



## NATIXIS INVESTMENT MANAGERS INTERNATIONAL

UCITS under French law

# NATIXIS EQUITY CAPITAL OPTIM

## SEMI-ANNUAL REPORT

as at 29 December 2023

**Management Company: Natixis Investment Managers International**

**Depository: 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	10,591,489.22
b) Bank assets	641,415.20
c) Other assets held by the UCI	73,236,708.07
d) Total assets held by the UCI (lines a + b + c)	84,469,612.49
e) Liabilities	-147,834.19
f) Net asset value (lines d + e = net assets of the UCI)	84,321,778.30

\* 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
NATIXIS EQUITY CAPITAL OPTIM I	A	84,321,778.30	7,988.7160	10,555.11



## • 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.	1.98	1.98
C) Eligible financial securities and money market instruments admitted to official listing on a stock exchange in a third country or traded on another market in a third country that is regulated, operates regularly and is recognised and open to the public, provided that said stock exchange or market does not appear on a list drawn up by the AMF (Autorité des marchés financiers – French Financial Markets Authority) or that the selection of said stock exchange or market is made in accordance with the law or the rules or articles of association of the undertaking for collective investment in transferable securities.	10.58	10.56
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.	86.79	86.64

\* 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 CURRENCY**

Securities	Currency	Amount (EUR)	Percentage of net assets*	Total percentage of assets**
US dollar	USD	7,513,688.91	8.91	8.90
Euro	EUR	1,434,739.13	1.70	1.70
Pound sterling	GBP	580,525.71	0.69	0.69
Japanese yen	JPY	340,369.18	0.40	0.40
Canadian dollar	CAD	209,610.59	0.25	0.25
Swiss franc	CHF	197,026.05	0.23	0.23
Swedish krona	SEK	122,462.91	0.15	0.14
Hong Kong dollar	HKD	73,951.92	0.09	0.09
Indonesian Rupiah	IDR	61,264.81	0.07	0.07
Norwegian krone	NOK	57,850.01	0.07	0.07
TOTAL		10,591,489.22	12.56	12.54

\* 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**
UNITED STATES	8.49	8.48
UNITED KINGDOM	0.74	0.74
NETHERLANDS	0.60	0.59
FRANCE	0.41	0.41
JAPAN	0.40	0.40
SWITZERLAND	0.38	0.38
IRELAND	0.30	0.30
GERMANY	0.28	0.28
CANADA	0.18	0.18
SWEDEN	0.15	0.14
LUXEMBOURG	0.13	0.13
ISRAEL	0.13	0.13
ITALY	0.12	0.12
CAYMAN ISLANDS	0.09	0.09
BERMUDA	0.07	0.07
INDONESIA	0.07	0.07
JERSEY	0.03	0.03
TOTAL	12.56	12.54

\* 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**
<b>Undertakings for collective investment</b>		
General-purpose UCITS and AIFs intended for non-professionals, and equivalents in other countries	86.79	86.64
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
<b>Other assets</b>		
Other	0.00	0.00
<b>TOTAL</b>	<b>86.79</b>	<b>86.64</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.	3,190,024.08	2,965,908.35
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.	11,545,950.01	14,223,934.05
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.	29,485,368.69	29,992,600.52

## • 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	0.00	0.00	84,295,265.07
% of Net Assets	0.00	0.00	0.00	0.00	99.97%

**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**

UNICREDIT BANK AG (HYPOVEREINSBANK) MUNICH GERMANY	0.00	0.00	0.00	0.00	84,295,265.07
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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					
0.00	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	84,295,265.07
1–3 months	0.00	0.00	0.00	0.00	0.00
3 months–1 year	0.00	0.00	0.00	0.00	0.00
More than 1 year	0.00	0.00	0.00	0.00	0.00
Open	0.00	0.00	0.00	0.00	0.00

**i) Data on the reuse of collateral**

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

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

Caceis Bank					
Securities	0.00			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	198.90	0.00	0.00	0.00	
- Manager	0.00	0.00	0.00	0.00	
- Third parties	0.00	0.00	0.00	0.00	

**e) Data on the type and quality of collateral**

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

**i) Data on the reuse of collateral**

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

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

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

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

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

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

**l) Data on income and costs, broken down**

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



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

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



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

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
<b>Equities and equivalent securities</b>				
<b>Equities and equivalent securities traded on a regulated or equivalent market</b>				
<b>GERMANY</b>				
BRENNTAG AG NAMEN	EUR	600	49,932.00	0.06
PUMA SE	EUR	727	36,728.04	0.05
SCOUT24 AG	EUR	880	56,460.80	0.07
SIEMENS AG-REG	EUR	263	44,688.96	0.05
SIEMENS HEALTHINEERS AG	EUR	974	51,232.40	0.06
<b>TOTAL GERMANY</b>			<b>239,042.20</b>	<b>0.29</b>
<b>BERMUDA</b>				
AUTOSTORE HOLDINGS LTD-W/I	NOK	32,482	57,850.01	0.07
<b>TOTAL BERMUDA</b>			<b>57,850.01</b>	<b>0.07</b>
<b>CANADA</b>				
PRIMO WATER RG	CAD	2,573	35,258.19	0.04
STANTEC INC	CAD	893	65,218.55	0.07
THE DESC SYST GROU INC	CAD	621	47,463.91	0.06
<b>TOTAL CANADA</b>			<b>147,940.65</b>	<b>0.17</b>
<b>UNITED STATES</b>				
A.O.SMITH CORP	USD	726	54,181.36	0.06
ADOBE INC	USD	111	59,948.94	0.07
ADVANCED DRAINAGE SYSTEMS IN	USD	432	55,000.66	0.06
ADVANCED MICRO DEVICES INC	USD	524	69,925.17	0.08
AECOM	USD	515	43,091.88	0.05
ALARMCOM HOLDINGS INC	USD	716	41,884.69	0.05
ALPHABET- A	USD	513	64,872.10	0.07
ALTAIR ENGINEERING INC - A	USD	506	38,546.06	0.05
AMERICAN WATER WORKS CO INC	USD	389	46,479.98	0.05
ANSYS	USD	205	67,342.96	0.08
API GROUP CORP	USD	2,483	77,772.87	0.10
APPLIED IND TECH	USD	265	41,427.47	0.05
ATLASSIAN CORP - CLASS A	USD	282	60,721.97	0.07
AUTODESK	USD	202	44,523.57	0.05
AVANTOR INC	USD	1,197	24,738.61	0.03
BJ'S WHOLESALE CLUB HOLDINGS	USD	577	34,819.01	0.04
BOSTON SCIENTIFIC CORP	USD	1,007	52,699.65	0.06
CADENCE DESIGN SYSTEMS INC	USD	288	71,011.23	0.08
CALIFORNIA WATER SERVICE GROUP	USD	652	30,615.34	0.04
CHARTER COMMUNICATIONS INC	USD	95	33,426.52	0.04
CHIPOTLE MEXICAN GRILL INC CLASS A	USD	26	53,827.87	0.06
CINTAS	USD	101	55,102.21	0.06
CLEAN HARBORS INC	USD	751	118,641.21	0.14
CORE ET MAIN INC-CLASS A	USD	2,130	77,919.07	0.09
COSTAR GROUP INC	USD	980	77,528.81	0.09
COSTCO WHOLESALE CORP	USD	149	89,034.46	0.11
CROWDSTRIKE HOLDINGS INC - A	USD	832	192,301.85	0.23
CRYOPORT INC	USD	2,080	29,166.89	0.03
CVS HEALTH CORP	USD	617	44,102.95	0.06



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

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
DANAHER CORP	USD	580	121,465.80	0.15
DEXCOM	USD	1,444	162,210.62	0.20
DIGITAL REALTY TRUST	USD	388	47,270.21	0.05
ECOLAB INC	USD	616	110,608.43	0.13
EQUINIX INC	USD	90	65,618.16	0.08
ESSENTIAL UTIL RG	USD	2,804	94,807.77	0.11
ESTEE LAUDER COMPANIES INC -A-	USD	232	30,715.61	0.04
EXACT SCIENCES CORP	USD	505	33,820.58	0.04
EXPONENT INC	USD	498	39,690.33	0.05
FACTSET RESEARCH SYSTEMS INC	USD	133	57,436.88	0.07
FISERV INC	USD	485	58,323.81	0.07
FRONTIER COMMUNICATIONS PARE	USD	1,472	33,766.79	0.04
GENTEX	USD	946	27,969.37	0.04
GLOBAL PAYMENTS	USD	496	57,024.40	0.07
GODADDY A	USD	456	43,822.89	0.05
HEALTHEQUITY INC	USD	712	42,733.54	0.06
HELIOS TECHNOLOGIES INC	USD	419	17,201.51	0.02
HOLOGIC	USD	1,707	110,410.67	0.13
HUBSPOT INC	USD	150	78,831.30	0.09
IDEX CORP	USD	248	48,742.39	0.06
IDEXX LABORATORIES INC	USD	103	51,754.09	0.06
INTUIT INC	USD	171	96,754.75	0.11
INTUITIVE SURGICAL	USD	212	64,744.78	0.08
JOHN BEAN TECHNOLOGIES	USD	352	31,690.04	0.03
KLA TENCOR	USD	104	54,727.92	0.06
LABORATORY CORP OF AMERICA HOLDINGS	USD	275	56,583.31	0.07
LITTELFUSE	USD	134	32,456.47	0.04
LULULEMON ATHLETICA INC.	USD	105	48,599.51	0.06
MASCO CORP	USD	854	51,781.94	0.07
MATCH GROUP INC	USD	1,613	53,296.97	0.06
MEMBERSHIP COLLECTIVE GRP -A	USD	3,224	20,780.23	0.03
MERCK AND	USD	632	62,373.28	0.07
METTLER TOLEDO INTERNATIONAL INC	USD	42	46,118.06	0.05
MICROSOFT CORP	USD	204	69,444.77	0.08
MIDDLESEX WATER CO	USD	367	21,801.06	0.03
MSA SAFETY INC	USD	367	56,090.72	0.07
MSCI INC	USD	147	75,273.21	0.09
NASDAQ STOCK MARKET INC	USD	1,241	65,316.38	0.07
NATERA INC	USD	1,056	59,881.27	0.07
NETFLIX INC	USD	86	37,904.93	0.05
NEW YORK TIMES CO CLASS A COM USD0.10	USD	1,011	44,836.73	0.06
NIKE INC CLASS B COM NPV	USD	282	27,716.24	0.03
NVIDIA CORP	USD	234	104,903.34	0.13
OKTA INC	USD	568	46,549.62	0.05
OMNICELL INC	USD	874	29,772.89	0.03
ON SEMICONDUCTOR	USD	397	30,019.83	0.03
ORACLE CORP COM	USD	377	35,981.63	0.04



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

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
OSI SYSTEMS INC	USD	358	41,823.11	0.05
PALO ALTO NETWORKS INC	USD	198	52,854.97	0.07
PARAMETRIC TECHNOLOGY CORP	USD	496	78,558.96	0.10
PAYCOM SOFTWARE INC	USD	171	32,000.29	0.04
PAYPAL HOLDINGS INC	USD	411	22,848.42	0.02
PENTAIR PLC	USD	930	61,214.23	0.07
PLANET FITNESS INC	USD	1,792	118,423.03	0.14
POOL CORP	USD	73	26,348.46	0.03
PROCTER & GAMBLE CO	USD	375	49,746.53	0.06
RAPID7 INC	USD	815	42,127.82	0.05
ROCKWELL AUTOMATION INC	USD	153	43,003.16	0.05
ROLLINS INC	USD	1,495	59,101.66	0.07
ROPER TECHNOLOGIES INC	USD	99	48,858.76	0.06
SERVICENOW INC	USD	261	166,925.17	0.19
SJW GROUP SHS	USD	362	21,415.56	0.02
SNOWFLAKE INC-CLASS A	USD	467	84,128.91	0.10
SP GLOBAL	USD	150	59,818.04	0.07
SPLUNK INC	USD	1,638	225,908.03	0.27
SPROUTS FARMERS MARKET	USD	1,122	48,865.63	0.06
SPS COMMERCE INC	USD	219	38,429.33	0.05
STERICYCLE INC	USD	1,173	52,626.52	0.06
SYNOPSYS INC	USD	279	130,050.14	0.15
TERADYNE INC	USD	367	36,053.81	0.05
TETRA TECH INC	USD	250	37,778.93	0.05
THERMO FISHER SCIEN SHS	USD	254	122,048.30	0.15
THE WALT DISNEY	USD	300	24,520.89	0.02
TMOBILE US INC	USD	457	66,329.43	0.08
TOPGOLF CALLAWAY BRANDS CORP	USD	2,941	38,178.55	0.04
TORO CO	USD	414	35,975.07	0.04
TRACTOR SUPPLY	USD	244	47,496.78	0.06
TRANSUNION	USD	610	37,942.43	0.05
TYLER TECHNOLOGIES	USD	80	30,280.72	0.04
UNITEDHEALTH GROUP INC	USD	124	59,097.71	0.07
VAIL RESORTS INC	USD	202	39,035.84	0.05
VARONIS SYSTEMS	USD	1,764	72,306.99	0.09
VERALTO CORP-W/I	USD	214	15,935.94	0.01
VISA INC CLASS A	USD	221	52,086.50	0.06
WABTEC	USD	590	67,778.03	0.08
WASTE CONNECTIONS INC	CAD	454	61,669.94	0.07
WASTE MANAGEMENT INC	USD	264	42,803.06	0.05
XYLEM	USD	1,630	168,747.39	0.20
YETI HOLDINGS INC	USD	790	37,030.91	0.05
ZOETIS INC	USD	388	69,324.73	0.08
ZSCALER INC	USD	211	42,320.34	0.05
ZURN WATER SOLUTIONS CORP	USD	1,507	40,122.09	0.05
<b>TOTAL UNITED STATES</b>			<b>7,160,221.50</b>	<b>8.49</b>



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

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
<b>FRANCE</b>				
DANONE	EUR	797	46,767.96	0.06
ELIS	EUR	2,239	42,294.71	0.05
ESSILORLUXOTTICA	EUR	316	57,385.60	0.06
L'OREAL	EUR	110	49,571.50	0.06
SARTORIUS STEDIM BIOTECH	EUR	200	47,900.00	0.06
VEOLIA ENVIRONNEMENT	EUR	2,844	81,224.64	0.10
WORLDLINE SA	EUR	1,326	20,778.42	0.02
<b>TOTAL FRANCE</b>			<b>345,922.83</b>	<b>0.41</b>
<b>CAYMAN ISLANDS</b>				
ANTA SPORTS PRODUCTS LIMITED	HKD	8,421	73,951.92	0.09
<b>TOTAL CAYMAN ISLANDS</b>			<b>73,951.92</b>	<b>0.09</b>
<b>INDONESIA</b>				
TELKOM INDONESIA-B-	IDR	263,800	61,264.81	0.07
<b>TOTAL INDONESIA</b>			<b>61,264.81</b>	<b>0.07</b>
<b>IRELAND</b>				
EXPERIAN PLC	USD	957	34,497.57	0.04
KERRY GROUP PLC-A	EUR	631	49,634.46	0.06
MEDTRONIC PLC	USD	649	48,399.60	0.06
NVENT ELECTRIC PLC-W/I	USD	1,272	68,041.90	0.08
STERIS PLC	USD	246	48,959.49	0.06
<b>TOTAL IRELAND</b>			<b>249,533.02</b>	<b>0.30</b>
<b>ISRAEL</b>				
CYBER-ARK SOFTWARE LTD/ISRAE	USD	305	60,480.92	0.07
WIX.COM LTD	USD	444	49,446.32	0.06
<b>TOTAL ISRAEL</b>			<b>109,927.24</b>	<b>0.13</b>
<b>ITALY</b>				
AMPLIFON	EUR	1,603	50,238.02	0.05
TECHNOGYM	EUR	5,300	48,044.50	0.06
<b>TOTAL ITALY</b>			<b>98,282.52</b>	<b>0.11</b>
<b>JAPAN</b>				
DAIFUKU	JPY	1,600	29,306.47	0.04
FANUC	JPY	1,400	37,280.34	0.04
KEYENCE CORP	JPY	200	79,777.29	0.09
KURITA WATER INDS JPY50	JPY	1,100	38,989.67	0.04
OMRON CORP	JPY	500	21,135.46	0.03
SHIMADZU CORP	JPY	1,800	45,562.44	0.05
SHIMANO INC	JPY	200	28,041.48	0.04
SONY GROUP CORPORATION.	JPY	700	60,276.03	0.07
<b>TOTAL JAPAN</b>			<b>340,369.18</b>	<b>0.40</b>
<b>JERSEY</b>				
APTIV PLC	USD	293	23,797.55	0.03
<b>TOTAL JERSEY</b>			<b>23,797.55</b>	<b>0.03</b>
<b>LUXEMBOURG</b>				
EUROFINS SCIENTIFIC	EUR	868	51,194.64	0.06
L'OCCITANE INTERNATIONAL SA	EUR	23,678	60,260.51	0.07
<b>TOTAL LUXEMBOURG</b>			<b>111,455.15</b>	<b>0.13</b>



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

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
<b>NETHERLANDS</b>				
AALBERTS INDUSTRIES	EUR	1,324	51,980.24	0.06
ADYEN NV	EUR	23	26,831.80	0.03
ASML HOLDING NV	EUR	97	66,124.90	0.08
BASIC FIT NV	EUR	3,352	94,392.32	0.12
BE SEMICONDUCTOR INDUSTRIES	EUR	227	30,974.15	0.04
QIAGEN N.V.	EUR	2,686	105,828.40	0.12
SIGNIFY NV	EUR	1,507	45,692.24	0.05
WOLTERS KLUWER	EUR	624	80,308.80	0.10
<b>TOTAL NETHERLANDS</b>			<b>502,132.85</b>	<b>0.60</b>
<b>UNITED KINGDOM</b>				
AUTO TRADER GROUP PLC	GBP	6,538	54,428.63	0.06
FERGUSON PLC	GBP	423	73,636.32	0.09
HALMA PLC	GBP	3,894	102,635.69	0.12
LONDON STOCK EXCHANGE	GBP	431	46,126.52	0.05
OXFORD NANOPORE TECHNOLO-W/I	GBP	11,498	27,625.46	0.03
PENNON GROUP PLC	GBP	4,864	42,182.17	0.05
PETS AT HOME GROUP PLC	GBP	13,488	49,528.38	0.06
RECKITT BENCKISER GROUP PLC	GBP	628	39,279.44	0.05
RELX PLC	EUR	1,216	43,557.12	0.05
RENTOKIL INITIAL 05	GBP	11,119	56,560.56	0.07
SEVERN TRENT PLC NV	GBP	1,675	49,850.85	0.06
SPIRAX SARCO ENGINEERING PLC	GBP	319	38,671.69	0.05
<b>TOTAL UNITED KINGDOM</b>			<b>624,082.83</b>	<b>0.74</b>
<b>SWEDEN</b>				
ALFA LAVAL	SEK	1,240	44,932.94	0.05
HEXAGON AB-B SHS	SEK	4,138	44,957.66	0.06
SDIPTech AB - B	SEK	1,344	32,572.31	0.04
<b>TOTAL SWEDEN</b>			<b>122,462.91</b>	<b>0.15</b>
<b>SWITZERLAND</b>				
ALCON INC	CHF	753	53,164.38	0.06
DSM FIRMENICH	EUR	486	44,712.00	0.05
GARMIN LTD	USD	436	50,734.11	0.06
GIVAUDAN-REG	CHF	13	48,716.79	0.06
KARDEX NOM.	CHF	149	34,938.15	0.04
TECAN GROUP NOM	CHF	163	60,206.73	0.07
TE CONNECTIVITY LTD	USD	242	30,779.89	0.04
<b>TOTAL SWITZERLAND</b>			<b>323,252.05</b>	<b>0.38</b>
<b>TOTAL Equities and equivalent securities traded on a regulated or equivalent market</b>			<b>10,591,489.22</b>	<b>12.56</b>
<b>TOTAL Equities and equivalent securities</b>			<b>10,591,489.22</b>	<b>12.56</b>
<b>Undertakings for collective investment</b>				
<b>General-purpose UCITS and AIFs intended for non-professionals, and equivalents in other countries</b>				
<b>FRANCE</b>				
OSTRUM SRI CASH A1P1 ID unit	EUR	109	11,945,120.69	14.17
OSTRUM SRI CASH PLUS I	EUR	114	11,922,658.08	14.14
OSTRUM SRI MONEY I C	EUR	930	11,876,248.80	14.09
OSTRUM SRI MONEY PLUS IC	EUR	113	11,970,304.70	14.19





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

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
UNION + SI.3 DEC	EUR	61	11,900,648.60	14.11
<b>TOTAL FRANCE</b>			<b>59,614,980.87</b>	<b>70.70</b>
<b>LUXEMBOURG</b>				
THEMATICS META FUND I/A (EUR)	EUR	85,013.072	13,570,636.68	16.09
<b>TOTAL LUXEMBOURG</b>			<b>13,570,636.68</b>	<b>16.09</b>
<b>TOTAL General-purpose UCITS and AIFs and their equivalents in other countries intended for non-professional investors</b>			<b>73,185,617.55</b>	<b>86.79</b>
<b>TOTAL Undertakings for collective investment</b>			<b>73,185,617.55</b>	<b>86.79</b>
<b>Forward financial instruments</b>				
<b>Other forward financial instruments</b>				
<b>Other swaps</b>				
UNICREDIT BK 170124	EUR	84,295,265.07	-22,846.15	-0.02
<b>TOTAL Other swaps</b>			<b>-22,846.15</b>	<b>-0.02</b>
<b>TOTAL Other forward financial instruments</b>			<b>-22,846.15</b>	<b>-0.02</b>
<b>TOTAL Forward financial instruments</b>			<b>-22,846.15</b>	<b>-0.02</b>
<b>Receivables</b>			<b>51,090.52</b>	<b>0.06</b>
<b>Payables</b>			<b>-124,986.64</b>	<b>-0.15</b>
<b>Financial accounts</b>			<b>641,413.80</b>	<b>0.76</b>
<b>Net assets</b>			<b>84,321,778.30</b>	<b>100.00</b>



**NATIXIS INVESTMENT MANAGERS INTERNATIONAL**

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Public limited company with capital of €51,371,060.28

Paris Trade and Companies Register No. 329 450 738 – APE 6630Z – VAT No.: FR 203 294 507 38