

FUND FACTSHEET

EXCLUSIVELY FOR PROFESSIONAL INVESTORS OR NON-PROFESSIONALS INVESTED IN THE FUND
MARKETING COMMUNICATION*

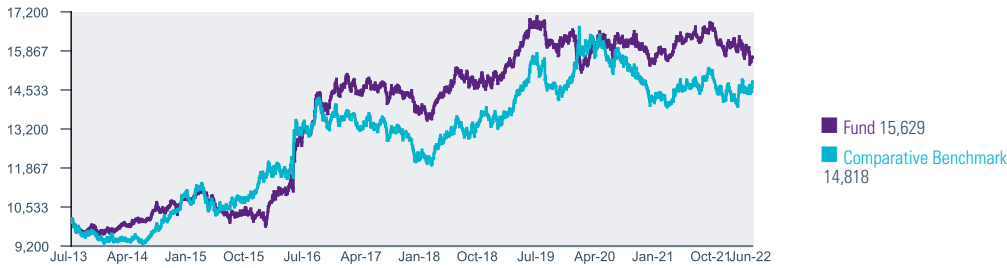
LOOMIS SAYLES STRATEGIC INCOME FUND

JUNE 2022

FUND HIGHLIGHTS

- Value-driven, opportunistic approach with a long-term investment horizon.
- A diversified global portfolio of income-producing securities with a focus on corporate, convertible and government bonds, but with the flexibility to invest in dividend-paying shares (up to 20%).
- Issue selection deploying Loomis Sayles' extensive resources in credit research is a key driver of returns.
- Sector rotation within and outside of the benchmark is another important factor in adding value and diversification.

ILLUSTRATIVE GROWTH OF 10,000 (GBP)



TOTAL RETURNS

	Fund %	Comparative Benchmark %
1 month	-2.68	2.15
3 months	-3.90	3.33
Year to date	-5.74	-0.01
1 year	-3.38	2.04
3 years	-3.05	1.89
5 years	7.32	11.73
Since inception	56.29	48.18

ANNUALISED PERFORMANCE (Month End)

	Fund %	Comparative Benchmark %
3 years	-1.03	0.62
5 years	1.42	2.24
Since inception	5.13	4.50

RISK MEASURES

	1 year	3 years	5 years
Fund Standard Deviation	7.92	8.71	8.36
Index Standard Deviation	9.54	9.38	9.30
Tracking error	6.94	7.56	7.01
Alpha	-4.05	-1.24	0.01
Beta	0.58	0.61	0.62
Fund Sharpe ratio *	-0.48	-0.16	0.12
Benchmark Sharpe ratio*	0.17	0.03	0.19
Information Ratio	-0.78	-0.22	-0.12
R-squared	0.49	0.43	0.48

* Risk-free rate over the period :Performance of LIBOR 1M GBP

SHARE CLASS : N/DG (GBP)

ABOUT THE FUND

Investment Objective

Achieve high income with a secondary objective of long-term growth of capital.

Comparative Benchmark

BLOOMBERG US AGG TOTAL RETURN VALUE UNHEDGED USD

IA Sector

£ Strategic Bond

FUND CHARACTERISTICS

Legal structure	Sub-fund of ICVC
Share Class Inception	26/07/2013
Valuation Frequency	Daily
Depository	State Street Trustees Limited
Currency	USD
Cut off time	12:00 GMT D
Fund AuM	USDm 2.5
Recommended investment period	> 3 years
Investor Type	Retail

AVAILABLE SHARE CLASSES

Share Class	ISIN	Bloomberg
H-N/AG (GBP)	GB00B92F0M74	LSSHAG LN
H-N/DG (GBP)	GB00B8NVD843	LSSHND LN
N/DG (GBP)	GB00B9D7KY41	LSSINDG LN

RISK & REWARD PROFILE

Lower risk Higher risk
Typically lower rewards Typically higher rewards



The category of the synthetic risk-return indicator is based on historical data.

Due to its exposure to fixed income markets, the Fund may experience important volatility, as expressed by its rank on the above scale.

- Below Investment Grade Securities risk
- Geographic Concentration risk
- Changing Interest rate risk

The Fund is subject to sustainability risks.

For more information, please refer to the section detailing specific risks at the end of this document.

PERFORMANCE DATA SHOWN REPRESENTS PAST PERFORMANCE AND IS NOT A GUARANTEE OF FUTURE RESULTS.

More recent performance may be lower or higher. Principal value and returns fluctuate over time - including as a result of currency fluctuations - so that shares, when redeemed, will be worth more or less than their original cost. Performance shown is net of all fund expenses, but does not include the effect of sales charges, taxation or paying agent charges, and assumes reinvestment of dividends. If such charges were included, returns would have been lower. Performance for other share classes will be more or less depending on differences in fees and sales charges. For periods when certain share classes were unsubscribed or not yet created (the "inactive share classes"), performance is imputed using the actual performance of the fund's active share class which has been determined by the management company as having the closest characteristics to such inactive share class and adjusting it based on the difference in TERs and, where applicable, converting the net asset value of the active share class into the currency of quotation of the inactive share class. The quoted performance for such inactive share class is the result of an indicative calculation. All indices are unmanaged and do not incur fees. You cannot invest directly in an index.

Except where otherwise noted, all data sourced from Natixis IM S.A. and are as of last business day of month shown.

Loomis Sayles Strategic Income Fund

PORTFOLIO ANALYSIS AS OF 30/06/2022

ASSET ALLOCATION	Fund %
Equities	7.5
Fixed-rate bonds	71.0
Convertible bonds	12.7
Adjustable-rate bonds	3.0
Amortizing bonds	2.9
Cash	2.9
Total	100.0

Off-balance sheet

Futures / Options	-10.3
Total	-10.3

in % of AuM

TOP 10 HOLDINGS	Fund %
DISH 3.375% 08-26	3.4
PHM 6.000% 02-35	2.9
T-MOBILE US UW USD	2.5
UBER 7.500% 09-27	2.4
T 0.125% 03-23	2.4
BMRN 1.250% 05-27	2.3
T 2.500% 04-24	2.0
OXY 6.625% 09-30	1.9
UAL 6.500% 06-27	1.8
TMUS 3.375% 04-29	1.8
Total	23.3
Total number of holdings in portfolio	160

BREAKDOWN BY MATURITY	Fund %	Compara Benchmark %	Fund Duration	Compara Benchmark %
<1 Y	8.7	1.7	0.3	0.0
1-3 Y	20.1	19.7	0.8	0.4
3-5 Y	23.7	14.4	1.1	0.6
5-7 Y	7.7	10.0	0.4	0.5
7-10 Y	12.4	9.0	0.0	0.7
10-15 Y	6.7	4.2	0.7	0.3
>15 Y	10.3	41.1	1.4	4.1
Other products	7.5	0.0		
Cash & cash equivalent	2.9	0.0	0.0	

SECTOR BREAKDOWN	Fund %	Comparative Benchmark %
Corporates	82.9	24.2
Cyclical	45.2	7.7
Defensive	21.2	8.5
Financial	16.6	8.0
Government related	6.7	54.4
Sovereign	6.7	41.3
Securitized	-	21.4
Other products	7.5	-
Cash & cash equivalent	2.9	-

BCLASS Nomenclature

CHARACTERISTICS	Fund	Comparative Benchmark
Modified Duration	4.5	6.5
Average Coupon	2.6	1.8
Yield to Maturity	6.9	3.7

CURRENCY BREAKDOWN	Fund %	Comparative Benchmark %
US Dollar	97.5	100.0
Mexican Peso	1.3	0.0
Brazilian Real	1.0	0.0

Before currency risk hedging

CREDIT QUALITY	Fund %	Comparative Benchmark %
AAA	4.4	60.4
[AA+,AA-]	0.0	3.4
[A+,A-]	0.8	10.6
[BBB+,BBB-]	28.1	12.2
[BB+,BB-]	31.0	0.2
[B+,B-]	11.1	0.0
[CCC+,CCC-]	4.8	0.0
NR	9.4	13.1
Other products	7.5	0.0
Cash & cash equivalent	2.9	0.0

Average rating between S&P, Moody's and Fitch, using the S&P rating scale

GEOGRAPHICAL BREAKDOWN BY COUNTRY	Fund %	Comparative Benchmark %
United States	80.0	92.7
Israel	2.6	0.1
Australia	1.7	0.1
Brazil	1.4	0.1
Mexico	1.3	0.3
Luxembourg	1.2	0.0
Italy	0.9	0.1
United Kingdom	0.4	1.0
France	0.0	0.1
Germany	0.0	0.4
Netherlands	0.0	0.2
Japan	0.0	0.6
Philippines	0.0	0.1
Uruguay	0.0	0.1
Norway	0.0	0.1
Switzerland	0.0	0.1
Belgium	0.0	0.2
Peru	0.0	0.1
Canada	0.0	1.2
Chile	0.0	0.1
China	0.0	0.2
Panama	0.0	0.1
South Korea	0.0	0.1
Ireland	0.0	0.1
Indonesia	0.0	0.1
Spain	0.0	0.1
International agency	0.0	1.4
Other countries	0.0	0.2
Other products	7.5	0.0
Cash & cash equivalent	2.9	0.0

in % of AuM

Source: Natixis Investment Managers International unless otherwise indicated

Investing involves the risk of loss, including loss of principal. Details of the specific risks associated with the Fund are found in the Key Investor Information Document (KIID) and prospectus. Before investing, please carefully read the prospectus and the KIID, available at natixis.com/UK.

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SHARE CLASS : N/DG (GBP)

FEES

All-in-Fee	0.75%
Max. Sales Charge	1.00%
Max. Redemption Charge	-
Minimum Investment	-

NAV (30/06/2022) 1.1498827 GBP

Last dividend as of 01/04/2022 0.0027 GBP

The All-in fee represents the sum of Management fees and Administration fees. For further details, please refer to the definition at the end of the document.

MANAGEMENT

Authorised Corporate Director
NATIXIS INVESTMENT MANAGERS S.A.

Investment Manager
LOOMIS SAYLES & COMPANY LP

Loomis Sayles & Company has served the needs of institutional and individual investors for more than 80 years. As an actively managed, multi-style investment manager, the firm offers both traditional and highly specialized asset classes. Employing an opportunistic approach, balanced with disciplined, bottom-up research and quantitative risk analysis, the investment teams strive to produce above-average returns across asset classes and categories.

Headquarters Boston

Founded 1926

Assets Under Management (Billion) U.S \$363.1/ €319.3 (31/12/2021)

Portfolio Managers

Elaine M. Stokes, began investment career in 1987; joined Loomis Sayles in 1988; BSc, St. Michael's College, U.S.

Matthew J. Eagan, CFA; began investment career in 1990; joined Loomis Sayles in 1997; has managed the Fund since 1 February 2007; BA, Northeastern University; MBA, Boston University.

Brian Kennedy, began investment career in 1990; joined Loomis Sayles in 1994; MBA, Babson College, U.S.

INFORMATION Prospectus Enquiries

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