

Report to Investors

Ostrum SRI Euro Sovereign Bonds

PERIOD OF ACCOUNT: 01/04/2021 - 31/03/2022

| | Sub Fund | HMRC ref. no. | Currency of calculation | ISIN/SEDOL | Share class | Reporting Period | | Excess of reportable income per unit | Distribution (ex-date 19/07/2022, pay date 21/07/2022) | Fund consists of more than 60% of bonds or other economically similar interests and therefore is considered a Bond Fund under the Reporting Fund Regime |
|---|---------------------------------|---------------|-------------------------|--------------|-------------|------------------|--------------|--------------------------------------|--|---|
| | | | | | | Reporting from | Reporting to | | | |
| 1 | Ostrum SRI Euro Sovereign Bonds | O0143-0004 | EUR | FR0010655456 | I C | 01/04/2021 | 31/03/2022 | Nil | | Yes |
| 2 | Ostrum SRI Euro Sovereign Bonds | O0143-0003 | EUR | FR0011505098 | N C | 01/04/2021 | 31/03/2022 | Nil | | Yes |
| 3 | Ostrum SRI Euro Sovereign Bonds | O0143-0002 | EUR | FR0000171233 | R D | 01/04/2021 | 31/03/2022 | Nil | 0.79 | Yes |
| 4 | Ostrum SRI Euro Sovereign Bonds | O0143-0001 | EUR | FR0000003196 | R C | 01/04/2021 | 31/03/2022 | Nil | | Yes |

There is no excess reportable income where actual cash and other distributions in relation to the period is equal to, or more than, the reportable income in accordance with the Offshore Funds (Tax) Regulations 2009 (as amended).

Confirmations:

- The excess income is deemed to arise on 30 September 2022 (being the Fund distribution date)
- The Fund operates equalisation arrangements but not full equalisation.
- The Fund remains within the reporting fund regime as of the date of this report.
- The Fund declares that it has complied with its obligations specified in regulation 53 and regulation 58.