

# NATIXIS AM FUNDS

Investment Company with Variable Capital (SICAV)

**Unaudited semi-annual report as at 31/12/22**

R.C.S. Luxembourg B 177509

# NATIXIS AM FUNDS

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## Table of contents

Organisation and administration	3
Combined statement of net assets as at 31/12/22	5
Sub-funds:	6
NATIXIS AM Funds - Ostrum SRI Total Return Sovereign (formerly Ostrum Euro Bonds Opportunities 12 Months)	6
NATIXIS AM Funds - Ostrum SRI Credit Short Duration	11
NATIXIS AM Funds - Ostrum Euro Credit	19
NATIXIS AM Funds - Ostrum Euro Inflation	25
NATIXIS AM Funds - Ostrum SRI Euro Aggregate	30
NATIXIS AM Funds - Ostrum Global Aggregate	42
NATIXIS AM Funds - Ostrum Credit Opportunities	49
NATIXIS AM Funds - Ostrum Global Subordinated Debt	56
NATIXIS AM Funds - DNCA Global Convertible Bonds	63
NATIXIS AM Funds - Ostrum Fixed Income Multi Strategies	70
NATIXIS AM Funds - DNCA Euro Value Equity	79
NATIXIS AM Funds - Natixis Conservative Risk Parity	84
NATIXIS AM Funds - Natixis Bond Alternative Risk Premia	89
NATIXIS AM Funds - Natixis Global Multi Strategies	94
NATIXIS AM Funds - Seeyond Multi Asset Conservative Growth Fund	99
NATIXIS AM Funds - Seeyond Multi Asset Diversified Growth Fund	108
NATIXIS AM Funds - Seeyond Europe Market Neutral	117
NATIXIS AM Funds - Seeyond Europe Sustainable Minvol	119
NATIXIS AM Funds - Seeyond Global Sustainable Minvol	126
NATIXIS AM Funds - Seeyond Volatility Strategy	134
NATIXIS AM Funds - Seeyond Volatility Alternative Income	139
NATIXIS AM Funds - Ostrum Global Emerging Bonds	144
NATIXIS AM Funds - DNCA Global Emerging Equity	153
NATIXIS AM Funds - DNCA Global Sport Equity Fund	159
Other notes to the financial statements	165
Additional unaudited information	170

No subscription can be received on the basis of this financial report. Subscriptions are only valid if made on the basis of the current Prospectus supplemented by the latest annual report and the latest semi-annual report if published thereafter.

# NATIXIS AM FUNDS

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## Organisation and administration

<b>Registered office</b>	5, allée Scheffer L-2520 Luxembourg Grand Duchy of Luxembourg
<b>Management Company</b>	<b>Natixis Investment Managers International</b> 43, avenue Pierre Mendès-France 75013 Paris France
<b>Board of Directors of the SICAV Chairman and Director</b>	<b>Natixis Investment Managers International</b> Represented by Mr. Jason Trépanier, «Secrétaire Général» of Natixis Investment Managers International
<b>Directors</b>	<b>Natixis Wealth Management Luxembourg</b> Represented by Mr. Philippe Guénet, «Directeur Général» of Natixis Wealth Management Luxembourg  <b>BPCE Life (formerly Natixis Life)</b> Represented by Mr. Frédéric Lipka, «Directeur Général» of BPCE Life
<b>Delegated Investment Managers</b>	<b>DNCA Finance</b> 19, place Vendôme 75001 Paris France  <b>Ostrum Asset Management</b> 43, avenue Pierre Mendès-France 75013 Paris France  <b>SEAYOND</b> 43, avenue Pierre Mendès-France 75013 Paris France
<b>Depositary Bank</b>	<b>CACEIS Bank, Luxembourg Branch</b> 5, allée Scheffer L-2520 Luxembourg Grand Duchy of Luxembourg
<b>Administrative Agent, Paying Agent, Listing Agent, Domiciliary, Corporate Agent, Registrar and Transfer Agent</b>	<b>CACEIS Bank, Luxembourg Branch</b> 5, allée Scheffer L-2520 Luxembourg Grand Duchy of Luxembourg
<b>Auditor (Cabinet de Révision Agréé)</b>	<b>KPMG Luxembourg, Société Anonyme</b> 39, avenue John F. Kennedy L - 1855 Luxembourg Grand Duchy of Luxembourg

**NATIXIS AM FUNDS**  
**Combined financial statements**

# NATIXIS AM FUNDS

## Combined statement of net assets as at 31/12/22

Expressed in EUR

<b>Assets</b>	<b>3,906,542,476.36</b>
Securities portfolio at market value	3,671,656,792.44
<i>Cost price</i>	3,888,042,984.54
Options (long position) at market value	9,157,568.60
<i>Options purchased at cost</i>	7,225,163.94
Cash at banks and liquidities	185,050,120.63
Receivable for investments sold	4,541,450.12
Receivable on subscriptions	397,545.27
Receivable on CFDs	33.03
Receivable on swaps	325,247.77
Net unrealised appreciation on forward foreign exchange contracts	6,879,026.57
Net unrealised appreciation on financial futures	11,473,834.36
Net unrealised appreciation on swaps	581,413.15
Dividends receivable on securities portfolio	749,878.30
Interests receivable on securities portfolio	15,488,733.51
Interests receivable on swaps	122,945.14
Interests receivable on repurchase agreements	224.16
Other interests receivable	117,225.61
Other assets	437.70
<b>Liabilities</b>	<b>109,221,451.01</b>
Options (short position) at market value	7,110,770.92
<i>Options sold at cost</i>	6,891,497.07
Bank overdrafts	38,631,228.14
Payable on investments purchased	3,686,228.06
Payable on redemptions	2,564,569.94
Payable on swaps	7,356.60
Payable on repurchase agreements	44,518,953.40
Net unrealised depreciation on forward foreign exchange contracts	1,174,602.29
Net unrealised depreciation on financial futures	5,272,490.26
Net unrealised depreciation on swaps	2,730,176.29
Management and administration fees payable	1,716,942.34
Performance fees payable	183,964.52
Interests payable on reverse repurchase agreements	95,862.73
Interests payable on swaps	445,070.78
Other interests payable	42,234.54
Other liabilities	1,041,000.20
<b>Net asset value</b>	<b>3,797,321,025.35</b>

**NATIXIS AM Funds - Ostrum SRI Total Return  
Sovereign (formerly Ostrum Euro Bonds  
Opportunities 12 Months)**

# NATIXIS AM Funds - Ostrum SRI Total Return Sovereign (formerly Ostrum Euro Bonds Opportunities 12 Months)

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## Statement of net assets as at 31/12/22

	<i>Expressed in EUR</i>
<b>Assets</b>	<b>56,478,656.04</b>
Securities portfolio at market value	53,471,810.93
<i>Cost price</i>	<i>54,880,400.28</i>
Cash at banks and liquidities	2,519,867.01
Receivable on subscriptions	114,179.96
Net unrealised appreciation on forward foreign exchange contracts	231,940.76
Interests receivable on securities portfolio	140,857.38
<b>Liabilities</b>	<b>953,797.69</b>
Bank overdrafts	887,256.29
Payable on redemptions	1,805.64
Net unrealised depreciation on financial futures	45,634.00
Management and administration fees payable	7,375.14
Performance fees payable	2,260.06
Other liabilities	9,466.56
<b>Net asset value</b>	<b>55,524,858.35</b>

## NATIXIS AM Funds - Ostrum SRI Total Return Sovereign (formerly Ostrum Euro Bonds Opportunities 12 Months)

### Statistics

		31/12/22	30/06/22	30/06/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>55,524,858.35</b>	<b>63,974,714.86</b>	<b>54,579,412.93</b>
<b>Class SI (EUR)</b>				
Number of shares		385,884.00	442,600.00	453,200.00
Net asset value per share	EUR	97.27	99.59	100.24
<b>Class I (EUR)</b>				
Number of shares		198.41	212.73	123.00
Net asset value per share	EUR	53,134.70	54,441.76	54,888.28
<b>Class N (EUR)</b>				
Number of shares		34,278.60	32,144.45	-
Net asset value per share	EUR	96.07	98.50	-
<b>Class R (EUR)</b>				
Number of shares		554.49	669.76	308.63
Net asset value per share	EUR	7,491.68	7,687.01	7,772.39

## NATIXIS AM Funds - Ostrum SRI Total Return Sovereign (formerly Ostrum Euro Bonds Opportunities 12 Months)

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### Changes in number of shares outstanding from 01/07/22 to 31/12/22

	Shares outstanding as at 01/07/22	Shares issued	Shares redeemed	Shares outstanding as at 31/12/22
Class SI (EUR)	442,600.00	0.00	56,716.00	385,884.00
Class I (EUR)	212.73	5.45	19.77	198.41
Class N (EUR)	32,144.45	3,420.48	1,286.33	34,278.60
Class R (EUR)	669.76	85.33	200.60	554.49

## NATIXIS AM Funds - Ostrum SRI Total Return Sovereign (formerly Ostrum Euro Bonds Opportunities 12 Months)

### Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market</b>			<b>51,577,450.79</b>	<b>92.89</b>
<b>Bonds</b>			<b>51,577,450.79</b>	<b>92.89</b>
<b>Austria</b>			<b>5,312,220.00</b>	<b>9.57</b>
AUSTRIA 0.00 16-23 15/07U	EUR	5,375,000	5,312,220.00	9.57
<b>Finland</b>			<b>15,629,195.93</b>	<b>28.15</b>
FINLAND 0.00 16-23 15/09U	EUR	2,000,000	1,963,740.00	3.54
FINNVERA OYJ 3 18-23 27/06S	USD	4,000,000	3,714,855.93	6.69
NORDISKA INVESTERING 0.00 20-23 06/04A	EUR	10,000,000	9,950,600.00	17.92
<b>France</b>			<b>10,345,198.50</b>	<b>18.63</b>
BPIFRANCE SA 0.125 17-23 25/11A	EUR	6,400,000	6,230,016.00	11.22
FRANCE 1.75 12-23 25/05A	EUR	4,125,000	4,115,182.50	7.41
<b>Germany</b>			<b>20,290,836.36</b>	<b>36.54</b>
BRD INDEXED 0.10 12-23 15/04A	EUR	1,400,000	1,733,450.86	3.12
BUNDESSCHATZANWEISU 0.0 22-04 15/03A	EUR	7,000,000	6,793,150.00	12.23
GERMANY 0.00 20-25 10/10A	EUR	1,000,000	936,910.00	1.69
GERMANY 1.50 13-23 15/05U	EUR	9,350,000	9,340,930.50	16.82
KRED FUR WIEDER 0.125 18-23 07/06A	EUR	1,500,000	1,486,395.00	2.68
<b>Money market instruments</b>			<b>1,894,360.14</b>	<b>3.41</b>
<b>Treasury market</b>			<b>1,894,360.14</b>	<b>3.41</b>
<b>France</b>			<b>1,894,360.14</b>	<b>3.41</b>
FRANCE TREASURY BILL ZCP 220223	EUR	1,900,000	1,894,360.14	3.41
<b>Total securities portfolio</b>			<b>53,471,810.93</b>	<b>96.30</b>

## **NATIXIS AM Funds - Ostrum SRI Credit Short Duration**

# NATIXIS AM Funds - Ostrum SRI Credit Short Duration

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## Statement of net assets as at 31/12/22

Expressed in EUR

<b>Assets</b>	<b>583,682,044.00</b>
Securities portfolio at market value	549,655,423.98
<i>Cost price</i>	583,286,404.18
Cash at banks and liquidities	28,587,768.29
Receivable on subscriptions	290.97
Interests receivable on securities portfolio	5,346,864.15
Interests receivable on swaps	43,188.66
Interests receivable on repurchase agreements	224.16
Other interests receivable	48,283.79
<b>Liabilities</b>	<b>26,315,282.28</b>
Bank overdrafts	10,475,650.66
Payable on redemptions	564,665.87
Payable on repurchase agreements	11,686,249.30
Net unrealised depreciation on financial futures	1,715,190.00
Net unrealised depreciation on swaps	1,397,996.93
Management and administration fees payable	99,774.52
Interests payable on reverse repurchase agreements	16,783.28
Interests payable on swaps	262,818.80
Other interests payable	2,182.94
Other liabilities	93,969.98
<b>Net asset value</b>	<b>557,366,761.72</b>

## NATIXIS AM Funds - Ostrum SRI Credit Short Duration

### Statistics

		31/12/22	30/06/22	30/06/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>557,366,761.72</b>	<b>700,157,748.13</b>	<b>980,046,492.22</b>
<b>Class SI (EUR)</b>				
Number of shares		2,310,920.72	2,707,908.51	4,749,223.25
Net asset value per share	EUR	99.84	100.55	104.69
<b>Class SI (EUR) - Distribution</b>				
Number of shares		1,360,302.69	1,393,607.99	1,539,372.05
Net asset value per share	EUR	87.39	88.58	93.84
<b>Class N1 (EUR)</b>				
Number of shares		619,945.71	669,562.07	994,422.60
Net asset value per share	EUR	96.18	96.92	101.06
<b>Class I (EUR)</b>				
Number of shares		11,402.75	17,198.71	16,115.32
Net asset value per share	EUR	10,282.09	10,361.95	10,805.98
<b>Class I (EUR) - Distribution</b>				
Number of shares		47.36	47.36	47.36
Net asset value per share	EUR	8,588.29	8,704.95	9,222.34
<b>Class N (EUR)</b>				
Number of shares		71,334.49	103,228.06	92,004.96
Net asset value per share	EUR	95.89	96.70	100.98
<b>Class R (EUR)</b>				
Number of shares		236,837.81	506,736.70	511,790.44
Net asset value per share	EUR	99.27	100.26	105.01
<b>Class R (EUR) - Distribution</b>				
Number of shares		-	99.75	99.75
Net asset value per share	EUR	-	89.64	94.95
<b>Class RE (EUR)</b>				
Number of shares		1,352.15	1,352.15	2,225.71
Net asset value per share	EUR	95.90	97.15	102.35

## NATIXIS AM Funds - Ostrum SRI Credit Short Duration

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### Changes in number of shares outstanding from 01/07/22 to 31/12/22

	Shares outstanding as at 01/07/22	Shares issued	Shares redeemed	Shares outstanding as at 31/12/22
Class SI (EUR)	2,707,908.51	451,896.05	848,883.84	2,310,920.72
Class SI (EUR) - Distribution	1,393,607.99	42,444.47	75,749.78	1,360,302.69
Class N1 (EUR)	669,562.07	61,975.63	111,592.00	619,945.71
Class I (EUR)	17,198.71	698.30	6,494.26	11,402.75
Class I (EUR) - Distribution	47.36	0.00	0.00	47.36
Class N (EUR)	103,228.06	15,809.72	47,703.28	71,334.49
Class R (EUR)	506,736.70	6,164.77	276,063.66	236,837.81
Class R (EUR) - Distribution	99.75	0.00	99.75	0.00
Class RE (EUR)	1,352.15	0.00	0.00	1,352.15

# NATIXIS AM Funds - Ostrum SRI Credit Short Duration

## Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market</b>			<b>480,088,572.74</b>	<b>86.14</b>
<b>Bonds</b>			<b>310,761,168.05</b>	<b>55.76</b>
<b>Australia</b>			<b>5,826,180.00</b>	<b>1.05</b>
NATIONAL AUSTRALIA BK 0.625 17-24 18/09A	EUR	4,000,000	3,830,520.00	0.69
TELSTRA CORPORATION 2.5 13-23 15/09A	EUR	2,000,000	1,995,660.00	0.36
<b>Denmark</b>			<b>3,892,146.00</b>	<b>0.70</b>
DANSKE BANK A/S 0.875 18-23 22/05A	EUR	3,000,000	2,975,640.00	0.53
ORSTED 5.25 22-XX 08/12A	EUR	900,000	916,506.00	0.16
<b>France</b>			<b>143,291,565.00</b>	<b>25.71</b>
ALD SA 0.0000 21-24 23/02A	EUR	2,400,000	2,291,184.00	0.41
ALD SA 4.75 22-25 13/10A	EUR	2,800,000	2,855,972.00	0.51
ATOS SE 1.7500 18-25 07/05A	EUR	3,000,000	2,469,450.00	0.44
AXA SA 5.125 13-43 04/07A	EUR	8,000,000	8,051,520.00	1.44
BNP PARIBAS 1.00 17-24 29/11A	EUR	10,200,000	9,643,590.00	1.73
BNP PARIBAS SA 2.375 15-25 17/02A	EUR	1,000,000	974,680.00	0.17
BPCE SA 4.625 13-23 18/07A5 13-23 18/07A	EUR	12,000,000	12,107,520.00	2.17
CARREFOUR BANQUE 0.107 21-25 14/06A	EUR	1,500,000	1,376,355.00	0.25
CREDIT AGRICOLE 2.8000 15-25 16/10Q	EUR	4,000,000	3,847,320.00	0.69
FAURECIA 7.25 22-26 15/06S	EUR	2,500,000	2,530,850.00	0.45
ILIAD SA 5.3750 22-27 14/06A	EUR	1,300,000	1,293,422.00	0.23
IMERYS 2 14-24 10/12A	EUR	5,300,000	5,154,303.00	0.92
INGENICO 1.625 17-24 13/09A	EUR	6,100,000	5,876,923.00	1.05
JC DECAUX SE 2 20-24 24/04A	EUR	3,000,000	2,894,250.00	0.52
KERING 1.2500 22-25 05/05A	EUR	6,700,000	6,412,436.00	1.15
KERING SA 0.25 20-23 13/05A	EUR	3,600,000	3,575,664.00	0.64
L OREAL S A 0.375 22-24 29/03A	EUR	5,200,000	5,054,868.00	0.91
RCI BANQUE 4.125 22-25 01/12A	EUR	3,000,000	2,979,090.00	0.53
RCI BANQUE SA 0.2500 19-23 08/03A	EUR	5,400,000	5,380,452.00	0.97
RCI BANQUE SA 0.5 22-25 14/07A	EUR	2,000,000	1,820,100.00	0.33
RENAULT SA 2 19-24 11/07A	EUR	4,000,000	3,894,160.00	0.70
SCHNEIDER ELECTRIC 1.50 15-23 08/09A	EUR	2,000,000	1,984,480.00	0.36
SCHNEIDER ELECTRIC 3.25 22-27 09/11A	EUR	3,200,000	3,163,552.00	0.57
SCHNEIDER ELECTRIC S 0 20-23 12/06A	EUR	9,000,000	8,897,760.00	1.60
SEB 1.50 17-24 31/05A	EUR	4,000,000	3,822,520.00	0.69
SOCIETE GENERALE 4.00 13-23 07/06A	EUR	15,000,000	15,036,600.00	2.70
VALEO SE 5.375 22-27 28/05A 22-27 28/05A	EUR	3,400,000	3,313,810.00	0.59
VERITAS SA 1.25 16-23 07/09A	EUR	8,700,000	8,679,294.00	1.56
WORLDLINE SA 0.5 20-23 30/06A	EUR	8,000,000	7,909,440.00	1.42
<b>Germany</b>			<b>20,153,072.00</b>	<b>3.62</b>
CONTINENTAL AG 3.625 22-27 30/11A	EUR	2,500,000	2,431,350.00	0.44
DEUTSCHE LUFTHANSA AG 0.1 21-23 16/11A	EUR	1,600,000	1,565,536.00	0.28
INFINEON TECHNO 0.625 22-25 17/02A	EUR	2,000,000	1,879,540.00	0.34
INFINEON TECHNO 0.7500 20-23 24/06A	EUR	3,500,000	3,468,990.00	0.62
VOLKSWAGEN LEASING 1.125 17-24 04/04A	EUR	2,000,000	1,934,220.00	0.35
VOLKSWAGEN LEASING G 0 21-24 19/05A	EUR	5,700,000	5,353,212.00	0.96
VONOVIA SE 0.0000 21-23 01/09A	EUR	3,600,000	3,520,224.00	0.63
<b>Ireland</b>			<b>3,042,466.68</b>	<b>0.55</b>
AQUARIUS INVESTMENTS 4.25 13-43 02/10A	EUR	3,036,000	3,042,466.68	0.55
<b>Italy</b>			<b>24,510,099.50</b>	<b>4.40</b>
ENI SPA 4.0000 18-23 12/09S	USD	8,000,000	7,434,059.50	1.33
INTESA SANPAOLO 1.0000 19-24 04/07A	EUR	3,000,000	2,884,800.00	0.52
INTESA SANPAOLO 6.625 13-23 13/09A	EUR	12,000,000	12,237,240.00	2.20
TELECOM ITALIA SPA 4 19-24 11/04A	EUR	2,000,000	1,954,000.00	0.35

# NATIXIS AM Funds - Ostrum SRI Credit Short Duration

## Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Japan</b>			<b>2,344,725.00</b>	<b>0.42</b>
ASAHI GROUP HOLDINGS 0.155 20-24 23/10A	EUR	2,500,000	2,344,725.00	0.42
<b>Luxembourg</b>			<b>3,638,310.00</b>	<b>0.65</b>
CNH INDUSTRIAL FINAN 0 20-24 01/12A	EUR	3,800,000	3,638,310.00	0.65
<b>Netherlands</b>			<b>26,374,402.00</b>	<b>4.73</b>
COCA COLA HBC FIN 2.75 22-25 23/09A3/09A	EUR	2,100,000	2,043,237.00	0.37
CPT NV 0.5 21-25 21/06A	EUR	2,200,000	1,845,910.00	0.33
LEASEPLAN CORPORATION 2.125 22-25 06/05A	EUR	4,400,000	4,187,436.00	0.75
NIBC BANK NV 2.00 19-24 09/04A	EUR	5,000,000	4,872,050.00	0.87
UPJOHN FINANCE B.V. 1.023 20-24 23/06A	EUR	7,000,000	6,691,300.00	1.20
ZF EUROPE FINANCE BV 1.25 19-23 23/10A0A	EUR	6,900,000	6,734,469.00	1.21
<b>New Zealand</b>			<b>6,640,130.00</b>	<b>1.19</b>
BNZ INTL FDG LONDON 0.375 19-24 14/09A	EUR	7,000,000	6,640,130.00	1.19
<b>Portugal</b>			<b>9,719,335.00</b>	<b>1.74</b>
EDP SA 1.7 20-80 20/07A	EUR	2,500,000	2,240,725.00	0.40
GALP ENERGIA 1.00 17-23 15/02A	EUR	4,500,000	4,489,560.00	0.81
IE2 HOLDCO 2.375 15-23 27/11A	EUR	3,000,000	2,989,050.00	0.54
<b>Spain</b>			<b>24,400,763.00</b>	<b>4.38</b>
BANCO BILBAO VIZCAYA 1.125 19-24 28/02A	EUR	2,000,000	1,950,500.00	0.35
BANCO DE SABADELL SA 1.75 19-24 10/05A	EUR	7,000,000	6,737,220.00	1.21
BANCO SANTANDER SA 2.50 15-25 18/03A	EUR	5,000,000	4,879,350.00	0.88
CAIXABANK SA 1.75 18-23 24/10A	EUR	8,000,000	7,912,320.00	1.42
PROSEGUR CIA 1.00 18-23 08/02A	EUR	2,900,000	2,921,373.00	0.52
<b>Switzerland</b>			<b>6,467,187.87</b>	<b>1.16</b>
CS AG REGS 6.50 13-23 08/08S	USD	5,000,000	4,542,187.87	0.81
UBS GROUP AG 1.00 22-25 21/03A	EUR	2,000,000	1,925,000.00	0.35
<b>United Kingdom</b>			<b>4,638,011.00</b>	<b>0.83</b>
MITSUBISHI HC CAP UK 0 21-24 29/10U9/10A	EUR	1,300,000	1,204,021.00	0.22
VODAFONE GROUP PLC 3.1 18-79 03/01A	EUR	3,500,000	3,433,990.00	0.62
<b>United States of America</b>			<b>25,822,775.00</b>	<b>4.63</b>
AT&T INC 2.50 13-23 15/03A	EUR	4,000,000	4,000,360.00	0.72
BALL CORP 0.875 19-24 15/03S	EUR	2,000,000	1,934,240.00	0.35
BECTON DICKINSON 0.0000 21-23 13/08A	EUR	2,200,000	2,159,542.00	0.39
DIGITAL EURO 2.625 16-24 15/04A	EUR	5,000,000	4,853,250.00	0.87
GENERAL MOTORS FIN 0.955 16-23 07/09A	EUR	1,000,000	986,860.00	0.18
INTL FLAVORS & FRAG 1.75 16-24 14/03A	EUR	5,000,000	4,888,450.00	0.88
MORGAN STANLEY CAP F.LR 22-26 08/05A	EUR	3,000,000	2,859,990.00	0.51
WELLS FARGO 0.50 19-24 26/04A	EUR	4,300,000	4,140,083.00	0.74
<b>Floating rate notes</b>			<b>169,327,404.69</b>	<b>30.38</b>
<b>Australia</b>			<b>5,440,772.00</b>	<b>0.98</b>
ANZ BANKING GROUP FL.R 19-29 21/11A	EUR	1,800,000	1,667,052.00	0.30
CWTH BANK AUSTRALIA FL.R 17-29 03/10A	EUR	4,000,000	3,773,720.00	0.68
<b>France</b>			<b>32,110,674.00</b>	<b>5.76</b>
AXA S.A FL.R 3.875 14-XX 08/10A	EUR	4,000,000	3,873,720.00	0.70
CNP ASSURANCES FL.R 14-XX 18/11A	EUR	2,000,000	1,973,220.00	0.35
CREDIT AGRICOLE SA FL.R 20-30 05/06A	EUR	3,600,000	3,319,740.00	0.60
EDF SA FL.R 18-XX 04/10A	EUR	4,000,000	3,762,480.00	0.68
GROUPAMA SA FL.R 14-XX 28/05A	EUR	4,000,000	4,070,800.00	0.73
L OREAL S A E3R+ F.LR 22-24 29/03Q	EUR	6,700,000	6,757,419.00	1.21
ORANGE FL.R 14-XX 07/02A	EUR	7,000,000	7,068,110.00	1.27
UNIBAIL RODAMCO FL.R 18-XX 25/10A	EUR	1,500,000	1,285,185.00	0.23

# NATIXIS AM Funds - Ostrum SRI Credit Short Duration

## Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Germany</b>			<b>28,953,509.00</b>	<b>5.19</b>
ALLIANZ SE FL.R 13-XX 24/10A	EUR	13,500,000	13,438,845.00	2.41
COMMERZBANK AG FL.R 20-26 24/03A	EUR	4,600,000	4,207,344.00	0.75
DEUTSCHE BANK AG FL.R 1.0 20-25 19/11A	EUR	8,000,000	7,472,000.00	1.34
HANNOVER RUECK SE FL.R 14-XX 26/06A	EUR	4,000,000	3,835,320.00	0.69
<b>Italy</b>			<b>5,647,580.00</b>	<b>1.01</b>
ENI SPA FL.R 20-XX 13/01A	EUR	2,000,000	1,816,380.00	0.33
UNICREDIT SPA FL.R 19-25 25/06A	EUR	4,000,000	3,831,200.00	0.69
<b>Netherlands</b>			<b>24,253,991.00</b>	<b>4.35</b>
ABN AMRO BANK FL.R 20-XX 22/09S	EUR	2,000,000	1,849,020.00	0.33
COOPERATIVE RABOBANK FL.R 18-XX 29/06S	EUR	4,600,000	4,261,532.00	0.76
IBERDROLA INTL BV FL.R 17-XX 22/02A	EUR	4,500,000	4,476,645.00	0.80
IBERDROLA INTL BV FL.R 20-99 31/12A	EUR	2,600,000	2,321,852.00	0.42
ING GROEP NV FL.R 21-25 29/11A	EUR	2,700,000	2,502,252.00	0.45
ING GROUP NV FL.R 17-28 11/04A	EUR	4,000,000	3,981,640.00	0.71
TELEFONICA EUROPE BV FL.R 14-XX 31/03A	EUR	2,000,000	1,991,700.00	0.36
TELEFONICA EUROPE BV FL.R 19-XX 14/03A	EUR	3,000,000	2,869,350.00	0.51
<b>Portugal</b>			<b>6,134,565.00</b>	<b>1.10</b>
BCP FL.R 22-25 25/10A	EUR	2,600,000	2,681,640.00	0.48
ENERGIAS DE PORTUGAL FL.R 19-79 30/04A	EUR	3,500,000	3,452,925.00	0.62
<b>Spain</b>			<b>13,894,267.00</b>	<b>2.49</b>
BANCO BILBAO VI FL.R 18-XX 24/03Q	EUR	2,600,000	2,505,126.00	0.45
BANCO DE SABADELL SA FL.R 22-26 24/03A	EUR	2,500,000	2,350,025.00	0.42
BANCO SANTANDER SA FL.R 17-XX 15/03Q	EUR	2,000,000	1,770,080.00	0.32
CAIXABANK SA FL.R 17-28 14/07A	EUR	3,500,000	3,437,910.00	0.62
CAIXABANK SA FL.R 19-29 15/02A	EUR	3,900,000	3,831,126.00	0.69
<b>Sweden</b>			<b>2,042,730.69</b>	<b>0.37</b>
AKELIUS RESIDENTIAL FL.R 18-78 05/10A	EUR	2,007,000	1,940,989.77	0.35
TELIA COMPANY AB FL.R 17-78 04/04A	EUR	102,000	101,740.92	0.02
<b>Switzerland</b>			<b>2,696,580.00</b>	<b>0.48</b>
CREDIT SUISSE GROUP FL.R 17-25 17/07A	EUR	3,000,000	2,696,580.00	0.48
<b>United Kingdom</b>			<b>25,907,445.00</b>	<b>4.65</b>
AVIVA PLC FL.R 14-44 03/07A	EUR	2,000,000	1,955,320.00	0.35
BARCLAYS PLC FL.R 17-28 07/02A	EUR	5,000,000	4,966,250.00	0.89
BARCLAYS PLC FL.R 20-25 02/04A	EUR	9,000,000	8,910,270.00	1.60
BP CAPITAL MARKETS FL.R 20-XX 22/06A	EUR	2,000,000	1,844,420.00	0.33
HSBC HLDGS FL.R 15-XX 29/09S	EUR	1,500,000	1,485,255.00	0.27
NATWEST GROUP PLC FL.R 18-25 04/03A	EUR	3,000,000	2,927,970.00	0.53
SANTANDER UK GROUP FL.R 20-25 28/02A	EUR	4,000,000	3,817,960.00	0.68
<b>United States of America</b>			<b>22,245,291.00</b>	<b>3.99</b>
BANK OF AMERICA CORP FL.R 21-26 22/09Q	EUR	2,000,000	1,973,300.00	0.35
GOLDMAN SACHS GROUP FL.R 21-24 30/04A	EUR	2,600,000	2,569,944.00	0.46
GOLDMAN SACHS GROUP FL.R 22-25 07/02Q02Q	EUR	4,100,000	4,090,857.00	0.73
PROLOGIS EURO FINANCE FL.R 22-24 08/02Q	EUR	5,800,000	5,795,824.00	1.04
WELLS FARGO FL.R 20-25 04/05A	EUR	8,100,000	7,815,366.00	1.40
<b>Other transferable securities</b>			<b>9,525,108.00</b>	<b>1.71</b>
<b>Bonds</b>			<b>9,525,108.00</b>	<b>1.71</b>
<b>France</b>			<b>3,438,114.00</b>	<b>0.62</b>
STE FONCIERE LYONNAISE 1.50 18-25 29/05A	EUR	3,700,000	3,438,114.00	0.62
<b>Netherlands</b>			<b>2,391,822.00</b>	<b>0.43</b>
HEIMSTADEN BOSTAD TSY 0.25 21-24 13/10A	EUR	2,700,000	2,391,822.00	0.43

## NATIXIS AM Funds - Ostrum SRI Credit Short Duration

### Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Spain</b>				
BANCO BILBAO VIZCAYA A 1.75 22-25 26/11A	EUR	3,900,000	3,695,172.00	0.66
<b>Money market instruments</b>			<b>9,945,300.00</b>	<b>1.78</b>
<b>Commercial papers &amp; certificates of deposit debt claims</b>			<b>9,945,300.00</b>	<b>1.78</b>
<b>France</b>				
NEXITY E3R+0.91% 14-01-24	EUR	5,000,000	4,965,800.00	0.89
NEXITY E3R+1.3% 06-09-23	EUR	5,000,000	4,979,500.00	0.89
<b>Undertakings for Collective Investment</b>			<b>50,096,443.24</b>	<b>8.99</b>
<b>Shares/Units in investment funds</b>			<b>50,096,443.24</b>	<b>8.99</b>
<b>France</b>				
OS EURO ABS IG -SI- 4 DEC	EUR	65	8,122,171.85	1.46
OS EURO ABS OPP-IC- 2 DEC	EUR	124	14,890,058.88	2.67
OSTRUM TRESORIE PLUS -IC- EUR CAP	EUR	61	6,246,955.71	1.12
<b>Luxembourg</b>				
OSTRUM SHT TRM GL HIC-HSAEUR	EUR	98,492	10,001,862.60	1.79
OSTRUM SRI GLOB SUBORD DEBT I A EUR CAP	EUR	11,551	10,835,394.20	1.94
<b>Total securities portfolio</b>			<b>549,655,423.98</b>	<b>98.62</b>

## **NATIXIS AM Funds - Ostrum Euro Credit**

# NATIXIS AM Funds - Ostrum Euro Credit

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## Statement of net assets as at 31/12/22

*Expressed in EUR*

<b>Assets</b>	<b>23,373,516.19</b>
Securities portfolio at market value	22,228,220.54
<i>Cost price</i>	25,237,388.03
Cash at banks and liquidities	851,603.52
Interests receivable on securities portfolio	270,630.10
Interests receivable on swaps	23,062.03
<b>Liabilities</b>	<b>357,348.37</b>
Bank overdrafts	36,148.06
Net unrealised depreciation on forward foreign exchange contracts	29,803.12
Net unrealised depreciation on financial futures	8,910.00
Net unrealised depreciation on swaps	134,653.54
Management and administration fees payable	8,027.86
Interests payable on swaps	133,952.45
Other interests payable	2,879.77
Other liabilities	2,973.57
<b>Net asset value</b>	<b>23,016,167.82</b>

## NATIXIS AM Funds - Ostrum Euro Credit

### Statistics

		31/12/22	30/06/22	30/06/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>23,016,167.82</b>	<b>26,244,891.50</b>	<b>96,695,058.38</b>
<b>Class SI (EUR)</b>				
Number of shares		151,798.97	174,072.66	771,752.39
Net asset value per share	EUR	92.66	93.77	106.34
<b>Class I (EUR)</b>				
Number of shares		90.42	124.66	197.36
Net asset value per share	EUR	10,358.66	10,495.79	11,940.09
<b>Class N (EUR)</b>				
Number of shares		4,062.55	4,180.63	5,460.34
Net asset value per share	EUR	86.96	88.18	100.45
<b>Class R (EUR)</b>				
Number of shares		73,356.66	77,873.16	96,995.23
Net asset value per share	EUR	100.56	102.08	116.63
<b>Class R (EUR) - Distribution</b>				
Number of shares		3,360.49	3,450.31	4,112.00
Net asset value per share	EUR	84.67	86.06	98.96

## NATIXIS AM Funds - Ostrum Euro Credit

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### Changes in number of shares outstanding from 01/07/22 to 31/12/22

	Shares outstanding as at 01/07/22	Shares issued	Shares redeemed	Shares outstanding as at 31/12/22
Class SI (EUR)	174,072.66	8,109.74	30,383.44	151,798.97
Class I (EUR)	124.66	0.04	34.28	90.42
Class N (EUR)	4,180.63	342.13	460.22	4,062.55
Class R (EUR)	77,873.16	3,974.63	8,491.13	73,356.66
Class R (EUR) - Distribution	3,450.31	0.00	89.82	3,360.49

# NATIXIS AM Funds - Ostrum Euro Credit

## Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market</b>			<b>20,254,246.74</b>	<b>88.00</b>
<b>Bonds</b>			<b>15,905,041.74</b>	<b>69.10</b>
<b>France</b>			<b>3,391,051.00</b>	<b>14.73</b>
COMPAGNIE PLASTIC- 1.25 17-24 26/06A	EUR	800,000	754,888.00	3.28
CREDIT AGRICOLE SA 2.625 15-27 17/03A	EUR	800,000	749,128.00	3.25
DANONE 3.071 22-32 07/09A	EUR	500,000	479,565.00	2.08
KERING SA 1.875 22-30 05/05A	EUR	400,000	365,084.00	1.59
ORANGE 3.625 22-31 16/11A	EUR	100,000	98,222.00	0.43
RCI BANQUE 4.125 22-25 01/12A	EUR	200,000	198,606.00	0.86
SAFRAN SA 0.125 21-26 16/03A	EUR	300,000	269,028.00	1.17
SCHNEIDER ELECTRIC 3.25 22-27 09/11A	EUR	100,000	98,861.00	0.43
SOCIETE DES AUTOROUT 2.75 22-32 02/09A	EUR	200,000	184,140.00	0.80
SOCIETE GENERALE SA 4.25 22-30 06/12A12A	EUR	100,000	96,064.00	0.42
VALEO SE 5.375 22-27 28/05A 22-27 28/05A	EUR	100,000	97,465.00	0.42
<b>Germany</b>			<b>392,968.00</b>	<b>1.71</b>
BERTELSMANN AG 3.5 22-29 29/05A	EUR	100,000	97,120.00	0.42
CONTINENTAL AG 3.625 22-27 30/11A	EUR	100,000	97,254.00	0.42
COVESTRO AG 4.75 22-28 15/11A	EUR	100,000	100,186.00	0.44
FRESENIUS SE 4.25 22-26 28/05A	EUR	100,000	98,408.00	0.43
<b>Ireland</b>			<b>364,136.39</b>	<b>1.58</b>
AQUARIUS INVESTMENTS 4.25 13-43 02/10A	EUR	203,000	203,432.39	0.88
LINDE PLC 1.625 22-35 31/03A	EUR	200,000	160,704.00	0.70
<b>Italy</b>			<b>2,260,065.00</b>	<b>9.82</b>
INTESA SANPAOLO 0.75 21-28 16/03A	EUR	1,100,000	915,145.00	3.98
SNAM S.P.A. 0.75 20-30 17/06A	EUR	1,000,000	789,500.00	3.43
UNICREDIT SPA 0.5 08-13 12/02A	EUR	600,000	555,420.00	2.41
<b>Luxembourg</b>			<b>595,053.00</b>	<b>2.59</b>
EUROFINS SCIENTIFIC 4 22-29 06/07A06/07A	EUR	200,000	196,238.00	0.85
NESTLE FINANCE INTL 1.75 17-37 02/11A	EUR	500,000	398,815.00	1.73
<b>Netherlands</b>			<b>4,005,692.35</b>	<b>17.40</b>
COOPERATIEVE RA 4.6250 22-28 27/01A	EUR	600,000	606,846.00	2.64
EDP FINANCE REGS 8.625 08-24 04/01A	GBP	800,000	935,465.77	4.06
ENEL FINANCE INTL 5.625 09-24 14/08A	GBP	1,000,000	1,138,213.58	4.95
KONINKLIJKE AHOLD DE 0.375 21-30 18/03A	EUR	1,000,000	789,740.00	3.43
SIEMENS FIN NV 2.5 22-27 08/09A27 08/09A	EUR	100,000	96,040.00	0.42
SIEM FI 2.75 22-30 09/09A	EUR	100,000	94,983.00	0.41
TENNET HOLDING BV 2.375 22/33 17/05A	EUR	400,000	344,404.00	1.50
<b>Spain</b>			<b>1,671,022.00</b>	<b>7.26</b>
BANKINTER SA 0.8750 19-26 08/07A	EUR	800,000	710,288.00	3.09
IBERDROLA FINANZAS 3.375 22-32 22/11A	EUR	200,000	192,598.00	0.84
SANTANDER ISSUANCES 3.125 17-27 19/01A	EUR	800,000	768,136.00	3.34
<b>Sweden</b>			<b>200,188.00</b>	<b>0.87</b>
VATTENFALL AB 3.75 22-26 18/10A	EUR	200,000	200,188.00	0.87
<b>United States of America</b>			<b>3,024,866.00</b>	<b>13.14</b>
AMERICAN TOWER 0.5 20-28 10/09A	EUR	500,000	410,355.00	1.78
BOSTON SCIENTIF CORP 0.6250 19-27 01/12A	EUR	800,000	687,368.00	2.99
NASDAQ INC 1.7500 19-29 28/03A	EUR	1,000,000	867,510.00	3.77
PROLOGIS EURO FINANCE 0.25 19-27 10/09A	EUR	300,000	251,073.00	1.09
WELLS FARGO AND CO 1.375 16-26 26/10A	EUR	900,000	808,560.00	3.51
<b>Floating rate notes</b>			<b>4,349,205.00</b>	<b>18.90</b>

# NATIXIS AM Funds - Ostrum Euro Credit

## Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>France</b>			<b>301,656.00</b>	<b>1.31</b>
ORANGE SA FL.R 14-26 01/10AA	EUR	300,000	301,656.00	1.31
<b>Germany</b>			<b>702,029.00</b>	<b>3.05</b>
ALLIANZ SE FL.R 13-XX 24/10A	EUR	500,000	497,735.00	2.16
HANNOVER RUCKVERSICH FL.R 22-43 26/08A	EUR	200,000	204,294.00	0.89
<b>Ireland</b>			<b>99,418.00</b>	<b>0.43</b>
BK IRELAND FL.R 22-33 01/03A	EUR	100,000	99,418.00	0.43
<b>Italy</b>			<b>272,457.00</b>	<b>1.18</b>
ENI SPA FL.R 20-XX 13/01A	EUR	300,000	272,457.00	1.18
<b>Netherlands</b>			<b>196,444.00</b>	<b>0.85</b>
ING GROUP NV FL.R 22-33 24/08A	EUR	100,000	94,131.00	0.41
TELEFONICA EUROPE BV FL.R 22-XX 23/11A	EUR	100,000	102,313.00	0.44
<b>Spain</b>			<b>1,849,115.00</b>	<b>8.03</b>
BANCO BILBAO VI FL.R 18-XX 24/03Q	EUR	600,000	578,106.00	2.51
BANCO DE SABADELL FL.R 22-28 10/11A	EUR	100,000	100,289.00	0.44
BANCO DE SABADELL SA FL.R 21-28 16/06A	EUR	600,000	483,552.00	2.10
KUTXABANK SA FL.R 21-27 14/10A	EUR	800,000	687,168.00	2.99
<b>Sweden</b>			<b>196,366.00</b>	<b>0.85</b>
TELI CO FL.R 22-82 21/12A	EUR	200,000	196,366.00	0.85
<b>Switzerland</b>			<b>179,772.00</b>	<b>0.78</b>
CREDIT SUISSE GROUP FL.R 17-25 17/07A	EUR	200,000	179,772.00	0.78
<b>United Kingdom</b>			<b>202,880.00</b>	<b>0.88</b>
HSBC FL.R 22-32 16/11A	EUR	200,000	202,880.00	0.88
<b>United States of America</b>			<b>349,068.00</b>	<b>1.52</b>
JPMORGAN CHASE CO FL.R 22-30 23/03A	EUR	400,000	349,068.00	1.52
<b>Other transferable securities</b>			<b>898,305.00</b>	<b>3.90</b>
<b>Bonds</b>			<b>898,305.00</b>	<b>3.90</b>
<b>France</b>			<b>100,016.00</b>	<b>0.43</b>
CARREFOUR SA 4.1250 22-28 12/10A	EUR	100,000	100,016.00	0.43
<b>Ireland</b>			<b>287,545.00</b>	<b>1.25</b>
VODAFONE INTERNATIONAL 3.25 22-29 02/03A	EUR	200,000	193,328.00	0.84
VODAFONE INTERNATIONAL 3.75 22-34 02/12A	EUR	100,000	94,217.00	0.41
<b>Spain</b>			<b>294,168.00</b>	<b>1.28</b>
IBERDROLA FINANZAS 3.125 22-28 22/11A	EUR	300,000	294,168.00	1.28
<b>United States of America</b>			<b>216,576.00</b>	<b>0.94</b>
BERKSHIRE HATHAWAY I 0.5 21-41 15/01A	EUR	400,000	216,576.00	0.94
<b>Undertakings for Collective Investment</b>			<b>1,075,668.80</b>	<b>4.67</b>
<b>Shares/Units in investment funds</b>			<b>1,075,668.80</b>	<b>4.67</b>
<b>Luxembourg</b>			<b>1,075,668.80</b>	<b>4.67</b>
LYXOR EURO CORPORATE BOND AC	EUR	8,000	1,075,668.80	4.67
<b>Total securities portfolio</b>			<b>22,228,220.54</b>	<b>96.58</b>

# **NATIXIS AM Funds - Ostrum Euro Inflation**

# NATIXIS AM Funds - Ostrum Euro Inflation

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## Statement of net assets as at 31/12/22

	<i>Expressed in EUR</i>
<b>Assets</b>	<b>120,489,996.06</b>
Securities portfolio at market value	119,378,254.13
<i>Cost price</i>	<i>122,546,415.33</i>
Cash at banks and liquidities	685,335.22
Receivable on subscriptions	29,037.14
Net unrealised appreciation on financial futures	136,220.00
Net unrealised appreciation on swaps	25,579.88
Interests receivable on securities portfolio	231,516.43
Other interests receivable	4,053.26
<b>Liabilities</b>	<b>248,507.28</b>
Bank overdrafts	162,534.02
Payable on redemptions	6,517.38
Management and administration fees payable	51,389.87
Other liabilities	28,066.01
<b>Net asset value</b>	<b>120,241,488.78</b>

## NATIXIS AM Funds - Ostrum Euro Inflation

### Statistics

		31/12/22	30/06/22	30/06/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>120,241,488.78</b>	<b>115,456,515.27</b>	<b>100,841,870.50</b>
<b>Class I (EUR)</b>				
Number of shares		1,709,924.07	1,689,190.69	1,725,214.81
Net asset value per share	EUR	47.86	49.14	46.89
<b>Class I (EUR) - Distribution</b>				
Number of shares		-	75,000.00	150,000.00
Net asset value per share	EUR	-	105.64	101.27
<b>Class N (EUR)</b>				
Number of shares		1,268.83	1,893.91	-
Net asset value per share	EUR	94.52	97.11	-
<b>Class N (EUR) - Distribution</b>				
Number of shares		3,416.44	-	-
Net asset value per share	EUR	100.71	-	-
<b>Class R (EUR)</b>				
Number of shares		842,173.12	525,194.94	106,778.26
Net asset value per share	EUR	45.06	46.36	44.41

## NATIXIS AM Funds - Ostrum Euro Inflation

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### Changes in number of shares outstanding from 01/07/22 to 31/12/22

	Shares outstanding as at 01/07/22	Shares issued	Shares redeemed	Shares outstanding as at 31/12/22
Class I (EUR)	1,689,190.69	623,611.75	602,878.37	1,709,924.07
Class I (EUR) - Distribution	75,000.00	0.00	75,000.00	0.00
Class N (EUR)	1,893.91	0.00	625.07	1,268.83
Class N (EUR) - Distribution	0.00	5,715.80	2,299.36	3,416.44
Class R (EUR)	525,194.94	500,584.48	183,606.30	842,173.12

## NATIXIS AM Funds - Ostrum Euro Inflation

### Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market</b>			<b>113,909,282.32</b>	<b>94.73</b>
<b>Bonds</b>			<b>113,909,282.32</b>	<b>94.73</b>
<b>France</b>			<b>53,953,965.53</b>	<b>44.87</b>
FRANCE 0.10 15-25 01/03A	EUR	5,450,000	6,229,931.97	5.18
FRANCE 0.10 16-28 01/03A	EUR	5,200,000	5,889,523.06	4.90
FRANCE 0.10 19-29 01/03A	EUR	3,835,000	4,317,970.74	3.59
FRANCE 0.10 20-31 25/07A	EUR	10,250,000	11,294,364.68	9.39
FRANCE 0.10 21-32 01/03A	EUR	4,000,000	4,289,370.19	3.57
FRANCE 0.1 20-26 01/03A	EUR	8,490,000	9,654,863.64	8.03
FRANCE 0.70 13-30 25/07A	EUR	835,000	1,016,048.35	0.85
FRANCE OAT INDEXED 0.25 13-24 25/07A	EUR	2,750,000	3,392,227.87	2.82
FRANCE OAT INDEXED 1.85 10-27 25/07A	EUR	3,800,000	5,214,536.40	4.34
FRANCE OAT INDEXED 3.15 02-32 25/07A	EUR	350,000	638,236.58	0.53
FRANCE OAT INDEXED 3.40 99-29 25/07A	EUR	1,160,000	2,016,892.05	1.68
<b>Germany</b>			<b>18,844,362.29</b>	<b>15.67</b>
GERMANY 0.10 15-26 15/04A	EUR	8,450,000	10,181,211.28	8.47
GERMANY 0.1 21-33 15/04A	EUR	450,000	510,380.37	0.42
GERMANY 0.50 14-30 15/04A	EUR	6,605,000	8,152,770.64	6.78
<b>Italy</b>			<b>26,467,730.44</b>	<b>22.01</b>
ITALY 0.40 19-30 15/05S	EUR	3,100,000	3,166,653.95	2.63
ITALY 0.65 20-26 15/05S	EUR	8,300,000	9,238,500.44	7.68
ITALY 1.25 15-32 15/09S	EUR	4,500,000	4,906,637.94	4.08
ITALY 1.30 16-28 15/05S	EUR	4,325,000	5,035,082.69	4.19
ITALY 2.35 14-24 15/09S	EUR	2,605,000	3,252,376.72	2.70
ITALY 3.10 11-26 15/09S	EUR	640,000	868,478.70	0.72
<b>Spain</b>			<b>14,643,224.06</b>	<b>12.18</b>
SPAIN 0.65 16-27 30/11A.65 17-27 30/11A	EUR	4,400,000	5,225,847.60	4.35
SPAIN 1.00 14-30 30/11A	EUR	5,490,000	6,554,700.50	5.45
SPAIN 1.80 13-24 30/11A	EUR	2,305,000	2,862,675.96	2.38
<b>Undertakings for Collective Investment</b>			<b>5,468,971.81</b>	<b>4.55</b>
<b>Shares/Units in investment funds</b>			<b>5,468,971.81</b>	<b>4.55</b>
<b>Luxembourg</b>			<b>5,468,971.81</b>	<b>4.55</b>
NATIXIS INTERNATIONAL FUNDS (LUX) I SICA	EUR	21,350	3,047,072.00	2.53
NIFLI GL INFL -DH-I/A(EUR)-CAP	EUR	26,000	2,421,899.81	2.01
<b>Total securities portfolio</b>			<b>119,378,254.13</b>	<b>99.28</b>

# **NATIXIS AM Funds - Ostrum SRI Euro Aggregate**

# NATIXIS AM Funds - Ostrum SRI Euro Aggregate

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## Statement of net assets as at 31/12/22

Expressed in EUR

<b>Assets</b>	<b>823,904,368.70</b>
Securities portfolio at market value	752,488,659.37
<i>Cost price</i>	877,675,698.60
Cash at banks and liquidities	65,796,141.50
Receivable on subscriptions	4,653.54
Net unrealised appreciation on swaps	134,679.51
Dividends receivable on securities portfolio	6,021.79
Interests receivable on securities portfolio	5,423,828.69
Other interests receivable	50,384.30
<b>Liabilities</b>	<b>35,550,393.10</b>
Bank overdrafts	1,454,719.23
Payable on investments purchased	643.93
Payable on redemptions	52,659.05
Payable on repurchase agreements	31,208,704.10
Net unrealised depreciation on financial futures	2,364,448.40
Management and administration fees payable	156,014.58
Interests payable on reverse repurchase agreements	74,962.66
Interests payable on swaps	14,361.11
Other interests payable	12,465.11
Other liabilities	211,414.93
<b>Net asset value</b>	<b>788,353,975.60</b>

# NATIXIS AM Funds - Ostrum SRI Euro Aggregate

## Statistics

		31/12/22	30/06/22	30/06/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>788,353,975.60</b>	<b>809,946,359.46</b>	<b>895,266,355.79</b>
<b>Class SI (EUR)</b>				
Number of shares		2,868,581.80	2,421,766.42	1,818,815.52
Net asset value per share	EUR	91.51	96.72	111.25
<b>Class I (EUR)</b>				
Number of shares		605.23	622.89	554.12
Net asset value per share	EUR	149,753.56	158,494.98	182,843.02
<b>Class I (EUR) - Distribution</b>				
Number of shares		72.26	74.62	80.51
Net asset value per share	EUR	102,437.82	108,733.11	126,443.02
<b>Class N (EUR)</b>				
Number of shares		275.00	275.00	12,275.00
Net asset value per share	EUR	88.26	93.48	107.82
<b>Class R (EUR)</b>				
Number of shares		58,841.37	31,691.88	39,382.89
Net asset value per share	EUR	133.84	141.96	164.34
<b>Class R (EUR) - Distribution</b>				
Number of shares		4,435.56	4,435.47	5,770.32
Net asset value per share	EUR	109.24	115.95	134.82
<b>Class SI (EUR) - Distribution</b>				
Number of shares		5,039,051.44	5,249,505.60	5,572,556.09
Net asset value per share	EUR	83.15	88.27	102.64
<b>Class RE (EUR)</b>				
Number of shares		397.65	397.65	1,276.36
Net asset value per share	EUR	102.80	109.35	127.42
<b>Class RE (EUR) - Distribution</b>				
Number of shares		5,466.16	6,138.26	8,020.37
Net asset value per share	EUR	69.16	73.57	85.75
<b>Class RAH (USD)</b>				
Number of shares		-	-	-
Net asset value per share	USD	-	-	-

## NATIXIS AM Funds - Ostrum SRI Euro Aggregate

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### Changes in number of shares outstanding from 01/07/22 to 31/12/22

	Shares outstanding as at 01/07/22	Shares issued	Shares redeemed	Shares outstanding as at 31/12/22
<b>Class SI (EUR)</b>	2,421,766.42	483,069.40	36,254.02	2,868,581.80
<b>Class I (EUR)</b>	622.89	20.63	38.29	605.23
<b>Class I (EUR) - Distribution</b>	74.62	1.22	3.57	72.26
<b>Class N (EUR)</b>	275.00	0.00	0.00	275.00
<b>Class R (EUR)</b>	31,691.88	33,503.68	6,354.19	58,841.37
<b>Class R (EUR) - Distribution</b>	4,435.47	0.09	0.00	4,435.56
<b>Class SI (EUR) - Distribution</b>	5,249,505.60	97,323.90	307,778.07	5,039,051.44
<b>Class RE (EUR)</b>	397.65	0.00	0.00	397.65
<b>Class RE (EUR) - Distribution</b>	6,138.26	0.00	672.10	5,466.16
<b>Class RAH (USD)</b>	0.00	1.95	1.95	0.00

# NATIXIS AM Funds - Ostrum SRI Euro Aggregate

## Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market</b>			<b>663,112,358.47</b>	<b>84.11</b>
<b>Bonds</b>			<b>597,964,932.47</b>	<b>75.85</b>
<b>Australia</b>			<b>4,273,594.00</b>	<b>0.54</b>
NATL AUSTRALIA BANK 2.125 22-28 24/05A	EUR	1,600,000	1,485,664.00	0.19
NATL AUSTRALIA BANK 2.347 22-29 30/08A	EUR	3,000,000	2,787,930.00	0.35
<b>Austria</b>			<b>8,292,400.00</b>	<b>1.05</b>
AUSTRIA 1.50 16-47 20/02A	EUR	5,000,000	3,648,800.00	0.46
AUSTRIA 2.40 13-34 23/05A	EUR	5,000,000	4,643,600.00	0.59
<b>Belgium</b>			<b>13,962,310.50</b>	<b>1.77</b>
BELFIUS BANQUE SA/NV 3.125 16-26 11/05A	EUR	2,000,000	1,922,920.00	0.24
BELGIUM 1.00 15-31 22/06A	EUR	2,000,000	1,694,420.00	0.21
BELGIUM 1.60 16-47 22/06A	EUR	8,000,000	5,626,960.00	0.71
BELGIUM 4.00 12-32 28/03A	EUR	825,000	877,750.50	0.11
COMMUNAUTE EUROPEENN 0 20-25 17/11A	EUR	2,000,000	1,844,180.00	0.23
EUROPEAN UNION 3.375 22-42 04/11A	EUR	2,000,000	1,996,080.00	0.25
<b>Canada</b>			<b>21,420,447.00</b>	<b>2.72</b>
BANK OF MONTREAL 0.0500 21-29 08/06A	EUR	12,000,000	9,688,920.00	1.23
BANK OF MONTREAL 0.125 22-27 26/01A	EUR	5,000,000	4,375,900.00	0.56
CAISSES DESJARDINS 0.05 19-27 26/11A	EUR	5,000,000	4,246,050.00	0.54
TORONTO-DOMINIO 3.1290 22-32 03/08A	EUR	1,300,000	1,184,157.00	0.15
TORONTO DOMINION BK 0.375 19-24 25/04A	EUR	2,000,000	1,925,420.00	0.24
<b>Chile</b>			<b>2,002,262.82</b>	<b>0.25</b>
CHILI 3.125 16-26 21/01S	USD	2,250,000	2,002,262.82	0.25
<b>China</b>			<b>1,632,940.00</b>	<b>0.21</b>
CHINA GOVT INTL BOND 0.125 21-28 17/11A	EUR	2,000,000	1,632,940.00	0.21
<b>Denmark</b>			<b>4,132,921.00</b>	<b>0.52</b>
DANSKE BANK A/S 0.875 18-23 22/05A	EUR	2,000,000	1,983,760.00	0.25
ISS GLOBAL AS 1.5 17-27 31/08A	EUR	600,000	522,066.00	0.07
NOVO NORDISK FI 1.3750 22-30 31/03A	EUR	700,000	608,755.00	0.08
ORSTED 5.25 22-XX 08/12A	EUR	1,000,000	1,018,340.00	0.13
<b>Finland</b>			<b>4,614,300.00</b>	<b>0.59</b>
FINLAND 2.625 12-42 04/07A	EUR	5,000,000	4,614,300.00	0.59
<b>France</b>			<b>169,476,096.85</b>	<b>21.50</b>
AGENCE FRANCAIS 0.3750 21-36 25/05A	EUR	1,700,000	1,099,798.00	0.14
ALD SA 0.0000 21-24 23/02A	EUR	1,300,000	1,241,058.00	0.16
ALD SA 4.75 22-25 13/10A	EUR	1,400,000	1,427,986.00	0.18
ALSTOM SA 0.5 21-30 27/07A	EUR	900,000	681,903.00	0.09
ALSTOM SA 0 21-29 11/01A	EUR	1,000,000	784,800.00	0.10
ARKEMA SA 0.75 19-29 03/12A	EUR	1,600,000	1,290,560.00	0.16
AUCHAN HOLDING SA 4.875 22-28 08/12A/12A	EUR	1,100,000	1,033,637.00	0.13
AXA HOME LOAN S 0.7500 22-26 22/10A	EUR	6,000,000	5,456,160.00	0.69
BFCM 3.00 15-25 11/09A	EUR	1,000,000	982,150.00	0.12
BNP PARIBAS 1.00 17-24 29/11A	EUR	1,500,000	1,418,175.00	0.18
BOUYGUES 2.25 22-29 29/06A	EUR	1,300,000	1,170,065.00	0.15
BOUYGUES SA 3.2500 22-37 30/06A	EUR	800,000	677,168.00	0.09
BPCE SFH 0.01 20-30 27/05A	EUR	500,000	391,315.00	0.05
BPIFRANCE 2.125 22-27 29/11A	EUR	4,000,000	3,790,160.00	0.48
BPIFRANCE SA 0.875 17-26 15/11A	EUR	5,000,000	4,572,800.00	0.58
BUREAU VERITAS 1.125 19-27 18/01A	EUR	900,000	799,434.00	0.10
CA 3.875 22-34 28/11A	EUR	1,100,000	1,052,535.00	0.13
CADES 2.75 22-32 25/11A	EUR	6,300,000	5,950,476.00	0.75

# NATIXIS AM Funds - Ostrum SRI Euro Aggregate

## Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
CAISSE D'AMORTISSEME 0 21-26 15/06A	EUR	15,000,000	13,267,500.00	1.68
CAISSE FRANCAIS 0.0100 21-29 27/04A	EUR	3,000,000	2,435,280.00	0.31
CAPGEMINI SE 1.625 20-26 15/04A	EUR	800,000	753,144.00	0.10
CARREFOUR BANQUE 0.107 21-25 14/06A	EUR	700,000	642,299.00	0.08
CIE DE FIN.FONCIER 0.225 16-26 14/09A	EUR	5,000,000	4,463,900.00	0.57
CNP ASSURANCES 2.75 19-29 05/02A	EUR	900,000	799,686.00	0.10
COMPAGNIE DE SAINT GO 2.125 22-28 10/06A	EUR	900,000	826,659.00	0.10
COMPAGNIE FIN ET IND 0.75 16-28 09/09A	EUR	1,000,000	856,890.00	0.11
CREDIT AGRICOLE 0.8750 18-28 11/08A	EUR	5,400,000	4,722,462.00	0.60
CREDIT MUTUEL ARKEA 0.875 20-27 07/05A	EUR	1,100,000	967,725.00	0.12
DANONE 3.071 22-32 07/09A	EUR	1,000,000	959,130.00	0.12
ELECTRICITE DE 4.7500 22-34 12/10A	EUR	1,000,000	988,320.00	0.13
ENGIE SA 0.0 19-27 04 03A	EUR	700,000	599,550.00	0.08
ESSILORLUXOTTICA 0.5 19-27 27/11A	EUR	2,000,000	1,733,460.00	0.22
FAURECIA 7.25 22-26 15/06S	EUR	800,000	809,872.00	0.10
FRANCE 0.1 20-26 01/03A	EUR	2,000,000	2,274,408.39	0.29
FRANCE 0.50 21-44 25/06A	EUR	8,000,000	4,623,520.00	0.59
FRANCE 1.75 17-39 25/06A	EUR	20,000,000	16,230,600.00	2.06
FRANCE 2.50 13-30 25/05A	EUR	15,000,000	14,616,600.00	1.85
FRANCE 2.75 12-27 25/10A	EUR	3,000,000	2,992,320.00	0.38
FRANCE 4.50 09-41 25/04A	EUR	7,000,000	8,093,680.00	1.03
FRANCE OAT INDEXED 1.85 10-27 25/07A	EUR	8,000,000	10,977,971.37	1.39
FRANCE OAT INDEXED 2.10 08-23 25/07A	EUR	3,000,000	3,821,164.09	0.48
GROUPAMA SA 6.00 17-27 23/01A	EUR	2,000,000	2,088,160.00	0.26
HLDG INFRA TRANSPORT 1.625 20-29 18/09A	EUR	1,000,000	820,020.00	0.10
HOLDING D'INFRA 0.1250 21-25 16/09A	EUR	1,200,000	1,058,136.00	0.13
HOLDING D INFRASTRU 0.6250 21-28 16/09A	EUR	700,000	547,624.00	0.07
ICADE SANTE SAS 1.375 20-30 17/09A	EUR	1,500,000	1,102,230.00	0.14
IMERYS 1 21-31 14/05A	EUR	800,000	552,560.00	0.07
INFRA PARK SA 1.6250 18-28 19/04A	EUR	1,300,000	1,121,562.00	0.14
KERING SA 1.875 22-30 05/05A	EUR	2,200,000	2,007,962.00	0.25
LEGRAND SA 0.6250 19-28 24/06A	EUR	1,200,000	1,014,420.00	0.13
L OREAL S A 0.375 22-24 29/03A	EUR	700,000	680,463.00	0.09
MERCIALYS 4.625 20-27 07/07A	EUR	600,000	535,140.00	0.07
ORANGE SA 8.125 03-33 28/01AA	EUR	1,500,000	1,960,935.00	0.25
ORANO SA 5.375 22-27 15/05A	EUR	600,000	608,148.00	0.08
RCI BANQUE 4.125 22-25 01/12A	EUR	1,500,000	1,489,545.00	0.19
RTE EDF TRANSPORT 1.125 19-49 09/09A	EUR	500,000	265,385.00	0.03
SAFRAN SA 0.125 21-26 16/03A	EUR	1,800,000	1,614,168.00	0.20
SANEF SA 1.875 15-26 16/03A	EUR	1,000,000	930,010.00	0.12
SANOFI 1.2500 22-29 06/04A	EUR	1,900,000	1,685,262.00	0.21
SCHNEIDER ELECTRIC 3.25 22-27 09/11A	EUR	400,000	395,444.00	0.05
SCHNEIDER ELECTRIC 3.5 22-32 09/11A	EUR	800,000	788,312.00	0.10
SEB 1.50 17-24 31/05A	EUR	1,200,000	1,146,756.00	0.15
SNCF RESEAU 2.00 18-48 05/02A	EUR	600,000	420,642.00	0.05
SOCIETE DU GRAN 0.3000 21-31 25/11A	EUR	4,000,000	3,048,080.00	0.39
SOCIETE GENERALE 4.00 13-23 07/06A	EUR	1,300,000	1,303,172.00	0.17
SOCIETE GENERALE SA 4.25 22-30 06/12A12A	EUR	1,000,000	960,640.00	0.12
SUEZ SA 1.25 20-35 14/05A	EUR	1,000,000	722,360.00	0.09
UNION NATIONALE INT 0.00 21-34 25/05A	EUR	10,200,000	6,968,130.00	0.88
VALEO SE 5.375 22-27 28/05A 22-27 28/05A	EUR	1,400,000	1,364,510.00	0.17
<b>Germany</b>			<b>107,807,798.00</b>	<b>13.68</b>
BERTELSMANN AG 3.5 22-29 29/05A	EUR	1,000,000	971,200.00	0.12
CONTINENTAL AG 3.625 22-27 30/11A	EUR	1,200,000	1,167,048.00	0.15
DEUTSCHE LUFTHANSA AG 0.1 21-23 16/11A	EUR	700,000	684,922.00	0.09
DEUTSCHE TELEKOM AG 1.375 19-34 05/07A	EUR	500,000	384,285.00	0.05
ENGIE SA 1.0000 21-36 26/10A	EUR	500,000	328,860.00	0.04

# NATIXIS AM Funds - Ostrum SRI Euro Aggregate

## Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
GERMANY 0.0000 20-30 15/08A	EUR	50,000,000	41,462,500.00	5.26
GERMANY 0.01 21-31 04/01A	EUR	10,000,000	7,824,800.00	0.99
GERMANY 0 21-31 15/08A	EUR	7,000,000	5,653,550.00	0.72
HENKEL AG & CO KGAA 2.625 22-27 13/09A	EUR	1,500,000	1,455,240.00	0.18
INFINEON TECHNO 0.625 22-25 17/02A	EUR	400,000	375,908.00	0.05
INFINEON TECHNO 1.1250 20-26 24/06A	EUR	600,000	549,414.00	0.07
KFW 0.1250 22-32 09/01A	EUR	30,000,000	22,938,900.00	2.91
KREDITANSTALT KFW 2.5 22-25 19/11A	EUR	17,000,000	16,822,860.00	2.13
STATE OF LOWER SAXONY 0.01 20-30 13/08A	EUR	5,000,000	3,963,950.00	0.50
VOLKSWAGEN FINANCIAL 3.375 20-28 06/04A	EUR	1,000,000	936,660.00	0.12
VONOVIA SE 1.375 22-26 28/01A	EUR	900,000	816,381.00	0.10
VONOVIA SE 5.0 22-30 23/11A	EUR	1,500,000	1,471,320.00	0.19
<b>Greece</b>			<b>1,879,220.00</b>	<b>0.24</b>
HELLENIC REPUBLIC 1.875 19-26 23/07A	EUR	2,000,000	1,879,220.00	0.24
<b>Indonesia</b>			<b>5,045,651.92</b>	<b>0.64</b>
PERUSAHAAN PENE 1.5000 21-26 09/06S	USD	3,000,000	2,542,290.94	0.32
REPUBLIC OF IND 2.1500 21-31 28/07S	USD	3,200,000	2,503,360.98	0.32
<b>Ireland</b>			<b>3,715,572.39</b>	<b>0.47</b>
AQUARIUS INVESTMENTS 4.25 13-43 02/10A	EUR	203,000	203,432.39	0.03
IRELAND 0.90 18-28 15/05A	EUR	3,000,000	2,717,130.00	0.34
IRELAND 2.00 15-45 18/02A	EUR	1,000,000	795,010.00	0.10
<b>Israel</b>			<b>8,360,550.00</b>	<b>1.06</b>
ISRAEL 1.50 17-27 18/01A	EUR	9,000,000	8,360,550.00	1.06
<b>Italy</b>			<b>81,002,739.00</b>	<b>10.27</b>
ACEA SPA 0.00 21-25 28/09A	EUR	1,000,000	899,970.00	0.11
BUONI POLIENNAL 1.5000 21-45 30/04S	EUR	5,000,000	2,796,200.00	0.35
BUONI POLIENNALI TES 2.45 20-50 01/09S	EUR	4,000,000	2,631,000.00	0.33
CASSA DEPOSITI 1.875 18-26 07/02A	EUR	1,100,000	1,034,143.00	0.13
INTESA SANPAOLO 1.00 19-26 19/11A	EUR	1,000,000	890,240.00	0.11
INTESA SANPAOLO 3.25 14-26 10/02A	EUR	3,000,000	2,981,700.00	0.38
ITALY 1.25 16-26 01/12S	EUR	20,000,000	18,252,000.00	2.32
ITALY 1.65 15-32 01/03S	EUR	20,000,000	15,846,200.00	2.01
ITALY 2.00 18-28 01/02S	EUR	17,000,000	15,521,850.00	1.97
ITALY 2.70 16-47 01/03S	EUR	5,000,000	3,578,850.00	0.45
ITALY 5.75 02-33 01/02S	EUR	2,000,000	2,169,280.00	0.28
ITALY BTP 5.00 03-34 01/08S	EUR	8,000,000	8,116,800.00	1.03
MEDIOBANCA 1 20-27 08/09A	EUR	1,500,000	1,308,390.00	0.17
UBI BANCA 0.375 16-26 14/09A	EUR	800,000	717,736.00	0.09
UBI BANCA 1.25 14-25 07/02A	EUR	3,000,000	2,869,830.00	0.36
UNICREDIT SPA 0.5 08-13 12/02A	EUR	1,500,000	1,388,550.00	0.18
<b>Japan</b>			<b>833,840.00</b>	<b>0.11</b>
MIZUHO FINANCIAL GP 2.096 22-32 08/04A	EUR	1,000,000	833,840.00	0.11
<b>Luxembourg</b>			<b>8,018,056.00</b>	<b>1.02</b>
BECTON DICKINSON 0.334 21-28 13/08A	EUR	400,000	329,632.00	0.04
BECTON DICKINSON EURO 1.336 21-41 13/08A	EUR	500,000	308,470.00	0.04
CNH INDUSTRIAL FINAN 0 20-24 01/12A	EUR	1,600,000	1,531,920.00	0.19
EFSF 1.80 17-48 10/07A	EUR	1,200,000	910,416.00	0.12
EUROFINS SCIENTIFIC 4 22-29 06/07A06/07A	EUR	600,000	588,714.00	0.07
MEDTRONIC GLOBAL HOL 1.625 20-50 29/09A	EUR	1,000,000	592,460.00	0.08
NESTLE FINANCE INTER 3.375 22-34 15/11A	EUR	700,000	677,992.00	0.09
PROLOGIS INTL F 3.1250 22-31 01/06A	EUR	800,000	709,192.00	0.09
PROLOGIS INTL FDG II 1.876 15-25 17/04AA	EUR	1,000,000	948,940.00	0.12
SELP FINANCE SARL 1.50 19-26 20/12A	EUR	1,000,000	863,220.00	0.11
SELP FINANCE SARL 3.75 22-27 10/08A	EUR	600,000	557,100.00	0.07

# NATIXIS AM Funds - Ostrum SRI Euro Aggregate

## Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Mexico</b>			<b>3,641,220.00</b>	<b>0.46</b>
MEXICO 1.625 19-26 08/04A	EUR	2,000,000	1,883,040.00	0.24
MEXICO GOVT INTL BOND 2.375 22-30 11/02A	EUR	2,000,000	1,758,180.00	0.22
<b>Morocco</b>			<b>370,250.00</b>	<b>0.05</b>
MOROCCO 1.50 19-31 27/11A	EUR	500,000	370,250.00	0.05
<b>Netherlands</b>			<b>30,881,781.00</b>	<b>3.92</b>
ABN AMRO BK 3.0 22-32 01/06A	EUR	1,000,000	904,440.00	0.11
ADECCO INT FINA 0.1250 21-28 21/09A	EUR	1,000,000	814,610.00	0.10
COCA COLA HBC FIN 2.75 22-25 23/09A3/09A	EUR	500,000	486,485.00	0.06
DEUTSCHE TELEKOM AG 1.375 17-27 30/01A	EUR	500,000	463,695.00	0.06
DIAGO CAP BV 1.5 22-29 08/06A	EUR	1,400,000	1,243,746.00	0.16
DIGITAL DUTCH FINCO 0.625 20-25 17/01A	EUR	1,300,000	1,162,733.00	0.15
DIGITAL DUTCH FINCO 1.25 20-31 26/06A	EUR	1,200,000	878,184.00	0.11
ENEL FINANCE INTL 1.25 22-35 17/01A7/01A	EUR	1,000,000	698,190.00	0.09
ENEL FIN INTL 0.00 19-24 17/06A	EUR	1,000,000	952,270.00	0.12
GSK CAPITAL BV 3.0 22-27 28/11A	EUR	700,000	684,649.00	0.09
HEINEKEN NV 1.00 16-26 04/05A	EUR	1,000,000	922,130.00	0.12
HEINEKEN NV 1.25 20-33 07/05A	EUR	1,000,000	791,740.00	0.10
ING BANK NV 0.8750 18-28 11/04A	EUR	5,000,000	4,431,500.00	0.56
ING GROEP NV 4.8750 22-27 14/11A	EUR	1,300,000	1,323,894.00	0.17
KPN NV 0.875 21-33 15/11A50 21-33 15/11A	EUR	1,400,000	993,832.00	0.13
LEASEPLAN CORPORATION 0.25 21-26 07/09AA	EUR	1,500,000	1,285,785.00	0.16
NETHERLANDS 0.25 19-29 14/02A	EUR	2,000,000	1,703,620.00	0.22
NETHERLANDS 4.00 05-37 15/01A	EUR	5,000,000	5,588,400.00	0.71
RELX FINANCE BV 1.375 16-26 12/05A	EUR	1,100,000	1,022,230.00	0.13
SIEMENS FINANCIERING 0.1250 19-29 05/09A	EUR	700,000	575,519.00	0.07
SIEMENS FINANCIERING 0.62522-27 25/02A	EUR	1,100,000	986,689.00	0.13
SIGNIFY NV 2.375 20-27 11/05A05A	EUR	1,500,000	1,411,440.00	0.18
STELLANTIS 4.50 20-28 07/07A	EUR	500,000	500,020.00	0.06
TENNET HOLDING BV 4.75 22-42 28/10A	EUR	1,000,000	1,055,980.00	0.13
<b>Peru</b>			<b>466,670.00</b>	<b>0.06</b>
PERU 3.75 16-30 01/03A	EUR	500,000	466,670.00	0.06
<b>Poland</b>			<b>558,012.00</b>	<b>0.07</b>
PKO BANK HIPOTECZNY 0.75 17-24 27/08A	EUR	300,000	286,482.00	0.04
POLAND 0.875 15-27 10/05A	EUR	300,000	271,530.00	0.03
<b>Portugal</b>			<b>4,976,890.00</b>	<b>0.63</b>
ENERGIAS DE PORTUGAL 1.625 20-27 15/04A	EUR	1,600,000	1,464,192.00	0.19
PORTUGAL 0.30 21-31 17/10A	EUR	4,600,000	3,512,698.00	0.45
<b>Romania</b>			<b>219,042.00</b>	<b>0.03</b>
ROMANIA 1.3750 20-29 02/12A	EUR	300,000	219,042.00	0.03
<b>Senegal</b>			<b>202,596.00</b>	
SENEGAL GOVERNEMENT 5.375 21-37 08/06A	EUR	300,000	202,596.00	0.03
<b>Slovakia</b>			<b>1,421,040.00</b>	<b>0.18</b>
SLOVAKIA 2.00 17-47 17/10A	EUR	2,000,000	1,421,040.00	0.18
<b>Slovenia</b>			<b>5,269,010.00</b>	<b>0.67</b>
SLOVENIA 0.125 21-31 01/07A	EUR	1,600,000	1,177,952.00	0.15
SLOVENIA 0.4875 20-50 20/10A	EUR	1,800,000	778,446.00	0.10
SLOVENIA GOVERNMENT BO 0.00 22-26 13/02A	EUR	3,600,000	3,312,612.00	0.42
<b>Spain</b>			<b>81,158,444.60</b>	<b>10.29</b>
ABERTIS INFRASTRUCT 1.375 16-26 20/05A	EUR	1,000,000	908,100.00	0.12
BANKINTER SA 0.8750 19-26 08/07A	EUR	1,000,000	887,860.00	0.11
BBVA 3.875 13-23 30/01A	EUR	100,000	100,132.00	0.01

# NATIXIS AM Funds - Ostrum SRI Euro Aggregate

## Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
FERROVIAL EMISIONES 0.54 20-28 12/11A	EUR	1,000,000	787,090.00	0.10
IBERDROLA FINANZAS 3.375 22-32 22/11A	EUR	1,000,000	962,990.00	0.12
SANTANDER ISSUANCES 3.125 17-27 19/01A	EUR	500,000	480,085.00	0.06
SPAIN 0.00 20-26 31/01A	EUR	20,000,000	18,230,000.00	2.31
SPAIN 1.40 18-28 30/04A	EUR	12,000,000	10,958,520.00	1.39
SPAIN 1.45 17-27 31/10A	EUR	10,000,000	9,251,200.00	1.17
SPAIN 1.95 15-30 30/07A	EUR	17,000,000	15,436,340.00	1.96
SPAIN 1 21-42 30/07A	EUR	5,624,000	3,423,047.60	0.43
SPAIN 5.15 13-44 31/10A	EUR	2,000,000	2,368,840.00	0.30
SPAIN 5.90 11-26 30/07A	EUR	15,000,000	16,460,550.00	2.09
TELEFONICA EMISIONES 2.592 22-31 25/05A	EUR	1,000,000	903,690.00	0.11
<b>Sweden</b>			<b>4,752,914.00</b>	<b>0.60</b>
ATTENFALL AB 3.25 22-24 18/04A	EUR	500,000	497,370.00	0.06
MOLNLYCKE HOLDING AB 0.875 19-29 05/09AA	EUR	1,500,000	1,183,890.00	0.15
SECURITAS AB 0.25 21-28 22/02A	EUR	1,000,000	775,620.00	0.10
SKF AB 0.2500 21-31 15/02A	EUR	500,000	362,820.00	0.05
TELIA COMPANY AB 2.125 19-34 20/02A	EUR	1,000,000	832,180.00	0.11
VATTENFALL AB 3.75 22-26 18/10A	EUR	1,100,000	1,101,034.00	0.14
<b>Switzerland</b>			<b>1,155,000.00</b>	<b>0.15</b>
UBS GROUP AG 1.00 22-25 21/03A	EUR	1,200,000	1,155,000.00	0.15
<b>Togo</b>			<b>449,460.00</b>	<b>0.06</b>
BANQUE OUEST AFRICAINE 2.75 21-33 22/01A	EUR	600,000	449,460.00	0.06
<b>United Arab Emirates</b>			<b>4,483,204.50</b>	<b>0.57</b>
ABU DHABI 2.5 20-25 16/04S	USD	5,000,000	4,483,204.50	0.57
<b>United Kingdom</b>			<b>4,922,924.00</b>	<b>0.62</b>
COCA-COLA EUROPACIFIC 1.125 19-29 12/04A	EUR	1,000,000	851,240.00	0.11
MONDI FINANCE 1.50 16-24 15/04A	EUR	1,000,000	974,000.00	0.12
MOTABILITY OPERATION 0.125 21-28 20/01A	EUR	900,000	751,392.00	0.10
NATIONWIDE BUILDING 2.00 22-27 28/04A	EUR	1,000,000	925,040.00	0.12
SSE PLC 2.875 22-29 01/08A5 22-29 01/08A	EUR	900,000	839,475.00	0.11
STANDARD CHARTERED 1.2 21-31 23/03A	EUR	700,000	581,777.00	0.07
<b>United States of America</b>			<b>6,565,774.89</b>	<b>0.83</b>
AMERICAN TOWER 0.5 20-28 10/09A	EUR	1,300,000	1,066,923.00	0.14
COCA-COLA CO 0.8 20-40 18/09A	EUR	500,000	318,000.00	0.04
GOLDMAN SACHS GROUP 0.1250 19-24 19/08A	EUR	1,100,000	1,044,483.00	0.13
MARSH MCLENNAN COS 1.349 19-26 21/09A	EUR	1,000,000	908,250.00	0.12
UNITED STATES 0.375 17-27 15/07S	USD	3,000,000	3,228,118.89	0.41
<b>Floating rate notes</b>			<b>55,448,426.00</b>	<b>7.03</b>
<b>Austria</b>			<b>793,880.00</b>	<b>0.10</b>
ERSTE GROUP BANK AG FL.R 21-32 15/11A	EUR	1,000,000	793,880.00	0.10
<b>Belgium</b>			<b>502,010.00</b>	<b>0.06</b>
KBC GROUPE FL.R 22-27 23/11A	EUR	500,000	502,010.00	0.06
<b>France</b>			<b>15,347,926.00</b>	<b>1.95</b>
AXA S.A FL.R 3.875 14-XX 08/10A	EUR	1,000,000	968,430.00	0.12
AXA SA FL.R 18-49 28/05A	EUR	1,000,000	887,020.00	0.11
BNP PARIBAS SA FL.R 18-30 20/11A	EUR	1,500,000	1,386,750.00	0.18
BNP PARIBAS SA FL.R 22-28 25/07A	EUR	2,000,000	1,853,620.00	0.24
BPCE SA FL.R 22-28 14/01A	EUR	1,500,000	1,281,600.00	0.16
CREDIT AGRICOLE FL.R 15-XX 13/01A	EUR	600,000	585,588.00	0.07
CREDIT AGRICOLE FL.R 20-49 31/12Q	EUR	1,000,000	886,350.00	0.11
CREDIT AGRICOLE SA FL.R 20-30 05/06A	EUR	1,100,000	1,014,365.00	0.13
EDF SA FL.R 18-XX 04/10A	EUR	1,500,000	1,410,930.00	0.18
L OREAL S A E3R+ FL.R 22-24 29/03Q	EUR	900,000	907,713.00	0.12

# NATIXIS AM Funds - Ostrum SRI Euro Aggregate

## Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
ORANGE SA FL.R 14-26 01/10AA	EUR	2,000,000	2,011,040.00	0.26
TOTALENERGIES SE FL.R 19-XX 04/04A	EUR	1,600,000	1,514,256.00	0.19
VEOLIA ENVIRONNEMENT FL.R 20-XX 20/04A	EUR	800,000	640,264.00	0.08
<b>Germany</b>			<b>6,540,006.00</b>	<b>0.83</b>
ALLIANZ SE FL.R 13-XX 24/10A	EUR	1,000,000	995,470.00	0.13
ALLIANZ SE FL.R 20-XX 30/04A	EUR	600,000	443,592.00	0.06
COMMERZBANK AG FL.R 20-26 24/03A	EUR	800,000	731,712.00	0.09
DEUTSCHE BANK AG FL.R 1.0 20-25 19/11A	EUR	1,800,000	1,681,200.00	0.21
DEUTSCHE BANK AG FL.R 20-31 19/05A	EUR	800,000	781,152.00	0.10
DEUTSCHE BK 4.0 22-32 24/06A	EUR	1,000,000	885,410.00	0.11
HANNOVER RUCKVERSICH FL.R 22-43 26/08A	EUR	1,000,000	1,021,470.00	0.13
<b>Italy</b>			<b>1,455,370.00</b>	<b>0.18</b>
ASSICURAZIONI GENERALI FL.R 15-47 27/10A	EUR	500,000	505,640.00	0.06
ENEL SPA FL.R 19-80 24/05A	EUR	1,000,000	949,730.00	0.12
<b>Japan</b>			<b>1,168,584.00</b>	<b>0.15</b>
MITSUBISHI UFJ FIN FL.R 22-25 14/06A/06A	EUR	1,200,000	1,168,584.00	0.15
<b>Netherlands</b>			<b>6,605,171.00</b>	<b>0.84</b>
ABN AMRO BANK FL.R 20-XX 22/09S	EUR	1,200,000	1,109,412.00	0.14
COOPERATIVE RABOBANK FL.R 18-XX 29/06S	EUR	1,000,000	926,420.00	0.12
IBERDROLA INTL BV FL.R 1.45 21-99 31/12A	EUR	1,000,000	851,090.00	0.11
IBERDROLA INTL BV FL.R 17-XX 22/02A	EUR	1,500,000	1,492,215.00	0.19
ING GROEP NV FL.R 21-25 29/11A	EUR	600,000	556,056.00	0.07
ING GROUP NV FL.R 20-31 26/05A	EUR	1,000,000	908,050.00	0.12
VOLKSWAGEN INTL FIN FL.R 14-26 24/03A	EUR	800,000	761,928.00	0.10
<b>Portugal</b>			<b>2,051,445.00</b>	<b>0.26</b>
BCP FL.R 22-25 25/10A	EUR	800,000	825,120.00	0.10
ENERGIAS DE PORTUGAL FL.R 21-82 14/03A	EUR	1,500,000	1,226,325.00	0.16
<b>Spain</b>			<b>4,948,008.00</b>	<b>0.63</b>
BANCO BILBAO VI FL.R 18-XX 24/03Q	EUR	1,000,000	963,510.00	0.12
BANCO BILBAO VIZCAYA FL.R 20-30 16/01A	EUR	1,500,000	1,359,960.00	0.17
BANCO DE SABADELL FL.R 22-28 10/11A	EUR	700,000	702,023.00	0.09
BANCO DE SABADELL SA FL.R 22-26 24/03A	EUR	600,000	564,006.00	0.07
BANKINTER SA FL.R 21-32 23/12A	EUR	700,000	559,300.00	0.07
CAIXABANK SA FL.R 20-26 18/11A/11A	EUR	900,000	799,209.00	0.10
<b>Sweden</b>			<b>711,840.00</b>	<b>0.09</b>
TELIA COMPANY AB FL.R 20-81 11/02A	EUR	800,000	711,840.00	0.09
<b>Switzerland</b>			<b>1,797,720.00</b>	<b>0.23</b>
CREDIT SUISSE GROUP FL.R 17-25 17/07A	EUR	2,000,000	1,797,720.00	0.23
<b>United Kingdom</b>			<b>5,674,269.00</b>	<b>0.72</b>
BARCLAYS PLC FL.R 20-25 02/04A	EUR	1,500,000	1,485,045.00	0.19
HSBC FL.R 22-32 16/11A	EUR	1,400,000	1,420,160.00	0.18
HSBC HLDGS FL.R 15-XX 29/09S	EUR	800,000	792,136.00	0.10
HSBC HOLDINGS PLC FL. R 0.309 20-26 13/11A	EUR	1,500,000	1,336,920.00	0.17
VODAFONE GROUP FL. R 3.00 20-80 27/08A	EUR	800,000	640,008.00	0.08
<b>United States of America</b>			<b>7,852,197.00</b>	<b>1.00</b>
BANK OF AMERICA CORP FL.R 21-26 22/09Q	EUR	1,000,000	986,650.00	0.13
CITIGROUP INC FL.R 19-27 08/10A	EUR	1,000,000	871,240.00	0.11
GOLDMAN SACHS GROUP FL.R 21-24 30/04A	EUR	1,300,000	1,284,972.00	0.16
JPMORGAN CHASE CO FL.R 17-28 18/05A	EUR	1,100,000	989,153.00	0.13
JPMORGAN CHASE CO FL.R 22-30 23/03A	EUR	800,000	698,136.00	0.09
MORGAN STANLEY FL.R 19-24 26/07A	EUR	1,600,000	1,575,568.00	0.20
PROLOGIS EURO FINANCE FL.R 22-24 08/02Q	EUR	600,000	599,568.00	0.08
WELLS FARGO CO FL.R 20-30 04/05A	EUR	1,000,000	846,910.00	0.11

# NATIXIS AM Funds - Ostrum SRI Euro Aggregate

## Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Shares/Units in investment funds</b>			<b>9,699,000.00</b>	<b>1.23</b>
<b>France</b>			<b>9,699,000.00</b>	<b>1.23</b>
OSTRUM GLOBAL SUSTAINABLE TRANSIT BDS I	EUR	100,000	9,699,000.00	1.23
<b>Other transferable securities</b>			<b>45,506,407.00</b>	<b>5.77</b>
<b>Bonds</b>			<b>44,199,777.00</b>	<b>5.61</b>
<b>Australia</b>			<b>754,655.00</b>	<b>0.10</b>
APA INFRASTRUCTURE 1.25 21-33 15/03A	EUR	500,000	353,505.00	0.04
APT INFRASTRUCTURE 0.75 21-29 15/03A	EUR	500,000	401,150.00	0.05
<b>Belgium</b>			<b>2,656,170.00</b>	<b>0.34</b>
BNP PARIBAS FORTIS SA 0.875 18-28 22/03A	EUR	3,000,000	2,656,170.00	0.34
<b>France</b>			<b>34,084,473.00</b>	<b>4.32</b>
AGENCE FRANCAISE DE 0.5 20-30 17/04A	EUR	3,000,000	2,445,090.00	0.31
CADES 0.125 21-31 15/09A	EUR	9,000,000	6,858,810.00	0.87
CA HOME LOAN 0.875 22-27 31/08A	EUR	6,400,000	5,719,808.00	0.73
CAISSE D'AMORTISSEME 0 21-29 17/03A	EUR	10,000,000	8,132,100.00	1.03
COMPAGNIE DE SAINT GO 2.625 22-32 10/08A	EUR	1,100,000	964,535.00	0.12
STE FONCIERE LYONNAISE 1.50 18-25 29/05A	EUR	2,000,000	1,858,440.00	0.24
SUEZ 5.0000 22-32 03/11A	EUR	1,000,000	1,021,690.00	0.13
UNEDIC 0.8750 18-28 25/05A	EUR	8,000,000	7,084,000.00	0.90
<b>Ireland</b>			<b>1,159,968.00</b>	<b>0.15</b>
VODAFONE INTERNATIONAL 3.25 22-29 02/03A	EUR	1,200,000	1,159,968.00	0.15
<b>Poland</b>			<b>3,232,005.00</b>	<b>0.41</b>
POLAND 2.75 22-32 25/05A	EUR	3,500,000	3,232,005.00	0.41
<b>Portugal</b>			<b>1,453,312.00</b>	<b>0.18</b>
BANCO SANTANDER TOTTA 1.25 17-27 26/09A	EUR	1,600,000	1,453,312.00	0.18
<b>United States of America</b>			<b>859,194.00</b>	<b>0.11</b>
PPG INDUSTRIES 1.875 22-25 01/06A	EUR	900,000	859,194.00	0.11
<b>Floating rate notes</b>			<b>1,306,630.00</b>	<b>0.17</b>
<b>Netherlands</b>			<b>1,306,630.00</b>	<b>0.17</b>
COLOPLAST FINAN FL.R 22-24 19/05Q	EUR	1,300,000	1,306,630.00	0.17
<b>Money market instruments</b>			<b>1,989,060.00</b>	<b>0.25</b>
<b>Commercial papers &amp; certificates of deposit debt claims</b>			<b>1,989,060.00</b>	<b>0.25</b>
<b>France</b>			<b>1,989,060.00</b>	<b>0.25</b>
NEXITY E3R+0.91% 14-01-24	EUR	1,000,000	993,160.00	0.13
NEXITY E3R+1.3% 06-09-23	EUR	1,000,000	995,900.00	0.13
<b>Undertakings for Collective Investment</b>			<b>41,880,833.90</b>	<b>5.31</b>
<b>Shares/Units in investment funds</b>			<b>41,880,833.90</b>	<b>5.31</b>
<b>France</b>			<b>3,840,579.12</b>	<b>0.49</b>
LBPAM CONVERTIBLES EUR -I-	EUR	100	1,433,124.00	0.18
OS EURO ABS OPP-IC- 2 DEC	EUR	1	120,081.12	0.02
OSTRUM ISR OBLI CROSSOVER FCP I	EUR	200	2,287,374.00	0.29
<b>Ireland</b>			<b>1,379,592.55</b>	<b>0.17</b>
ISHARES JPM USD EM BOND EUR HEDGE	EUR	20,909	1,379,592.55	0.17
<b>Luxembourg</b>			<b>36,660,662.23</b>	<b>4.65</b>
NIFLI SH.TERM GLB HIGH INCOME H-IC EURO	EUR	50,000	5,557,000.00	0.70
OSTRUM EURO INFLATION I A EUR CAP	EUR	100,000	4,810,000.00	0.61
OSTRUM FIX INC MULT STR I NPF EUR CAP H	EUR	24,000	2,279,759.61	0.29

## NATIXIS AM Funds - Ostrum SRI Euro Aggregate

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### Securities portfolio as at 31/12/22

<b>Denomination</b>	<b>Currency</b>	<b>Quantity/ Notional</b>	<b>Market value (in EUR)</b>	<b>% of net assets</b>
OSTRUM GLOBAL AGGREGATE I A H EUR CAP	EUR	25	2,280,870.25	0.29
OSTRUM GLOBAL EMERGING BDS I A HEUR CAP	EUR	50	7,662,135.00	0.97
OSTRUM SRI GLOB SUBORD DEBT I A EUR CAP	EUR	15,000	14,070,897.37	1.78
<b>Total securities portfolio</b>			<b>752,488,659.37</b>	<b>95.45</b>

# **NATIXIS AM Funds - Ostrum Global Aggregate**

# NATIXIS AM Funds - Ostrum Global Aggregate

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## Statement of net assets as at 31/12/22

	<i>Expressed in USD</i>
<b>Assets</b>	<b>26,649,132.39</b>
Securities portfolio at market value	21,977,675.50
<i>Cost price</i>	24,884,956.32
Cash at banks and liquidities	4,421,560.88
Receivable on CFDs	35.25
Net unrealised appreciation on forward foreign exchange contracts	96,849.99
Net unrealised appreciation on swaps	12,265.41
Interests receivable on securities portfolio	139,832.47
Interests receivable on swaps	458.34
Other interests receivable	454.55
<b>Liabilities</b>	<b>1,586,328.07</b>
Bank overdrafts	1,503,434.40
Net unrealised depreciation on financial futures	69,849.89
Management and administration fees payable	10,960.93
Other liabilities	2,082.85
<b>Net asset value</b>	<b>25,062,804.32</b>

# NATIXIS AM Funds - Ostrum Global Aggregate

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## Statistics

		31/12/22	30/06/22	30/06/21
<b>Total Net Assets</b>	<b>USD</b>	<b>25,062,804.32</b>	<b>25,402,527.66</b>	<b>47,636,634.15</b>
<b>Class SI (USD)</b>				
Number of shares		1.00	1.00	1.00
Net asset value per share	USD	107,293.71	110,492.64	122,886.45
<b>Class I (H-EUR)</b>				
Number of shares		257.22	254.50	374.00
Net asset value per share	EUR	90,908.04	95,058.89	107,127.16

## NATIXIS AM Funds - Ostrum Global Aggregate

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### Changes in number of shares outstanding from 01/07/22 to 31/12/22

	Shares outstanding as at 01/07/22	Shares issued	Shares redeemed	Shares outstanding as at 31/12/22
Class SI (USD)	1.00	0.00	0.00	1.00
Class I (H-EUR)	254.50	37.72	35.00	257.22

# NATIXIS AM Funds - Ostrum Global Aggregate

## Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in USD)	% of net assets
<b>Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market</b>			<b>19,385,383.01</b>	<b>77.35</b>
<b>Bonds</b>			<b>18,283,791.88</b>	<b>72.95</b>
<b>Argentina</b>			<b>28,260.95</b>	<b>0.11</b>
ARGENTINA 0.125 20-30 09/07S	EUR	100,000	26,586.27	0.11
ARGENTINA 0.50 20-29 09/07S	EUR	6,298	1,674.68	0.01
<b>Australia</b>			<b>1,146,390.96</b>	<b>4.57</b>
AUSTRALIA 0.50 20-26 21/09S	AUD	1,000,000	605,919.96	2.42
AUSTRALIA 2.75 18-41 10/07S	AUD	1,000,000	540,471.00	2.16
<b>Belgium</b>			<b>223,017.89</b>	<b>0.89</b>
EUROPEAN UNION 1.25 22-43 04/02A	EUR	300,000	223,017.89	0.89
<b>Canada</b>			<b>583,475.57</b>	<b>2.33</b>
BANK OF MONTREAL 2.75 22-27 15/06A	EUR	200,000	201,836.18	0.81
ONTARIO (PROVINCE) 4.60 08-39 02/06S	CAD	500,000	381,639.39	1.52
<b>Chile</b>			<b>246,438.00</b>	<b>0.98</b>
CHILE 2.55 20-32 27/01S	USD	300,000	246,438.00	0.98
<b>France</b>			<b>941,269.67</b>	<b>3.76</b>
FRANCE 0.0000 19-29 25/11A	EUR	600,000	526,226.82	2.10
SOCIETE GENERALE SA 4.25 22-30 06/12A12A	EUR	200,000	205,048.61	0.82
VEOLIA ENVIRONN. 0.314 16-23 04/10A	EUR	200,000	209,994.24	0.84
<b>Germany</b>			<b>2,242,039.64</b>	<b>8.95</b>
BERTELSMANN AG 3.5 22-29 29/05A	EUR	100,000	103,651.32	0.41
GERMANY 0.0000 20-30 15/08A	EUR	1,500,000	1,327,525.59	5.30
GERMANY 0.00 21-26 09/10A	EUR	700,000	679,128.53	2.71
GERMANY 0.50 14-30 15/04A	EUR	100,000	131,734.20	0.53
<b>Greece</b>			<b>213,793.65</b>	<b>0.85</b>
GREECE 3.50 17-23 30/01A	EUR	200,000	213,793.65	0.85
<b>India</b>			<b>429,891.50</b>	<b>1.72</b>
EXP IMP BANK INDI REGS 3.37516-25 05/08S	USD	200,000	187,414.00	0.75
RELIANCE INDUSTRIES 4.125 15-25 28/01S	USD	250,000	242,477.50	0.97
<b>Indonesia</b>			<b>425,404.00</b>	<b>1.70</b>
INDONESIA 4.35 16-27 08/01S	USD	200,000	198,026.00	0.79
INDONESIA 6.625 07-37 17/02S	USD	200,000	227,378.00	0.91
<b>Ireland</b>			<b>308,581.47</b>	<b>1.23</b>
AIB GROUP PLC 1.25 19-24 28/05A	EUR	300,000	308,581.47	1.23
<b>Italy</b>			<b>380,516.78</b>	<b>1.52</b>
ITALY 1.65 15-32 01/03S	EUR	450,000	380,516.78	1.52
<b>Japan</b>			<b>1,485,208.24</b>	<b>5.93</b>
JAPAN -138- 1.50 12-32 20/06S	JPY	70,000,000	579,937.10	2.31
JAPAN 2.40 07-37 20/03S	JPY	100,000,000	905,271.14	3.61
<b>Luxembourg</b>			<b>460,635.77</b>	<b>1.84</b>
SELP FINANCE SARL 1.50 19-26 20/12A	EUR	500,000	460,635.77	1.84
<b>Mexico</b>			<b>284,425.52</b>	<b>1.13</b>
MEXICAN BONOS 7.75 11-31 29/05S	MXN	60,000	284,425.52	1.13
<b>Netherlands</b>			<b>629,555.83</b>	<b>2.51</b>
BMW FINANCE NV 0.375 18-23 10/07A	EUR	200,000	211,240.79	0.84
VOLKSWAGEN INT FIN 3.125 22-25 28/03A	EUR	400,000	418,315.04	1.67

## NATIXIS AM Funds - Ostrum Global Aggregate

### Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in USD)	% of net assets
<b>New Zealand</b>				
NEW ZEALAND 5.50 11-23 15/04S	NZD	500,000	316,930.56	1.26
<b>Norway</b>				
EQUINOR ASA 2.45 12-23 17/01S	USD	300,000	299,814.00	1.20
EQUINOR ASA 2.875 20-25 06/04S	USD	300,000	287,781.00	1.15
<b>Oman</b>				
OMAN 4.875 19-25 01/02S	USD	300,000	294,903.00	1.18
<b>Portugal</b>				
PORTUGAL 1.95 19-29 15/06A	EUR	200,000	198,811.60	0.79
<b>Romania</b>				
ROMANIA 1.3750 20-29 02/12A	EUR	200,000	155,848.39	0.62
<b>Saudi Arabia</b>				
SAUDI ARABIAN OIL COM 2.25 20-30 24/11S	USD	300,000	247,443.00	0.99
<b>South Africa</b>				
SOUTH AFRICA 4.875 16-26 14/04S	USD	200,000	194,002.00	0.77
<b>Spain</b>				
SPAIN 4.70 09-41 30/07A	EUR	100,000	118,450.87	0.47
<b>United Arab Emirates</b>				
ABU DHABI GOVERNMENT 1.7 20-31 02/03S	USD	300,000	248,106.00	0.99
<b>United Kingdom</b>				
ASTRAZENECA 3.375 15-25 16/11S	USD	200,000	193,420.00	0.77
UK TSY (RPI INDEXE FL.R 15-26 22/03S	GBP	200,000	335,090.83	1.34
UNITED KINGDOM 1.50 16-47 22/07S	GBP	450,000	330,773.53	1.32
<b>United States of America</b>				
ABBVIE 3.60 15-25 14/05S	USD	200,000	193,888.00	0.77
AMGEN 2.25 16-23 19/08S	USD	200,000	196,576.00	0.78
AT&T INC 3.800 21-57 01/12S	USD	117,000	81,207.36	0.32
AVANGRID INC 3.2 20-25 09/04S	USD	400,000	382,784.00	1.53
BAKER HUGHES 3.337 17-27 15/12S	USD	200,000	185,078.00	0.74
BECTON DICKINSON 3.70 17-37 06/06S	USD	196,000	185,590.44	0.74
BRISTOL-MYERS SQUIBB 3.2 20-26 15/06S	USD	132,000	126,066.60	0.50
ESTEE LAUDER CO INC 2.6000 20-30 15/04S	USD	200,000	172,448.00	0.69
FANNIE MAE 6.25 99-29 15/05S	USD	500,000	559,845.00	2.23
PROCTER AND GAMBLE C 2.45 16-26 03/11S	USD	200,000	185,470.00	0.74
UNITED STATES 2.875 16-46 15/11S	USD	1,100,000	885,757.82	3.53
UNITED STATES 4.50 06-36 15/02S	USD	700,000	748,617.19	2.99
US TREASURY N/B 1.8750 22-32 15/02S	USD	1,000,000	848,281.25	3.38
VERIZON COMMUNICATION 3.875 19-29 08/02S	USD	100,000	93,972.00	0.37
VF CORP 2.4 20-25 23/04S	USD	200,000	187,930.00	0.75
<b>Floating rate notes</b>			<b>1,040,316.13</b>	<b>4.15</b>
<b>France</b>				
CNP ASSURANCES FL.R 2.5 20-51 30/06A	EUR	100,000	86,719.39	0.35
<b>United Kingdom</b>				
BARCLAYS PLC FL.R 22-34 29/01A	EUR	200,000	210,668.74	0.84
<b>United States of America</b>				
JPMORGAN CHASE & CO FL.R 2.083 20-26 22/04S	USD	400,000	371,384.00	1.48
MORGAN STANLEY FL.R 20-26 28/04S	USD	400,000	371,544.00	1.48
<b>Shares/Units in investment funds</b>			<b>61,275.00</b>	<b>0.24</b>

## NATIXIS AM Funds - Ostrum Global Aggregate

### Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in USD)	% of net assets
<b>Luxembourg</b>			<b>61,275.00</b>	<b>0.24</b>
DNCA GLOBAL CONVERT BDS I A USD CAP	USD	500	61,275.00	0.24
<b>Money market instruments</b>			<b>1,106,213.66</b>	<b>4.41</b>
<b>Treasury market</b>			<b>1,106,213.66</b>	<b>4.41</b>
<b>Portugal</b>			<b>317,360.21</b>	<b>1.27</b>
PORT TREA BILL ZCP 19-05-23	EUR	300,000	317,360.21	1.27
<b>United States of America</b>			<b>788,853.45</b>	<b>3.15</b>
US TREASURY BILL ZCP 020323	USD	800,000	788,853.45	3.15
<b>Undertakings for Collective Investment</b>			<b>1,486,078.83</b>	<b>5.93</b>
<b>Shares/Units in investment funds</b>			<b>1,486,078.83</b>	<b>5.93</b>
<b>Ireland</b>			<b>572,607.41</b>	<b>2.28</b>
ISHARES IV PLC - ISHARES CHINA CNY BOND	USD	100,000	498,110.00	1.99
ISHARES JPM USD EM BOND EUR HEDGE	EUR	1,000	70,418.01	0.28
ISHS MRT BCK USD ETF	USD	1,000	4,079.40	0.02
<b>Luxembourg</b>			<b>913,471.42</b>	<b>3.64</b>
OSTRUM FIX INC MULT STR I NPF USD CAP	USD	500	53,315.00	0.21
OSTRUM FIX INC MULT STR SI NPF USD CAP	USD	500	54,170.00	0.22
OSTRUM GLOBAL EMERGING BDS I A USD CAP	USD	6	805,986.42	3.22
<b>Total securities portfolio</b>			<b>21,977,675.50</b>	<b>87.69</b>

# **NATIXIS AM Funds - Ostrum Credit Opportunities**

# NATIXIS AM Funds - Ostrum Credit Opportunities

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## Statement of net assets as at 31/12/22

	<i>Expressed in EUR</i>
<b>Assets</b>	<b>19,734,612.29</b>
Securities portfolio at market value	18,656,289.53
<i>Cost price</i>	19,596,667.32
Options (long position) at market value	15,190.00
<i>Options purchased at cost</i>	18,290.00
Cash at banks and liquidities	878,899.34
Net unrealised appreciation on swaps	3,284.69
Interests receivable on securities portfolio	180,376.13
Interests receivable on swaps	572.60
<b>Liabilities</b>	<b>10,970.92</b>
Options (short position) at market value	2,604.00
<i>Options sold at cost</i>	4,247.00
Bank overdrafts	44.99
Net unrealised depreciation on forward foreign exchange contracts	423.33
Management and administration fees payable	5,565.61
Performance fees payable	354.63
Interests payable on swaps	286.31
Other liabilities	1,692.05
<b>Net asset value</b>	<b>19,723,641.37</b>

## NATIXIS AM Funds - Ostrum Credit Opportunities

### Statistics

		31/12/22	30/06/22	30/06/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>19,723,641.37</b>	<b>19,645,072.98</b>	<b>19,564,814.43</b>
<b>Class SI (EUR)</b>				
Number of shares		165,166.00	166,966.00	157,434.00
Net asset value per share	EUR	104.88	103.07	108.14
<b>Class I (EUR)</b>				
Number of shares		30.24	31.44	31.85
Net asset value per share	EUR	58,063.42	57,117.51	60,047.72
<b>Class R (EUR)</b>				
Number of shares		1,270.01	1,270.01	1,450.95
Net asset value per share	EUR	98.75	97.35	102.78
<b>Class RE (H-USD)</b>				
Number of shares		5,040.00	5,040.00	5,040.00
Net asset value per share	USD	109.99	107.11	112.27

## NATIXIS AM Funds - Ostrum Credit Opportunities

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### Changes in number of shares outstanding from 01/07/22 to 31/12/22

	Shares outstanding as at 01/07/22	Shares issued	Shares redeemed	Shares outstanding as at 31/12/22
Class SI (EUR)	166,966.00	0.00	1,800.00	165,166.00
Class I (EUR)	31.44	0.00	1.20	30.24
Class R (EUR)	1,270.01	0.00	0.00	1,270.01
Class RE (H-USD)	5,040.00	0.00	0.00	5,040.00

# NATIXIS AM Funds - Ostrum Credit Opportunities

## Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market</b>			<b>16,627,344.53</b>	<b>84.30</b>
<b>Bonds</b>			<b>10,984,644.85</b>	<b>55.69</b>
<b>Australia</b>			<b>170,168.00</b>	<b>0.86</b>
ANZ BANKING GROUP 0.669 21-31 05/05A	EUR	200,000	170,168.00	0.86
<b>Austria</b>			<b>93,049.00</b>	<b>0.47</b>
ERSTE GROUP BANK AG 1.5 22-26 07/04A/04A	EUR	100,000	93,049.00	0.47
<b>Canada</b>			<b>676,310.00</b>	<b>3.43</b>
BANK OF MONTREAL 0.25 19-24 10/01S	EUR	200,000	194,000.00	0.98
FEDERATION DES CAISS 0.35 19-24 30/01A	EUR	200,000	193,866.00	0.98
TORONTO DOMINION 3.631 22-29 13/12A	EUR	300,000	288,444.00	1.46
<b>Denmark</b>			<b>188,876.00</b>	<b>0.96</b>
NOVO NORDISK FINANCE 0.75 21-25 03/25A	EUR	200,000	188,876.00	0.96
<b>Finland</b>			<b>98,201.00</b>	<b>0.50</b>
NOKIA OYJ 2.00 17-24 15/03A	EUR	100,000	98,201.00	0.50
<b>France</b>			<b>4,475,292.85</b>	<b>22.69</b>
ACCOR SA 3.625 15-23 17/09A	EUR	100,000	100,212.00	0.51
ALTICE FRANCE SA 2.5 19-25 15/01S	EUR	100,000	90,071.00	0.46
BANIJAY ENTERTAINMENT 3.5 20-25 01/03S	EUR	200,000	189,278.00	0.96
CAB SELAS 3.375 21-28 09/02S	EUR	200,000	161,362.00	0.82
CA HOME LOAN 0.375 17-24 30/09A	EUR	200,000	190,200.00	0.96
CAISSE FRANCAISE FIN 2.375 14-24 17/01A	EUR	200,000	198,272.00	1.01
CREDIT AGRICOLE SA 3.375 22-27 28/07A	EUR	400,000	391,012.00	1.98
CROWN EUROPEAN HLDG 2.625 16-24 30/09S9S	EUR	200,000	196,364.00	1.00
ELIS SA 1.75 19-24 11/04A	EUR	200,000	194,892.00	0.99
FAURECIA 7.25 22-26 15/06S	EUR	200,000	202,468.00	1.03
FNAC DARTY SA 1.875 19-24 30/05S	EUR	200,000	196,276.00	1.00
FRANCE 6.00 94-25 25/10A	EUR	50,000	54,244.00	0.28
GOLDSTORY SAS 5.375 21-26 04/02S	EUR	100,000	92,484.00	0.47
ILIAD SA 1.50 17-24 14/10A	EUR	200,000	190,276.00	0.96
LA POSTE 5.3 16-43 01/12S	USD	200,000	180,611.85	0.92
LOXAM SAS 3.25 19-25 14/01S	EUR	100,000	95,537.00	0.48
MOBILUX FINANCE 4.25 21-28 15/07S	EUR	100,000	78,888.00	0.40
NEXANS SA 3.75 18-23 08/08A	EUR	200,000	200,680.00	1.02
QUATRIM 5.8750 19-24 31/01A	EUR	200,000	195,406.00	0.99
RCI BANQUE 4.125 22-25 01/12A	EUR	200,000	198,606.00	1.01
RCI BANQUE SA 0.50 16-23 15/09A	EUR	300,000	295,215.00	1.50
SANOFI SA 0.5 18-23 21/03A	EUR	200,000	199,200.00	1.01
SOCIETE GENERALE 2.00 14-24 29/04A	EUR	200,000	196,680.00	1.00
SOCIETE GENERALE SA 4.25 22-30 06/12A12A	EUR	200,000	192,128.00	0.97
VALEO SE 5.375 22-27 28/05A 22-27 28/05A	EUR	200,000	194,930.00	0.99
<b>Germany</b>			<b>818,990.00</b>	<b>4.15</b>
ALLIANZ SE 2.6 21-99 31/12A	EUR	200,000	141,300.00	0.72
BUNDESSCHATZANW 0.00 21-23 15/12A	EUR	50,000	48,900.50	0.25
BUNDESSCHATZANWEISU 0.0 22-04 15/03A	EUR	50,000	48,522.50	0.25
FRESENIUS SE 4.25 22-26 28/05A	EUR	200,000	196,816.00	1.00
GERMANY 1.50 13-23 15/05U	EUR	50,000	49,951.50	0.25
GERMANY 1.5 13-23 15/02A02A	EUR	50,000	50,006.50	0.25
GERMANY 2.00 13-23 15/08A	EUR	50,000	50,017.50	0.25
GERMANY 6.25 94-24 04/01A5 94-24 04/01A	EUR	50,000	51,961.50	0.26
THYSSENKRUPP AG 1.875 19-23 06/03A	EUR	100,000	99,447.00	0.50
ZF FINANCE GMBH 2 21-27 06/05A	EUR	100,000	82,067.00	0.42

# NATIXIS AM Funds - Ostrum Credit Opportunities

## Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Italy</b>			<b>496,049.00</b>	<b>2.51</b>
AUTOSTRADA ITALIA SPA 1.625 15-23 12/06A	EUR	100,000	99,243.00	0.50
INTE 4.75 22-27 06/09A	EUR	200,000	201,406.00	1.02
TELECOM ITALIA SPA 4 19-24 11/04A	EUR	200,000	195,400.00	0.99
<b>Japan</b>			<b>98,647.00</b>	<b>0.50</b>
NISSAN MOTOR CO 1.94 20-23 15/09A	EUR	100,000	98,647.00	0.50
<b>Luxembourg</b>			<b>283,620.00</b>	<b>1.44</b>
MEDT GL 3.125 22-31 15/10A	EUR	300,000	283,620.00	1.44
<b>Netherlands</b>			<b>1,346,685.00</b>	<b>6.83</b>
ABB FINANCE 0.625 16-23 03/05A	EUR	100,000	99,327.00	0.50
ABB FINANCE 0.625 22-24 31/03A	EUR	200,000	193,752.00	0.98
DUFYR ONE BV 2.50 17-24 15/10S	EUR	200,000	194,588.00	0.99
FERRARI NV 1.50 16-23 16/03A	EUR	200,000	199,464.00	1.01
LKQ EURO HOLDINGS BV 4.125 18-28 01/04S	EUR	200,000	189,490.00	0.96
VOLKSWAGEN INT FIN 3.125 22-25 28/03A	EUR	300,000	293,967.00	1.49
VZ SECURED FINANCING 3.5 22-32 15/01S	EUR	100,000	78,496.00	0.40
ZF EUROPE FINANCE BV 1.25 19-23 23/10A0A	EUR	100,000	97,601.00	0.49
<b>Spain</b>			<b>671,569.00</b>	<b>3.40</b>
CAIXABANK SA 0.75 18-23 18/04A	EUR	200,000	199,030.00	1.01
CELLNEX TELECOM SA 2.375 16-24 16/01A	EUR	200,000	198,134.00	1.00
KAIXO BONDCO TELECOM 5.125 21-29 30/09S	EUR	100,000	85,483.00	0.43
KUTXABANK SA 0.50 19-24 25/09A	EUR	200,000	188,922.00	0.96
<b>Sweden</b>			<b>676,504.00</b>	<b>3.43</b>
DOMETIC GROUP AB 2.000 21-28 29/09A	EUR	100,000	79,611.00	0.40
SWEDBANK AB 3.75 22-25 14/11A	EUR	200,000	200,070.00	1.01
VERISURE HOLDING AB 9.25 22-27 15/10S	EUR	100,000	104,947.00	0.53
VOLVO CAR AB 2.125 19-24 02/04A	EUR	300,000	291,876.00	1.48
<b>Switzerland</b>			<b>394,360.00</b>	<b>2.00</b>
CREDIT SUISSE S 3.3900 22-25 05/12A	EUR	400,000	394,360.00	2.00
<b>United States of America</b>			<b>496,324.00</b>	<b>2.52</b>
CITIGROUP 0.75 16-23 26/10A	EUR	200,000	196,900.00	1.00
FORD MOTOR CREDIT CO 1.514 19-23 17/02A	EUR	100,000	99,494.00	0.50
WELLS FARGO 2.25 13-23 02/05A	EUR	200,000	199,930.00	1.01
<b>Floating rate notes</b>			<b>5,642,699.68</b>	<b>28.61</b>
<b>Belgium</b>			<b>371,203.00</b>	<b>1.88</b>
KBC GROUPE FL.R 22-27 23/11A	EUR	100,000	100,402.00	0.51
KBC GROUPE SA FL.R 19-29 03/12A	EUR	300,000	270,801.00	1.37
<b>Denmark</b>			<b>171,762.00</b>	<b>0.87</b>
ORSTED FL.R 19-XX 09/12A	EUR	200,000	171,762.00	0.87
<b>France</b>			<b>782,878.00</b>	<b>3.97</b>
BNP PAR FL.R 22-99 31/12S	EUR	200,000	198,320.00	1.01
BNP PARIBAS SA FL.R 22-32 31/03A	EUR	200,000	176,996.00	0.90
LA BANQUE POSTALE FL.R 21-32 02/02A	EUR	300,000	240,375.00	1.22
TOTAL SE FL.R 21-XX 25/01A	EUR	100,000	81,508.00	0.41
UNIBAIL RODAMCO FL.R 18-XX 25/10A	EUR	100,000	85,679.00	0.43
<b>Germany</b>			<b>305,795.00</b>	<b>1.55</b>
CMZB FRANCFORT FL.R 22-32 06/12A	EUR	100,000	98,607.00	0.50
DEUTSCHE BK FL.R 22-XX 30/04A	EUR	200,000	207,188.00	1.05
<b>Ireland</b>			<b>92,891.00</b>	<b>0.47</b>
BANK OF IRELAND GRP FL.R 22-26 05/06A	EUR	100,000	92,891.00	0.47

## NATIXIS AM Funds - Ostrum Credit Opportunities

### Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Italy</b>			<b>811,032.00</b>	<b>4.11</b>
ENEL SPA FL.R 21-XX 08/09A	EUR	300,000	237,990.00	1.21
ENI SPA FL.R 20-XX 13/01A	EUR	200,000	181,638.00	0.92
INTESA SAN PAOLO FL.R 17-XX 11/07S	EUR	200,000	193,688.00	0.98
MEDIOBANCA FL.R 22-29 07/02A	EUR	200,000	197,716.00	1.00
<b>Japan</b>			<b>389,528.00</b>	<b>1.97</b>
MITSUBISHI UFJ FIN FL.R 22-25 14/06A/06A	EUR	400,000	389,528.00	1.97
<b>Jersey</b>			<b>59,328.00</b>	<b>0.30</b>
ORIFLAME INVEST FL.R 21-26 04/05Q	EUR	100,000	59,328.00	0.30
<b>Netherlands</b>			<b>550,762.00</b>	<b>2.79</b>
COOPERATIVE RABOBANK FL.R 18-XX 29/06S	EUR	200,000	185,284.00	0.94
IBERDROLA INTL BV FL.R 1.45 21-99 31/12A	EUR	200,000	170,218.00	0.86
REPSOL INTL FINANCE FL.R 20-49 31/12A	EUR	100,000	92,947.00	0.47
TELEFONICA EUROPE BV FL.R 22-XX 23/11A	EUR	100,000	102,313.00	0.52
<b>Portugal</b>			<b>558,786.00</b>	<b>2.83</b>
BCP FL.R 22-25 25/10A	EUR	100,000	103,140.00	0.52
CAIXA GEN FL.R 22-26 15/06A	EUR	300,000	284,142.00	1.44
ENERGIAS DE PORTUGAL FL.R 21-81 02/08A	EUR	200,000	171,504.00	0.87
<b>Spain</b>			<b>387,719.00</b>	<b>1.97</b>
BANCO DE SABADELL SA FL.R 22-26 24/03A	EUR	100,000	94,001.00	0.48
IBERCAJA FL.R 22-25 15/06A	EUR	300,000	293,718.00	1.49
<b>Switzerland</b>			<b>187,320.68</b>	<b>0.95</b>
UBS GROUP FUNDING FL.R 18-XX 31/01A	USD	200,000	187,320.68	0.95
<b>United Kingdom</b>			<b>578,319.00</b>	<b>2.93</b>
HSBC FL.R 22-27 15/06A	EUR	300,000	285,864.00	1.45
NATWEST GROUP PLC FL.R 22-28 06/09A	EUR	300,000	292,455.00	1.48
<b>United States of America</b>			<b>395,376.00</b>	<b>2.00</b>
GOLDMAN SACHS GROUP FL.R 21-24 30/04A	EUR	400,000	395,376.00	2.00
<b>Other transferable securities</b>			<b>188,610.00</b>	<b>0.96</b>
<b>Bonds</b>			<b>188,610.00</b>	<b>0.96</b>
<b>Luxembourg</b>			<b>188,610.00</b>	<b>0.96</b>
TRATON FINANCE LUXEM 0 21-24 14/06A	EUR	200,000	188,610.00	0.96
<b>Undertakings for Collective Investment</b>			<b>1,840,335.00</b>	<b>9.33</b>
<b>Shares/Units in investment funds</b>			<b>1,840,335.00</b>	<b>9.33</b>
<b>Luxembourg</b>			<b>1,840,335.00</b>	<b>9.33</b>
NIFLI EURO HI -I/A-EUR CAP	EUR	11,900	1,840,335.00	9.33
<b>Total securities portfolio</b>			<b>18,656,289.53</b>	<b>94.59</b>

## **NATIXIS AM Funds - Ostrum Global Subordinated Debt**

# NATIXIS AM Funds - Ostrum Global Subordinated Debt

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## Statement of net assets as at 31/12/22

	<i>Expressed in EUR</i>
<b>Assets</b>	<b>57,627,013.50</b>
Securities portfolio at market value	54,850,249.68
<i>Cost price</i>	61,659,856.34
Cash at banks and liquidities	1,875,815.75
Net unrealised appreciation on forward foreign exchange contracts	48,044.44
Interests receivable on securities portfolio	852,903.63
<b>Liabilities</b>	<b>179,350.56</b>
Management and administration fees payable	23,471.10
Performance fees payable	147,914.17
Other liabilities	7,965.29
<b>Net asset value</b>	<b>57,447,662.94</b>

# NATIXIS AM Funds - Ostrum Global Subordinated Debt

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## Statistics

		31/12/22	30/06/22
<b>Total Net Assets</b>	<b>EUR</b>	<b>57,447,662.94</b>	<b>61,608,010.19</b>
<b>Class I (EUR)</b>			
Number of shares		59,459.68	66,088.08
Net asset value per share	EUR	937.93	907.25
<b>Class I (H-USD)</b>			
Number of shares		1,292.08	1,292.08
Net asset value per share	USD	955.61	913.85
<b>Class N (EUR)</b>			
Number of shares		557.03	573.73
Net asset value per share	EUR	936.83	906.50

## NATIXIS AM Funds - Ostrum Global Subordinated Debt

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### Changes in number of shares outstanding from 01/07/22 to 31/12/22

	Shares outstanding as at 01/07/22	Shares issued	Shares redeemed	Shares outstanding as at 31/12/22
Class I (EUR)	66,088.08	2,078.77	8,707.17	59,459.68
Class I (H-USD)	1,292.08	0.00	0.00	1,292.08
Class N (EUR)	573.73	0.00	16.70	557.03

## NATIXIS AM Funds - Ostrum Global Subordinated Debt

### Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market</b>			<b>51,752,169.38</b>	<b>90.09</b>
<b>Bonds</b>			<b>4,360,415.92</b>	<b>7.59</b>
<b>Australia</b>				
ANZ BANKING GROUP 0.669 21-31 05/05A	EUR	300,000	255,252.00	0.44
<b>Denmark</b>				
ORSTED 5.25 22-XX 08/12A	EUR	200,000	203,668.00	0.35
<b>France</b>				
CA ASSURANCES SA 2 20-30 17/07A	EUR	300,000	237,906.00	0.41
LA POSTE 5.3 16-43 01/12S	USD	200,000	180,611.85	0.31
SOCIETE GENERALE SA 5.375 20-49 31/12S	USD	1,000,000	764,207.07	1.33
<b>Germany</b>				
BUNDESSCHATZANW 0.00 21-23 15/12A	EUR	50,000	48,900.50	0.09
BUNDESSCHATZANWEISU 0.0 22-04 15/03A	EUR	50,000	48,522.50	0.08
GERMANY 1.50 13-23 15/05U	EUR	50,000	49,951.50	0.09
GERMANY 1.5 13-23 15/02A02A	EUR	50,000	50,006.50	0.09
GERMANY 2.00 13-23 15/08A	EUR	50,000	50,017.50	0.09
GERMANY 6.25 94-24 04/01A5 94-24 04/01A	EUR	50,000	51,961.50	0.09
<b>Netherlands</b>				
NATURGY FINANCE 2.3740 21-49 31/12A	EUR	1,500,000	1,309,155.00	2.28
<b>Portugal</b>				
EDP SA 1.7 20-80 20/07A	EUR	500,000	448,145.00	0.78
<b>Spain</b>				
BANCO SABADELL 5.625 16-26 06/05A	EUR	300,000	303,573.00	0.53
<b>United Kingdom</b>				
AVIVA PLC 3.375 15-45 04/12A	EUR	200,000	188,246.00	0.33
BARCLAYS PLC 1.125 21-31 22/03A	EUR	200,000	170,292.00	0.30
<b>Floating rate notes</b>			<b>45,177,148.35</b>	<b>78.64</b>
<b>Australia</b>				
ANZ BANKING GRP REGS FL.R 16-XX 15/06S	USD	600,000	562,164.44	0.98
<b>Austria</b>				
BAWAG GROUP AG FL.R 18-XX XX/XXS	EUR	600,000	525,372.00	0.91
ERSTE GROUP BANK AG FL.R 19-99 31/12S	EUR	800,000	728,472.00	1.27
<b>Belgium</b>				
AGEAS NV FL.R 19-XX 10/06A	EUR	400,000	304,092.00	0.53
BELFIUS BANK SA FL.R 18-XX XX/XXS	EUR	1,400,000	1,105,552.00	1.92
KBC GROUPE SA FL.R 21-31 07/12A	EUR	600,000	496,848.00	0.86
KBC GROUP NV FL.R 18-XX XX/XXS	EUR	800,000	695,080.00	1.21
SOLVAY SA FL.R 18-XX 04/03A	EUR	500,000	493,805.00	0.86
<b>Canada</b>				
BANK OF MONTREAL FL.R 19-99 31/12S	USD	200,000	173,329.58	0.30
BANK OF NOVA SC FL.R 20-XX XX/XXQ	USD	600,000	536,624.03	0.93
<b>Denmark</b>				
ORSTED FL.R 17-XX 24/11A	EUR	1,000,000	949,890.00	1.65
<b>Finland</b>				
NORDEA BK 11 REGS FL.R 14-XX 23/09S	USD	500,000	456,120.87	0.79
<b>France</b>				
AXA SA FL.R 21-41 07/04A	EUR	700,000	518,427.00	0.90
BFCM FL.R 22-32 16/06A	EUR	400,000	375,884.00	0.65

# NATIXIS AM Funds - Ostrum Global Subordinated Debt

## Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
BNP PAR FL.R 22-99 31/12S	EUR	1,400,000	1,388,240.00	2.42
BNP PARIBAS SA FL.R 22-32 31/03A	EUR	400,000	353,992.00	0.62
BNP PARIBAS SA FL.R 22-99 31/12S	USD	1,000,000	773,052.23	1.35
CASINO GUICHARD FL.R 13-XX 31/01A	EUR	300,000	57,270.00	0.10
CNP ASSURANCES FL.R 18-XX 27/06S	EUR	500,000	462,810.00	0.81
EDF FL.R 14-XX 22/01A	EUR	300,000	274,497.00	0.48
EDF FL.R 20-XX 15/03A	EUR	400,000	329,316.00	0.57
LA BANQUE POSTALE FL.R 19-XX 20/05S	EUR	400,000	347,968.00	0.61
LA BANQUE POSTALE FL.R 22-34 05/03A	EUR	400,000	392,144.00	0.68
LA MONDIALE FL.R 19-49 31/12S	EUR	200,000	174,942.00	0.30
RCI BANQUE SA FL.R 19-30 18/02A	EUR	600,000	536,958.00	0.93
SOCIETE GENERALE FL.R 15-XX 29/09S	USD	700,000	660,698.99	1.15
SOCIETE GENERAL REGS FL.R 13-XX 18/12S	USD	500,000	465,701.57	0.81
UNIBAIL RODAMCO FL.R 18-XX 25/10A	EUR	400,000	342,716.00	0.60
<b>Germany</b>			<b>3,767,261.00</b>	<b>6.56</b>
ALLIANZ SE FL.R 20-XX 30/04A	EUR	1,000,000	739,320.00	1.29
CMZB FRANCFORT FL.R 22-32 06/12A	EUR	500,000	493,035.00	0.86
COMMERZBANK AG FL.R 20-99 31/12A	EUR	600,000	559,056.00	0.97
DEUTSCHE BANK A FL.R 21-49 31/12A	EUR	400,000	313,488.00	0.55
DEUTSCHE BK FL.R 22-XX 30/04A	EUR	200,000	175,304.00	0.31
DEUTSCHE BK FL.R 22-XX 30/04A	EUR	600,000	621,564.00	1.08
LANDESBANK BADEN-WUER FL.R 19-XX XX/XXA	EUR	800,000	640,896.00	1.12
MUNICH REINSURANCE C FL.R 1.25 20-41 23/09A	EUR	300,000	224,598.00	0.39
<b>Italy</b>			<b>4,324,303.27</b>	<b>7.53</b>
ASSICURAZ GENERALI FL.R 06-XX 16/06A	GBP	400,000	444,623.27	0.77
ASSICURAZ GENERALI FL.R 16-48 08/06A	EUR	1,000,000	996,580.00	1.73
BANCO BPM CV FL.R 22-XX 12/10S	EUR	200,000	177,014.00	0.31
INTESA SAN PAOLO FL.R 17-XX 11/07S	EUR	1,100,000	1,065,284.00	1.85
INTESA SANPAOLO FL.R 22-XX 30/09S	EUR	1,000,000	861,090.00	1.50
UNICREDIT SPA FL.R 19-49 19/03S	EUR	800,000	779,712.00	1.36
<b>Netherlands</b>			<b>8,671,307.38</b>	<b>15.09</b>
ABN AMRO BANK FL.R 20-XX 22/09S	EUR	900,000	832,059.00	1.45
ASR NEDERLAND NV FL.R 19-49 02/05A	EUR	700,000	600,936.00	1.05
COOPERATIEVE RABOBANK FL.R 19-XX 29/06S	EUR	1,000,000	854,280.00	1.49
COOPERATIVE RABOBANK FL.R 18-XX 29/06S	EUR	1,200,000	1,111,704.00	1.94
DE VOLKSBANK FL.R 7 22-XX 15/12S	EUR	800,000	720,352.00	1.25
FERROVIAL NL BV FL.R 17-XX 14/05AA	EUR	700,000	559,496.00	0.97
ING GROUP CV SUB FL.R 15-XX 16/10S	USD	800,000	711,600.85	1.24
ING GROUP NV FL.R 21-99 31/12S	USD	800,000	517,434.53	0.90
TELEFONICA EUROPE BV FL.R 14-XX 31/03A	EUR	500,000	497,925.00	0.87
TELEFONICA EUROPE BV FL.R 18-XX 22/09A	EUR	300,000	291,585.00	0.51
TELEFONICA EUROPE BV FL.R 18-XX 22/09A	EUR	800,000	726,896.00	1.27
TELEFONICA EUROPE BV FL.R 22-XX 23/11A	EUR	300,000	306,939.00	0.53
VOLKSWAGEN INTL FIN FL.R 18-XX 27/06A	EUR	500,000	476,375.00	0.83
VOLKSWAGEN INTL FL.R 20-XX 09/07A	EUR	500,000	463,725.00	0.81
<b>New Zealand</b>			<b>823,911.93</b>	<b>1.43</b>
WESTPAC BANKING CORP FL.R 17-XX XX/XXS	USD	1,000,000	823,911.93	1.43
<b>Norway</b>			<b>615,822.91</b>	<b>1.07</b>
DNB BANK ASA FL.R 19-XX 11/12A	USD	700,000	615,822.91	1.07
<b>Portugal</b>			<b>986,550.00</b>	<b>1.72</b>
ENERGIAS DE PORTUGAL FL.R 19-79 30/04A	EUR	1,000,000	986,550.00	1.72
<b>Singapore</b>			<b>174,918.72</b>	<b>0.30</b>
DBS GROUP FL.R 20-XX 27/02S	USD	200,000	174,918.72	0.30

## NATIXIS AM Funds - Ostrum Global Subordinated Debt

### Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Spain</b>			<b>6,580,524.00</b>	<b>11.45</b>
ABANCA CORP BANCA FL.R 19-29 18/01A	EUR	400,000	397,164.00	0.69
BANCO BILBAO VI FL.R 18-XX 24/03Q	EUR	1,000,000	963,510.00	1.68
BANCO SANTANDER FL.R 18-XX XX/XXQ	EUR	600,000	526,788.00	0.92
BBVA FL.R 20-XX 15/10Q	EUR	1,000,000	955,150.00	1.66
CAIXABANK SA FL.R 18-XX 23/03Q	EUR	600,000	520,740.00	0.91
CAIXABANK SA FL.R 21-31 18/03A	EUR	400,000	341,592.00	0.59
CAIXABANK SUB FL.R 17-XX 13/06A	EUR	1,000,000	978,040.00	1.70
IBERCAJA FL.R 7 18 06/04Q	EUR	1,000,000	951,240.00	1.66
MAPFRE FL.R 17-27 31/03A	EUR	1,000,000	946,300.00	1.65
<b>Sweden</b>			<b>1,065,651.56</b>	<b>1.85</b>
HEIMSTADEN BOSTAD AB FL.R 21-99 31/12A	EUR	350,000	189,868.00	0.33
SKANDINAVISKA ENSKILDA FL.R 19-XX 13/05S	USD	1,000,000	875,783.56	1.52
<b>Switzerland</b>			<b>687,933.94</b>	<b>1.20</b>
UBS GROUP AG FL.R 15-XX 07/08S	USD	750,000	687,933.94	1.20
<b>United Kingdom</b>			<b>2,996,996.93</b>	<b>5.22</b>
BARCLAYS PERP FL.R 18-XX XX.XX/Q	USD	1,000,000	912,213.63	1.59
HSBC HLDGS FL.R 15-XX 30/03S	USD	350,000	318,900.92	0.56
LLOYDS BANK GR FL.R 14-XX 27/06Q	USD	250,000	228,718.67	0.40
LLOYDS BANKING GROUP FL.R 19-XX XX/XXQ	GBP	800,000	832,387.71	1.45
VODAFONE GROUP PLC FL.R 20-80 27/08A/08A	EUR	800,000	704,776.00	1.23
<b>Convertible bonds</b>			<b>2,202,254.00</b>	<b>3.83</b>
<b>France</b>			<b>335,812.00</b>	<b>0.58</b>
BPCE SA FL.R 21-42 13/01A	EUR	400,000	335,812.00	0.58
<b>Italy</b>			<b>184,752.00</b>	<b>0.32</b>
BANCO BPM S.P.A. FL.R 20-XX XX/XXS	EUR	200,000	184,752.00	0.32
<b>Spain</b>			<b>985,630.00</b>	<b>1.72</b>
BANKINTER SA FL.R 20-XX 17/10Q	EUR	1,000,000	985,630.00	1.72
<b>United Kingdom</b>			<b>696,060.00</b>	<b>1.21</b>
BANCO SANTANDER FL.R 21-XX XX/XXQ	EUR	1,000,000	696,060.00	1.21
<b>Shares/Units in investment funds</b>			<b>12,351.11</b>	<b>0.02</b>
<b>France</b>			<b>12,351.11</b>	<b>0.02</b>
OSTRUM SUSTAINABLE TRESORERIE I-CAP	EUR	1	12,351.11	0.02
<b>Other transferable securities</b>			<b>503,747.02</b>	<b>0.88</b>
<b>Convertible bonds</b>			<b>503,747.02</b>	<b>0.88</b>
<b>Sweden</b>			<b>503,747.02</b>	<b>0.88</b>
SVENSKA HANDELSBANKEN FL.R 20-XX XX/XXA	USD	600,000	503,747.02	0.88
<b>Undertakings for Collective Investment</b>			<b>2,594,333.28</b>	<b>4.52</b>
<b>Shares/Units in investment funds</b>			<b>2,594,333.28</b>	<b>4.52</b>
<b>France</b>			<b>1,200,811.20</b>	<b>2.09</b>
OS EURO ABS OPP-IC- 2 DEC	EUR	10	1,200,811.20	2.09
<b>Luxembourg</b>			<b>1,393,522.08</b>	<b>2.43</b>
NATIXIS CREDIT OPPORTUNITIES I/A(EUR)	EUR	24	1,393,522.08	2.43
<b>Total securities portfolio</b>			<b>54,850,249.68</b>	<b>95.48</b>

## **NATIXIS AM Funds - DNCA Global Convertible Bonds**

## NATIXIS AM Funds - DNCA Global Convertible Bonds

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### Statement of net assets as at 31/12/22

	<i>Expressed in USD</i>
<b>Assets</b>	<b>97,539,682.88</b>
Securities portfolio at market value	94,161,865.02
<i>Cost price</i>	105,316,557.79
Options (long position) at market value	118,037.85
<i>Options purchased at cost</i>	109,897.20
Cash at banks and liquidities	2,901,048.98
Net unrealised appreciation on financial futures	209,749.99
Interests receivable on securities portfolio	148,981.04
<b>Liabilities</b>	<b>1,127,808.11</b>
Bank overdrafts	223,657.51
Net unrealised depreciation on forward foreign exchange contracts	727,529.87
Management and administration fees payable	56,505.36
Performance fees payable	88.09
Other interests payable	0.80
Other liabilities	120,026.48
<b>Net asset value</b>	<b>96,411,874.77</b>

## NATIXIS AM Funds - DNCA Global Convertible Bonds

### Statistics

		31/12/22	30/06/22	30/06/21
<b>Total Net Assets</b>	<b>USD</b>	<b>96,411,874.77</b>	<b>98,026,657.18</b>	<b>195,325,238.35</b>
<b>Class SI NPF (USD)</b>				
Number of shares		132,000.00	86,780.00	86,780.00
Net asset value per share	USD	124.74	121.03	148.59
<b>Class I (H-EUR)</b>				
Number of shares		678,887.24	767,924.47	735,876.72
Net asset value per share	EUR	109.08	107.77	134.47
<b>Class I (USD)</b>				
Number of shares		500.00	500.00	427,781.00
Net asset value per share	USD	122.55	119.22	147.50
<b>Class N (H-EUR)</b>				
Number of shares		-	-	802.28
Net asset value per share	EUR	-	-	101.57
<b>Class R (H-EUR)</b>				
Number of shares		9,831.98	11,151.14	15,641.98
Net asset value per share	EUR	81.45	80.75	101.54

## NATIXIS AM Funds - DNCA Global Convertible Bonds

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### Changes in number of shares outstanding from 01/07/22 to 31/12/22

	Shares outstanding as at 01/07/22	Shares issued	Shares redeemed	Shares outstanding as at 31/12/22
Class SI NPF (USD)	86,780.00	45,220.00	0.00	132,000.00
Class I (H-EUR)	767,924.47	16,225.00	105,262.24	678,887.24
Class I (USD)	500.00	0.00	0.00	500.00
Class R (H-EUR)	11,151.14	0.00	1,319.16	9,831.98

## NATIXIS AM Funds - DNCA Global Convertible Bonds

### Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in USD)	% of net assets
<b>Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market</b>			<b>92,144,274.53</b>	<b>95.57</b>
<b>Shares</b>			<b>1,237,717.27</b>	<b>1.28</b>
<b>France</b>			<b>1,237,717.27</b>	<b>1.28</b>
GAZTRANSPORT ET TECHNIGAZ SA	EUR	9,099	969,148.59	1.01
SAINT GOBAIN TITRE PARTICIPATIF 83-XX	EUR	1,974	268,568.68	0.28
<b>Bonds</b>			<b>3,633,060.78</b>	<b>3.77</b>
<b>Cayman Islands</b>			<b>1,385,690.90</b>	<b>1.44</b>
CATHAY PACIFIC FIN III 2.75 21-26 05/02S	HKD	10,000,000	1,385,690.90	1.44
<b>France</b>			<b>611,379.88</b>	<b>0.63</b>
SOITEC SA CV 0.0 20-25 01/10U	EUR	3,000	611,379.88	0.63
<b>United States of America</b>			<b>1,635,990.00</b>	<b>1.70</b>
DEXCOM INC CV 0.25 21-25 15/11	USD	1,500,000	1,635,990.00	1.70
<b>Floating rate notes</b>			<b>630,960.36</b>	<b>0.65</b>
<b>France</b>			<b>630,960.36</b>	<b>0.65</b>
AIR FRANCE - KLM FL.R 22-XX 23/02Q	EUR	600,000	630,960.36	0.65
<b>Convertible bonds</b>			<b>86,642,536.12</b>	<b>89.87</b>
<b>Canada</b>			<b>493,006.08</b>	<b>0.51</b>
IVANHOE MINES LTD CV 2.50 21-26 15/04S	USD	400,000	493,006.08	0.51
<b>Cayman Islands</b>			<b>7,315,837.04</b>	<b>7.59</b>
HUAZHU GROUP CV 3 20-26 01/05S	USD	850,000	1,048,452.17	1.09
MEITUAN CV 0 21-27 27/04U0 21-27 27/04U	USD	1,900,000	1,658,874.15	1.72
PINDUODUO INC CV 0 20-25 01/12U5 01/12U	USD	1,400,000	1,308,153.00	1.36
POSEIDON FINANCE CV 0.00 18-25 01/02U	USD	800,000	817,001.74	0.85
SEA LTD CV 0.25 21-26 15/09S21-26 15/09S	USD	1,400,000	1,030,449.00	1.07
ZHONGSHENG GROUP CV 0.0 20-25 21/05U	HKD	10,000,000	1,452,906.98	1.51
<b>France</b>			<b>8,589,968.38</b>	<b>8.91</b>
ACCOR SA CV 0.7 20-27 07/12A	EUR	22,000	976,430.44	1.01
ATOS SE CV 0 19-24 06/11U11U	EUR	1,200,000	1,042,740.61	1.08
BNP PARIBAS SA CV 0 22-25 13/05U5 13/05U	EUR	400,000	485,490.50	0.50
CARREFOUR SA 0.00 18-24 27/03U	USD	200,000	191,281.89	0.20
ELIS SA CV 2.25 22-29 22/09A22-29 22/09A	EUR	500,000	572,061.70	0.59
NEOEN SPA CV 2.00 20-25 02/06S	EUR	8,000	424,318.55	0.44
NEOEN SPA CV 2.875 22-27 14/09S	EUR	600,000	647,182.73	0.67
NEXITY SA CV 0.25 18-25 02/03S	EUR	5,000	313,825.38	0.33
ORPAR CV 0.00 17-24 20/06U	EUR	500,000	626,172.96	0.65
SCHNEIDER ELECTRIC SE CV 20-26 15/06A	EUR	8,600	1,688,744.47	1.75
SELENA SARL CV 0.00 20-25 25/06U	EUR	7	707,697.81	0.73
VEOLIA ENVIRONNEMENT CV 0 19-25 01/01UU	EUR	28,000	914,021.34	0.95
<b>Germany</b>			<b>2,050,669.43</b>	<b>2.13</b>
DELIVERY HERO SE CV 0.25 20-24 23/01S01S	EUR	600,000	601,108.15	0.62
RAG-STIFTUNG CV 0 20-26 17/06U17/06U	EUR	1,500,000	1,449,561.28	1.50
<b>Hong Kong</b>			<b>1,137,021.17</b>	<b>1.18</b>
XIAOMI BEST TIME CV 0 20-27 17/12U17/12U	USD	1,400,000	1,137,021.17	1.18
<b>India</b>			<b>798,353.99</b>	<b>0.83</b>
BHARTI AIRTEL LTD CV 1.5 20-25 17/02SS	USD	600,000	798,353.99	0.83
<b>Israel</b>			<b>591,916.50</b>	<b>0.61</b>
WIX.COM LTD CV 0 20-25 15/08U0-25 15/08U	USD	700,000	591,916.50	0.61

## NATIXIS AM Funds - DNCA Global Convertible Bonds

### Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in USD)	% of net assets
<b>Italy</b>				
NEXI SPA CV 0.00 21-28 24/02U	EUR	1,400,000	1,080,935.08	1.12
PRYSMIAN SPA CV 0.0 21-26 02/02U	EUR	500,000	555,595.54	0.58
<b>Japan</b>				
DMG MORI CO LTD CV 0.000 21-24 16/07U	JPY	100,000,000	765,933.77	0.79
MITSUBISHI CHEM CV 0.00 17-24 29/03U	JPY	100,000,000	754,530.30	0.78
NAGOYA RAILROAD CV 0.00 14-24 11/12U	JPY	140,000,000	1,072,919.87	1.11
NIPPON STEEL CORP CV 0 21-26 05/10U5/10U	JPY	240,000,000	1,972,899.55	2.05
ROHM CO LTD CV 0.00 19-24 05/12U	JPY	130,000,000	1,026,329.54	1.06
<b>Luxembourg</b>				
LAGFIN SCA CV 2 20-25 02/07AA	EUR	1,300,000	1,503,455.88	1.56
<b>Netherlands</b>				
DUFREY ONE BV CV 0.75 21-26 30/03S	CHF	1,000,000	913,259.72	0.95
JUST EAT TAKEAWAY.CO 1.25 20-26 30/04S	EUR	1,000,000	842,737.09	0.87
QIAGEN NV CV 1 18-24 13/11S	USD	1,200,000	1,427,874.00	1.48
STMICROELECTRONICS CV 0 20-25 04/08A08A	USD	2,000,000	2,103,640.00	2.18
<b>Singapore</b>				
SINGAPORE AIRLINES 1.625 20-25 03/12S	SGD	2,500,000	1,969,121.34	2.04
<b>Spain</b>				
AMADEUS IT GROUP SA CV 1.5 20-25 09/04SS	EUR	500,000	594,241.69	0.62
CELLNEX TELECOM SA CV 0.75 20-31 20/11AA	EUR	500,000	387,692.65	0.40
<b>Sweden</b>				
GEELY SWEDEN FIN CV 0 19-24 19/06UU	EUR	600,000	769,190.17	0.80
<b>Switzerland</b>				
SIKA CV 0.15 18-25 05/06A	CHF	400,000	544,438.40	0.56
<b>Taiwan</b>				
GLOBALWAFERS CO CV 0.00 21-26 01/06U	USD	1,200,000	1,027,240.58	1.07
<b>United Kingdom</b>				
BARCLAYS BANK PLC CV 0.00 20-25 04/02U	USD	1,200,000	1,558,569.47	1.62
<b>United States of America</b>				
AIRBNB INC CV 0.00 21-26 15/03U	USD	2,400,000	1,991,112.00	2.07
AKAMAI TECHNO CV 0.375 19-27 01/09S	USD	1,700,000	1,652,944.00	1.71
BENTLEY SYSTEMS INC 0.375 21-27 01/07S	USD	1,350,000	1,099,109.25	1.14
BILL.COM HOLDINGS CV 0.00 20-25 01/12U	USD	950,000	975,849.50	1.01
BILL.COM HOLDINGS INC CV 0 21-27 01/04U	USD	1,600,000	1,266,311.46	1.31
BLOCK INC CV 0.00 20-26 01/05U	USD	1,300,000	1,058,850.00	1.10
BLOCK INC CV 0.125 20-25 01/03S	USD	950,000	906,680.00	0.94
BOOKING HOLDINGS CV 0.75 20-25 02/11S	USD	1,000,000	1,343,789.98	1.39
CHEGG CV 0.00 20-26 01/09	USD	1,000,000	784,890.00	0.81
CLOUDFLARE INC 0.00 21-26 15/08U	USD	1,200,000	983,742.00	1.02
DATADOG INC CV 0.125 20-25 15/06S	USD	600,000	656,112.00	0.68
DIGITALOCEAN HOLDI CV 0.00 22-26 01/12U	USD	1,000,000	758,020.00	0.79
DISH NETWORK CORP CV 3.375 16-26 15/08S	USD	1,150,000	722,378.25	0.75
DOCUSIGN 0.0 21-24 15/01U	USD	600,000	567,075.00	0.59
DROPBOX INC CV 0 21-26 01/03U1-26 01/03A	USD	2,000,000	1,819,360.00	1.89
ENPHASE ENERGY INC CV 0.00 21-26 01/03U	USD	1,400,000	1,581,517.00	1.64
ETSY INC CV 0.125 20-27 01/09S/09S	USD	1,700,000	1,707,888.00	1.77
EXACT SCIENCES CORP 0.375 20-28 01/03S	USD	1,100,000	864,616.50	0.90
EXPEDIA GROUP I CV 0.00 21-26 15/02U	USD	1,500,000	1,310,602.50	1.36
FORD MOTOR CO CV 0 21-26 15/03U26 15/03U	USD	2,650,000	2,510,583.50	2.60
JETBLUE AIRWAYS CV 0.50 16-26 01/04S	USD	1,100,000	803,876.17	0.83
JPMORGAN CHASE BANK CV 0 21-24 10/06U06U	EUR	900,000	1,020,011.64	1.06

## NATIXIS AM Funds - DNCA Global Convertible Bonds

### Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in USD)	% of net assets
LIVE NATION ENT CV 2 20-25 15/02S 15/02S	USD	1,650,000	1,639,770.00	1.70
MARRIOTT VACATIONS CV 0 21-26 15/01U/01U	USD	1,000,000	977,445.00	1.01
MERCADOLIBRE INC 2.00 18-28 15/08S	USD	270,000	543,766.50	0.56
MICROCHIP TECHNOLOGY 0.125 20-24 01/12S	USD	1,100,000	1,180,454.00	1.22
MONGODB INC CV 0.25 20-26 14/01S	USD	1,000,000	1,173,960.00	1.22
MP MATERIALS CORP CV 0.25 21-26 01/04S4S	USD	1,050,000	927,470.25	0.96
ON SEMICONDUCTOR CO CV 0.00 21-27 01/05U	USD	500,000	663,990.00	0.69
SHIFT4 PAYMENTS CV 0.50 21-27 01/08S	USD	1,500,000	1,267,530.00	1.31
SNAP INC CV 0 21-27 01/05U0 21-27 01/05U	USD	750,000	524,284.37	0.54
SOLAREEDGE TECHNO CV 0 21-25 14/09U	USD	750,000	934,110.00	0.97
SOUTHWEST AIRLINES CV 1.25 20-25 01/05S	USD	600,000	724,653.00	0.75
SPIRIT AIRLINES CV 1.0000 21-26 15/05S	USD	1,600,000	1,294,872.00	1.34
SPLUNK INC CV 1.125 18-25 15/09S	USD	1,600,000	1,514,568.00	1.57
SUNNOVA ENERGY IN CV 2.625 22-28 15/02S	USD	2,038,000	1,657,994.52	1.72
UNITY SOFTWARE CV 0.00 22-26 15/11U	USD	1,400,000	1,053,857.00	1.09
WOLFSPEED CV 1.875 22-29 01/12S	USD	1,000,000	906,190.00	0.94
ZILLOW GROUP INC 2.75 20-25 15/05S	USD	500,000	477,635.00	0.50
ZSCALER INC CV 0.125 21-25 01/07S	USD	900,000	947,290.50	0.98
<b>Other transferable securities</b>			<b>2,017,590.49</b>	<b>2.09</b>
<b>Convertible bonds</b>			<b>2,017,590.49</b>	<b>2.09</b>
<b>Japan</b>			<b>1,222,497.89</b>	<b>1.27</b>
GMO PAYMENT GATEWAY 0.0 21-26 22/06U	JPY	60,000,000	458,970.08	0.48
SENKO GROUP HLDG CV 0 21-25 18/03U18/03U	JPY	100,000,000	763,527.81	0.79
<b>Netherlands</b>			<b>795,092.60</b>	<b>0.82</b>
BE SEMICONDUCTOR CV 1.875 22-29 06/04S	EUR	800,000	795,092.60	0.82
<b>Total securities portfolio</b>			<b>94,161,865.02</b>	<b>97.67</b>

# **NATIXIS AM Funds - Ostrum Fixed Income Multi Strategies**

# NATIXIS AM Funds - Ostrum Fixed Income Multi Strategies

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## Statement of net assets as at 31/12/22

Expressed in USD

<b>Assets</b>	<b>75,514,528.68</b>
Securities portfolio at market value	67,691,456.95
<i>Cost price</i>	73,700,845.96
Options (long position) at market value	17,716.35
<i>Options purchased at cost</i>	20,273.69
Cash at banks and liquidities	5,646,029.00
Net unrealised appreciation on financial futures	1,281,395.54
Interests receivable on securities portfolio	818,026.00
Interests receivable on swaps	59,437.70
Other assets	467.14
<b>Liabilities</b>	<b>3,537,757.82</b>
Options (short position) at market value	2,347.95
<i>Options sold at cost</i>	4,458.09
Bank overdrafts	1,668,620.42
Payable on redemptions	3,507.72
Net unrealised depreciation on forward foreign exchange contracts	484,053.02
Net unrealised depreciation on swaps	1,278,059.43
Management and administration fees payable	33,742.92
Interests payable on swaps	35,915.21
Other interests payable	456.90
Other liabilities	31,054.25
<b>Net asset value</b>	<b>71,976,770.86</b>

# NATIXIS AM Funds - Ostrum Fixed Income Multi Strategies

## Statistics

		31/12/22	30/06/22	30/06/21
<b>Total Net Assets</b>	<b>USD</b>	<b>71,976,770.86</b>	<b>72,390,751.17</b>	<b>96,790,438.14</b>
<b>Class SI (USD)</b>				
Number of shares		500.00	500.00	500.00
Net asset value per share	USD	108.34	104.06	111.06
<b>Class I (H-EUR)</b>				
Number of shares		63,720.63	64,185.16	67,374.04
Net asset value per share	EUR	95.21	92.73	100.24
<b>Class I (H-EUR) - Distribution</b>				
Number of shares		9,308.20	9,796.93	10,727.06
Net asset value per share	EUR	86.75	85.35	94.07
<b>Class I (USD)</b>				
Number of shares		500.00	500.00	500.00
Net asset value per share	USD	106.63	102.52	109.63
<b>Class R (H-EUR)</b>				
Number of shares		54,622.04	56,117.08	64,724.83
Net asset value per share	EUR	93.40	91.16	98.83
<b>Class R (H-EUR) - Distribution</b>				
Number of shares		610,603.89	630,460.86	669,638.70
Net asset value per share	EUR	90.67	90.79	100.59

## NATIXIS AM Funds - Ostrum Fixed Income Multi Strategies

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### Changes in number of shares outstanding from 01/07/22 to 31/12/22

	Shares outstanding as at 01/07/22	Shares issued	Shares redeemed	Shares outstanding as at 31/12/22
Class SI (USD)	500.00	0.00	0.00	500.00
Class I (H-EUR)	64,185.16	0.00	464.53	63,720.63
Class I (H-EUR) - Distribution	9,796.93	0.00	488.73	9,308.20
Class I (USD)	500.00	0.00	0.00	500.00
Class R (H-EUR)	56,117.08	385.87	1,880.91	54,622.04
Class R (H-EUR) - Distribution	630,460.86	14,153.78	34,010.75	610,603.89

# NATIXIS AM Funds - Ostrum Fixed Income Multi Strategies

## Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in USD)	% of net assets
<b>Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market</b>			<b>59,222,253.89</b>	<b>82.28</b>
<b>Bonds</b>			<b>50,579,313.99</b>	<b>70.27</b>
<b>Argentina</b>				
ARGENTINE 1.00 20-29 09/07S	USD	33,702	9,038.54	0.01
<b>Austria</b>				
AMS-OSRAM AG 6.0 20-25 06/07S	EUR	700,000	700,255.81	0.97
<b>Bahrain</b>				
BAHREIN 7 15-26 26/01S01S	USD	600,000	616,554.00	0.86
<b>Brazil</b>				
BRAZIL 4.25 13-25 07/01S	USD	400,000	392,752.00	0.55
<b>Colombia</b>				
COLOMBIA 4.50 15-26 28/01S	USD	600,000	565,386.00	0.79
COLOMBIA 8.125 04-24 21/05S	USD	200,000	205,784.00	0.29
<b>Dominican Republic</b>				
DOMINICAN REPUBLIC 6.875 16-26 29/01S	USD	600,000	608,238.00	0.85
<b>Ecuador</b>				
ECUADOR 0.0 20-30 31/07S	USD	76,581	30,090.97	0.04
ECUADOR 0.50 20-40 31/07S	USD	104,400	42,917.80	0.06
<b>Egypt</b>				
AFRICAN EXP-IMP BANK 2.634 21-26 17/05S	USD	400,000	355,588.00	0.49
<b>France</b>				
ALTICE FRANCE SA 8.1250 18-27 01/02S	USD	600,000	549,150.00	0.76
ATOS SE 1.7500 18-25 07/05A	EUR	300,000	263,552.05	0.37
BANIJAY ENTERTAINMENT 3.5 20-25 01/03S	EUR	500,000	505,017.36	0.70
FAURECIA 2.625 18-25 15/06S	EUR	500,000	487,092.90	0.68
FAURECIA 7.25 22-26 15/06S	EUR	300,000	324,125.96	0.45
FNAC DARTY SA 1.875 19-24 30/05S	EUR	200,000	209,475.56	0.29
ILIAD HOLDING SAS 6.5 21-26 15/10S	USD	500,000	466,295.00	0.65
ILIAD SA 5.3750 22-27 14/06A	EUR	400,000	424,739.88	0.59
LOXAM SAS 3.25 19-25 14/01S	EUR	800,000	815,694.91	1.13
PARPEC HOLDING SA 4.00 18-25 31/03S	EUR	200,000	207,052.91	0.29
PARTS EUROPE SA 6.5 20-25 17/07S	EUR	600,000	641,950.88	0.89
QUATRIM 5.8750 19-24 31/01A	EUR	300,000	312,820.58	0.43
SPCM SA 2.0000 20-26 01/02S	EUR	300,000	296,907.89	0.41
SPIE SA 3.125 17-24 22/03A	EUR	300,000	318,785.44	0.44
<b>Germany</b>				
DEUTSCHE LUFTHANSA 2.875 21-25 11/02A	EUR	200,000	201,870.34	0.28
DEUTSCHE LUFTHANSA AG 2.00 21-24 14/07A	EUR	200,000	205,101.97	0.28
IHO VERWALTUNGS 3.625 19-25 15/05S	EUR	300,000	293,235.48	0.41
NIDDA HEALTHCARE HOLDI 7.5 22-26 21/08S	EUR	300,000	306,196.16	0.43
SCHAEFFLER AG 2.75 20-25 12/10A	EUR	400,000	407,574.23	0.57
TECHEM VERWAL 675 2.00 20-25 15/07S	EUR	300,000	295,108.50	0.41
ZF FINANCE GMBH 3 20-25 21/09A	EUR	500,000	492,984.12	0.68
<b>Indonesia</b>				
PERTAMINA 4.30 13-23 20/05S	USD	400,000	396,932.00	0.55
<b>Ireland</b>				
ARDAGH PACKAGING FIN 5.25 20-25 30/04SS	USD	700,000	670,936.00	0.93
VNESHECONOMBANK(VEB) 6.025 12-22 05/07S	USD	400,000	28,280.00	0.04

# NATIXIS AM Funds - Ostrum Fixed Income Multi Strategies

## Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in USD)	% of net assets
<b>Isle of Man</b>			<b>120,043.71</b>	<b>0.17</b>
PLAYTECH PLC 3.75 18-23 12/10S	EUR	113,207	120,043.71	0.17
<b>Italy</b>			<b>2,106,988.02</b>	<b>2.93</b>
ATLANTIA SPA 1.625 17-25 03/02A	EUR	500,000	497,850.78	0.69
AUTOSTRADA ITALIA SPA 5.875 04-24 09/06A	EUR	400,000	437,055.95	0.61
LOTTOMATICA SPA 5.125 21-25 15/07S/04S	EUR	500,000	507,333.29	0.70
TELECOM ITALIA SPA 5.303 14-24 30/05S	USD	700,000	664,748.00	0.92
<b>Ivory coast</b>			<b>267,657.00</b>	<b>0.37</b>
IVORY COAST 6.125 17-33 15/06S	USD	300,000	267,657.00	0.37
<b>Japan</b>			<b>6,915,915.08</b>	<b>9.61</b>
JAPAN 0.10 17-27 20/12S	JPY	440,000,000	3,310,846.21	4.60
JAPAN -348- 0.10 17-27 20/09S	JPY	440,000,000	3,315,047.95	4.61
SOFTBANK GROUP 3.125 17-25 19/09S	EUR	300,000	290,020.92	0.40
<b>Jersey</b>			<b>818,990.58</b>	<b>1.14</b>
ADIENET GLOBAL HLDG 3.5 16-24 15/08S5/08S	EUR	400,000	410,844.29	0.57
AVIS BUDGET CAR 4.125 16-24 15/11S	EUR	400,000	408,146.29	0.57
<b>Lebanon</b>			<b>55,215.00</b>	<b>0.08</b>
LEBANESE REPU OF DEF 6.10 10-22DEFAULT	USD	700,000	42,945.00	0.06
LIBAN EMTN DEFAULT 8.25 06-21 12/04S	USD	200,000	12,270.00	0.02
<b>Luxembourg</b>			<b>1,253,434.95</b>	<b>1.74</b>
CIRSA FINANCE INT 4.7500 19-25 22/05S	EUR	500,000	505,566.99	0.70
GARFUNKELUX HOLDCO 3 6.75 20-25 01/11S	EUR	500,000	430,267.17	0.60
ROSSINI SARL 6.75 18-25 30/10S	EUR	300,000	317,600.79	0.44
<b>Mexico</b>			<b>237,926.95</b>	<b>0.33</b>
PETROLEOS MEXICANOS 5.95 20-31 28/01S	USD	313,000	237,926.95	0.33
<b>Mongolia</b>			<b>484,940.00</b>	<b>0.67</b>
MONGOLIA 8.75 17-24 09/03S	USD	500,000	484,940.00	0.67
<b>Morocco</b>			<b>555,699.00</b>	<b>0.77</b>
MOROCCO 2.375 20-27 15/12S	USD	300,000	262,110.00	0.36
OCP SA 4.50 15-25 22/10S	USD	300,000	293,589.00	0.41
<b>Netherlands</b>			<b>2,533,131.17</b>	<b>3.52</b>
DUFYR ONE BV 2.50 17-24 15/10S	EUR	300,000	311,511.07	0.43
OI EUROPEAN GROUP 3.125 16-24 15/11S	EUR	1,000,000	1,038,743.75	1.44
Q-PARK HOLDING BV 1.5 20-25 13/02S	EUR	500,000	490,369.35	0.68
STELLANTIS NV 5.25 15-23 15/04S	USD	100,000	99,875.00	0.14
TEVA PHARM FIN NL III 6.00 18-24 14/03S	USD	600,000	592,632.00	0.82
<b>Peru</b>			<b>419,980.00</b>	<b>0.58</b>
PERU (REP OF) 7.35 05-25 21/07S	USD	400,000	419,980.00	0.58
<b>Romania</b>			<b>268,021.69</b>	<b>0.37</b>
ROMANIAN GOVERNMENT 2.125 22-28 07/03A	EUR	300,000	268,021.69	0.37
<b>Saudi Arabia</b>			<b>182,504.00</b>	<b>0.25</b>
SAUDI ARABIAN OIL COM 1.625 20-25 24/11S	USD	200,000	182,504.00	0.25
<b>South Africa</b>			<b>582,006.00</b>	<b>0.81</b>
SOUTH AFRICA 4.875 16-26 14/04S	USD	600,000	582,006.00	0.81
<b>South Korea</b>			<b>192,498.00</b>	<b>0.27</b>
KOREA WATER RESOURCES 3.5 22-25 27/04S	USD	200,000	192,498.00	0.27
<b>Spain</b>			<b>1,575,691.11</b>	<b>2.19</b>
GRIFOLS SA 1.625 19-25 15/02S	EUR	600,000	607,231.10	0.84
INTL CONSO AIRLINE 2.75 21-25 25/03A	EUR	500,000	488,688.44	0.68

# NATIXIS AM Funds - Ostrum Fixed Income Multi Strategies

## Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in USD)	% of net assets
LORCA TELECOM BONDCO 4 20-27 30/09S	EUR	500,000	479,771.57	0.67
<b>Sweden</b>			<b>1,212,929.63</b>	<b>1.69</b>
DOMETIC GROUP AB 3.00 18-23 13/09A	EUR	400,000	425,999.24	0.59
DOMETIC GROUP AB 3.00 19-26 08/05A	EUR	300,000	299,197.14	0.42
INTRUM AB 4.875 20-25 05/08S	EUR	500,000	487,733.25	0.68
<b>Ukraine</b>			<b>237,798.00</b>	<b>0.33</b>
UKRAINE 7.75 15-27 01/09S	USD	1,100,000	237,798.00	0.33
<b>United Arab Emirates</b>			<b>446,665.00</b>	<b>0.62</b>
EMIRATES DEVELOPMENT 1,639 21-26 15/06S	USD	500,000	446,665.00	0.62
<b>United Kingdom</b>			<b>2,422,901.04</b>	<b>3.37</b>
INTL GAME TECHNOLOGY 3.5 19-26 15/06S06S	EUR	700,000	714,241.05	0.99
JAGUAR LAND ROVER 5.8750 19-24 15/11S	EUR	100,000	100,687.56	0.14
ROLLS-ROYCE PLC 4.625 20-26 21/10S	EUR	600,000	622,471.43	0.86
STATE BANK OF INDIA 2.49 22-27 26/01S	USD	400,000	357,228.00	0.50
VODAFONE GROUP PLC 3.1 18-79 03/01A	EUR	600,000	628,273.00	0.87
<b>United States of America</b>			<b>14,662,965.82</b>	<b>20.37</b>
AMERICAN AIRLINES 11.7500 20-25 15/07	USD	500,000	538,385.00	0.75
AVANTOR FUNDING INC 2.625 20-25 06/11S	EUR	500,000	504,771.90	0.70
BALL CORP 5.25 15-25 01/07S	USD	700,000	693,854.00	0.96
BERRY GLOBAL IN 0.9500 21-24 15/02S	USD	400,000	380,344.00	0.53
BWAY HOLDING CO 4.7500 18-24 15/04S	EUR	400,000	412,317.09	0.57
CAESARS ENTERTAINMENT 6.25 20-25 01/07S	USD	500,000	486,880.00	0.68
CCO HOLDINGS 5.5 16-26 01/05S	USD	700,000	679,112.00	0.94
COTY INC 3.875 21-26 16/06S	EUR	650,000	647,976.04	0.90
DELTA AIR LINES 3.8000 18-23 19/04S	USD	400,000	397,768.00	0.55
FORD MOTOR CREDIT CO 5.584 19-24 18/03S	USD	1,100,000	1,089,187.00	1.51
GOODYEAR TIRE RUBBER 5.00 16-26 31/05S	USD	600,000	568,266.00	0.79
GRAPHIC PACKAGING 4.125 16-24 15/08S	USD	700,000	686,021.00	0.95
HCA INC 5.375 15-25 01/02S	USD	800,000	800,000.00	1.11
IQVIA INC 2.875 17-25 15/09S	EUR	485,000	500,069.05	0.69
MGM RESORTS INTL 6.00 14-23 15/03S	USD	500,000	500,490.00	0.70
MGM RESORTS INTL 6.7500 20-25 01/05S	USD	500,000	505,490.00	0.70
NETFLIX INC 4.375 17-26 15/11S	USD	500,000	489,830.00	0.68
SEALED AIR CORP RE 4.50 15-23 15/09S	EUR	400,000	428,761.28	0.60
SILGAN HOLDINGS INC 3.25 17-25 15/03S	EUR	600,000	622,740.38	0.87
SPRINT CORP 7.875 14-23 15/09S	USD	850,000	863,345.00	1.20
TENET HEALTHCARE 4.625 17-24 15/07S	USD	445,000	435,970.95	0.61
TENET HEALTHCARE 4.625 19-24 01/09S	USD	200,000	195,298.00	0.27
THE CHEMOURS CO 4 18-26 15/05S-26 15/05S	EUR	550,000	528,306.36	0.73
TOLL BROS FINANCE COR 4.375 13-23 15/04S	USD	600,000	598,068.00	0.83
UNITED STATES 1.125 21-26 31/10S	USD	30,000	26,834.77	0.04
UNIVISION COMM 5.125 15-25 15/02S 15/02S	USD	300,000	286,428.00	0.40
XEROX CORP 3.8 14-24 15/05S	USD	300,000	289,302.00	0.40
XPO INC 6.25 20-25 01/05S	USD	500,000	507,150.00	0.70
<b>Vietnam</b>			<b>293,601.00</b>	<b>0.41</b>
VIETNAM REGS 4.80 14-24 19/11S	USD	300,000	293,601.00	0.41
<b>Zambia</b>			<b>84,326.00</b>	<b>0.12</b>
ZAMBIA 5.375 12-22 20/09S	USD	200,000	84,326.00	0.12
<b>Floating rate notes</b>			<b>8,642,939.90</b>	<b>12.01</b>
<b>Austria</b>			<b>208,643.10</b>	<b>0.29</b>
ERSTE GROUP BK SUB FL.R 17-XX 15/04S	EUR	200,000	208,643.10	0.29

# NATIXIS AM Funds - Ostrum Fixed Income Multi Strategies

## Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in USD)	% of net assets
<b>Belgium</b>			<b>210,805.35</b>	
SOLVAY SA FL.R 18-XX 04/03A	EUR	200,000	210,805.35	0.29
<b>France</b>			<b>2,204,568.05</b>	<b>3.06</b>
ACCOR SA FL.R 19-XX 31/01A	EUR	600,000	604,432.76	0.84
EDF FL.R 21-XX 01/06A	EUR	200,000	167,142.02	0.23
EDF SA 144A FL.R 14-XX 22/01S	USD	300,000	285,576.00	0.40
EDF SA FL.R 13-XX 29/01S	USD	400,000	399,608.00	0.56
RCI BANQUE SA FL.R 19-30 18/02A	EUR	400,000	382,045.62	0.53
UNIBAIL RODAMCO FL.R 18-XX 25/10A	EUR	400,000	365,763.65	0.51
<b>Ivory coast</b>			<b>119,006.70</b>	<b>0.17</b>
IVORY COAST FL.R 10-32 31/12S	USD	125,389	119,006.70	0.17
<b>Netherlands</b>			<b>824,746.57</b>	<b>1.15</b>
ING GROEP NV FL.R 19-XX 16/04S	USD	250,000	241,352.50	0.34
REPSOL INTL FINANCE FL.R 15-75 25/03A	EUR	300,000	310,419.27	0.43
VW INTL FINANCE FL.R 22-XX 28/12A	EUR	300,000	272,974.80	0.38
<b>Portugal</b>			<b>1,392,697.22</b>	<b>1.93</b>
BCP FL.R 22-25 25/10A	EUR	500,000	550,380.83	0.76
ENERGIAS DE PORTUGAL FL.R 19-79 30/04A	EUR	800,000	842,316.39	1.17
<b>Spain</b>			<b>824,540.28</b>	<b>1.15</b>
ABANCA CORP BANCARIA FL.R 18-XX XX/XXQ	EUR	200,000	210,175.68	0.29
BANCO BILBAO VI FL.R 18-XX 24/03Q	EUR	400,000	411,322.42	0.57
IBERCAJA FL.R 7 18 06/04Q	EUR	200,000	203,042.18	0.28
<b>Switzerland</b>			<b>399,836.00</b>	<b>0.56</b>
UBS GROUP FUNDING FL.R 18-XX 31/01A	USD	400,000	399,836.00	0.56
<b>United Kingdom</b>			<b>756,864.98</b>	<b>1.05</b>
BARCLAYS PLC SUB FL.R 17-XX 15/03Q	GBP	300,000	357,664.98	0.50
STANDARD CHART. FL.R 7.75 17-49 02/04S	USD	400,000	399,200.00	0.55
<b>United States of America</b>			<b>1,701,231.65</b>	<b>2.36</b>
UNITED STATES FL.R 21-23 31/01Q	USD	1,700,000	1,701,231.65	2.36
<b>Other transferable securities</b>			<b>1,668,689.81</b>	<b>2.32</b>
<b>Bonds</b>			<b>1,668,689.81</b>	<b>2.32</b>
<b>Cayman Islands</b>			<b>478,670.00</b>	<b>0.67</b>
SHARJAH SUKUK 3.854 19-26 03/04S	USD	500,000	478,670.00	0.67
<b>Chile</b>			<b>283,176.00</b>	<b>0.39</b>
CORP NAC COBRE 3.625 17-27 01/08S	USD	300,000	283,176.00	0.39
<b>France</b>			<b>322,176.09</b>	<b>0.45</b>
LA FINAC ATALIAN SA 4.00 17-24 15/05S	EUR	350,000	322,176.09	0.45
<b>Netherlands</b>			<b>381,305.37</b>	<b>0.53</b>
OCI NV 3.625 20-25 09/10S	EUR	360,000	381,305.37	0.53
<b>United Kingdom</b>			<b>203,362.35</b>	<b>0.28</b>
JAGUAR LAND ROVER 2.20 17-24 15/01S	EUR	200,000	203,362.35	0.28
<b>Money market instruments</b>			<b>4,633,905.71</b>	<b>6.44</b>
<b>Treasury market</b>			<b>4,633,905.71</b>	<b>6.44</b>
<b>United States of America</b>			<b>4,633,905.71</b>	<b>6.44</b>
UNIT STAT TREA BIL ZCP 02-02-23	USD	995,000	991,032.25	1.38
UNIT STAT TREA BIL ZCP 25-05-23	USD	2,300,000	2,251,143.37	3.13
US TREASURY BILL ZCP 140223	USD	1,400,000	1,391,730.09	1.93
<b>Undertakings for Collective Investment</b>			<b>2,166,607.54</b>	<b>3.01</b>

## NATIXIS AM Funds - Ostrum Fixed Income Multi Strategies

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### Securities portfolio as at 31/12/22

<b>Denomination</b>	<b>Currency</b>	<b>Quantity/ Notional</b>	<b>Market value (in USD)</b>	<b>% of net assets</b>
<b>Shares/Units in investment funds</b>			<b>2,166,607.54</b>	<b>3.01</b>
<b>France</b>			<b>1,666,035.48</b>	<b>2.31</b>
OS EURO ABS OPP-IC- 2 DEC	EUR	13	1,666,035.48	2.31
<b>Luxembourg</b>			<b>500,572.06</b>	<b>0.70</b>
OSTRUM SRI GLOB SUBORD DEBT I A EUR CAP	EUR	500	500,572.06	0.70
<b>Total securities portfolio</b>			<b>67,691,456.95</b>	<b>94.05</b>

## **NATIXIS AM Funds - DNCA Euro Value Equity**

## NATIXIS AM Funds - DNCA Euro Value Equity

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### Statement of net assets as at 31/12/22

	<i>Expressed in EUR</i>
<b>Assets</b>	<b>6,487,814.88</b>
Securities portfolio at market value	6,282,792.97
<i>Cost price</i>	5,947,506.32
Cash at banks and liquidities	205,021.91
<b>Liabilities</b>	<b>31,057.32</b>
Management and administration fees payable	5,511.48
Performance fees payable	25,001.96
Other liabilities	543.88
<b>Net asset value</b>	<b>6,456,757.56</b>

## NATIXIS AM Funds - DNCA Euro Value Equity

### Statistics

		31/12/22	30/06/22	30/06/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>6,456,757.56</b>	<b>14,655,230.44</b>	<b>44,610,634.37</b>
<b>Class M (EUR) - Distribution</b>				
Number of shares		28.42	63.42	239.51
Net asset value per share	EUR	55,127.87	51,347.17	59,740.42
<b>Class I (EUR) - Distribution</b>				
Number of shares		434.00	1,091.27	2,519.00
Net asset value per share	EUR	11,188.11	10,432.34	12,020.60
<b>Class I (EUR)</b>				
Number of shares		-	-	1.00
Net asset value per share	EUR	-	-	13,051.52
<b>Class R (EUR)</b>				
Number of shares		311.54	141.18	76.00
Net asset value per share	EUR	110.69	101.54	118.64

## NATIXIS AM Funds - DNCA Euro Value Equity

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### Changes in number of shares outstanding from 01/07/22 to 31/12/22

	Shares outstanding as at 01/07/22	Shares issued	Shares redeemed	Shares outstanding as at 31/12/22
Class M (EUR) - Distribution	63.42	0.00	35.00	28.42
Class I (EUR) - Distribution	1,091.27	100.00	757.27	434.00
Class R (EUR)	141.18	236.54	66.18	311.54

## NATIXIS AM Funds - DNCA Euro Value Equity

### Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market</b>			<b>6,282,792.97</b>	<b>97.31</b>
<b>Shares</b>			<b>6,282,791.36</b>	<b>97.31</b>
<b>Belgium</b>			<b>618,777.60</b>	<b>9.58</b>
D'IETEREN	EUR	3,453	618,777.60	9.58
<b>France</b>			<b>3,488,587.01</b>	<b>54.03</b>
ALD SA	EUR	34,234	368,357.84	5.70
ALTEN SA	EUR	2,223	259,646.40	4.02
BNP PARIBAS SA	EUR	2,827	150,537.75	2.33
CIE DE SAINT-GOBAIN	EUR	6,372	290,881.80	4.51
COFACE SA	EUR	5,327	64,669.78	1.00
CREDIT AGRICOLE SA	EUR	22,570	221,885.67	3.44
EURAZEO	EUR	3,844	223,336.40	3.46
EUTELSAT COMMUNICATIONS SA	EUR	6,876	47,856.96	0.74
IPSOS SA	EUR	1,849	108,166.50	1.68
RENAULT SA	EUR	1,450	45,348.75	0.70
REXEL SA	EUR	3,029	55,854.76	0.87
SANOFI	EUR	4,319	388,018.96	6.01
SCOR SE ACT PROV REGROUPEMENT	EUR	5,686	122,192.14	1.89
SOITEC SA RGPT	EUR	970	148,264.50	2.30
SOMFY SA NI	EUR	1,230	175,890.00	2.72
SOPRA STERIA GROUP	EUR	582	82,178.40	1.27
SPIE SA	EUR	800	19,488.00	0.30
TOTALENERGIESSE	EUR	7,592	445,270.80	6.90
TRIGANO	EUR	1,641	209,391.60	3.24
VALLOUREC - SHS	EUR	5,000	61,350.00	0.95
<b>Germany</b>			<b>496,201.20</b>	<b>7.68</b>
FRESENIUS SE	EUR	1,398	36,697.50	0.57
MERCEDES-BENZ GROUP	EUR	200	12,280.00	0.19
PUMA AG	EUR	2,451	138,971.70	2.15
SIXT VORZUG OHNE STIMMRECHT ISS.97	EUR	5,656	308,252.00	4.77
<b>Italy</b>			<b>139,649.17</b>	<b>2.16</b>
ENEL SPA	EUR	6,400	32,192.00	0.50
ENI SPA	EUR	8,088	107,457.17	1.66
<b>Luxembourg</b>			<b>158,387.19</b>	<b>2.45</b>
INPOST SA	EUR	20,105	158,387.19	2.45
<b>Netherlands</b>			<b>1,275,136.49</b>	<b>19.75</b>
AIRBUS SE	EUR	2,841	315,407.82	4.88
CORBION	EUR	4,505	143,439.20	2.22
STELLANTIS N.V.-BEARER & REGISTERED SHS	EUR	26,309	349,120.43	5.41
STMICROELECTRONICS	EUR	7,691	253,764.55	3.93
TECHNIP ENER --- BEARER AND REG SHS	EUR	14,547	213,404.49	3.31
<b>Spain</b>			<b>106,052.70</b>	<b>1.64</b>
INDRA SISTEMAS SA	EUR	9,958	106,052.70	1.64
<b>Rights</b>			<b>1.61</b>	<b>0.00</b>
<b>France</b>			<b>1.61</b>	<b>0.00</b>
ALD SA	13.12.22 RIGHT	EUR	1	1.61
<b>Total securities portfolio</b>			<b>6,282,792.97</b>	<b>97.31</b>

# **NATIXIS AM Funds - Natixis Conservative Risk Parity**

# NATIXIS AM Funds - Natixis Conservative Risk Parity

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## Statement of net assets as at 31/12/22

	<i>Expressed in EUR</i>
<b>Assets</b>	<b>63,595,789.99</b>
Securities portfolio at market value	60,698,736.15
<i>Cost price</i>	60,693,579.41
Cash at banks and liquidities	2,761,999.62
Receivable on subscriptions	5,437.79
Interests receivable on securities portfolio	129,616.43
<b>Liabilities</b>	<b>590,428.77</b>
Bank overdrafts	51,795.25
Payable on redemptions	2,556.01
Net unrealised depreciation on financial futures	468,139.46
Management and administration fees payable	55,417.28
Other liabilities	12,520.77
<b>Net asset value</b>	<b>63,005,361.22</b>

## NATIXIS AM Funds - Natixis Conservative Risk Parity

### Statistics

		31/12/22	30/06/22	30/06/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>63,005,361.22</b>	<b>73,792,246.84</b>	<b>84,440,946.45</b>
<b>Class I (EUR)</b>				
Number of shares		940.75	1,439.89	1,940.79
Net asset value per share	EUR	11,268.56	11,589.31	12,458.15
<b>Class I (EUR) - Distribution</b>				
Number of shares		75.26	140.26	400.00
Net asset value per share	EUR	9,023.65	9,421.07	10,516.55
<b>Class R (EUR)</b>				
Number of shares		483,504.46	504,657.55	466,886.85
Net asset value per share	EUR	106.45	109.88	118.96
<b>Class R (EUR) - Distribution</b>				
Number of shares		1,299.00	1,480.79	1,884.94
Net asset value per share	EUR	89.89	94.01	105.19
<b>Class RE (EUR)</b>				
Number of shares		1,307.77	1,815.67	2,755.12
Net asset value per share	EUR	98.64	102.11	111.20
<b>Class RE (EUR) - Distribution</b>				
Number of shares		99.43	99.43	99.43
Net asset value per share	EUR	86.68	90.40	100.21

## NATIXIS AM Funds - Natixis Conservative Risk Parity

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### Changes in number of shares outstanding from 01/07/22 to 31/12/22

	Shares outstanding as at 01/07/22	Shares issued	Shares redeemed	Shares outstanding as at 31/12/22
Class I (EUR)	1,439.89	0.00	499.13	940.75
Class I (EUR) - Distribution	140.26	0.00	65.00	75.26
Class R (EUR)	504,657.55	13,428.50	34,581.59	483,504.46
Class R (EUR) - Distribution	1,480.79	18.40	200.19	1,299.00
Class RE (EUR)	1,815.67	0.00	507.89	1,307.77
Class RE (EUR) - Distribution	99.43	0.00	0.00	99.43

## NATIXIS AM Funds - Natixis Conservative Risk Parity

### Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market</b>			<b>17,845,992.40</b>	<b>28.32</b>
<b>Bonds</b>			<b>17,420,880.00</b>	<b>27.65</b>
<b>Germany</b>			<b>13,821,380.00</b>	<b>21.94</b>
GERMANY 0.5 15-25 15/02A	EUR	4,000,000	3,831,080.00	6.08
GERMANY 1.50 13-23 15/05U	EUR	10,000,000	9,990,300.00	15.86
<b>Jersey</b>			<b>1,100,575.00</b>	<b>1.75</b>
WISDOMTREE OIL SECURITIES LIMITE	EUR	35,000	1,100,575.00	1.75
<b>Portugal</b>			<b>2,498,925.00</b>	<b>3.97</b>
PORTUGAL 2.875 15-25 15/10A	EUR	2,500,000	2,498,925.00	3.97
<b>Shares/Units in investment funds</b>			<b>425,112.40</b>	<b>0.67</b>
<b>Luxembourg</b>			<b>425,112.40</b>	<b>0.67</b>
LIF MSCI EMU VAL (DR)-C-EUR- CAP	EUR	4,000	425,112.40	0.67
<b>Undertakings for Collective Investment</b>			<b>42,852,743.75</b>	<b>68.01</b>
<b>Shares/Units in investment funds</b>			<b>42,852,743.75</b>	<b>68.01</b>
<b>France</b>			<b>16,614,224.49</b>	<b>26.37</b>
LYXOR ETF MSCI USA ESG DR DIS	EUR	6,000	2,036,122.20	3.23
OSTRUM SRI CASH PLUS SICA I-CAP	EUR	43	4,351,060.35	6.91
OSTRUM TRESORIE PLUS -IC- EUR CAP	EUR	54	5,530,091.94	8.78
OSTRUM ULTRA SHORT TERM BONDS PLUS	EUR	3,000	4,696,950.00	7.45
<b>Ireland</b>			<b>8,673,235.51</b>	<b>13.77</b>
FIDELIO CLASS I EUR (HEDGED)	EUR	1,339	31,810.61	0.05
INVESCO BLOOMBERG COMM EX AGRI	EUR	40,000	1,176,000.00	1.87
ISHARES IV MSCI EURP VAL FACT	EUR	65,000	451,828.00	0.72
ISHARES IV PLC MSCI JAPAN ESG ENHANCED	EUR	340,000	1,722,712.00	2.73
ISHARES JPMORGA EM USD SHS USD ETF	USD	22,000	1,728,759.90	2.74
ISHARES MSCI EMU ESG SCREEND	EUR	140,000	872,676.00	1.39
ISHS FTSE 100 GBP SHS	EUR	60,000	490,386.00	0.78
ISHS GLOBAL INFRASTRUCTURE UCITS ETF	EUR	35,000	1,018,279.50	1.62
ISHS LIS PRI EQ -USD-	EUR	30,000	637,971.00	1.01
ISHS MSCI BRAZIL USD	EUR	25,000	542,812.50	0.86
<b>Luxembourg</b>			<b>15,293,145.05</b>	<b>24.27</b>
AMUNDI EURO HY BOND ESG UCITS ETF DR EUR	EUR	7,502	1,613,605.18	2.56
AMUNDI MSCI EMERGING MARKETS ACC	EUR	225,000	963,922.50	1.53
BNPP E FEN EC -UCITS ETF QD-DIS	EUR	50,000	307,890.00	0.49
DB X TRACKERS MSCI JPN TRN IDX -1C- CAP	EUR	11,000	634,186.30	1.01
DNCA INVEST SICAV ALPHA BONDS	EUR	23,000	2,648,220.00	4.20
NATIXIS BD ALT RISK PREMIA S1 A EUR CAP	EUR	8,000	889,360.00	1.41
NATIXIS GLOBAL MULT STRATEGIES G EUR ACC	EUR	20,000	2,003,400.00	3.18
NATIXIS INT ASG MANAGED FUTURES FD SA	USD	25,000	3,372,452.57	5.35
OSSIAM BLOOM ASIA PAC EX JAP PAB UE1CC	EUR	12,000	1,188,372.00	1.89
OSTRUM TOTAL RETURN CREDIT SI A EUR CAP	EUR	13,000	1,363,440.00	2.16
XTRACKERS MSCI CANADA UCITS ETF	EUR	5,000	308,296.50	0.49
<b>Panama</b>			<b>2,179,952.50</b>	<b>3.46</b>
ISHARES MSCI EM IMI ESG SCREENED ETT	EUR	425,000	2,179,952.50	3.46
<b>United Kingdom</b>			<b>92,186.20</b>	<b>0.15</b>
H2O ADAGIO SP PART I	EUR	20	72,090.20	0.11
H2O MODERATO SP PART I	EUR	5	20,096.00	0.03
<b>Total securities portfolio</b>			<b>60,698,736.15</b>	<b>96.34</b>

## **NATIXIS AM Funds - Natixis Bond Alternative Risk Premia**

# NATIXIS AM Funds - Natixis Bond Alternative Risk Premia

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## Statement of net assets as at 31/12/22

	<i>Expressed in EUR</i>
<b>Assets</b>	<b>82,251,113.03</b>
Securities portfolio at market value	76,968,851.69
<i>Cost price</i>	77,506,333.83
Cash at banks and liquidities	4,545,598.72
Receivable on subscriptions	1,669.65
Receivable on swaps	325,247.77
Net unrealised appreciation on swaps	406,376.53
Other interests receivable	3,368.67
<b>Liabilities</b>	<b>1,693,144.96</b>
Bank overdrafts	1,640,000.00
Payable on redemptions	11,576.24
Payable on swaps	7,356.60
Management and administration fees payable	19,254.46
Other liabilities	14,957.66
<b>Net asset value</b>	<b>80,557,968.07</b>

# NATIXIS AM Funds - Natixis Bond Alternative Risk Premia

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## Statistics

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		31/12/22	30/06/22
<b>Total Net Assets</b>	<b>EUR</b>	<b>80,557,968.07</b>	<b>69,148,531.26</b>
<b>Class S1 (EUR)</b>			
Number of shares		725,549.45	628,332.45
Net asset value per share	EUR	111.03	110.05

## NATIXIS AM Funds - Natixis Bond Alternative Risk Premia

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### Changes in number of shares outstanding from 01/07/22 to 31/12/22

	Shares outstanding as at 01/07/22	Shares issued	Shares redeemed	Shares outstanding as at 31/12/22
Class S1 (EUR)	628,332.45	118,306.00	21,089.00	725,549.45

## NATIXIS AM Funds - Natixis Bond Alternative Risk Premia

### Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market</b>			<b>72,921,353.69</b>	<b>90.52</b>
<b>Shares</b>			<b>72,921,353.69</b>	<b>90.52</b>
<b>Austria</b>			<b>4,479,754.25</b>	<b>5.56</b>
VERBUND AG	EUR	19,273	1,515,821.45	1.88
WIENERBERGER AG	EUR	131,380	2,963,932.80	3.68
<b>Belgium</b>			<b>3,810,874.66</b>	<b>4.73</b>
ACKERMANS AND VAN HAAREN NV	EUR	3,098	496,299.60	0.62
PROXIMUS SA	EUR	43,825	394,249.70	0.49
SOLVAY	EUR	30,916	2,920,325.36	3.63
<b>Finland</b>			<b>5,400,683.29</b>	<b>6.70</b>
NOKIA OYJ	EUR	1,068,524	4,623,503.35	5.74
ORION CORPORATION (NEW) -B-	EUR	6,506	333,367.44	0.41
STORA ENSO -R-	EUR	33,750	443,812.50	0.55
<b>France</b>			<b>27,389,491.90</b>	<b>34.00</b>
AXA SA	EUR	231,268	6,025,687.74	7.48
BNP PARIBAS SA	EUR	43,985	2,342,201.25	2.91
CREDIT AGRICOLE SA	EUR	481,151	4,730,195.48	5.87
ENGIE SA	EUR	458,204	6,134,435.15	7.61
SOCIETE GENERALE SA	EUR	200,616	4,710,463.68	5.85
TOTALENERGIESSE	EUR	58,764	3,446,508.60	4.28
<b>Germany</b>			<b>8,462,641.60</b>	<b>10.51</b>
AURUBIS	EUR	47,342	3,615,035.12	4.49
DEUTSCHE POST AG REG SHS	EUR	34,195	1,202,980.10	1.49
EVOTEC SE	EUR	8,832	134,776.32	0.17
HENKEL AG & CO KGAA PFD	EUR	4,827	313,851.54	0.39
HUGO BOSS AG	EUR	15,573	843,433.68	1.05
SIEMENS HEALTHINEERS	EUR	6,323	295,473.79	0.37
SYMRISE AG	EUR	20,237	2,057,091.05	2.55
<b>Netherlands</b>			<b>23,377,907.99</b>	<b>29.02</b>
ASML HOLDING NV	EUR	875	440,825.00	0.55
IMCD	EUR	46	6,124.90	0.01
ING GROUP NV	EUR	782,284	8,908,650.19	11.06
KONINKLIJKE AHOLD DELHAIZE NV	EUR	32,991	885,478.44	1.10
OCI REG.SHS	EUR	11,512	384,731.04	0.48
ROYAL PHILIPS NV	EUR	910,604	12,752,098.42	15.83
<b>Undertakings for Collective Investment</b>			<b>4,047,498.00</b>	<b>5.02</b>
<b>Shares/Units in investment funds</b>			<b>4,047,498.00</b>	<b>5.02</b>
<b>France</b>			<b>4,047,498.00</b>	<b>5.02</b>
OSTRUM SRI CASH PLUS SICA I-CAP	EUR	40	4,047,498.00	5.02
<b>Total securities portfolio</b>			<b>76,968,851.69</b>	<b>95.54</b>

## **NATIXIS AM Funds - Natixis Global Multi Strategies**

# NATIXIS AM Funds - Natixis Global Multi Strategies

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## Statement of net assets as at 31/12/22

	<i>Expressed in EUR</i>
<b>Assets</b>	<b>60,302,048.02</b>
Securities portfolio at market value	58,858,386.30
<i>Cost price</i>	58,853,912.00
Cash at banks and liquidities	1,269,940.62
Net unrealised appreciation on financial futures	116,702.68
Interests receivable on securities portfolio	57,018.42
<b>Liabilities</b>	<b>196,677.75</b>
Bank overdrafts	181,009.69
Management and administration fees payable	9,537.38
Other liabilities	6,130.68
<b>Net asset value</b>	<b>60,105,370.27</b>

# NATIXIS AM Funds - Natixis Global Multi Strategies

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## Statistics

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		31/12/22
<b>Total Net Assets</b>	<b>EUR</b>	<b>60,105,370.27</b>
<b>Class G (EUR)</b>		
Number of shares		600,000.00
Net asset value per share	EUR	100.17
<b>Class I (EUR)</b>		
Number of shares		10.00
Net asset value per share	EUR	100.15
<b>Class N (EUR)</b>		
Number of shares		10.00
Net asset value per share	EUR	100.16
<b>Class R (EUR)</b>		
Number of shares		10.00
Net asset value per share	EUR	100.11

## NATIXIS AM Funds - Natixis Global Multi Strategies

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### Changes in number of shares outstanding from 13/12/22 to 31/12/22

	Shares outstanding as at 13/12/22	Shares issued	Shares redeemed	Shares outstanding as at 31/12/22
Class G (EUR)	0.00	600,000.00	0.00	600,000.00
Class I (EUR)	0.00	10.00	0.00	10.00
Class N (EUR)	0.00	10.00	0.00	10.00
Class R (EUR)	0.00	10.00	0.00	10.00

## NATIXIS AM Funds - Natixis Global Multi Strategies

### Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market</b>			<b>3,458,310.80</b>	<b>5.75</b>
<b>Shares/Units in investment funds</b>			<b>3,458,310.80</b>	<b>5.75</b>
<b>France</b>			<b>3,458,310.80</b>	<b>5.75</b>
OSTRUM SUSTAINABLE TRESORERIE I-CAP	EUR	280	3,458,310.80	5.75
<b>Money market instruments</b>			<b>55,400,075.50</b>	<b>92.17</b>
<b>Commercial papers &amp; certificates of deposit debt claims</b>			<b>55,400,075.50</b>	<b>92.17</b>
<b>France</b>			<b>55,400,075.50</b>	<b>92.17</b>
CREDIT AGRICOLE SA 0.08 060323	EUR	7,700,000	7,700,254.10	12.81
CREDIT AGRI LEASING 0.08 060323	EUR	7,700,000	7,700,254.10	12.81
CREDIT MUT ARKEA 0.07 060323	EUR	8,250,000	8,250,363.00	13.73
ENGIE SA 0.1 060323	EUR	9,900,000	9,900,316.80	16.47
LCL 0.08 060323	EUR	7,700,000	7,699,661.20	12.81
NATIXIS 0.06 060323	EUR	7,150,000	7,150,157.30	11.90
PSA BQUE FCE 0.09 060323	EUR	7,000,000	6,999,069.00	11.64
<b>Total securities portfolio</b>			<b>58,858,386.30</b>	<b>97.93</b>

## **NATIXIS AM Funds - Seeyond Multi Asset Conservative Growth Fund**

# NATIXIS AM Funds - Seeyond Multi Asset Conservative Growth Fund

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## Statement of net assets as at 31/12/22

Expressed in EUR

<b>Assets</b>	<b>353,997,751.09</b>
Securities portfolio at market value	324,020,048.99
<i>Cost price</i>	334,523,234.20
Options (long position) at market value	2,637,867.04
<i>Options purchased at cost</i>	1,883,057.12
Cash at banks and liquidities	17,919,079.70
Net unrealised appreciation on forward foreign exchange contracts	3,137,155.03
Net unrealised appreciation on financial futures	5,498,995.46
Dividends receivable on securities portfolio	60,209.16
Interests receivable on securities portfolio	723,941.15
Other interests receivable	454.56
<b>Liabilities</b>	<b>13,908,009.93</b>
Options (short position) at market value	2,213,501.00
<i>Options sold at cost</i>	1,953,174.38
Bank overdrafts	9,719,054.39
Payable on redemptions	1,738,085.68
Management and administration fees payable	140,408.47
Performance fees payable	7,231.01
Other interests payable	12,693.72
Other liabilities	77,035.66
<b>Net asset value</b>	<b>340,089,741.16</b>

# NATIXIS AM Funds - Seeyond Multi Asset Conservative Growth Fund

## Statistics

		31/12/22	30/06/22	30/06/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>340,089,741.16</b>	<b>353,265,185.34</b>	<b>478,596,025.15</b>
<b>Class I (EUR)</b>				
Number of shares		29,876.94	30,801.57	39,086.31
Net asset value per share	EUR	11,269.57	11,351.96	12,139.74
<b>Class R (EUR)</b>				
Number of shares		28,383.63	29,606.44	31,055.82
Net asset value per share	EUR	106.87	107.99	116.22
<b>Class R (H-USD)</b>				
Number of shares		-	400.00	400.00
Net asset value per share	USD	-	110.48	117.57
<b>Class RE (EUR)</b>				
Number of shares		2,923.21	2,923.21	2,789.43
Net asset value per share	EUR	101.72	103.04	111.45
<b>Class RE (EUR) - Distribution</b>				
Number of shares		660.89	733.46	1,418.08
Net asset value per share	EUR	89.04	90.20	97.55

# NATIXIS AM Funds - Seeyond Multi Asset Conservative Growth Fund

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## Changes in number of shares outstanding from 01/07/22 to 31/12/22

	Shares outstanding as at 01/07/22	Shares issued	Shares redeemed	Shares outstanding as at 31/12/22
Class I (EUR)	30,801.57	3.56	928.19	29,876.94
Class R (EUR)	29,606.44	225.36	1,448.17	28,383.63
Class R (H-USD)	400.00	0.00	400.00	0.00
Class RE (EUR)	2,923.21	0.00	0.00	2,923.21
Class RE (EUR) - Distribution	733.46	0.00	72.57	660.89

# NATIXIS AM Funds - Seeyond Multi Asset Conservative Growth Fund

## Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market</b>			<b>315,495,011.65</b>	<b>92.77</b>
<b>Shares</b>			<b>114,429,341.41</b>	<b>33.65</b>
<b>Australia</b>			<b>1,679,440.96</b>	<b>0.49</b>
BHP GROUP LTD	AUD	18,043	523,146.68	0.15
TRANSURBAN GROUP	AUD	140,194	1,156,294.28	0.34
<b>Belgium</b>			<b>1,177,916.52</b>	<b>0.35</b>
GROUPE BRUXELLES LAMBERT GBL	EUR	15,794	1,177,916.52	0.35
<b>Canada</b>			<b>7,319,609.99</b>	<b>2.15</b>
BANK OF MONTREAL	CAD	9,404	797,686.55	0.23
ENBRIDGE INC	CAD	9,057	331,452.19	0.10
HYDRO ONE LTD	CAD	26,050	653,389.23	0.19
PEMBINA PIPELINE CORP	CAD	38,262	1,216,086.25	0.36
POWER CORP DU CANADA SUB.	CAD	53,181	1,171,339.06	0.34
ROYAL BANK OF CANADA	CAD	2,001	176,153.87	0.05
SUN LIFE FINANCIAL INC	CAD	28,703	1,247,525.02	0.37
THOMSON REUTERS --- REGISTERED SHS	CAD	3,101	331,233.68	0.10
TORONTO DOMINION BANK	CAD	2,938	178,122.79	0.05
WHEATON PRECIOUS METAL - REGISTERED	CAD	33,257	1,216,621.35	0.36
<b>Curacao</b>			<b>556,615.15</b>	<b>0.16</b>
SLB	USD	11,112	556,615.15	0.16
<b>Denmark</b>			<b>586,656.00</b>	<b>0.17</b>
NOVO NORDISK	DKK	4,651	586,656.00	0.17
<b>France</b>			<b>2,828,661.47</b>	<b>0.83</b>
LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	1,941	1,319,685.90	0.39
SCHNEIDER ELECTRIC SE	EUR	6,326	826,934.72	0.24
TOTALENERGIESSE	EUR	11,629	682,040.85	0.20
<b>Germany</b>			<b>1,905,140.69</b>	<b>0.56</b>
ALLIANZ SE REG SHS	EUR	1,920	385,728.00	0.11
DEUTSCHE TELEKOM AG REG SHS	EUR	31,300	583,369.40	0.17
SAP AG	EUR	9,711	936,043.29	0.28
<b>Hong Kong</b>			<b>1,169,163.91</b>	<b>0.34</b>
AIA GROUP LTD	HKD	112,200	1,169,163.91	0.34
<b>Ireland</b>			<b>3,062,195.00</b>	<b>0.90</b>
ACCENTURE - SHS CLASS A	USD	5,886	1,471,651.67	0.43
AON - REGISTERED SHS (USD)	USD	619	174,079.79	0.05
EATON CORPORATION PUBLIC LIMITED COMPANY	USD	1,185	174,266.34	0.05
LINDE PLC	USD	3,174	970,058.86	0.29
MEDTRONIC HLD	USD	3,737	272,138.34	0.08
<b>Italy</b>			<b>1,137,057.90</b>	<b>0.33</b>
TERNA SPA	EUR	164,791	1,137,057.90	0.33
<b>Japan</b>			<b>6,432,777.55</b>	<b>1.89</b>
BRIDGESTONE CORP	JPY	35,700	1,189,253.81	0.35
DAI NIPPON PRINTING CO LTD	JPY	62,500	1,176,161.05	0.35
KEYENCE CORP	JPY	1,300	474,696.83	0.14
MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	99,600	628,784.75	0.18
SONY CORP	JPY	7,900	562,970.15	0.17
TAKEDA PHARMACEUTICAL	JPY	42,600	1,243,649.44	0.37
TOPPAN INC	JPY	83,400	1,157,261.52	0.34

# NATIXIS AM Funds - Seeyond Multi Asset Conservative Growth Fund

## Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Netherlands</b>			<b>872,077.80</b>	<b>0.26</b>
ASML HOLDING NV	EUR	1,731	872,077.80	0.26
<b>Spain</b>			<b>2,265,155.10</b>	<b>0.67</b>
AENA SME SA	EUR	9,744	1,142,971.20	0.34
RED ELECTRICA	EUR	69,015	1,122,183.90	0.33
<b>Sweden</b>			<b>1,132,585.00</b>	<b>0.33</b>
INVESTOR --- REGISTERED SHS -A-	SEK	64,971	1,132,585.00	0.33
<b>Switzerland</b>			<b>4,227,802.33</b>	<b>1.24</b>
ABB LTD REG SHS	CHF	32,730	930,076.26	0.27
CIE FINANCIERE RICHEMONT NAMEN AKT	CHF	6,583	799,333.33	0.24
NESTLE SA REG SHS	CHF	1,611	174,796.23	0.05
NOVARTIS AG REG SHS	CHF	13,573	1,148,986.86	0.34
ROCHE HOLDING LTD	CHF	1,517	446,289.43	0.13
ZURICH INSURANCE GROUP NAMEN AKT	CHF	1,626	728,320.22	0.21
<b>United Kingdom</b>			<b>3,708,042.35</b>	<b>1.09</b>
ASTRAZENECA PLC	GBP	3,978	502,960.88	0.15
AVIVA PLC	GBP	237,769	1,186,634.13	0.35
BP PLC	GBP	32,872	175,947.17	0.05
DIAGEO PLC	GBP	13,669	562,320.09	0.17
HSBC HOLDINGS PLC	GBP	51,767	300,887.48	0.09
RELX PLC	GBP	31,156	803,436.78	0.24
SHELL PLC	GBP	6,708	175,855.82	0.05
<b>United States of America</b>			<b>74,368,443.69</b>	<b>21.87</b>
ABBOTT LABORATORIES	USD	1,721	177,042.48	0.05
ABBVIE INC	USD	2,334	353,429.60	0.10
ADOBE INC	USD	3,192	1,006,515.59	0.30
ADVANCED MICRO DEVICES INC	USD	7,714	468,152.52	0.14
AFLAC INC	USD	16,399	1,105,405.54	0.33
ALPHABET INC -A-	USD	5,741	474,610.85	0.14
ALPHABET INC -C-	USD	23,837	1,981,782.16	0.58
AMAZON.COM INC	USD	23,957	1,885,582.57	0.55
AMERICAN EXPRESS	USD	4,450	616,057.62	0.18
AMERICAN TOWER CORP	USD	3,643	723,172.62	0.21
AMERISOURCEBERGEN CORP	USD	5,758	894,034.37	0.26
AMGEN INC	USD	1,634	402,111.75	0.12
APPLE INC	USD	41,892	5,100,049.25	1.50
APPLIED MATERIALS INC	USD	6,837	623,834.21	0.18
ARROW ELECTRONICS INC	USD	11,813	1,157,447.09	0.34
AT&T INC	USD	22,796	393,229.67	0.12
AUTOMATIC DATA PROCESSING INC	USD	2,756	616,817.20	0.18
BANK OF AMERICA CORP	USD	14,668	455,192.47	0.13
BERKSHIRE HATHAWAY -B-	USD	766	221,707.57	0.07
BLACKROCK INC	USD	997	661,985.58	0.19
BORGWARNER INC	USD	31,703	1,195,639.03	0.35
BRISTOL-MYERS SQUIBB CO	USD	3,001	202,316.19	0.06
BROADCOM INC - REGISTERED SHS	USD	336	176,029.68	0.05
CARDINAL HEALTH	USD	10,464	753,682.53	0.22
CBRE GROUP	USD	16,813	1,212,394.92	0.36
CDW	USD	6,963	1,165,099.59	0.34
CHARLES SCHWAB CORP/THE	USD	2,493	194,487.87	0.06
CHEVRON CORP	USD	1,106	186,006.97	0.05
CIGNA CORPORATION - REGISTERED SHS	USD	1,395	433,093.75	0.13
CISCO SYSTEMS INC	USD	17,144	765,275.39	0.23
COCA-COLA CO	USD	2,999	178,745.74	0.05
COMCAST CORP	USD	13,012	426,357.12	0.13

# NATIXIS AM Funds - Seeyond Multi Asset Conservative Growth Fund

## Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
COSTCO WHOLESALE CORP	USD	522	223,277.58	0.07
CROWN CASTLE INC	USD	5,466	694,690.32	0.20
CVS HEALTH	USD	1,896	165,554.69	0.05
DANAHER CORP	USD	5,012	1,246,460.57	0.37
DEERE AND CO	USD	931	374,022.54	0.11
ELEVANCE HEALTH	USD	1,423	683,960.00	0.20
ELI LILLY & CO	USD	1,524	522,408.21	0.15
EVERSOURCE ENERGY	USD	10,612	833,647.30	0.25
EXXON MOBIL CORP	USD	2,914	301,161.12	0.09
GENUINE PARTS CO	USD	6,156	1,000,822.26	0.29
GILEAD SCIENCES INC	USD	6,012	483,607.59	0.14
HOME DEPOT INC	USD	3,631	1,074,619.50	0.32
IBM CORP	USD	3,247	428,643.55	0.13
INTEL CORP	USD	17,767	439,992.33	0.13
INTERCONTINENTAL EXCHANGE INC	USD	4,565	438,813.16	0.13
INTERPUBLIC GROUP OF COMPANIES INC	USD	39,183	1,222,942.83	0.36
INTUIT	USD	2,184	796,492.37	0.23
JOHNSON & JOHNSON	USD	1,071	177,270.70	0.05
JPMORGAN CHASE CO	USD	3,301	414,770.77	0.12
KEYSIGHT TECHNOLOGIES	USD	7,350	1,178,134.93	0.35
LAM RESEARCH CORP	USD	1,134	446,587.21	0.13
LKQ CORP	USD	24,147	1,208,424.71	0.36
LOWE'S CO INC	USD	4,245	792,479.55	0.23
MARATHON PETROLEUM	USD	6,882	750,523.29	0.22
MARSH MCLENNAN COS	USD	1,106	171,488.29	0.05
MASTERCARD INC -A-	USD	2,482	808,682.00	0.24
MCDONALD'S CORP	USD	699	172,600.11	0.05
MCKESSON CORP	USD	1,889	663,950.98	0.20
MERCK & CO INC	USD	3,582	372,380.32	0.11
META PLATFORMS INC A	USD	5,844	658,952.41	0.19
METLIFE INC	USD	5,339	362,036.48	0.11
MICROSOFT CORP	USD	19,537	4,390,127.28	1.29
MONDELEZ INTERNATIONAL INC	USD	2,839	177,296.18	0.05
MOODY S CORP	USD	3,216	839,580.15	0.25
MORGAN STANLEY	USD	2,096	166,972.99	0.05
MOTOROLA SOLUTIONS INC	USD	4,230	1,021,422.63	0.30
NASDAQ INC	USD	20,540	1,180,725.23	0.35
NETFLIX INC	USD	2,163	597,634.52	0.18
NIKE INC	USD	7,151	784,013.60	0.23
NVIDIA CORP	USD	8,280	1,133,791.71	0.33
ONEOK INC (NEW)	USD	20,209	1,244,067.74	0.37
ORACLE CORP	USD	6,549	501,583.75	0.15
PEPSICO INC	USD	5,285	894,624.60	0.26
PFIZER INC	USD	11,742	563,748.03	0.17
PROCTER & GAMBLE CO	USD	1,260	178,932.40	0.05
PROLOGIS	USD	9,073	958,350.24	0.28
QUALCOMM INC	USD	4,846	499,198.16	0.15
REGENERON PHARMACEUTICALS INC	USD	669	452,262.18	0.13
S&P GLOBAL INC	USD	2,417	758,538.28	0.22
SALESFORCE INC	USD	7,234	898,717.32	0.26
SYSCO CORP	USD	12,420	889,678.14	0.26
TARGET CORP	USD	4,391	613,197.13	0.18
TESLA MOTORS INC	USD	6,962	803,541.03	0.24
TEXAS INSTRUMENTS INC	USD	1,081	167,348.62	0.05
TEXAS PACIFIC LAND TRUST	USD	271	595,255.40	0.18
THE HARTFORD FINANCIAL SERVICES GROUP	USD	17,681	1,256,266.32	0.37
THERMO FISHER SCIENT SHS	USD	1,901	980,896.41	0.29
TJX COS INC	USD	5,104	380,677.82	0.11

# NATIXIS AM Funds - Seeyond Multi Asset Conservative Growth Fund

## Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
TRUIST FINANCIAL CORP	USD	23,010	927,730.43	0.27
UNITEDHEALTH GROUP INC	USD	1,853	920,518.66	0.27
UNITED PARCEL SERVICE INC	USD	3,034	494,195.89	0.15
VERIZON COMMUNICATIONS INC	USD	24,946	920,939.24	0.27
VISA INC -A-	USD	4,474	870,947.05	0.26
WALMART INC	USD	1,301	172,844.97	0.05
WALT DISNEY CO	USD	12,341	1,004,625.05	0.30
WW GRAINGER INC	USD	1,557	811,507.38	0.24
<b>Bonds</b>			<b>201,065,670.24</b>	<b>59.12</b>
<b>Australia</b>			<b>5,073,092.74</b>	<b>1.49</b>
AUSTRALIA 0.25 20-25 21/11A	AUD	5,310,000	3,076,071.61	0.90
AUSTRALIA 1.75 21-32 21/11S	AUD	3,860,000	1,997,021.13	0.59
<b>Austria</b>			<b>2,427,732.00</b>	<b>0.71</b>
AUSTRIA 0.9 22-32 20/02A	EUR	2,950,000	2,427,732.00	0.71
<b>Belgium</b>			<b>2,412,847.60</b>	
BELGIUM 0.0000 20-27 22/10A	EUR	1,360,000	1,186,260.00	0.35
BELGIUM 1.4 22-53 22/06A	EUR	1,960,000	1,226,587.60	0.36
<b>Canada</b>			<b>5,485,708.65</b>	<b>1.61</b>
CANADA 2 22-32 01/06S	CAD	8,850,000	5,485,708.65	1.61
<b>France</b>			<b>15,932,930.30</b>	<b>4.68</b>
FRANCE 0.00 21-24 25/02A	EUR	4,100,000	3,971,670.00	1.17
FRANCE 0.7500 22-28 25/02A	EUR	5,650,000	5,088,955.00	1.50
FRANCE 0.75 21-53 25/05A	EUR	4,180,000	2,146,053.80	0.63
FRANCE GOVERNMENT 2.0 22-32 25/11A	EUR	5,210,000	4,726,251.50	1.39
<b>Germany</b>			<b>11,940,099.90</b>	<b>3.51</b>
GERMANY 1.00 14-24 15/08A	EUR	3,360,000	3,278,352.00	0.96
GERMANY 1.3 22-27 15/10A 22-27 15/10A	EUR	4,300,000	4,062,941.00	1.19
GERMANY 1.7 22-32 15/08A.7 22-32 15/08A	EUR	1,790,000	1,661,406.40	0.49
GERMANY 3.25 10-42 04/07A	EUR	2,670,000	2,937,400.50	0.86
<b>Italy</b>			<b>8,446,100.80</b>	<b>2.48</b>
ITALY 2.50 14-24 01/12S	EUR	2,520,000	2,487,592.80	0.73
ITALY 2.5 22-32 01/12S.5 22-32 01/12S	EUR	4,110,000	3,421,246.20	1.01
ITALY 2.65 22-27 01/12S	EUR	2,690,000	2,537,261.80	0.75
<b>Japan</b>			<b>45,593,715.00</b>	<b>13.41</b>
JAPAN 0.1 22-27 20/09S	JPY	1,643,250,000	11,600,560.85	3.41
JAPAN 0.2 22-32 20/09S	JPY	2,198,650,000	15,307,516.47	4.50
JAPAN 1.4 22-52 20/09S	JPY	1,094,850,000	7,454,897.36	2.19
JAPAN 2 YEAR ISSUE 0.005 22-24 01/12S	JPY	1,582,000,000	11,230,740.32	3.30
<b>Netherlands</b>			<b>2,800,662.50</b>	<b>0.82</b>
NETHERLANDS 0.75 17-27 15/07A	EUR	3,050,000	2,800,662.50	0.82
<b>Spain</b>			<b>4,784,796.70</b>	<b>1.41</b>
SPAIN 0.00 21-24 31/05A	EUR	1,250,000	1,200,612.50	0.35
SPAIN 0.00 21-27 31/01A	EUR	3,140,000	2,768,632.20	0.81
SPAIN GOVERNMENT BOND 1.9 22-52 31/10A	EUR	1,280,000	815,552.00	0.24
<b>United Kingdom</b>			<b>19,331,845.25</b>	<b>5.68</b>
UNITED KINGDOM 0.25 20-31 31/07S	GBP	9,160,000	7,746,123.42	2.28
UNITED KINGDOM 1.250 21-51 31/07S	GBP	9,250,000	5,637,782.47	1.66
UNITED KINGDOM 1.25 17-27 22/07S	GBP	2,030,000	2,063,015.38	0.61
UNITED KINGDOM GILT 1 18-24 22/04S	GBP	3,560,000	3,884,923.98	1.14
<b>United States of America</b>			<b>76,836,138.80</b>	<b>22.59</b>
UNITED STATES 0.375 21-26 31/01S	USD	32,200,000	26,854,547.47	7.90

# NATIXIS AM Funds - Seeyond Multi Asset Conservative Growth Fund

## Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
UNITED STATES 1.375 19-22 15/10S	USD	4,430,000	3,602,163.85	1.06
UNITED STATES 1.625 16-26 15/02S	USD	24,340,000	21,108,279.28	6.21
UNITED STATES 4.125 22-32 15/11S	USD	10,640,000	10,169,717.79	2.99
UNITED STATES 4 22-52 15/11S22-52 15/11S	USD	10,780,000	10,159,121.00	2.99
UNITED STATES OF AMER 0.625 20-30 15/08S	USD	6,700,000	4,942,309.41	1.45
<b>Other transferable securities</b>			<b>2,371,771.50</b>	<b>0.70</b>
<b>Bonds</b>			<b>2,371,771.50</b>	<b>0.70</b>
<b>Spain</b>			<b>2,371,771.50</b>	<b>0.70</b>
BONOS Y OBLIG D 0.7000 22-32 30/04A	EUR	3,050,000	2,371,771.50	0.70
<b>Undertakings for Collective Investment</b>			<b>6,153,265.84</b>	<b>1.81</b>
<b>Shares/Units in investment funds</b>			<b>6,153,265.84</b>	<b>1.81</b>
<b>Luxembourg</b>			<b>6,153,265.84</b>	<b>1.81</b>
SEEYOND VOLATILITY ALT INC I A EUR CAP	EUR	65	3,936,251.80	1.16
SEEYOND VOLATILITY STRATEGY I A EUR CAP	EUR	58	2,217,014.04	0.65
<b>Total securities portfolio</b>			<b>324,020,048.99</b>	<b>95.27</b>

## **NATIXIS AM Funds - Seeyond Multi Asset Diversified Growth Fund**

# NATIXIS AM Funds - Seeyond Multi Asset Diversified Growth Fund

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## Statement of net assets as at 31/12/22

Expressed in EUR

<b>Assets</b>	<b>240,234,551.69</b>
Securities portfolio at market value	207,193,208.31
<i>Cost price</i>	215,684,908.75
Options (long position) at market value	3,454,231.48
<i>Options purchased at cost</i>	2,465,828.65
Cash at banks and liquidities	21,263,391.77
Receivable for investments sold	696,445.30
Receivable on subscriptions	1,203.19
Net unrealised appreciation on forward foreign exchange contracts	3,032,617.62
Net unrealised appreciation on financial futures	4,312,330.92
Dividends receivable on securities portfolio	80,690.02
Interests receivable on securities portfolio	200,433.08
<b>Liabilities</b>	<b>13,358,600.90</b>
Options (short position) at market value	2,894,100.36
<i>Options sold at cost</i>	2,560,210.42
Bank overdrafts	7,910,197.19
Payable on investments purchased	696,445.30
Payable on redemptions	6,244.54
Payable on repurchase agreements	1,624,000.00
Management and administration fees payable	110,881.58
Performance fees payable	1,120.15
Interests payable on reverse repurchase agreements	4,116.79
Other interests payable	8,891.07
Other liabilities	102,603.92
<b>Net asset value</b>	<b>226,875,950.79</b>

# NATIXIS AM Funds - Seeyond Multi Asset Diversified Growth Fund

## Statistics

		31/12/22	30/06/22	30/06/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>226,875,950.79</b>	<b>234,189,915.82</b>	<b>289,612,189.90</b>
<b>Class SI NPF (EUR)</b>				
Number of shares		1,488,163.06	1,513,967.61	366,523.18
Net asset value per share	EUR	104.93	106.30	119.39
<b>Class M (EUR)</b>				
Number of shares		341,481.33	352,984.69	369,991.82
Net asset value per share	EUR	113.19	114.42	127.93
<b>Class I (EUR)</b>				
Number of shares		788.50	788.65	11,298.16
Net asset value per share	EUR	13,423.18	13,604.42	15,292.67
<b>Class I (EUR) - Distribution</b>				
Number of shares		1.00	1.00	1.00
Net asset value per share	EUR	13,292.93	13,485.55	15,160.01
<b>Class R (EUR)</b>				
Number of shares		17,554.24	17,775.77	18,229.99
Net asset value per share	EUR	1,223.14	1,244.83	1,411.15

## NATIXIS AM Funds - Seeyond Multi Asset Diversified Growth Fund

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### Changes in number of shares outstanding from 01/07/22 to 31/12/22

	Shares outstanding as at 01/07/22	Shares issued	Shares redeemed	Shares outstanding as at 31/12/22
Class SI NPF (EUR)	1,513,967.61	0.00	25,804.55	1,488,163.06
Class M (EUR)	352,984.69	8,021.21	19,524.58	341,481.33
Class I (EUR)	788.65	0.00	0.16	788.50
Class I (EUR) - Distribution	1.00	0.00	0.00	1.00
Class R (EUR)	17,775.77	852.25	1,073.78	17,554.24

# NATIXIS AM Funds - Seeyond Multi Asset Diversified Growth Fund

## Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market</b>			<b>200,543,911.95</b>	<b>88.39</b>
<b>Shares</b>			<b>153,261,247.97</b>	<b>67.55</b>
<b>Australia</b>			<b>2,249,512.47</b>	<b>0.99</b>
BHP GROUP LTD	AUD	24,168	700,737.63	0.31
TRANSURBAN GROUP	AUD	187,780	1,548,774.84	0.68
<b>Belgium</b>			<b>1,577,739.90</b>	<b>0.70</b>
GROUPE BRUXELLES LAMBERT GBL	EUR	21,155	1,577,739.90	0.70
<b>Canada</b>			<b>9,804,115.63</b>	<b>4.32</b>
BANK OF MONTREAL	CAD	12,596	1,068,445.32	0.47
ENBRIDGE INC	CAD	12,132	443,985.64	0.20
HYDRO ONE LTD	CAD	34,893	875,190.42	0.39
PEMBINA PIPELINE CORP	CAD	51,250	1,628,885.58	0.72
POWER CORP DU CANADA SUB.	CAD	71,232	1,568,921.68	0.69
ROYAL BANK OF CANADA	CAD	2,680	235,928.22	0.10
SUN LIFE FINANCIAL INC	CAD	38,446	1,670,987.24	0.74
THOMSON REUTERS --- REGISTERED SHS	CAD	4,153	443,603.18	0.20
TORONTO DOMINION BANK	CAD	3,935	238,568.13	0.11
WHEATON PRECIOUS METAL - REGISTERED	CAD	44,546	1,629,600.22	0.72
<b>Curacao</b>			<b>745,559.75</b>	<b>0.33</b>
SLB	USD	14,884	745,559.75	0.33
<b>Denmark</b>			<b>785,823.88</b>	<b>0.35</b>
NOVO NORDISK	DKK	6,230	785,823.88	0.35
<b>France</b>			<b>3,789,542.86</b>	<b>1.67</b>
LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	2,601	1,768,419.90	0.78
SCHNEIDER ELECTRIC SE	EUR	8,473	1,107,590.56	0.49
TOTALENERGIESSE	EUR	15,576	913,532.40	0.40
<b>Germany</b>			<b>2,551,839.04</b>	<b>1.12</b>
ALLIANZ SE REG SHS	EUR	2,572	516,714.80	0.23
DEUTSCHE TELEKOM AG REG SHS	EUR	41,924	781,379.51	0.34
SAP AG	EUR	13,007	1,253,744.73	0.55
<b>Hong Kong</b>			<b>1,565,137.43</b>	<b>0.69</b>
AIA GROUP LTD	HKD	150,200	1,565,137.43	0.69
<b>Ireland</b>			<b>4,101,891.36</b>	<b>1.81</b>
ACCENTURE - SHS CLASS A	USD	7,885	1,971,453.17	0.87
AON - REGISTERED SHS (USD)	USD	829	233,137.56	0.10
EATON CORPORATION PUBLIC LIMITED COMPANY	USD	1,588	233,531.60	0.10
LINDE PLC	USD	4,251	1,299,218.72	0.57
MEDTRONIC HLD	USD	5,006	364,550.31	0.16
<b>Italy</b>			<b>1,523,016.30</b>	<b>0.67</b>
TERNA SPA	EUR	220,727	1,523,016.30	0.67
<b>Japan</b>			<b>8,603,074.31</b>	<b>3.79</b>
BRIDGESTONE CORP	JPY	47,900	1,595,665.48	0.70
DAI NIPPON PRINTING CO LTD	JPY	83,700	1,575,114.88	0.69
KEYENCE CORP	JPY	1,700	620,757.39	0.27
MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	133,400	842,167.53	0.37
SONY CORP	JPY	10,600	755,377.67	0.33
TAKEDA PHARMACEUTICAL	JPY	57,000	1,664,037.98	0.73
TOPPAN INC	JPY	111,700	1,549,953.38	0.68

# NATIXIS AM Funds - Seeyond Multi Asset Diversified Growth Fund

## Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Netherlands</b>			<b>1,168,312.20</b>	<b>0.51</b>
ASML HOLDING NV	EUR	2,319	1,168,312.20	0.51
<b>Spain</b>			<b>3,034,090.26</b>	<b>1.34</b>
AENA SME SA	EUR	13,052	1,530,999.60	0.67
RED ELECTRICA	EUR	92,441	1,503,090.66	0.66
<b>Sweden</b>			<b>1,517,033.90</b>	<b>0.67</b>
INVESTOR --- REGISTERED SHS -A-	SEK	87,025	1,517,033.90	0.67
<b>Switzerland</b>			<b>5,663,293.14</b>	<b>2.50</b>
ABB LTD REG SHS	CHF	43,840	1,245,785.00	0.55
CIE FINANCIERE RICHEMONT NAMEN AKT	CHF	8,818	1,070,715.68	0.47
NESTLE SA REG SHS	CHF	2,158	234,146.66	0.10
NOVARTIS AG REG SHS	CHF	18,180	1,538,980.40	0.68
ROCHE HOLDING LTD	CHF	2,033	598,092.56	0.26
ZURICH INSURANCE GROUP NAMEN AKT	CHF	2,178	975,572.84	0.43
<b>United Kingdom</b>			<b>4,966,777.29</b>	<b>2.19</b>
ASTRAZENECA PLC	GBP	5,329	673,775.40	0.30
AVIVA PLC	GBP	318,476	1,589,418.69	0.70
BP PLC	GBP	44,030	235,670.30	0.10
DIAGEO PLC	GBP	18,309	753,202.03	0.33
HSBC HOLDINGS PLC	GBP	69,339	403,021.94	0.18
RELX PLC	GBP	41,732	1,076,165.86	0.47
SHELL PLC	GBP	8,984	235,523.07	0.10
<b>United States of America</b>			<b>99,614,488.25</b>	<b>43.91</b>
ABBOTT LABORATORIES	USD	2,305	237,119.65	0.10
ABBVIE INC	USD	3,126	473,359.44	0.21
ADOBE INC	USD	4,276	1,348,327.27	0.59
ADVANCED MICRO DEVICES INC	USD	10,333	627,096.19	0.28
AFLAC INC	USD	21,966	1,480,659.68	0.65
ALPHABET INC -A-	USD	7,689	635,652.82	0.28
ALPHABET INC -C-	USD	31,928	2,654,459.07	1.17
AMAZON.COM INC	USD	32,089	2,525,627.55	1.11
AMERICAN EXPRESS	USD	5,961	825,240.34	0.36
AMERICAN TOWER CORP	USD	4,880	968,729.73	0.43
AMERISOURCEBERGEN CORP	USD	7,713	1,197,583.72	0.53
AMGEN INC	USD	2,189	538,691.93	0.24
APPLE INC	USD	56,112	6,831,231.82	3.01
APPLIED MATERIALS INC	USD	9,158	835,611.19	0.37
ARROW ELECTRONICS INC	USD	15,823	1,550,350.07	0.68
AT&T INC	USD	30,534	526,709.71	0.23
AUTOMATIC DATA PROCESSING INC	USD	3,692	826,302.29	0.36
BANK OF AMERICA CORP	USD	19,647	609,705.92	0.27
BERKSHIRE HATHAWAY -B-	USD	1,026	296,960.79	0.13
BLACKROCK INC	USD	1,335	886,409.98	0.39
BORGWARNER INC	USD	42,464	1,601,476.69	0.71
BRISTOL-MYERS SQUIBB CO	USD	4,020	271,013.35	0.12
BROADCOM INC - REGISTERED SHS	USD	450	235,754.04	0.10
CARDINAL HEALTH	USD	14,017	1,009,591.75	0.44
CBRE GROUP	USD	22,520	1,623,929.91	0.72
CDW	USD	9,327	1,560,661.19	0.69
CHARLES SCHWAB CORP/THE	USD	3,339	260,487.36	0.11
CHEVRON CORP	USD	1,481	249,074.43	0.11
CIGNA CORPORATION - REGISTERED SHS	USD	1,869	580,252.48	0.26
CISCO SYSTEMS INC	USD	22,964	1,025,069.07	0.45
COCA-COLA CO	USD	4,018	239,479.95	0.11
COMCAST CORP	USD	17,429	571,086.56	0.25

# NATIXIS AM Funds - Seeyond Multi Asset Diversified Growth Fund

## Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
COSTCO WHOLESALE CORP	USD	700	299,414.38	0.13
CROWN CASTLE INC	USD	7,322	930,574.92	0.41
CVS HEALTH	USD	2,540	221,787.40	0.10
DANAHER CORP	USD	6,713	1,669,491.18	0.74
DEERE AND CO	USD	1,248	501,375.01	0.22
ELEVANCE HEALTH	USD	1,906	916,112.27	0.40
ELI LILLY & CO	USD	2,042	699,972.15	0.31
EVERSOURCE ENERGY	USD	14,214	1,116,609.75	0.49
EXXON MOBIL CORP	USD	3,904	403,477.35	0.18
GENUINE PARTS CO	USD	8,246	1,340,607.60	0.59
GILEAD SCIENCES INC	USD	8,053	647,786.41	0.29
HOME DEPOT INC	USD	4,864	1,439,534.35	0.63
IBM CORP	USD	4,349	574,120.97	0.25
INTEL CORP	USD	23,798	589,347.52	0.26
INTERCONTINENTAL EXCHANGE INC	USD	6,114	587,711.65	0.26
INTERPUBLIC GROUP OF COMPANIES INC	USD	52,484	1,638,081.09	0.72
INTUIT	USD	2,926	1,067,095.54	0.47
JOHNSON & JOHNSON	USD	1,434	237,354.04	0.10
JPMORGAN CHASE CO	USD	4,422	555,624.46	0.24
KEYSIGHT TECHNOLOGIES	USD	9,845	1,578,059.64	0.70
LAM RESEARCH CORP	USD	1,519	598,206.32	0.26
LKQ CORP	USD	32,343	1,618,589.49	0.71
LOWE'S CO INC	USD	5,686	1,061,493.22	0.47
MARATHON PETROLEUM	USD	9,218	1,005,278.07	0.44
MARSH MCLENNAN COS	USD	1,482	229,788.11	0.10
MASTERCARD INC -A-	USD	3,324	1,083,021.34	0.48
MCDONALD'S CORP	USD	937	231,368.10	0.10
MCKESSON CORP	USD	2,531	889,602.92	0.39
MERCK & CO INC	USD	4,798	498,794.19	0.22
META PLATFORMS INC A	USD	7,827	882,549.71	0.39
METLIFE INC	USD	7,152	484,975.63	0.21
MICROSOFT CORP	USD	26,169	5,880,393.14	2.59
MONDELEZ INTERNATIONAL INC	USD	3,803	237,498.20	0.10
MOODY S CORP	USD	4,308	1,124,661.48	0.50
MORGAN STANLEY	USD	2,808	223,692.82	0.10
MOTOROLA SOLUTIONS INC	USD	5,666	1,368,175.09	0.60
NASDAQ INC	USD	27,512	1,581,504.99	0.70
NETFLIX INC	USD	2,897	800,437.91	0.35
NIKE INC	USD	9,578	1,050,102.39	0.46
NVIDIA CORP	USD	11,090	1,518,568.85	0.67
ONEOK INC (NEW)	USD	27,069	1,666,369.92	0.73
ORACLE CORP	USD	8,772	671,841.91	0.30
PEPSICO INC	USD	7,079	1,198,306.06	0.53
PFIZER INC	USD	15,728	755,120.84	0.33
PROCTER & GAMBLE CO	USD	1,688	239,712.61	0.11
PROLOGIS	USD	12,152	1,283,574.57	0.57
QUALCOMM INC	USD	6,491	668,653.59	0.29
REGENERON PHARMACEUTICALS INC	USD	896	605,720.35	0.27
S&P GLOBAL INC	USD	3,238	1,016,196.51	0.45
SALESFORCE INC	USD	9,690	1,203,838.93	0.53
SYSCO CORP	USD	16,636	1,191,681.61	0.53
TARGET CORP	USD	5,882	821,413.24	0.36
TESLA MOTORS INC	USD	9,325	1,076,274.07	0.47
TEXAS INSTRUMENTS INC	USD	1,448	224,163.56	0.10
TEXAS PACIFIC LAND TRUST	USD	363	797,334.73	0.35
THE HARTFORD FINANCIAL SERVICES GROUP	USD	23,682	1,682,647.98	0.74
THERMO FISHER SCIENT SHS	USD	2,546	1,313,709.76	0.58
TJX COS INC	USD	6,836	509,857.67	0.22

# NATIXIS AM Funds - Seeyond Multi Asset Diversified Growth Fund

## Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
TRUIST FINANCIAL CORP	USD	30,821	1,242,658.82	0.55
UNITEDHEALTH GROUP INC	USD	2,482	1,232,988.30	0.54
UNITED PARCEL SERVICE INC	USD	4,064	661,968.39	0.29
VERIZON COMMUNICATIONS INC	USD	33,414	1,233,555.02	0.54
VISA INC -A-	USD	5,992	1,166,453.90	0.51
WALMART INC	USD	1,743	231,567.08	0.10
WALT DISNEY CO	USD	16,530	1,345,632.61	0.59
WW GRAINGER INC	USD	2,085	1,086,700.63	0.48
<b>Bonds</b>			<b>47,282,663.98</b>	<b>20.84</b>
<b>Australia</b>			<b>1,134,296.62</b>	<b>0.50</b>
AUSTRALIA 0.25 20-25 21/11A	AUD	1,190,000	689,364.45	0.30
AUSTRALIA 1.75 21-32 21/11S	AUD	860,000	444,932.17	0.20
<b>Austria</b>			<b>534,924.00</b>	<b>0.24</b>
AUSTRIA 0.9 22-32 20/02A	EUR	650,000	534,924.00	0.24
<b>Belgium</b>			<b>641,701.40</b>	<b>0.28</b>
BELGIUM 0.0000 20-27 22/10A	EUR	420,000	366,345.00	0.16
BELGIUM 1.4 22-53 22/06A	EUR	440,000	275,356.40	0.12
<b>Canada</b>			<b>1,214,914.01</b>	<b>0.54</b>
CANADA 2 22-32 01/06S	CAD	1,960,000	1,214,914.01	0.54
<b>France</b>			<b>3,555,851.30</b>	<b>1.57</b>
FRANCE 0.00 21-24 25/02A	EUR	920,000	891,204.00	0.39
FRANCE 0.7500 22-28 25/02A	EUR	1,260,000	1,134,882.00	0.50
FRANCE 0.75 21-53 25/05A	EUR	930,000	477,471.30	0.21
FRANCE GOVERNMENT 2.0 22-32 25/11A	EUR	1,160,000	1,052,294.00	0.46
<b>Germany</b>			<b>4,274,660.39</b>	<b>1.88</b>
GERMANY 1.00 14-24 15/08A	EUR	830,000	809,831.00	0.36
GERMANY 1.3 22-27 15/10A 22-27 15/10A	EUR	910,000	859,831.70	0.38
GERMANY 1.5 13-23 15/02A02A	EUR	1,603,000	1,603,208.39	0.71
GERMANY 1.7 22-32 15/08A.7 22-32 15/08A	EUR	380,000	352,700.80	0.16
GERMANY 3.25 10-42 04/07A	EUR	590,000	649,088.50	0.29
<b>Italy</b>			<b>1,849,713.56</b>	<b>0.82</b>
ITALY 2.5 22-32 01/12S.5 22-32 01/12S	EUR	650,000	541,073.00	0.24
ITALY 4.50 13-24 01/03S	EUR	704,000	715,186.56	0.32
ITALY 4.75 13-44 01/09S	EUR	600,000	593,454.00	0.26
<b>Japan</b>			<b>10,177,315.60</b>	<b>4.49</b>
JAPAN 0.1 22-27 20/09S	JPY	366,800,000	2,589,432.96	1.14
JAPAN 0.2 22-32 20/09S	JPY	490,800,000	3,417,064.60	1.51
JAPAN 1.4 22-52 20/09S	JPY	244,400,000	1,664,133.83	0.73
JAPAN 2 YEAR ISSUE 0.005 22-24 01/12S	JPY	353,100,000	2,506,684.21	1.10
<b>Netherlands</b>			<b>523,402.50</b>	<b>0.23</b>
NETHERLANDS 0.75 17-27 15/07A	EUR	570,000	523,402.50	0.23
<b>Spain</b>			<b>1,133,193.70</b>	<b>0.50</b>
SPAIN 0.00 21-24 31/05A	EUR	430,000	413,010.70	0.18
SPAIN 0.00 21-27 31/01A	EUR	600,000	529,038.00	0.23
SPAIN GOVERNMENT BOND 1.9 22-52 31/10A	EUR	300,000	191,145.00	0.08
<b>United Kingdom</b>			<b>4,169,652.63</b>	<b>1.84</b>
UNITED KINGDOM 0.25 20-31 31/07S	GBP	1,470,000	1,243,100.59	0.55
UNITED KINGDOM 0.25 21-25 31/01S	GBP	810,000	848,808.79	0.37
UNITED KINGDOM 3.75 11-52 22/07S	GBP	1,090,000	1,185,983.88	0.52
UNITED KINGDOM 4.25 06-27 07/12S	GBP	770,000	891,759.37	0.39

# NATIXIS AM Funds - Seeyond Multi Asset Diversified Growth Fund

## Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>United States of America</b>			<b>18,073,038.27</b>	<b>7.97</b>
UNITED STATES 0.375 21-26 31/01S	USD	13,720,000	11,442,372.40	5.04
UNITED STATES 2.75 13-23 15/11S	USD	600,000	552,661.62	0.24
UNITED STATES 2.75 18-28 15/02S	USD	500,000	440,603.77	0.19
UNITED STATES 3.625 14-44 15/02S	USD	1,850,000	1,595,430.00	0.70
UNITED STATES 4.125 22-32 15/11S	USD	2,090,000	1,997,623.14	0.88
UNITED STATES 4 22-52 15/11S22-52 15/11S	USD	1,230,000	1,159,157.59	0.51
UNITED STATES OF AMER 0.625 20-30 15/08S	USD	1,200,000	885,189.75	0.39
<b>Other transferable securities</b>			<b>435,472.80</b>	<b>0.19</b>
<b>Bonds</b>			<b>435,472.80</b>	<b>0.19</b>
<b>Spain</b>			<b>435,472.80</b>	<b>0.19</b>
BONOS Y OBLIG D 0.7000 22-32 30/04A	EUR	560,000	435,472.80	0.19
<b>Undertakings for Collective Investment</b>			<b>6,213,823.56</b>	<b>2.74</b>
<b>Shares/Units in investment funds</b>			<b>6,213,823.56</b>	<b>2.74</b>
<b>Luxembourg</b>			<b>6,213,823.56</b>	<b>2.74</b>
SEYOND VOLATILITY ALT INC I A EUR CAP	EUR	66	3,996,809.52	1.76
SEYOND VOLATILITY STRATEGY I A EUR CAP	EUR	58	2,217,014.04	0.98
<b>Total securities portfolio</b>			<b>207,193,208.31</b>	<b>91.32</b>

# **NATIXIS AM Funds - Seeyond Europe Market Neutral**

## NATIXIS AM Funds - Seeyond Europe Market Neutral

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### Statistics

		18/10/22	30/06/22
Total Net Assets	EUR	0.00	4,728,642.87
Class SI (EUR)			
Number of shares			34,856.00
Net asset value per share	EUR		97.59
Class I (EUR)			
Number of shares			13,985.40
Net asset value per share	EUR		94.89

## **NATIXIS AM Funds - Seeyond Europe Sustainable Minvol**

# NATIXIS AM Funds - Seeyond Europe Sustainable Minvol

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## Statement of net assets as at 31/12/22

	<i>Expressed in EUR</i>
<b>Assets</b>	<b>471,795,553.59</b>
Securities portfolio at market value	463,542,831.36
<i>Cost price</i>	458,169,896.69
Cash at banks and liquidities	4,264,376.15
Receivable for investments sold	3,845,004.82
Receivable on subscriptions	57,428.41
Dividends receivable on securities portfolio	85,912.85
<b>Liabilities</b>	<b>3,701,748.22</b>
Bank overdrafts	305,160.93
Payable on investments purchased	2,989,138.83
Payable on redemptions	583.00
Net unrealised depreciation on forward foreign exchange contracts	2,931.63
Management and administration fees payable	304,077.37
Other liabilities	99,856.46
<b>Net asset value</b>	<b>468,093,805.37</b>

# NATIXIS AM Funds - Seeyond Europe Sustainable Minvol

## Statistics

		31/12/22	30/06/22	30/06/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>468,093,805.37</b>	<b>507,134,219.85</b>	<b>756,058,035.38</b>
<b>Class SI (EUR)</b>				
Number of shares		489,649.03	479,852.03	1,111,677.24
Net asset value per share	EUR	108.20	110.61	112.68
<b>Class SI (EUR) - Distribution</b>				
Number of shares		1,389.44	1,401.46	3,066.51
Net asset value per share	EUR	69,443.11	73,070.21	76,450.65
<b>Class N1 (EUR)</b>				
Number of shares		1,229.01	2,160.35	7,797.35
Net asset value per share	EUR	110.39	113.04	115.53
<b>Class I (EUR)</b>				
Number of shares		8,722.93	9,565.46	10,602.51
Net asset value per share	EUR	21,929.68	22,450.84	22,940.34
<b>Class I (EUR) - Distribution</b>				
Number of shares		271.50	285.06	267.48
Net asset value per share	EUR	63,198.00	66,388.04	69,477.80
<b>Class N (EUR)</b>				
Number of shares		12,524.53	9,074.09	35,867.37
Net asset value per share	EUR	109.91	112.61	115.22
<b>Class R (EUR)</b>				
Number of shares		55,092.08	57,467.98	61,542.67
Net asset value per share	EUR	1,955.52	2,012.93	2,078.87
<b>Class R (EUR) - Distribution</b>				
Number of shares		1,578.58	1,599.06	4,400.39
Net asset value per share	EUR	110.27	115.14	120.61
<b>Class R (H-USD)</b>				
Number of shares		5,588.63	6,112.32	8,400.53
Net asset value per share	USD	140.95	142.66	145.54
<b>Class RE (EUR)</b>				
Number of shares		154.51	113.46	96.79
Net asset value per share	EUR	115.18	118.97	123.74

## NATIXIS AM Funds - Seeyond Europe Sustainable Minvol

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### Changes in number of shares outstanding from 01/07/22 to 31/12/22

	Shares outstanding as at 01/07/22	Shares issued	Shares redeemed	Shares outstanding as at 31/12/22
Class SI (EUR)	479,852.03	15,867.00	6,070.00	489,649.03
Class SI (EUR) - Distribution	1,401.46	0.00	12.02	1,389.44
Class N1 (EUR)	2,160.35	0.00	931.34	1,229.01
Class I (EUR)	9,565.46	528.88	1,371.41	8,722.93
Class I (EUR) - Distribution	285.06	2.57	16.12	271.50
Class N (EUR)	9,074.09	4,416.39	965.95	12,524.53
Class R (EUR)	57,467.98	2,316.58	4,692.48	55,092.08
Class R (EUR) - Distribution	1,599.06	27.77	48.25	1,578.58
Class R (H-USD)	6,112.32	2.74	526.43	5,588.63
Class RE (EUR)	113.46	41.04	0.00	154.51

# NATIXIS AM Funds - Seeyond Europe Sustainable Minvol

## Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market</b>			<b>456,271,864.80</b>	<b>97.47</b>
<b>Shares</b>			<b>456,271,864.80</b>	<b>97.47</b>
<b>Austria</b>			<b>1,221,368.40</b>	<b>0.26</b>
ANDRITZ AG	EUR	22,808	1,221,368.40	0.26
<b>Belgium</b>			<b>12,852,818.22</b>	<b>2.75</b>
COFINIMMO SA	EUR	36,937	3,091,626.90	0.66
UCB	EUR	132,697	9,761,191.32	2.09
<b>Bermuda</b>			<b>3,074,287.19</b>	<b>0.66</b>
HISCOX	GBP	250,359	3,074,287.19	0.66
<b>Denmark</b>			<b>27,661,087.68</b>	<b>5.91</b>
CHRISTIAN HANSEN	DKK	77,753	5,224,693.79	1.12
COLOPLAST -B-	DKK	11,660	1,273,177.39	0.27
ISS A/S	DKK	96,545	1,912,347.76	0.41
NOVO NORDISK	DKK	61,234	7,723,778.42	1.65
NOVOZYMES -B-	DKK	33,513	1,585,867.54	0.34
ORSTED	DKK	22,119	1,877,740.68	0.40
TRYG A/S	DKK	362,647	8,063,482.10	1.72
<b>Finland</b>			<b>20,467,217.21</b>	<b>4.37</b>
ELISA CORPORATION -A-	EUR	51,716	2,557,873.36	0.55
HUHTAMAKI OYJ	EUR	121,265	3,880,480.00	0.83
NESTE	EUR	31,147	1,339,943.94	0.29
NOKIA OYJ	EUR	236,567	1,023,625.41	0.22
NORDEA BANK	EUR	191,402	1,919,762.06	0.41
ORION CORPORATION (NEW) -B-	EUR	54,943	2,815,279.32	0.60
SAMPO OYJ -A-	EUR	38,318	1,870,684.76	0.40
TIETOEVRVY CORP	EUR	93,016	2,466,784.32	0.53
UPM KYMMENE CORP	EUR	74,228	2,592,784.04	0.55
<b>France</b>			<b>85,165,544.09</b>	<b>18.19</b>
AIR LIQUIDE SA	EUR	39,052	5,170,484.80	1.10
AXA SA	EUR	135,720	3,536,184.60	0.76
BIOMERIEUX SA	EUR	22,675	2,220,336.00	0.47
BNP PARIBAS SA	EUR	63,195	3,365,133.75	0.72
CAPGEMINI SE	EUR	16,243	2,533,095.85	0.54
CARREFOUR SA	EUR	378,799	5,924,416.36	1.27
DANONE SA	EUR	84,195	4,144,919.85	0.89
EDENRED SA	EUR	58,193	2,960,859.84	0.63
ESSILORLUXOTTICA SA	EUR	10,390	1,757,988.00	0.38
GAZTRANSPORT ET TECHNIGAZ SA	EUR	49,082	4,898,383.60	1.05
GETLINK ACT	EUR	247,583	3,707,555.43	0.79
HERMES INTERNATIONAL SA	EUR	1,202	1,736,890.00	0.37
LA FRANCAISE DES JEUX SA	EUR	106,726	4,010,763.08	0.86
LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	5,003	3,401,539.70	0.73
ORANGE	EUR	510,847	4,741,171.01	1.01
PERNOD RICARD SA	EUR	17,335	3,185,306.25	0.68
SANOFI	EUR	135,832	12,203,146.88	2.61
SEB SA	EUR	28,804	2,253,913.00	0.48
SOPRA STERIA GROUP	EUR	16,557	2,337,848.40	0.50
SPIE SA	EUR	143,040	3,484,454.40	0.74
THALES	EUR	23,641	2,820,371.30	0.60
VINCI SA	EUR	25,449	2,374,137.21	0.51
VIVENDI SA	EUR	268,863	2,396,644.78	0.51

# NATIXIS AM Funds - Seeyond Europe Sustainable Minvol

## Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Germany</b>			<b>44,671,160.95</b>	<b>9.54</b>
ALLIANZ SE REG SHS	EUR	16,155	3,245,539.50	0.69
BMW AG	EUR	14,175	1,181,911.50	0.25
BRENTAG - NAMEN AKT	EUR	48,448	2,893,314.56	0.62
DEUTSCHE BOERSE AG REG SHS	EUR	60,453	9,757,114.20	2.08
DEUTSCHE TELEKOM AG REG SHS	EUR	498,420	9,289,551.96	1.98
E.ON SE	EUR	138,544	1,293,169.70	0.28
HENKEL AG & CO KGAA PFD	EUR	47,210	3,069,594.20	0.66
KNORR-BREMSE - BEARER SHS	EUR	41,477	2,116,986.08	0.45
MERCK KGAA	EUR	10,585	1,914,826.50	0.41
SAP AG	EUR	13,429	1,294,421.31	0.28
SCOUT24	EUR	52,280	2,453,500.40	0.52
SIEMENS HEALTHINEERS	EUR	60,148	2,810,716.04	0.60
TELEFONICA NAMEN AKT	EUR	690,775	1,590,854.83	0.34
UNITED INTERNET AG REG SHS	EUR	93,153	1,759,660.17	0.38
<b>Ireland</b>			<b>4,570,336.69</b>	<b>0.98</b>
KERRY GROUP -A-	EUR	32,741	2,758,101.84	0.59
LINDE PLC	EUR	5,933	1,812,234.85	0.39
<b>Italy</b>			<b>18,283,771.55</b>	<b>3.91</b>
DIASORIN	EUR	29,691	3,871,706.40	0.83
ENEL SPA	EUR	396,850	1,996,155.50	0.43
ENI SPA	EUR	268,439	3,566,480.55	0.76
FINCOBANK	EUR	93,365	1,449,024.80	0.31
HERA SPA	EUR	723,365	1,822,156.44	0.39
ITALGAS SPA REG	EUR	255,924	1,328,245.56	0.28
POSTE ITALIANE SPA	EUR	255,236	2,329,283.74	0.50
PRYSMIAN SPA	EUR	55,416	1,920,718.56	0.41
<b>Netherlands</b>			<b>67,140,683.93</b>	<b>14.34</b>
ASML HOLDING NV	EUR	4,243	2,137,623.40	0.46
ASR NEDERLAND NV	EUR	78,343	3,474,512.05	0.74
DSM KONINKLIJKE	EUR	14,021	1,602,600.30	0.34
EURONEXT NV	EUR	112,526	7,782,298.16	1.66
HEINEKEN NV	EUR	24,627	2,164,220.76	0.46
KONINKLIJKE AHOLD DELHAIZE NV	EUR	611,811	16,421,007.24	3.51
KONINKLIJKE KPN NV	EUR	4,890,074	14,132,313.86	3.02
NN GROUP NV	EUR	58,334	2,226,025.44	0.48
QIAGEN - REGISTERED	EUR	231,648	10,889,772.48	2.33
WOLTERS KLUWER NV	EUR	64,549	6,310,310.24	1.35
<b>Norway</b>			<b>5,090,663.25</b>	<b>1.09</b>
ORKLA ASA	NOK	497,686	3,358,143.80	0.72
TELENOR ASA	NOK	198,852	1,732,519.45	0.37
<b>Portugal</b>			<b>8,324,782.42</b>	<b>1.78</b>
EDP-ENERGIAS DE PORTUGAL SA - REG.SHS	EUR	908,221	4,228,676.98	0.90
GALP ENERGIA SA REG SHS -B-	EUR	113,284	1,428,511.24	0.31
JERONIMO MARTINS SGPS SA	EUR	132,190	2,667,594.20	0.57
<b>Spain</b>			<b>17,673,199.38</b>	<b>3.78</b>
BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	438,512	2,470,576.61	0.53
ENAGAS	EUR	105,591	1,639,300.28	0.35
ENDESA	EUR	123,685	2,181,184.98	0.47
IBERDROLA SA	EUR	184,074	2,011,928.82	0.43
INDITEX SHARE FROM SPLIT	EUR	120,422	2,992,486.70	0.64
RED ELECTRICA	EUR	264,364	4,298,558.64	0.92
REPSOL SA	EUR	140,011	2,079,163.35	0.44

# NATIXIS AM Funds - Seeyond Europe Sustainable Minvol

## Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Sweden</b>			<b>1,371,476.91</b>	<b>0.29</b>
SVENSKA HANDELSBANKEN AB-A-	SEK	145,111	1,371,476.91	0.29
<b>Switzerland</b>			<b>79,739,681.41</b>	<b>17.03</b>
BARRY CALLEBAUT - NAMEN-AKT	CHF	4,333	8,025,780.55	1.71
BKW AG	CHF	20,827	2,668,100.16	0.57
DKSH HOLDING SA	CHF	44,821	3,186,423.82	0.68
FLUGHAFEN ZUERICH AG	CHF	18,532	2,685,633.91	0.57
GALENICA SA	CHF	19,176	1,467,159.65	0.31
NESTLE SA REG SHS	CHF	112,120	12,165,210.19	2.60
NOVARTIS AG REG SHS	CHF	161,856	13,701,496.83	2.93
ROCHE HOLDING LTD	CHF	34,094	10,030,185.83	2.14
SCHINDLER HOLDING SA	CHF	8,063	1,419,976.40	0.30
SIG GROUP --- REGISTERED SHS	CHF	149,964	3,067,773.36	0.66
SWISSCOM SHS NOM	CHF	17,044	8,744,230.49	1.87
SWISS PRIME SITE AG-NAMEN AKT	CHF	70,035	5,684,647.58	1.21
ZURICH INSURANCE GROUP NAMEN AKT	CHF	15,389	6,893,062.64	1.47
<b>United Kingdom</b>			<b>58,963,785.52</b>	<b>12.60</b>
ASTRAZENECA PLC	GBP	38,730	4,896,851.39	1.05
CENTRICA	GBP	1,097,925	1,194,384.01	0.26
CONVATEC GROUP REGD	GBP	2,014,151	5,280,265.12	1.13
DIAGEO PLC	GBP	76,208	3,135,071.29	0.67
GSK --- REGISTERED SHS	GBP	201,663	3,267,520.19	0.70
HSBC HOLDINGS PLC	GBP	854,717	4,967,907.09	1.06
INFORMA PLC	GBP	468,105	3,268,953.03	0.70
INTERTEK GROUP PLC	GBP	30,390	1,381,721.72	0.30
J SAINSBURY PLC	GBP	903,001	2,215,647.43	0.47
QINETIQ GROUP PLC	GBP	1,070,302	4,306,540.59	0.92
RECKITT BENCKISER GROUP PLC	GBP	72,427	4,697,040.95	1.00
RELX PLC	EUR	109,361	2,825,888.24	0.60
SERCO GROUP	GBP	1,097,335	1,921,959.53	0.41
SEVERN TRENT PLC	GBP	62,202	1,858,523.55	0.40
SPECTRIS	GBP	50,697	1,715,327.07	0.37
SSE PLC	GBP	168,740	3,255,935.53	0.70
TESCO --- REGISTERED SHS	GBP	1,158,696	2,927,919.34	0.63
UNILEVER	EUR	124,735	5,846,329.45	1.25
<b>Undertakings for Collective Investment</b>			<b>7,270,966.56</b>	<b>1.55</b>
<b>Shares/Units in investment funds</b>			<b>7,270,966.56</b>	<b>1.55</b>
<b>France</b>			<b>7,270,966.56</b>	<b>1.55</b>
NATIXIS LCR ACTIONS EURO I	EUR	572	7,270,966.56	1.55
<b>Total securities portfolio</b>			<b>463,542,831.36</b>	<b>99.03</b>

# **NATIXIS AM Funds - Seeyond Global Sustainable Minvol**

# NATIXIS AM Funds - Seeyond Global Sustainable Minvol

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## Statement of net assets as at 31/12/22

	<i>Expressed in EUR</i>
<b>Assets</b>	<b>373,438,773.89</b>
Securities portfolio at market value	368,334,551.36
<i>Cost price</i>	<i>370,100,134.61</i>
Cash at banks and liquidities	4,779,262.69
Receivable on subscriptions	19,067.21
Dividends receivable on securities portfolio	303,602.51
Other interests receivable	2,290.12
<b>Liabilities</b>	<b>1,009,779.80</b>
Bank overdrafts	495,499.88
Payable on redemptions	5,061.35
Net unrealised depreciation on forward foreign exchange contracts	6,206.08
Management and administration fees payable	372,017.92
Other interests payable	2,217.74
Other liabilities	128,776.83
<b>Net asset value</b>	<b>372,428,994.09</b>

# NATIXIS AM Funds - Seeyond Global Sustainable Minvol

## Statistics

		31/12/22	30/06/22	30/06/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>372,428,994.09</b>	<b>319,456,842.30</b>	<b>409,482,397.80</b>
<b>Class M (EUR)</b>				
Number of shares		3,044.41	3,144.97	3,300.93
Net asset value per share	EUR	15,708.97	16,265.68	15,715.26
<b>Class I (EUR)</b>				
Number of shares		2,871.60	1,818.56	3,057.51
Net asset value per share	EUR	22,907.34	23,281.76	22,095.55
<b>Class I (EUR) - Distribution</b>				
Number of shares		100,200.00	100,200.00	100,999.58
Net asset value per share	EUR	117.81	121.78	117.68
<b>Class I (H-USD)</b>				
Number of shares		71.39	44.95	45.95
Net asset value per share	USD	21,948.52	22,031.05	20,704.12
<b>Class N (EUR)</b>				
Number of shares		44,348.73	1,270.23	1,709.96
Net asset value per share	EUR	115.00	116.96	111.15
<b>Class R (EUR)</b>				
Number of shares		1,158,868.31	1,001,784.13	1,362,930.04
Net asset value per share	EUR	206.85	211.37	202.74
<b>Class R (EUR) - Distribution</b>				
Number of shares		5,182.44	5,269.80	5,558.69
Net asset value per share	EUR	107.92	110.98	107.32
<b>Class R (H-USD)</b>				
Number of shares		884.42	1,078.91	1,228.92
Net asset value per share	USD	132.24	133.56	126.86
<b>Class RE (EUR)</b>				
Number of shares		555.51	1,601.27	963.22
Net asset value per share	EUR	115.90	118.84	114.80

## NATIXIS AM Funds - Seeyond Global Sustainable Minvol

### Changes in number of shares outstanding from 01/07/22 to 31/12/22

	Shares outstanding as at 01/07/22	Shares issued	Shares redeemed	Shares outstanding as at 31/12/22
Class M (EUR)	3,144.97	82.35	182.91	3,044.41
Class I (EUR)	1,818.56	1,213.00	159.96	2,871.60
Class I (EUR) - Distribution	100,200.00	0.00	0.00	100,200.00
Class I (H-USD)	44.95	26.44	0.00	71.39
Class N (EUR)	1,270.23	45,349.57	2,271.08	44,348.73
Class R (EUR)	1,001,784.13	195,363.55	38,279.36	1,158,868.31
Class R (EUR) - Distribution	5,269.80	224.29	311.65	5,182.44
Class R (H-USD)	1,078.91	1,557.88	1,752.36	884.42
Class RE (EUR)	1,601.27	17.27	1,063.03	555.51

# NATIXIS AM Funds - Seeyond Global Sustainable Minvol

## Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market</b>			<b>364,312,941.91</b>	<b>97.82</b>
<b>Shares</b>			<b>364,312,941.91</b>	<b>97.82</b>
<b>Australia</b>			<b>5,339,499.04</b>	<b>1.43</b>
COLES GRP --- REGISTERED SHS	AUD	104,994	1,115,488.28	0.30
TELSTRA CORP	AUD	1,233,159	3,126,484.14	0.84
WOOLWORTHS GRP - REGISTERED	AUD	51,467	1,097,526.62	0.29
<b>Brazil</b>			<b>1,503,296.44</b>	<b>0.40</b>
TIM - REGISTERED SHS	BRL	683,127	1,503,296.44	0.40
<b>Canada</b>			<b>19,417,371.33</b>	<b>5.21</b>
CCL INDUSTRIES INC -B- NON-VOTING	CAD	45,508	1,820,257.06	0.49
CGI GROUP --- REGISTERED SHS -A-	CAD	29,046	2,344,288.69	0.63
ENBRIDGE INC	CAD	41,504	1,518,890.55	0.41
INTACT FINANCIAL CORP	CAD	9,343	1,259,323.07	0.34
KEYERA	CAD	66,253	1,355,711.26	0.36
OPEN TEXT	CAD	31,811	882,581.74	0.24
POWER CORP DU CANADA SUB.	CAD	67,713	1,491,413.89	0.40
QUEBECOR -B- SUBORD.VOTING	CAD	57,336	1,197,432.45	0.32
ROYAL BANK OF CANADA	CAD	16,653	1,466,012.17	0.39
TELUS CORP	CAD	70,122	1,267,098.55	0.34
TMX GR LTD	CAD	15,721	1,473,330.74	0.40
TORONTO DOMINION BANK	CAD	33,369	2,023,069.90	0.54
WASTE CONNECTIONS INC	USD	10,611	1,317,961.26	0.35
<b>Cayman Islands</b>			<b>3,609,523.60</b>	<b>0.97</b>
CK HUTCHISON	HKD	421,000	2,367,851.76	0.64
HKT LTD - STAPLED SECURITY	HKD	1,080,767	1,241,671.84	0.33
<b>China</b>			<b>6,692,611.81</b>	<b>1.80</b>
CHINA YANGTZE POWER -A-	CNY	594,500	1,682,728.60	0.45
HAITONG SECURITIES CO LTD -H-	HKD	2,219,600	1,279,024.23	0.34
PICC GRP CN -H-	HKD	4,991,000	1,551,851.47	0.42
SHENGLI TECHNOLOGY -A-	CNY	1,121,894	2,179,007.51	0.59
<b>Denmark</b>			<b>2,219,393.70</b>	<b>0.60</b>
TRYG A/S	DKK	99,815	2,219,393.70	0.60
<b>Finland</b>			<b>4,081,008.64</b>	<b>1.10</b>
ELISA CORPORATION -A-	EUR	49,748	2,460,536.08	0.66
UPM KYMMENE CORP	EUR	46,392	1,620,472.56	0.44
<b>France</b>			<b>23,548,725.97</b>	<b>6.32</b>
AIR LIQUIDE SA	EUR	19,020	2,518,248.00	0.68
CAPGEMINI SE	EUR	7,140	1,113,483.00	0.30
CARREFOUR SA	EUR	93,573	1,463,481.72	0.39
CIE GENERALE DES ETABLISSEMENTS MICHELIN	EUR	70,471	1,831,188.94	0.49
DANONE SA	EUR	60,977	3,001,897.71	0.81
ENGIE SA	EUR	147,331	1,972,467.43	0.53
GETLINK ACT	EUR	147,171	2,203,885.73	0.59
LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	2,532	1,721,506.80	0.46
ORANGE	EUR	159,533	1,480,625.77	0.40
SANOFI	EUR	32,304	2,902,191.36	0.78
TOTALENERGIESSE	EUR	29,909	1,754,162.85	0.47
VIVENDI SA	EUR	177,876	1,585,586.66	0.43
<b>Germany</b>			<b>11,356,773.61</b>	<b>3.05</b>
ALLIANZ SE REG SHS	EUR	7,188	1,444,069.20	0.39
DEUTSCHE BOERSE AG REG SHS	EUR	8,455	1,364,637.00	0.37

## NATIXIS AM Funds - Seeyond Global Sustainable Minvol

### Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
DEUTSCHE TELEKOM AG REG SHS	EUR	129,261	2,409,166.52	0.65
E.ON SE	EUR	194,457	1,815,061.64	0.49
KNORR-BREMSE - BEARER SHS	EUR	27,927	1,425,394.08	0.38
MERCK KGAA	EUR	7,356	1,330,700.40	0.36
SIEMENS HEALTHINEERS	EUR	33,549	1,567,744.77	0.42
<b>Hong Kong</b>			<b>7,465,829.19</b>	<b>2.00</b>
HANG SENG BANK LTD	HKD	191,100	2,977,818.33	0.80
MTR CORP LTD	HKD	599,973	2,978,310.96	0.80
THE LINK REIT UNITS	HKD	219,469	1,509,699.90	0.41
<b>India</b>			<b>4,716,643.62</b>	<b>1.27</b>
BHARTI AIRTEL LTD(DEMATERIALIZED)	INR	111,994	1,022,479.71	0.27
DR REDDY'S LABORATORIES LTD	INR	36,286	1,741,505.91	0.47
TVS MOTOR - DEMATERIALIZED	INR	158,842	1,952,658.00	0.52
<b>Indonesia</b>			<b>2,396,744.10</b>	<b>0.64</b>
BANK RAKYAT INDONESIA	IDR	3,100,513	921,882.26	0.25
TELKOM INDONESIA -B-	IDR	6,534,391	1,474,861.84	0.40
<b>Ireland</b>			<b>6,966,637.62</b>	<b>1.87</b>
KERRY GROUP -A-	EUR	19,242	1,620,946.08	0.44
LINDE PLC	USD	4,920	1,503,682.92	0.40
WILLIS TOWERS WATSON PLC	USD	16,765	3,842,008.62	1.03
<b>Italy</b>			<b>7,180,386.32</b>	<b>1.93</b>
ASSICURAZIONI GENERALI SPA	EUR	65,135	1,082,218.03	0.29
DIASORIN	EUR	15,796	2,059,798.40	0.55
ENI SPA	EUR	116,978	1,554,169.71	0.42
POSTE ITALIANE SPA	EUR	158,129	1,443,085.25	0.39
SNAM SPA	EUR	229,979	1,041,114.93	0.28
<b>Japan</b>			<b>41,602,731.32</b>	<b>11.17</b>
CANON INC	JPY	66,300	1,344,425.05	0.36
CHUGAI PHARMACEUTICAL	JPY	46,100	1,102,589.65	0.30
DAIWA HOUSE INDUSTRY CO LTD	JPY	52,200	1,126,528.30	0.30
FUJIFILM HOLDINGS CORP	JPY	28,400	1,336,118.96	0.36
HONDA MOTOR CO LTD	JPY	69,900	1,505,037.34	0.40
JAPAN METRO FUND INVESTMENT CORP	JPY	1,483	1,102,627.29	0.30
JAPAN POST HOLDINGS CO	JPY	261,600	2,061,132.68	0.55
KIRIN HOLDINGS CO LTD	JPY	177,800	2,539,128.79	0.68
MEIJI HLDGS	JPY	27,500	1,316,235.18	0.35
MITSUBISHI CORP	JPY	38,500	1,170,980.62	0.31
NIPPON BUILDING FD	JPY	246	1,027,196.04	0.28
NIPPON TELEGRAPH AND TELEPHONE CORP	JPY	123,100	3,288,650.69	0.88
NISSHIN FOODS	JPY	39,900	2,952,442.97	0.79
OSAKA SECURITIES EXCHANGE	JPY	189,900	2,558,866.64	0.69
PROLOGIS REIT	JPY	1,144	2,506,236.76	0.67
SEKISUI HOUSE LTD	JPY	111,800	1,852,637.76	0.50
SG HOLDINGS CO LTD	JPY	156,500	2,033,791.06	0.55
SOFTBANK	JPY	416,500	4,401,075.71	1.18
SONY CORP	JPY	21,000	1,496,502.94	0.40
TOHO CO	JPY	35,400	1,277,049.93	0.34
TOKYO GAS CO LTD	JPY	196,300	3,603,476.96	0.97
<b>Malaysia</b>			<b>19,945,019.14</b>	<b>5.36</b>
CIMB GROUP HOLDINGS BHD	MYR	1,235,900	1,524,763.89	0.41
HONG LEONG BANK BHD	MYR	354,900	1,552,102.44	0.42
IHH HEALTHCARE BHD	MYR	2,690,526	3,559,744.69	0.96
MALAYAN BANKING BHD	MYR	2,553,746	4,725,940.23	1.27
MALAYSIA AIRPORTS HOLDINGS	MYR	1,201,900	1,677,117.33	0.45

## NATIXIS AM Funds - Seeyond Global Sustainable Minvol

### Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
MISC	MYR	843,300	1,345,348.00	0.36
RHB BANK BERHAD	MYR	2,431,600	2,994,759.64	0.80
SIME DARBY BHD	MYR	3,360,400	1,644,031.31	0.44
TELEKOM MALAYSIA	MYR	802,000	921,211.61	0.25
<b>Netherlands</b>			<b>16,550,941.78</b>	<b>4.44</b>
EURONEXT NV	EUR	37,556	2,597,372.96	0.70
HEINEKEN NV	EUR	10,135	890,663.80	0.24
KONINKLIJKE AHOLD DELHAIZE NV	EUR	117,405	3,151,150.20	0.85
KONINKLIJKE KPN NV	EUR	1,747,756	5,051,014.84	1.36
QIAGEN - REGISTERED	EUR	103,398	4,860,739.98	1.31
<b>Portugal</b>			<b>2,271,899.86</b>	<b>0.61</b>
EDP-ENERGIAS DE PORTUGAL SA - REG.SHS	EUR	487,951	2,271,899.86	0.61
<b>Singapore</b>			<b>16,656,574.68</b>	<b>4.47</b>
CAPITALAND ASCE UNITS	SGD	743,200	1,422,640.77	0.38
SINGAPORE EXCHANGE LTD	SGD	886,300	5,541,696.94	1.49
SINGAPORE TELECOM - SH BOARD LOT 1000	SGD	776,000	1,393,265.33	0.37
UNITED OVERSEAS BANK	SGD	72,200	1,548,511.95	0.42
UOL GROUP LTD	SGD	461,000	2,164,258.77	0.58
VENTURE CORPORATION LIMITED	SGD	384,800	4,586,200.92	1.23
<b>South Korea</b>			<b>6,282,780.41</b>	<b>1.69</b>
COWAY CO LTD	KRW	27,005	1,118,590.17	0.30
SAMSUNG BIOLOGICS CO LTD	KRW	2,308	1,404,086.85	0.38
SAMSUNG ELECTRONICS CO LTD	KRW	34,341	1,407,191.10	0.38
YUHAN CORP	KRW	55,513	2,352,912.29	0.63
<b>Spain</b>			<b>6,271,308.71</b>	<b>1.68</b>
ENDESA	EUR	77,008	1,358,036.08	0.36
IBERDROLA SA	EUR	122,280	1,336,520.40	0.36
INDITEX SHARE FROM SPLIT	EUR	49,627	1,233,230.95	0.33
RED ELECTRICA	EUR	144,128	2,343,521.28	0.63
<b>Switzerland</b>			<b>12,927,585.19</b>	<b>3.47</b>
BARRY CALLEBAUT - NAMEN-AKT	CHF	825	1,528,102.69	0.41
CHUBB - NAMEN AKT	USD	10,659	2,203,209.56	0.59
NESTLE SA REG SHS	CHF	13,619	1,477,684.60	0.40
ROCHE HOLDING LTD	CHF	5,248	1,543,920.20	0.41
SWISSCOM SHS NOM	CHF	3,949	2,025,989.57	0.54
SWISS PRIME SITE AG-NAMEN AKT	CHF	37,371	3,033,354.25	0.81
ZURICH INSURANCE GROUP NAMEN AKT	CHF	2,490	1,115,324.32	0.30
<b>Taiwan</b>			<b>1,294,413.79</b>	<b>0.35</b>
TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	94,671	1,294,413.79	0.35
<b>Thailand</b>			<b>4,080,588.78</b>	<b>1.10</b>
HOME PRODUCT CENTER	THB	3,307,700	1,387,000.12	0.37
THAI UNION GRP	THB	5,891,500	2,693,588.66	0.72
<b>United Kingdom</b>			<b>10,395,291.52</b>	<b>2.79</b>
DIAGEO PLC	GBP	33,115	1,362,296.42	0.37
HSBC HOLDINGS PLC	GBP	294,438	1,711,374.21	0.46
RECKITT BENCKISER GROUP PLC	GBP	40,507	2,626,962.84	0.71
ROYALTY PHARMA PLC	USD	56,141	2,078,887.16	0.56
UNILEVER	GBP	55,496	2,615,770.89	0.70
<b>United States of America</b>			<b>119,539,361.74</b>	<b>32.10</b>
ACTIVISION BLIZZARD	USD	26,469	1,898,526.07	0.51
AIR PRODUCTS & CHEMICALS INC	USD	4,407	1,272,899.34	0.34
AKAMAI TECHNOLOGIES	USD	16,100	1,271,707.66	0.34
ALPHABET INC -C-	USD	14,700	1,222,141.95	0.33

## NATIXIS AM Funds - Seeyond Global Sustainable Minvol

### Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
AMERISOURCEBERGEN CORP	USD	5,787	898,537.15	0.24
APPLE INC	USD	13,776	1,677,128.77	0.45
BAXTER INTERNATIONAL INC	USD	30,163	1,440,532.31	0.39
BECTON DICKINSON	USD	23,990	5,716,239.87	1.53
BIOMARIN PHARMACEUTICAL INC	USD	11,014	1,068,014.86	0.29
BLACK KNIGHT HOLDCO CORP	USD	35,979	2,081,708.36	0.56
BRISTOL-MYERS SQUIBB CO	USD	24,321	1,639,630.78	0.44
CBOE HOLDINGS INC	USD	7,921	931,223.12	0.25
CIGNA CORPORATION - REGISTERED SHS	USD	3,212	997,202.23	0.27
COCA-COLA CO	USD	30,356	1,809,271.64	0.49
CVS HEALTH	USD	19,474	1,700,428.26	0.46
DOLLAR GENERAL	USD	4,663	1,075,908.88	0.29
DOMINION RESOURCES - REGISTERED	USD	20,120	1,156,016.30	0.31
DROPBOX INC	USD	133,961	2,809,132.99	0.75
ELECTRONIC ARTS - REGISTERED	USD	43,456	4,974,892.56	1.34
GEN DIGITAL INC	USD	290,579	5,834,722.86	1.57
GENERAL MILLS INC	USD	26,533	2,084,602.53	0.56
GILEAD SCIENCES INC	USD	60,351	4,854,657.62	1.30
INCYTE CORP	USD	44,413	3,342,470.99	0.90
INTERCONTINENTAL EXCHANGE INC	USD	18,994	1,825,808.82	0.49
JOHNSON & JOHNSON	USD	41,760	6,912,067.46	1.86
KELLOGG CO	USD	27,253	1,819,164.88	0.49
KEURIG DR PEPPR --- REGISTERED SHS	USD	77,926	2,603,739.67	0.70
KEYSIGHT TECHNOLOGIES	USD	6,443	1,032,751.47	0.28
KIMBERLY-CLARK CORP	USD	13,244	1,684,584.68	0.45
KROGER CO	USD	86,952	3,632,063.87	0.98
MCDONALD'S CORP	USD	10,453	2,581,100.11	0.69
MICROSOFT CORP	USD	8,968	2,015,184.60	0.54
NEWMONT CORPORATION	USD	106,649	4,716,638.84	1.27
NEXTERA ENERGY	USD	14,534	1,138,479.64	0.31
ORACLE CORP	USD	16,147	1,236,688.48	0.33
PALO ALTO NETWORKS	USD	11,685	1,527,781.59	0.41
PFIZER INC	USD	68,444	3,286,081.57	0.88
QUEST DIAGNOSTICS	USD	15,216	2,230,396.85	0.60
REALTY INCOME CORP	USD	42,632	2,533,752.88	0.68
REPUBLIC SERVICES -A-	USD	15,996	1,933,309.01	0.52
TAKE TWO INTERACTIVE SOFTWARE INC	USD	29,987	2,925,787.13	0.79
THE HARTFORD FINANCIAL SERVICES GROUP	USD	37,970	2,697,835.65	0.72
THERMO FISHER SCIENT SHS	USD	3,544	1,828,667.47	0.49
THE WESTERN UNION COMPANY	USD	98,315	1,268,491.50	0.34
T MOBILE USA INC	USD	12,514	1,641,564.77	0.44
TYSON FOODS INC -A-	USD	16,109	939,597.33	0.25
UNITEDHEALTH GROUP INC	USD	4,577	2,273,725.80	0.61
UNITED PARCEL SERVICE INC	USD	19,048	3,102,651.04	0.83
VERIZON COMMUNICATIONS INC	USD	79,540	2,936,402.90	0.79
WALMART INC	USD	22,875	3,039,068.87	0.82
YUM BRANDS INC	USD	11,792	1,415,150.49	0.38
ZOETIS INC -A-	USD	7,306	1,003,227.27	0.27
<b>Undertakings for Collective Investment</b>			<b>4,021,609.45</b>	<b>1.08</b>
<b>Shares/Units in investment funds</b>			<b>4,021,609.45</b>	<b>1.08</b>
<b>Luxembourg</b>			<b>4,021,609.45</b>	<b>1.08</b>
SEYOND EUROPE SUST MINVOL I A EUR CAP	EUR	183	4,021,609.45	1.08
<b>Total securities portfolio</b>			<b>368,334,551.36</b>	<b>98.90</b>

# **NATIXIS AM Funds - Seeyond Volatility Strategy**

# NATIXIS AM Funds - Seeyond Volatility Strategy

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## Statement of net assets as at 31/12/22

	<i>Expressed in EUR</i>
<b>Assets</b>	<b>22,726,305.84</b>
Securities portfolio at market value	16,395,066.46
<i>Cost price</i>	16,510,408.14
Options (long position) at market value	2,923,080.08
<i>Options purchased at cost</i>	2,736,019.66
Cash at banks and liquidities	3,289,609.99
Net unrealised appreciation on forward foreign exchange contracts	89,537.74
Interests receivable on securities portfolio	29,011.57
<b>Liabilities</b>	<b>3,321,436.94</b>
Options (short position) at market value	1,033,468.97
<i>Options sold at cost</i>	1,380,841.60
Bank overdrafts	1,526,858.40
Payable on redemptions	147,937.91
Net unrealised depreciation on financial futures	598,129.83
Management and administration fees payable	12,494.25
Other liabilities	2,547.58
<b>Net asset value</b>	<b>19,404,868.90</b>

## NATIXIS AM Funds - Seeyond Volatility Strategy

### Statistics

		31/12/22	30/06/22	30/06/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>19,404,868.90</b>	<b>27,265,556.27</b>	<b>12,029,741.33</b>
<b>Class I (EUR)</b>				
Number of shares		355.37	306.16	228.28
Net asset value per share	EUR	38,306.98	38,866.03	37,920.13
<b>Class N (EUR)</b>				
Number of shares		1,747.42	1,448.01	1,000.00
Net asset value per share	EUR	93.86	95.30	93.11
<b>Class R (EUR)</b>				
Number of shares		1,677.31	2,114.83	2,172.83
Net asset value per share	EUR	714.37	727.50	715.08
<b>Class R (H-SGD)</b>				
Number of shares		73,652.87	227,145.33	29,514.90
Net asset value per share	SGD	84.79	85.29	83.01
<b>Class R (H-USD)</b>				
Number of shares		828.53	4,538.49	2,658.95
Net asset value per share	USD	85.87	86.33	84.39

## NATIXIS AM Funds - Seeyond Volatility Strategy

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### Changes in number of shares outstanding from 01/07/22 to 31/12/22

	Shares outstanding as at 01/07/22	Shares issued	Shares redeemed	Shares outstanding as at 31/12/22
Class I (EUR)	306.16	138.98	89.77	355.37
Class N (EUR)	1,448.01	305.09	5.68	1,747.42
Class R (EUR)	2,114.83	601.70	1,039.22	1,677.31
Class R (H-SGD)	227,145.33	269,871.56	423,364.03	73,652.87
Class R (H-USD)	4,538.49	5,468.66	9,178.62	828.53

## NATIXIS AM Funds - Seeyond Volatility Strategy

### Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Money market instruments</b>			<b>14,558,714.56</b>	<b>75.03</b>
<b>Commercial papers &amp; certificates of deposit debt claims</b>			<b>2,487,374.77</b>	<b>12.82</b>
<b>France</b>			<b>2,487,374.77</b>	<b>12.82</b>
CREDIT MUT ARKEA ZCP 280223	EUR	1,500,000	1,492,323.53	7.69
SOCIETE GENERALE SA ZCP 280223	EUR	1,000,000	995,051.24	5.13
<b>Treasury market</b>			<b>12,071,339.79</b>	<b>62.21</b>
<b>France</b>			<b>997,808.32</b>	<b>5.14</b>
FRANCE TREASURY BILL ZCP 180123	EUR	1,000,000	997,808.32	5.14
<b>Italy</b>			<b>4,488,743.68</b>	<b>23.13</b>
ITAL BUON ORDI DEL ZCP 13-01-23	EUR	2,500,000	2,495,446.13	12.86
ITAL BUON ORDI DEL ZCP 14-03-23	EUR	2,000,000	1,993,297.55	10.27
<b>Spain</b>			<b>3,984,998.09</b>	<b>20.54</b>
SPAI LETR DEL TESO ZCP 10-03-23	EUR	4,000,000	3,984,998.09	20.54
<b>United States of America</b>			<b>2,599,789.70</b>	<b>13.40</b>
UNIT STAT TREA BIL ZCP 05-01-23	USD	1,500,000	1,394,174.09	7.18
UNIT STAT TREA BIL ZCP 09-03-23	USD	1,300,000	1,205,615.61	6.21
<b>Undertakings for Collective Investment</b>			<b>1,836,351.90</b>	<b>9.46</b>
<b>Shares/Units in investment funds</b>			<b>1,836,351.90</b>	<b>9.46</b>
<b>France</b>			<b>1,836,351.90</b>	<b>9.46</b>
OSTRUM CASH EURIBOR SICAV -R- CAP	EUR	45	1,836,351.90	9.46
<b>Total securities portfolio</b>			<b>16,395,066.46</b>	<b>84.49</b>

# **NATIXIS AM Funds - Seeyond Volatility Alternative Income**

# NATIXIS AM Funds - Seeyond Volatility Alternative Income

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## Statement of net assets as at 31/12/22

	<i>Expressed in EUR</i>
<b>Assets</b>	<b>18,439,964.37</b>
Securities portfolio at market value	15,240,844.68
<i>Cost price</i>	15,351,698.25
Cash at banks and liquidities	3,132,335.07
Net unrealised appreciation on forward foreign exchange contracts	38,886.84
Interests receivable on securities portfolio	27,897.78
<b>Liabilities</b>	<b>1,258,605.79</b>
Options (short position) at market value	964,896.59
<i>Options sold at cost</i>	988,846.50
Bank overdrafts	276,230.66
Net unrealised depreciation on financial futures	6,590.09
Management and administration fees payable	8,516.49
Other liabilities	2,371.96
<b>Net asset value</b>	<b>17,181,358.58</b>

# NATIXIS AM Funds - Seeyond Volatility Alternative Income

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## Statistics

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		31/12/22
<b>Total Net Assets</b>	<b>EUR</b>	<b>17,181,358.58</b>
<b>Class I (EUR)</b>		
Number of shares		284.35
Net asset value per share	EUR	60,423.28

## NATIXIS AM Funds - Seeyond Volatility Alternative Income

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### Changes in number of shares outstanding from 06/07/22 to 31/12/22

	Shares outstanding as at 06/07/22	Shares issued	Shares redeemed	Shares outstanding as at 31/12/22
Class I (EUR)	0.00	307.35	23.00	284.35

## NATIXIS AM Funds - Seeyond Volatility Alternative Income

### Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Money market instruments</b>			<b>13,771,763.16</b>	<b>80.16</b>
<b>Commercial papers &amp; certificates of deposit debt claims</b>			<b>2,089,369.06</b>	<b>12.16</b>
<b>France</b>			<b>2,089,369.06</b>	<b>12.16</b>
CREDIT MUT ARKEA ZCP 280223	EUR	600,000	596,832.21	3.47
NATIXIS ZCP 080323	EUR	750,000	746,237.86	4.34
SOCIETE GENERALE SA ZCP 080323	EUR	750,000	746,298.99	4.34
<b>Treasury market</b>			<b>11,682,394.10</b>	<b>67.99</b>
<b>France</b>			<b>3,593,936.92</b>	<b>20.92</b>
FRANCE TREASURY BILL ZCP 040123	EUR	1,600,000	1,597,430.49	9.30
FRANCE TREASURY BILL ZCP 110123	EUR	2,000,000	1,996,506.43	11.62
<b>Spain</b>			<b>4,283,872.95</b>	<b>24.93</b>
SPAI LETR DEL TESO ZCP 10-03-23	EUR	4,300,000	4,283,872.95	24.93
<b>United States of America</b>			<b>3,804,584.23</b>	<b>22.14</b>
UNIT STAT TREA BIL ZCP 05-01-23	USD	1,100,000	1,022,394.33	5.95
UNIT STAT TREA BIL ZCP 09-03-23	USD	3,000,000	2,782,189.90	16.19
<b>Undertakings for Collective Investment</b>			<b>1,469,081.52</b>	<b>8.55</b>
<b>Shares/Units in investment funds</b>			<b>1,469,081.52</b>	<b>8.55</b>
<b>France</b>			<b>1,469,081.52</b>	<b>8.55</b>
OSTRUM CASH EURIBOR SICAV -R- CAP	EUR	36	1,469,081.52	8.55
<b>Total securities portfolio</b>			<b>15,240,844.68</b>	<b>88.71</b>

## **NATIXIS AM Funds - Ostrum Global Emerging Bonds**

# NATIXIS AM Funds - Ostrum Global Emerging Bonds

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## Statement of net assets as at 31/12/22

	<i>Expressed in USD</i>
<b>Assets</b>	<b>59,756,964.46</b>
Securities portfolio at market value	55,592,281.17
<i>Cost price</i>	<i>67,595,457.98</i>
Cash at banks and liquidities	2,858,563.05
Receivable on subscriptions	175,645.24
Net unrealised appreciation on forward foreign exchange contracts	224,225.92
Net unrealised appreciation on financial futures	13,234.38
Interests receivable on securities portfolio	893,014.70
<b>Liabilities</b>	<b>409,598.35</b>
Bank overdrafts	349,340.92
Payable on redemptions	24,730.15
Management and administration fees payable	30,179.28
Other interests payable	4.76
Other liabilities	5,343.24
<b>Net asset value</b>	<b>59,347,366.11</b>

## NATIXIS AM Funds - Ostrum Global Emerging Bonds

### Statistics

		31/12/22	30/06/22	30/06/21
<b>Total Net Assets</b>	<b>USD</b>	<b>59,347,366.11</b>	<b>62,030,547.84</b>	<b>117,873,207.89</b>
<b>Class SI (H-EUR)</b>				
Number of shares		211,621.00	141,900.00	284,300.00
Net asset value per share	EUR	84.82	83.42	105.96
<b>Class I (EUR)</b>				
Number of shares		-	-	17,983.19
Net asset value per share	EUR	-	-	116.80
<b>Class I (H-EUR)</b>				
Number of shares		226.90	233.10	294.38
Net asset value per share	EUR	153,242.70	150,975.95	192,327.42
<b>Class I (USD)</b>				
Number of shares		7.00	2.00	19.00
Net asset value per share	USD	134,331.07	130,159.96	163,513.55
<b>Class N (H-EUR)</b>				
Number of shares		1,553.59	24,540.43	25,660.04
Net asset value per share	EUR	85.79	84.37	107.66
<b>Class R (EUR)</b>				
Number of shares		2,175.61	66,812.03	1,028.36
Net asset value per share	EUR	100.16	98.90	110.14
<b>Class R (H-EUR)</b>				
Number of shares		3,164.28	8,050.97	9,516.31
Net asset value per share	EUR	361.03	356.68	456.87
<b>Class R (USD)</b>				
Number of shares		4,305.90	4,268.97	5,371.98
Net asset value per share	USD	127.15	123.53	156.02

## NATIXIS AM Funds - Ostrum Global Emerging Bonds

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### Changes in number of shares outstanding from 01/07/22 to 31/12/22

	Shares outstanding as at 01/07/22	Shares issued	Shares redeemed	Shares outstanding as at 31/12/22
Class SI (H-EUR)	141,900.00	103,221.00	33,500.00	211,621.00
Class I (H-EUR)	233.10	0.00	6.20	226.90
Class I (USD)	2.00	6.00	1.00	7.00
Class N (H-EUR)	24,540.43	173.44	23,160.28	1,553.59
Class R (EUR)	66,812.03	12,915.85	77,552.28	2,175.61
Class R (H-EUR)	8,050.97	102.88	4,989.57	3,164.28
Class R (USD)	4,268.97	36.92	0.00	4,305.90

## NATIXIS AM Funds - Ostrum Global Emerging Bonds

### Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in USD)	% of net assets
<b>Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market</b>			<b>53,986,267.28</b>	<b>90.97</b>
<b>Bonds</b>			<b>53,524,167.28</b>	<b>90.19</b>
<b>Angola</b>			<b>838,646.00</b>	<b>1.41</b>
ANGOLA 8.75 22-32 14/04S	USD	600,000	520,650.00	0.88
ANGOLA 9.375 18-48 09/05S	USD	400,000	317,996.00	0.54
<b>Argentina</b>			<b>965,234.76</b>	<b>1.63</b>
ARGENTINA FL.R 20-35 09/07S	USD	921,730	236,350.00	0.40
ARGENTINA FL.R 20-38 09/01S	USD	1,185,826	378,136.20	0.64
ARGENTINE 0.125 20-30 09/07S	USD	1,052,268	286,227.41	0.48
ARGENTINE 1.00 20-29 09/07S	USD	240,580	64,521.15	0.11
<b>Bahrain</b>			<b>1,836,813.00</b>	<b>3.10</b>
BAHRAIN 6.00 14-44 19/09S	USD	200,000	156,648.00	0.26
BAHRAIN 7.00 16-28 12/10S	USD	800,000	806,640.00	1.36
BAHREIN 5.25 21-33 25/01S	USD	300,000	256,971.00	0.43
BAHREIN 7 15-26 26/01S01S	USD	600,000	616,554.00	1.04
<b>Brazil</b>			<b>1,686,961.15</b>	<b>2.84</b>
BNDES REGS 4.75 17-24 09/05S	USD	500,000	496,775.00	0.84
BRAZIL 10.00 18-29 05/01S	BRL	2,000	339,050.15	0.57
BRAZIL 4.625 17-28 13/01S	USD	400,000	383,896.00	0.65
BRAZIL 5.00 14-45 27/01S	USD	400,000	297,500.00	0.50
BRAZIL 5.625 09-41 07/01S	USD	200,000	169,740.00	0.29
<b>Cayman Islands</b>			<b>644,916.00</b>	<b>1.09</b>
ALIBABA GROUP 3.60 15-24 28/11S	USD	400,000	386,864.00	0.65
ALIBABA GROUP HLDG 2.7 21-41 09/02S	USD	400,000	258,052.00	0.43
<b>Chile</b>			<b>2,362,017.00</b>	<b>3.98</b>
CHILE 4.34 22-42 07/03S	USD	500,000	424,430.00	0.72
CODELCO 4.875 14-44 04/11S	USD	700,000	641,298.00	1.08
EMPRESA NACIONAL 5.2500 18-29 06/11S	USD	400,000	387,976.00	0.65
REPUBLIC OF CHI 3.5000 22-34 31/01S	USD	300,000	256,788.00	0.43
REPUBLIC OF CHILE 3.24 18-28 02/02S	USD	700,000	651,525.00	1.10
<b>Colombia</b>			<b>1,590,705.00</b>	<b>2.68</b>
COLOMBIA 3.0 20-30 30/01Q	USD	400,000	306,588.00	0.52
COLOMBIA 3.875 17-27 25/04S	USD	300,000	266,193.00	0.45
COLOMBIA 6.125 09-41 18/01S	USD	800,000	640,048.00	1.08
COLOMBIA 7.375 06-37 18/09S	USD	400,000	377,876.00	0.64
<b>Costa Rica</b>			<b>572,846.00</b>	<b>0.97</b>
COSTA RICA 4.375 13-25 30/04S	USD	200,000	194,018.00	0.33
COSTA RICA REGS 7.000 14-44 04/04S	USD	400,000	378,828.00	0.64
<b>Dominican Republic</b>			<b>2,240,070.00</b>	<b>3.77</b>
DOMINICAN REPUBLIC 4.5 20-30 30/01S	USD	200,000	170,866.00	0.29
DOMINICAN REPUBLIC 4.875 20-32 23/09S	USD	200,000	166,612.00	0.28
DOMINICAN REPUBLIC 5.875 20-60 30/01S	USD	400,000	294,900.00	0.50
DOMINICAN REPUBLIC 5.95 17-27 25/01S	USD	600,000	588,708.00	0.99
DOMINICAN REPUBLIC 6 22-33 22/02S	USD	300,000	271,608.00	0.46
DOMINICAN REPUBLIC 7.45 14-44 30/04S	USD	800,000	747,376.00	1.26
<b>Ecuador</b>			<b>804,407.63</b>	<b>1.36</b>
ECUADOR 0.0 20-30 31/07S	USD	158,227	62,172.14	0.10
ECUADOR 0.50 20-40 31/07S	USD	449,700	184,867.17	0.31
ECUADOR 0.5 20-30 31/07S	USD	864,700	557,368.32	0.94

## NATIXIS AM Funds - Ostrum Global Emerging Bonds

### Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in USD)	% of net assets
<b>Egypt</b>			<b>1,686,197.00</b>	<b>2.84</b>
EGYPT 5.25 20-25 06/10S	USD	500,000	450,620.00	0.76
EGYPT 5.875 21-31 16/02S	USD	400,000	279,808.00	0.47
EGYPT 7.50 17-27 31/01S	USD	400,000	359,788.00	0.61
EGYPT 8.15 19-59 20/11S	USD	500,000	328,905.00	0.55
EGYPT 8.50 17-47 31/01S	USD	400,000	267,076.00	0.45
<b>El Salvador</b>			<b>176,784.00</b>	<b>0.30</b>
EL SALVADOR 6.375 14-27 18/01S	USD	400,000	176,784.00	0.30
<b>Ghana</b>			<b>356,650.00</b>	<b>0.60</b>
GHANA 8.125 19-32 26/03S	USD	400,000	147,376.00	0.25
GHANA 8.627 18-49 16/06S	USD	600,000	209,274.00	0.35
<b>Guatemala</b>			<b>544,394.00</b>	<b>0.92</b>
GUATEMALA 4.375 17-27 05/06S	USD	200,000	189,752.00	0.32
GUATEMALA 4.65 21-41 07/10S	USD	200,000	161,852.00	0.27
GUATEMALA 5.25 22-29 10/08S	USD	200,000	192,790.00	0.32
<b>Hong Kong</b>			<b>192,988.00</b>	<b>0.33</b>
BANGKOK BANK PC 4.3000 22-27 15/06S	USD	200,000	192,988.00	0.33
<b>Hungary</b>			<b>680,544.00</b>	<b>1.15</b>
HUNGARY GOVERNMENT 2.125 21-31 22/09S	USD	400,000	297,140.00	0.50
HUNGARY GOVERNMENT 5.25 22-29 16/06S	USD	400,000	383,404.00	0.65
<b>India</b>			<b>345,690.00</b>	<b>0.58</b>
EXP IMP BANK INDIA 2.25 21-31 13/01S	USD	200,000	158,276.00	0.27
EXP IMP BANK INDI REGS 3.37516-25 05/08S	USD	200,000	187,414.00	0.32
<b>Indonesia</b>			<b>2,993,083.67</b>	<b>5.04</b>
INDONESIA 3.8500 20-30 15/10S	USD	300,000	283,905.00	0.48
INDONESIA 4.35 16-27 08/01S	USD	600,000	594,078.00	1.00
INDONESIA 5.25 12-42 17/01S	USD	200,000	196,950.00	0.33
INDONESIA 6.625 07-37 17/02S	USD	200,000	227,378.00	0.38
INDONESIA 7.50 19-40 19/04S	IDR	4,000,000,000	265,234.67	0.45
PERTAMINA PERSERO 2.3 21-31 09/02S	USD	700,000	568,288.00	0.96
PERTAMINA PERSERO 6 12-42 03/05S	USD	900,000	857,250.00	1.44
<b>Ivory coast</b>			<b>356,876.00</b>	<b>0.60</b>
IVORY COAST 6.125 17-33 15/06S	USD	400,000	356,876.00	0.60
<b>Jamaica</b>			<b>338,910.00</b>	<b>0.57</b>
JAMAICA 7.875 15-45 28/07S	USD	300,000	338,910.00	0.57
<b>Kazakhstan</b>			<b>449,090.00</b>	<b>0.76</b>
KAZAKSTAN 4.875 14-44 14/10S	USD	500,000	449,090.00	0.76
<b>Kenya</b>			<b>779,710.00</b>	<b>1.31</b>
KENYA 6.875 14-24 24/06S	USD	200,000	184,638.00	0.31
KENYA 7.25 18-28 28/02S	USD	500,000	439,370.00	0.74
KENYA 8.25 18-48 28/02S	USD	200,000	155,702.00	0.26
<b>Lebanon</b>			<b>146,622.00</b>	<b>0.25</b>
LEBANON 6.85 17-27 23/03S DEF	USD	1,400,000	85,442.00	0.14
LEBANON 6 12-23 27/01S DEFAULT	USD	1,000,000	61,180.00	0.10
<b>Malaysia</b>			<b>1,379,538.00</b>	<b>2.32</b>
PETRONAS CAPITAL LTD 3.5000 20-30 21/04S	USD	400,000	365,980.00	0.62
PETRONAS CAPITAL LTD 3.50 15-25 18/03S	USD	400,000	388,276.00	0.65
PETRONAS CAPITAL REGS 4.50 15-45 18/03S	USD	700,000	625,282.00	1.05
<b>Mexico</b>			<b>3,243,577.02</b>	<b>5.47</b>
MEXICAN BONOS 4.35 16-47 15/01S	USD	300,000	225,693.00	0.38

## NATIXIS AM Funds - Ostrum Global Emerging Bonds

### Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in USD)	% of net assets
MEXICO 3.5 22-34 12/02S	USD	600,000	482,322.00	0.81
MEXICO 6.05 07-40 11/01S	USD	700,000	680,925.00	1.15
MEXICO 8.50 09-29 31/05S	MXN	90,000	448,880.49	0.76
PEMEX 6.5 11-41 02/06S	USD	500,000	326,205.00	0.55
PETROLEOS MEXICANOS 5.95 20-31 28/01S	USD	700,000	532,105.00	0.90
PETROLEOS MEXICANOS 6.70 22-32 16/02S	USD	453,000	357,131.61	0.60
PETROLEOS MEXICANOS 7.69 20-50 23/07S	USD	274,000	190,314.92	0.32
<b>Morocco</b>			<b>358,264.00</b>	<b>0.60</b>
OCP SA 6.875 14-44 25/04S	USD	200,000	189,900.00	0.32
OFFICE CHERIFIE 3.7500 21-31 23/06S	USD	200,000	168,364.00	0.28
<b>Nigeria</b>			<b>1,153,192.00</b>	<b>1.94</b>
NIGERIA 6.50 17-27 28/11S	USD	300,000	242,334.00	0.41
NIGERIA 7.6250 18-25 21/11S	USD	200,000	184,810.00	0.31
NIGERIA 7.696 18-38 23/02S	USD	400,000	272,868.00	0.46
NIGERIA 7.875 17-32 16/02S	USD	600,000	453,180.00	0.76
<b>Oman</b>			<b>2,221,243.00</b>	<b>3.74</b>
OMAN 4.75 16-26 15/06S	USD	500,000	483,750.00	0.82
OMAN 5.625 18-28 17/01S	USD	600,000	593,922.00	1.00
OMAN 6.25 21-31 25/01S	USD	500,000	504,030.00	0.85
OMAN 6.50 17-47 08/03S	USD	700,000	639,541.00	1.08
<b>Paraguay</b>			<b>589,053.00</b>	<b>0.99</b>
PARAGUAY 5.00 16-26 15/04S	USD	300,000	299,733.00	0.51
PARAGUAY 6.10 14-44 11/08S	USD	300,000	289,320.00	0.49
<b>Peru</b>			<b>1,531,901.00</b>	<b>2.58</b>
PERU (REP OF) 7.35 05-25 21/07S	USD	200,000	209,990.00	0.35
PERU 2.7830 20-31 23/01S	USD	300,000	249,489.00	0.42
PERU 5.625 10-50 18/11S	USD	600,000	596,802.00	1.01
REPUBLIC OF PER 3.0000 21-34 15/01S	USD	600,000	475,620.00	0.80
<b>Philippines</b>			<b>613,971.00</b>	<b>1.03</b>
PHILIPPINES REP OF 3.95 15-40 20/01S	USD	400,000	340,032.00	0.57
REPUBLIC OF PHI 3.5560 22-32 29/09S	USD	300,000	273,939.00	0.46
<b>Poland</b>			<b>937,038.00</b>	<b>1.58</b>
POLAND GOVERNMENT INTER 5.5 22-27 16/11S	USD	600,000	617,196.00	1.04
REPUBLIC OF POL 5.7500 22-32 16/11S	USD	300,000	319,842.00	0.54
<b>Qatar</b>			<b>2,932,509.00</b>	<b>4.94</b>
QATAR 3.25 16-26 02/06S	USD	1,000,000	964,650.00	1.63
QATAR 4.00 19-29 14/03S	USD	700,000	688,779.00	1.16
QATAR 4.625 16-46 02/06S	USD	700,000	662,480.00	1.12
QATAR PETROLEUM 3.125 21-41 12/07S	USD	800,000	616,600.00	1.04
<b>Republic of Serbia</b>			<b>144,118.00</b>	<b>0.24</b>
SERBIA 2.125 20-30 01/12S	USD	200,000	144,118.00	0.24
<b>Romania</b>			<b>1,625,829.00</b>	<b>2.74</b>
ROMANIA 6.125 14-44 22/01S	USD	500,000	459,965.00	0.78
ROMANIAN GOVERNMENT 5.25 22-27 25/05S	USD	600,000	578,208.00	0.97
ROMANIAN GOVERNMENT 6.0 22-34 25/05S	USD	200,000	187,886.00	0.32
ROMANIAN GOVT INT BD 3.625 22-32 27/03S	USD	500,000	399,770.00	0.67
<b>Saudi Arabia</b>			<b>1,344,076.00</b>	<b>2.26</b>
SAUDI ARABIA 4.50 16-46 26/10S	USD	600,000	531,336.00	0.90
SAUDI INTERNATI 2.7500 20-32 03/02S	USD	600,000	523,596.00	0.88
SAUDI INTERNATI 3.2500 21-51 17/11S	USD	400,000	289,144.00	0.49

# NATIXIS AM Funds - Ostrum Global Emerging Bonds

## Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in USD)	% of net assets
<b>Senegal</b>			<b>307,098.00</b>	<b>0.52</b>
SENEGAL 6.25 17-33 23/05S	USD	200,000	165,556.00	0.28
SENEGAL 6.75 18-48 13/03S	USD	200,000	141,542.00	0.24
<b>South Africa</b>			<b>1,762,642.49</b>	<b>2.97</b>
SOUTH AFRICA 4.85 19-29 30/09S	USD	900,000	804,321.00	1.36
SOUTH AFRICA 5.875 13-25 16/09S	USD	300,000	301,398.00	0.51
SOUTH AFRICA 6.25 11-41 08/03A	USD	500,000	427,085.00	0.72
SOUTH AFRICA 8.75 12-48 28/02S	ZAR	5,000,000	229,838.49	0.39
<b>Sri Lanka</b>			<b>432,086.00</b>	<b>0.73</b>
SRI LANKA 6.85 15-25 03/11S	USD	600,000	187,830.00	0.32
SRI LANKA 7.8500 19-29 14/03S	USD	800,000	244,256.00	0.41
<b>Switzerland</b>			<b>365,552.00</b>	<b>0.62</b>
ANGOLA 8.2500 18-28 09/05S	USD	400,000	365,552.00	0.62
<b>Turkey</b>			<b>2,414,299.00</b>	<b>4.07</b>
TURKEY 5.25 20-30 13/03S	USD	700,000	565,460.00	0.95
TURKEY 5.75 17-47 11/05S	USD	700,000	477,407.00	0.80
TURKEY 6.00 17-27 25/03S	USD	400,000	366,612.00	0.62
TURKEY 7.375 05-25 05/02S	USD	1,000,000	1,004,820.00	1.69
<b>Ukraine</b>			<b>457,708.00</b>	<b>0.77</b>
UKRAINE 7.375 17-34 25/09S	USD	800,000	152,336.00	0.26
UKRAINE 7.75 15-27 01/09S	USD	600,000	129,708.00	0.22
UKRAINE 7.75 15-29 01/09S	USD	800,000	175,664.00	0.30
<b>United Arab Emirates</b>			<b>2,807,088.00</b>	<b>4.73</b>
ABU DHABI GOVT INTL B 1.875 21-31 15/09S	USD	600,000	496,758.00	0.84
ABU DHABI NATL ENERG 4.875 18-30 23/04S	USD	300,000	309,453.00	0.52
ABU DHABI PORTS CO 2.50 21-31 06/05S	USD	500,000	416,055.00	0.70
ABU DHABI REGS 3.125 16-26 03/05S	USD	500,000	480,080.00	0.81
UNITED ARAB EMIRATES 3.125 19-49 30/09S	USD	800,000	593,344.00	1.00
UNITED ARAB EMIRATES 3.625 21-33 10/03S	USD	300,000	248,994.00	0.42
UNITED ARAB EMIRATES 4.0 20-50 28/07S	USD	400,000	262,404.00	0.44
<b>United States of America</b>			<b>2,591,976.56</b>	<b>4.37</b>
UNITED STATES 0.125 21-23 31/01S	USD	2,600,000	2,591,976.56	4.37
<b>Uruguay</b>			<b>1,025,568.00</b>	<b>1.73</b>
REPUBLICA ORIEN 5.7500 22-34 28/10S	USD	400,000	434,196.00	0.73
URUGUAY 5.10 14-50 18/06S	USD	600,000	591,372.00	1.00
<b>Venezuela</b>			<b>474,193.00</b>	<b>0.80</b>
VENEZUELA 9.25 97-27 15/09S DEFAULT	USD	3,000,000	267,630.00	0.45
VENEZUELA DEF 9.25 08-28 07/05S	USD	2,300,000	206,563.00	0.35
<b>Zambia</b>			<b>221,492.00</b>	<b>0.37</b>
ZAMBIA 5.375 12-22 20/09S	USD	200,000	84,326.00	0.14
ZAMBIA 8.50 14-24 14/04S	USD	300,000	137,166.00	0.23
<b>Floating rate notes</b>			<b>462,100.00</b>	<b>0.78</b>
<b>Ecuador</b>			<b>462,100.00</b>	<b>0.78</b>
ECUADOR 1.0 20-35 31/07S	USD	1,000,000	462,100.00	0.78
<b>Other transferable securities</b>			<b>1,606,013.89</b>	<b>2.71</b>
<b>Bonds</b>			<b>1,606,013.53</b>	<b>2.71</b>
<b>Argentina</b>			<b>1.53</b>	<b>0.00</b>
ALPARGATAS SAIC 0.00 05-10 15/03A	USD	300,375	0.03	0.00
BANCO MAYO COOP 9.125 97-99 30/06S	USD	1,500,000	1.50	0.00

## NATIXIS AM Funds - Ostrum Global Emerging Bonds

### Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in USD)	% of net assets
<b>Ghana</b>			<b>262,640.00</b>	<b>0.44</b>
GHANA 7.75 21-29 07/04S	USD	700,000	262,640.00	0.44
<b>Hungary</b>			<b>240,996.00</b>	<b>0.41</b>
HUNGARY 3.1250 21-51 21/09S	USD	400,000	240,996.00	0.41
<b>Mongolia</b>			<b>155,958.00</b>	<b>0.26</b>
MONGOLIA 4.45 21-31 07/07S	USD	200,000	155,958.00	0.26
<b>Philippines</b>			<b>373,040.00</b>	<b>0.63</b>
PHILIPPINES 3.00 18-28 01/02S	USD	400,000	373,040.00	0.63
<b>Saudi Arabia</b>			<b>573,378.00</b>	<b>0.97</b>
SAUDI ARABIA 3.625 17-28 04/03S	USD	600,000	573,378.00	0.97
<b>Floating rate notes</b>			<b>0.36</b>	<b>0.00</b>
<b>Indonesia</b>			<b>0.36</b>	<b>0.00</b>
ASIA PAC FIBERS FL.R 06-20 15/02Q	USD	35,530	0.36	0.00
<b>Total securities portfolio</b>			<b>55,592,281.17</b>	<b>93.67</b>

# **NATIXIS AM Funds - DNCA Global Emerging Equity**

# NATIXIS AM Funds - DNCA Global Emerging Equity

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## Statement of net assets as at 31/12/22

	<i>Expressed in EUR</i>
<b>Assets</b>	<b>274,131,943.42</b>
Securities portfolio at market value	268,778,258.99
<i>Cost price</i>	262,728,869.18
Cash at banks and liquidities	5,138,297.87
Dividends receivable on securities portfolio	207,421.56
Other interests receivable	7,965.00
<b>Liabilities</b>	<b>288,845.95</b>
Bank overdrafts	0.03
Management and administration fees payable	199,421.31
Other interests payable	470.87
Other liabilities	88,953.74
<b>Net asset value</b>	<b>273,843,097.47</b>

# NATIXIS AM Funds - DNCA Global Emerging Equity

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## Statistics

		31/12/22	30/06/22	30/06/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>273,843,097.47</b>	<b>274,886,168.02</b>	<b>374,857,247.40</b>
<b>Class M (EUR)</b>				
Number of shares		1,170.71	1,224.79	1,164.97
Net asset value per share	EUR	67,241.38	68,725.66	85,360.66
<b>Class I (EUR)</b>				
Number of shares		14,689.96	14,040.05	16,307.13
Net asset value per share	EUR	13,280.10	13,580.06	16,883.96
<b>Class R (EUR)</b>				
Number of shares		317.85	372.82	543.82
Net asset value per share	EUR	121.79	125.00	156.55

## NATIXIS AM Funds - DNCA Global Emerging Equity

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### Changes in number of shares outstanding from 01/07/22 to 31/12/22

	Shares outstanding as at 01/07/22	Shares issued	Shares redeemed	Shares outstanding as at 31/12/22
Class M (EUR)	1,224.79	2.52	56.60	1,170.71
Class I (EUR)	14,040.05	1,275.00	625.10	14,689.96
Class R (EUR)	372.82	9.01	63.98	317.85

# NATIXIS AM Funds - DNCA Global Emerging Equity

## Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market</b>			<b>265,443,986.99</b>	<b>96.93</b>
<b>Shares</b>			<b>265,443,986.99</b>	<b>96.93</b>
<b>Brazil</b>			<b>11,354,094.87</b>	<b>4.15</b>
BB SEGURIDADE	BRL	904,125	5,408,897.17	1.98
CFD ITAUUNIBANCO PFD SHS	BRL	1,340,000	5,945,197.70	2.17
<b>Cayman Islands</b>			<b>60,828,431.10</b>	<b>22.21</b>
ALIBABA GROUP	HKD	892,000	9,236,060.67	3.37
ALIBABA GROUP HOLDING LTD SADR	USD	5,397	445,464.26	0.16
LI NING CO	HKD	581,000	4,725,505.26	1.73
MEITUAN - SHS 114A/REG S	HKD	239,500	5,022,977.60	1.83
PINDUODUO	USD	78,000	5,960,084.33	2.18
SHENZHOU INTERNATIONAL GROUP	HKD	451,000	4,753,723.06	1.74
SUNNY OPTICAL TECHNOLOGY (GRP) CO LTD	HKD	401,000	4,469,810.38	1.63
TAL EDUCAT GR -A- ADR REPR 1/3 SH -A-	USD	665,000	4,392,832.04	1.60
TENCENT HOLDINGS LTD	HKD	412,649	16,545,888.10	6.04
TOPSPORTS INTERNATIONAL HOLDING	HKD	7,100,000	5,276,085.40	1.93
<b>China</b>			<b>50,309,351.16</b>	<b>18.37</b>
CFD INNER MONGOLIA YI LI INDUSTRY CO LTD	CNY	1,402,239	5,859,042.62	2.14
CHINA COMMUNICATION SERVICES CORP -H-	HKD	4,000,000	1,368,572.06	0.50
CHINA EAST EDUCATION HOLDINGS LTD	HKD	10,100,000	7,553,917.54	2.76
CHINA TOURISM - REGISTERED SHS A	CNY	151,885	4,422,541.05	1.61
ESTUN AUTO - SHS -A-	CNY	1,250,992	3,655,583.70	1.33
HAIER SMART HOME CO LTD - REG SHS -H-	HKD	2,010,000	6,418,602.98	2.34
KWEICHOW MOUTAI CO LTD	CNY	32,852	7,647,105.35	2.79
SUNGROW POWER SUPPLY CO LTD	CNY	302,901	4,564,418.24	1.67
WUXI LEAD INTELLIGENT EQUIPMENT-A-	CNY	1,086,829	5,896,170.38	2.15
XI AN LONGI SILICON MATERIALS CORP	CNY	513,234	2,923,397.24	1.07
<b>France</b>			<b>3,127,540.00</b>	<b>1.14</b>
LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	4,600	3,127,540.00	1.14
<b>Hong Kong</b>			<b>8,773,939.51</b>	<b>3.20</b>
AIA GROUP LTD	HKD	842,000	8,773,939.51	3.20
<b>India</b>			<b>29,066,448.65</b>	<b>10.61</b>
BAJAJ FINANCE LTD	INR	57,500	4,282,011.54	1.56
EICHER MOTORS - REGISTERED SHS	INR	88,000	3,217,018.68	1.17
HAVELLS INDIA LTD	INR	317,000	3,949,146.34	1.44
HOUSING DEVELOPMENT FINANCE CORP	INR	268,500	8,020,921.12	2.93
KOTAK MAHINDRA BANK	INR	232,000	4,801,279.37	1.75
TATA CONSULT.SERVICES SVS DEMATERIALISED	INR	130,028	4,796,071.60	1.75
<b>Indonesia</b>			<b>6,435,240.22</b>	<b>2.35</b>
BANK CENTRAL ASIA DEP	IDR	12,505,000	6,435,240.22	2.35
<b>Mexico</b>			<b>21,154,323.64</b>	<b>7.72</b>
FOMENTO ECONOMICO UNITS 1 SH-B- 4 SHS-D-	MXN	1,290,000	9,404,970.72	3.43
GRUPO FINANCIERO BANORTE -O-	MXN	949,420	6,386,894.39	2.33
WAL MART	MXN	1,626,000	5,362,458.53	1.96
<b>Singapore</b>			<b>3,676,400.73</b>	<b>1.34</b>
JARDINE CYCLE & CARRIAGE LTD	SGD	184,000	3,676,400.73	1.34
<b>South Africa</b>			<b>7,284,609.77</b>	<b>2.66</b>
BIDVEST GROUP	ZAR	375,000	4,427,289.12	1.62
SANLAM LTD	ZAR	1,065,000	2,857,320.65	1.04

## NATIXIS AM Funds - DNCA Global Emerging Equity

### Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>South Korea</b>			<b>32,059,755.14</b>	<b>11.71</b>
LG H&H	KRW	12,800	6,847,975.19	2.50
NAVER	KRW	21,450	2,821,244.11	1.03
SAMSUNG ELECTRONICS CO LTD	KRW	357,900	14,665,667.71	5.36
SK HYNIX INC	KRW	139,000	7,724,868.13	2.82
<b>Taiwan</b>			<b>22,532,707.16</b>	<b>8.23</b>
TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	1,648,000	22,532,707.16	8.23
<b>Thailand</b>			<b>5,670,272.46</b>	<b>2.07</b>
THAI BEVERAGE PUBLIC CO LTD	SGD	11,848,800	5,670,272.46	2.07
<b>United States of America</b>			<b>3,170,872.58</b>	<b>1.16</b>
MERCADOLIBRE	USD	3,999	3,170,872.58	1.16
<b>Undertakings for Collective Investment</b>			<b>3,334,272.00</b>	<b>1.22</b>
<b>Shares/Units in investment funds</b>			<b>3,334,272.00</b>	<b>1.22</b>
<b>Luxembourg</b>			<b>3,334,272.00</b>	<b>1.22</b>
DNCA INVEST-SUS.CHINA EQUITY	EUR	45,700	3,334,272.00	1.22
<b>Total securities portfolio</b>			<b>268,778,258.99</b>	<b>98.15</b>

# **NATIXIS AM Funds - DNCA Global Sport Equity Fund**

# NATIXIS AM Funds - DNCA Global Sport Equity Fund

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## Statement of net assets as at 31/12/22

	<i>Expressed in USD</i>
<b>Assets</b>	<b>11,461,808.20</b>
Securities portfolio at market value	10,968,840.52
<i>Cost price</i>	13,553,635.55
Cash at banks and liquidities	486,542.40
Dividends receivable on securities portfolio	6,425.28
<b>Liabilities</b>	<b>6,114.10</b>
Bank overdrafts	0.07
Payable on redemptions	446.90
Management and administration fees payable	4,990.76
Other liabilities	676.37
<b>Net asset value</b>	<b>11,455,694.10</b>

# NATIXIS AM Funds - DNCA Global Sport Equity Fund

## Statistics

		31/12/22	30/06/22	30/06/21
<b>Total Net Assets</b>	<b>USD</b>	<b>11,455,694.10</b>	<b>10,422,237.77</b>	<b>11,365,446.13</b>
<b>Class Q (USD)</b>				
Number of shares		100,000.00	100,000.00	100,000.00
Net asset value per share	USD	81.18	75.24	113.51
<b>Class I (EUR)</b>				
Number of shares		475.00	475.00	30.00
Net asset value per share	EUR	88.80	84.34	113.01
<b>Class I (USD)</b>				
Number of shares		1.00	1.00	30.00
Net asset value per share	USD	80.99	74.52	113.28
<b>Class R (EUR)</b>				
Number of shares		35,215.95	32,701.47	30.00
Net asset value per share	EUR	87.62	83.53	112.77
<b>Class R (USD)</b>				
Number of shares		1.00	1.00	30.00
Net asset value per share	USD	79.98	73.77	113.04

## NATIXIS AM Funds - DNCA Global Sport Equity Fund

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### Changes in number of shares outstanding from 01/07/22 to 31/12/22

	Shares outstanding as at 01/07/22	Shares issued	Shares redeemed	Shares outstanding as at 31/12/22
Class Q (USD)	100,000.00	0.00	0.00	100,000.00
Class I (EUR)	475.00	0.00	0.00	475.00
Class I (USD)	1.00	0.00	0.00	1.00
Class R (EUR)	32,701.47	3,777.88	1,263.40	35,215.95
Class R (USD)	1.00	0.00	0.00	1.00

## NATIXIS AM Funds - DNCA Global Sport Equity Fund

### Securities portfolio as at 31/12/22

Denomination	Currency	Quantity/ Notional	Market value (in USD)	% of net assets
<b>Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market</b>			<b>10,968,840.52</b>	<b>95.75</b>
<b>Shares</b>			<b>10,968,840.52</b>	<b>95.75</b>
<b>Australia</b>				
CATAPULT GROUP INTERNATIONAL	AUD	362,746	179,579.15	1.57
<b>Brazil</b>				
GRUPO SBF	BRL	62,710	151,794.25	1.33
SMARTFIT ESCOLA DE GINASTICA E DANCA SA	BRL	83,754	215,582.09	1.88
<b>Canada</b>				
BRP SUBORD.VOTING WHEN ISSUED	CAD	4,359	332,105.18	2.90
<b>Cayman Islands</b>				
LI NING CO	HKD	38,658	335,565.78	2.93
MANCHESTER UNITED A	USD	5,868	136,900.44	1.20
TENCENT HOLDINGS LTD	HKD	7,815	334,429.39	2.92
TOPSPORTS INTERNATIONAL HOLDING	HKD	473,126	375,229.04	3.28
<b>France</b>				
BENETEAU	EUR	23,319	351,905.05	3.07
VOGO	EUR	41,049	184,000.09	1.61
<b>Germany</b>				
PUMA AG	EUR	8,657	523,861.69	4.57
<b>Iceland</b>				
OSSUR HF	DKK	68,080	327,802.74	2.86
<b>Japan</b>				
SHIMANO INC	JPY	2,700	428,087.46	3.74
<b>Netherlands</b>				
BASIC-FIT NV	EUR	9,093	237,566.26	2.07
<b>Sweden</b>				
MIPS AB	SEK	6,189	255,352.16	2.23
RVCR HOLDING AB REGISTERED SHS	SEK	63,246	215,725.81	1.88
<b>Switzerland</b>				
GARMIN	USD	3,080	284,253.20	2.48
ON HOLDING --- REGISTERED SHS	USD	22,351	383,543.16	3.35
<b>Taiwan</b>				
ECLAT TEXTILE CO LTD	TWD	18,127	292,233.15	2.55
GIANT MANUFACTURE CO LTD	TWD	28,174	183,790.38	1.60
<b>United Kingdom</b>				
JD SPORTS FASHION PLC	GBP	290,745	441,183.91	3.85
SCIENCE IN SPORT PLC	GBP	610,643	102,833.73	0.90
<b>United States of America</b>				
COLOMBIA SPORTSWEAR CO	USD	4,519	395,774.02	3.45
DICK'S SPORTING GOOD INC	USD	2,153	258,984.37	2.26
ELECTRONIC ARTS - REGISTERED	USD	2,653	324,143.54	2.83
ENDEAVOR GROUP HOLDINGS INC	USD	9,901	223,168.54	1.95
LIBERTY MEDIA CORP -C-	USD	5,481	327,654.18	2.86
LIFE TIME GROUP HOLDINGS INC	USD	15,441	184,674.36	1.61
MADISON SQUARE GARDEN SPORTS CORP	USD	1,918	351,626.94	3.07
MALIBU BOATS -A-	USD	5,686	303,063.80	2.65
NIKE INC	USD	3,347	391,632.47	3.42
PLANET FITNESS INC	USD	4,143	326,468.40	2.85
SKECHERS USA -A-	USD	10,089	423,233.55	3.69

## NATIXIS AM Funds - DNCA Global Sport Equity Fund

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### Securities portfolio as at 31/12/22

<b>Denomination</b>	<b>Currency</b>	<b>Quantity/ Notional</b>	<b>Market value (in USD)</b>	<b>% of net assets</b>
TOPGOLF CALLAWAY BRANDS CORP	USD	20,809	410,977.75	3.59
VAIL RESORTS INC	USD	1,297	309,139.95	2.70
XPENTIAL FITNS --- REGISTERED SHS -A-	USD	20,278	464,974.54	4.06
<b>Total securities portfolio</b>			<b>10,968,840.52</b>	<b>95.75</b>

**NATIXIS AM FUNDS**  
**Other notes to the financial statements**

# NATIXIS AM FUNDS

## Other notes to the financial statements

### 1 - General information

NATIXIS AM Funds (the "SICAV") was incorporated on May 21, 2013 as a Luxembourg Société Anonyme qualifying as Société d'Investissement à Capital Variable under Part I of the Luxembourg law of December 17, 2010 on undertakings for collective investment, as amended. The SICAV is recorded in the Luxembourg Registre de Commerce et des Sociétés under the number B 177 509.

The articles of association of the SICAV were filed with the Luxembourg Registre de Commerce et des Sociétés and a publication of such deposit was made in the Mémorial C, Recueil des Sociétés et Associations on 29 May 2013.

The SICAV is an umbrella structure with multiple sub-funds which offers investors a choice between several classes of shares with different characteristics and fee structure. As at December 31, 2022, the following sub-funds were active:

<u>Sub-funds</u>	<u>Currency</u>	<u>Launch date</u>
NATIXIS AM Funds - Ostrum SRI Total Return Sovereign (formerly Ostrum Euro Bonds Opportunities 12 Months)	EUR	18/12/2013
NATIXIS AM Funds - Ostrum SRI Credit Short Duration	EUR	22/10/2013
NATIXIS AM Funds - Ostrum Euro Credit	EUR	31/01/2014
NATIXIS AM Funds - Ostrum Euro Inflation	EUR	13/12/2013
NATIXIS AM Funds - Ostrum SRI Euro Aggregate	EUR	18/11/2013
NATIXIS AM Funds - Ostrum Global Aggregate	USD	28/08/2017
NATIXIS AM Funds - Ostrum Credit Opportunities	EUR	20/11/2013
NATIXIS AM Funds - Ostrum SRI Global Subordinated Debt	EUR	14/12/2021
NATIXIS AM Funds - DNCA Global Convertible Bonds	USD	25/10/2016
NATIXIS AM Funds - Ostrum Fixed Income Multi Strategies	USD	19/06/2017
NATIXIS AM Funds - DNCA Euro Value Equity	EUR	20/11/2013
NATIXIS AM Funds - Natixis Conservative Risk Parity	EUR	25/06/2013
NATIXIS AM Funds - Natixis Bond Alternative Risk Premia	EUR	24/11/2021
NATIXIS AM Funds - Natixis Global Multi Strategies	EUR	13/12/2022
NATIXIS AM Funds - Seeyond Multi Asset Conservative Growth Fund	EUR	03/10/2013
NATIXIS AM Funds - Seeyond Multi Asset Diversified Growth Fund	EUR	24/01/2017
NATIXIS AM Funds - Seeyond Europe Market Neutral	EUR	29/06/2017
NATIXIS AM Funds - Seeyond Europe Sustainable Minvol	EUR	27/11/2013
NATIXIS AM Funds - Seeyond Global Sustainable Minvol	EUR	19/12/2013
NATIXIS AM Funds - Seeyond Volatility Strategy	EUR	05/11/2013
NATIXIS AM Funds - Seeyond Volatility Alternative Income	EUR	07/07/2022
NATIXIS AM Funds - Ostrum Global Emerging Bonds	USD	24/01/2014
NATIXIS AM Funds - DNCA Global Emerging Equity	EUR	13/11/2013
NATIXIS AM Funds - DNCA Global Sport Equity Fund	USD	24/03/2021

The sub-fund NATIXIS AM Funds - Seeyond Volatility Alternative Income was launched on July 07, 2022.

The sub-fund NATIXIS AM Funds - Natixis Global Multi Strategies was launched on December 13, 2022.

The sub-fund NATIXIS AM Funds - Seeyond Europe Market Neutral was closed on October 18, 2022 following a redemption request representing to 100% of the shares in issue within the Sub-Fund.

### 2 - Principal accounting policies

#### 2.1 - Foreign currency translation

Assets and liabilities stated in currencies other than the reporting currency of each sub-fund of the SICAV have been translated at the exchange rates prevailing in Luxembourg at the statement of net assets date. Income and expenses denominated in currencies other than the reporting currency of each sub-fund have been translated at the rate prevailing at the date of the transaction.

As at 31 December 2022, the following exchange rates were used:

1 EUR = 3.9196 AED	1 EUR = 1.57375 AUD	1 EUR = 5.6348 BRL
1 EUR = 1.44605 CAD	1 EUR = 0.98745 CHF	1 EUR = 7.4192 CNY
1 EUR = 24.154 CZK	1 EUR = 7.43645 DKK	1 EUR = 0.88725 GBP
1 EUR = 8.32985 HKD	1 EUR = 400.45 HUF	1 EUR = 16,614.41475 IDR
1 EUR = 3.7658 ILS	1 EUR = 88.29355 INR	1 EUR = 140.8183 JPY
1 EUR = 1,349.5376 KRW	1 EUR = 20.7978 MXN	1 EUR = 4.7012 MYR
1 EUR = 10.5135 NOK	1 EUR = 1.6875 NZD	1 EUR = 4.68125 PLN
1 EUR = 11.12025 SEK	1 EUR = 1.4314 SGD	1 EUR = 36.9642 THB
1 EUR = 19.9784 TRY	1 EUR = 32.80245 TWD	1 EUR = 1.06725 USD

# NATIXIS AM FUNDS

## Other notes to the financial statements

### 2 - Principal accounting policies

#### 2.1 - Foreign currency translation

1 EUR = 18.15925 ZAR

#### 2.2 - Combined financial statements

The combined financial statements of the SICAV are expressed in EUR and are equal to the sum of the corresponding captions in the financial statements of each sub-fund with no elimination of cross-investments. If cross-investments were eliminated, the recalculated combined net asset value would amount to EUR 3,731,961,192.89.

These cross-investments amount to EUR 65,359,832.46 and are detailed as follows:

Sub-funds	Cross-investments	Amount (in EUR)
NATIXIS AM Funds - Ostrum SRI Credit Short Duration	Ostrum Sri Glob Subord Debt I A EUR Cap	10,835,394.20
NATIXIS AM Funds - Ostrum SRI Euro Aggregate	Ostrum Global Aggregate I A H EUR Cap	2,280,870.25
NATIXIS AM Funds - Ostrum SRI Euro Aggregate	Ostrum Euro Inflation I A EUR Cap	4,810,000.00
NATIXIS AM Funds - Ostrum SRI Euro Aggregate	Ostrum Sri Glob Subord Debt I A EUR Cap	14,070,897.37
NATIXIS AM Funds - Ostrum SRI Euro Aggregate	Ostrum Fix Inc Mult Str I Npf EUR Cap H	2,279,759.61
NATIXIS AM Funds - Ostrum SRI Euro Aggregate	Ostrum Global Emerging Bds I A Eur Cap	7,662,135.00
NATIXIS AM Funds - Ostrum Global Aggregate	Dnca Global Convert Bds I A USD Cap	57,413.91
NATIXIS AM Funds - Ostrum Global Aggregate	Ostrum Global Emerging Bds I A USD Cap	755,199.27
NATIXIS AM Funds - Ostrum Global Aggregate	Ostrum Fix Inc Mult Str I Npf USD Cap	49,955.49
NATIXIS AM Funds - Ostrum Global Aggregate	Ostrum Fix Inc Mult Str Si Npf USD Cap	50,756.62
NATIXIS AM Funds - Ostrum Global Subordinated Debt	Natixis Credit Opportunities I/a(eur)	1,393,522.08
NATIXIS AM Funds - Ostrum Fixed Income Multi Strategies	Ostrum Sri Glob Subord Debt I A EUR Cap	469,029.81
NATIXIS AM Funds - Natixis Conservative Risk Parity	Natixis Global Mult Strategies G EUR Acc	2,003,400.00
NATIXIS AM Funds - Natixis Conservative Risk Parity	Ostrum Total Return Credit Si A EUR Cap	1,363,440.00
NATIXIS AM Funds - Natixis Conservative Risk Parity	Natixis Bd Alt Risk Premia S1 A EUR Cap	889,360.00
NATIXIS AM Funds - Seeyond Multi Asset Conservative Growth Fund	Seeyond Volatility Alt Inc I A EUR Cap	3,936,251.80
NATIXIS AM Funds - Seeyond Multi Asset Conservative Growth Fund	Seeyond Volatility Strategy I A EUR Cap	2,217,014.04
NATIXIS AM Funds - Seeyond Multi Asset Diversified Growth Fund	Seeyond Volatility Alt Inc I A EUR Cap	3,996,809.52
NATIXIS AM Funds - Seeyond Multi Asset Diversified Growth Fund	Seeyond Volatility Strategy I A EUR Cap	2,217,014.04
NATIXIS AM Funds - Seeyond Global Sustainable Minvol	Seeyond Europe Sust Minvol I A EUR Cap	4,021,609.45
		<b>65,359,832.46</b>

### 3 - Dividend distributions

The Fund distributed the following dividends during the period ended December 31, 2022:

Sub-funds	Share class	ISIN	Ccy	Dividend	Ex-date	Payment date
NATIXIS AM Funds - Ostrum SRI Credit Short Duration	Class I (EUR) - Distribution	LU0935221928	EUR	31.64	19/07/22	25/07/22
				18.17	18/10/22	24/10/22
	Class R (EUR) - Distribution	LU0935222223	EUR	0.23	19/07/22	25/07/22
	Class SI (EUR) - Distribution	LU1118011771	EUR	0.36	19/07/22	25/07/22
				0.22	18/10/22	24/10/22
NATIXIS AM Funds - Ostrum Euro Credit	Class R (EUR) - Distribution	LU0935221092	EUR	0.08	18/10/22	24/10/22

# NATIXIS AM FUNDS

## Other notes to the financial statements

### 3 - Dividend distributions

Sub-funds	Share class	ISIN	Ccy	Dividend	Ex-date	Payment date
NATIXIS AM Funds - Ostrum Euro Inflation	Class I (EUR) - Distribution	LU0935222736	EUR	0.11	19/07/22	25/07/22
				0.12	18/10/22	24/10/22
NATIXIS AM Funds - Ostrum SRI Euro Aggregate	Class I (EUR) - Distribution	LU0935223460	EUR	171.19	19/07/22	25/07/22
				137.99	18/10/22	24/10/22
	Class R (EUR) - Distribution	LU0935223973	EUR	0.06	19/07/22	25/07/22
				0.02	18/10/22	24/10/22
Class R (USD)	LU1118014106	EUR	0.20	19/07/22	25/07/22	
			0.18	18/10/22	24/10/22	
NATIXIS AM Funds - Ostrum Fixed Income Multi Strategies	Class R (H-EUR) - Distribution	LU1561915312	EUR	2.24	19/07/22	25/07/22
				0.14	19/07/22	25/07/22
	Class I (H-EUR) - Distribution	LU1561914935	EUR	0.14	18/08/22	25/08/22
				0.14	20/09/22	27/09/22
	Class I (H-EUR) - Distribution	LU1561914935	EUR	0.14	18/10/22	24/10/22
				0.14	17/11/22	24/11/22
0.14	15/12/22	22/12/22				
NATIXIS AM Funds - DNCA Euro Value Equity	Class I (EUR) - Distribution	LU0935226489	EUR	242.86	19/07/22	25/07/22
				1,492.95	19/07/22	25/07/22
NATIXIS AM Funds - Natixis Conservative Risk Parity	Class I (EUR) - Distribution	LU0935227453	EUR	70.66	19/07/22	25/07/22
				68.06	18/10/22	24/10/22
	Class R (EUR) - Distribution	LU0935227701	EUR	0.62	19/07/22	25/07/22
				0.59	18/10/22	24/10/22
	Class RE (EUR) - Distribution	LU0935227966	EUR	0.34	19/07/22	25/07/22
				0.33	18/10/22	24/10/22
12.56	18/10/22	24/10/22				
NATIXIS AM Funds - Seeyond Multi Asset Diversified Growth Fund	Class I (EUR) - Distribution	LU1335434905	EUR	12.56	18/10/22	24/10/22
				1,736.02	19/07/22	25/07/22
				1.68	19/07/22	25/07/22
NATIXIS AM Funds - Seeyond Europe Sustainable Minvol	Class R (EUR) - Distribution	LU0935229582	EUR	1.68	19/07/22	25/07/22
				2,142.89	19/07/22	25/07/22
				2.11	19/07/22	25/07/22
NATIXIS AM Funds - Seeyond Global Sustainable Minvol	Class I (EUR) - Distribution	LU0935230754	EUR	2.11	19/07/22	25/07/22
				337.90	19/07/22	25/07/22
				0.71	19/07/22	25/07/22
NATIXIS AM Funds - Seeyond Global Sustainable Minvol	Class M (EUR)	LU0935230325	EUR	337.90	19/07/22	25/07/22
				0.71	19/07/22	25/07/22
NATIXIS AM Funds - Seeyond Global Sustainable Minvol	Class R (EUR) - Distribution	LU0935231489	EUR	0.71	19/07/22	25/07/22
				0.71	19/07/22	25/07/22

### 4 - Swing pricing

Subscriptions and redemptions can potentially have a dilutive effect on the Sub-Funds' Net Assets Values per share and be detrimental to long term investors as a result of the costs, bid-offer spreads or other losses that are incurred by the SICAV in relation to the trades undertaken by the Management Company. In order to protect the interest of existing shareholders, the Management Company may decide to introduce a Swing Pricing mechanism for any Sub-Fund.

If, for the Sub-Funds listed below, net subscriptions or net redemptions on any calculation day exceeds a certain threshold ("the Swing Threshold"), the net asset value per share will be adjusted respectively upwards or downwards by a Swing Factor. Swing Thresholds and Swing Factors are determined and reviewed on a periodic basis by the Management Company.

The Swing Factor is set by the Management Company to reflect estimated dealing and other costs, and may not exceed 2% of the net asset value. The volatility of the Sub-Funds' net asset values may not reflect the true portfolio performance, and therefore might deviate from the Sub-Funds' benchmark as a consequence of the application of the Swing Pricing mechanism. Performance fees, if any, are calculated on the basis of the net asset value before the application of Swing Pricing adjustments.

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The Board resolved on October 21, 2015 to set up the swing pricing mechanism to certain sub-funds of the SICAV, and designated the sub-funds concerned by this decision at the Board meeting hold on April 8, 2016. As a consequence, the swing pricing mechanism applies to the following Sub-funds:

NATIXIS AM Funds - Ostrum Euro Bonds Opportunities 12 Months  
 NATIXIS AM Funds - Ostrum SRI Credit Short Duration (formerly Ostrum Euro Short Term Credit)  
 NATIXIS AM Funds - Ostrum Euro Credit  
 NATIXIS AM Funds - Ostrum Euro Inflation  
 NATIXIS AM Funds - Ostrum SRI Euro Aggregate  
 NATIXIS AM Funds - Ostrum Credit Opportunities  
 NATIXIS AM Funds - DNCA Global Convertible Bonds

# NATIXIS AM FUNDS

## Other notes to the financial statements

### 4 - Swing pricing

NATIXIS AM Funds - Ostrum Fixed Income Multi Strategies (formerly Ostrum Multi Asset Global Income)  
 NATIXIS AM Funds - Seeyond Europe Minvol  
 NATIXIS AM Funds - Seeyond Global Minvol  
 NATIXIS AM Funds - Ostrum Global Emerging Bonds  
 NATIXIS AM Funds - DNCA Global Emerging Equity  
 NATIXIS AM Funds - Ostrum Global Aggregate  
 NATIXIS AM Funds - DNCA Global Sport Equity

No Swing Pricing was applied to the period-end Net Asset Values of the Sub-funds of the SICAV.

### 5 - Changes in the composition of securities portfolio

The details of the changes in portfolio composition during the period under review are held at the disposal of shareholders at the registered office of the SICAV and are available upon request free of charge.

### 6 - Performance fees

In application of the ESMA Guidelines on performance fees (ESMA34-39-992) and Circular CSSF 20/764, the table below displays the actual amount of performance fees charged by each relevant Share Class and the percentage of these fees based on the Share Class Net Asset Value ("NAV"). Only the Share Classes for which performance fees have been charged are shown below.

Sub-funds	Share Class	ISIN Code	Sub-fund currency	Amount of performance fees as at 31/12/2022 (in Sub-fund currency)	Average NAV of the Share Class (in Sub-fund currency)	% in the Share Class average NAV
Ostrum SRI Total Return Sovereign (formerly Ostrum Euro Bonds Opportunities 12 Months)	SI (EUR)	LU1117699071	EUR	1,825.96	40,294,039.75	0.00
	I (EUR)	LU0935219609	EUR	151.20	10,977,377.60	0.00
	R (EUR)	LU0935220284	EUR	282.90	4,649,265.79	0.01
	Total (EUR)			2,260.06		
Ostrum Credit Opportunities	SI (EUR)	LU1118015681	EUR	353.43	17,152,147.06	0.00
	I (EUR)	LU0935225598	EUR	1.20	1,785,769.45	0.00
	Total (EUR)			354.63		
Ostrum Global Subordinated Debt	I (EUR)	LU2038540998	EUR	141,123.77	57,131,361.12	0.25
	I (H-USD)	LU2038541020	EUR	5,705.32	1,183,294.36	0.48
	N (EUR)	LU2038541293	EUR	1,085.08	513,573.72	0.21
	Total (EUR)			147,914.17		
DNCA Global Convertible Bonds	I (USD)	LU1470440113	USD	88.09	61,246.55	0.14
	Total (USD)			88.09		
DNCA Euro Value Equity	I (EUR) - Distribution	LU0935226489	EUR	24,785.55	6,861,105.32	0.36
	R (EUR)	LU0935226562	EUR	216.41	28,603.03	0.76
	Total (EUR)			25,001.96		
Seeyond Multi Asset Conservative Growth Fund	I (EUR)	LU0935228261	EUR	7,157.73	343,440,912.28	0.00
	R (EUR)	LU0935228691	EUR	73.18	3,094,006.84	0.00
	RE (EUR) - Distribution	LU0935228931	EUR	0.10	60,852.46	0.00
	Total (EUR)			7,231.01		
Seeyond Multi Asset Diversified Growth Fund	I (EUR)	LU1335434814	EUR	1.40	10,629,062.60	0.00
	R (EUR)	LU1335435464	EUR	1,118.75	21,788,695.13	0.01
	Total (EUR)			1,120.15		

**NATIXIS AM FUNDS**  
**Additional information**

# NATIXIS AM FUNDS

## Additional information

### Securities Financing Transactions Regulation (SFTR) Disclosures

<b>SECURITIES LENDING TRANSACTIONS</b>	Ostrum SRI Credit Short Duration	Ostrum Euro Inflation	Ostrum SRI Euro Aggregate	Ostrum Global Aggregate
Assets used	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
In absolute terms	12,331,743.61	7,962,764.40	72,397,832.38	1,169,411.06
As a % of lendable assets	2.24 %	6.62 %	9.18%	5.32%
As a % of total net asset value	2.21 %	6.67 %	9.62%	4.67%
Transactions classified according to residual maturities	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Less than 1 day	-	-	-	-
From 1 day to 1 week	-	-	-	-
From 1 week to 1 month	-	-	-	-
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	-	-	-	-
Open maturity	12,331,743.61	7,962,764.40	72,397,832.38	1,169,411.06
Collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Type:				
Cash	6,189,667.06	0	3,603,000.00	0
Quality (Bond collateral issuers rating):	-	-	-	-
Currency:				
EUR	6,189,667.06	0	3,603,000.00	0
Classification according to residual maturities:				
Less than 1 day	-	-	-	-
From 1 day to 1 week	-	-	-	-
From 1 week to 1 month	-	-	-	-
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	-	-	-	-
Open maturity	6,189,667.06	0	3,603,000.00	0
Revenue components	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Revenue component of the fund:	14,592.43	3,402.04	26,831.93	258.07
In absolute amount				
In % of gross revenue	60%	60%	60%	60%
Revenue component of third parties*	9,728.29	2,268.03	17,887.95	172.05
In absolute amount				
In % of gross revenue	40%	40%	40%	40%

\*Third party is Natixis Tradex Solutions, a related party of the Management Company

Each sub-fund has Natixis Tradex Solutions as sole counterparty for securities lending positions. All transactions are bilateral transactions. There is no reuse of collateral cash.

# NATIXIS AM FUNDS

## Additional information

### Securities Financing Transactions Regulation (SFTR) Disclosures

REPURCHASE AGREEMENT TRANSACTIONS	Ostrum SRI Credit Short Duration	Seeyond Multi Asset Diversified Growth Fund	Ostrum SRI Euro Aggregate
Assets used In absolute terms	<i>In EUR</i> 11,685,249.30	<i>In EUR</i> 1,624,000.00	<i>In EUR</i> 31,208,704.10
Transactions classified according to residual maturities	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Less than 1 day	-	-	-
From 1 day to 1 week	-	-	-
From 1 week to 1 month	-	-	-
From 1 month to 3 months	-	-	-
From 3 months to 1 year	-	-	-
Above 1 year	-	-	-
Open maturity	11,685,249.30	1,624,000.00	31,208,704.10
Collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Type: Cash (borrowed at the beginning of the transaction)	22,589,465.85	1,127,744.76	28,776,688.31
Currency: EUR	22,589,465.85	1,127,744.76	28,776,688.31
Collateral paid	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Type: Cash (borrowed at the beginning of the transaction)	-	-	-
Currency: EUR	-	-	-
Revenue components	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
<i>Revenue component of the fund:</i>			
In absolute amount	20,444.72	19.95	3,202.28
In % of gross revenue	60%	60%	60%
<i>Revenue component of third parties*</i>			
In absolute amount	13,629.81	13.30	2,134.85
In % of gross revenue	40%	40%	40%

\*Third party is Natixis Tradex Solutions, a related party of the Management Company

There is no reuse of collateral cash.

There is no open positions on Repurchase Agreement for the below sub-funds as at reporting date.

REPURCHASE AGREEMENT TRANSACTIONS	Ostrum Global Aggregate	Ostrum Euro Credit	Ostrum Euro Inflation	Ostrum SRI Euro Aggregate	Seeyond Multi Asset Conservative Growth Fund
Revenue components	<i>In USD</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
<i>Revenue component of the fund:</i>					
In absolute amount	282.54	893.89	4,399.43	25,391.10	1,769.65
In % of gross revenue	60%	60%	60%	60%	60%
<i>Revenue component of third parties*</i>					
In absolute amount	188.36	595.93	2,932.95	16,927.40	1,179.77
In % of gross revenue	40%	40%	40%	40%	40%

There is no open positions on Reverse Repurchase Agreement for the below sub-funds as at reporting date.

Each sub-fund has Caceis Bank, Luxembourg Branch as sole counterparty for reverse repurchase agreements. All transactions are bilateral transactions. There is no reuse of collateral cash.