



NATIXIS INVESTMENT MANAGERS INTERNATIONAL

UCITS under French law

OSTRUM SRI MONEY

SEMI-ANNUAL REPORT

as at 30 December 2021

Management Company: Natixis Investment Managers International

Depository: CACEIS Bank

Statutory Auditor: Mazars



• STATEMENT OF NET ASSETS IN EUR

Items on 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	7,109,772,659.41
b) Bank assets	828,597,740.43
c) Other assets held by the UCI	842,329,932.31
d) Total assets held by the UCI (lines a + b + c)	8,780,700,332.15
e) Liabilities	-4,181,868.10
f) Net asset value (lines d + e = net assets of the UCI)	8,776,518,464.05

* Amounts are signed

• 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 MONEY I C in EUR	C	7,981,663,120.81	646,467.52111	12,346.58
OSTRUM SRI MONEY I-D in EUR	D	27,209,597.20	2,265.92946	12,008.13
OSTRUM SRI MONEY unit I 1 in EUR	D	21,508,412.22	57,603.12918	373.389
OSTRUM SRI MONEY unit R 1 in EUR	D	14,732,754.87	123,494.65434	119.298
OSTRUM SRI MONEY R in EUR	C	181,782,308.07	18,446.53508	9,854.55
OSTRUM SRI MONEY RE C in EUR	C	537,835,540.85	54,511.18956	9,866.51
OSTRUM SRI MONEY T C in EUR	C	11,786,730.03	1,195.68650	9,857.70



• 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 whose 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.	71.45	71.41
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 Autorité des marchés financiers (French Financial Markets Authority – AMF) 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.	9.56	9.56
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.		
E) Other assets.	9.57	9.56

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

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

**• BREAKDOWN OF ASSETS A), B), C), D) OF THE SECURITIES PORTFOLIO, BY CURRENCY**

Securities	Currency	Amount (EUR)	Percentage of net assets*	Total percentage of assets**
Euro	EUR	7,109,772,659.41	81.01	80.97
TOTAL		7,109,772,659.41	81.01	80.97

* 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	34.31	34.29
LUXEMBOURG	10.06	10.05
ITALY	7.41	7.41
UNITED KINGDOM	7.18	7.17
NETHERLANDS	7.05	7.05
SPAIN	4.31	4.31
SWEDEN	4.16	4.15
GERMANY	2.29	2.29
UNITED STATES	1.94	1.94
IRELAND	1.03	1.03
BELGIUM	0.69	0.69
PORTUGAL	0.25	0.25
JAPAN	0.18	0.18
CANADA	0.15	0.15
TOTAL	81.01	80.97

* 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 UCITS and AIFs intended for non-professional investors and their equivalents in other countries	9.57	9.56
Other funds intended for non-professional investors and their equivalents in other EU Member States		
General purpose professional investment funds and their equivalents in other EU Member States and listed securitisation vehicles		
Other professional investment funds and their equivalents in other EU Member States and unlisted securitisation vehicles		
Other non-European undertakings		
Other assets		
Other		
TOTAL	9.57	9.56

* 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 whose 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.	9,821,690,443.08	9,608,212,706.74
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 Autorité des marchés financiers (French Financial Markets Authority – AMF) 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.	808,859,150.84	894,040,448.41
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.		
E) Other assets.	363,127,158.57	480,813,338.23

• DISTRIBUTION DURING THE PERIOD

Unit	Net unit amount EUR	Tax credit (1) EUR	Gross unit amount (2) EUR
Dividends paid			
Dividends payable			
OSTRUM SRI MONEY I-D			
OSTRUM SRI MONEY unit I 1			
OSTRUM SRI MONEY unit R 1			

(1) The tax credits per unit will only be determined on the distribution date, in accordance with the prevailing tax provisions.

(2) The gross amount per unit will only be determined on the distribution date, in accordance with the prevailing tax provisions.

• OTHER INFORMATION

Depository: CACEIS Bank – 1-3 place Valhubert, 75013 Paris, 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



INFORMATION ON VARIABLE MANAGEMENT FEES

	30/12/2021
OSTRUM SRI MONEY units I-C Provisional variable management fees Percentage of provisional variable management fees Acquired variable management fees Percentage of variable management fees	355,288.70 0.01
OSTRUM SRI MONEY units I-D Provisional variable management fees Percentage of provisional variable management fees Acquired variable management fees Percentage of variable management fees	1,122.05 0.01
OSTRUM SRI MONEY units, unit I 1 Provisional variable management fees Percentage of provisional variable management fees Acquired variable management fees Percentage of variable management fees	649.47 0.01
OSTRUM SRI MONEY units, unit R1 Provisional variable management fees Percentage of provisional variable management fees Acquired variable management fees Percentage of variable management fees	37.98
OSTRUM SRI MONEY R units Provisional variable management fees Percentage of provisional variable management fees Acquired variable management fees Percentage of variable management fees	6,797.12 0.01
OSTRUM SRI MONEY RE C units Provisional variable management fees Percentage of provisional variable management fees Acquired variable management fees Percentage of variable management fees	3,376.11
OSTRUM SRI MONEY T C units Provisional variable management fees Percentage of provisional variable management fees Acquired variable management fees Percentage of variable management fees	0.01

"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 REGULATION – 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					
% of Net Assets*					

* % excluding cash and cash equivalents.

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

Amount					
% of Net Assets					

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

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

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e) Type and quality of collateral

Type					
- Equities					
- Bonds					
- UCIs					
- Negotiable debt securities					
- Cash	474,845.75				
Rating					

Collateral currency					
Euro	474,845.75				

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					
1 day–1 week					
1 week–1 month					
1–3 months					
3 months–1 year					
More than 1 year					
Open					

h) Maturity of securities financing transactions and TRS, broken down by tranche

Less than 1 day					
1 day–1 week					
1 week–1 month					
1–3 months					
3 months–1 year					
More than 1 year					
Open					

i) Data on the reuse of collateral

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

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

CACEIS Bank					
Securities					
Cash	474,845.75				

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

Securities					
Cash					



	Securities lending	Securities borrowing	Repurchase agreements	Reverse repurchase agreements	TRS
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l) Breakdown of data on income and costs

Income					
- UCIs		205.29			
- Manager					
- Third parties					
Costs					
- UCIs	6,272.50				
- Manager					
- Third parties					

e) Data on the type and quality of collateral

Collateral received must comply with the Natixis Investment Managers International policy established to guarantee a high level of quality and liquidity, and there must be no 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 may only be:

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

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) Breakdown of data on income and costs

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 30/12/2021 IN EUR

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
Bonds and equivalent securities				
Bonds and equivalent securities traded on a regulated or equivalent market				
GERMANY				
VONOVIA SE 0.0% 01-09-23 EMTN	EUR	26,300,000	26,392,181.50	0.31
TOTAL GERMANY			26,392,181.50	0.31
BELGIUM				
KBCBB 0 3/4 03/01/22	EUR	9,900,000	9,981,987.60	0.11
TOTAL BELGIUM			9,981,987.60	0.11
CANADA				
DAIMLER CANADA FINANCE E3R+0.7% 11-09-22	EUR	12,900,000	12,953,655.04	0.14
TOTAL CANADA			12,953,655.04	0.14
SPAIN				
BANCO NTANDER 1.375% 09-02-22	EUR	14,700,000	14,910,290.55	0.17
BANCO NTANDER E3R+0.75% 28-03-23	EUR	12,200,000	12,298,320.48	0.14
BANCO NTANDER E3R+1.02% 21-03-22	EUR	12,600,000	12,628,472.85	0.14
BBVA E3R+0.6% 09-03-23 EMTN	EUR	55,300,000	55,614,403.54	0.64
BBVA E3R+1.0% 09-09-23 EMTN	EUR	74,700,000	75,865,973.63	0.86
BBVASM 0 5/8 01/17/22	EUR	11,400,000	11,472,980.30	0.13
IBERDROLA FINANZAS SAU E3R+0.65% 28-04-23	EUR	30,000,000	30,213,450.00	0.35
NT CONS FIN 0.875% 24-01-22	EUR	11,500,000	11,604,312.88	0.13
NT CONS FIN E3R+0.6% 25-02-22	EUR	22,800,000	22,820,456.67	0.26
TOTAL SPAIN			247,428,660.90	2.82
UNITED STATES				
ATT 0.0% 01-04-22 EMTN	EUR	75,000,000	75,102,750.00	0.86
BK AME 0.75% 26-07-23 EMTN	EUR	18,000,000	18,324,108.49	0.20
BK AMERICA E3R+0.78% 04-05-23	EUR	26,700,000	26,769,722.60	0.31
CITIGROUP GLOBAL MKTS ZCP 08-06-22	EUR	50,000,000	50,113,350.00	0.57
TOTAL UNITED STATES			170,309,931.09	1.94
FRANCE				
BFCM BANQUE FEDERATIVE CREDIT MUTUEL 0.75% 15-06-23	EUR	10,500,000	10,703,579.18	0.12
BN 1.125% 15-01-23 EMTN	EUR	40,000,000	41,104,273.97	0.47
BNP PAR E3R+0.62% 22-05-23	EUR	12,618,000	12,709,784.73	0.14
BNP PAR E3R+0.85% 22-09-22	EUR	5,000,000	5,028,466.11	0.06
BPCE 1.125% 18-01-23 EMTN	EUR	7,800,000	8,007,280.19	0.09
BPCE E3R+0.5% 23-03-23 EMTN	EUR	6,800,000	6,838,590.00	0.08
BPCE E3R+0.7% 02-09-22 EMTN	EUR	40,000,000	40,177,151.11	0.46
ENGIE 3% 02/23	EUR	5,399,000	5,755,375.42	0.07
HSBC CONTINENTAL EUROPE E3R+1.0% 26-11-23	EUR	25,000,000	25,439,670.83	0.29
SANOFI 0.0% 21-03-22 EMTN	EUR	12,400,000	12,409,238.00	0.15
SG 1.0% 01-04-22 EMTN	EUR	17,400,000	17,595,392.47	0.20
SG E3R+0.45% 06-03-23 EMTN	EUR	11,600,000	11,662,176.00	0.13
SG E3R+0.85% 01-04-22 EMTN	EUR	4,500,000	4,512,228.75	0.05
SG OISEST+0.085% 29-06-22 EMTN	EUR	140,000,000	139,652,934.09	1.59
ST GOBAIN 3.625% 28/03/2022	EUR	4,000,000	4,148,261.10	0.04
THALES 0.0% 31-05-22 EMTN	EUR	29,400,000	29,442,189.00	0.33



• DETAILED SECURITIES PORTFOLIO AT 30/12/2021 IN EUR (continued)

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
VILOGIA STE ANONYME D HLM E3R+0.75% 27-07-23	EUR	20,600,000	20,773,021.69	0.24
TOTAL FRANCE			395,959,612.64	4.51
IRELAND				
IBERDROLA FINANCE IRELAND 4.5% 03-02-22	EUR	5,000,000	5,236,525.00	0.06
INTESA BANK IRELAND E3R+0.7% 20-01-23	EUR	30,000,000	30,228,443.33	0.34
TOTAL IRELAND			35,464,968.33	0.40
ITALY				
INTE 0.875% 27-06-22 EMTN	EUR	17,723,000	17,924,048.01	0.20
INTE 1.125% 04-03-22	EUR	17,250,000	17,462,820.10	0.20
INTE E3R+0.7% 14-10-22 EMTN	EUR	2,300,000	2,310,629.58	0.02
INTE E3R+0.95% 19-04-22 EMTN	EUR	84,505,000	84,796,880.27	0.96
ISPIM 3 1/2 01/17/22	EUR	10,358,000	10,723,005.28	0.12
ITALY CERT DI CRED DEL TESORO ZERO CPONA ZCP 30-05-22	EUR	50,000,000	50,130,500.00	0.58
TRNIM 0 7/8 02/02/22	EUR	1,128,000	1,138,276.00	0.02
UBI BANCA UNIONE DI BANCHE ITALIANE 1.0% 22-07-22	EUR	15,400,000	15,588,510.77	0.18
TOTAL ITALY			200,074,670.01	2.28
JAPAN				
MERCEDESBEZ FINANCE 0.0% 21-08-22	EUR	16,000,000	16,036,640.00	0.18
TOTAL JAPAN			16,036,640.00	0.18
LUXEMBOURG				
CODEIS SECURITIES OISEST+0.085% 01-07-22	EUR	50,000,000	49,877,402.78	0.57
CODEIS SECURITIES OISEST+0.085% 21-02-22	EUR	345,000,000	343,549,882.58	3.92
INTE BANK LUXEMBOURG AUTRE V+0.0% 16-12-22	EUR	50,000,000	50,359,597.22	0.57
INTE BANK LUXEMBOURG E3R+0.7% 28-06-22	EUR	30,000,000	30,115,388.33	0.34
MEDTRONIC GLOBAL HOLDINGS SCA 0.0% 15-03-23	EUR	10,000,000	10,038,900.00	0.12
PURPLE PROTECTED ASSET OISEST+0.02% 17-11-22	EUR	250,000,000	249,822,221.88	2.84
PURPLE PROTECTED ASSET OISEST+0.02% 18-10-22	EUR	100,000,000	99,879,521.61	1.14
TOTAL LUXEMBOURG			833,642,914.40	9.50
NETHERLANDS				
ANNGR 0 7/8 06/10/22	EUR	5,000,000	5,053,057.19	0.06
BMW FIN 0.0% 24-03-23 EMTN	EUR	18,600,000	18,696,441.00	0.21
DAIMLER INTL FINANCE BV 0.25% 11-05-22	EUR	15,074,000	15,139,057.73	0.17
DAIMLER INTL FINANCE BV E3R+0.25% 11-01-23	EUR	9,700,000	9,739,236.50	0.11
ED 2.625% 18-01-22 EMTN	EUR	6,000,000	6,158,361.37	0.07
GAS NATURAL FENOSA FINAN 3.875% 11/04/2022	EUR	10,600,000	11,021,045.07	0.13
THERMO FISHER SCIENTIFIC FINANCE I BV E3R+0.2% 18-11-23	EUR	55,000,000	55,429,550.00	0.63
TOYOTA MOTOR FINANCE NETHERLANDS BV E3R+0.75% 19-01-23	EUR	15,000,000	15,111,060.00	0.17
TOYOTA MOTOR FINANCE NETHERLANDS BV E3R+0.75% 24-05-23	EUR	30,000,000	30,271,680.00	0.34
TOYOTA MOTOR FINANCE NETHERLANDS BV E3R+0.75% 28-04-23	EUR	15,000,000	15,128,235.00	0.18
TOYOTA MOTOR FINANCE NETHERLANDS BV E3R+0.75% 29-04-22	EUR	20,000,000	20,047,682.22	0.23
TOYOTA MOTOR FINANCE NETHERLANDS BV E3R+0.8% 20-05-22	EUR	35,000,000	35,113,162.78	0.40
TOTAL NETHERLANDS			236,908,568.86	2.70
UNITED KINGDOM				
BARCLAYS BK E3R+0.18% 20-01-23	EUR	20,000,000	20,001,135.56	0.23



BARCLAYS BK ZCP 01-08-22	EUR	69,200,000	69,441,231.20	0.79
BP CA 1.373% 03-03-22 EMTN	EUR	9,000,000	9,132,661.48	0.11



• DETAILED SECURITIES PORTFOLIO AT 30/12/2021 IN EUR (continued)

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
CASA LONDON E3R+0.6% 06-03-23	EUR	19,600,000	19,720,017.33	0.22
HSBC BK E3R+1.0% 08-03-23 EMTN	EUR	103,300,000	104,486,675.97	1.20
UBS AG LONDON 0.75% 21-04-23	EUR	24,448,000	24,891,697.71	0.28
TOTAL UNITED KINGDOM			247,673,419.25	2.83
SWEDEN				
VOLVO TREASURY AB AUTRE V 27-09-23	EUR	15,000,000	15,151,477.50	0.17
VOLVO TREASURY AB E3R+0.75% 13-09-23	EUR	50,000,000	50,497,645.83	0.58
TOTAL SWEDEN			65,649,123.33	0.75
TOTAL Bonds and equivalent securities traded on a regulated or equivalent market			2,498,476,332.95	28.47
TOTAL Bonds and equivalent securities			2,498,476,332.95	28.47
Debt securities				
Debt securities traded on a regulated or equivalent market				
GERMANY				
DEUTSCHE BOERSE AG 080322 FIX 0.0	EUR	2,000,000	2,001,058.04	0.03
DEUTSCHE BOERSE AG 260122 FIX 0.0	EUR	5,000,000	5,002,492.91	0.06
FRESENIUS MEDICAL CARE AG & CO KGAA 0402	EUR	7,600,000	7,602,249.84	0.08
FRESENIUS MEDICAL CARE AG & CO KGAA 200122 FIX 0.0	EUR	10,500,000	10,501,779.47	0.12
FRES MEDI CARE AG ZCP 13-01-22	EUR	4,400,000	4,400,484.66	0.05
FRES MEDI CARE AG ZCP 24-03-22	EUR	1,300,000	1,300,967.32	0.01
SAP SE 100222 FIX 0.0	EUR	10,600,000	10,606,734.54	0.12
SAP SE 120522 FIX 0.0	EUR	6,000,000	6,012,168.63	0.07
TOTAL GERMANY			47,427,935.41	0.54
BELGIUM				
REGION WALLONNE 170122 FIX 0.0	EUR	11,000,000	11,003,499.05	0.12
VLAA GEME ZCP 17-01-22	EUR	40,000,000	40,009,541.16	0.46
TOTAL BELGIUM			51,013,040.21	0.58
SPAIN				
ENDESA SA 020222 FIX 0.0	EUR	7,000,000	7,003,645.28	0.08
ENDE ZCP 28-02-22	EUR	10,500,000	10,509,588.63	0.12
TOTAL SPAIN			17,513,233.91	0.20
FRANCE				
AGACHE (SOCIETE FINANCIERE) 110322 FIX 0.0	EUR	11,900,000	11,911,001.13	0.14
AGACHE (SOCIETE FINANCIERE) 110522 FIX 0	EUR	3,000,000	3,005,084.85	0.03
AGACHE (SOCIETE FINANCIERE) 230522 FIX 0.0	EUR	10,000,000	10,018,505.01	0.11
AGACHE (SOCIETE FINANCIERE) 290422 FIX 0.0	EUR	16,100,000	16,124,785.14	0.19
AGACHE (SOCIETE FINANCIERE) 300522 FIX 0	EUR	3,000,000	3,005,823.78	0.03
ALSTOM SA 140322 FIX 0.0	EUR	8,300,000	8,309,211.48	0.09
ALSTOM SA 300322 FIX 0.0	EUR	14,900,000	14,920,656.82	0.17
ALSTOM ZCP 06-01-22	EUR	11,500,000	11,501,030.30	0.13
ALSTOM ZCP 10-01-22	EUR	16,600,000	16,602,478.84	0.19
AXA SA 070222 FIX 0.0	EUR	12,000,000	12,007,278.88	0.14
BANQUE PALATINE 070322 FIX 0.0	EUR	25,000,000	25,029,413.73	0.28
BANQUE PALATINE 070622 FIX 0.0	EUR	25,000,000	25,064,474.04	0.29
BANQUE PALATINE 110422 FIX 0.0	EUR	25,000,000	25,043,885.65	0.28
BANQUE POPULAIRE ATLANTIQUE 250122 FIX 0.0	EUR	45,000,000	45,020,196.56	0.52



• DETAILED SECURITIES PORTFOLIO AT 30/12/2021 IN EUR (continued)

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
BANQUE POPULAIRE RIVES DE PARIS 030122 FIX 0.0	EUR	50,000,000	50,002,691.81	0.57
BFCM (BANQUE F 031022 FIX 0.0	EUR	50,000,000	50,216,249.58	0.57
BFCM (BANQUE F 080622 FIX 0.0	EUR	50,000,000	50,131,764.24	0.58
BIOMERIEUX 150322 FIX 0.0	EUR	3,600,000	3,605,113.25	0.04
BNP PA OISEST+0.07% 26-08-22	EUR	40,000,000	39,951,248.40	0.45
BNP PARIBAS 140422 FIX 0.0	EUR	50,000,000	50,080,295.41	0.57
BPCE SA 071022 FIX 0.0	EUR	50,000,000	50,211,944.62	0.57
BPCE SA 150622 FIX 0.0	EUR	50,000,000	50,133,107.30	0.57
CA CON E3R+0.18% 22-03-22	EUR	10,000,000	10,005,360.00	0.11
CA CON E3R+0.18% 22-04-22	EUR	10,000,000	9,997,863.89	0.11
CA CON OISEST+0.15% 10-01-22	EUR	50,000,000	49,798,438.00	0.57
CASA L E3R+0.19% 17-03-22	EUR	50,000,000	50,023,038.89	0.57
CASA LEAS FACT ZCP 28-10-22	EUR	20,000,000	20,085,193.19	0.23
CASA L OISEST+0.085% 11-01-22	EUR	50,000,000	49,766,318.19	0.57
CDC HABITAT 010322 FIX 0.0	EUR	15,000,000	15,015,974.49	0.17
CDC HABITAT 120522 FIX 0.0	EUR	30,000,000	30,058,413.52	0.34
CFCM - COMPAGN 020322 FIX 0.0	EUR	15,000,000	15,015,716.32	0.17
CFCM - COMPAGN 030622 FIX 0.0	EUR	50,000,000	50,128,190.59	0.57
CFCM - COMPAGN 280322 FIX 0.0	EUR	50,000,000	50,073,695.96	0.57
CICOBAIL 120822 FIX 0.0	EUR	3,000,000	3,010,508.68	0.03
CM ARKEA 110222 FIX 0.0	EUR	30,000,000	30,021,754.26	0.34
COFACE 150822 FIX 0.0	EUR	4,000,000	4,012,460.64	0.05
COFACE 210122 FIX 0.0	EUR	4,500,000	4,501,404.81	0.05
CRCA A OISEST+0.02% 10-01-22	EUR	15,000,000	14,995,038.70	0.18
CRCA A OISEST+0.03% 28-02-22	EUR	25,000,000	24,981,416.11	0.29
CRCAM ANJOU ET MAINE 130122 TauxVariable 0.08	EUR	10,000,000	9,953,164.52	0.12
CRCAM ANJOU ET MAINE 240222 FIX 0.0	EUR	25,000,000	25,021,430.16	0.29
CRCAM CHARENTE PERIGORD OISEST+0.07% 10-11-22	EUR	15,000,000	14,990,891.67	0.17
CRCAM PARIS ILE DE FRANCE 150622 FIX 0.0	EUR	30,000,000	30,075,553.80	0.34
CRCA N E3R+0.17% 26-04-22	EUR	20,000,000	19,995,803.33	0.23
CRCA SUD RHON ALPE ZCP 15-06-22	EUR	15,000,000	15,038,472.09	0.17
CREDIT LYONNAIS 070622 FIX 0.0	EUR	50,000,000	50,120,413.18	0.57
CREDIT LYONNAIS 090522 FIX 0.0	EUR	50,000,000	50,098,736.26	0.57
CREDIT LYONNAIS ZCP 10-02-22	EUR	25,000,000	25,016,037.30	0.29
CREDIT LYONNAIS ZCP 28-02-22	EUR	50,000,000	50,045,931.04	0.57
CRED M OISEST+0.0% 13-04-22	EUR	30,000,000	29,906,450.45	0.34
CRED M OISEST+0.06% 03-05-22	EUR	50,000,000	49,936,952.99	0.57
CRED M OISEST+0.06% 14-03-22	EUR	10,000,000	9,981,572.61	0.11
DANONE ZCP 10-02-22	EUR	7,000,000	7,004,195.90	0.08
ELECTRICITE DE FRANCE EDF 030122 FIX 0.0	EUR	100,000,000	100,004,833.57	1.14
ELECTRICITE DE FRANCE EDF 040122 FIX 0.0	EUR	25,000,000	25,001,611.21	0.28
ELECTRICITE DE FRANCE EDF 150622 FIX 0.0	EUR	50,000,000	50,126,363.27	0.57
ELECTRICITE DE FRANCE EDF 230322 FIX 0.0	EUR	100,000,000	100,129,020.14	1.14
ENGIE OISEST+0.06% 03-01-22	EUR	30,000,000	29,922,105.00	0.34
ENGIE SA 040122 FIX 0.0	EUR	14,600,000	14,601,096.38	0.17
ENGIE SA 180722 FIX 0.0	EUR	30,000,000	30,085,998.24	0.34



• DETAILED SECURITIES PORTFOLIO AT 30/12/2021 IN EUR (continued)

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
ENGIE SA 200722 FIX 0.0	EUR	20,000,000	20,057,865.10	0.23
ENGIE SA 240122 FIX 0.0	EUR	11,000,000	11,004,958.10	0.13
ENGIE ZCP 20-01-22	EUR	10,000,000	10,003,755.85	0.12
ENGIE ZCP 28-03-22	EUR	38,000,000	38,053,411.77	0.43
EUROFACTOR OIEST +0.075% 10-11-22	EUR	30,000,000	29,983,697.82	0.34
GECINA 090522 FIX 0.0	EUR	25,700,000	25,755,623.78	0.29
KLEPIERRE 060922 FIX 0.0	EUR	5,000,000	5,018,420.99	0.06
KLEPIERRE 070322 FIX 0.0	EUR	9,500,000	9,510,039.11	0.10
KLEPIERRE 090922 FIX 0.0	EUR	11,000,000	11,040,985.24	0.13
KLEPIERRE 100322 FIX 0.0	EUR	10,000,000	10,011,096.38	0.12
KLEPIERRE 140322 FIX 0.0	EUR	6,000,000	6,007,085.71	0.07
KLEPIERRE 210122 FIX 0.0	EUR	6,000,000	6,002,004.42	0.07
LEGRAND 0.0% 27-04-23	EUR	38,000,000	38,216,980.00	0.43
L OREAL S A 130722 FIX 0.0	EUR	25,000,000	25,067,543.10	0.28
L OREAL S A 130922 FIX 0.0	EUR	25,000,000	25,085,607.70	0.28
L OREAL S A 150622 FIX 0.0	EUR	25,000,000	25,058,629.12	0.29
NATI OIEST+0.0% 12-04-22	EUR	50,000,000	49,850,283.14	0.57
NATIXIS 061022 FIX 0.0	EUR	50,000,000	50,211,301.71	0.57
NATIXIS BAIL 120822 FIX 0.0	EUR	3,000,000	3,010,508.68	0.03
NATIXIS LEASE ZCP 16-12-22	EUR	5,000,000	5,025,386.58	0.06
ORAN ESTR+0.045% 14-01-22	EUR	25,000,000	24,875,545.40	0.29
ORAN OIEST+0.06% 14-10-22	EUR	10,000,000	9,994,033.98	0.12
PLASTIC OMNIUM SYSTEMES URBAINS 280122 F	EUR	8,400,000	8,402,156.55	0.10
PLASTIC OMNIUM SYSTEMES URBAINS 310122 FIX 0.0	EUR	10,300,000	10,302,925.97	0.12
PR FINA SA PAUL RI ZCP 06-06-22	EUR	5,300,000	5,313,147.35	0.06
SCHNEIDER ELECTRIC SE 070322 FIX 0.0	EUR	10,000,000	10,011,284.05	0.12
SCHNEIDER ELECTRIC SE 150222 FIX 0.0	EUR	3,000,000	3,002,340.16	0.03
SG E3R+0.04% 20-09-22	EUR	50,000,000	50,020,933.06	0.57
SG OIEST+0.095% 07-02-22	EUR	50,000,000	49,795,224.72	0.56
SG OIEST+0.145% 06-07-22	EUR	50,000,000	49,939,336.06	0.57
STE ANONYME DE 070122 FIX 0.0	EUR	5,000,000	5,000,670.92	0.06
SUEZ SA 150222 FIX 0.0	EUR	5,700,000	5,704,297.49	0.06
SYNDICAT TRANS 120522 FIX 0.0	EUR	10,000,000	10,020,023.35	0.11
SYNDICAT TRANS 230222 FIX 0.0	EUR	22,700,000	22,718,940.78	0.26
SYNDICAT TRANS 280122 FIX 0.0	EUR	10,000,000	10,004,357.45	0.11
TECHNIP EUROCASH SNC 100222 FIX 0.0	EUR	2,000,000	2,001,091.65	0.02
TECHNIP EUROCASH SNC 220222 FIX 0.0	EUR	4,000,000	4,002,816.87	0.05
TECHNIP EUROCASH SNC 230222 FIX 0.0	EUR	4,000,000	4,002,869.46	0.05
TECHNIP EUROCASH SNC 280122 FIX 0.0	EUR	4,200,000	4,201,568.59	0.05
UNIBAIL RODAMCO SE 060122 FIX 0.0	EUR	7,000,000	7,000,679.65	0.08
VEOL ENVI ZCP 15-03-22	EUR	6,500,000	6,509,232.26	0.07
VEOL ENVI ZCP 20-01-22	EUR	9,000,000	9,003,451.32	0.10
VEOLIA ENVIRONNEMENT SA 060122 FIX 0.0	EUR	3,000,000	3,000,345.04	0.04
VEOLIA ENVIRONNEMENT SA 121022 FIX 0.0	EUR	25,000,000	25,119,316.75	0.28
VEOLIA ENVIRONNEMENT SA 140122 FIX 0.0	EUR	9,000,000	9,002,415.65	0.11
VEOLIA ENVIRONNEMENT SA 140222 FIX 0.0	EUR	50,000,000	50,043,162.23	0.57



• DETAILED SECURITIES PORTFOLIO AT 30/12/2021 IN EUR (continued)

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
VEOLIA ENVIRONNEMENT SA 170122 FIX 0.0	EUR	12,000,000	12,003,911.27	0.13
VEOLIA ENVIRONNEMENT SA 240122 FIX 0.0	EUR	10,000,000	10,004,602.12	0.11
TOTAL FRANCE			2,565,419,524.62	29.23
IRELAND				
DXC CAPITAL FUNDING LTD 120422 FIX 0.0	EUR	4,400,000	4,406,099.66	0.05
FRESENIUS FINANCE IRELAND PLC 130122 FIX 0.0	EUR	2,000,000	2,000,220.30	0.03
FRESENIUS FINANCE IRELAND PLC 250222 FIX 0.0	EUR	2,000,000	2,000,942.18	0.02
TOTAL IRELAND			8,407,262.14	0.10
ITALY				
ITAL BUON ORDI DEL ZCP 31-03-22	EUR	100,000,000	100,189,332.79	1.14
ITAL BUON ORDI DEL ZCP 31-05-22	EUR	50,000,000	50,138,252.61	0.57
ITALY ZCP 29-04-22	EUR	150,000,000	150,317,757.12	1.72
SNAM SPA 030222 FIX 0.0	EUR	5,000,000	5,002,579.66	0.06
SNAM SPA 090322 FIX 0.0	EUR	25,000,000	25,026,070.21	0.28
SNAM SPA 130122 FIX 0.0	EUR	4,000,000	4,000,789.54	0.05
SNAM SPA 160322 FIX 0.0	EUR	6,000,000	6,006,974.35	0.07
SNAM SPA 250522 FIX 0.0	EUR	19,000,000	19,041,038.46	0.21
TRASMISSIONE E 040222 FIX 0.0	EUR	39,500,000	39,516,135.76	0.45
TOTAL ITALY			399,238,930.50	4.55
LUXEMBOURG				
ARCELORMITTAL 090222 FIX 0.0	EUR	2,000,000	2,000,846.58	0.02
ARCELORMITTAL 150222 FIX 0.0	EUR	33,000,000	33,015,820.08	0.38
ARCELORMITTAL 230322 FIX 0.0	EUR	7,000,000	7,003,266.95	0.08
ARCELORMITTAL 280222 FIX 0.0	EUR	7,000,000	7,004,282.90	0.08
TOTAL LUXEMBOURG			49,024,216.51	0.56
NETHERLANDS				
AKZO NOBEL NV 140322 FIX 0.0	EUR	20,000,000	20,024,635.36	0.23
AKZO NOBEL NV 250422 FIX 0.0	EUR	4,400,000	4,408,548.30	0.05
DE VOLKSBANK NV 260122 FIX 0.0	EUR	30,000,000	30,013,662.72	0.34
DE VOLKSBANK NV ZCP 17-05-22	EUR	30,000,000	30,059,690.70	0.34
ENEL FINANCE INTERNATIONAL NV 280122 FIX 0.0	EUR	3,000,000	3,000,933.62	0.03
IBERDROLA INTERNATIONAL 100522 FIX 0.0	EUR	15,000,000	15,030,122.87	0.17
IBERDROLA INTERNATIONAL BV 010222 FIX 0.0	EUR	15,000,000	15,007,366.28	0.17
IBERDROLA INTERNATIONAL BV 110422 FIX 0.0	EUR	12,500,000	12,520,049.75	0.15
IBERDROLA INTERNATIONAL BV 120122 FIX 0.0	EUR	9,500,000	9,501,749.91	0.11
REPSOL INTERNATIONAL FINANCE BV 020222 FIX 0.0	EUR	16,500,000	16,508,409.25	0.19
REPSOL INTERNATIONAL FINANCE BV 020322 FIX 0.0	EUR	16,500,000	16,515,657.53	0.19
REPSOL INTERNATIONAL FINANCE BV 030122 F	EUR	10,000,000	10,000,462.94	0.11
TELEFONICA EUROPE BV 150322 FIX 0.0	EUR	50,000,000	50,057,621.88	0.57
TOTAL NETHERLANDS			232,648,911.11	2.65
PORTUGAL				
REN-REDES ENERGETICAS NACIONAI 200122 FI	EUR	22,000,000	22,006,296.25	0.25
TOTAL PORTUGAL			22,006,296.25	0.25
UNITED KINGDOM				
BARC B OISEST+0.1% 31-12-21	EUR	46,000,000	45,789,278.29	0.52
CREDIT SUISSE AG LONDON BRANCH 311221 FIX 0.0	EUR	50,000,000	50,000,000.00	0.57



• DETAILED SECURITIES PORTFOLIO AT 30/12/2021 IN EUR (continued)

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
NORDEA BANK AB 070922 FIX 0.0	EUR	50,000,000	50,220,143.09	0.57
UBS AG LONDON ZCP 17-03-22	EUR	60,000,000	60,075,143.99	0.69
UNICREDIT SPA LONDON 140222 FIX 0.0	EUR	50,000,000	50,036,345.15	0.56
TOTAL UNITED KINGDOM			256,120,910.52	2.91
SWEDEN				
ESSITY AB 080422 FIX 0.0	EUR	17,000,000	17,024,957.17	0.19
SVENSKA HANDELSBANKEN AB 010822 FIX 0.0	EUR	30,000,000	30,099,319.48	0.35
SVENSKA HANDELSBANKEN AB 030822 FIX 0.0	EUR	50,000,000	50,166,821.40	0.57
SVENSKA HANDELSBANKEN AB 080222 FIX 0.0	EUR	50,000,000	50,037,402.96	0.57
VATTENFALL AB 050122 FIX 0.0	EUR	101,500,000	101,505,637.79	1.16
TOTAL SWEDEN			248,834,138.80	2.84
TOTAL Debt securities traded on a regulated or equivalent market			3,897,654,399.98	44.41
Debt securities not traded on a regulated or equivalent market				
GERMANY				
EON SE ZCP 26-01-22	EUR	6,000,000	6,002,395.12	0.07
EON SE ZCP 26-01-22	EUR	97,000,000	97,038,721.15	1.10
SANT CONS BANK AG ZCP 10-03-22	EUR	12,000,000	12,015,891.02	0.14
SANT CONS BANK AG ZCP 10-05-22	EUR	12,000,000	12,025,747.46	0.14
TOTAL GERMANY			127,082,754.75	1.45
SPAIN				
ENAG FINA SAU ZCP 31-12-21	EUR	33,000,000	33,000,000.00	0.38
NT CONS FIN ZCP 29-06-22	EUR	30,000,000	30,085,789.63	0.34
SANTANDER CONSUMER FINANCE, S.A. 100622 FIX 0.0	EUR	50,000,000	50,129,245.03	0.57
TOTAL SPAIN			113,215,034.66	1.29
FRANCE				
CFCM - COMPAGNIE FINANCI 070322 TauxVariable 0.06	EUR	15,000,000	14,972,245.32	0.17
CRED M OISEST+0.06% 07-03-22	EUR	10,000,000	9,981,636.82	0.11
ENGIE SA 080922 TauxVariable 0.0	EUR	25,000,000	24,948,163.17	0.29
TOTAL FRANCE			49,902,045.31	0.57
IRELAND				
DXC CAPI FUND DAC ZCP 12-05-22	EUR	4,400,000	4,407,505.10	0.05
DXC CAPI FUND DAC ZCP 19-05-22	EUR	5,400,000	5,409,585.05	0.06
DXC CAPI FUND DAC ZCP 22-04-22	EUR	4,400,000	4,406,585.99	0.05
DXC CAPI FUND ZCP 13-01-22	EUR	15,000,000	15,002,704.49	0.18
DXC CAPI FUND ZCP 15-03-22	EUR	7,500,000	7,507,703.91	0.08
DXC CAPITAL FUNDING DAC 180722 FIX 0.0	EUR	10,000,000	10,023,009.68	0.11
TOTAL IRELAND			46,757,094.22	0.53
ITALY				
SNAM ZCP 13-04-22	EUR	26,000,000	26,041,873.89	0.30
TRAS ELET RETE NAZ ZCP 09-06-22	EUR	25,000,000	25,046,753.94	0.28
TOTAL ITALY			51,088,627.83	0.58
NETHERLANDS				
ENEL FINA INTL NV ZCP 10-01-22	EUR	20,000,000	20,002,222.47	0.23
ENEL FINANCE INTERNATIONAL NV 270122 FIX 0.0	EUR	26,000,000	26,007,802.34	0.30
ENEL FINANCE INTERNATIONAL NV 280122 FIX 0.0	EUR	14,700,000	14,704,574.76	0.17



• DETAILED SECURITIES PORTFOLIO AT 30/12/2021 IN EUR (continued)

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
ENEL FINANCE INTERNATIONAL NV 280122 FIX 0.0	EUR	28,000,000	28,008,713.82	0.32
ENEL FINANCE INTERNATIONAL NV 300322 FIX 0.0	EUR	45,000,000	45,047,052.27	0.51
ENEL FINANCE INTERNATIONAL NV 300322 FIX 0.0	EUR	7,500,000	7,507,842.05	0.08
TELE EURO BV ZCP 10-05-22	EUR	8,000,000	8,015,001.19	0.09
TOTAL NETHERLANDS			149,293,208.90	1.70
UNITED KINGDOM				
NORDEA BANK ABP. 031022 FIX 0.0	EUR	50,000,000	50,231,062.89	0.57
SSE ZCP 24-02-22	EUR	25,600,000	25,614,032.93	0.29
UBS AG LONDON 081122 FIX 0.0	EUR	50,000,000	50,223,249.04	0.58
TOTAL UNITED KINGDOM			126,068,344.86	1.44
SWEDEN				
SVENSKA HANDELSBANKEN AB 181122 FIX 0.0	EUR	50,000,000	50,234,815.95	0.57
TOTAL SWEDEN			50,234,815.95	0.57
TOTAL Debt securities not traded on a regulated or equivalent market			713,641,926.48	8.13
TOTAL Debt securities			4,611,296,326.46	52.54
Undertakings for collective investment				
General UCITS and AIFs intended for non-professional investors and their equivalents in other countries				
FRANCE				
OSTRUM SRI CASH A1P1 IC units	EUR	1,735	199,872,319.24	2.28
OSTRUM SRI CASH PLUS I	EUR	2,372	239,915,607.92	2.73
OSTRUM SRI MONEY PLUS IC	EUR	3,908	400,038,433.84	4.56
TOTAL FRANCE			839,826,361.00	9.57
TOTAL Retail UCITS and AIFs and their equivalents in other countries intended for non-professional investors			839,826,361.00	9.57
TOTAL Undertakings for collective investment			839,826,361.00	9.57
Forward financial instruments				
Other forward financial instruments				
Interest rate swaps				
666892761IPA	EUR	50,000,000	-257,377.78	
E3R/0.0/FIX/-0.405	EUR	18,000,000	-3,546.00	
E3R/0.0/FIX/-0.442	EUR	20,000,000	-8,374.44	
E3R/0.0/FIX/-0.46	EUR	4,448,000	-424.54	
E3R/0.0/FIX/-0.464	EUR	5,399,000	-2,647.61	
E3R/0.0/FIX/-0.47	EUR	10,000,000	1,342.78	
E3R/0.0/FIX/-0.495	EUR	10,500,000	33,833.63	
E3R/0.0/FIX/-0.504	EUR	7,800,000	-20.37	
E3R/0.0/FIX/-0.506	EUR	19,900,000	61,953.12	
E3R/0.0/FIX/-0.507	EUR	50,000,000	-12,275.69	
E3R/0.0/FIX/-0.509	EUR	20,000,000	-5,823.34	
E3R/0.0/FIX/-0.51	EUR	50,000,000	-13,575.00	
E3R/0.0/FIX/-0.511	EUR	18,600,000	33,717.15	
E3R/0.0/FIX/-0.513	EUR	40,000,000	47,863.34	
E3R/0.0/FIX/-0.513	EUR	6,400,000	21,457.60	
E3R/0.0/FIX/-0.516	EUR	25,000,000	-7,235.07	
E3R/0.0/FIX/-0.521	EUR	50,000,000	-13,705.56	



• DETAILED SECURITIES PORTFOLIO AT 30/12/2021 IN EUR (continued)

Name of security	Currency	Quantity (number or nominal value)	Current value	% of net assets
E3R/0.0/FIX/-0.522	EUR	4,000,000	-867.56	
E3R/0.0/FIX/-0.527	EUR	30,000,000	71,436.67	
E3R/0.0/FIX/-0.53	EUR	50,000,000	-8,722.22	
E3R/0.0/FIX/-0.53	EUR	50,000,000	-8,901.39	
E3R/0.0/FIX/-0.531	EUR	69,200,000	79,487.73	
E3R/0.0/FIX/-0.531	EUR	10,000,000	-1,855.00	
E3R/0.0/FIX/-0.532	EUR	20,000,000	24,200.83	
E3R/0.0/FIX/-0.532	EUR	30,000,000	33,978.34	
E3R/0.0/FIX/-0.532	EUR	30,000,000	74,835.84	
E3R/0.0/FIX/-0.534	EUR	15,000,000	37,810.21	
E3R/0.0/FIX/-0.534	EUR	11,000,000	13,521.44	
E3R/0.0/FIX/-0.536	EUR	50,000,000	125,102.77	
E3R/0.0/FIX/-0.537	EUR	50,000,000	128,805.55	
E3R/0.0/FIX/-0.538	EUR	16,000,000	19,983.11	
E3R/0.0/FIX/-0.538	EUR	50,000,000	128,276.39	
E3R/0.0/FIX/-0.538	EUR	50,000,000	127,324.31	
E3R/0.0/FIX/-0.538	EUR	50,000,000	100,741.67	
E3R/0.0/FIX/-0.541	EUR	30,000,000	37,012.50	
E3R/0.0/FIX/-0.544	EUR	50,000,000	75,964.58	
E3R/0.0/FIX/-0.544	EUR	50,000,000	64,513.89	
E3R/0.459/FIX/4.5	EUR	5,000,000	-226,402.50	
OISEST/0.0/FIX/-0.56	EUR	25,000,000	278.75	
OISEST/0.0/FIX/-0.56	EUR	50,000,000	-642.33	
OISEST/0.0/FIX/-0.56	EUR	15,400,000	-594.75	
OISEST/0.0/FIX/-0.57	EUR	38,000,000	37,343.47	
OISEST/0.0/FIX/-0.57	EUR	25,000,000	-650.07	
OISEST/0.0919/FIX/0.	EUR	60,000,000	-290,174.40	
OISEST/0.288/FIX/0.0	EUR	75,000,000	-231,154.31	
TOTAL Interest rate swaps			285,815.74	
TOTAL Other forward financial instruments			285,815.74	
TOTAL Forward financial instruments			285,815.74	
Receivables			1,122,785.64	0.01
Payables			-3,080,384.57	-0.03
Financial accounts			828,591,226.83	9.44
Net assets			8,776,518,464.05	100.00



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