

INVESTOR REPORT

Dear Sir / Madam

Ostrum SRI Money
Year ended 30 June 2021

In accordance with regulation 92D, the fund remains a reporting fund as at the date the report was issued.

As you may be aware, UK resident participants of the fund who are within the charge to UK Income/Corporation Tax are required to report their share of taxable income from the fund to HMRC in the UK for the year ended 30 June 2021, when completing their own Income/Corporation Tax returns.

To this end, we enclose a detailed breakdown of the income and gains earned by the fund during the period for each applicant class of interest. This information is provided to all participants and does not take into account the specific circumstances and tax profile of each participant. If any participants are in doubt, they should consult their own professional advisors with regard to this information.

The per unit amounts reported below are allocated based on the average units disclosed.

Multiple voucher reporting per investor type

1) UK Corporation tax

	Weighted average number of units in issue during the period		1,567		14,348				
	805,057								
	Units outstanding at year end		2,458		20,351				
	HMRC ref.	Unit Class	ISIN						
	00134-0001	I-C	FR0007075122	00134-0002	I-D	FR0010894964	00134-0003	R	FR0011563535
Reportable income under transparent reporting - UK Corporate investors	Total class result EUR	Per unit EUR	Total class result EUR	Per unit EUR	Total class result EUR	Per unit EUR			
LOANS									
Interest Income [Note 4]	784,041	0.9739	1,484	0.9469	11,145	0.7768	A, C, D		
EQUITIES									
Dividend Income [Notes 4 and 5]	51,547	0.0640	98	0.0623	733	0.0511	B, E		
DERIVATIVES									
Realised gains/(losses) arising on derivatives	(95,391,063)	(118.4898)	(180,540)	(115.2104)	(1,356,003)	(94.5096)	S, T		
Change in unrealised gains/(losses) arising on derivatives	97,068,027	120.5728	183,714	117.2357	1,379,841	96.1711	W		
Net expenses on forward financial instruments	(5,131,962)	(6.3747)	(9,713)	(6.1982)	(72,952)	(5.0845)	F, I		
EXPENSES									
Management expenses	(6,890,667)	(8.5592)	(12,101)	(7.7222)	(88,891)	(6.1954)	M		
Finance costs	(6,571,491)	(8.1628)	(12,437)	(7.9368)	(93,415)	(6.5108)	J		
Capital expenses	(119,026)	(0.1478)	(225)	(0.1438)	(1,692)	(0.1179)	H, U		
Other Expenses	(45)	(0.0001)	(0)	(0.0001)	(1)	(0.0000)	N		
INCOME FROM INVESTMENT IN OFFSHORE FUNDS AND OTHER INVESTMENT FUNDS									
Reporting funds - adjustment under regulation 89C	-	-	-	-	-	-			
Non reporting funds - adjustment under regulation 89E	2,988,753	3.6876	5,619	3.5856	42,201	2.9413			

2) UK Income tax

	Weighted average number of units in issue during the period		1,567		14,348				
	805,057								
	Units outstanding at year end		2,458		20,351				
	HMRC ref.	Unit Class	ISIN						
	00134-0001	I-C	FR0007075122	00134-0002	I-D	FR0010894964	00134-0003	R	FR0011563535
Reportable income under transparent reporting - UK individual investors	Total class result EUR	Per unit EUR	Total class result EUR	Per unit EUR	Total class result EUR	Per unit EUR			
LOANS									
Interest Income [Note 4]	784,041	0.9739	1,484	0.9469	11,145	0.7768	A, C, D		
EQUITIES									
Dividend Income [Notes 4 and 5]	51,547	0.0640	98	0.0623	733	0.0511	B, E		
EXPENSES									
Management expenses	(6,890,667)	(8.5592)	(12,101)	(7.7222)	(88,891)	(6.1954)	M, L		
Finance costs	(6,571,491)	(8.1628)	(12,437)	(7.9368)	(93,415)	(6.5108)	J		
Capital expenses	(119,026)	(0.1478)	(225)	(0.1438)	(1,692)	(0.1179)	H, U		
Other expenses	(45)	(0.0001)	(0)	(0.0001)	(1)	(0.0000)	N		
INCOME FROM INVESTMENT IN OFFSHORE FUNDS AND OTHER INVESTMENT FUNDS									
Reporting funds - adjustment under regulation 89C	-	-	-	-	-	-			
Non reporting funds - adjustment under regulation 89E	2,988,753	3.6876	5,619	3.5856	42,201	2.9413			

Note 1 In accordance with Regulation 92D, the Fund remains a Reporting Fund as at the date the report was issued.

Note 2 This Fund is constituted as a Fonds Commun de Placement (a FCP). For UK tax purposes it should be regarded as transparent for income purposes (see OFM7200). Broadly, this means that for tax purposes a UK resident investor should be regarded as having received a share of the underlying income, rather than looking at the distributions received from the Fund.

Note 3 As this is a transparent fund, equalisation is not taken into account. In addition, As a result, the Bond Fund rules do not apply for Income Tax and Corporation Tax purposes. The investor report provides details of the underlying income elements and the amounts per share and these should be taxed according to the specific circumstances and tax profile of each participant.

Note 4 The accounting line entries are on an accruals basis; no information was available to produce them on a receipts basis. However, the difference between the receipts and accruals amounts (if any) is essentially a timing difference.

Note 5 It was not possible to obtain a source split of dividend income and the associated withholding tax. Therefore, dividend income is net of withholding tax.

Note 6 During the period, the Fund held investments in funds of funds and, as a result, an adjustment has been made under regulation 89C to 89E.

Note 7 We understand that no other financial income or financial expenses were incurred during the year under review.

Note 8 This report does not take into account the specific circumstances and tax profile of each participant. If any participants are in doubt, they should consult their own professional advisors with regard to this information.