asset value (lines d + e = net assets of the UCI)	1,560,636,329.62

* Approved values

● NUMBER OF UNITS OUTSTANDING AND NET ASSET VALUE PER UNIT

Unit	Type of unit	Net assets per unit	Number of units outstanding	Net asset value per unit
OSTRUM SRI EURO BONDS 3-5 E in EUR	D	344,391,387.01	321,175.72441	1,072.28
OSTRUM SRI EURO BONDS 3-5 GP in EUR	D	18,860,078.93	196,663.03971	95.90
OSTRUM SRI EURO BONDS 3-5 I in EUR	D	1,197,384,863.68	107,977.90954	11,089.16

**• SECURITIES PORTFOLIO ITEMS**

Securities portfolio items	Percentage of net assets*	Total percentage of assets**
A) Eligible financial securities and money market instruments admitted to trading on a regulated market, within the meaning of Article L. 422-1 of the French Monetary and Financial Code. And B) Eligible financial securities and money market instruments admitted to trading on another regulated market that operates regularly, is recognised and open to the public and of which the registered office is located in a Member State of the European Union or in another State party to the agreement on the European Economic Area.	89.07	80.68
C) Eligible financial securities and money market instruments admitted to official listing on a stock exchange in a third country or traded on another market in a third country that is regulated, operates regularly and is recognised and open to the public, provided that said stock exchange or market does not appear on a list drawn up by the AMF (Autorité des marchés financiers – French Financial Markets Authority) or that the selection of said stock exchange or market is made in accordance with the law or the rules or articles of association of the undertaking for collective investment in transferable securities.	0.00	0.00
D) Newly issued eligible financial securities referred to in Paragraph 4, Section I of Article R. 214-11 of the French Monetary and Financial Code.	0.00	0.00
E) Other assets.	0.72	0.65

* 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	1,390,113,889.98	89.07	80.68
TOTAL		1,390,113,889.98	89.07	80.68

* Please refer to f) in the statement of net assets.

** Please refer to d) in the statement of net assets.

**• BREAKDOWN OF ASSETS FROM A), B), C), D) OF THE SECURITIES PORTFOLIO, BY COUNTRY OF RESIDENCE OF ISSUER**

Country	Percentage of net assets*	Total percentage of assets**
FRANCE	24.77	22.44
GERMANY	21.63	19.59
SPAIN	16.63	15.06
ITALY	12.70	11.50
NETHERLANDS	5.47	4.95
IRELAND	2.14	1.94
GREECE	1.53	1.38
PORTUGAL	1.28	1.16
LUXEMBOURG	1.09	0.99
AUSTRIA	0.99	0.89
BELGIUM	0.39	0.35
FINLAND	0.23	0.21
SLOVAKIA	0.16	0.15
LITHUANIA	0.08	0.07
TOTAL	89.07	80.68

* Please refer to f) in the statement of net assets.

** Please refer to d) in the statement of net assets.

**• BREAKDOWN OF OTHER ASSETS FROM E) OF THE SECURITIES PORTFOLIO, BY TYPE**

Asset type	Percentage of net assets*	Total percentage of assets**
Undertakings for collective investment		
General-purpose UCITS and AIFs intended for non-professionals, and equivalents in other countries	0.72	0.65
Other funds intended for non-professionals, and equivalents in other EU Member States	0.00	0.00
General-purpose funds for professional investors, equivalents in other EU Member States and listed securitisation vehicles	0.00	0.00
Other professional investment funds, equivalents in other EU Member States and unlisted special purpose vehicles	0.00	0.00
Other non-European undertakings	0.00	0.00
Other assets		
Other	0.00	0.00
TOTAL	0.72	0.65

* 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.	531,787,414.36	435,434,073.17
C) Eligible financial securities and money market instruments admitted to official listing on a stock exchange in a third country or traded on another market in a third country that is regulated, operates regularly and is recognised and open to the public, provided that said stock exchange or market does not appear on a list drawn up by the AMF (Autorité des marchés financiers – French Financial Markets Authority) or that the selection of said stock exchange or market is made in accordance with the law or the rules or articles of association of the undertaking for collective investment in transferable securities.	0.00	0.00
D) Newly issued eligible financial securities referred to in Paragraph 4, Section I of Article R. 214-11 of the French Monetary and Financial Code.	0.00	0.00
E) Other assets.	233,034,299.60	285,276,297.09

● **DISTRIBUTION DURING THE PERIOD**

	Unit	Net unit amount EUR	Tax credit EUR	Gross unit amount EUR
Dividends paid				
Dividends payable				
	OSTRUM SRI EURO BONDS 3-5 E			
	OSTRUM SRI EURO BONDS 3-5 GP			
	OSTRUM SRI EURO BONDS 3-5 I			

● **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	156,382,630.94	0.00	0.00
% of Net Assets	0.00	0.00	10.02%	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	149,708,196.78	0.00	0.00
CACEIS BANK (FRANCE) FRANCE	0.00	0.00	6,674,434.16	0.00	0.00

e) Type and quality of collateral

Type					
- Equities	0.00			0.00	0.00
- Bonds	0.00			0.00	0.00
- UCIs	0.00			0.00	0.00
- Negotiable debt securities	0.00			0.00	0.00
- Cash	3,206,637.10		153,557,121.33		0.00
Rating	0.00	0.00	0.00	0.00	0.00

Collateral currency					
Euro	3,206,637.10		153,557,121.33	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	0.00	0.00	0.00
Open	0.00	0.00	156,382,630.94	0.00	0.00

i) Data on the reuse of collateral

Maximum amount (%)	0.00	0.00	0.00	0.00	0.00
Amount used (%)	0.00	0.00	0.00	0.00	0.00
Income for the UCI following reinvestment of cash collateral in euros	0.00	0.00	0.00	0.00	0.00

j) Data on the custody of collateral received by the UCI

Caceis Bank					
Securities	0.00			0.00	0.00
Cash	3,206,637.10				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	14,249.71	0.00	882.48	
- Manager	0.00	0.00	0.00	0.00	
- Third parties	0.00	0.00	0.00	0.00	
Costs					
- UCIs	2,441.41	0.00	0.00	3,634,576.31	
- Manager	0.00	0.00	0.00	0.00	
- Third parties	0.00	0.00	0.00	0.00	

e) Data on the type and quality of collateral

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

i) Data on the reuse of collateral

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

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

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

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

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

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

l) Data on income and costs, broken down

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



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

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

• DETAILED SECURITIES PORTFOLIO AT 29/12/2023 IN EUR

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
Deposits				
Cash collat. p/e	EUR	157,560,685.3	157,560,685.30	10.10
TOTAL Deposits			157,560,685.30	10.10
Bonds and equivalent securities				
Bonds and equivalent securities traded on a regulated or equivalent market				
GERMANY				
GERMANY 0.5% 15/04/30 IND	EUR	500,000	645,234.76	0.04
BUNDESREPUBLIK DEUTSCHLAND 0.0% 15-08-31	EUR	57,000,000	49,373,400.00	3.16
BUNDESREPUBLIK DEUTSCHLAND 0.25% 15-02-27	EUR	100,000	94,925.55	0.01
BUNDESREPUBLIK DEUTSCHLAND 0.25% 15-08-28	EUR	100,000	92,927.31	0.01
BUNDSOBLIGATION 0.0% 10-10-25	EUR	2,200,000	2,116,202.00	0.13
BUNDSOBLIGATION 1.3% 15-10-27	EUR	240,000,001	235,601,168.19	15.10
DEUTSCHE BUNDES INFLATION LINKED BOND 0.1% 15-04-33	EUR	2,550,000	3,049,735.19	0.19
KREDITANSTALT FUER WIEDERAUFBAU KFW 2.75% 15-05-30	EUR	18,000,000	18,647,110.82	1.20
KREDITANSTALT FUER WIEDERAUFBAU KFW 3.125% 07-06-30	EUR	100,000	105,792.03	0.01
KREDITANSTALT FUER WIEDERAUFBAU KFW 3.125% 10-10-28	EUR	8,800,000	9,152,506.12	0.58
LAND BERLIN 0.01% 26-10-28	EUR	5,000,000	4,452,794.26	0.29
LAND HESSEN 0.0% 10-06-26	EUR	400,000	376,192.00	0.02
LANDWIRTSCHAFTLICHE RENTENBANK 0.0% 28-09-26	EUR	2,700,000	2,524,446.00	0.16
NRW 3.0% 27-01-28	EUR	3,900,000	4,092,766.85	0.26
BPIFRANCE 0.25% 26-01-32 EMTN	EUR	100,000	83,460.25	0.01
NRWBANK 2.875% 05-04-33 EMTN	EUR	5,000,000	5,212,623.36	0.33
NRW BANK EX L 0.5% 11-05-26	EUR	100,000	95,458.77	0.01
SACHSENANHALT 0.0% 10-03-31	EUR	700,000	586,005.00	0.04
STATE OF LOWER SAXONY 0.01% 26-05-28	EUR	500,000	449,320.33	0.03
STATE OF LOWER SAXONY 0.125% 09-01-32	EUR	1,000,000	827,239.45	0.05
TOTAL GERMANY			337,579,308.24	21.63
AUSTRIA				
AUSTRIA GOVERNMENT BOND 2.9% 20-02-33	EUR	200,000	210,828.88	0.01
AUSTRIA GOVERNMENT BOND 2.9% 23-05-29	EUR	1,000	1,050.95	0.01
AUSTRIA GOVERNMENT BOND 0.5% 20-04-27	EUR	16,000,000	15,161,193.44	0.97
TOTAL AUSTRIA			15,373,073.27	0.99
BELGIUM				
EUROPEAN UNION 0.0% 04-10-28	EUR	900,000	803,457.00	0.05
EUROPEAN UNION 3.125% 05-12-28	EUR	1,000,000	1,034,404.72	0.07
FLEMISH COM 0.3% 20-10-31 EMTN	EUR	600,000	497,846.85	0.03
FLEMISH COM 3.25% 05-04-33	EUR	3,500,000	3,683,441.31	0.23
TOTAL BELGIUM			6,019,149.88	0.38
SPAIN				
SPAIN 5.15% 1028	EUR	60,000,000	67,590,927.87	4.33
INSTITUTO DE CREDITO OFICIAL 0.0% 30-04-25	EUR	1,700,000	1,631,286.00	0.10
INSTITUTO DE CREDITO OFICIAL 2.65% 31-01-28	EUR	8,100,000	8,274,126.70	0.53
INSTITUTO DE CREDITO OFICIAL 3.05% 31-10-27	EUR	3,000,000	3,059,200.00	0.20
SPAIN GOVERNMENT BOND 0.0% 31-01-28	EUR	63,000,000	56,917,980.00	3.65
SPAIN GOVERNMENT BOND 0.8% 30-07-27	EUR	73,000,000	68,991,693.66	4.42
SPAIN GOVERNMENT BOND 1.4% 30-04-28	EUR	55,000,000	53,012,648.63	3.40
TOTAL SPAIN			259,477,862.86	16.63

• DETAILED SECURITIES PORTFOLIO AT 29/12/2023 IN EUR (continued)

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
FINLAND				
FINNVER 0.5% 13-04-26 EMTN	EUR	500,000	478,370.11	0.03
FINNVERA OYJ 2.125% 08-03-28	EUR	1,700,000	1,710,193.36	0.11
NORD INV 0.125% 10-06-24 EMTN	EUR	1,500,000	1,477,855.45	0.09
TOTAL FINLAND			3,666,418.92	0.23
FRANCE				
BPIFRANCE 0.125% 25-11-28	EUR	8,900,000	7,900,647.45	0.51
BPIFRANCE 2.125% 29-11-27 EMTN	EUR	3,900,000	3,842,015.20	0.25
BPIFRANCE 3.0% 10-09-26 EMTN	EUR	9,100,000	9,273,775.69	0.59
CADES 0.0% 25-02-26	EUR	10,700,000	10,115,138.00	0.65
CADES 0.0% 25-11-26 EMTN	EUR	10,000,000	9,303,900.00	0.60
CADES 2.875% 25-05-27 EMTN	EUR	100,000	102,839.71	0.01
CAISSE CENTRALE DE CREDIT IMMOBILIE 0.0% 17-01-24	EUR	2,300,000	2,296,527.00	0.15
DEXIA 0.0% 29-05-24 EMTN	EUR	200,000	196,998.00	0.01
FRANCE GOVERNMENT BOND OAT 0.75% 25-11-28	EUR	32,000,000	29,867,173.77	1.91
FRANCE GOVERNMENT BOND OAT 0.0% 25-02-27	EUR	107,000,000	99,782,850.00	6.39
FRANCE GOVERNMENT BOND OAT 0.75% 25-02-28	EUR	225,000,000	213,471,215.75	13.67
SYNDICAT TRANSPORTS ILE DE FRANCE STIF 0.4% 28-05-31	EUR	400,000	339,893.75	0.02
UNION NAT INTERPRO EMPLOI COMM IND 0.01% 25-05-31	EUR	100,000	83,249.09	0.01
TOTAL FRANCE			386,576,223.41	24.77
GREECE				
HELLENIC REPUBLIC GOVERNMENT BOND 3.875% 12-03-29	EUR	3,000,000	3,291,434.02	0.21
HELLENIC REPUBLIC GOVERNMENT BOND 3.875% 15-06-28	EUR	5,000,000	5,389,533.06	0.35
HELLENIC REPUBLIC GOVERNMENT BOND 4.25% 15-06-33	EUR	13,501,000	15,125,390.15	0.97
TOTAL GREECE			23,806,357.23	1.53
IRELAND				
IRELAND GOVERNMENT BOND 0.2% 15-05-27	EUR	5,000,000	4,691,816.12	0.30
IRELAND GOVERNMENT BOND 0.9% 15-05-28	EUR	30,000,000	28,666,785.25	1.84
TOTAL IRELAND			33,358,601.37	2.14
ITALY				
ITALY BUONI POLIENNALI DEL TESORO 2.0% 01-02-28	EUR	55,000,000	53,641,165.22	3.44
ITALY BUONI POLIENNALI DEL TESORO 2.2% 01-06-27	EUR	1,000,000	982,773.61	0.06
ITALY BUONI POLIENNALI DEL TESORO 2.65% 01-12-27	EUR	45,000,000	44,760,570.49	2.86
ITALY BUONI POLIENNALI DEL TESORO 3.8% 01-08-28	EUR	94,000,000	98,744,690.87	6.33
TOTAL ITALY			198,129,200.19	12.69
LITHUANIA				
LITHUANIA GOVERNMENT INTL BOND 3.875% 14-06-33	EUR	1,200,000	1,286,198.98	0.08
TOTAL LITHUANIA			1,286,198.98	0.08
LUXEMBOURG				
BANQUE EUROPEAN D INVESTISSEMENT 2.75% 28-07-28	EUR	2,900,000	2,983,394.49	0.19
BANQUE EUROPEAN D INVESTISSEMENT 3.0% 15-11-28	EUR	1,000	1,030.72	0.00
EUROPEAN FINL STABILITY FACIL 0.125% 18-03-30	EUR	1,000,000	867,923.85	0.06
EUROPEAN FINL STABILITY FACIL 2.375% 11-04-28	EUR	7,000,000	7,112,880.74	0.46
EUROPEAN FINL STABILITY FACIL 2.75% 17-08-26	EUR	1,700,000	1,728,430.78	0.11
EUROPEAN STABILITY MECHANISM 1.0% 23/06/27	EUR	4,500,000	4,311,362.46	0.27
TOTAL LUXEMBOURG			17,005,023.04	1.09



• **DETAILED SECURITIES PORTFOLIO AT 29/12/2023 IN EUR (continued)**

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
NETHERLANDS				
NETHER 0 3/4 07/15/28	EUR	57,000,000	53,857,281.64	3.45
NETHERLANDS GOVERNMENT 0.0% 15-01-29	EUR	19,000,000	17,089,360.00	1.10
NETHERLANDS GOVERNMENT 0.75% 15-07-27	EUR	15,000,000	14,357,768.85	0.92
TOTAL NETHERLANDS			85,304,410.49	5.47
PORTUGAL				
PORTUGAL OBRIGACOES DO TESOURO OT 2.125% 17-10-28	EUR	20,000,000	19,997,373.77	1.28
TOTAL PORTUGAL			19,997,373.77	1.28
SLOVAKIA				
SLOVAKIA GOVERNMENT BOND 3.625% 08-06-33	EUR	2,400,000	2,534,688.33	0.16
TOTAL SLOVAKIA			2,534,688.33	0.16
TOTAL Bonds and equivalent securities traded on a regulated or equivalent market			1,390,113,889.98	89.07
TOTAL Bonds and equivalent securities			1,390,113,889.98	89.07
Undertakings for collective investment				
General-purpose UCITS and AIFs intended for non-professionals, and equivalents in other countries				
FRANCE				
OSTRUM SRI CASH M	EUR	233	2,367,592.22	0.15
TOTAL FRANCE			2,367,592.22	0.15
LUXEMBOURG				
OSTRUM EURO BDS OPP 12M SI A EUR CAP	EUR	90,000	8,866,800.00	0.57
TOTAL LUXEMBOURG			8,866,800.00	0.57
TOTAL General-purpose UCITS and AIFs and their equivalents in other countries intended for non-professional investors			11,234,392.22	0.72
TOTAL Undertakings for collective investment			11,234,392.22	0.72
Securities transferred under repurchase agreements				
GERMANY				
BUNDSOBLIGATION 0.0% 10-10-25	EUR	19,700,000	18,949,627.00	1.21
BUNDSOBLIGATION 1.3% 15-10-27	EUR	4,999,999	4,908,356.67	0.31
KREDITANSTALT FUER WIEDERAUFBAU KFW 2.75% 15-05-30	EUR	4,200,000	4,350,992.52	0.28
KREDITANSTALT FUER WIEDERAUFBAU KFW 3.125% 07-06-30	EUR	7,900,000	8,357,570.59	0.54
KREDITANSTALT FUER WIEDERAUFBAU KFW 3.125% 10-10-28	EUR	4,300,000	4,472,247.31	0.29
TOTAL GERMANY			41,038,794.09	2.63
AUSTRIA				
AUSTRIA GOVERNMENT BOND 2.9% 20-02-33	EUR	5,000,000	5,270,721.92	0.34
AUSTRIA GOVERNMENT BOND 2.9% 23-05-29	EUR	13,699,000	14,396,998.66	0.92
TOTAL AUSTRIA			19,667,720.58	1.26
BELGIUM				
EUROPEAN UNION 3.125% 05-12-28	EUR	3,000,000	3,103,214.17	0.20
TOTAL BELGIUM			3,103,214.17	0.20
SPAIN				
INSTITUTO DE CREDITO OFICIAL 2.65% 31-01-28	EUR	1,500,000	1,532,245.69	0.10
TOTAL SPAIN			1,532,245.69	0.10

• DETAILED SECURITIES PORTFOLIO AT 29/12/2023 IN EUR (continued)

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
FRANCE				
BPIFRANCE 0.125% 25-11-28	EUR	5,500,000	4,882,422.58	0.32
BPIFRANCE 2.125% 29-11-27 EMTN	EUR	1,100,000	1,083,645.31	0.07
BPIFRANCE 3.0% 10-09-26 EMTN	EUR	1,900,000	1,936,282.84	0.12
CADES 0.0% 25-02-26	EUR	1,300,000	1,228,942.00	0.08
CADES 2.875% 25-05-27 EMTN	EUR	9,900,000	10,181,131.06	0.65
TOTAL FRANCE			19,312,423.79	1.24
GREECE				
HELLENIC REPUBLIC GOVERNMENT BOND 3.875% 12-03-29	EUR	2,000,000	2,194,289.34	0.14
HELLENIC REPUBLIC GOVERNMENT BOND 4.25% 15-06-33	EUR	3,999,000	4,480,144.82	0.29
TOTAL GREECE			6,674,434.16	0.43
ITALY				
ITALY BUONI POLIENNALI DEL TESORO 2.2% 01-06-27	EUR	62,000,000	60,931,963.60	3.90
TOTAL ITALY			60,931,963.60	3.90
LUXEMBOURG				
BANQUE EUROPEAN D INVESTISSEMENT 3.0% 15-11-28	EUR	3,999,000	4,121,834.86	0.26
TOTAL LUXEMBOURG			4,121,834.86	0.26
TOTAL Securities transferred under repurchase agreements			156,382,630.94	10.02
Payables representing securities transferred under repurchase agreements			-152,357,323.71	-9.76
Indemnities on securities transferred under repurchase agreements			-1,199,797.62	-0.08
Forward financial instruments				
Futures commitments				
Futures commitments on a regulated or equivalent market				
EURO BOBL 0324	EUR	1,808	2,396,040.00	0.15
EURO BTP 0324	EUR	190	116,920.00	0.01
EURO BUND 0324	EUR	-901	-1,922,160.00	-0.12
EURO SCHATZ 0324	EUR	1	375.00	0.00
JAP GOVT 10 0324	JPY	-10	-57,148.89	0.00
LIFFE LG GILT 0324	GBP	1	1,407.88	0.00
US 10Y ULT 0324	USD	1	848.69	0.00
XEUR FGBX BUX 0324	EUR	-196	-1,535,520.00	-0.10
TOTAL Futures commitments on a regulated or equivalent market			-999,237.32	-0.06
TOTAL Futures commitments			-999,237.32	-0.06
TOTAL Forward financial instruments			-999,237.32	-0.06
Margin calls				
CACEIS MARGIN CALL	USD	-1,030.05	-932.47	0.00
CACEIS MARGIN CALL	JPY	12,300,000	78,981.05	0.01
CACEIS MARGIN CALL	EUR	1,448,850	1,448,850.00	0.09
CACEIS MARGIN CALL	GBP	-1,950	-2,250.30	-0.01
TOTAL Margin calls			1,524,648.28	0.09
Receivables			3,587,501.44	0.23
Payables			-5,292,010.98	-0.34
Financial accounts			80,951.09	0.01
Net assets			1,560,636,329.62	100.00



NATIXIS INVESTMENT MANAGERS INTERNATIONAL

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