NATIXIS
INVESTMENT MANAGERS

Natixis International Funds (Lux) I

SICAV

Unaudited Semi-Annual Report
As at June 30, 2024

No subscriptions should be made on the basis of the financial report alone. Subscriptions should only be made on the basis of the current Prospectus supplemented by the latest Annual Report and the latest Semi-Annual Report, if published thereafter.

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 or correspondent bank charges, and assumes reinvestment of distributions. 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.

Unless otherwise indicated, all defined terms used herein shall have the same meaning as set out in the Prospectus of the Umbrella Fund.

R.C.S. Luxembourg B 53023

Natixis International Funds (Lux) I

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Natixis International Funds (Lux) I

Management and Administration

Directors

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Head of Transformation, PMO & Change and General Secretary
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Patricia HORSFALL
Executive Vice President, Chief Compliance Officer
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Emmanuel CHEF
Executive Vice President
Head of Investment Specialists Group
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75013 Paris
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Investment Managers

DNCA Finance
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Natixis International Funds (Lux) I

Statement of Net Assets

As at June 30, 2024

	Notes	Natixis Asia Equity Fund	DNCA Emerging Europe Equity Fund	Natixis Pacific Rim Equity Fund	Harris Associates Global Equity Fund
		USD	USD	USD	USD
ASSETS					
Portfolio at cost		*36,641,118*	*3,362,475*	*90,755,398*	*1,084,005,159*
Investments portfolio at market value	(2)	46,287,626	3,840,668	105,436,056	1,092,368,632
Cash at bank		769,692	213,780	2,497,348	13,664,166
Amounts receivable on sale of investments		230,929	0	1,076,632	1,062,226
Amounts receivable on subscriptions		719	1,556	640	542,555
Receivable due from the swap counterparty	(2,11)	0	0	0	0
Interest and dividends receivable, net		104,511	186,767	330,447	5,463,137
Net unrealised appreciation on financial futures contracts	(2,10)	0	0	0	0
Net unrealised appreciation on swaps	(2,11)	0	0	0	0
Net unrealised appreciation on forward foreign exchange contracts	(2,9)	0	0	1,031	48,951
Other receivable	(2)	0	0	0	0
Other assets	(2,8)	0	0	0	0
TOTAL ASSETS		**47,393,477**	**4,242,771**	**109,342,154**	**1,113,149,667**
LIABILITIES					
Bank overdraft		0	0	0	0
Amounts payable on purchase of investments		237,572	0	0	167,318
Amounts payable on redemptions		0	6,852	1,850,905	969,920
Payable due to the swap counterparty	(2,11)	0	0	0	0
Net unrealised depreciation on financial futures contracts	(2,10)	0	0	0	0
Net unrealised depreciation on forward foreign exchange contracts	(2,9)	0	0	0	0
Net unrealised depreciation on swaps	(2,11)	0	0	0	0
Amounts payable on financial futures contracts	(2,10)	0	0	0	0
Management commission payable	(3)	34,934	2,886	97,294	933,754
Prime Broker fees payable		0	0	0	0
Taxes and expenses payable	(7)	354,013	16,492	44,517	243,802
Other payable	(2)	0	0	0	0
Other liabilities	(2,8)	0	0	0	0
TOTAL LIABILITIES		**626,519**	**26,230**	**1,992,716**	**2,314,794**
TOTAL NET ASSETS		**46,766,958**	**4,216,541**	**107,349,438**	**1,110,834,873**

The accompanying notes form an integral part of these financial statements.

Natixis International Funds (Lux) I

Statement of Net Assets (continued)

As at June 30, 2024

Harris Associates U.S. Value Equity Fund	Loomis Sayles Global Emerging Markets Equity Fund	Loomis Sayles Global Growth Equity Fund	Loomis Sayles U.S. Growth Equity Fund	Loomis Sayles Sakorum Long Short Growth Equity Fund	Thematics AI and Robotics Fund	Thematics Climate Selection Fund
USD	USD	USD	USD	USD	USD	USD
1,656,182,752	*85,892,947*	*494,478,397*	*2,806,646,227*	*101,977,165*	*779,105,172*	*11,713,501*
1,740,313,382	101,887,355	636,068,884	4,080,529,443	101,866,114	1,049,132,230	14,484,790
24,790,907	12,984,117	4,704,654	129,486,792	1,524,719	30,758,460	451,014
68,669,287	28,521	0	0	0	0	0
8,538,509	18,150	530,293	9,195,717	55,979	10,794,545	0
0	0	0	0	94,073	0	0
1,677,925	92,169	485,696	1,617,080	0	478,868	29,764
0	0	0	0	0	0	0
0	0	0	0	831,964	0	0
3,115,865	0	5,682	1,897,445	259,255	1,430,717	68,333
0	0	0	0	0	0	0
0	0	0	0	0	0	0
1,847,105,875	**115,010,312**	**641,795,209**	**4,222,726,477**	**104,632,104**	**1,092,594,820**	**15,033,901**
0	0	0	0	0	0	0
29,201,192	969,859	0	0	0	1,528,567	0
4,912,660	97,715	911,448	8,909,989	39,537	1,139,194	0
0	0	0	0	0	0	0
0	0	0	0	0	0	0
0	0	0	0	0	0	0
0	975,669	0	0	0	0	0
0	0	0	0	0	0	0
1,926,664	67,214	216,569	2,812,953	15,900	1,284,394	217
0	0	0	0	323,539	0	0
2,641,628	2,208,774	56,146	7,531,175	1,174,528	182,266	294,420
0	0	0	0	0	3,322,588	0
85,251	0	33,820	0	46,171	0	10,401
38,767,395	**4,319,231**	**1,217,983**	**19,254,117**	**1,599,675**	**7,457,009**	**305,038**
1,808,338,480	**110,691,081**	**640,577,226**	**4,203,472,360**	**103,032,429**	**1,085,137,811**	**14,728,863**

The accompanying notes form an integral part of these financial statements.

Natixis International Funds (Lux) I

Statement of Net Assets (continued)

As at June 30, 2024

	Notes	Thematics Meta Fund USD	Thematics Safety Fund USD	Thematics Subscription Economy Fund USD	Thematics Water Fund USD
ASSETS					
Portfolio at cost		*610,890,242*	*588,881,767*	*71,860,009*	*367,775,841*
Investments portfolio at market value	(2)	718,102,663	722,136,908	88,850,031	445,743,845
Cash at bank		11,933,873	8,095,955	0	6,663,129
Amounts receivable on sale of investments		2,360,420	0	1,418,110	0
Amounts receivable on subscriptions		668,899	2,747,049	2,883	437,907
Receivable due from the swap counterparty		0	0	0	0
Interest and dividends receivable, net		3,887,006	365,503	31,694	4,164,503
Net unrealised appreciation on financial futures contracts	(2,10)	0	0	0	0
Net unrealised appreciation on swaps	(2,11)	0	0	0	0
Net unrealised appreciation on forward foreign exchange contracts	(2,9)	1,235,568	516,169	180,847	589,989
Other receivable	(2)	0	0	0	0
Other assets	(2,8)	0	0	0	0
TOTAL ASSETS		**738,188,429**	**733,861,584**	**90,483,565**	**457,599,373**
LIABILITIES					
Bank overdraft		0	0	243,242	0
Amounts payable on purchase of investments		1,210,924	0	513,144	462,844
Amounts payable on redemptions		851,886	757,436	105,293	525,983
Payable due to the swap counterparty	(2,11)	0	0	0	0
Net unrealised depreciation on financial futures contracts	(2,10)	0	0	0	0
Net unrealised depreciation on forward foreign exchange contracts	(2,9)	0	0	0	0
Net unrealised depreciation on swaps	(2,11)	0	0	0	0
Amounts payable on financial futures contracts	(2,10)	0	0	0	0
Management commission payable	(3)	1,094,322	823,979	88,710	481,369
Prime Broker fees payable		0	0	0	0
Taxes and expenses payable	(7)	197,755	200,790	45,701	126,222
Other payable	(2)	0	3,465,391	899,826	0
Other liabilities	(2,8)	0	0	0	0
TOTAL LIABILITIES		**3,354,887**	**5,247,596**	**1,895,916**	**1,596,418**
TOTAL NET ASSETS		**734,833,542**	**728,613,988**	**88,587,649**	**456,002,955**

The accompanying notes form an integral part of these financial statements.

Natixis International Funds (Lux) I

Statement of Net Assets (continued)

As at June 30, 2024

Thematics Wellness Fund	Vaughan Nelson Global Smid Cap Equity Fund	Vaughan Nelson U.S. Select Equity Fund	WCM China Growth Equity Fund	WCM Global Emerging Markets Equity Fund	WCM Select Global Growth Equity Fund	Loomis Sayles Global Allocation Fund
USD	USD	USD	USD	USD	USD	USD
44,982,558	*8,793,610*	*156,316,532*	*4,664,736*	*42,374,187*	*154,803,230*	*79,312,921*
42,001,940	9,722,699	182,268,410	3,484,743	41,726,222	192,627,360	91,984,460
1,582,579	367,065	5,529,329	211,846	592,196	5,398,174	2,473,024
0	0	0	0	645,214	118,167	1,108,614
17,811	0	190,925	0	43,436	1,324,628	146,524
0	0	0	0	0	0	0
795,332	23,110	54,763	1,746	48,746	112,702	412,913
0	0	0	0	0	0	22,860
0	0	0	0	0	0	0
74,249	0	78,928	16,846	980	11	299,273
0	0	0	0	0		0
0	0	0	11,517	0	0	0
44,471,911	**10,112,874**	**188,122,355**	**3,726,698**	**43,056,794**	**199,581,042**	**96,447,668**
0	0	0	0	0	0	0
0	0	1,060,968	0	0	0	823,199
29,615	0	681,390	0	256,303	227,292	40,000
0	0	0	0	0	0	0
0	0	0	0	0	0	0
0	0	0	0	0	0	0
0	0	0	0	0	0	0
0	0	0	0	0	0	0
49,263	2,736	134,783	4	36,706	202,813	31,131
0	0	0	0	0	0	0
41,299	5,965	349,090	128,216	179,079	55,157	1,279,835
0	0	0	0	0	0	0
0	0	0	0	0	0	65,941
120,177	**8,701**	**2,226,231**	**128,220**	**472,088**	**485,262**	**2,240,106**
44,351,734	**10,104,173**	**185,896,124**	**3,598,478**	**42,584,706**	**199,095,780**	**94,207,562**

The accompanying notes form an integral part of these financial statements.

Natixis International Funds (Lux) I

Statement of Net Assets (continued)

As at June 30, 2024

	Notes	Loomis Sayles Global Credit Fund	Loomis Sayles Disciplined Alpha U.S. Corporate Bond Fund	Loomis Sayles Sustainable Global Corporate Bond Fund	Loomis Sayles Institutional High Income Fund[1]
		USD	USD	USD	USD
ASSETS					
Portfolio at cost		*123,652,800*	*214,760,057*	*176,330,736*	*70,000*
Investments portfolio at market value	(2)	116,029,117	211,359,337	168,616,024	0
Cash at bank		4,111,632	3,123,143	3,642,770	60,977
Amounts receivable on sale of investments		1,229,384	7,062,251	1,542,481	0
Amounts receivable on subscriptions		34,623	0	1,160,700	0
Receivable due from the swap counterparty		0	0	0	0
Interest and dividends receivable, net		1,384,068	2,664,772	2,013,454	0
Net unrealised appreciation on financial futures contracts	(2,10)	0	0	0	0
Net unrealised appreciation on swaps	(2,11)	0	0	0	0
Net unrealised appreciation on forward foreign exchange contracts	(2,9)	0	0	342,586	0
Other receivable	(2)	0	0	0	54
Other assets	(2,8)	0	0	0	0
TOTAL ASSETS		**122,788,824**	**224,209,503**	**177,318,015**	**61,031**
LIABILITIES					
Bank overdraft		0	0	0	0
Amounts payable on purchase of investments		990,336	10,725,342	1,077,955	0
Amounts payable on redemptions		22,666	154	2,997	0
Payable due to the swap counterparty	(2,11)	0	0	0	0
Net unrealised depreciation on financial futures contracts	(2,10)	79,487	93,296	74,833	0
Net unrealised depreciation on forward foreign exchange contracts	(2,9)	150,253	120,988	0	0
Net unrealised depreciation on swaps	(2,11)	0	0	0	0
Amounts payable on financial futures contracts	(2,10)	0	11,332	0	0
Management commission payable	(3)	37,262	47,356	33,118	0
Prime Broker fees payable		0	0	0	0
Taxes and expenses payable	(7)	1,166,259	1,515,335	1,437,560	0
Other payable	(2)	0	0	0	0
Other liabilities	(2,8)	0	0	0	0
TOTAL LIABILITIES		**2,446,263**	**12,513,803**	**2,626,463**	**0**
TOTAL NET ASSETS		**120,342,561**	**211,695,700**	**174,691,552**	**61,031**

(1) See Note 1.

The accompanying notes form an integral part of these financial statements.

Natixis International Funds (Lux) I

Statement of Net Assets (continued)

As at June 30, 2024

Loomis Sayles Short Term Emerging Markets Bond Fund	Loomis Sayles Strategic Alpha Bond Fund	Loomis Sayles U.S. Core Plus Bond Fund	Loomis Sayles Asia Bond Plus Fund	Ostrum Euro High Income Fund	Ostrum Global Inflation Fund	Ostrum Short Term Global High Income Fund
USD	**USD**	**USD**	**USD**	**EUR**	**EUR**	**USD**
877,561,972	*12,323,879*	*771,830,440*	*23,463,566*	*179,628,667*	*31,901,923*	*51,597,935*
867,956,599	10,524,197	751,231,383	19,103,178	179,620,079	26,741,989	51,345,017
20,056,073	366,966	14,282,301	511,556	3,922,952	4,013,681	2,809,012
3,669,395	0	22,611,267	0	4,323,137	0	430,849
655,655	0	1,857,495	28,638	0	0	0
0	0	0	0	0	0	0
11,437,080	108,530	6,938,896	270,619	1,842,511	97,108	676,130
0	10,723	644,757	0	59,850	0	0
0	6,532	0	0	144,522	0	0
1,663,914	1,304	1,874	27,591	0	0	523,409
0	0	0	0	351	0	52
1,908	0	0	0	0	0	0
905,440,624	**11,018,252**	**797,567,973**	**19,941,582**	**189,913,402**	**30,852,778**	**55,784,469**
0	0	0	0	0	0	0
4,065,770	110,876	47,330,289	0	6,014,454	0	749,867
3,899,229	0	1,032,137	0	0	30,664	3,446
0	51,067	0	0	736,900	0	0
0	0	0	0	0	95,635	214
0	0	0	0	52,129	190,125	0
0	0	0	0	0	0	0
0	0	0	0	0	770	0
486,181	5,219	377,497	298	78,409	13,022	29,671
0	0	0	0	0	0	0
7,160,112	20,236	24,781	119,951	56,673	31,263	943,914
0	0	0	0	0	0	0
0	0	0	4,337	0	0	0
15,611,292	**187,398**	**48,764,704**	**124,586**	**6,938,565**	**361,479**	**1,727,112**
889,829,332	**10,830,854**	**748,803,269**	**19,816,996**	**182,974,837**	**30,491,299**	**54,057,357**

The accompanying notes form an integral part of these financial statements.

Natixis International Funds (Lux) I

Statement of Net Assets (continued)

As at June 30, 2024

	Notes	Loomis Sayles Global Multi Asset Income Fund USD	Natixis Multi Alpha Fund[1] USD	Natixis ESG Conservative Fund EUR	Natixis ESG Dynamic Fund EUR
ASSETS					
Portfolio at cost		*10,221,788*	*362,237*	*448,835,131*	*809,761,996*
Investments portfolio at market value	(2)	10,396,113	14,114	464,043,621	902,573,569
Cash at bank		549,664	26,507	1,821,311	2,328,576
Amounts receivable on sale of investments		58,842	0	0	0
Amounts receivable on subscriptions		0	0	818,695	1,839,936
Receivable due from the swap counterparty		0	0	0	0
Interest and dividends receivable, net		97,242	0	0	0
Net unrealised appreciation on financial futures contracts	(2,10)	0	0	0	0
Net unrealised appreciation on swaps	(2,11)	0	0	0	0
Net unrealised appreciation on forward foreign exchange contracts	(2,9)	47,221	0	0	0
Other receivable	(2)	0	0	0	0
Other assets	(2,8)	0	0	0	0
TOTAL ASSETS		**11,149,082**	**40,621**	**466,683,627**	**906,742,081**
LIABILITIES					
Bank overdraft		0	0	0	0
Amounts payable on purchase of investments		105,657	0	0	1,191,840
Amounts payable on redemptions		0	0	67,333	106,292
Payable due to the swap counterparty	(2,11)	0	0	0	0
Net unrealised depreciation on financial futures contracts	(2,10)	0	0	0	0
Net unrealised depreciation on forward foreign exchange contracts	(2,9)	0	0	0	0
Net unrealised depreciation on swaps	(2,11)	0	0	0	0
Amounts payable on financial futures contracts	(2,10)	0	0	0	0
Management commission payable	(3)	1,137	0	253,685	573,720
Prime Broker fees payable		0	0	0	0
Taxes and expenses payable	(7)	183,598	300	74,101	122,771
Other payable	(2)	0	0	0	0
Other liabilities	(2,8)	0	0	0	0
TOTAL LIABILITIES		**290,392**	**300**	**395,119**	**1,994,623**
TOTAL NET ASSETS		**10,858,690**	**40,321**	**466,288,508**	**904,747,458**

(1) See Note 1.

The accompanying notes form an integral part of these financial statements.

Natixis International Funds (Lux) I

Statement of Net Assets (continued)

As at June 30, 2024

Natixis ESG Moderate Fund	Ossiam ESG Low Carbon Shiller Barclays CAPE® US Fund[1]	Ossiam Shiller Barclays CAPE® US Fund[1]	Combined
EUR	USD	USD	EUR
88,585,697	*125,393*	*682,209*	*12,330,309,654*
95,230,848	124,110	717,406	14,468,163,421
281,564	0	0	305,566,173
0	0	0	110,059,823
169,683	0	0	39,213,512
0	0	0	87,775
0	0	0	44,818,452
0	0	0	692,777
0	0	0	926,884
0	492	2,781	11,599,078
0	0	0	450
0	18,373	17,998	46,462
95,682,095	**142,975**	**738,185**	**14,981,174,807**
0	3,076	13,462	242,389
0	0	0	101,754,163
5,098	0	0	25,658,659
0	0	0	784,548
0	0	0	326,874
0	0	0	495,336
0	0	0	910,351
0	0	0	11,343
55,816	0	0	11,570,778
0	0	0	301,879
33,121	17,364	6,266	28,265,282
0	0	0	7,173,133
0	0	0	229,457
94,035	**20,440**	**19,728**	**177,724,192**
95,588,060	**122,535**	**718,457**	**14,803,450,615**

(1) See Note 1.

The accompanying notes form an integral part of these financial statements.

Natixis International Funds (Lux) I

Natixis Asia Equity Fund

Statistics
As at June 30, 2024

Net asset value per share	
I/A (USD)	131.69
I/A (EUR)	123.06
R/A (USD)	109.19
R/A (EUR)	101.91
R/D (USD)	209.50
RE/A (EUR)	158.27
Number of shares outstanding	
I/A (USD)	66,147.866
I/A (EUR)	275,431.489
R/A (USD)	2,781.892
R/A (EUR)	8,219.162
R/D (USD)	321.397
RE/A (EUR)	2,706.702

Natixis International Funds (Lux) I

Natixis Asia Equity Fund

Statement of Investments
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Transferable securities admitted to an official stock exchange listing					
Shares					
China					
Alibaba Group Holding Ltd	91,300	HKD	1,199,780	824,430	1.76
BYD Co Ltd	8,000	HKD	239,432	237,723	0.51
China Animal Healthcare Ltd	1,949,000	HKD	0	0	0.00
China Construction Bank Corp	1,860,000	HKD	1,165,225	1,374,619	2.94
Contemporary Amperex Technology Co Ltd	15,980	CNH	456,050	394,047	0.84
Haitian International Holdings Ltd	214,000	HKD	533,208	608,500	1.30
JD.com Inc	36,500	HKD	497,569	482,933	1.03
Kweichow Moutai Co Ltd	1,700	CNH	359,449	341,681	0.73
Meituan 144A[(2)]	47,700	HKD	587,531	678,775	1.45
Midea Group Co Ltd	83,000	CNH	666,081	733,271	1.57
Ping An Insurance Group Co of China Ltd	70,000	HKD	399,206	317,391	0.68
Proya Cosmetics Co Ltd	54,188	CNH	879,680	823,784	1.76
Sany Heavy Industry Co Ltd	212,927	CNH	454,717	481,217	1.03
Shenzhen Mindray Bio-Medical Electronics Co Ltd	10,300	CNH	405,475	410,414	0.88
Shenzhou International Group Holdings Ltd	23,500	HKD	244,611	230,112	0.49
Tencent Holdings Ltd	52,400	HKD	1,942,531	2,499,393	5.35
Trip.com Group Ltd	20,600	HKD	739,759	988,391	2.12
Yangzijiang Shipbuilding Holdings Ltd	423,000	SGD	477,661	767,814	1.64
			11,247,965	**12,194,495**	**26.08**
Hong Kong					
AIA Group Ltd	71,600	HKD	552,787	486,052	1.04
China Resources Land Ltd	129,000	HKD	492,812	438,680	0.94
Hong Kong Exchanges & Clearing Ltd	6,200	HKD	226,485	198,688	0.42
Techtronic Industries Co Ltd	70,000	HKD	854,848	799,754	1.71
			2,126,932	**1,923,174**	**4.11**
India					
ABB India Ltd	4,900	INR	299,415	498,941	1.07
APL Apollo Tubes Ltd	19,500	INR	355,558	363,704	0.78
Hindustan Unilever Ltd	11,000	INR	327,305	326,230	0.70
ICICI Bank Ltd	129,300	INR	1,588,584	1,860,090	3.98
Indian Hotels Co Ltd	63,500	INR	455,788	475,979	1.02
Phoenix Mills Ltd/The	19,000	INR	627,822	817,601	1.75
Poly Medicure Ltd	28,486	INR	516,091	659,495	1.41
Reliance Industries Ltd	37,800	INR	1,303,061	1,419,208	3.03
Shriram Finance Ltd	23,100	INR	684,662	806,544	1.72
State Bank of India	32,000	INR	325,837	325,785	0.70
Tata Consultancy Services Ltd	24,711	INR	895,457	1,156,953	2.47
TVS Motor Co Ltd	40,200	INR	782,183	1,140,063	2.44
Zomato Ltd	359,000	INR	571,464	863,451	1.84
			8,733,227	**10,714,044**	**22.91**
Indonesia					
Bank Central Asia Tbk PT	1,547,000	IDR	621,180	937,648	2.00
			621,180	**937,648**	**2.00**
Netherlands					
ASML Holding NV	940	USD	589,253	961,366	2.06
			589,253	**961,366**	**2.06**

(2) See Note 14.

The accompanying notes form an integral part of these financial statements.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Philippines					
International Container Terminal Services Inc	134,000	PHP	513,467	799,761	1.71
Jollibee Foods Corp	74,480	PHP	289,978	287,200	0.61
			803,445	**1,086,961**	**2.32**
Singapore					
DBS Group Holdings Ltd	33,310	SGD	766,179	879,664	1.88
United Overseas Bank Ltd	10,000	SGD	228,287	231,175	0.50
			994,466	**1,110,839**	**2.38**
South Korea					
Hyundai Motor Co	4,280	KRW	826,281	917,254	1.96
KB Financial Group Inc	17,200	KRW	744,575	980,894	2.10
Kia Corp	6,350	KRW	423,955	596,480	1.28
Samsung Electronics Co Ltd	40,600	KRW	2,044,132	2,403,850	5.14
Samsung Electronics Co Ltd Preferred Convertible	14,100	KRW	665,848	651,478	1.39
Samsung Fire & Marine Insurance Co Ltd	2,850	KRW	566,932	805,412	1.72
SK Hynix Inc	9,910	KRW	954,075	1,702,663	3.64
			6,225,798	**8,058,031**	**17.23**
Taiwan					
Accton Technology Corp	11,000	TWD	172,415	188,185	0.40
Delta Electronics Inc	85,700	TWD	927,187	1,023,650	2.19
MediaTek Inc	40,400	TWD	1,139,178	1,743,446	3.73
Nien Made Enterprise Co Ltd	42,000	TWD	484,985	504,909	1.08
Taiwan Semiconductor Manufacturing Co Ltd	149,600	TWD	1,381,456	4,454,590	9.52
Vanguard International Semiconductor Corp	187,000	TWD	559,028	746,467	1.60
			4,664,249	**8,661,247**	**18.52**
Total - Shares			**36,006,515**	**45,647,805**	**97.61**
Investment Funds					
India					
Embassy Office Parks REIT	49,000	INR	227,397	208,793	0.45
			227,397	**208,793**	**0.45**
Total - Investment Funds			**227,397**	**208,793**	**0.45**
Total - Transferable securities admitted to an official stock exchange listing			**36,233,912**	**45,856,598**	**98.06**
Transferable securities dealt in on another regulated market					
Shares					
Germany					
Infineon Technologies AG ADR	11,700	USD	407,206	431,028	0.92
			407,206	**431,028**	**0.92**
Total - Shares			**407,206**	**431,028**	**0.92**
Total - Transferable securities dealt in on another regulated market			**407,206**	**431,028**	**0.92**
TOTAL INVESTMENT PORTFOLIO			**36,641,118**	**46,287,626**	**98.98**

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

Natixis International Funds (Lux) I

DNCA Emerging Europe Equity Fund

Statistics
As at June 30, 2024

Net asset value per share	
I/A (USD)	77.68
I/A (EUR)	72.39
R/A (USD)	62.42
R/A (EUR)	58.32
R/D (USD)	47.44
Number of shares outstanding	
I/A (USD)	816.000
I/A (EUR)	15,518.550
R/A (USD)	25,521.654
R/A (EUR)	15,885.642
R/D (USD)	7,653.077

Natixis International Funds (Lux) I

DNCA Emerging Europe Equity Fund

Statement of Investments
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Transferable securities admitted to an official stock exchange listing					
Shares					
Czech Republic					
Komercni Banka AS	4,364	CZK	135,829	146,128	3.47
Moneta Money Bank AS 144A(2)	36,434	CZK	136,586	159,338	3.78
			272,415	**305,466**	**7.25**
Greece					
Hellenic Exchanges - Athens Stock Exchange SA	15,469	EUR	72,159	80,242	1.90
Hellenic Telecommunications Organization SA	10,690	EUR	172,296	153,982	3.65
JUMBO SA	10,134	EUR	267,310	291,947	6.93
National Bank of Greece SA	25,493	EUR	148,665	212,675	5.04
OPAP SA	16,610	EUR	260,623	260,618	6.18
Piraeus Financial Holdings SA	48,934	EUR	169,029	178,628	4.24
			1,090,082	**1,178,092**	**27.94**
Hungary					
MOL Hungarian Oil & Gas PLC	19,037	HUF	155,816	148,685	3.53
Richter Gedeon Nyrt	6,464	HUF	156,913	168,053	3.98
			312,729	**316,738**	**7.51**
Poland					
Alior Bank SA	8,414	PLN	106,279	214,219	5.08
Bank Polska Kasa Opieki SA	3,925	PLN	100,525	164,028	3.89
Cyfrowy Polsat SA	38,756	PLN	142,460	116,845	2.77
Dino Polska SA 144A(2)	1,253	PLN	106,175	126,608	3.00
InPost SA	3,768	EUR	45,961	66,471	1.58
Powszechna Kasa Oszczednosci Bank Polski SA	13,191	PLN	119,946	206,460	4.90
Powszechny Zaklad Ubezpieczen SA	13,901	PLN	133,125	178,221	4.23
Warsaw Stock Exchange	4,450	PLN	40,804	53,687	1.27
			795,275	**1,126,539**	**26.72**
Portugal					
Jeronimo Martins SGPS SA	4,944	EUR	117,300	96,702	2.29
			117,300	**96,702**	**2.29**
Russia					
Credit Bank of Moscow PJSC	5,630,000	USD	429,348	6	0.00
			429,348	**6**	**0.00**
Turkey					
BIM Birlesik Magazalar AS	10,633	TRY	74,109	176,765	4.19
Coca-Cola Icecek AS	9,600	TRY	59,525	241,878	5.74
Haci Omer Sabanci Holding AS	45,000	TRY	77,882	132,460	3.14
Mavi Giyim Sanayi Ve Ticaret AS 144A(2)	29,064	TRY	31,086	112,591	2.67
Turkcell Iletisim Hizmetleri AS	50,000	TRY	102,724	153,431	3.64
			345,326	**817,125**	**19.38**
Total - Shares			**3,362,475**	**3,840,668**	**91.09**
Total - Transferable securities admitted to an official stock exchange listing			**3,362,475**	**3,840,668**	**91.09**
TOTAL INVESTMENT PORTFOLIO			**3,362,475**	**3,840,668**	**91.09**

(2) See Note 14.

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

The accompanying notes form an integral part of these financial statements.

Natixis International Funds (Lux) I

Natixis Pacific Rim Equity Fund

Statistics
As at June 30, 2024

Net asset value per share	
H-I/A (EUR)	125.93
I/A (USD)	123.61
I/A (EUR)	115.46
R/A (USD)	108.62
R/A (EUR)	101.46
R/D (USD)	110.01
S/A (EUR)	172.53

Number of shares outstanding	
H-I/A (EUR)	3,000.000
I/A (USD)	119.983
I/A (EUR)	257,033.579
R/A (USD)	99,293.965
R/A (EUR)	12,660.591
R/D (USD)	10.127
S/A (EUR)	340,833.665

Natixis International Funds (Lux) I

Natixis Pacific Rim Equity Fund

Statement of Investments
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Transferable securities admitted to an official stock exchange listing					
Shares					
Australia					
Aristocrat Leisure Ltd	97,231	AUD	1,929,896	3,222,492	3.00
Brambles Ltd	187,000	AUD	1,788,751	1,809,731	1.69
Cochlear Ltd	12,500	AUD	1,857,824	2,765,356	2.58
Coles Group Ltd	295,000	AUD	3,758,835	3,346,135	3.12
Commonwealth Bank of Australia	103,400	AUD	6,339,443	8,772,605	8.17
Computershare Ltd	192,200	AUD	2,745,879	3,371,910	3.14
CSL Ltd	38,959	AUD	5,396,209	7,660,297	7.14
Fortescue Ltd	154,750	AUD	2,679,451	2,206,755	2.06
Macquarie Group Ltd	40,547	AUD	3,520,045	5,527,925	5.15
National Australia Bank Ltd	203,000	AUD	3,892,321	4,898,591	4.56
Pilbara Minerals Ltd	168,000	AUD	560,237	343,522	0.32
Pro Medicus Ltd	28,500	AUD	1,239,758	2,719,422	2.53
Rio Tinto Ltd	83,041	AUD	6,151,692	6,581,824	6.13
Seek Ltd	50,638	AUD	829,106	720,418	0.67
Treasury Wine Estates Ltd	301,889	AUD	2,803,380	2,501,350	2.33
Westpac Banking Corp	215,200	AUD	3,986,009	3,902,983	3.64
WiseTech Global Ltd	12,600	AUD	701,808	841,740	0.78
Worley Ltd	100,600	AUD	1,092,763	1,003,729	0.93
			51,273,407	**62,196,785**	**57.94**
China					
China Construction Bank Corp	2,734,000	HKD	1,649,893	2,020,141	1.88
Haitian International Holdings Ltd	465,000	HKD	1,231,058	1,321,945	1.23
JD.com Inc	79,000	HKD	1,088,637	1,045,044	0.98
Meituan 144A(2)	87,000	HKD	1,088,989	1,237,772	1.15
Tencent Holdings Ltd	40,900	HKD	1,702,170	1,950,475	1.82
Yangzijiang Shipbuilding Holdings Ltd	1,090,000	SGD	1,197,363	1,978,747	1.84
			7,958,110	**9,554,124**	**8.90**
Hong Kong					
AIA Group Ltd	666,800	HKD	5,122,186	4,525,627	4.22
China Resources Land Ltd	167,000	HKD	539,681	567,791	0.53
Hong Kong Exchanges & Clearing Ltd	30,000	HKD	1,095,699	961,205	0.89
Sun Hung Kai Properties Ltd	103,413	HKD	1,376,098	894,556	0.83
Techtronic Industries Co Ltd	264,000	HKD	2,721,045	3,015,617	2.81
			10,854,709	**9,964,796**	**9.28**
Ireland					
James Hardie Industries PLC	22,250	AUD	868,082	700,968	0.65
			868,082	**700,968**	**0.65**
Singapore					
DBS Group Holdings Ltd	209,077	SGD	3,354,514	5,522,003	5.15
Sheng Siong Group Ltd	1,074,000	SGD	1,281,647	1,180,917	1.10
United Overseas Bank Ltd	146,700	SGD	3,178,092	3,391,713	3.16
			7,814,253	**10,094,633**	**9.41**
United States					
QUALCOMM Inc	11,500	USD	1,612,295	2,244,225	2.09
			1,612,295	**2,244,225**	**2.09**
Total - Shares			**80,380,856**	**94,755,531**	**88.27**

(2) See Note 14.

Natixis International Funds (Lux) I

Natixis Pacific Rim Equity Fund

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Investment Funds					
Australia					
Goodman Group REIT	145,500	AUD	2,667,360	3,367,632	3.14
Mirvac Group REIT	610,000	AUD	1,030,453	759,763	0.71
Scentre Group REIT	1,138,219	AUD	2,719,312	2,365,305	2.20
			6,417,125	**6,492,700**	**6.05**
Singapore					
CapitaLand Ascendas REIT	237,000	SGD	515,548	447,731	0.42
Frasers Centrepoint Trust REIT	630,000	SGD	1,066,496	990,259	0.92
			1,582,044	**1,437,990**	**1.34**
Total - Investment Funds			**7,999,169**	**7,930,690**	**7.39**
Total - Transferable securities admitted to an official stock exchange listing			**88,380,025**	**102,686,221**	**95.66**
Transferable securities dealt in on another regulated market					
Investment Funds					
Ireland					
iShares MSCI Australia UCITS ETF	55,000	USD	2,375,373	2,749,835	2.56
			2,375,373	**2,749,835**	**2.56**
Total - Investment Funds			**2,375,373**	**2,749,835**	**2.56**
Total - Transferable securities dealt in on another regulated market			**2,375,373**	**2,749,835**	**2.56**
TOTAL INVESTMENT PORTFOLIO			**90,755,398**	**105,436,056**	**98.22**

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

The accompanying notes form an integral part of these financial statements.

Natixis International Funds (Lux) I

Harris Associates Global Equity Fund

Statistics
As at June 30, 2024

Net asset value per share	
C/A (USD)	316.41
F/A (USD)	173.31
H-I/A (EUR)	185.38
H-N1/A (EUR)	93.12
H-R/A (EUR)	86.25
H-RE/A (EUR)	141.59
I/A (USD)	501.46
I/A (EUR)	468.07
I/A (GBP)	147.05
I/D (USD)	146.53
N/A (USD)	166.25
N/A (EUR)	152.27
N1/A (USD)	105.44
N1/A (EUR)	147.09
P/A (SGD)	150.31
R/A (USD)	406.58
R/A (EUR)	380.81
R/A (GBP)	194.92
R/A (SGD)	197.59
R/D (USD)	362.47
RE/A (USD)	217.74
RE/A (EUR)	230.59
S/A (USD)	273.87
S/A (EUR)	308.35
S/A (GBP)	231.92
S/D (USD)	188.81
S1/A (EUR)	184.46
S1/A (GBP)	153.00

Number of shares outstanding	
C/A (USD)	7,152.584
F/A (USD)	495.000
H-I/A (EUR)	2,821.738
H-N1/A (EUR)	73,465.956
H-R/A (EUR)	19,350.310
H-RE/A (EUR)	5,081.604
I/A (USD)	147,620.027
I/A (EUR)	6,920.143
I/A (GBP)	2,153.806
I/D (USD)	10,305.000
N/A (USD)	10,969.770
N/A (EUR)	249,812.509
N1/A (USD)	88,010.631
N1/A (EUR)	190,704.682

Natixis International Funds (Lux) I

Harris Associates Global Equity Fund

Statistics (continued)
As at June 30, 2024

Number of shares outstanding	
P/A (SGD)	530,014.562
R/A (USD)	30,556.339
R/A (EUR)	217,967.889
R/A (GBP)	1,409.625
R/A (SGD)	13,440.311
R/D (USD)	977.300
RE/A (USD)	127,700.488
RE/A (EUR)	72.195
S/A (USD)	831,814.554
S/A (EUR)	77,253.219
S/A (GBP)	65,893.687
S/D (USD)	21,748.000
S1/A (EUR)	78,646.013
S1/A (GBP)	2,345,962.882

Natixis International Funds (Lux) I

Harris Associates Global Equity Fund

Statement of Investments
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Transferable securities admitted to an official stock exchange listing					
Shares					
Belgium					
Anheuser-Busch InBev SA/NV	308,200	EUR	17,877,868	17,876,558	1.61
			17,877,868	**17,876,558**	**1.61**
China					
Alibaba Group Holding Ltd	2,444,200	HKD	41,732,546	22,070,869	1.99
			41,732,546	**22,070,869**	**1.99**
France					
Capgemini SE	60,000	EUR	11,274,587	11,941,438	1.08
Kering SA	112,700	EUR	53,419,282	40,886,137	3.68
			64,693,869	**52,827,575**	**4.76**
Germany					
Allianz SE	87,324	EUR	19,069,006	24,286,474	2.19
Bayer AG	1,331,542	EUR	65,882,991	37,646,373	3.39
Daimler Truck Holding AG	471,500	EUR	13,837,445	18,783,120	1.69
Mercedes-Benz Group AG	626,700	EUR	42,635,577	43,369,455	3.90
SAP SE	31,600	EUR	3,645,963	6,418,531	0.58
			145,070,982	**130,503,953**	**11.75**
Great Britain					
CNH Industrial NV	3,885,935	USD	42,831,675	39,364,522	3.54
Lloyds Banking Group PLC	59,757,220	GBP	33,179,139	41,350,103	3.72
St James's Place PLC	3,962,900	GBP	47,930,621	27,376,927	2.47
Travis Perkins PLC	266,187	GBP	4,671,119	2,587,585	0.23
Willis Towers Watson PLC	103,400	USD	23,555,455	27,105,276	2.44
			152,168,009	**137,784,413**	**12.40**
Hong Kong					
Prudential PLC	3,936,313	GBP	46,169,207	35,746,816	3.22
			46,169,207	**35,746,816**	**3.22**
Ireland					
Ryanair Holdings PLC ADR	137,842	USD	11,796,439	16,050,322	1.44
			11,796,439	**16,050,322**	**1.44**
Netherlands					
Prosus NV	855,373	EUR	28,924,856	30,490,972	2.74
			28,924,856	**30,490,972**	**2.74**
South Korea					
Samsung Electronics Co Ltd	442,600	KRW	20,873,177	20,449,953	1.84
			20,873,177	**20,449,953**	**1.84**
Switzerland					
Glencore PLC	3,950,100	GBP	18,834,735	22,524,872	2.03
Julius Baer Group Ltd	657,060	CHF	33,851,758	36,706,446	3.31
Novartis AG	92,700	CHF	7,731,139	9,920,942	0.89
Roche Holding AG	75,300	CHF	19,392,813	20,907,356	1.88
			79,810,445	**90,059,616**	**8.11**
United States					
Agilent Technologies Inc	113,400	USD	12,547,239	14,700,042	1.32
Alphabet Inc	229,300	USD	27,183,834	41,766,995	3.76
Amazon.com Inc	83,500	USD	9,042,075	16,136,375	1.45
American International Group Inc	335,200	USD	17,302,752	24,885,248	2.24
Bank of America Corp	757,300	USD	18,247,078	30,117,821	2.71
Capital One Financial Corp	218,550	USD	20,379,574	30,258,248	2.72
Centene Corp	371,800	USD	27,197,694	24,650,340	2.22

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Charter Communications Inc	111,515	USD	43,326,735	33,338,524	3.00
Cisco Systems Inc	315,000	USD	16,587,397	14,965,650	1.35
ConocoPhillips	181,600	USD	18,641,906	20,771,408	1.87
Corebridge Financial Inc	983,600	USD	17,721,151	28,642,432	2.58
Deere & Co	30,200	USD	11,012,786	11,283,626	1.02
Envista Holdings Corp	1,148,700	USD	32,447,435	19,102,881	1.72
Etsy Inc	167,900	USD	11,288,439	9,902,742	0.89
Fiserv Inc	196,100	USD	20,894,345	29,226,744	2.63
General Motors Co	744,900	USD	28,812,266	34,608,054	3.12
Intercontinental Exchange Inc	168,600	USD	18,066,503	23,079,654	2.08
Interpublic Group of Cos Inc/The	946,676	USD	24,587,697	27,538,805	2.48
IQVIA Holdings Inc	151,487	USD	32,136,569	32,030,411	2.88
Kroger Co/The	446,900	USD	19,967,932	22,313,717	2.01
TE Connectivity Ltd	149,500	USD	11,768,687	22,489,285	2.03
Thor Industries Inc	56,984	USD	5,799,679	5,325,155	0.48
Vail Resorts Inc	82,800	USD	17,705,443	14,914,764	1.34
Warner Bros Discovery Inc	868,100	USD	12,222,545	6,458,664	0.58
			474,887,761	**538,507,585**	**48.48**
Total - Shares			**1,084,005,159**	**1,092,368,632**	**98.34**
Total - Transferable securities admitted to an official stock exchange listing			**1,084,005,159**	**1,092,368,632**	**98.34**
TOTAL INVESTMENT PORTFOLIO			**1,084,005,159**	**1,092,368,632**	**98.34**

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

Natixis International Funds (Lux) I

Harris Associates U.S. Value Equity Fund

Statistics
As at June 30, 2024

Net asset value per share	
C/A (USD)	219.36
H-I/A (EUR)	348.01
H-N1/A (EUR)	270.15
H-P/A (SGD)	226.45
H-R/A (EUR)	172.13
H-R/A (SGD)	221.40
H-S/A (EUR)	298.14
H-S/A (GBP)	122.09
H-S1/A (GBP)	116.65
I/A (USD)	625.39
I/A (EUR)	583.93
I/A (GBP)	130.82
I/A (SGD)	195.67
I/D (USD)	226.34
N/A (USD)	247.78
N/A (EUR)	233.59
N1/A (USD)	195.04
N1/A (GBP)	101.49
N1/D (USD)	137.85
Q/A (USD)	127.86
R/A (USD)	524.50
R/A (EUR)	489.59
R/A (GBP)	747.87
R/A (SGD)	312.74
R/D (USD)	365.89
R/D (GBP)	197.13
RE/A (USD)	254.83
S/A (USD)	276.05
S/A (EUR)	194.48
S/A (GBP)	96.65
S1/A (USD)	121.35
S1/A (GBP)	126.86

Number of shares outstanding	
C/A (USD)	9,319.907
H-I/A (EUR)	20,629.102
H-N/A (EUR)	71,611.697
H-P/A (SGD)	402,162.546
H-R/A (EUR)	2,997,843.393
H-R/A (SGD)	93,987.105
H-S/A (EUR)	164,257.203
H-S/A (GBP)	4,200.001
H-S1/A (GBP)	398,738.067
I/A (USD)	260,583.566
I/A (EUR)	4,774.331
I/A (GBP)	18,599.559
I/A (SGD)	158,411.489
I/D (USD)	25,808.314

Natixis International Funds (Lux) I

Harris Associates U.S. Value Equity Fund

Statistics (continued)
As at June 30, 2024

Number of shares outstanding	
N/A (USD)	8,390.396
N/A (EUR)	12,254.191
N1/A (USD)	77,096.473
N1/A (GBP)	34.960
N1/D (USD)	30.042
Q/A (USD)	315,045.821
R/A (USD)	298,504.564
R/A (EUR)	89,904.486
R/A (GBP)	33.637
R/A (SGD)	33,690.798
R/D (USD)	9,178.881
R/D (GBP)	56.256
RE/A (USD)	58,058.262
S/A (USD)	812,453.223
S/A (EUR)	392,122.487
S/A (GBP)	95,287.000
S1/A (USD)	1,757,741.238
S1/A (GBP)	71,408.641

Natixis International Funds (Lux) I

Harris Associates U.S. Value Equity Fund

Statement of Investments
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Transferable securities admitted to an official stock exchange listing					
Shares					
Canada					
Magna International Inc	474,895	USD	26,731,668	19,898,100	1.10
			26,731,668	**19,898,100**	**1.10**
Great Britain					
Willis Towers Watson PLC	141,855	USD	32,809,554	37,185,870	2.06
			32,809,554	**37,185,870**	**2.06**
United States					
Alphabet Inc	372,975	USD	49,412,237	67,937,396	3.76
Altria Group Inc	806,570	USD	35,368,406	36,739,264	2.03
American Express Co	38,135	USD	6,432,638	8,830,159	0.49
American International Group Inc	626,380	USD	36,920,718	46,502,451	2.57
APA Corp	871,510	USD	30,636,227	25,657,254	1.42
Bank of America Corp	1,055,285	USD	36,616,312	41,968,684	2.32
Bank of New York Mellon Corp/The	654,370	USD	31,352,311	39,190,219	2.17
Baxter International Inc	518,675	USD	19,941,848	17,349,679	0.96
BlackRock Inc	24,913	USD	18,409,145	19,614,503	1.08
Capital One Financial Corp	326,110	USD	35,385,658	45,149,930	2.50
CBRE Group Inc	469,940	USD	36,879,238	41,876,353	2.32
Celanese Corp	136,728	USD	15,942,167	18,443,240	1.02
Centene Corp	619,135	USD	45,123,729	41,048,651	2.27
Charles Schwab Corp/The	716,970	USD	47,437,294	52,833,519	2.92
Charter Communications Inc	139,490	USD	54,421,418	41,701,930	2.31
Cisco Systems Inc	314,090	USD	16,272,727	14,922,416	0.82
Citigroup Inc	861,810	USD	50,608,673	54,690,463	3.02
Comcast Corp	1,006,945	USD	42,587,887	39,431,966	2.18
ConocoPhillips	445,115	USD	45,442,867	50,912,254	2.82
Corebridge Financial Inc	632,285	USD	18,462,722	18,412,139	1.02
Corteva Inc	740,395	USD	38,725,741	39,936,906	2.21
CVS Health Corp	265,930	USD	19,393,780	15,705,826	0.87
Deere & Co	131,455	USD	50,742,701	49,115,532	2.72
Delta Air Lines Inc	656,840	USD	31,757,812	31,160,490	1.72
EOG Resources Inc	381,510	USD	48,644,188	48,020,664	2.66
Equifax Inc	84,680	USD	18,871,823	20,531,513	1.13
First Citizens BancShares Inc	19,310	USD	23,612,195	32,510,509	1.80
Fiserv Inc	326,495	USD	37,517,871	48,660,815	2.69
Fortune Brands Innovations Inc	300,840	USD	17,305,348	19,536,550	1.08
General Motors Co	1,132,295	USD	49,375,727	52,606,426	2.91
Global Payments Inc	171,425	USD	20,258,933	16,576,798	0.92
Goldman Sachs Group Inc/The	36,710	USD	11,664,892	16,604,667	0.92
Intercontinental Exchange Inc	343,420	USD	35,981,565	47,010,764	2.60
IQVIA Holdings Inc	216,015	USD	46,428,824	45,674,212	2.53
Kenvue Inc	1,585,910	USD	31,889,102	28,831,844	1.59
KKR & Co Inc	66,200	USD	4,035,236	6,966,888	0.38
Kroger Co/The	826,265	USD	39,683,442	41,255,411	2.28
Lear Corp	118,420	USD	19,074,019	13,524,748	0.75
Liberty Broadband Corp	187,495	USD	15,506,627	10,278,476	0.57
Masco Corp	332,575	USD	18,326,996	22,172,775	1.23
Moody's Corp	10,265	USD	3,047,754	4,320,846	0.24
Nasdaq Inc	313,240	USD	18,930,770	18,875,842	1.04

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Phillips 66	282,210	USD	35,436,550	39,839,586	2.20
Reinsurance Group of America Inc	104,145	USD	18,503,912	21,377,844	1.18
salesforce.com Inc	157,605	USD	35,624,302	40,520,246	2.24
Sealed Air Corp	348,195	USD	17,190,144	12,113,704	0.67
State Street Corp	428,790	USD	31,676,307	31,730,460	1.75
TE Connectivity Ltd	107,975	USD	13,588,211	16,242,679	0.90
Thor Industries Inc	441,825	USD	43,809,288	41,288,546	2.28
Truist Financial Corp	758,085	USD	25,745,021	29,451,602	1.63
Walt Disney Co/The	82,790	USD	10,470,313	8,220,219	0.45
Warner Bros Discovery Inc	2,730,375	USD	31,214,912	20,313,990	1.12
Warner Music Group Corp	553,815	USD	19,447,996	16,974,430	0.94
Wells Fargo & Co	876,665	USD	39,505,006	52,065,134	2.88
			1,596,641,530	**1,683,229,412**	**93.08**
Total - Shares			**1,656,182,752**	**1,740,313,382**	**96.24**
Total - Transferable securities admitted to an official stock exchange listing			**1,656,182,752**	**1,740,313,382**	**96.24**
TOTAL INVESTMENT PORTFOLIO			**1,656,182,752**	**1,740,313,382**	**96.24**

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

Natixis International Funds (Lux) I

Loomis Sayles Global Emerging Markets Equity Fund

Statistics
As at June 30, 2024

Net asset value per share	
I/A (USD)	159.87
N/A (USD)	81.35
R/A (USD)	154.03
S/A (USD)	145.10
S/A (GBP)	105.55
Number of shares outstanding	
I/A (USD)	55,058.000
N/A (USD)	1,935.000
R/A (USD)	1,065.000
S/A (USD)	30.000
S/A (GBP)	761,168.581

Natixis International Funds (Lux) I

Loomis Sayles Global Emerging Markets Equity Fund

Statement of Investments
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Transferable securities admitted to an official stock exchange listing					
Shares					
Argentina					
Despegar.com Corp	181,964	USD	1,482,855	2,407,384	2.17
			1,482,855	**2,407,384**	**2.17**
Brazil					
Inter & Co Inc	628,943	BRL	2,623,015	3,861,220	3.49
Localiza Rent a Car SA	109,617	BRL	1,327,559	828,869	0.75
Localiza Rent a Car SA	1,107	BRL	0	1,794	0.00
Lojas Renner SA	585,232	BRL	2,536,422	1,314,927	1.19
TOTVS SA	243,800	BRL	1,444,204	1,335,656	1.21
XP Inc	67,576	USD	1,754,641	1,188,662	1.07
			9,685,841	**8,531,128**	**7.71**
China					
China Mengniu Dairy Co Ltd	148,000	HKD	646,384	265,389	0.24
Kingdee International Software Group Co Ltd	477,000	HKD	924,576	447,222	0.40
Kweichow Moutai Co Ltd	9,500	CNH	2,173,670	1,909,395	1.73
Shenzhou International Group Holdings Ltd	58,600	HKD	601,747	573,811	0.52
Yum China Holdings Inc	4,441	USD	269,910	136,960	0.12
			4,616,287	**3,332,777**	**3.01**
France					
LVMH Moet Hennessy Louis Vuitton SE	3,414	EUR	2,872,700	2,611,030	2.36
			2,872,700	**2,611,030**	**2.36**
Hong Kong					
AIA Group Ltd	154,600	HKD	1,646,670	1,049,491	0.95
			1,646,670	**1,049,491**	**0.95**
India					
Aadhar Housing Finance Ltd	238,104	INR	898,035	1,166,285	1.05
Apeejay Surrendra Park Hotels Ltd	1,225,824	INR	2,287,433	2,646,795	2.39
ASK Automotive Ltd	278,875	INR	1,052,945	1,212,820	1.10
Awfis Space Solutions Ltd	130,554	INR	600,401	805,673	0.73
Azad Engineering Ltd	229,012	INR	1,442,704	5,212,726	4.71
Bajaj Finance Ltd	44,090	INR	3,749,021	3,762,250	3.40
Bharat Wire Ropes Ltd	190,589	INR	881,061	588,195	0.53
Cholamandalam Investment & Finance Co Ltd	139,692	INR	1,529,320	2,384,669	2.15
DEE Development Engineers Ltd	444,272	INR	1,080,636	1,723,384	1.56
Fedbank Financial Services Ltd	1,279,602	INR	2,149,140	1,867,670	1.69
Flair Writing Industries Ltd	67,083	INR	244,652	241,503	0.22
Gopal Snacks Ltd	512,590	INR	2,481,459	2,027,001	1.83
HDFC Bank Ltd	232,082	INR	4,746,982	4,686,310	4.23
Hindustan Unilever Ltd	18,792	INR	601,221	557,320	0.50
ICICI Bank Ltd ADR	12,477	USD	327,566	359,462	0.32
Info Edge India Ltd	15,987	INR	922,556	1,300,979	1.18
INOX India Ltd	55,513	INR	439,674	875,759	0.79
JNK India Ltd	60,245	INR	299,983	598,784	0.54
Juniper Hotels Ltd	277,800	INR	1,205,333	1,410,363	1.27
Jupiter Life Line Hospitals Ltd	163,260	INR	1,443,193	2,541,678	2.30
Jyoti CNC Automation Ltd	384,110	INR	1,531,120	6,239,268	5.64
Maruti Suzuki India Ltd	33,161	INR	3,877,064	4,785,543	4.32
SBFC Finance Ltd	1,678,380	INR	1,156,367	1,657,297	1.50
Shyam Metalics & Energy Ltd	6,009	INR	52,727	48,238	0.04

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Stanley Lifestyles Ltd	219,171	INR	968,117	1,247,806	1.13
Suyog Telematics Ltd	95,824	INR	1,246,835	1,214,010	1.10
Titan Co Ltd	118,100	INR	3,938,885	4,821,298	4.36
			41,154,430	**55,983,086**	**50.58**
Indonesia					
Avia Avian Tbk PT	7,908,500	IDR	483,938	248,725	0.22
Bank Central Asia Tbk PT	6,971,200	IDR	4,067,604	4,225,292	3.82
			4,551,542	**4,474,017**	**4.04**
Japan					
Shiseido Co Ltd	3,500	JPY	173,227	99,826	0.09
			173,227	**99,826**	**0.09**
Qatar					
Qatar National Bank QPSC	146,793	QAR	755,442	589,026	0.53
			755,442	**589,026**	**0.53**
Russia					
Sberbank of Russia PJSC Preferred	104,180	USD	382,893	0	0.00
			382,893	**0**	**0.00**
South Korea					
Yuhan Corp	58,030	KRW	2,336,389	3,410,554	3.08
			2,336,389	**3,410,554**	**3.08**
Taiwan					
Taiwan Semiconductor Manufacturing Co Ltd ADR	1,851	USD	165,220	321,723	0.29
Taiwan Semiconductor Manufacturing Co Ltd	313,000	TWD	6,112,180	9,320,099	8.42
			6,277,400	**9,641,822**	**8.71**
United States					
Estee Lauder Cos Inc/The	1,581	USD	216,173	168,218	0.15
MSCI Inc	3,553	USD	1,753,300	1,711,658	1.55
S&P Global Inc	443	USD	185,995	197,578	0.18
Silvaco Group Inc	155,678	USD	2,957,882	2,799,090	2.53
Starbucks Corp	2,868	USD	274,499	223,274	0.20
			5,387,849	**5,099,818**	**4.61**
Uruguay					
MercadoLibre Inc	2,834	USD	4,569,422	4,657,396	4.21
			4,569,422	**4,657,396**	**4.21**
Total - Shares			**85,892,947**	**101,887,355**	**92.05**
Total - Transferable securities admitted to an official stock exchange listing			**85,892,947**	**101,887,355**	**92.05**
TOTAL INVESTMENT PORTFOLIO			**85,892,947**	**101,887,355**	**92.05**

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

The accompanying notes form an integral part of these financial statements.

Natixis International Funds (Lux) I

Loomis Sayles Global Growth Equity Fund

Statistics
As at June 30, 2024

Net asset value per share	
H-R/A (EUR)	192.32
I/A (USD)	253.87
I/A (EUR)	205.79
N/A (USD)	113.30
N1/A (GBP)	189.23
Q/A (USD)	269.51
Q/A (GBP)	186.31
R/A (USD)	238.03
R/A (EUR)	206.60
RE/A (USD)	154.64
S/A (USD)	134.37
S/A (GBP)	127.29
S/D (GBP)	191.93
S2/A (USD)	173.32
S2/A (GBP)	171.12

Number of shares outstanding	
H-R/A (EUR)	5,915.221
I/A (USD)	8,755.302
I/A (EUR)	300.000
N/A (USD)	1,952.270
N1/A (GBP)	16,986.581
Q/A (USD)	121,311.079
Q/A (GBP)	48.450
R/A (USD)	33,245.030
R/A (EUR)	3,148.689
RE/A (USD)	1,319.992
S/A (USD)	261,699.567
S/A (GBP)	126,784.000
S/D (GBP)	47,685.000
S2/A (USD)	13,590.508
S2/A (GBP)	2,412,089.888

Natixis International Funds (Lux) I

Loomis Sayles Global Growth Equity Fund

Statement of Investments
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Transferable securities admitted to an official stock exchange listing					
Shares					
Brazil					
Ambev SA ADR	4,841,963	USD	14,204,735	9,926,024	1.55
			14,204,735	**9,926,024**	**1.55**
Canada					
Shopify Inc	305,022	USD	18,161,040	20,146,703	3.15
			18,161,040	**20,146,703**	**3.15**
China					
Alibaba Group Holding Ltd ADR	77,367	USD	12,585,971	5,570,424	0.87
Baidu Inc ADR	75,025	USD	13,021,631	6,488,162	1.01
Tencent Holdings Ltd	350,800	HKD	19,362,076	16,732,577	2.61
Trip.com Group Ltd ADR	315,164	USD	9,786,432	14,812,708	2.31
Yum China Holdings Inc	152,726	USD	7,698,464	4,710,070	0.74
			62,454,574	**48,313,941**	**7.54**
Denmark					
Novo Nordisk A/S	163,967	DKK	7,911,033	23,696,533	3.70
			7,911,033	**23,696,533**	**3.70**
France					
Pluxee NV	45,277	EUR	1,154,866	1,271,129	0.20
Sodexo SA	45,277	EUR	3,186,510	4,076,152	0.63
			4,341,376	**5,347,281**	**0.83**
Great Britain					
ARM Holdings PLC ADR	95,948	USD	5,126,271	15,699,012	2.45
Reckitt Benckiser Group PLC	33,647	GBP	2,687,441	1,821,270	0.29
Unilever PLC	84,209	EUR	4,460,226	4,628,071	0.72
			12,273,938	**22,148,353**	**3.46**
Hong Kong					
Budweiser Brewing Co. APAC Ltd 144A[(2)]	841,567	HKD	2,467,805	991,677	0.15
			2,467,805	**991,677**	**0.15**
Ireland					
Experian PLC	321,490	GBP	10,752,174	14,979,738	2.34
			10,752,174	**14,979,738**	**2.34**
Japan					
FANUC Corp	383,200	JPY	13,968,473	10,503,101	1.64
			13,968,473	**10,503,101**	**1.64**
Netherlands					
Adyen NV 144A[(2)]	15,421	EUR	20,638,324	18,398,365	2.87
NXP Semiconductors NV	46,413	USD	6,983,012	12,489,274	1.95
			27,621,336	**30,887,639**	**4.82**
Switzerland					
CRISPR Therapeutics AG	173,874	USD	15,256,133	9,390,934	1.47
Nestle SA	50,251	CHF	5,485,489	5,129,114	0.80
Novartis AG	200,596	CHF	16,919,383	21,468,192	3.35
Roche Holding AG	27,268	CHF	8,571,483	7,571,073	1.18
			46,232,488	**43,559,313**	**6.80**
United States					
Alnylam Pharmaceuticals Inc	64,002	USD	10,594,320	15,552,486	2.43
Alphabet Inc	206,676	USD	19,667,932	37,646,033	5.88
Amazon.com Inc	218,472	USD	28,127,192	42,219,714	6.59

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Autodesk Inc	22,535	USD	5,027,733	5,576,286	0.87
Block Inc	87,700	USD	8,579,302	5,655,773	0.88
Boeing Co/The	130,001	USD	23,794,308	23,661,482	3.69
Deere & Co	9,815	USD	2,560,441	3,667,179	0.57
Doximity Inc	210,875	USD	8,475,989	5,898,174	0.92
Expeditors International of Washington Inc	33,027	USD	3,006,544	4,121,439	0.64
Meta Platforms Inc	93,533	USD	20,243,736	47,161,209	7.36
Microsoft Corp	61,267	USD	13,545,596	27,383,286	4.28
Netflix Inc	40,992	USD	14,037,950	27,664,681	4.32
Oracle Corp	182,007	USD	12,300,828	25,699,388	4.01
QUALCOMM Inc	55,593	USD	6,731,827	11,073,014	1.73
Salesforce Inc	51,791	USD	10,263,292	13,315,466	2.08
SEI Investments Co	70,364	USD	4,077,270	4,551,847	0.71
Tesla Inc	126,536	USD	25,078,032	25,038,944	3.91
Under Armour Inc	396,099	USD	6,612,611	2,641,980	0.41
Vertex Pharmaceuticals Inc	26,990	USD	6,019,424	12,650,753	1.98
Visa Inc	82,221	USD	16,155,163	21,580,546	3.37
Yum! Brands Inc	27,853	USD	2,999,597	3,689,408	0.58
			247,899,087	**366,449,088**	**57.21**
Uruguay					
MercadoLibre Inc	23,804	USD	26,190,338	39,119,493	6.11
			26,190,338	**39,119,493**	**6.11**
Total - Shares			**494,478,397**	**636,068,884**	**99.30**
Total - Transferable securities admitted to an official stock exchange listing			**494,478,397**	**636,068,884**	**99.30**
TOTAL INVESTMENT PORTFOLIO			**494,478,397**	**636,068,884**	**99.30**

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

Natixis International Funds (Lux) I

Loomis Sayles U.S. Growth Equity Fund

Statistics
As at June 30, 2024

Net asset value per share	
C/A (USD)	225.24
CT/A (USD)	118.95
F/A (USD)	316.54
H-I/A (EUR)	207.15
H-N/A (EUR)	218.66
H-N/D (GBP)	211.60
H-P/A (SGD)	121.27
H-R/A (CHF)	251.95
H-R/A (EUR)	254.88
H-R/A (SGD)	242.67
H-S/A (EUR)	181.74
H-S/A (GBP)	204.86
H-S/A (SGD)	233.14
H-S1/A (EUR)	219.89
H-S1/A (GBP)	281.67
H-SN1/D (GBP)	230.96
I/A (USD)	330.80
I/A (EUR)	292.70
I/A (GBP)	330.71
I/D (USD)	166.77
N/A (USD)	299.07
N/A (EUR)	321.95
N/A (GBP)	175.71
N/D (USD)	243.38
N/D (GBP)	122.30
N1/A (USD)	229.31
R/A (USD)	310.34
R/A (EUR)	256.77
R/A (GBP)	296.97
R/D (USD)	312.94
RE/A (USD)	281.83
S/A (USD)	321.82
S/A (EUR)	294.32
S/A (GBP)	282.56
S/D (USD)	201.85
S1/A (USD)	347.60
S1/A (EUR)	336.27
S1/A (GBP)	398.78
SN1/A (USD)	229.95
SN1/D (USD)	243.33
SN1/D (GBP)	247.08

Natixis International Funds (Lux) I

Loomis Sayles U.S. Growth Equity Fund

Statistics (continued)
As at June 30, 2024

Number of shares outstanding	
C/A (USD)	6,310.988
CT/A (USD)	100,360.407
F/A (USD)	22,045.276
H-I/A (EUR)	25,234.972
H-N/A (EUR)	92,725.585
H-N/D (GBP)	1,095.000
H-P/A (SGD)	156,161.955
H-R/A (CHF)	853.000
H-R/A (EUR)	605,600.388
H-R/A (SGD)	32,468.698
H-S/A (EUR)	620,757.258
H-S/A (GBP)	22,227.566
H-S/A (SGD)	774,615.581
H-S1/A (EUR)	54,437.062
H-S1/A (GBP)	91,501.060
H-SN1/D (GBP)	12,662.696
I/A (USD)	1,230,345.534
I/A (EUR)	18,904.150
I/A (GBP)	4,314.944
I/D (USD)	6,884.252
N/A (USD)	12,519.728
N/A (EUR)	619,687.725
N/A (GBP)	1,680.110
N/D (USD)	10,819.489
N/D (GBP)	19,518.824
N1/A (USD)	51,536.154
R/A (USD)	947,906.365
R/A (EUR)	118,482.121
R/A (GBP)	375.000
R/D (USD)	28,805.110
RE/A (USD)	45,146.419
S/A (USD)	1,761,514.138
S/A (EUR)	105,768.284
S/A (GBP)	71,226.082
S/D (USD)	121,163.042
S1/A (USD)	2,013,161.515
S1/A (EUR)	1,040,255.971
S1/A (GBP)	435,415.298
SN1/A (USD)	14,395.250
SN1/D (USD)	266,109.206
SN1/D (GBP)	2,076,980.316

Natixis International Funds (Lux) I

Loomis Sayles U.S. Growth Equity Fund

Statement of Investments
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Transferable securities admitted to an official stock exchange listing					
Shares					
Canada					
Shopify Inc	1,135,549	USD	69,467,516	75,003,011	1.78
			69,467,516	**75,003,011**	**1.78**
China					
Alibaba Group Holding Ltd ADR	387,722	USD	56,089,057	27,915,984	0.66
Yum China Holdings Inc	379,004	USD	16,981,315	11,688,483	0.28
			73,070,372	**39,604,467**	**0.94**
Denmark					
Novo Nordisk A/S ADR	703,776	USD	41,999,091	100,456,986	2.39
			41,999,091	**100,456,986**	**2.39**
Switzerland					
Novartis AG ADR	468,147	USD	40,474,768	49,838,930	1.19
			40,474,768	**49,838,930**	**1.19**
United States					
Alphabet Inc - Class A	1,548,620	USD	143,960,270	282,081,133	6.71
Alphabet Inc - Class C	8,787	USD	573,946	1,611,712	0.04
Amazon.com Inc	1,268,338	USD	150,131,199	245,106,318	5.83
Autodesk Inc	472,005	USD	88,055,942	116,797,637	2.78
Block Inc	594,911	USD	54,427,653	38,365,810	0.91
Boeing Co/The	1,115,292	USD	203,681,771	202,994,297	4.83
Deere & Co	57,718	USD	14,848,146	21,565,176	0.51
Expeditors International of Washington Inc	468,095	USD	42,193,345	58,413,575	1.39
FactSet Research Systems Inc	123,296	USD	40,311,579	50,338,058	1.20
GRAIL Inc	57,969	USD	2,078,405	890,984	0.02
Illumina Inc	347,818	USD	72,453,019	36,305,243	0.86
Intuitive Surgical Inc	142,883	USD	34,713,008	63,561,503	1.51
Meta Platforms Inc	593,424	USD	133,060,535	299,216,249	7.12
Microsoft Corp	470,869	USD	117,360,153	210,454,900	5.01
Monster Beverage Corp	1,951,075	USD	79,792,439	97,456,196	2.32
Netflix Inc	309,743	USD	114,650,308	209,039,356	4.97
NVIDIA Corp	3,137,954	USD	70,865,104	387,662,837	9.22
Oracle Corp	1,419,110	USD	111,650,598	200,378,332	4.77
PayPal Holdings Inc	539,631	USD	48,471,334	31,314,787	0.75
QUALCOMM Inc	453,017	USD	48,832,709	90,231,926	2.15
Regeneron Pharmaceuticals Inc	92,350	USD	55,010,836	97,062,620	2.31
Salesforce Inc	473,915	USD	92,284,408	121,843,547	2.90
SEI Investments Co	702,503	USD	43,015,325	45,444,919	1.08
Starbucks Corp	783,468	USD	63,777,069	60,992,984	1.45
Tesla Inc	1,219,312	USD	243,337,200	241,277,459	5.74
Thermo Fisher Scientific Inc	108,710	USD	58,974,808	60,116,630	1.43
Vertex Pharmaceuticals Inc	248,348	USD	66,068,768	116,405,675	2.77
Visa Inc	739,018	USD	149,893,640	193,970,054	4.61
Walt Disney Co/The	1,189,694	USD	131,557,639	118,124,717	2.81
Workday Inc	164,463	USD	30,435,013	36,767,348	0.88
Yum! Brands Inc	323,973	USD	34,466,929	42,913,464	1.02
			2,540,933,098	**3,778,705,446**	**89.90**
Total - Shares			**2,765,944,845**	**4,043,608,840**	**96.20**
Total - Transferable securities admitted to an official stock exchange listing			**2,765,944,845**	**4,043,608,840**	**96.20**

The accompanying notes form an integral part of these financial statements.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Transferable securities dealt in on another regulated market					
Shares					
Switzerland					
Roche Holding AG ADR	1,064,915	USD	40,701,382	36,920,603	0.88
			40,701,382	**36,920,603**	**0.88**
Total - Shares			**40,701,382**	**36,920,603**	**0.88**
Total - Transferable securities dealt in on another regulated market			**40,701,382**	**36,920,603**	**0.88**
TOTAL INVESTMENT PORTFOLIO			**2,806,646,227**	**4,080,529,443**	**97.08**

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

Natixis International Funds (Lux) I

Loomis Sayles Sakorum Long Short Growth Equity Fund

Statistics
As at June 30, 2024

Net asset value per share	
EI/A-NPF (USD)	132.71
EI/A-NPF (EUR)	119.08
EI/A-NPF (GBP)	113.08
H-EI/A-NPF (GBP)	107.91
H-N1/A (EUR)	96.81
H-Q/A-NPF (EUR)	127.46
I/A (USD)	123.51
J-I-NPF/A (USD)	100.10
J-R-NPF/A (USD)	99.81
N/A (USD)	123.49
N1/A (USD)	123.92
N1/A (EUR)	102.40
N1/A (GBP)	113.92
R/A (USD)	122.16
RE/A (USD)	121.33
S/A (USD)	124.09
S1/A (USD)	124.46
S2/A (USD)	128.54
S2/A (GBP)	111.35

Number of shares outstanding	
EI/A-NPF (USD)	2,244.186
EI/A-NPF (EUR)	113,521.935
EI/A-NPF (GBP)	188,249.940
H-EI/A-NPF (GBP)	22,757.831
H-N1/A (EUR)	100,000.000
H-Q/A-NPF (EUR)	336,694.678
I/A (USD)	624.422
J-I-NPF/A (USD)	35.000
J-R-NPF/A (USD)	35.000
N/A (USD)	30.000
N1/A (USD)	30.000
N1/A (EUR)	9,780.000
N1/A (GBP)	30.000
R/A (USD)	5,528.913
RE/A (USD)	30.000
S/A (USD)	30.000
S1/A (USD)	30.000
S2/A (USD)	30.000
S2/A (GBP)	30.000

Natixis International Funds (Lux) I

Loomis Sayles Sakorum Long Short Growth Equity Fund

Statement of Investments
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Other transferable securities					
Treasury Bills					
United States					
United States Treasury Bill 0.000% 11/07/2024	7,540,000	USD	7,529,342	7,529,342	7.31
United States Treasury Bill 0.000% 08/08/2024	8,570,000	USD	8,523,909	8,523,909	8.27
United States Treasury Bill 0.000% 05/09/2024	8,600,000	USD	8,519,175	8,517,712	8.27
United States Treasury Bill 0.000% 03/10/2024	9,455,000	USD	9,332,773	9,327,239	9.05
United States Treasury Bill 0.000% 31/10/2024	9,485,000	USD	9,327,048	9,318,657	9.04
United States Treasury Bill 0.000% 29/11/2024	10,520,000	USD	10,314,307	10,294,077	9.99
United States Treasury Bill 0.000% 26/12/2024	10,555,000	USD	10,314,200	10,288,055	9.99
United States Treasury Bill 0.000% 23/01/2025	10,595,000	USD	10,316,499	10,297,625	9.99
United States Treasury Bill 0.000% 20/02/2025	10,635,000	USD	10,309,910	10,291,091	9.99
United States Treasury Bill 0.000% 20/03/2025	10,675,000	USD	10,301,064	10,290,255	9.99
United States Treasury Bill 0.000% 17/04/2025	4,685,000	USD	4,500,719	4,499,592	4.37
United States Treasury Bill 0.000% 15/05/2025	2,810,000	USD	2,688,219	2,688,560	2.61
			101,977,165	**101,866,114**	**98.87**
Total - Treasury Bills			**101,977,165**	**101,866,114**	**98.87**
Total - Other transferable securities			**101,977,165**	**101,866,114**	**98.87**
TOTAL INVESTMENT PORTFOLIO			**101,977,165**	**101,866,114**	**98.87**

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

The accompanying notes form an integral part of these financial statements.

Natixis International Funds (Lux) I

Thematics AI and Robotics Fund

Statistics
As at June 30, 2024

Net asset value per share	
CT/A (USD)	119.79
H-I/A (CHF)	94.30
H-I/A (EUR)	166.61
H-N/A (CHF)	168.03
H-N/A (EUR)	189.24
H-R/A (EUR)	160.45
H-R/A (SGD)	186.39
H-RE/A (EUR)	224.68
H-S/A (EUR)	172.28
I/A (USD)	266.87
I/A (EUR)	216.48
N/A (USD)	194.69
N/A (EUR)	218.18
N1/A (USD)	268.01
N1/A (EUR)	205.65
N1/A (GBP)	215.88
R/A (USD)	254.67
R/A (EUR)	222.18
R/A (SGD)	179.99
RE/A (USD)	190.35
RE/A (EUR)	180.18
S/A (USD)	269.88
S/A (EUR)	126.53
S2/A (USD)	108.04
S2/A (EUR)	109.99
S2/A (GBP)	109.00

Natixis International Funds (Lux) I

Thematics AI and Robotics Fund

Statistics (continued)
As at June 30, 2024

Number of shares outstanding	
CT/A (USD)	146,304.672
H-I/A (CHF)	3,358.991
H-I/A (EUR)	245,811.568
H-N/A (CHF)	9,337.000
H-N/A (EUR)	63,853.038
H-R/A (EUR)	641,889.611
H-R/A (SGD)	5,592.327
H-RE/A (EUR)	2,141.182
H-S/A (EUR)	771,462.065
I/A (USD)	36,401.526
I/A (EUR)	262,845.241
N/A (USD)	16,095.390
N/A (EUR)	580,683.072
N1/A (USD)	14,882.766
N1/A (EUR)	23,886.903
N1/A (GBP)	59,725.598
R/A (USD)	197,357.026
R/A (EUR)	1,229,434.985
R/A (SGD)	10,976.453
RE/A (USD)	6,864.736
RE/A (EUR)	17,462.834
S/A (USD)	79,313.448
S/A (EUR)	464,703.674
S2/A (USD)	8,932.677
S2/A (EUR)	575,444.834
S2/A (GBP)	123,538.020

Natixis International Funds (Lux) I

Thematics AI and Robotics Fund

Statement of Investments
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Transferable securities admitted to an official stock exchange listing					
Shares					
France					
Sartorius Stedim Biotech	50,164	EUR	16,987,550	8,241,963	0.76
			16,987,550	**8,241,963**	**0.76**
Germany					
Siemens AG	75,884	EUR	11,079,564	14,128,390	1.30
Siemens Healthineers AG 144A[(2)]	401,980	EUR	20,614,068	23,178,237	2.14
			31,693,632	**37,306,627**	**3.44**
Japan					
Daifuku Co Ltd	793,108	JPY	17,673,302	14,840,571	1.37
FANUC Corp	434,527	JPY	15,491,132	11,909,932	1.09
Keyence Corp	51,903	JPY	20,702,963	22,763,612	2.10
			53,867,397	**49,514,115**	**4.56**
Netherlands					
ASML Holding NV	36,760	EUR	23,478,151	37,986,738	3.50
BE Semiconductor Industries NV	105,793	EUR	11,594,356	17,704,828	1.63
QIAGEN NV	572,317	EUR	26,643,608	23,645,808	2.18
			61,716,115	**79,337,374**	**7.31**
Norway					
AutoStore Holdings Ltd 144A[(2)]	14,556,033	NOK	22,155,625	17,170,582	1.58
			22,155,625	**17,170,582**	**1.58**
Sweden					
Hexagon AB	1,543,356	SEK	15,695,211	17,437,117	1.61
			15,695,211	**17,437,117**	**1.61**
Switzerland					
Kardex Holding AG	47,423	CHF	8,944,392	12,032,545	1.11
Tecan Group AG	51,952	CHF	21,036,727	17,390,655	1.60
			29,981,119	**29,423,200**	**2.71**
Taiwan					
Taiwan Semiconductor Manufacturing Co Ltd	1,408,248	TWD	27,865,451	41,932,931	3.86
			27,865,451	**41,932,931**	**3.86**
United States					
Advanced Micro Devices Inc	194,138	USD	20,438,773	31,491,069	2.90
Alphabet Inc	254,986	USD	26,479,817	46,445,785	4.28
Altair Engineering Inc	331,249	USD	18,947,687	32,488,888	2.99
ANSYS Inc	160,148	USD	49,163,693	51,487,704	4.74
Bentley Systems Inc	361,905	USD	18,422,316	17,863,642	1.65
Cadence Design Systems Inc	114,838	USD	16,186,963	35,341,440	3.26
Crowdstrike Holdings Inc	89,072	USD	15,711,060	34,131,489	3.14
Hologic Inc	378,108	USD	25,985,085	28,074,488	2.59
Intuitive Surgical Inc	77,975	USD	19,254,805	34,687,401	3.20
John Bean Technologies Corp	191,769	USD	19,437,251	18,212,274	1.68
KLA Corp	32,635	USD	9,428,795	26,908,163	2.48
Manhattan Associates Inc	83,393	USD	18,307,480	20,571,387	1.90
Mettler-Toledo International Inc	9,642	USD	10,805,844	13,475,813	1.24
MongoDB Inc	77,690	USD	24,392,291	19,419,461	1.79
NVIDIA Corp	710,113	USD	21,216,156	87,727,315	8.08
ON Semiconductor Corp	153,975	USD	6,529,356	10,554,964	0.97
PTC Inc	182,745	USD	21,450,652	33,199,356	3.06

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Rockwell Automation Inc	60,524	USD	14,967,872	16,661,040	1.54
Roper Technologies Inc	36,888	USD	15,520,574	20,792,391	1.92
ServiceNow Inc	47,463	USD	22,990,095	37,337,420	3.44
Snowflake Inc	265,903	USD	41,677,098	35,920,884	3.31
SPS Commerce Inc	84,096	USD	9,905,904	15,823,576	1.46
Symbotic Inc	709,108	USD	26,757,981	24,932,244	2.30
Synopsys Inc	67,019	USD	19,381,153	39,880,325	3.67
Teradyne Inc	143,323	USD	15,870,251	21,253,333	1.96
Tyler Technologies Inc	28,017	USD	9,914,120	14,086,469	1.30
			519,143,072	**768,768,321**	**70.85**
Total - Shares			**779,105,172**	**1,049,132,230**	**96.68**
Total - Transferable securities admitted to an official stock exchange listing			**779,105,172**	**1,049,132,230**	**96.68**
TOTAL INVESTMENT PORTFOLIO			**779,105,172**	**1,049,132,230**	**96.68**

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

Natixis International Funds (Lux) I

Thematics Climate Selection Fund

Statistics
As at June 30, 2024

Net asset value per share	
H-Q/A (EUR)	98.91
I/A (USD)	144.82
I/A (EUR)	133.10
R/A (USD)	143.05
R/A (EUR)	131.48
Number of shares outstanding	
H-Q/A (EUR)	137,516.074
I/A (USD)	30.000
I/A (EUR)	30.000
R/A (USD)	30.000
R/A (EUR)	977.635

Natixis International Funds (Lux) I

Thematics Climate Selection Fund

Statement of Investments
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Transferable securities admitted to an official stock exchange listing					
Shares					
Canada					
Lululemon Athletica Inc	363	USD	109,913	108,428	0.74
Stantec Inc	3,683	CAD	172,709	308,265	2.09
			282,622	**416,693**	**2.83**
France					
Veolia Environnement SA	8,005	EUR	237,036	239,536	1.63
Worldline SA/France 144A[(2)]	8,601	EUR	271,547	93,287	0.63
			508,583	**332,823**	**2.26**
Germany					
Brenntag SE	3,589	EUR	273,588	242,176	1.65
Siemens AG	1,403	EUR	149,709	261,217	1.77
			423,297	**503,393**	**3.42**
Great Britain					
Auto Trader Group PLC 144A[(2)]	24,439	GBP	196,820	247,518	1.68
Pennon Group PLC	39,290	GBP	354,788	284,837	1.93
Pets at Home Group PLC	91,354	GBP	316,975	341,130	2.32
Severn Trent PLC	8,113	GBP	235,244	244,084	1.66
Spirax Group PLC	1,600	GBP	210,227	171,513	1.16
			1,314,054	**1,289,082**	**8.75**
Ireland					
Medtronic PLC	2,854	USD	211,177	224,638	1.53
			211,177	**224,638**	**1.53**
Japan					
Daifuku Co Ltd	14,250	JPY	256,447	266,645	1.81
Shimadzu Corp	11,680	JPY	320,584	292,254	1.98
			577,031	**558,899**	**3.79**
Netherlands					
ASML Holding NV	505	EUR	293,631	521,858	3.55
QIAGEN NV	11,977	EUR	501,894	494,841	3.36
Wolters Kluwer NV	2,000	EUR	270,766	331,814	2.25
			1,066,291	**1,348,513**	**9.16**
Sweden					
Alfa Laval AB	7,809	SEK	290,353	342,218	2.32
			290,353	**342,218**	**2.32**
Switzerland					
DSM-Firmenich AG	3,664	EUR	416,899	414,680	2.82
Givaudan SA	75	CHF	224,952	355,553	2.41
			641,851	**770,233**	**5.23**
Taiwan					
Taiwan Semiconductor Manufacturing Co Ltd	18,901	TWD	300,387	562,809	3.82
			300,387	**562,809**	**3.82**
United States					
Adobe Inc	741	USD	306,580	411,655	2.80
Advanced Micro Devices Inc	2,622	USD	246,807	425,315	2.89
AECOM	1,972	USD	145,656	173,812	1.18
Agilent Technologies Inc	1,460	USD	178,543	189,260	1.29

(2) See Note 14.

Natixis International Funds (Lux) I

Thematics Climate Selection Fund

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Alphabet Inc	2,573	USD	306,346	468,672	3.18
Autodesk Inc	725	USD	144,467	179,401	1.22
Cadence Design Systems Inc	1,189	USD	296,664	365,915	2.48
Chipotle Mexican Grill Inc	2,350	USD	73,251	147,227	1.00
CVS Health Corp	4,459	USD	361,140	263,349	1.79
Estee Lauder Cos Inc/The	1,029	USD	210,490	109,486	0.74
Intuit Inc	400	USD	183,861	262,884	1.78
Merck & Co Inc	2,720	USD	263,991	336,736	2.29
Mettler-Toledo International Inc	184	USD	240,301	257,157	1.75
MSCI Inc	655	USD	292,630	315,546	2.14
Nasdaq Inc	5,381	USD	295,985	324,259	2.20
NIKE Inc	2,567	USD	270,215	193,475	1.31
NVIDIA Corp	7,110	USD	172,412	878,369	5.96
Palo Alto Networks Inc	1,327	USD	347,220	449,866	3.05
S&P Global Inc	770	USD	284,421	343,420	2.33
ServiceNow Inc	730	USD	328,608	574,269	3.90
Synopsys Inc	1,127	USD	464,705	670,633	4.55
Thermo Fisher Scientific Inc	445	USD	232,882	246,085	1.67
Visa Inc	884	USD	180,244	232,023	1.58
Waste Management Inc	816	USD	131,466	174,085	1.18
Zurn Elkay Water Solutions Corp	4,850	USD	138,970	142,590	0.97
			6,097,855	**8,135,489**	**55.23**
Total - Shares			**11,713,501**	**14,484,790**	**98.34**
Total - Transferable securities admitted to an official stock exchange listing			**11,713,501**	**14,484,790**	**98.34**
TOTAL INVESTMENT PORTFOLIO			**11,713,501**	**14,484,790**	**98.34**

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

The accompanying notes form an integral part of these financial statements.

Natixis International Funds (Lux) I

Thematics Meta Fund

Statistics
As at June 30, 2024

Net asset value per share	
H-I/A (CHF)	134.48
H-I/A (EUR)	139.83
H-N/A (CHF)	114.58
H-N/A (EUR)	100.36
H-R/A (CHF)	130.32
H-R/A (EUR)	135.63
H-R/A (SGD)	115.35
H-RE/A (EUR)	121.60
I/A (USD)	200.24
I/A (EUR)	173.40
N/A (USD)	134.25
N/A (EUR)	162.95
N1/A (USD)	201.07
N1/A (EUR)	163.81
N1/A (GBP)	162.46
R/A (USD)	191.04
R/A (EUR)	171.11
R/A (HKD)	122.38
R/A (SGD)	119.11
RE/A (USD)	140.97
RE/A (EUR)	136.62
S/A (EUR)	145.66

Number of shares outstanding	
H-I/A (CHF)	14,405.734
H-I/A (EUR)	5,238.725
H-N/A (CHF)	2,782.000
H-N/A (EUR)	1,420.946
H-R/A (CHF)	387.000
H-R/A (EUR)	1,808,852.942
H-R/A (SGD)	2,027.051
H-RE/A (EUR)	2,277.917
I/A (USD)	23,523.272
I/A (EUR)	201,307.040
N/A (USD)	625.000
N/A (EUR)	57,336.269
N1/A (USD)	6,740.832
N1/A (EUR)	3,012.771
N1/A (GBP)	8,293.337
R/A (USD)	47,678.334
R/A (EUR)	1,799,080.429
R/A (HKD)	2,652.908
R/A (SGD)	7,595.119
RE/A (USD)	11,590.735
RE/A (EUR)	5,983.020
S/A (EUR)	447,504.331

Natixis International Funds (Lux) I

Thematics Meta Fund

Statement of Investments
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Transferable securities admitted to an official stock exchange listing					
Shares					
Australia					
Atlassian Corp	18,896	USD	3,768,428	3,342,272	0.46
			3,768,428	**3,342,272**	**0.46**
Brazil					
Cia de Saneamento Basico do Estado de Sao Paulo	183,960	BRL	1,747,127	2,482,955	0.34
Smartfit Escola de Ginastica e Danca SA	469,680	BRL	2,179,316	1,826,480	0.25
			3,926,443	**4,309,435**	**0.59**
Canada					
Descartes Systems Group Inc/The	41,465	USD	2,924,754	4,015,432	0.55
Lululemon Athletica Inc	5,894	USD	2,058,032	1,760,582	0.24
Stantec Inc	52,227	CAD	1,978,310	4,371,352	0.59
Waste Connections Inc	28,607	USD	3,281,362	5,016,529	0.68
			10,242,458	**15,163,895**	**2.06**
China					
ANTA Sports Products Ltd	188,699	HKD	2,883,960	1,812,697	0.25
			2,883,960	**1,812,697**	**0.25**
France					
Danone SA	63,872	EUR	3,981,403	3,907,427	0.53
Elis SA	119,570	EUR	1,841,341	2,591,170	0.35
EssilorLuxottica SA	18,853	EUR	3,481,003	4,065,319	0.56
L'Oreal SA	6,054	EUR	2,412,499	2,660,406	0.36
Pluxee NV	97,503	EUR	2,944,114	2,737,337	0.37
Sartorius Stedim Biotech	6,820	EUR	2,229,114	1,120,466	0.15
Veolia Environnement SA	171,680	EUR	4,587,429	5,137,216	0.70
Worldline SA/France 144A[(2)]	93,468	EUR	4,886,240	1,013,765	0.14
			26,363,143	**23,233,106**	**3.16**
Germany					
Brenntag SE	30,076	EUR	1,900,933	2,029,433	0.27
Puma SE	33,380	EUR	3,122,696	1,533,685	0.21
Scout24 SE 144A[(2)]	38,283	EUR	2,938,750	2,921,325	0.40
Siemens AG	10,316	EUR	1,512,883	1,920,706	0.26
Siemens Healthineers AG 144A[(2)]	54,648	EUR	2,804,348	3,151,002	0.43
			12,279,610	**11,556,151**	**1.57**
Great Britain					
Auto Trader Group PLC 144A[(2)]	406,974	GBP	3,108,817	4,121,815	0.56
Ferguson PLC	22,113	GBP	2,464,348	4,258,713	0.58
Halma PLC	223,293	GBP	6,156,824	7,638,097	1.04
Intertek Group PLC	27,738	GBP	1,727,383	1,680,938	0.23
London Stock Exchange Group PLC	28,383	GBP	3,078,809	3,372,611	0.46
nVent Electric PLC	58,670	USD	2,319,379	4,494,685	0.61
Oxford Nanopore Technologies PLC	1,133,032	GBP	3,274,969	1,352,059	0.18
Pennon Group PLC	474,920	GBP	5,668,647	3,442,988	0.47
Pentair PLC	50,346	USD	2,305,467	3,860,052	0.53
Pets at Home Group PLC	805,748	GBP	4,206,594	3,008,785	0.41
Reckitt Benckiser Group PLC	32,251	GBP	2,531,677	1,745,687	0.24
RELX PLC	86,992	GBP	2,623,429	4,001,694	0.54

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Severn Trent PLC	116,596	GBP	3,556,347	3,507,851	0.48
Soho House & Co Inc	296,201	USD	2,040,575	1,572,828	0.21
Spirax Group PLC	24,315	GBP	2,883,310	2,606,472	0.35
			47,946,575	**50,665,275**	**6.89**
Indonesia					
Telkom Indonesia Persero Tbk PT	8,553,792	IDR	1,523,044	1,635,015	0.22
			1,523,044	**1,635,015**	**0.22**
Ireland					
Experian PLC	50,853	GBP	1,739,270	2,369,466	0.32
Kerry Group PLC	30,948	EUR	3,819,681	2,509,238	0.34
Medtronic PLC	44,282	USD	4,536,437	3,485,438	0.48
			10,095,388	**8,364,142**	**1.14**
Israel					
CyberArk Software Ltd	14,659	USD	2,166,101	4,008,069	0.54
Mobileye Global Inc	109,270	USD	3,203,176	3,068,854	0.42
Wix.com Ltd	14,770	USD	1,139,872	2,349,501	0.32
			6,509,149	**9,426,424**	**1.28**
Italy					
Amplifon SpA	133,329	EUR	5,373,117	4,749,848	0.65
Industrie de Nora SpA	133,941	EUR	1,983,730	1,607,769	0.22
Technogym SpA 144A(2)	321,285	EUR	3,221,741	3,312,521	0.45
			10,578,588	**9,670,138**	**1.32**
Japan					
Daifuku Co Ltd	107,820	JPY	2,361,965	2,017,524	0.28
FANUC Corp	59,073	JPY	2,054,973	1,619,114	0.22
Keyence Corp	7,056	JPY	2,829,045	3,094,635	0.42
Kurita Water Industries Ltd	59,421	JPY	1,986,904	2,518,906	0.34
Shimadzu Corp	99,554	JPY	2,923,492	2,491,026	0.34
Shimano Inc	17,790	JPY	3,752,245	2,747,654	0.37
Sony Group Corp	43,694	JPY	3,856,361	3,704,957	0.51
			19,764,985	**18,193,816**	**2.48**
Luxembourg					
Eurofins Scientific SE	57,353	EUR	4,058,338	2,861,357	0.39
L'Occitane International SA	595,902	HKD	1,993,440	2,534,001	0.34
			6,051,778	**5,395,358**	**0.73**
Netherlands					
Aalberts NV	80,943	EUR	3,211,739	3,289,604	0.45
Adyen NV 144A(2)	2,017	EUR	2,648,932	2,406,780	0.33
ASML Holding NV	4,997	EUR	3,180,663	5,164,166	0.70
Basic-Fit NV 144A(2)	237,833	EUR	8,260,359	5,128,532	0.70
BE Semiconductor Industries NV	14,382	EUR	1,549,309	2,406,910	0.33
QIAGEN NV	182,409	EUR	8,343,081	7,536,407	1.02
Wolters Kluwer NV	30,261	EUR	2,671,276	5,020,465	0.68
			29,865,359	**30,952,864**	**4.21**
Norway					
AutoStore Holdings Ltd 144A(2)	1,978,842	NOK	2,969,388	2,334,281	0.32
			2,969,388	**2,334,281**	**0.32**
South Korea					
Coway Co Ltd	47,047	KRW	2,774,821	2,194,251	0.30
			2,774,821	**2,194,251**	**0.30**

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Sweden					
Alfa Laval AB	71,524	SEK	1,670,731	3,134,425	0.43
Hexagon AB	209,814	SEK	2,135,364	2,370,516	0.32
Sdiptech AB	94,894	SEK	2,137,307	2,894,264	0.39
			5,943,402	**8,399,205**	**1.14**
Switzerland					
Alcon Inc	47,686	USD	3,604,243	4,247,882	0.58
DSM-Firmenich AG	37,800	EUR	5,604,596	4,278,048	0.58
Garmin Ltd	15,030	USD	2,006,116	2,448,662	0.33
Givaudan SA	689	CHF	2,638,277	3,268,312	0.45
Kardex Holding AG	6,447	CHF	1,217,221	1,635,783	0.22
Lonza Group AG	7,433	CHF	3,917,437	4,056,606	0.55
Tecan Group AG	7,063	CHF	2,869,879	2,364,200	0.32
			21,857,769	**22,299,493**	**3.03**
Taiwan					
Taiwan Semiconductor Manufacturing Co Ltd	191,446	TWD	3,755,687	5,700,638	0.78
			3,755,687	**5,700,638**	**0.78**
United States					
A O Smith Corp	42,374	USD	2,952,617	3,465,340	0.47
Adobe Inc	10,439	USD	4,857,856	5,799,068	0.79
Advanced Drainage Systems Inc	21,796	USD	2,046,264	3,495,826	0.48
Advanced Micro Devices Inc	26,392	USD	2,778,581	4,281,102	0.58
AECOM	30,319	USD	2,245,432	2,672,341	0.36
Agilent Technologies Inc	24,109	USD	3,049,968	3,125,289	0.43
Alarm.com Holdings Inc	45,643	USD	2,851,492	2,900,167	0.39
Alphabet Inc	34,665	USD	3,599,840	6,314,144	0.86
Altair Engineering Inc	45,032	USD	2,575,873	4,416,752	0.60
Amazon.com Inc	14,234	USD	2,190,231	2,750,768	0.37
American Water Works Co Inc	23,194	USD	3,088,348	2,995,753	0.41
ANSYS Inc	21,772	USD	8,405,457	6,999,576	0.95
API Group Corp	122,215	USD	2,219,830	4,598,932	0.63
Applied Industrial Technologies Inc	12,502	USD	1,139,494	2,425,296	0.33
Autodesk Inc	12,514	USD	3,245,813	3,096,576	0.42
Avantor Inc	145,413	USD	3,972,502	3,082,765	0.42
Bentley Systems Inc	49,200	USD	2,504,450	2,428,501	0.33
BJ's Wholesale Club Holdings Inc	39,586	USD	2,522,849	3,477,193	0.47
Boston Scientific Corp	72,621	USD	3,787,313	5,592,532	0.76
Cadence Design Systems Inc	24,630	USD	4,902,053	7,579,856	1.03
California Water Service Group	42,001	USD	2,171,966	2,036,645	0.28
Chipotle Mexican Grill Inc	35,238	USD	1,149,524	2,207,635	0.30
Cintas Corp	4,791	USD	1,551,245	3,355,000	0.46
Clean Harbors Inc	41,837	USD	4,071,493	9,461,527	1.29
Core & Main Inc	102,038	USD	2,658,198	4,993,758	0.68
CoStar Group Inc	66,101	USD	5,126,300	4,900,745	0.67
Costco Wholesale Corp	6,819	USD	2,628,591	5,795,675	0.79
Crowdstrike Holdings Inc	22,700	USD	4,044,130	8,698,349	1.18
CryoPort Inc	103,756	USD	2,660,087	716,956	0.10
CVS Health Corp	39,764	USD	3,565,774	2,348,486	0.32
Danaher Corp	24,763	USD	5,256,580	6,186,957	0.84
Dexcom Inc	64,911	USD	6,705,361	7,359,647	1.00
Ecolab Inc	36,363	USD	7,118,688	8,654,302	1.18
Essential Utilities Inc	107,816	USD	4,597,218	4,024,783	0.55
Estee Lauder Cos Inc/The	10,228	USD	2,829,249	1,088,311	0.15

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Exact Sciences Corp	63,816	USD	4,139,784	2,696,213	0.37
Exponent Inc	26,666	USD	2,252,474	2,536,503	0.35
FactSet Research Systems Inc	5,378	USD	1,779,735	2,195,668	0.30
Fiserv Inc	21,736	USD	2,381,938	3,239,588	0.44
Fortinet Inc	27,738	USD	1,664,144	1,671,758	0.23
Frontier Communications Parent Inc	151,490	USD	3,155,786	3,966,004	0.54
Gartner Inc	5,022	USD	2,136,327	2,255,136	0.31
Gentex Corp	91,955	USD	3,089,385	3,099,806	0.42
Global Payments Inc	27,689	USD	3,789,220	2,677,533	0.36
GoDaddy Inc	31,953	USD	2,645,744	4,464,158	0.61
HealthEquity Inc	36,074	USD	2,336,484	3,109,590	0.42
Hologic Inc	121,328	USD	8,611,328	9,008,585	1.23
HubSpot Inc	6,423	USD	2,642,337	3,788,274	0.52
IDEX Corp	19,154	USD	3,611,076	3,853,881	0.52
IDEXX Laboratories Inc	3,215	USD	1,580,195	1,566,207	0.21
Intuit Inc	8,815	USD	3,256,446	5,793,332	0.79
Intuitive Surgical Inc	10,601	USD	2,617,624	4,715,633	0.64
John Bean Technologies Corp	26,070	USD	2,642,427	2,475,896	0.34
KLA Corp	4,437	USD	1,281,812	3,658,072	0.50
Labcorp Holdings Inc	17,746	USD	4,198,923	3,611,507	0.49
Littelfuse Inc	10,675	USD	2,588,589	2,728,387	0.37
Manhattan Associates Inc	11,337	USD	2,488,839	2,796,609	0.38
Masco Corp	37,264	USD	1,951,119	2,484,389	0.34
Merck & Co Inc	40,794	USD	3,406,688	5,050,240	0.69
Mettler-Toledo International Inc	1,311	USD	1,469,017	1,831,990	0.25
Microsoft Corp	11,421	USD	2,550,133	5,104,451	0.69
Middlesex Water Co	41,643	USD	2,682,760	2,176,281	0.30
MongoDB Inc	10,562	USD	3,316,048	2,640,009	0.36
Motorola Solutions Inc	11,095	USD	3,209,452	4,283,274	0.58
MSA Safety Inc	24,964	USD	3,502,426	4,685,500	0.64
MSCI Inc	9,913	USD	3,901,565	4,775,407	0.65
Nasdaq Inc	82,019	USD	3,844,867	4,942,467	0.67
Natera Inc	56,359	USD	2,483,244	6,103,079	0.83
Netflix Inc	4,329	USD	1,983,957	2,921,637	0.40
New York Times Co/The	66,220	USD	2,808,266	3,391,122	0.46
NIKE Inc	17,528	USD	2,423,435	1,321,108	0.18
NVIDIA Corp	132,176	USD	4,408,271	16,329,055	2.22
Okta Inc	24,544	USD	2,542,157	2,297,542	0.31
ON Semiconductor Corp	20,932	USD	887,643	1,434,911	0.20
Oracle Corp	19,888	USD	1,785,288	2,808,234	0.38
OSI Systems Inc	28,326	USD	3,282,618	3,895,419	0.53
Palo Alto Networks Inc	20,130	USD	4,226,692	6,824,263	0.93
Planet Fitness Inc	76,070	USD	5,389,134	5,598,019	0.76
PowerSchool Holdings Inc	155,729	USD	3,187,855	3,486,773	0.47
Primo Water Corp	131,126	USD	1,900,498	2,866,412	0.39
Procter & Gamble Co/The	22,284	USD	3,281,361	3,675,019	0.50
Progyny Inc	83,704	USD	3,217,589	2,394,761	0.33
PTC Inc	24,844	USD	2,916,142	4,513,338	0.61
Rapid7 Inc	50,432	USD	2,862,925	2,180,193	0.30
Rockwell Automation Inc	8,228	USD	2,034,831	2,265,011	0.31
Rollins Inc	91,787	USD	3,150,019	4,478,286	0.61
Roper Technologies Inc	5,015	USD	2,109,969	2,826,654	0.38

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
S&P Global Inc	11,884	USD	4,323,958	5,300,333	0.72
ServiceNow Inc	11,512	USD	5,492,741	9,056,484	1.23
Shift4 Payments Inc	52,113	USD	3,766,187	3,822,524	0.52
SJW Group	23,439	USD	1,524,593	1,270,842	0.17
Snowflake Inc	36,149	USD	5,665,858	4,883,320	0.66
Sprouts Farmers Market Inc	43,503	USD	1,343,783	3,639,451	0.50
SPS Commerce Inc	11,433	USD	1,346,674	2,151,161	0.29
Stericycle Inc	79,011	USD	3,749,723	4,592,896	0.63
STERIS PLC	17,735	USD	3,359,655	3,893,628	0.53
Symbotic Inc	96,401	USD	3,637,655	3,389,453	0.46
Synopsys Inc	16,121	USD	4,799,942	9,593,025	1.31
Teradyne Inc	19,484	USD	2,157,506	2,889,317	0.39
Tetra Tech Inc	14,064	USD	1,766,027	2,875,758	0.39
Thermo Fisher Scientific Inc	13,426	USD	6,110,393	7,424,791	1.01
T-Mobile US Inc	25,662	USD	3,093,558	4,521,087	0.62
Topgolf Callaway Brands Corp	122,346	USD	2,921,860	1,871,896	0.26
Toro Co/The	30,556	USD	2,659,586	2,857,313	0.39
Tractor Supply Co	14,497	USD	3,127,559	3,914,155	0.53
TransUnion	30,007	USD	2,462,463	2,225,340	0.30
Tyler Technologies Inc	3,809	USD	1,347,790	1,915,007	0.26
UnitedHealth Group Inc	6,542	USD	3,397,144	3,331,656	0.45
Varonis Systems Inc	63,545	USD	1,979,592	3,048,245	0.42
Veralto Corp	34,796	USD	2,635,999	3,321,956	0.45
Verizon Communications Inc	76,720	USD	2,897,777	3,163,949	0.43
Visa Inc	13,449	USD	2,787,274	3,529,865	0.48
Walt Disney Co/The	19,250	USD	2,666,780	1,911,323	0.26
Waste Management Inc	13,158	USD	1,649,354	2,807,197	0.38
Westinghouse Air Brake Technologies Corp	28,746	USD	2,484,675	4,543,379	0.62
Xylem Inc/NY	36,205	USD	2,615,436	4,910,499	0.67
YETI Holdings Inc	47,103	USD	2,927,419	1,796,963	0.24
Zoetis Inc	25,918	USD	4,546,058	4,493,116	0.61
Zscaler Inc	13,112	USD	1,903,356	2,520,077	0.34
Zurn Elkay Water Solutions Corp	72,882	USD	1,896,729	2,142,743	0.29
			371,722,357	**472,428,486**	**64.29**
Total - Shares			**600,822,332**	**707,076,942**	**96.22**
Investment Funds					
United States					
Digital Realty Trust Inc REIT	32,865	USD	4,352,697	4,997,140	0.68
Equinix Inc REIT	7,968	USD	5,715,213	6,028,578	0.82
			10,067,910	**11,025,718**	**1.50**
Total - Investment Funds			**10,067,910**	**11,025,718**	**1.50**
Total - Transferable securities admitted to an official stock exchange listing			**610,890,242**	**718,102,660**	**97.72**

Natixis International Funds (Lux) I

Thematics Meta Fund

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Transferable securities dealt in on another regulated market					
Shares					
Italy					
Amplifon SpA 10/08/2024	133,329	EUR	0	3	0.00
			0	**3**	**0.00**
Total - Shares			**0**	**3**	**0.00**
Total - Transferable securities dealt in on another regulated market			**0**	**3**	**0.00**
TOTAL INVESTMENT PORTFOLIO			**610,890,242**	**718,102,663**	**97.72**

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

The accompanying notes form an integral part of these financial statements.

Natixis International Funds (Lux) I

Thematics Safety Fund

Statistics
As at June 30, 2024

Net asset value per share

CT/A (USD)	82.91
H-I/A (CHF)	164.67
H-I/A (EUR)	122.93
H-N/A (CHF)	126.48
H-N/A (EUR)	135.66
H-N/A (GBP)	92.03
H-N1/A (CHF)	99.75
H-N1/A (EUR)	120.05
H-R/A (CHF)	112.06
H-R/A (EUR)	118.06
H-R/A (GBP)	121.49
H-R/A (SGD)	110.36
H-RE/A (EUR)	80.02
H-S/A (CHF)	108.02
I/A (USD)	203.11
I/A (EUR)	144.69
N/A (USD)	144.49
N/A (EUR)	151.48
N1/A (USD)	203.95
N1/A (EUR)	159.41
N1/A (GBP)	150.44
N1/D (USD)	92.70
R/A (USD)	193.82
R/A (EUR)	171.07
R/A (SGD)	113.94
RE/A (USD)	138.26
RE/A (EUR)	142.56
RET/A (USD)	88.47
S/A (USD)	205.41
S/A (EUR)	125.55
S/A (GBP)	117.12
S1/A (USD)	114.67
S1/A (EUR)	159.42

Natixis International Funds (Lux) I

Thematics Safety Fund

Statistics (continued)
As at June 30, 2024

Number of shares outstanding	
CT/A (USD)	410.168
H-I/A (CHF)	1,328.000
H-I/A (EUR)	73,907.728
H-N/A (CHF)	9,642.416
H-N/A (EUR)	81,672.217
H-N/A (GBP)	3,840.000
H-N1/A (CHF)	157,949.067
H-N1/A (EUR)	358,067.331
H-R/A (CHF)	28,176.935
H-R/A (EUR)	434,814.954
H-R/A (GBP)	7,159.730
H-R/A (SGD)	580.114
H-RE/A (EUR)	234.485
H-S/A (CHF)	30.000
I/A (USD)	159,546.172
I/A (EUR)	689,818.674
N/A (USD)	17,367.291
N/A (EUR)	48,011.286
N1/A (USD)	243,843.175
N1/A (EUR)	276,341.404
N1/A (GBP)	30,796.359
N1/D (USD)	1,451.840
R/A (USD)	176,341.041
R/A (EUR)	902,050.354
R/A (SGD)	1,288.759
RE/A (USD)	3,005.171
RE/A (EUR)	6,544.186
RET/A (USD)	3,177.674
S/A (USD)	94,476.398
S/A (EUR)	517,609.298
S/A (GBP)	18,420.866
S1/A (USD)	18,624.550
S1/A (EUR)	197,351.552

Natixis International Funds (Lux) I

Thematics Safety Fund

Statement of Investments
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Transferable securities admitted to an official stock exchange listing					
Shares					
France					
Pluxee NV	482,497	EUR	14,570,757	13,545,868	1.86
Worldline SA/France 144A[(2)]	462,532	EUR	24,763,417	5,016,672	0.69
			39,334,174	**18,562,540**	**2.55**
Great Britain					
Halma PLC	643,884	GBP	18,277,113	22,025,061	3.03
Intertek Group PLC	137,262	GBP	8,548,242	8,318,219	1.14
nVent Electric PLC	290,330	USD	11,477,576	22,242,205	3.05
			38,302,931	**52,585,485**	**7.22**
Ireland					
Experian PLC	251,647	GBP	8,707,057	11,725,438	1.61
			8,707,057	**11,725,438**	**1.61**
Israel					
CyberArk Software Ltd	72,541	USD	10,719,077	19,834,155	2.72
Mobileye Global Inc	540,730	USD	15,851,097	15,186,397	2.08
			26,570,174	**35,020,552**	**4.80**
Netherlands					
Adyen NV 144A[(2)]	9,983	EUR	13,038,571	11,910,085	1.63
			13,038,571	**11,910,085**	**1.63**
United States					
API Group Corp	604,785	USD	10,984,955	22,758,078	3.12
Avantor Inc	719,587	USD	19,658,152	15,255,235	2.09
Cintas Corp	23,709	USD	7,676,424	16,602,410	2.28
Clean Harbors Inc	118,129	USD	12,966,804	26,714,797	3.67
Crowdstrike Holdings Inc	52,409	USD	9,443,160	20,082,680	2.76
CryoPort Inc	513,444	USD	13,163,589	3,547,896	0.49
Dexcom Inc	96,499	USD	10,247,012	10,941,110	1.50
Ecolab Inc	101,324	USD	20,408,379	24,115,218	3.31
Fiserv Inc	107,564	USD	11,787,156	16,031,284	2.20
Fortinet Inc	137,262	USD	8,235,113	8,272,792	1.14
Gentex Corp	455,045	USD	15,287,996	15,339,564	2.11
Global Payments Inc	137,021	USD	18,751,171	13,249,924	1.82
Littelfuse Inc	52,825	USD	12,809,781	13,501,578	1.85
Motorola Solutions Inc	54,905	USD	15,882,156	21,196,026	2.91
MSA Safety Inc	123,536	USD	17,331,952	23,186,465	3.18
NVIDIA Corp	176,361	USD	7,541,640	21,787,651	2.99
Okta Inc	121,456	USD	12,580,009	11,369,518	1.56
OSI Systems Inc	140,174	USD	16,244,221	19,276,701	2.65
Palo Alto Networks Inc	57,816	USD	9,529,468	19,600,370	2.69
Rapid7 Inc	249,568	USD	14,167,348	10,788,807	1.48
Rollins Inc	454,213	USD	15,588,048	22,161,054	3.04
ServiceNow Inc	25,040	USD	11,714,800	19,698,177	2.70
Shift4 Payments Inc	257,887	USD	18,637,189	18,915,976	2.60
Stericycle Inc	390,989	USD	18,555,719	22,728,204	3.12
STERIS PLC	87,765	USD	16,625,442	19,267,842	2.64
Synopsys Inc	34,690	USD	10,714,322	20,642,570	2.83
Thermo Fisher Scientific Inc	24,957	USD	10,841,307	13,801,088	1.89

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
TransUnion	148,493	USD	12,185,639	11,012,220	1.51
Varonis Systems Inc	314,455	USD	9,796,124	15,084,415	2.07
Visa Inc	66,551	USD	13,792,982	17,467,735	2.40
Westinghouse Air Brake Technologies Corp	142,254	USD	12,295,554	22,483,171	3.09
Zscaler Inc	64,888	USD	9,418,866	12,470,743	1.71
			424,862,478	**549,351,299**	**75.40**
Total - Shares			**550,815,385**	**679,155,399**	**93.21**
Investment Funds					
United States					
Digital Realty Trust Inc REIT	162,635	USD	21,539,571	24,728,634	3.39
Equinix Inc REIT	24,125	USD	16,526,811	18,252,875	2.51
			38,066,382	**42,981,509**	**5.90**
Total - Investment Funds			**38,066,382**	**42,981,509**	**5.90**
Total - Transferable securities admitted to an official stock exchange listing			**588,881,767**	**722,136,908**	**99.11**
TOTAL INVESTMENT PORTFOLIO			**588,881,767**	**722,136,908**	**99.11**

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

Natixis International Funds (Lux) I

Thematics Subscription Economy Fund

Statistics
As at June 30, 2024

Net asset value per share	
H-I/A (EUR)	139.59
H-N/A (EUR)	83.08
H-N1/A (EUR)	98.73
H-R/A (EUR)	118.55
H-R/A (SGD)	90.06
H-RE/A (EUR)	78.20
I/A (USD)	136.57
I/A (EUR)	141.26
N/A (EUR)	140.38
N1/A (USD)	102.06
N1/A (GBP)	113.22
R/A (USD)	131.43
R/A (EUR)	135.99
R/A (SGD)	94.50
RE/A (USD)	127.98
RE/A (EUR)	132.37
S/A (USD)	86.05

Number of shares outstanding	
H-I/A (EUR)	154,679.589
H-N/A (EUR)	237.000
H-N1/A (EUR)	150,908.728
H-R/A (EUR)	1,965.814
H-R/A (SGD)	2,098.191
H-RE/A (EUR)	374.917
I/A (USD)	3,666.890
I/A (EUR)	105,461.874
N/A (EUR)	4,851.442
N1/A (USD)	1,538.769
N1/A (GBP)	52.602
R/A (USD)	78,691.986
R/A (EUR)	48,266.323
R/A (SGD)	952.912
RE/A (USD)	502.960
RE/A (EUR)	987.438
S/A (USD)	163,000.000

Natixis International Funds (Lux) I

Thematics Subscription Economy Fund

Statement of Investments
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Transferable securities admitted to an official stock exchange listing					
Shares					
Australia					
Atlassian Corp	11,352	USD	2,264,023	2,007,994	2.27
			2,264,023	**2,007,994**	**2.27**
Brazil					
Smartfit Escola de Ginastica e Danca SA	282,178	BRL	1,314,205	1,097,326	1.24
			1,314,205	**1,097,326**	**1.24**
Canada					
Descartes Systems Group Inc/The	24,911	USD	1,757,155	2,412,420	2.72
			1,757,155	**2,412,420**	**2.72**
Germany					
Scout24 SE 144A[(2)]	23,000	EUR	1,804,431	1,755,094	1.98
			1,804,431	**1,755,094**	**1.98**
Great Britain					
Auto Trader Group PLC 144A[(2)]	244,504	GBP	1,857,080	2,476,333	2.79
London Stock Exchange Group PLC	17,052	GBP	1,805,276	2,026,221	2.29
RELX PLC	52,264	GBP	1,575,261	2,404,166	2.71
Soho House & Co Inc	177,954	USD	1,225,951	944,935	1.07
			6,463,568	**7,851,655**	**8.86**
Indonesia					
Telkom Indonesia Persero Tbk PT	5,139,008	IDR	915,025	982,296	1.11
			915,025	**982,296**	**1.11**
Israel					
Wix.com Ltd	8,874	USD	684,820	1,411,550	1.59
			684,820	**1,411,550**	**1.59**
Japan					
Sony Group Corp	26,250	JPY	2,368,358	2,225,890	2.51
			2,368,358	**2,225,890**	**2.51**
Netherlands					
Basic-Fit NV 144A[(2)]	75,155	EUR	2,332,637	1,620,619	1.83
Wolters Kluwer NV	18,180	EUR	1,614,102	3,016,231	3.41
			3,946,739	**4,636,850**	**5.24**
United States					
Adobe Inc	6,271	USD	2,918,537	3,484,005	3.93
Alarm.com Holdings Inc	27,422	USD	1,713,140	1,742,383	1.97
Amazon.com Inc	8,552	USD	1,315,862	1,652,626	1.87
BJ's Wholesale Club Holdings Inc	23,782	USD	1,515,695	2,089,052	2.36
Cadence Design Systems Inc	5,418	USD	1,623,021	1,667,370	1.88
CoStar Group Inc	39,713	USD	3,079,815	2,944,305	3.32
Costco Wholesale Corp	4,096	USD	1,579,223	3,481,966	3.93
Dexcom Inc	15,106	USD	1,495,785	1,712,689	1.93
FactSet Research Systems Inc	3,231	USD	1,069,242	1,319,129	1.49
Frontier Communications Parent Inc	91,013	USD	1,895,955	2,382,724	2.69
Gartner Inc	3,017	USD	1,283,478	1,354,857	1.53
GoDaddy Inc	19,197	USD	1,589,529	2,682,008	3.03
HealthEquity Inc	21,673	USD	1,403,729	1,868,201	2.11
HubSpot Inc	3,859	USD	1,587,482	2,275,946	2.57
Intuit Inc	5,296	USD	1,956,431	3,480,559	3.93
Microsoft Corp	6,861	USD	1,532,087	3,066,688	3.46

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
MSCI Inc	5,955	USD	2,344,010	2,869,003	3.24
Nasdaq Inc	49,276	USD	2,309,946	2,969,370	3.35
Netflix Inc	2,601	USD	1,191,936	1,755,282	1.98
New York Times Co/The	39,784	USD	1,687,170	2,037,343	2.30
Oracle Corp	11,949	USD	1,072,578	1,687,151	1.90
Palo Alto Networks Inc	5,075	USD	1,382,402	1,720,316	1.94
Planet Fitness Inc	24,128	USD	1,652,785	1,775,562	2.00
PowerSchool Holdings Inc	93,560	USD	1,915,222	2,094,808	2.37
S&P Global Inc	7,140	USD	2,597,778	3,184,371	3.59
T-Mobile US Inc	15,417	USD	1,858,569	2,716,211	3.07
Verizon Communications Inc	46,093	USD	1,740,947	1,900,859	2.15
Walt Disney Co/The	11,565	USD	1,602,167	1,148,298	1.30
			48,914,521	**63,063,082**	**71.19**
Total - Shares			**70,432,845**	**87,444,157**	**98.71**
Investment Funds					
United States					
Equinix Inc REIT	1,858	USD	1,427,164	1,405,874	1.59
			1,427,164	**1,405,874**	**1.59**
Total - Investment Funds			**1,427,164**	**1,405,874**	**1.59**
Total - Transferable securities admitted to an official stock exchange listing			**71,860,009**	**88,850,031**	**100.30**
TOTAL INVESTMENT PORTFOLIO			**71,860,009**	**88,850,031**	**100.30**

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

Natixis International Funds (Lux) I

Thematics Water Fund

Statistics
As at June 30, 2024

Net asset value per share

H-I/A (EUR)	126.48
H-N/A (CHF)	126.56
H-N/A (EUR)	125.74
H-N1/A (CHF)	122.66
H-N1/A (EUR)	127.02
H-R/A (EUR)	124.08
H-R/A (SGD)	129.71
H-RE/A (EUR)	110.19
H-S/A (EUR)	142.61
I/A (USD)	193.58
I/A (EUR)	172.12
N/A (USD)	148.81
N/A (EUR)	165.51
N1/A (USD)	194.46
N1/A (EUR)	123.58
N1/A (GBP)	152.62
R/A (USD)	184.72
R/A (EUR)	172.78
R/A (SGD)	135.54
RE/A (USD)	141.08
RE/A (EUR)	135.85
S/A (USD)	195.72
S/A (EUR)	198.64
S/A (GBP)	103.76
S1/A (GBP)	103.98
S2/A (GBP)	104.95

Natixis International Funds (Lux) I

Thematics Water Fund

Statistics (continued)
As at June 30, 2024

Number of shares outstanding	
H-I/A (EUR)	36,823.292
H-N/A (CHF)	10,945.490
H-N/A (EUR)	23,409.516
H-N1/A (CHF)	3,015.000
H-N1/A (EUR)	27,831.000
H-R/A (EUR)	449,046.013
H-R/A (SGD)	2,280.174
H-RE/A (EUR)	531.068
H-S/A (EUR)	352,576.407
I/A (USD)	8,849.139
I/A (EUR)	103,547.606
N/A (USD)	2,341.418
N/A (EUR)	37,652.666
N1/A (USD)	25,884.326
N1/A (EUR)	2,740.000
N1/A (GBP)	2,002.467
R/A (USD)	28,989.455
R/A (EUR)	325,801.373
R/A (SGD)	296.533
RE/A (USD)	7,763.068
RE/A (EUR)	2,160.773
S/A (USD)	26,200.000
S/A (EUR)	992,837.150
S/A (GBP)	30.000
S1/A (GBP)	83,485.494
S2/A (GBP)	30.000

Natixis International Funds (Lux) I

Thematics Water Fund

Statement of Investments
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Transferable securities admitted to an official stock exchange listing					
Shares					
Brazil					
Cia de Saneamento Basico do Estado de Sao Paulo	571,433	BRL	5,655,329	7,712,800	1.69
			5,655,329	**7,712,800**	**1.69**
Canada					
Stantec Inc	162,232	CAD	6,041,662	13,578,726	2.98
Waste Connections Inc	88,862	USD	10,192,889	15,582,835	3.42
			16,234,551	**29,161,561**	**6.40**
France					
Elis SA	371,419	EUR	5,894,493	8,048,947	1.76
Veolia Environnement SA	533,288	EUR	14,100,045	15,957,725	3.50
			19,994,538	**24,006,672**	**5.26**
Germany					
Brenntag SE	93,424	EUR	5,877,518	6,304,023	1.38
			5,877,518	**6,304,023**	**1.38**
Great Britain					
Ferguson PLC	68,691	GBP	7,589,621	13,228,833	2.90
Halma PLC	289,438	GBP	7,616,503	9,900,680	2.17
Pennon Group PLC	1,475,244	GBP	17,754,208	10,694,947	2.34
Pentair PLC	156,391	USD	7,161,470	11,990,474	2.63
Severn Trent PLC	362,181	GBP	11,031,792	10,896,432	2.39
Spirax Group PLC	75,530	GBP	8,940,970	8,096,480	1.78
			60,094,564	**64,807,846**	**14.21**
Italy					
Industrie de Nora SpA	416,059	EUR	6,161,945	4,994,211	1.10
			6,161,945	**4,994,211**	**1.10**
Japan					
Kurita Water Industries Ltd	184,579	JPY	6,192,718	7,824,473	1.71
Shimadzu Corp	309,246	JPY	9,108,318	7,737,869	1.70
			15,301,036	**15,562,342**	**3.41**
Luxembourg					
Eurofins Scientific SE	178,157	EUR	12,613,405	8,888,228	1.95
			12,613,405	**8,888,228**	**1.95**
Netherlands					
Aalberts NV	251,435	EUR	9,932,478	10,218,491	2.24
			9,932,478	**10,218,491**	**2.24**
South Korea					
Coway Co Ltd	146,140	KRW	8,739,588	6,815,997	1.49
			8,739,588	**6,815,997**	**1.49**
Sweden					
Alfa Laval AB	222,174	SEK	5,169,646	9,736,459	2.14
Sdiptech AB	294,770	SEK	6,652,892	8,990,448	1.97
			11,822,538	**18,726,907**	**4.11**
United States					
A O Smith Corp	131,626	USD	9,171,709	10,764,380	2.36
Advanced Drainage Systems Inc	67,704	USD	6,356,307	10,859,079	2.38
AECOM	94,181	USD	6,974,981	8,301,089	1.82
Agilent Technologies Inc	74,891	USD	9,474,111	9,708,081	2.13
American Water Works Co Inc	72,048	USD	9,593,330	9,305,704	2.04
Applied Industrial Technologies Inc	38,833	USD	3,539,609	7,533,694	1.65

Natixis International Funds (Lux) I

Thematics Water Fund

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Autodesk Inc	38,872	USD	10,082,463	9,618,890	2.11
California Water Service Group	130,469	USD	6,746,776	6,326,426	1.39
Clean Harbors Inc	55,808	USD	4,507,774	12,620,966	2.77
Core & Main Inc	316,962	USD	8,257,155	15,512,102	3.40
Danaher Corp	38,692	USD	6,908,745	9,667,199	2.12
Ecolab Inc	49,350	USD	9,302,061	11,745,286	2.58
Essential Utilities Inc	334,910	USD	14,280,331	12,502,178	2.74
Exponent Inc	82,834	USD	6,996,857	7,879,137	1.73
IDEX Corp	59,500	USD	11,217,078	11,971,304	2.63
Masco Corp	115,753	USD	6,060,759	7,717,254	1.69
Middlesex Water Co	129,357	USD	8,333,454	6,760,179	1.48
Primo Water Corp	407,316	USD	5,903,513	8,903,930	1.95
SJW Group	72,807	USD	4,735,842	3,947,616	0.87
Tetra Tech Inc	43,686	USD	5,485,807	8,932,962	1.96
Thermo Fisher Scientific Inc	14,725	USD	5,830,508	8,143,189	1.79
Toro Co/The	94,917	USD	8,261,467	8,875,667	1.95
Veralto Corp	108,086	USD	8,188,199	10,318,988	2.26
Waste Management Inc	40,874	USD	5,123,385	8,719,990	1.91
Xylem Inc/NY	112,464	USD	8,124,324	15,253,477	3.34
Zurn Elkay Water Solutions Corp	226,395	USD	5,891,806	6,656,000	1.46
			195,348,351	**248,544,767**	**54.51**
Total - Shares			**367,775,841**	**445,743,845**	**97.75**
Total - Transferable securities admitted to an official stock exchange listing			**367,775,841**	**445,743,845**	**97.75**
TOTAL INVESTMENT PORTFOLIO			**367,775,841**	**445,743,845**	**97.75**

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

Natixis International Funds (Lux) I

Thematics Wellness Fund

Statistics
As at June 30, 2024

Net asset value per share	
H-I/A (EUR)	66.73
H-N/A (EUR)	80.64
H-R/A (EUR)	66.60
H-R/A (SGD)	85.68
H-S/A (EUR)	68.83
I/A (USD)	74.03
I/A (EUR)	82.67
N/A (EUR)	82.32
R/A (USD)	72.06
R/A (EUR)	80.47
RE/A (USD)	70.69
RE/A (EUR)	78.97

Number of shares outstanding	
H-I/A (EUR)	9,633.000
H-N/A (EUR)	32,024.264
H-R/A (EUR)	30,376.230
H-R/A (SGD)	30.000
H-S/A (EUR)	137,392.016
I/A (USD)	67,664.027
I/A (EUR)	130,515.012
N/A (EUR)	925.772
R/A (USD)	60,875.482
R/A (EUR)	84,614.273
RE/A (USD)	3,107.415
RE/A (EUR)	364.978

Natixis International Funds (Lux) I

Thematics Wellness Fund

Statement of Investments
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Transferable securities admitted to an official stock exchange listing					
Shares					
Canada					
Lululemon Athletica Inc	1,792	USD	625,653	535,226	1.21
			625,653	**535,226**	**1.21**
China					
ANTA Sports Products Ltd	57,366	HKD	878,630	551,070	1.24
			878,630	**551,070**	**1.24**
France					
Danone SA	19,418	EUR	1,210,587	1,187,880	2.68
EssilorLuxottica SA	5,731	EUR	1,082,720	1,235,879	2.79
L'Oreal SA	1,840	EUR	759,444	808,778	1.82
			3,052,751	**3,232,537**	**7.29**
Germany					
Puma SE	10,148	EUR	987,168	466,249	1.05
			987,168	**466,249**	**1.05**
Great Britain					
Oxford Nanopore Technologies PLC	344,448	GBP	997,024	411,033	0.93
Pets at Home Group PLC	244,952	GBP	1,297,445	914,687	2.06
Reckitt Benckiser Group PLC	9,804	GBP	784,204	530,699	1.19
			3,078,673	**1,856,419**	**4.18**
Ireland					
Kerry Group PLC	9,409	EUR	1,192,081	762,822	1.72
Medtronic PLC	13,462	USD	1,379,102	1,059,592	2.39
			2,571,183	**1,822,414**	**4.11**
Italy					
Amplifon SpA	40,533	EUR	1,663,581	1,443,980	3.26
Technogym SpA 144A[(2)]	97,672	EUR	994,385	1,007,024	2.27
			2,657,966	**2,451,004**	**5.53**
Japan					
Shimano Inc	5,408	JPY	1,183,975	835,302	1.88
			1,183,975	**835,302**	**1.88**
Luxembourg					
L'Occitane International SA	181,158	HKD	607,051	770,350	1.74
			607,051	**770,350**	**1.74**
Netherlands					
Basic-Fit NV 144A[(2)]	34,273	EUR	1,404,217	739,049	1.67
QIAGEN NV	31,800	EUR	1,435,354	1,313,863	2.96
			2,839,571	**2,052,912**	**4.63**
Switzerland					
Alcon Inc	14,497	USD	1,095,710	1,291,379	2.91
DSM-Firmenich AG	11,491	EUR	1,736,715	1,300,550	2.93
Garmin Ltd	4,569	USD	609,870	744,407	1.68
Givaudan SA	210	CHF	810,970	993,585	2.24
Lonza Group AG	2,260	CHF	1,190,109	1,233,230	2.78
			5,443,374	**5,563,151**	**12.54**
United States					
Boston Scientific Corp	22,077	USD	1,151,364	1,700,160	3.83
Chipotle Mexican Grill Inc	10,712	USD	349,461	671,133	1.51
CVS Health Corp	12,089	USD	1,084,015	713,953	1.61

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Danaher Corp	3,741	USD	921,888	934,765	2.11
Dexcom Inc	6,161	USD	652,075	698,585	1.58
Estee Lauder Cos Inc/The	3,110	USD	860,107	330,852	0.75
Exact Sciences Corp	19,400	USD	1,258,517	819,663	1.85
Hologic Inc	21,258	USD	1,543,967	1,578,383	3.56
IDEXX Laboratories Inc	977	USD	480,388	476,135	1.07
Labcorp Holdings Inc	5,395	USD	1,276,496	1,097,918	2.48
Merck & Co Inc	12,401	USD	1,035,652	1,535,301	3.46
Natera Inc	17,133	USD	754,920	1,855,369	4.18
NIKE Inc	5,329	USD	736,737	401,624	0.91
Planet Fitness Inc	10,917	USD	801,997	803,373	1.81
Procter & Gamble Co/The	6,774	USD	997,552	1,117,226	2.52
Progyny Inc	25,446	USD	978,165	728,020	1.64
Sprouts Farmers Market Inc	13,225	USD	408,518	1,106,413	2.50
Thermo Fisher Scientific Inc	1,107	USD	620,960	612,380	1.38
Topgolf Callaway Brands Corp	37,194	USD	888,262	569,066	1.28
Tractor Supply Co	4,407	USD	950,795	1,189,925	2.68
UnitedHealth Group Inc	1,989	USD	1,032,750	1,012,842	2.28
YETI Holdings Inc	14,319	USD	889,951	546,287	1.23
Zoetis Inc	7,879	USD	1,382,026	1,365,932	3.08
			21,056,563	**21,865,305**	**49.30**
Total - Shares			**44,982,558**	**42,001,939**	**94.70**
Total - Transferable securities admitted to an official stock exchange listing			**44,982,558**	**42,001,939**	**94.70**
Transferable securities dealt in on another regulated market					
Shares					
Italy					
Amplifon SpA 10/08/2024	40,533	EUR	0	1	0.00
			0	**1**	**0.00**
Total - Shares			**0**	**1**	**0.00**
Total - Transferable securities dealt in on another regulated market			**0**	**1**	**0.00**
TOTAL INVESTMENT PORTFOLIO			**44,982,558**	**42,001,940**	**94.70**

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

Natixis International Funds (Lux) I

Vaughan Nelson Global Smid Cap Equity Fund

Statistics
As at June 30, 2024

Net asset value per share	
EI/A (EUR)	112.75
I/A (USD)	161.61
R/A (USD)	156.10
S/A (USD)	163.02
Number of shares outstanding	
EI/A (EUR)	83,500.000
I/A (USD)	30.000
R/A (USD)	30.000
S/A (USD)	30.000

Natixis International Funds (Lux) I

Vaughan Nelson Global Smid Cap Equity Fund

Statement of Investments
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Transferable securities admitted to an official stock exchange listing					
Shares					
Australia					
ALS Ltd	15,330	AUD	129,223	143,436	1.42
			129,223	**143,436**	**1.42**
Belgium					
D'ieteren Group	705	EUR	137,618	149,681	1.48
			137,618	**149,681**	**1.48**
Brazil					
NU Holdings Ltd/Cayman Islands	16,925	USD	199,504	218,163	2.16
			199,504	**218,163**	**2.16**
Canada					
TFI International Inc	1,775	CAD	244,465	257,673	2.55
Wheaton Precious Metals Corp	2,700	CAD	124,330	141,536	1.40
			368,795	**399,209**	**3.95**
China					
ANTA Sports Products Ltd	14,332	HKD	143,881	137,677	1.36
			143,881	**137,677**	**1.36**
Denmark					
Pandora A/S	675	DKK	68,301	101,955	1.01
			68,301	**101,955**	**1.01**
Finland					
Metso Oyj	8,260	EUR	88,087	87,500	0.87
			88,087	**87,500**	**0.87**
France					
Sopra Steria Group	660	EUR	134,254	128,102	1.27
			134,254	**128,102**	**1.27**
Great Britain					
Intermediate Capital Group PLC	4,440	GBP	101,866	122,467	1.21
RS GROUP PLC	19,175	GBP	195,267	169,916	1.68
Sage Group PLC/The	9,415	GBP	126,614	129,548	1.28
TechnipFMC PLC	5,225	USD	102,416	136,634	1.35
Wise PLC	17,540	GBP	154,567	151,104	1.50
			680,730	**709,669**	**7.02**
Ireland					
Kingspan Group PLC	2,010	EUR	171,966	171,260	1.69
			171,966	**171,260**	**1.69**
Italy					
Amplifon SpA	4,595	EUR	154,183	163,697	1.62
			154,183	**163,697**	**1.62**
Japan					
ASKUL Corp	8,600	JPY	122,706	116,816	1.16
Fukuoka Financial Group Inc	5,870	JPY	145,481	156,913	1.55
Internet Initiative Japan Inc	10,770	JPY	187,973	158,644	1.57
Takeuchi Manufacturing Co Ltd	3,112	JPY	80,491	108,918	1.08
			536,651	**541,291**	**5.36**
Jersey					
JTC PLC 144A[(2)]	17,100	GBP	161,726	207,731	2.06
			161,726	**207,731**	**2.06**

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Norway					
Aker BP ASA	4,250	NOK	121,085	108,650	1.08
			121,085	**108,650**	**1.08**
South Korea					
Samsung Electro-Mechanics Co Ltd	1,360	KRW	151,700	156,106	1.54
			151,700	**156,106**	**1.54**
Sweden					
Beijer Ref AB	9,935	SEK	147,385	153,384	1.52
Dometic Group AB 144A[(2)]	20,840	SEK	160,234	132,437	1.31
			307,619	**285,821**	**2.83**
Switzerland					
Straumann Holding AG	950	CHF	140,700	117,666	1.16
			140,700	**117,666**	**1.16**
Taiwan					
Accton Technology Corp	10,210	TWD	150,863	174,670	1.73
			150,863	**174,670**	**1.73**
Thailand					
Fabrinet	645	USD	84,074	157,890	1.56
			84,074	**157,890**	**1.56**
United States					
Alamo Group Inc	950	USD	162,123	164,350	1.63
AutoZone Inc	56	USD	142,136	165,990	1.64
Axalta Coating Systems Ltd	4,415	USD	131,944	150,861	1.49
Bio-Rad Laboratories Inc	385	USD	134,904	105,147	1.04
Brown & Brown Inc	1,830	USD	112,612	163,620	1.62
Builders FirstSource Inc	885	USD	112,258	122,493	1.21
CACI International Inc	335	USD	97,734	144,094	1.43
Chemours Co/The	4,410	USD	130,722	99,534	0.98
Core & Main Inc	2,580	USD	79,965	126,265	1.25
Corteva Inc	3,350	USD	189,331	180,699	1.79
Cushman & Wakefield PLC	15,890	USD	160,793	165,256	1.64
Diamondback Energy Inc	570	USD	88,081	114,108	1.13
Element Solutions Inc	13,100	USD	253,002	355,272	3.52
Equifax Inc	450	USD	104,709	109,107	1.08
Evercore Inc	815	USD	158,677	169,870	1.68
Globus Medical Inc	3,860	USD	201,778	264,371	2.62
Insight Enterprises Inc	850	USD	95,414	168,606	1.67
Installed Building Products Inc	640	USD	93,636	131,635	1.30
Janus International Group Inc	11,190	USD	159,486	141,330	1.40
Kirby Corp	1,420	USD	106,897	170,017	1.68
Kosmos Energy Ltd	22,915	USD	163,538	126,949	1.26
Materion Corp	1,470	USD	193,735	158,951	1.57
Monolithic Power Systems Inc	380	USD	210,768	312,238	3.09
ON Semiconductor Corp	2,160	USD	163,324	148,068	1.47
Rambus Inc	2,690	USD	134,560	158,064	1.56
Range Resources Corp	3,115	USD	105,143	104,446	1.03
Red Rock Resorts Inc	3,660	USD	180,583	201,044	1.99
Saia Inc	450	USD	158,437	213,430	2.11
Selective Insurance Group Inc	1,560	USD	136,972	146,375	1.45
Skyline Champion Corp	1,775	USD	123,519	120,256	1.19
Tyler Technologies Inc	225	USD	84,274	113,126	1.12

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Warby Parker Inc	8,805	USD	122,990	141,408	1.40
Western Alliance Bancorp	2,140	USD	113,407	134,435	1.33
Zions Bancorp NA	3,050	USD	117,164	132,279	1.31
			4,724,616	**5,423,694**	**53.68**
Total - Shares			**8,655,576**	**9,583,868**	**94.85**
Investment Funds					
United States					
STAG Industrial Inc REIT	3,850	USD	138,034	138,831	1.37
			138,034	**138,831**	**1.37**
Total - Investment Funds			**138,034**	**138,831**	**1.37**
Total - Transferable securities admitted to an official stock exchange listing			**8,793,610**	**9,722,699**	**96.22**
Transferable securities dealt in on another regulated market					
Shares					
Italy					
Amplifon SpA 10/08/2024	4,595	EUR	0	0	0.00
			0	**0**	**0.00**
Total - Shares			**0**	**0**	**0.00**
Total - Transferable securities dealt in on another regulated market			**0**	**0**	**0.00**
TOTAL INVESTMENT PORTFOLIO			**8,793,610**	**9,722,699**	**96.22**

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

Natixis International Funds (Lux) I

Vaughan Nelson U.S. Select Equity Fund

Statistics
As at June 30, 2024

Net asset value per share	
C/A (USD)	588.24
H-I/A (EUR)	296.21
I/A (USD)	762.16
I/A (EUR)	542.13
R/A (USD)	653.30
RE/A (USD)	96.65
S1/A (USD)	119.03
Number of shares outstanding	
C/A (USD)	1,011.000
H-I/A (EUR)	53,704.214
I/A (USD)	2,321.012
I/A (EUR)	67,706.076
R/A (USD)	43,454.272
RE/A (USD)	590.000
S1/A (USD)	829,170.840

Natixis International Funds (Lux) I

Vaughan Nelson U.S. Select Equity Fund

Statement of Investments
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Transferable securities admitted to an official stock exchange listing					
Shares					
United States					
Alphabet Inc	64,300	USD	8,390,017	11,712,245	6.30
Amazon.com Inc	59,714	USD	8,290,626	11,539,730	6.21
Antero Resources Corp	124,915	USD	3,929,611	4,075,976	2.19
Berkshire Hathaway Inc	17,200	USD	5,978,110	6,996,960	3.76
Coca-Cola Consolidated Inc	1,733	USD	1,832,978	1,880,305	1.01
Corteva Inc	107,145	USD	6,074,094	5,779,401	3.11
Danaher Corp	22,550	USD	5,342,309	5,634,117	3.03
Dexcom Inc	57,420	USD	6,524,290	6,510,280	3.50
DoorDash Inc	33,255	USD	3,747,734	3,617,479	1.95
Estee Lauder Cos Inc/The	39,480	USD	5,572,574	4,200,672	2.26
Intercontinental Exchange Inc	51,520	USD	6,188,329	7,052,573	3.79
Intuit Inc	9,990	USD	6,071,843	6,565,528	3.53
JPMorgan Chase & Co	47,345	USD	8,037,121	9,576,000	5.15
Kinsale Capital Group Inc	15,155	USD	5,983,229	5,838,918	3.14
Kosmos Energy Ltd	669,693	USD	4,166,948	3,710,099	2.00
Microsoft Corp	31,535	USD	9,845,860	14,094,568	7.58
Monolithic Power Systems Inc	13,025	USD	6,934,537	10,702,382	5.76
NVIDIA Corp	105,010	USD	4,734,222	12,972,935	6.98
ON Semiconductor Corp	102,385	USD	7,819,181	7,018,492	3.78
O'Reilly Automotive Inc	6,848	USD	6,736,084	7,231,899	3.89
Saia Inc	13,025	USD	5,241,715	6,177,627	3.32
ServiceNow Inc	5,680	USD	4,260,864	4,468,286	2.40
Sherwin-Williams Co/The	18,185	USD	4,927,165	5,426,950	2.92
Union Pacific Corp	16,435	USD	3,578,722	3,718,583	2.00
Walt Disney Co/The	73,840	USD	7,575,589	7,331,574	3.95
Zoetis Inc	48,655	USD	8,532,780	8,434,831	4.54
			156,316,532	**182,268,410**	**98.05**
Total - Shares			**156,316,532**	**182,268,410**	**98.05**
Total - Transferable securities admitted to an official stock exchange listing			**156,316,532**	**182,268,410**	**98.05**
TOTAL INVESTMENT PORTFOLIO			**156,316,532**	**182,268,410**	**98.05**

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

The accompanying notes form an integral part of these financial statements.

Natixis International Funds (Lux) I

WCM China Growth Equity Fund

Statistics
As at June 30, 2024

Net asset value per share	
EI/A (USD)	72.83
EI/A (EUR)	69.96
H-Q/A (EUR)	95.60
I/A (USD)	72.08
I/A (EUR)	69.25
N/A (USD)	71.93
R/A (USD)	71.19
Number of shares outstanding	
EI/A (USD)	30.000
EI/A (EUR)	30.000
H-Q/A (EUR)	34,993.752
I/A (USD)	30.000
I/A (EUR)	30.000
N/A (USD)	30.000
R/A (USD)	30.000

Natixis International Funds (Lux) I

WCM China Growth Equity Fund

Statement of Investments
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Transferable securities admitted to an official stock exchange listing					
Shares					
China					
Acrobiosystems Co Ltd	13,050	CNH	152,679	62,561	1.74
Asymchem Laboratories Tianjin Co Ltd	7,829	CNH	152,499	70,560	1.96
Beijing Career International Co Ltd	19,100	CNH	86,677	42,198	1.17
Beijing CTJ Information Technology Co Ltd	12,960	CNH	69,145	50,165	1.40
Beijing New Building Materials PLC	39,500	CNH	149,251	160,470	4.46
Changzhou Xingyu Automotive Lighting Systems Co Ltd	8,600	CNH	166,404	131,977	3.67
Chaozhou Three-Circle Group Co Ltd	23,700	CNH	102,796	94,757	2.63
China Yangtze Power Co Ltd	50,150	CNH	151,922	198,653	5.52
Circuit Fabology Microelectronics Equipment Co Ltd	11,250	CNH	119,494	96,415	2.68
Eastroc Beverage Group Co Ltd	6,300	CNH	156,879	186,174	5.17
Glodon Co Ltd	18,200	CNH	102,403	23,882	0.66
Hangzhou Oxygen Plant Group Co Ltd	22,700	CNH	107,242	69,180	1.92
Huali Industrial Group Co Ltd	32,400	CNH	232,469	270,043	7.51
iRay Technology Co Ltd	3,325	CNH	101,974	52,479	1.46
Kunshan Dongwei Technology Co Ltd	14,224	CNH	123,048	51,064	1.42
Kweichow Moutai Co Ltd	1,100	CNH	258,756	221,088	6.14
Midea Group Co Ltd	14,800	CNH	102,406	130,752	3.63
NARI Technology Co Ltd	28,000	CNH	93,703	95,726	2.66
Qingdao Haier Biomedical Co Ltd	26,784	CNH	187,966	136,472	3.79
Qingdao Hiron Commercial Cold Chain Co Ltd	50,271	CNY	155,398	80,671	2.24
Shandong Sinocera Functional Material Co Ltd	37,900	CNH	160,493	92,663	2.58
Shengyi Technology Co Ltd	41,700	CNH	93,509	120,288	3.34
Shenzhen H&T Intelligent Control Co Ltd	69,800	CNH	155,961	102,393	2.85
Shenzhen Inovance Technology Co Ltd	10,300	CNH	103,440	72,374	2.01
Shenzhen Mindray Bio-Medical Electronics Co Ltd	3,300	CNH	155,099	131,492	3.66
Sunresin New Materials Co Ltd	13,300	CNH	118,221	76,074	2.11
Warom Technology Inc Co	54,100	CNH	187,615	163,837	4.55
WuXi AppTec Co Ltd	18,000	CNH	209,031	96,622	2.69
Xiamen Faratronic Co Ltd	8,835	CNH	197,959	92,188	2.56
Xi'an Sinofuse Electric Co Ltd	11,700	CNY/CNH	259,399	132,080	3.67
Zhejiang Jiemei Electronic & Technology Co Ltd	45,100	CNH	183,669	124,041	3.45
Zhejiang Sanhua Intelligent Controls Co Ltd	21,200	CNH	67,229	55,404	1.54
			4,664,736	**3,484,743**	**96.84**
Total - Shares			**4,664,736**	**3,484,743**	**96.84**
Total - Transferable securities admitted to an official stock exchange listing			**4,664,736**	**3,484,743**	**96.84**
TOTAL INVESTMENT PORTFOLIO			**4,664,736**	**3,484,743**	**96.84**

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

The accompanying notes form an integral part of these financial statements.

Natixis International Funds (Lux) I

WCM Global Emerging Markets Equity Fund

Statistics
As at June 30, 2024

Net asset value per share	
H-R/A (EUR)	87.55
H-R/A (SGD)	68.90
I/A (USD)	111.12
N/A (EUR)	78.19
N1/A (USD)	117.68
N1/A (GBP)	114.38
R/A (USD)	107.10
R/A (EUR)	74.93
RE/A (USD)	98.21
S/A (USD)	70.62
S1/A (USD)	69.14

Number of shares outstanding	
H-R/A (EUR)	2,186.208
H-R/A (SGD)	180.296
I/A (USD)	21,903.501
N/A (EUR)	295,961.454
N1/A (USD)	7,282.785
N1/A (GBP)	30.000
R/A (USD)	31,738.363
R/A (EUR)	873.506
RE/A (USD)	3,956.346
S/A (USD)	11,435.532
S1/A (USD)	138,978.437

Natixis International Funds (Lux) I

WCM Global Emerging Markets Equity Fund

Statement of Investments
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Transferable securities admitted to an official stock exchange listing					
Shares					
Argentina					
Despegar.com Corp	29,732	USD	442,350	393,354	0.92
			442,350	**393,354**	**0.92**
Brazil					
Cia de Saneamento Basico do Estado de Sao Paulo SABESP	60,649	BRL	860,224	818,597	1.92
Embraer SA	115,700	BRL	882,807	753,010	1.77
GPS Participacoes e Empreendimentos SA 144A[(2)]	153,300	BRL	575,099	475,815	1.12
Localiza Rent a Car SA	95,579	BRL	967,236	722,721	1.70
Localiza Rent a Car SA	965	BRL	0	1,564	0.00
NU Holdings Ltd/Cayman Islands	154,353	USD	1,359,882	1,989,610	4.67
TOTVS SA	136,900	BRL	816,803	750,005	1.76
			5,462,051	**5,511,322**	**12.94**
Canada					
Celestica Inc	30,921	USD	1,273,936	1,772,701	4.16
			1,273,936	**1,772,701**	**4.16**
China					
Full Truck Alliance Co Ltd ADR	47,429	USD	442,106	381,329	0.90
Kanzhun Ltd ADR	29,996	USD	668,847	564,225	1.32
Kweichow Moutai Co Ltd	2,299	CNH	577,712	462,074	1.08
Li Ning Co Ltd	353,000	HKD	1,404,529	764,108	1.79
Shenzhou International Group Holdings Ltd	101,600	HKD	1,223,064	994,866	2.34
TravelSky Technology Ltd	362,000	HKD	477,633	424,715	1.00
Trip.com Group Ltd ADR	12,308	USD	660,523	578,476	1.36
			5,454,414	**4,169,793**	**9.79**
Hong Kong					
AIA Group Ltd	100,400	HKD	927,327	681,559	1.60
Techtronic Industries Co Ltd	66,500	HKD	924,000	759,766	1.78
			1,851,327	**1,441,325**	**3.38**
India					
Bharat Electronics Ltd	296,734	INR	768,571	1,100,821	2.59
Divi's Laboratories Ltd	18,084	INR	891,727	995,615	2.34
ICICI Bank Ltd	100,132	INR	1,232,077	1,437,662	3.38
Intellect Design Arena Ltd	51,576	INR	613,027	661,496	1.55
Kotak Mahindra Bank Ltd	46,458	INR	1,009,222	1,005,320	2.36
Zomato Ltd	311,320	INR	672,739	746,645	1.75
			5,187,363	**5,947,559**	**13.97**
Indonesia					
Bank Central Asia Tbk PT	1,682,600	IDR	901,836	1,019,835	2.40
Bank Mandiri Persero Tbk PT	1,565,900	IDR	602,396	588,109	1.38
			1,504,232	**1,607,944**	**3.78**
Kazakhstan					
Kaspi.KZ JSC ADR	4,238	USD	447,082	546,744	1.28
			447,082	**546,744**	**1.28**
Mexico					
Grupo Aeroportuario del Pacifico SAB de CV	35,588	MXN	672,903	559,583	1.32
Qualitas Controladora SAB de CV	82,100	MXN	796,793	835,031	1.96
Wal-Mart de Mexico SAB de CV	147,200	MXN	555,260	503,051	1.18
			2,024,956	**1,897,665**	**4.46**

(2) See Note 14.

The accompanying notes form an integral part of these financial statements.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Peru					
Credicorp Ltd	5,921	USD	938,069	955,235	2.24
			938,069	**955,235**	**2.24**
Poland					
Allegro.eu SA 144A[(2)]	47,905	PLN	458,165	449,253	1.06
InPost SA	39,111	EUR	681,489	689,957	1.62
			1,139,654	**1,139,210**	**2.68**
Russia					
Moscow Exchange MICEX-RTS PJSC	861,380	USD	1,802,668	9	0.00
			1,802,668	**9**	**0.00**
Saudi Arabia					
Bupa Arabia for Cooperative Insurance Co	13,322	SAR	846,019	912,612	2.14
			846,019	**912,612**	**2.14**
Singapore					
Grab Holdings Ltd	239,924	USD	873,585	851,730	2.00
Sea Ltd ADR	17,956	USD	1,231,403	1,282,418	3.01
			2,104,988	**2,134,148**	**5.01**
South Africa					
Capitec Bank Holdings Ltd	6,863	ZAR	802,942	988,107	2.32
Naspers Ltd	11,153	ZAR	2,302,072	2,178,817	5.12
			3,105,014	**3,166,924**	**7.44**
South Korea					
SK Hynix Inc	9,160	KRW	1,325,803	1,573,803	3.70
			1,325,803	**1,573,803**	**3.70**
Taiwan					
Airtac International Group	15,786	TWD	528,123	480,760	1.13
Jentech Precision Industrial Co Ltd	31,000	TWD	922,135	1,146,679	2.69
MediaTek Inc	24,260	TWD	888,550	1,046,931	2.46
Taiwan Semiconductor Manufacturing Co Ltd	144,000	TWD	3,405,628	4,287,841	10.07
			5,744,436	**6,962,211**	**16.35**
United States					
Coupang Inc	36,742	USD	856,901	769,745	1.81
			856,901	**769,745**	**1.81**
Uruguay					
Globant SA	4,622	USD	862,924	823,918	1.93
			862,924	**823,918**	**1.93**
Total - Shares			**42,374,187**	**41,726,222**	**97.98**
Total - Transferable securities admitted to an official stock exchange listing			**42,374,187**	**41,726,222**	**97.98**
TOTAL INVESTMENT PORTFOLIO			**42,374,187**	**41,726,222**	**97.98**

(2) See Note 14.

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

Natixis International Funds (Lux) I

WCM Select Global Growth Equity Fund

Statistics
As at June 30, 2024

Net asset value per share	
F/A (USD)	99.38
F/A (EUR)	90.16
H-N1/A (EUR)	77.14
I/A (USD)	102.68
N1/A (USD)	104.83
N1/A (GBP)	103.35
R/A (USD)	100.11
R/A (SGD)	123.19
RE/A (USD)	100.77
S2/A (USD)	116.94
S2/A (GBP)	124.99

Number of shares outstanding	
F/A (USD)	835,617.500
F/A (EUR)	8,268.619
H-N1/A (EUR)	30.000
I/A (USD)	733,906.075
N1/A (USD)	109,620.811
N1/A (GBP)	106,668.034
R/A (USD)	126,234.856
R/A (SGD)	47.000
RE/A (USD)	18,062.789
S2/A (USD)	30.000
S2/A (GBP)	30.000

Natixis International Funds (Lux) I

WCM Select Global Growth Equity Fund

Statement of Investments
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Transferable securities admitted to an official stock exchange listing					
Shares					
Bermuda Islands					
Arch Capital Group Ltd	58,680	USD	4,329,626	5,920,225	2.97
			4,329,626	**5,920,225**	**2.97**
Brazil					
NU Holdings Ltd/Cayman Islands	177,280	USD	1,707,720	2,285,139	1.15
			1,707,720	**2,285,139**	**1.15**
Canada					
Celestica Inc	160,130	USD	5,357,779	9,180,253	4.61
			5,357,779	**9,180,253**	**4.61**
France					
Gaztransport Et Technigaz SA	26,970	EUR	3,003,261	3,523,531	1.77
			3,003,261	**3,523,531**	**1.77**
Great Britain					
3i Group PLC	240,320	GBP	6,200,687	9,314,156	4.68
Wise PLC	485,610	GBP	5,112,378	4,183,453	2.10
			11,313,065	**13,497,609**	**6.78**
Israel					
Monday.com Ltd	29,960	USD	6,175,672	7,213,170	3.62
			6,175,672	**7,213,170**	**3.62**
Italy					
Moncler SpA	52,260	EUR	3,529,383	3,195,911	1.60
Stevanato Group SpA	69,114	USD	1,796,964	1,267,551	0.64
			5,326,347	**4,463,462**	**2.24**
Netherlands					
Adyen NV 144A[(2)]	3,485	EUR	5,015,230	4,157,856	2.09
			5,015,230	**4,157,856**	**2.09**
Singapore					
Sea Ltd ADR	89,210	USD	5,718,531	6,371,378	3.20
			5,718,531	**6,371,378**	**3.20**
Spain					
Puig Brands SA	211,990	EUR	5,553,423	5,929,927	2.98
			5,553,423	**5,929,927**	**2.98**
Sweden					
Saab AB	337,760	SEK	5,169,951	8,132,878	4.09
			5,169,951	**8,132,878**	**4.09**
United States					
Advanced Micro Devices Inc	28,030	USD	2,461,907	4,546,746	2.28
Amazon.com Inc	52,970	USD	6,119,696	10,236,453	5.14
AppLovin Corp	211,620	USD	11,544,232	17,611,016	8.84
Arista Networks Inc	21,820	USD	4,098,914	7,647,474	3.84
Azenta Inc	189,080	USD	13,441,120	9,949,390	5.00
Comfort Systems USA Inc	11,770	USD	3,679,374	3,579,492	1.80
Datadog Inc	51,470	USD	4,180,367	6,675,144	3.35
Entegris Inc	41,070	USD	5,160,351	5,560,878	2.79
Freshpet Inc	34,740	USD	3,641,061	4,495,009	2.26
FTAI Aviation Ltd	49,480	USD	3,658,337	5,107,820	2.57
GE Vernova Inc	11,490	USD	1,373,309	1,970,650	0.99

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
General Electric Co	39,740	USD	5,033,105	6,317,468	3.17
Illumina Inc	46,080	USD	5,245,227	4,809,830	2.42
LPL Financial Holdings Inc	13,770	USD	2,843,045	3,845,961	1.93
Modine Manufacturing Co	49,810	USD	2,489,323	4,990,464	2.51
Reinsurance Group of America Inc	48,320	USD	9,576,245	9,918,646	4.98
Saia Inc	7,350	USD	2,887,828	3,486,032	1.75
Tetra Tech Inc	54,790	USD	8,699,184	11,203,459	5.63
			96,132,625	**121,951,932**	**61.25**
Total - Shares			**154,803,230**	**192,627,360**	**96.75**
Total - Transferable securities admitted to an official stock exchange listing			**154,803,230**	**192,627,360**	**96.75**
TOTAL INVESTMENT PORTFOLIO			**154,803,230**	**192,627,360**	**96.75**

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

Natixis International Funds (Lux) I

Loomis Sayles Global Allocation Fund

Statistics
As at June 30, 2024

Net asset value per share	
EI/A (USD)	122.81
EI/A (EUR)	125.56
H-Q/A (EUR)	120.17
I/A (USD)	122.15
I/A (EUR)	124.81
N/A (EUR)	124.84
R/A (USD)	121.01
R/A (EUR)	123.69
RE/A (USD)	120.30

Number of shares outstanding	
EI/A (USD)	30.000
EI/A (EUR)	30.000
H-Q/A (EUR)	549,600.000
I/A (USD)	9,021.778
I/A (EUR)	30.000
N/A (EUR)	2,783.227
R/A (USD)	167,068.480
R/A (EUR)	979.320
RE/A (USD)	13,214.306

Natixis International Funds (Lux) I

Loomis Sayles Global Allocation Fund

Statement of Investments
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Transferable securities admitted to an official stock exchange listing					
Shares					
Canada					
CGI Inc	8,800	CAD	908,389	878,167	0.93
			908,389	**878,167**	**0.93**
France					
LVMH Moet Hennessy Louis Vuitton SE	1,871	EUR	1,765,874	1,430,942	1.52
Schneider Electric SE	4,186	EUR	703,615	1,006,288	1.07
			2,469,489	**2,437,230**	**2.59**
Great Britain					
Halma PLC	30,052	GBP	851,156	1,027,975	1.09
London Stock Exchange Group PLC	8,657	GBP	905,744	1,028,671	1.09
			1,756,900	**2,056,646**	**2.18**
Ireland					
Accenture PLC	4,170	USD	1,216,238	1,265,220	1.34
Trane Technologies PLC	2,472	USD	494,204	813,115	0.87
			1,710,442	**2,078,335**	**2.21**
Japan					
Nomura Research Institute Ltd	53,400	JPY	1,364,394	1,500,817	1.59
			1,364,394	**1,500,817**	**1.59**
Netherlands					
ASML Holding NV	2,218	EUR	1,483,688	2,292,040	2.43
			1,483,688	**2,292,040**	**2.43**
Sweden					
Atlas Copco AB	129,413	SEK	1,745,858	2,434,238	2.59
			1,745,858	**2,434,238**	**2.59**
Taiwan					
Taiwan Semiconductor Manufacturing Co Ltd	82,000	TWD	1,517,622	2,441,687	2.59
			1,517,622	**2,441,687**	**2.59**
United States					
Adobe Inc	1,971	USD	843,650	1,094,969	1.16
Airbnb Inc	14,524	USD	1,856,422	2,202,274	2.34
Alphabet Inc	17,236	USD	1,962,019	3,139,537	3.33
Amazon.com Inc	16,874	USD	1,977,000	3,260,901	3.46
BlackRock Inc	2,014	USD	1,432,496	1,585,663	1.68
Costco Wholesale Corp	2,339	USD	1,235,473	1,988,127	2.11
Cummins Inc	4,661	USD	1,116,098	1,290,771	1.37
Danaher Corp	6,525	USD	1,473,352	1,630,271	1.73
Diamondback Energy Inc	5,064	USD	734,207	1,013,762	1.08
Goldman Sachs Group Inc/The	2,619	USD	892,990	1,184,626	1.26

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Home Depot Inc/The	5,385	USD	1,649,612	1,853,732	1.97
IQVIA Holdings Inc	5,292	USD	1,102,595	1,118,941	1.19
JPMorgan Chase & Co	7,683	USD	1,128,724	1,553,964	1.65
Linde PLC	5,421	USD	2,025,070	2,378,789	2.52
Mastercard Inc	5,377	USD	2,072,735	2,372,117	2.52
Mettler-Toledo International Inc	1,420	USD	1,913,306	1,984,578	2.11
NIKE Inc	9,104	USD	984,984	686,168	0.73
NVIDIA Corp	26,179	USD	1,025,059	3,234,154	3.43
O'Reilly Automotive Inc	1,924	USD	1,831,214	2,031,859	2.16
Parker-Hannifin Corp	3,430	USD	1,288,508	1,734,928	1.84
Roper Technologies Inc	3,559	USD	1,680,766	2,006,066	2.13
S&P Global Inc	7,147	USD	2,680,189	3,187,562	3.38
Salesforce Inc	4,952	USD	1,037,147	1,273,159	1.35
Texas Instruments Inc	4,679	USD	823,150	910,206	0.97
UnitedHealth Group Inc	4,330	USD	2,128,087	2,205,096	2.34
Veralto Corp	2,179	USD	184,691	208,029	0.22
			37,079,544	**47,130,249**	**50.03**
Total - Shares			**50,036,326**	**63,249,409**	**67.14**
Fixed rate bonds					
Australia					
Australia Government Bond 0.500% 21/09/2026	20,000	AUD	12,670	12,339	0.01
Australia Government Bond 2.500% 21/05/2030	125,000	AUD	79,953	76,439	0.08
Australia Government Bond 3.000% 21/11/2033	115,000	AUD	68,725	69,116	0.08
BHP Billiton Finance USA Ltd 5.250% 08/09/2033	40,000	USD	39,690	40,028	0.04
New South Wales Treasury Corp 2.000% 08/03/2033	145,000	AUD	81,622	77,073	0.08
			282,660	**274,995**	**0.29**
Austria					
Suzano Austria GmbH 2.500% 15/09/2028	60,000	USD	52,891	52,673	0.06
			52,891	**52,673**	**0.06**
Brazil					
Brazil Notas do Tesouro Nacional Serie F 10.000% 01/01/2031	845,000	BRL	151,051	137,288	0.15
Brazil Notas do Tesouro Nacional Serie F 10.000% 01/01/2035	1,512,000	BRL	397,056	238,132	0.25
			548,107	**375,420**	**0.40**
Canada					
Canadian Government Bond 3.000% 01/10/2025	220,000	CAD	161,822	158,376	0.17
Canadian Government Bond 3.250% 01/12/2033	205,000	CAD	149,789	146,747	0.16

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Canadian Government Bond 4.500% 01/02/2026	645,000	CAD	476,826	474,067	0.50
Canadian Pacific Railway Co 1.750% 02/12/2026	55,000	USD	51,495	50,741	0.05
Province of Quebec Canada 4.500% 08/09/2033	100,000	USD	99,648	98,043	0.11
			939,580	**927,974**	**0.99**
Chile					
Enel Chile SA 4.875% 12/06/2028	55,000	USD	54,402	53,168	0.06
			54,402	**53,168**	**0.06**
Colombia					
Colombia Government International Bond 3.875% 25/04/2027	225,000	USD	210,315	211,528	0.22
Ecopetrol SA 8.375% 19/01/2036	35,000	USD	34,811	34,379	0.04
			245,126	**245,907**	**0.26**
Czech Republic					
CEZ AS 2.375% 06/04/2027 EMTN	105,000	EUR	109,009	108,226	0.12
			109,009	**108,226**	**0.12**
Denmark					
Orsted AS 2.125% 17/05/2027 EMTN	115,000	GBP	133,129	133,200	0.14
			133,129	**133,200**	**0.14**
Dominican Republic					
Dominican Republic International Bond 5.950% 25/01/2027 144A(2)	105,000	USD	104,305	104,015	0.11
			104,305	**104,015**	**0.11**
France					
Electricite de France SA 1.000% 13/10/2026 EMTN	100,000	EUR	103,751	100,959	0.11
Engie SA 3.625% 11/01/2030 EMTN	100,000	EUR	107,342	107,009	0.11
French Republic Government Bond OAT 1.000% 25/11/2025 144A(2)	100,400	EUR	107,136	104,365	0.11
French Republic Government Bond OAT 2.000% 25/11/2032 144A(2)	523,500	EUR	533,036	513,427	0.55
French Republic Government Bond OAT 3.000% 25/05/2033 144A(2)	115,000	EUR	128,017	121,336	0.13
			979,282	**947,096**	**1.01**
Germany					
Bundesrepublik Deutschland Bundesanleihe 0.500% 15/08/2027	280,000	EUR	288,071	281,935	0.30
Bundesrepublik Deutschland Bundesanleihe 2.300% 15/02/2033	400,000	EUR	427,360	424,003	0.45
Fraport AG Frankfurt Airport Services Worldwide 1.875% 31/03/2028	80,000	EUR	79,972	80,409	0.08

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Vonovia SE 5.000% 23/11/2030 EMTN	100,000	EUR	106,678	112,039	0.12
			902,081	**898,386**	**0.95**
Great Britain					
United Kingdom Gilt 0.250% 31/01/2025	70,000	GBP	85,265	86,406	0.09
United Kingdom Gilt 3.250% 31/01/2033	95,000	GBP	113,081	112,542	0.12
United Kingdom Gilt 3.750% 29/01/2038	65,200	GBP	78,166	77,013	0.08
United Kingdom Gilt 4.125% 29/01/2027	80,000	GBP	99,498	100,482	0.11
			376,010	**376,443**	**0.40**
India					
Shriram Finance Ltd 4.150% 18/07/2025 144A[(2)]	225,000	USD	219,139	219,245	0.23
			219,139	**219,245**	**0.23**
Indonesia					
Indonesia Government International Bond 4.850% 11/01/2033	200,000	USD	200,560	195,255	0.21
			200,560	**195,255**	**0.21**
Ireland					
Ireland Government Bond 0.350% 18/10/2032	120,000	EUR	107,451	105,144	0.11
Ireland Government Bond 1.000% 15/05/2026	100,000	EUR	105,992	103,372	0.11
			213,443	**208,516**	**0.22**
Japan					
Japan Government Five Year Bond 0.200% 20/12/2027	70,200,000	JPY	522,659	432,983	0.46
Japan Government Ten Year Bond 0.400% 20/06/2033	18,700,000	JPY	129,281	110,720	0.12
Mizuho Financial Group Inc 2.564% 13/09/2031	200,000	USD	164,089	162,733	0.17
Toyota Motor Corp 5.123% 13/07/2033	45,000	USD	45,000	46,895	0.05
			861,029	**753,331**	**0.80**
Luxembourg					
ArcelorMittal SA 6.750% 01/03/2041	15,000	USD	15,170	15,300	0.01
Blackstone Property Partners Europe Holdings Sarl 1.750% 12/03/2029 EMTN	130,000	EUR	113,838	122,836	0.13
Logicor Financing Sarl 1.625% 17/01/2030 EMTN	130,000	EUR	111,860	119,693	0.13
			240,868	**257,829**	**0.27**
Mexico					
Mexican Bonos 7.500% 03/06/2027	1,959,100	MXN	103,967	99,627	0.11
Mexican Bonos 8.500% 31/05/2029	2,709,600	MXN	149,599	139,708	0.15
Mexico Government International Bond 3.500% 12/02/2034	250,000	USD	214,958	203,108	0.21

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Orbia Advance Corp SAB de CV 4.000% 04/10/2027 144A[2]	225,000	USD	215,259	212,973	0.23
			683,783	**655,416**	**0.70**
Netherlands					
Teva Pharmaceutical Finance Netherlands III BV 3.150% 01/10/2026	195,000	USD	181,494	183,015	0.19
Teva Pharmaceutical Finance Netherlands III BV 4.100% 01/10/2046	705,000	USD	483,272	492,410	0.52
Teva Pharmaceutical Finance Netherlands III BV 4.750% 09/05/2027	200,000	USD	190,289	192,732	0.21
			855,055	**868,157**	**0.92**
New Zealand					
New Zealand Government Bond 3.000% 20/04/2029	275,000	NZD	159,015	156,585	0.16
New Zealand Government Bond 3.500% 14/04/2033	130,000	NZD	74,359	72,706	0.08
			233,374	**229,291**	**0.24**
Norway					
Norway Government Bond 1.750% 17/02/2027 144A[2]	1,735,000	NOK	158,435	154,950	0.16
			158,435	**154,950**	**0.16**
Panama					
Carnival Corp 5.750% 01/12/2027	95,000	USD	133,021	154,945	0.16
			133,021	**154,945**	**0.16**
Paraguay					
Paraguay Government International Bond 5.000% 15/04/2026 144A[2]	81,000	USD	80,772	79,762	0.08
			80,772	**79,762**	**0.08**
Poland					
Republic of Poland Government Bond 5.750% 25/04/2029	410,000	PLN	107,238	103,131	0.11
Republic of Poland Government Bond 7.500% 25/07/2028	415,000	PLN	102,697	110,908	0.12
			209,935	**214,039**	**0.23**
Singapore					
Singapore Government Bond 2.375% 01/06/2025	285,000	SGD	212,474	207,848	0.22
			212,474	**207,848**	**0.22**
South Africa					
Republic of South Africa Government Bond 8.875% 28/02/2035	3,390,000	ZAR	151,129	156,356	0.17
			151,129	**156,356**	**0.17**

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
South Korea					
Kia Corp 3.250% 21/04/2026 144A[(2)]	220,000	USD	212,857	211,770	0.22
SK Telecom Co Ltd 6.625% 20/07/2027 144A[(2)]	145,000	USD	153,187	150,443	0.16
			366,044	**362,213**	**0.38**
Spain					
Banco Santander SA 6.938% 07/11/2033	200,000	USD	200,000	218,451	0.23
Naturgy Finance Iberia SA 1.500% 29/01/2028 EMTN	100,000	EUR	102,012	100,114	0.11
Spain Government Bond 3.150% 30/04/2033 144A[(2)]	525,000	EUR	564,587	556,972	0.59
			866,599	**875,537**	**0.93**
United States					
Apple Inc 2.513% 19/08/2024	70,000	CAD	51,936	51,002	0.05
Blue Owl Capital Corp 4.250% 15/01/2026	165,000	USD	158,404	160,041	0.17
Boeing Co/The 3.625% 01/02/2031	37,000	USD	32,272	32,383	0.03
Boeing Co/The 5.150% 01/05/2030	25,000	USD	23,707	24,007	0.03
Boeing Co/The 5.705% 01/05/2040	30,000	USD	28,504	27,659	0.03
Boeing Co/The 5.805% 01/05/2050	140,000	USD	127,257	126,168	0.13
Celanese US Holdings LLC 6.330% 15/07/2029	15,000	USD	15,117	15,427	0.02
Celanese US Holdings LLC 6.700% 15/11/2033	5,000	USD	5,000	5,254	0.01
Centene Corp 3.000% 15/10/2030	105,000	USD	91,215	89,782	0.09
EnLink Midstream Partners LP 5.450% 01/06/2047	10,000	USD	8,385	8,676	0.01
EQT Corp 5.000% 15/01/2029	15,000	USD	14,426	14,716	0.02
General Motors Financial Co Inc 3.100% 12/01/2032	25,000	USD	20,995	21,012	0.02
Ingersoll Rand Inc 5.700% 14/08/2033	30,000	USD	28,655	30,669	0.03
Jefferies Financial Group Inc 6.200% 14/04/2034	50,000	USD	49,921	50,641	0.05
Novartis Capital Corp 2.000% 14/02/2027	55,000	USD	52,112	51,220	0.05
OneMain Finance Corp 4.000% 15/09/2030	105,000	USD	84,036	90,115	0.10
OneMain Finance Corp 5.375% 15/11/2029	5,000	USD	4,361	4,689	0.00
Ovintiv Inc 6.625% 15/08/2037	35,000	USD	35,107	36,436	0.04
Ovintiv Inc 8.125% 15/09/2030	20,000	USD	21,928	22,592	0.02
Prologis Euro Finance LLC 1.875% 05/01/2029	110,000	EUR	109,629	108,935	0.12
Realty Income Corp 5.125% 06/07/2034	100,000	EUR	108,514	115,427	0.12
Southwestern Energy Co 4.750% 01/02/2032	5,000	USD	4,464	4,600	0.00
Targa Resources Corp 6.125% 15/03/2033	15,000	USD	15,177	15,405	0.02
TD SYNNEX Corp 6.100% 12/04/2034	15,000	USD	14,984	15,042	0.02
Teva Pharmaceutical Finance Co LLC 6.150% 01/02/2036	45,000	USD	40,502	44,165	0.05

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
TSMC Arizona Corp 4.125% 22/04/2029	210,000	USD	206,023	203,527	0.22
U.S. Treasury Bond 3.625% 15/05/2053	140,000	USD	125,123	119,137	0.13
U.S. Treasury Bond 4.125% 15/08/2053	140,000	USD	126,809	130,370	0.14
U.S. Treasury Inflation Indexed Note 1.375% 15/07/2033	278,748	USD	266,710	263,200	0.28
U.S. Treasury Note 3.375% 15/05/2033	365,000	USD	346,978	338,267	0.36
U.S. Treasury Note 3.500% 15/02/2033	550,000	USD	523,075	515,496	0.55
U.S. Treasury Note 3.750% 30/06/2030	115,000	USD	112,954	111,316	0.12
U.S. Treasury Note 3.875% 31/03/2025	665,000	USD	662,040	658,473	0.70
U.S. Treasury Note 4.000% 15/02/2034	165,000	USD	157,963	160,153	0.17
U.S. Treasury Note 4.500% 31/03/2026	700,000	USD	697,579	696,336	0.74
U.S. Treasury Note 4.625% 28/02/2026	1,015,000	USD	1,014,600	1,011,352	1.07
U.S. Treasury Note 4.625% 30/06/2026	315,000	USD	314,372	314,434	0.33
Western Midstream Operating LP 4.050% 01/02/2030	10,000	USD	9,226	9,301	0.01
Western Midstream Operating LP 5.500% 15/08/2048	40,000	USD	34,102	34,769	0.04
Yum! Brands Inc 4.625% 31/01/2032	35,000	USD	32,474	32,189	0.03
			5,776,636	**5,764,383**	**6.12**
Total - Fixed rate bonds			**16,188,878**	**15,854,576**	**16.83**
Variable rate bonds					
Denmark					
Danske Bank A/S 4.750% 21/06/2030 EMTN	100,000	EUR	113,386	111,538	0.12
			113,386	**111,538**	**0.12**
Germany					
Deutsche Bank AG 4.000% 24/06/2032 EMTN	100,000	EUR	97,842	104,519	0.11
			97,842	**104,519**	**0.11**
Great Britain					
Barclays PLC 6.224% 09/05/2034	200,000	USD	205,029	204,926	0.22
			205,029	**204,926**	**0.22**
Ireland					
AIB Group PLC 2.875% 30/05/2031 EMTN	105,000	EUR	106,419	109,091	0.11
Willow No 2 Ireland PLC for Zurich Insurance Co Ltd 4.250% 01/10/2045 EMTN	220,000	USD	206,722	212,903	0.23
			313,141	**321,994**	**0.34**
Spain					
CaixaBank SA 6.250% 23/02/2033 EMTN	100,000	EUR	110,824	112,743	0.12
			110,824	**112,743**	**0.12**

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Switzerland					
UBS Group AG 3.250% 02/04/2026 EMTN	100,000	EUR	106,156	106,553	0.11
			106,156	**106,553**	**0.11**
Total - Variable rate bonds			**946,378**	**962,273**	**1.02**
Total - Transferable securities admitted to an official stock exchange listing			**67,171,582**	**80,066,258**	**84.99**
Transferable securities dealt in on another regulated market					
Fixed rate bonds					
Australia					
Macquarie Bank Ltd 3.900% 15/01/2026 144A(2)	80,000	USD	78,973	78,310	0.08
			78,973	**78,310**	**0.08**
Bermuda Islands					
NCL Corp Ltd 5.875% 15/03/2026 144A(2)	185,000	USD	170,797	182,895	0.20
NCL Corp Ltd 5.875% 15/02/2027 144A(2)	30,000	USD	29,569	29,614	0.03
NCL Corp Ltd 8.125% 15/01/2029 144A(2)	20,000	USD	19,909	20,955	0.02
			220,275	**233,464**	**0.25**
Canada					
1011778 BC ULC/New Red Finance Inc 4.000% 15/10/2030 144A(2)	30,000	USD	26,503	26,409	0.03
Bank of Montreal 5.266% 11/12/2026	70,000	USD	70,000	69,893	0.07
Bausch Health Cos Inc 4.875% 01/06/2028 144A(2)	230,000	USD	165,805	172,123	0.18
Brookfield Finance Inc 3.900% 25/01/2028	55,000	USD	52,225	52,489	0.06
Toronto-Dominion Bank/The 4.693% 15/09/2027	135,000	USD	133,564	132,982	0.14
Videotron Ltd 5.125% 15/04/2027 144A(2)	55,000	USD	53,815	54,152	0.06
			501,912	**508,048**	**0.54**
Cayman Islands					
Seagate HDD Cayman 4.091% 01/06/2029	5,000	USD	4,548	4,637	0.00
			4,548	**4,637**	**0.00**
Chile					
Sociedad Quimica y Minera de Chile SA 6.500% 07/11/2033 144A(2)	200,000	USD	198,918	208,088	0.22
			198,918	**208,088**	**0.22**
France					
BNP Paribas SA 4.375% 28/09/2025 144A(2)	215,000	USD	210,808	211,122	0.22
			210,808	**211,122**	**0.22**
Great Britain					
Macquarie Airfinance Holdings Ltd 6.500% 26/03/2031 144A(2)	5,000	USD	4,988	5,142	0.01
			4,988	**5,142**	**0.01**

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Italy					
Italy Buoni Poliennali Del Tesoro 1.350% 01/04/2030	115,000	EUR	109,389	108,955	0.12
			109,389	**108,955**	**0.12**
Liberia					
Royal Caribbean Cruises Ltd 4.250% 01/07/2026 144A(2)	100,000	USD	93,988	96,780	0.10
Royal Caribbean Cruises Ltd 5.500% 01/04/2028 144A(2)	75,000	USD	67,767	74,043	0.08
Royal Caribbean Cruises Ltd 6.250% 15/03/2032 144A(2)	10,000	USD	10,000	10,084	0.01
			171,755	**180,907**	**0.19**
Luxembourg					
JBS USA Holding Lux Sarl/JBS USA Food Co/JBS Lux Co Sarl 3.750% 01/12/2031	15,000	USD	12,711	13,133	0.01
			12,711	**13,133**	**0.01**
Mexico					
Cemex SAB de CV 5.200% 17/09/2030 144A(2)	200,000	USD	183,863	193,167	0.20
Mexico Government International Bond 6.000% 07/05/2036	200,000	USD	198,435	194,717	0.21
			382,298	**387,884**	**0.41**
Morocco					
OCP SA 6.750% 02/05/2034 144A(2)	200,000	USD	205,995	204,988	0.22
			205,995	**204,988**	**0.22**
Panama					
Carnival Corp 4.000% 01/08/2028 144A(2)	65,000	USD	57,721	61,042	0.06
Carnival Corp 5.750% 01/03/2027 144A(2)	15,000	USD	13,453	14,819	0.02
Carnival Corp 7.000% 15/08/2029 144A(2)	5,000	USD	5,000	5,183	0.01
			76,174	**81,044**	**0.09**
United States					
Ares Capital Corp 3.200% 15/11/2031	65,000	USD	51,692	53,604	0.06
Asbury Automotive Group Inc 4.625% 15/11/2029 144A(2)	10,000	USD	8,655	9,243	0.01
Ashland Inc 3.375% 01/09/2031 144A(2)	10,000	USD	8,645	8,415	0.01
BioMarin Pharmaceutical Inc 1.250% 15/05/2027	360,000	USD	366,259	343,698	0.37
Blackstone Secured Lending Fund 2.750% 16/09/2026	15,000	USD	13,808	13,886	0.01
Block Inc 3.500% 01/06/2031	10,000	USD	8,374	8,627	0.01
Blue Owl Finance LLC 6.250% 18/04/2034 144A(2)	40,000	USD	39,794	40,106	0.04

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Blue Owl Technology Finance Corp 4.750% 15/12/2025 144A[2]	115,000	USD	109,465	111,349	0.12
Boeing Co/The 6.528% 01/05/2034 144A[2]	60,000	USD	60,000	61,434	0.07
Boeing Co/The 6.858% 01/05/2054 144A[2]	265,000	USD	273,566	271,935	0.29
Boeing Co/The 7.008% 01/05/2064 144A[2]	35,000	USD	35,000	35,835	0.04
Broadcom Inc 2.450% 15/02/2031 144A[2]	80,000	USD	66,682	67,369	0.07
Broadcom Inc 2.600% 15/02/2033 144A[2]	165,000	USD	133,831	133,717	0.14
Broadcom Inc 3.419% 15/04/2033 144A[2]	125,000	USD	105,146	107,769	0.11
Broadcom Inc 3.469% 15/04/2034 144A[2]	205,000	USD	171,316	174,761	0.19
Broadcom Inc 4.150% 15/04/2032 144A[2]	65,000	USD	59,479	59,971	0.06
CCO Holdings LLC/CCO Holdings Capital Corp 4.250% 01/02/2031 144A[2]	215,000	USD	180,923	175,487	0.19
CCO Holdings LLC/CCO Holdings Capital Corp 4.250% 15/01/2034 144A[2]	150,000	USD	116,794	113,859	0.12
CCO Holdings LLC/CCO Holdings Capital Corp 4.750% 01/02/2032 144A[2]	75,000	USD	62,734	61,423	0.07
CCO Holdings LLC/CCO Holdings Capital Corp 5.000% 01/02/2028 144A[2]	95,000	USD	89,489	88,815	0.09
CDW LLC/CDW Finance Corp 3.569% 01/12/2031	230,000	USD	199,726	200,885	0.21
Charter Communications Operating LLC/Charter Communications Operating Capital 4.400% 01/04/2033	30,000	USD	26,654	26,446	0.03
Charter Communications Operating LLC/Charter Communications Operating Capital 4.400% 01/12/2061	170,000	USD	115,012	110,887	0.12
Cheniere Energy Partners LP 4.000% 01/03/2031	150,000	USD	136,537	136,410	0.15
Civitas Resources Inc 8.625% 01/11/2030 144A[2]	5,000	USD	5,000	5,361	0.01
CommScope Inc 4.750% 01/09/2029 144A[2]	45,000	USD	38,243	31,194	0.03
CommScope Inc 7.125% 01/07/2028 144A[2]	85,000	USD	66,539	34,910	0.04
Continental Resources Inc/OK 2.875% 01/04/2032 144A[2]	150,000	USD	118,983	121,129	0.13

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Continental Resources Inc/OK 5.750% 15/01/2031 144A(2)	80,000	USD	77,455	78,662	0.08
CSC Holdings LLC 3.375% 15/02/2031 144A(2)	455,000	USD	329,583	283,961	0.30
CSC Holdings LLC 4.625% 01/12/2030 144A(2)	505,000	USD	288,868	183,922	0.20
CSC Holdings LLC 5.000% 15/11/2031 144A(2)	215,000	USD	125,472	77,940	0.08
Directv Financing LLC/Directv Financing Co-Obligor Inc 5.875% 15/08/2027 144A(2)	5,000	USD	4,607	4,703	0.01
DISH DBS Corp 5.125% 01/06/2029	150,000	USD	83,633	59,402	0.06
DISH DBS Corp 5.250% 01/12/2026 144A(2)	95,000	USD	79,649	74,935	0.08
DISH DBS Corp 5.750% 01/12/2028 144A(2)	80,000	USD	62,448	55,465	0.06
DISH Network Corp 0.000% 15/12/2025	220,000	USD	167,254	161,723	0.17
DISH Network Corp 3.375% 15/08/2026	670,000	USD	449,547	415,507	0.44
EnLink Midstream LLC 6.500% 01/09/2030 144A(2)	5,000	USD	4,993	5,113	0.01
EQT Corp 3.625% 15/05/2031 144A(2)	90,000	USD	79,566	79,397	0.08
Etsy Inc 0.125% 01/09/2027	30,000	USD	25,755	25,057	0.03
Etsy Inc 0.250% 15/06/2028	10,000	USD	7,869	7,864	0.01
Expedia Group Inc 2.950% 15/03/2031	75,000	USD	64,618	64,841	0.07
Gartner Inc 3.625% 15/06/2029 144A(2)	10,000	USD	8,667	9,158	0.01
Gartner Inc 3.750% 01/10/2030 144A(2)	5,000	USD	4,243	4,484	0.00
General Motors Financial Co Inc 6.100% 07/01/2034	20,000	USD	20,374	20,216	0.02
Glencore Funding LLC 5.700% 08/05/2033 144A(2)	80,000	USD	78,931	79,699	0.08
Glencore Funding LLC 6.500% 06/10/2033 144A(2)	425,000	USD	425,411	442,714	0.47
GLP Capital LP/GLP Financing II Inc 3.250% 15/01/2032	5,000	USD	4,237	4,202	0.00
Hess Midstream Operations LP 4.250% 15/02/2030 144A(2)	25,000	USD	22,516	22,948	0.02
Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Esc 6.625% 15/01/2032 144A(2)	55,000	USD	55,000	55,257	0.06
Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Esc 4.875% 01/07/2031 144A(2)	20,000	USD	17,738	17,705	0.02
Hologic Inc 3.250% 15/02/2029 144A(2)	10,000	USD	8,500	8,971	0.01
HUB International Ltd 7.250% 15/06/2030 144A(2)	15,000	USD	15,000	15,377	0.02
Hyundai Capital America 5.400% 24/06/2031 144A(2)	10,000	USD	9,991	9,916	0.01

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Hyundai Capital America 5.500% 30/03/2026 144A(2)	80,000	USD	79,965	79,916	0.09
Icahn Enterprises LP/Icahn Enterprises Finance Corp 4.375% 01/02/2029	295,000	USD	260,819	252,237	0.27
Icahn Enterprises LP/Icahn Enterprises Finance Corp 5.250% 15/05/2027	50,000	USD	44,912	46,931	0.05
iHeartCommunications Inc 4.750% 15/01/2028 144A(2)	15,000	USD	12,843	7,598	0.01
iHeartCommunications Inc 5.250% 15/08/2027 144A(2)	20,000	USD	16,734	10,619	0.01
Iron Mountain Inc 4.875% 15/09/2029 144A(2)	30,000	USD	27,537	28,270	0.03
JELD-WEN Inc 4.875% 15/12/2027 144A(2)	15,000	USD	13,480	14,167	0.02
Light & Wonder International Inc 7.000% 15/05/2028 144A(2)	40,000	USD	39,979	40,207	0.04
Light & Wonder International Inc 7.500% 01/09/2031 144A(2)	25,000	USD	25,254	25,830	0.03
Lithia Motors Inc 3.875% 01/06/2029 144A(2)	35,000	USD	30,840	31,473	0.03
Lithia Motors Inc 4.375% 15/01/2031 144A(2)	5,000	USD	4,260	4,451	0.00
Marriott Ownership Resorts Inc 4.500% 15/06/2029 144A(2)	25,000	USD	22,310	22,971	0.02
Matador Resources Co 6.875% 15/04/2028 144A(2)	5,000	USD	5,006	5,075	0.01
Medline Borrower LP/Medline Co-Issuer Inc 6.250% 01/04/2029 144A(2)	20,000	USD	20,000	20,226	0.02
Micron Technology Inc 5.875% 09/02/2033	195,000	USD	194,760	199,203	0.21
Molina Healthcare Inc 3.875% 15/05/2032 144A(2)	15,000	USD	12,720	12,997	0.01
Molina Healthcare Inc 4.375% 15/06/2028 144A(2)	15,000	USD	13,555	14,119	0.02
MSCI Inc 3.250% 15/08/2033 144A(2)	5,000	USD	4,168	4,131	0.00
Nationstar Mortgage Holdings Inc 5.000% 01/02/2026 144A(2)	10,000	USD	9,516	9,788	0.01
Nationstar Mortgage Holdings Inc 5.125% 15/12/2030 144A(2)	50,000	USD	42,943	45,850	0.05
Netflix Inc 6.375% 15/05/2029	40,000	USD	42,482	42,137	0.04
Northern Oil & Gas Inc 3.625% 15/04/2029	10,000	USD	10,961	11,510	0.01
Panther Escrow Issuer LLC 7.125% 01/06/2031 144A(2)	20,000	USD	20,000	20,229	0.02
Pilgrim's Pride Corp 3.500% 01/03/2032	45,000	USD	37,172	38,270	0.04
Plains All American Pipeline LP/PAA Finance Corp 3.550% 15/12/2029	20,000	USD	17,367	18,262	0.02
Plains All American Pipeline LP/PAA Finance Corp 3.800% 15/09/2030	10,000	USD	8,678	9,134	0.01

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Post Holdings Inc 4.500% 15/09/2031 144A(2)	15,000	USD	13,218	13,445	0.01
Rand Parent LLC 8.500% 15/02/2030 144A(2)	40,000	USD	37,035	40,459	0.04
Rocket Mortgage LLC/Rocket Mortgage Co-Issuer Inc 2.875% 15/10/2026 144A(2)	295,000	USD	273,327	275,497	0.29
Rocket Mortgage LLC/Rocket Mortgage Co-Issuer Inc 3.625% 01/03/2029	210,000	USD	183,639	190,496	0.20
Rocket Mortgage LLC/Rocket Mortgage Co-Issuer Inc 3.625% 01/03/2029 144A(2)	30,000	USD	25,971	27,214	0.03
Rocket Mortgage LLC/Rocket Mortgage Co-Issuer Inc 3.875% 01/03/2031 144A(2)	205,000	USD	179,848	178,654	0.19
Rocket Mortgage LLC/Rocket Mortgage Co-Issuer Inc 4.000% 15/10/2033 144A(2)	110,000	USD	89,021	92,696	0.10
Sensata Technologies Inc 3.750% 15/02/2031 144A(2)	5,000	USD	4,092	4,358	0.00
Sensata Technologies Inc 4.375% 15/02/2030 144A(2)	10,000	USD	9,127	9,184	0.01
Southwest Airlines Co 1.250% 01/05/2025	170,000	USD	177,454	170,170	0.18
Spotify USA Inc 0.000% 15/03/2026	10,000	USD	9,088	9,515	0.01
Star Parent Inc 9.000% 01/10/2030 144A(2)	30,000	USD	30,011	31,497	0.03
Summit Materials LLC/Summit Materials Finance Corp 7.250% 15/01/2031 144A(2)	35,000	USD	35,000	36,248	0.04
Targa Resources Partners LP/Targa Resources Partners Finance Corp 4.000% 15/01/2032	10,000	USD	8,341	8,982	0.01
Targa Resources Partners LP/Targa Resources Partners Finance Corp 5.500% 01/03/2030	10,000	USD	9,679	9,939	0.01
Teladoc Health Inc 1.250% 01/06/2027	370,000	USD	315,078	306,618	0.33
TopBuild Corp 4.125% 15/02/2032 144A(2)	5,000	USD	4,367	4,403	0.00
Travel + Leisure Co 4.625% 01/03/2030 144A(2)	150,000	USD	132,782	136,508	0.15
TriNet Group Inc 3.500% 01/03/2029 144A(2)	10,000	USD	9,001	8,901	0.01
Uber Technologies Inc 0.875% 01/12/2028 144A(2)	20,000	USD	22,690	23,780	0.03
Uber Technologies Inc 4.500% 15/08/2029 144A(2)	450,000	USD	421,308	428,755	0.46
Uber Technologies Inc 6.250% 15/01/2028 144A(2)	210,000	USD	210,048	210,247	0.22
UKG Inc 6.875% 01/02/2031 144A(2)	20,000	USD	20,000	20,251	0.02
United Rentals North America Inc 6.125% 15/03/2034 144A(2)	35,000	USD	35,000	34,872	0.04
Unity Software Inc 0.000% 15/11/2026	10,000	USD	8,550	8,615	0.01
Venture Global Calcasieu Pass LLC 3.875% 01/11/2033 144A(2)	20,000	USD	16,728	17,042	0.02

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Venture Global Calcasieu Pass LLC 4.125% 15/08/2031 144A[2]	35,000	USD	29,283	31,408	0.03
Venture Global Calcasieu Pass LLC 6.250% 15/01/2030 144A[2]	5,000	USD	4,747	5,074	0.01
VICI Properties LP/VICI Note Co Inc 4.500% 01/09/2026 144A[2]	65,000	USD	63,031	63,165	0.07
Viper Energy Inc 7.375% 01/11/2031 144A[2]	10,000	USD	10,000	10,357	0.01
VMware LLC 2.200% 15/08/2031	50,000	USD	40,577	40,627	0.04
Western Digital Corp 2.850% 01/02/2029	20,000	USD	16,537	17,356	0.02
Western Midstream Operating LP 6.150% 01/04/2033	20,000	USD	19,067	20,502	0.02
			8,672,177	**8,380,100**	**8.90**
Total - Fixed rate bonds			**10,850,921**	**10,605,822**	**11.26**
Variable rate bonds					
Bermuda Islands					
Aircastle Ltd 5.250% Perpetual 144A[2]	5,000	USD	3,745	4,821	0.00
			3,745	**4,821**	**0.00**
Germany					
Deutsche Bank AG/New York NY 3.729% 14/01/2032	200,000	USD	159,623	168,625	0.18
			159,623	**168,625**	**0.18**
Italy					
UniCredit SpA 5.459% 30/06/2035 144A[2]	200,000	USD	172,911	187,355	0.20
			172,911	**187,355**	**0.20**
Spain					
CaixaBank SA 6.208% 18/01/2029 144A[2]	205,000	USD	204,968	208,227	0.22
			204,968	**208,227**	**0.22**
United States					
Bank of America Corp 2.482% 21/09/2036	100,000	USD	79,074	79,707	0.09
Bank of America Corp 3.846% 08/03/2037	25,000	USD	20,318	21,909	0.02
Morgan Stanley 2.484% 16/09/2036	40,000	USD	29,335	31,645	0.03
			128,727	**133,261**	**0.14**
Total - Variable rate bonds			**669,974**	**702,289**	**0.74**
Total - Transferable securities dealt in on another regulated market			**11,520,895**	**11,308,111**	**12.00**

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Other transferable securities					
Fixed rate bonds					
Canada					
Bell Telephone Co of Canada or Bell Canada 3.600% 29/09/2027	75,000	CAD	54,203	53,183	0.06
Brookfield Renewable Partners ULC 4.250% 15/01/2029	70,000	CAD	50,837	50,275	0.05
Enbridge Inc 2.990% 03/10/2029	75,000	CAD	51,331	50,618	0.05
			156,371	**154,076**	**0.16**
New Zealand					
Fonterra Co-operative Group Ltd 3.750% 16/06/2026	100,000	AUD	64,139	65,192	0.07
			64,139	**65,192**	**0.07**
Total - Fixed rate bonds			**220,510**	**219,268**	**0.23**
Variable rate bonds					
Canada					
Federation des Caisses Desjardins du Quebec 2.856% 26/05/2030	75,000	CAD	53,507	53,719	0.06
			53,507	**53,719**	**0.06**
Total - Variable rate bonds			**53,507**	**53,719**	**0.06**
Treasury Bills					
Germany					
German Treasury Bill 0.000% 17/07/2024	315,000	EUR	346,427	337,104	0.36
			346,427	**337,104**	**0.36**
Total - Treasury Bills			**346,427**	**337,104**	**0.36**
Total - Other transferable securities			**620,444**	**610,091**	**0.65**
TOTAL INVESTMENT PORTFOLIO			**79,312,921**	**91,984,460**	**97.64**

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

The accompanying notes form an integral part of these financial statements.

Natixis International Funds (Lux) I

Loomis Sayles Global Credit Fund

Statistics
As at June 30, 2024

Net asset value per share	
H-I/A (EUR)	121.08
H-R/A (EUR)	84.79
H-S/A (USD)	192.74
H-S/A (EUR)	170.65
H-S/A (GBP)	144.15
H-S/A (JPY)	9,538.44
H-S/A (NOK)	88.56
H-S/D (GBP)	157.18
I/A (USD)	163.77
R/A (USD)	137.74
R/A (EUR)	129.60
R/D (USD)	67.02
R/D (SGD)	93.36
R/DM (USD)	101.76
S/A (USD)	151.64

Number of shares outstanding	
H-I/A (EUR)	134,755.927
H-R/A (EUR)	643.000
H-S/A (USD)	134,649.122
H-S/A (EUR)	60,691.108
H-S/A (GBP)	22.722
H-S/A (JPY)	754,789.969
H-S/A (NOK)	143,704.355
H-S/D (GBP)	20.838
I/A (USD)	58,631.482
R/A (USD)	3,597.232
R/A (EUR)	774.867
R/D (USD)	9,610.273
R/D (SGD)	168.645
R/DM (USD)	30.224
S/A (USD)	58,832.309

Natixis International Funds (Lux) I

Loomis Sayles Global Credit Fund

Statement of Investments
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Transferable securities admitted to an official stock exchange listing					
Fixed rate bonds					
Australia					
AusNet Services Holdings Pty Ltd 0.625% 25/08/2030 EMTN	905,000	EUR	805,531	803,514	0.67
AusNet Services Holdings Pty Ltd 1.500% 26/02/2027 EMTN	275,000	EUR	274,796	279,144	0.23
SGSP Australia Assets Pty Ltd 3.250% 29/07/2026 EMTN	230,000	USD	229,738	220,300	0.18
			1,310,065	**1,302,958**	**1.08**
Belgium					
Anheuser-Busch InBev SA/NV 1.650% 28/03/2031 EMTN	655,000	EUR	620,302	632,853	0.53
Anheuser-Busch InBev SA/NV 2.875% 02/04/2032 EMTN	100,000	EUR	103,600	102,740	0.08
Anheuser-Busch InBev SA/NV 3.750% 22/03/2037 EMTN	170,000	EUR	184,511	181,350	0.15
			908,413	**916,943**	**0.76**
Canada					
Bell Telephone Co of Canada or Bell Canada 5.200% 15/02/2034	835,000	USD	833,577	815,431	0.68
Canadian Government Bond 0.500% 01/09/2025	590,000	CAD	427,902	413,132	0.34
Canadian Government Bond 1.250% 01/06/2030	3,545,000	CAD	2,676,849	2,286,510	1.90
Province of Ontario Canada 4.650% 02/06/2041	290,000	CAD	280,903	218,857	0.18
			4,219,231	**3,733,930**	**3.10**
Chile					
Chile Government International Bond 2.550% 27/01/2032	665,000	USD	686,049	557,701	0.46
Chile Government International Bond 3.240% 06/02/2028	200,000	USD	203,883	187,494	0.16
			889,932	**745,195**	**0.62**
Denmark					
Orsted AS 2.875% 14/06/2033 EMTN	110,000	EUR	110,683	110,009	0.09
			110,683	**110,009**	**0.09**
France					
Banque Federative du Credit Mutuel SA 3.750% 03/02/2034 EMTN	300,000	EUR	326,837	319,342	0.26
Coentreprise de Transport d'Electricite SA 1.500% 29/07/2028	500,000	EUR	622,615	493,211	0.41
Electricite de France SA 2.000% 09/12/2049 EMTN	200,000	EUR	243,490	132,683	0.11
Electricite de France SA 4.625% 25/01/2043 EMTN	600,000	EUR	639,402	636,182	0.53
Electricite de France SA 5.125% 22/09/2050 EMTN	100,000	GBP	130,206	106,532	0.09
Orange SA 2.375% 18/05/2032 EMTN	300,000	EUR	301,583	297,178	0.25
Orange SA 3.250% 15/01/2032 EMTN	200,000	GBP	229,206	225,049	0.19
Orange SA 5.625% 23/01/2034 EMTN	700,000	GBP	936,675	916,359	0.76
			3,430,014	**3,126,536**	**2.60**
Germany					
Bundesrepublik Deutschland Bundesanleihe 0.000% 15/08/2026	360,000	EUR	364,486	364,506	0.30
Deutsche Telekom AG 1.750% 09/12/2049 EMTN	330,000	EUR	364,380	242,872	0.20

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Fraport AG Frankfurt Airport Services Worldwide 4.250% 11/06/2032	237,000	EUR	256,602	256,139	0.21
K+S AG 4.250% 19/06/2029	100,000	EUR	107,555	106,898	0.09
Volkswagen Leasing GmbH 4.000% 11/04/2031 EMTN	140,000	EUR	152,382	150,891	0.13
			1,245,405	**1,121,306**	**0.93**
Great Britain					
Anglian Water Osprey Financing PLC 2.000% 31/07/2028 EMTN	905,000	GBP	1,259,575	925,793	0.77
Anglo American Capital PLC 2.625% 10/09/2030 144A[(2)]	245,000	USD	241,591	209,035	0.17
Anglo American Capital PLC 2.875% 17/03/2031 144A[(2)]	410,000	USD	351,680	348,398	0.29
Coca-Cola Europacific Partners PLC 0.700% 12/09/2031	610,000	EUR	733,861	535,263	0.45
Lloyds Bank Corporate Markets PLC 4.125% 30/05/2027 EMTN	215,000	EUR	231,885	234,123	0.19
National Grid Electricity Transmission PLC 2.000% 16/09/2038 EMTN	380,000	GBP	529,993	312,298	0.26
National Grid Electricity Transmission PLC 2.750% 06/02/2035 EMTN	300,000	GBP	425,711	296,894	0.25
National Grid PLC 5.418% 11/01/2034	535,000	USD	535,000	523,058	0.43
NatWest Markets PLC 6.375% 08/11/2027 EMTN	395,000	GBP	452,166	517,279	0.43
Rio Tinto Finance USA PLC 5.000% 09/03/2033	705,000	USD	703,238	701,859	0.58
Severn Trent Utilities Finance PLC 4.000% 05/03/2034 EMTN	120,000	EUR	129,199	125,999	0.11
Severn Trent Utilities Finance PLC 4.625% 30/11/2034 EMTN	100,000	GBP	114,995	117,210	0.10
United Kingdom Gilt 0.125% 30/01/2026	510,000	GBP	610,320	604,688	0.50
United Utilities Water Finance PLC 5.750% 26/06/2036 EMTN	125,000	GBP	161,125	160,762	0.13
			6,480,339	**5,612,659**	**4.66**
Indonesia					
Indonesia Government International Bond 4.850% 11/01/2033	1,225,000	USD	1,249,439	1,195,934	0.99
Pertamina Persero PT 2.300% 09/02/2031	1,255,000	USD	1,147,250	1,041,462	0.87
Pertamina Persero PT 3.100% 21/01/2030 EMTN	205,000	USD	197,698	182,450	0.15
			2,594,387	**2,419,846**	**2.01**
Ireland					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust 3.000% 29/10/2028	160,000	USD	157,569	145,403	0.12
Dell Bank International DAC 3.625% 24/06/2029 EMTN	496,000	EUR	531,568	528,678	0.44
			689,137	**674,081**	**0.56**
Italy					
Assicurazioni Generali SpA 3.547% 15/01/2034 EMTN	550,000	EUR	603,432	571,744	0.48
			603,432	**571,744**	**0.48**
Jersey					
Heathrow Funding Ltd 4.500% 11/07/2033 EMTN	550,000	EUR	609,645	605,174	0.50
			609,645	**605,174**	**0.50**
Luxembourg					
Acef Holding SCA 0.750% 14/06/2028	635,000	EUR	748,431	598,059	0.50

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Acef Holding SCA 1.250% 26/04/2030	235,000	EUR	272,271	213,799	0.18
Becton Dickinson Euro Finance Sarl 4.029% 07/06/2036	290,000	EUR	315,520	311,106	0.26
Blackstone Property Partners Europe Holdings Sarl 1.000% 04/05/2028 EMTN	120,000	EUR	104,451	113,215	0.09
Blackstone Property Partners Europe Holdings Sarl 1.625% 20/04/2030 EMTN	130,000	EUR	118,096	118,778	0.10
Blackstone Property Partners Europe Holdings Sarl 1.750% 12/03/2029 EMTN	200,000	EUR	180,085	188,978	0.16
CBRE Global Investors Open-Ended Funds SCA SICAV-SIF-Pan European Core Fund 4.750% 27/03/2034 EMTN	245,000	EUR	265,801	265,691	0.22
European Financial Stability Facility 0.000% 20/01/2031	770,000	EUR	680,592	681,475	0.57
Logicor Financing Sarl 1.625% 17/01/2030 EMTN	660,000	EUR	636,582	607,675	0.50
Logicor Financing Sarl 2.000% 17/01/2034 EMTN	425,000	EUR	473,814	359,808	0.30
Prologis International Funding II SA 4.375% 01/07/2036 EMTN	160,000	EUR	170,835	170,948	0.14
SELP Finance Sarl 0.875% 27/05/2029	200,000	EUR	183,709	184,137	0.15
			4,150,187	**3,813,669**	**3.17**
Mexico					
America Movil SAB de CV 2.875% 07/05/2030	670,000	USD	670,715	590,400	0.49
Mexico Government International Bond 6.338% 04/05/2053	535,000	USD	534,989	504,426	0.42
Mexico Government International Bond 6.350% 09/02/2035	430,000	USD	428,612	432,356	0.36
			1,634,316	**1,527,182**	**1.27**
Netherlands					
American Medical Systems Europe BV 3.500% 08/03/2032	550,000	EUR	594,984	580,178	0.48
BNI Finance BV 3.875% 01/12/2030	570,000	EUR	637,312	618,695	0.51
CNH Industrial NV 3.750% 11/06/2031 EMTN	205,000	EUR	221,199	216,416	0.18
Cooperatieve Rabobank UA 4.625% 23/05/2029 EMTN	100,000	GBP	167,925	121,090	0.10
Digital Intrepid Holding BV 0.625% 15/07/2031	395,000	EUR	463,059	332,978	0.28
Enel Finance International NV 1.250% 17/01/2035 EMTN	100,000	EUR	110,600	83,210	0.07
Enel Finance International NV 3.875% 23/01/2035 EMTN	195,000	EUR	210,752	204,809	0.17
Madrilena Red de Gas Finance BV 2.250% 11/04/2029 EMTN	220,000	EUR	255,913	214,614	0.18
Mondelez International Holdings Netherlands BV 0.625% 09/09/2032	210,000	EUR	183,699	179,278	0.15
MSD Netherlands Capital BV 3.750% 30/05/2054	100,000	EUR	107,873	104,014	0.09
Swisscom Finance BV 3.625% 29/11/2036 EMTN	100,000	EUR	107,150	106,283	0.09
Swisscom Finance BV 3.875% 29/05/2044 EMTN	115,000	EUR	123,120	121,927	0.10
			3,183,586	**2,883,492**	**2.40**
Philippines					
Philippine Government International Bond 2.457% 05/05/2030	930,000	USD	969,403	802,309	0.67
			969,403	**802,309**	**0.67**
Poland					
Republic of Poland Government International Bond 3.625% 11/01/2034	715,000	EUR	772,560	758,485	0.63
			772,560	**758,485**	**0.63**

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Romania					
Romanian Government International Bond 2.000% 14/04/2033 EMTN	225,000	EUR	265,555	180,858	0.15
			265,555	**180,858**	**0.15**
Singapore					
Pfizer Investment Enterprises Pte Ltd 4.750% 19/05/2033	365,000	USD	364,514	355,627	0.29
Pfizer Investment Enterprises Pte Ltd 5.300% 19/05/2053	460,000	USD	459,654	443,678	0.37
			824,168	**799,305**	**0.66**
South Korea					
Korea Gas Corp 2.875% 16/07/2029	370,000	USD	368,352	335,194	0.28
			368,352	**335,194**	**0.28**
Spain					
Banco Santander SA 3.750% 09/01/2034 EMTN	500,000	EUR	544,317	535,321	0.45
EDP Servicios Financieros Espana SA 4.375% 04/04/2032 EMTN	370,000	EUR	407,774	410,475	0.34
			952,091	**945,796**	**0.79**
Supranational Organisations					
African Development Bank 4.400% 25/05/2029	200,000	AUD	130,554	131,799	0.11
European Investment Bank 0.050% 15/11/2029	1,480,000	EUR	1,360,855	1,363,505	1.13
European Stability Mechanism 1.000% 23/06/2027	335,000	EUR	337,779	339,082	0.28
European Union 2.750% 04/02/2033	1,260,000	EUR	1,312,869	1,320,149	1.10
			3,142,057	**3,154,535**	**2.62**
Switzerland					
UBS AG/Stamford CT 3.700% 21/02/2025	295,000	USD	294,919	291,185	0.24
UBS AG/Stamford CT 7.500% 15/02/2028	270,000	USD	269,559	288,892	0.24
			564,478	**580,077**	**0.48**
United Arab Emirates					
Abu Dhabi Government International Bond 1.700% 02/03/2031 EMTN	295,000	USD	294,428	242,932	0.20
Abu Dhabi Government International Bond 2.500% 30/09/2029	935,000	USD	970,236	836,591	0.70
DP World Ltd/United Arab Emirates 5.625% 25/09/2048 144A[(2)]	285,000	USD	266,786	270,750	0.22
MDGH GMTN RSC Ltd 5.500% 28/04/2033	810,000	USD	858,893	831,360	0.69
			2,390,343	**2,181,633**	**1.81**
United States					
AbbVie Inc 4.250% 21/11/2049	1,285,000	USD	1,119,705	1,070,861	0.89
AbbVie Inc 5.050% 15/03/2034	225,000	USD	224,315	224,342	0.19
American International Group Inc 1.875% 21/06/2027	130,000	EUR	145,506	132,552	0.11
American Tower Corp 5.450% 15/02/2034	465,000	USD	461,782	460,938	0.38
American Water Capital Corp 5.450% 01/03/2054	215,000	USD	212,269	207,301	0.17
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide Inc 4.700% 01/02/2036	390,000	USD	391,268	371,816	0.31
AT&T Inc 2.250% 01/02/2032	555,000	USD	524,211	450,216	0.37
AT&T Inc 2.750% 01/06/2031	800,000	USD	697,435	685,035	0.57
AT&T Inc 3.550% 15/09/2055	60,000	USD	49,246	40,451	0.03
AT&T Inc 3.650% 01/06/2051	180,000	USD	134,823	127,140	0.11
AT&T Inc 3.800% 01/12/2057	154,000	USD	139,932	107,590	0.09
AT&T Inc 4.350% 01/03/2029	170,000	USD	166,949	164,761	0.14

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
AT&T Inc 5.400% 15/02/2034	285,000	USD	283,148	285,003	0.24
Bank of America Corp 4.183% 25/11/2027	265,000	USD	266,837	255,828	0.21
Becton Dickinson & Co 5.110% 08/02/2034	195,000	USD	195,000	192,122	0.16
Booking Holdings Inc 3.750% 01/03/2036	180,000	EUR	193,217	189,443	0.16
Booking Holdings Inc 4.000% 01/03/2044	110,000	EUR	117,810	114,859	0.09
Celanese US Holdings LLC 1.400% 05/08/2026	620,000	USD	619,736	569,402	0.47
CF Industries Inc 5.150% 15/03/2034	115,000	USD	117,072	110,277	0.09
Chubb INA Holdings LLC 0.875% 15/12/2029	640,000	EUR	697,469	599,131	0.50
Chubb INA Holdings LLC 1.400% 15/06/2031	305,000	EUR	284,359	284,052	0.24
Cigna Group/The 2.375% 15/03/2031	1,090,000	USD	927,487	914,444	0.76
Cigna Group/The 5.250% 15/02/2034	715,000	USD	714,676	705,123	0.59
Citigroup Inc 4.090% 09/06/2025	275,000	CAD	219,239	199,113	0.17
CNH Industrial Capital LLC 5.100% 20/04/2029	545,000	USD	540,659	542,811	0.45
Coca-Cola Co/The 1.250% 08/03/2031	465,000	EUR	448,347	440,351	0.37
Coca-Cola Co/The 1.650% 01/06/2030	1,725,000	USD	1,483,787	1,447,082	1.20
Consolidated Edison Co of New York Inc 3.000% 01/12/2060	650,000	USD	633,047	384,823	0.32
Constellation Brands Inc 4.900% 01/05/2033	65,000	USD	64,600	62,754	0.05
Crown Castle Inc 2.100% 01/04/2031	790,000	USD	662,511	639,763	0.53
Crown Castle Inc 2.250% 15/01/2031	60,000	USD	52,290	49,345	0.04
CVS Health Corp 1.750% 21/08/2030	510,000	USD	418,829	414,572	0.34
CVS Health Corp 1.875% 28/02/2031	490,000	USD	395,688	393,165	0.33
CVS Health Corp 2.125% 15/09/2031	90,000	USD	76,722	72,256	0.06
CVS Health Corp 5.250% 21/02/2033	395,000	USD	394,395	385,706	0.32
Dell International LLC/EMC Corp 5.400% 15/04/2034	630,000	USD	628,158	623,373	0.52
Elevance Health Inc 4.750% 15/02/2033	935,000	USD	933,722	902,903	0.75
Energy Transfer LP 5.300% 15/04/2047	105,000	USD	104,419	92,742	0.08
Energy Transfer LP 5.400% 01/10/2047	150,000	USD	165,282	134,188	0.11
Energy Transfer LP 5.950% 15/05/2054	130,000	USD	129,389	126,590	0.10
Energy Transfer LP 6.000% 15/06/2048	110,000	USD	133,353	105,993	0.09
Enterprise Products Operating LLC 3.300% 15/02/2053	165,000	USD	121,685	111,127	0.09
Enterprise Products Operating LLC 3.700% 31/01/2051	10,000	USD	7,565	7,372	0.01
Enterprise Products Operating LLC 4.800% 01/02/2049	30,000	USD	34,144	26,607	0.02
Enterprise Products Operating LLC 4.850% 31/01/2034	445,000	USD	443,749	432,139	0.36
Enterprise Products Operating LLC 5.100% 15/02/2045	220,000	USD	227,197	204,335	0.17
Enterprise Products Operating LLC 5.350% 31/01/2033	460,000	USD	463,181	463,862	0.38
Ford Motor Credit Co LLC 4.445% 14/02/2030 EMTN	300,000	EUR	325,250	323,652	0.27
Ford Motor Credit Co LLC 7.122% 07/11/2033	200,000	USD	200,000	211,335	0.18
GATX Corp 3.500% 01/06/2032	225,000	USD	224,565	195,299	0.16
GATX Corp 4.000% 30/06/2030	25,000	USD	25,892	23,261	0.02
GATX Corp 4.900% 15/03/2033	60,000	USD	57,392	57,386	0.05
GATX Corp 5.450% 15/09/2033	255,000	USD	251,814	251,669	0.21
GATX Corp 6.900% 01/05/2034	85,000	USD	84,866	92,555	0.08
General Motors Financial Co Inc 1.250% 08/01/2026	505,000	USD	502,712	472,740	0.39

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
General Motors Financial Co Inc 4.300% 15/02/2029 EMTN	340,000	EUR	351,353	370,423	0.31
General Motors Financial Co Inc 5.750% 08/02/2031	55,000	USD	54,859	55,147	0.05
General Motors Financial Co Inc 5.800% 23/06/2028	620,000	USD	624,946	627,597	0.52
General Motors Financial Co Inc 5.950% 04/04/2034	80,000	USD	79,982	80,068	0.07
GXO Logistics Inc 6.250% 06/05/2029	400,000	USD	397,903	406,879	0.34
GXO Logistics Inc 6.500% 06/05/2034	90,000	USD	91,720	91,333	0.08
HCA Inc 2.375% 15/07/2031	320,000	USD	312,003	262,762	0.22
HCA Inc 3.500% 01/09/2030	530,000	USD	482,818	478,079	0.40
HCA Inc 4.125% 15/06/2029	905,000	USD	976,117	856,953	0.71
HCA Inc 5.500% 01/06/2033	200,000	USD	199,880	198,363	0.16
Home Depot Inc/The 4.950% 25/06/2034	210,000	USD	207,998	207,811	0.17
Huntsman International LLC 2.950% 15/06/2031	300,000	USD	307,359	245,645	0.20
Kinder Morgan Energy Partners LP 5.000% 01/03/2043	165,000	USD	157,834	144,215	0.12
Kinder Morgan Inc 5.400% 01/02/2034	425,000	USD	423,724	418,474	0.35
Merck & Co Inc 2.150% 10/12/2031	945,000	USD	750,018	785,601	0.65
Merck & Co Inc 4.500% 17/05/2033	320,000	USD	319,751	308,974	0.26
Merck & Co Inc 5.000% 17/05/2053	205,000	USD	202,459	192,767	0.16
Mondelez International Inc 0.750% 17/03/2033	340,000	EUR	288,489	287,501	0.24
NextEra Energy Capital Holdings Inc 5.250% 15/03/2034	855,000	USD	852,557	840,074	0.70
Occidental Petroleum Corp 5.500% 01/12/2025	115,000	USD	114,034	114,708	0.09
Oracle Corp 2.875% 25/03/2031	190,000	USD	156,269	164,060	0.14
Oracle Corp 5.550% 06/02/2053	645,000	USD	597,475	610,269	0.51
Ovintiv Inc 6.500% 15/08/2034	326,000	USD	398,186	340,973	0.28
Ovintiv Inc 7.200% 01/11/2031	120,000	USD	145,593	129,346	0.11
Ovintiv Inc 7.375% 01/11/2031	60,000	USD	73,408	65,366	0.05
Targa Resources Corp 6.125% 15/03/2033	290,000	USD	289,925	297,826	0.25
Targa Resources Corp 6.500% 30/03/2034	290,000	USD	304,530	307,090	0.25
Thermo Fisher Scientific Inc 5.086% 10/08/2033	535,000	USD	535,000	533,638	0.44
T-Mobile USA Inc 2.550% 15/02/2031	930,000	USD	935,609	789,453	0.66
T-Mobile USA Inc 2.700% 15/03/2032	230,000	USD	224,241	192,424	0.16
T-Mobile USA Inc 3.300% 15/02/2051	230,000	USD	178,077	155,277	0.13
U.S. Treasury Bond 2.875% 15/05/2043	375,000	USD	358,854	291,211	0.24
U.S. Treasury Bond 4.125% 15/08/2053	435,000	USD	440,856	405,077	0.34
U.S. Treasury Note 4.875% 31/05/2026	1,215,000	USD	1,217,334	1,217,468	1.01
UnitedHealth Group Inc 2.300% 15/05/2031	2,705,000	USD	2,553,616	2,269,683	1.89
UnitedHealth Group Inc 4.750% 15/05/2052	190,000	USD	178,491	168,219	0.14
Verizon Communications Inc 1.750% 20/01/2031	80,000	USD	65,009	64,742	0.05
Verizon Communications Inc 2.550% 21/03/2031	725,000	USD	713,512	615,966	0.51
Verizon Communications Inc 3.400% 22/03/2041	50,000	USD	49,973	38,235	0.03
Williams Cos Inc/The 3.750% 15/06/2027	65,000	USD	65,804	62,387	0.05
			35,816,267	**33,845,640**	**28.13**
Total - Fixed rate bonds			**78,124,046**	**72,748,556**	**60.45**

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Variable rate bonds					
Australia					
Commonwealth Bank of Australia 6.233% 01/11/2028	615,000	GBP	873,442	789,051	0.66
			873,442	**789,051**	**0.66**
Denmark					
Danske Bank A/S 4.625% 14/05/2034 EMTN	100,000	EUR	107,246	108,339	0.09
Danske Bank A/S 4.750% 21/06/2030 EMTN	720,000	EUR	796,522	803,071	0.67
			903,768	**911,410**	**0.76**
Finland					
Sampo Oyj 2.500% 03/09/2052 EMTN	145,000	EUR	172,260	133,728	0.11
			172,260	**133,728**	**0.11**
France					
AXA SA 1.375% 07/10/2041 EMTN	100,000	EUR	79,604	87,914	0.07
AXA SA 1.875% 10/07/2042 EMTN	250,000	EUR	220,657	221,752	0.18
Societe Generale SA 5.750% 22/01/2032 EMTN	500,000	GBP	634,187	627,348	0.52
			934,448	**937,014**	**0.77**
Germany					
Allianz SE 4.252% 05/07/2052 EMTN	200,000	EUR	200,739	211,832	0.18
Deutsche Bank AG 3.750% 15/01/2030	500,000	EUR	547,439	535,225	0.44
Deutsche Bank AG 6.125% 12/12/2030 EMTN	100,000	GBP	116,874	127,901	0.11
			865,052	**874,958**	**0.73**
Great Britain					
Aviva PLC 4.000% 03/06/2055	150,000	GBP	216,151	154,014	0.13
Aviva PLC 6.875% 27/11/2053	295,000	GBP	389,072	385,161	0.32
Barclays PLC 2.645% 24/06/2031	275,000	USD	275,000	233,445	0.19
Barclays PLC 7.090% 06/11/2029	275,000	GBP	366,244	366,167	0.30
Channel Link Enterprises Finance PLC 2.706% 30/06/2050	255,000	EUR	287,554	255,319	0.21
HSBC Holdings PLC 6.800% 14/09/2031	325,000	GBP	427,982	438,907	0.37
Lloyds Banking Group PLC 5.250% 04/10/2030 EMTN	295,000	GBP	371,457	372,485	0.31
Lloyds Banking Group PLC 6.625% 02/06/2033 EMTN	100,000	GBP	128,354	127,942	0.11
Natwest Group PLC 3.032% 28/11/2035	360,000	USD	360,000	301,521	0.25
Santander UK Group Holdings PLC 3.530% 25/08/2028 EMTN	680,000	EUR	688,806	720,498	0.60
Standard Chartered PLC 2.500% 09/09/2030	105,000	EUR	118,572	110,300	0.09
Standard Chartered PLC 7.018% 08/02/2030 144A[(2)]	200,000	USD	199,922	211,199	0.18
Virgin Money UK PLC 4.000% 18/03/2028 EMTN	180,000	EUR	194,302	193,231	0.16
Virgin Money UK PLC 4.625% 29/10/2028 EMTN	235,000	EUR	260,613	257,638	0.21
			4,284,029	**4,127,827**	**3.43**
Ireland					
Bank of Ireland Group PLC 4.750% 10/08/2034 EMTN	150,000	EUR	160,037	160,663	0.13
Zurich Finance Ireland Designated Activity Co 3.000% 19/04/2051 EMTN	550,000	USD	548,607	451,687	0.38
			708,644	**612,350**	**0.51**

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Spain					
CaixaBank SA 4.125% 09/02/2032 EMTN	100,000	EUR	106,908	107,427	0.09
			106,908	**107,427**	**0.09**
Switzerland					
UBS Group AG 3.125% 15/06/2030 EMTN	515,000	EUR	516,012	534,871	0.45
UBS Group AG 5.699% 08/02/2035 144A(2)	410,000	USD	409,969	409,582	0.34
			925,981	**944,453**	**0.79**
United States					
Morgan Stanley 1.794% 13/02/2032	605,000	USD	593,514	485,541	0.40
			593,514	**485,541**	**0.40**
Total - Variable rate bonds			**10,368,046**	**9,923,759**	**8.25**
Total - Transferable securities admitted to an official stock exchange listing			**88,492,092**	**82,672,315**	**68.70**
Transferable securities dealt in on another regulated market					
Fixed rate bonds					
Canada					
Toronto-Dominion Bank/The 1.250% 10/09/2026	870,000	USD	869,227	797,806	0.66
			869,227	**797,806**	**0.66**
Chile					
Banco de Chile 2.990% 09/12/2031	255,000	USD	250,404	217,977	0.18
			250,404	**217,977**	**0.18**
France					
Credit Agricole SA 2.811% 11/01/2041 144A(2)	425,000	USD	407,028	287,717	0.24
			407,028	**287,717**	**0.24**
Ireland					
Lunar Structured Aircraft Portfolio Notes 2.636% 15/10/2046 144A(2)	287,715	USD	287,709	257,165	0.22
			287,709	**257,165**	**0.22**
Italy					
Intesa Sanpaolo SpA 4.000% 23/09/2029 144A(2)	575,000	USD	574,770	530,352	0.44
Intesa Sanpaolo SpA 5.710% 15/01/2026 144A(2)	200,000	USD	196,263	198,099	0.16
Intesa Sanpaolo SpA 7.200% 28/11/2033 144A(2)	310,000	USD	330,822	332,325	0.28
			1,101,855	**1,060,776**	**0.88**
Mexico					
Kimberly-Clark de Mexico SAB de CV 2.431% 01/07/2031	200,000	USD	200,484	169,607	0.14
			200,484	**169,607**	**0.14**
Multinational					
NXP BV/NXP Funding LLC/NXP USA Inc 2.500% 11/05/2031	135,000	USD	107,123	113,123	0.09
NXP BV/NXP Funding LLC/NXP USA Inc 2.650% 15/02/2032	245,000	USD	201,058	203,635	0.17
NXP BV/NXP Funding LLC/NXP USA Inc 5.000% 15/01/2033	110,000	USD	99,714	107,258	0.09
			407,895	**424,016**	**0.35**
Netherlands					
EDP Finance BV 1.710% 24/01/2028 144A(2)	675,000	USD	672,495	596,860	0.50
Enel Finance International NV 6.000% 07/10/2039 144A(2)	405,000	USD	438,474	398,937	0.33
MSD Netherlands Capital BV 3.500% 30/05/2037	143,000	EUR	154,632	150,981	0.12
			1,265,601	**1,146,778**	**0.95**

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Norway					
Aker BP ASA 3.100% 15/07/2031 144A[2]	410,000	USD	393,927	348,802	0.29
			393,927	**348,802**	**0.29**
Singapore					
BOC Aviation Ltd 2.625% 17/01/2025 EMTN	620,000	USD	619,927	610,123	0.51
			619,927	**610,123**	**0.51**
United States					
Amazon.com Inc 1.500% 03/06/2030	155,000	USD	133,573	129,101	0.11
American Water Capital Corp 5.150% 01/03/2034	220,000	USD	218,924	218,067	0.18
Amgen Inc 5.250% 02/03/2033	720,000	USD	718,034	717,902	0.60
Amgen Inc 5.650% 02/03/2053	510,000	USD	479,541	502,270	0.42
Analog Devices Inc 5.050% 01/04/2034	305,000	USD	304,515	303,768	0.25
Apple Inc 3.750% 12/09/2047	60,000	USD	58,247	47,876	0.04
AT&T Inc 3.500% 15/09/2053	255,000	USD	195,224	173,104	0.14
Broadcom Inc 2.450% 15/02/2031 144A[2]	180,000	USD	164,206	151,580	0.13
Broadcom Inc 3.419% 15/04/2033 144A[2]	704,000	USD	613,637	606,953	0.50
Cabot Corp 5.000% 30/06/2032	305,000	USD	303,371	297,084	0.25
Centene Corp 3.375% 15/02/2030	370,000	USD	377,353	328,417	0.27
Centene Corp 4.625% 15/12/2029	315,000	USD	322,928	297,935	0.25
Charter Communications Operating LLC/Charter Communications Operating Capital 2.300% 01/02/2032	200,000	USD	187,669	154,243	0.13
Charter Communications Operating LLC/Charter Communications Operating Capital 2.800% 01/04/2031	435,000	USD	403,082	355,533	0.30
Coca-Cola Consolidated Inc 5.450% 01/06/2034	250,000	USD	249,735	252,253	0.21
Comcast Corp 2.650% 01/02/2030	250,000	USD	229,358	221,354	0.18
Comcast Corp 2.800% 15/01/2051	225,000	USD	217,834	138,996	0.12
Comcast Corp 4.000% 15/08/2047	165,000	USD	176,184	129,666	0.11
Comcast Corp 4.150% 15/10/2028	80,000	USD	79,303	77,447	0.06
Comcast Corp 4.250% 15/01/2033	70,000	USD	67,124	65,442	0.05
Comcast Corp 4.800% 15/05/2033	50,000	USD	49,863	48,637	0.04
Continental Resources Inc/OK 2.875% 01/04/2032 144A[2]	155,000	USD	126,027	125,167	0.10
Continental Resources Inc/OK 4.375% 15/01/2028	390,000	USD	410,879	374,946	0.31
Continental Resources Inc/OK 5.750% 15/01/2031 144A[2]	75,000	USD	82,729	73,746	0.06
CSMC OA LLC 3.953% 15/09/2037 144A[2]	395,000	USD	400,052	351,251	0.29
Empower Finance 2020 LP 3.075% 17/09/2051 144A[2]	480,000	USD	474,155	306,312	0.25
Equinix Europe 2 Financing Corp LLC 5.500% 15/06/2034	395,000	USD	393,842	394,325	0.33
ERAC USA Finance LLC 3.300% 01/12/2026 144A[2]	171,000	USD	169,433	163,391	0.14
ERAC USA Finance LLC 4.200% 01/11/2046 144A[2]	50,000	USD	46,224	40,895	0.03
ERAC USA Finance LLC 4.600% 01/05/2028 144A[2]	510,000	USD	508,536	501,935	0.42
GE HealthCare Technologies Inc 5.650% 15/11/2027	945,000	USD	972,983	957,423	0.80
Great-West Lifeco Finance LP 4.581% 17/05/2048 144A[2]	130,000	USD	147,404	110,239	0.09
HCA Inc 3.625% 15/03/2032	100,000	USD	86,337	88,086	0.07
Hyundai Capital America 5.400% 24/06/2031 144A[2]	210,000	USD	209,807	208,241	0.17

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Keurig Dr Pepper Inc 5.300% 15/03/2034	705,000	USD	703,675	701,527	0.58
Massachusetts Mutual Life Insurance Co 3.375% 15/04/2050 144A(2)	45,000	USD	44,844	30,743	0.03
Meta Platforms Inc 3.850% 15/08/2032	525,000	USD	492,722	488,068	0.41
Meta Platforms Inc 4.450% 15/08/2052	290,000	USD	253,947	249,999	0.21
Meta Platforms Inc 4.950% 15/05/2033	605,000	USD	604,738	608,030	0.51
Micron Technology Inc 2.703% 15/04/2032	105,000	USD	88,099	86,940	0.07
Micron Technology Inc 4.185% 15/02/2027	30,000	USD	28,483	29,156	0.02
Micron Technology Inc 5.300% 15/01/2031	165,000	USD	164,892	164,628	0.14
Micron Technology Inc 5.327% 06/02/2029	340,000	USD	327,713	341,602	0.28
Micron Technology Inc 5.875% 09/02/2033	545,000	USD	547,321	556,748	0.46
Microsoft Corp 3.700% 08/08/2046	135,000	USD	150,429	110,711	0.09
New England Power Co 5.936% 25/11/2052 144A(2)	30,000	USD	32,645	30,235	0.03
NextEra Energy Capital Holdings Inc 4.255% 01/09/2024	390,000	USD	390,081	388,754	0.32
Oncor Electric Delivery Co LLC 4.950% 15/09/2052	595,000	USD	606,072	538,310	0.45
PECO Energy Co 3.000% 15/09/2049	210,000	USD	151,858	138,189	0.12
PECO Energy Co 3.050% 15/03/2051	40,000	USD	29,677	25,977	0.02
PECO Energy Co 4.375% 15/08/2052	595,000	USD	535,113	489,358	0.41
Principal Life Global Funding II 1.500% 17/11/2026 144A(2)	740,000	USD	737,945	679,439	0.56
Prologis Targeted US Logistics Fund LP 5.500% 01/04/2034 144A(2)	140,000	USD	139,021	140,089	0.12
Slam Ltd 2.434% 15/06/2046 144A(2)	459,063	USD	459,055	411,469	0.34
Solvay Finance America LLC 5.850% 04/06/2034 144A(2)	230,000	USD	229,657	230,379	0.19
Starbucks Corp 5.000% 15/02/2034	250,000	USD	248,727	244,074	0.20
Steel Dynamics Inc 5.375% 15/08/2034	235,000	USD	231,825	230,978	0.19
Texas Instruments Inc 4.850% 08/02/2034	275,000	USD	274,876	272,523	0.23
T-Mobile USA Inc 3.400% 15/10/2052	355,000	USD	288,498	242,364	0.20
T-Mobile USA Inc 3.875% 15/04/2030	150,000	USD	149,376	140,224	0.12
T-Mobile USA Inc 5.150% 15/04/2034	205,000	USD	204,323	201,487	0.17
T-Mobile USA Inc 5.200% 15/01/2033	75,000	USD	74,900	74,200	0.06
T-Mobile USA Inc 6.000% 15/06/2054	25,000	USD	24,957	25,849	0.02
United Airlines 3.650% 07/10/2025	64,277	USD	64,277	61,830	0.05
United Airlines 3.650% 07/01/2026	55,903	USD	55,903	54,026	0.05
United Airlines 3.700% 01/03/2030	595,160	USD	549,738	540,074	0.45
Verizon Communications Inc 2.355% 15/03/2032	410,000	USD	334,962	335,165	0.28
Verizon Communications Inc 2.987% 30/10/2056	185,000	USD	145,499	113,261	0.09
VMware LLC 2.200% 15/08/2031	495,000	USD	455,184	402,210	0.33
Warnermedia Holdings Inc 4.279% 15/03/2032	375,000	USD	331,193	327,310	0.27
			19,730,338	**18,619,511**	**15.47**
Total - Fixed rate bonds			**25,534,395**	**23,940,278**	**19.89**
Variable rate bonds					
Belgium					
KBC Group NV 6.324% 21/09/2034 144A(2)	250,000	USD	250,000	259,495	0.22
			250,000	**259,495**	**0.22**
France					
BNP Paribas SA 5.176% 09/01/2030 144A(2)	1,095,000	USD	1,095,000	1,083,531	0.90

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Credit Agricole SA 5.335% 10/01/2030 144A[2]	520,000	USD	520,000	514,448	0.43
Societe Generale SA 6.066% 19/01/2035 144A[2]	255,000	USD	255,000	252,448	0.21
			1,870,000	**1,850,427**	**1.54**
Germany					
Allianz SE 6.350% 06/09/2053 144A[2]	200,000	USD	200,000	205,850	0.17
			200,000	**205,850**	**0.17**
Ireland					
AIB Group PLC 5.871% 28/03/2035 144A[2]	220,000	USD	219,945	218,556	0.18
AIB Group PLC 6.608% 13/09/2029 144A[2]	505,000	USD	519,494	521,272	0.43
			739,439	**739,828**	**0.61**
Italy					
UniCredit SpA 2.569% 22/09/2026 144A[2]	350,000	USD	350,000	335,719	0.28
			350,000	**335,719**	**0.28**
Spain					
CaixaBank SA 5.673% 15/03/2030 144A[2]	200,000	USD	200,000	199,158	0.16
CaixaBank SA 6.208% 18/01/2029 144A[2]	220,000	USD	220,000	223,463	0.19
CaixaBank SA 6.840% 13/09/2034 144A[2]	200,000	USD	200,000	211,269	0.18
			620,000	**633,890**	**0.53**
Switzerland					
UBS Group AG 3.091% 14/05/2032 144A[2]	280,000	USD	280,244	238,842	0.20
			280,244	**238,842**	**0.20**
United States					
Bank of America Corp 2.592% 29/04/2031	120,000	USD	120,135	103,754	0.09
Bank of America Corp 5.288% 25/04/2034	855,000	USD	836,976	846,026	0.70
Bank of America Corp 5.468% 23/01/2035	290,000	USD	290,000	289,707	0.24
Citigroup Inc 2.561% 01/05/2032	480,000	USD	480,000	400,011	0.33
Citigroup Inc 6.174% 25/05/2034	25,000	USD	24,499	25,425	0.02
Citigroup Inc 6.270% 17/11/2033	60,000	USD	58,694	62,840	0.05
Goldman Sachs Group Inc/The 1.542% 10/09/2027	1,250,000	USD	1,174,977	1,148,073	0.95
JPMorgan Chase & Co 2.522% 22/04/2031	360,000	USD	372,440	311,158	0.26
JPMorgan Chase & Co 2.739% 15/10/2030	715,000	USD	684,253	632,624	0.53
JPMorgan Chase & Co 6.254% 23/10/2034	470,000	USD	470,000	498,486	0.42
Morgan Stanley 2.484% 16/09/2036	155,000	USD	119,948	122,624	0.10
Morgan Stanley 5.424% 21/07/2034	285,000	USD	262,450	283,564	0.24
Wells Fargo & Co 5.499% 23/01/2035	185,000	USD	185,000	184,351	0.15
Wells Fargo & Co 5.557% 25/07/2034	180,000	USD	178,000	179,867	0.15
Wells Fargo & Co 6.491% 23/10/2034	60,000	USD	59,258	63,963	0.05
			5,316,630	**5,152,473**	**4.28**
Total - Variable rate bonds			**9,626,313**	**9,416,524**	**7.83**
Total - Transferable securities dealt in on another regulated market			**35,160,708**	**33,356,802**	**27.72**
TOTAL INVESTMENT PORTFOLIO			**123,652,800**	**116,029,117**	**96.42**

(2) See Note 14.

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

Natixis International Funds (Lux) I

Loomis Sayles Disciplined Alpha U.S. Corporate Bond Fund

Statistics
As at June 30, 2024

Net asset value per share	
H-S/D (JPY)	9,177.89
I/A (USD)	112.67
S/A (USD)	113.68
Number of shares outstanding	
H-S/D (JPY)	1,004,474.402
I/A (USD)	159,523.313
S/A (USD)	1,200,000.000

Natixis International Funds (Lux) I

Loomis Sayles Disciplined Alpha U.S. Corporate Bond Fund

Statement of Investments
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Transferable securities admitted to an official stock exchange listing					
Fixed rate bonds					
Canada					
Bank of Nova Scotia/The 5.450% 01/08/2029	1,063,000	USD	1,061,891	1,073,453	0.51
Enbridge Inc 5.625% 05/04/2034	787,000	USD	784,962	785,705	0.37
Enbridge Inc 5.950% 05/04/2054	352,000	USD	350,384	349,214	0.16
Suncor Energy Inc 6.500% 15/06/2038	458,000	USD	475,073	479,630	0.23
			2,672,310	**2,688,002**	**1.27**
Cayman Islands					
CK Hutchison International 21 Ltd 3.125% 15/04/2041 144A[(2)]	139,000	USD	124,529	102,743	0.05
Vale Overseas Ltd 6.125% 12/06/2033	578,000	USD	573,592	582,450	0.27
			698,121	**685,193**	**0.32**
Chile					
Chile Government International Bond 4.340% 07/03/2042	401,000	USD	346,798	345,283	0.16
Corp. Nacional del Cobre de Chile 3.625% 01/08/2027 144A[(2)]	637,000	USD	595,335	603,979	0.29
			942,133	**949,262**	**0.45**
France					
TotalEnergies Capital SA 5.488% 05/04/2054	608,000	USD	611,722	599,585	0.28
			611,722	**599,585**	**0.28**
Great Britain					
Anglo American Capital PLC 5.750% 05/04/2034 144A[(2)]	544,000	USD	543,135	542,875	0.26
BAE Systems PLC 5.000% 26/03/2027 144A[(2)]	879,000	USD	875,723	872,269	0.41
BAE Systems PLC 5.125% 26/03/2029 144A[(2)]	359,000	USD	358,668	357,360	0.17
HSBC Holdings PLC 6.500% 15/09/2037	220,000	USD	244,714	225,310	0.10
			2,022,240	**1,997,814**	**0.94**
Indonesia					
Freeport Indonesia PT 5.315% 14/04/2032 144A[(2)]	438,000	USD	422,727	423,219	0.20
Freeport Indonesia PT 6.200% 14/04/2052 144A[(2)]	75,000	USD	73,693	73,911	0.04
			496,420	**497,130**	**0.24**
Ireland					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust 6.100% 15/01/2027	782,000	USD	779,237	793,470	0.38
			779,237	**793,470**	**0.38**
Japan					
NTT Finance Corp 5.110% 02/07/2029 144A[(2)]	193,000	USD	193,000	192,391	0.09
			193,000	**192,391**	**0.09**
Luxembourg					
ArcelorMittal SA 6.000% 17/06/2034	187,000	USD	186,737	186,858	0.09
ArcelorMittal SA 6.350% 17/06/2054	304,000	USD	301,948	295,248	0.14
			488,685	**482,106**	**0.23**
Mexico					
America Movil SAB de CV 6.125% 15/11/2037	211,000	USD	254,647	221,557	0.10
			254,647	**221,557**	**0.10**
Netherlands					
Shell International Finance BV 2.875% 26/11/2041	983,000	USD	858,011	700,545	0.33
			858,011	**700,545**	**0.33**

(2) See Note 14.

The accompanying notes form an integral part of these financial statements.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Qatar					
QatarEnergy 3.125% 12/07/2041 144A[(2)]	366,000	USD	269,359	272,683	0.13
			269,359	**272,683**	**0.13**
Saudi Arabia					
Saudi Government International Bond 5.750% 16/01/2054 144A[(2)]	203,000	USD	198,586	196,221	0.09
			198,586	**196,221**	**0.09**
Singapore					
IBM International Capital Pte Ltd 5.250% 05/02/2044	719,000	USD	716,106	681,679	0.32
IBM International Capital Pte Ltd 5.300% 05/02/2054	46,000	USD	45,743	43,019	0.02
Pfizer Investment Enterprises Pte Ltd 5.110% 19/05/2043	356,000	USD	345,699	338,480	0.16
Pfizer Investment Enterprises Pte Ltd 5.300% 19/05/2053	1,113,000	USD	1,092,587	1,073,508	0.51
			2,200,135	**2,136,686**	**1.01**
South Korea					
Korea Gas Corp 5.000% 08/07/2029 144A[(2)]	580,000	USD	578,225	578,167	0.27
			578,225	**578,167**	**0.27**
Switzerland					
UBS AG/Stamford CT 4.750% 09/08/2024	721,000	USD	720,052	720,104	0.34
			720,052	**720,104**	**0.34**
United Arab Emirates					
Abu Dhabi Crude Oil Pipeline LLC 4.600% 02/11/2047 144A[(2)]	531,000	USD	524,485	475,537	0.22
UAE International Government Bond 4.857% 02/07/2034 144A[(2)]	545,000	USD	545,000	543,439	0.26
			1,069,485	**1,018,976**	**0.48**
United States					
AbbVie Inc 4.050% 21/11/2039	672,000	USD	637,431	583,698	0.28
AbbVie Inc 5.400% 15/03/2054	588,000	USD	586,006	581,426	0.27
AbbVie Inc 5.500% 15/03/2064	357,000	USD	355,676	352,424	0.17
Ameren Corp 2.500% 15/09/2024	496,000	USD	494,966	492,373	0.23
Ameren Corp 5.700% 01/12/2026	690,000	USD	689,289	695,464	0.33
American International Group Inc 4.500% 16/07/2044	272,000	USD	241,176	234,743	0.11
Anheuser-Busch InBev Worldwide Inc 4.750% 15/04/2058	479,000	USD	448,382	425,151	0.20
Arizona Public Service Co 5.700% 15/08/2034	728,000	USD	726,008	726,867	0.34
Athene Holding Ltd 6.250% 01/04/2054	469,000	USD	464,484	469,303	0.22
Atmos Energy Corp 5.750% 15/10/2052	402,000	USD	418,934	406,717	0.19
BAT Capital Corp 4.540% 15/08/2047	224,000	USD	170,416	172,476	0.08
BAT Capital Corp 5.282% 02/04/2050	621,000	USD	570,793	523,579	0.25
BAT Capital Corp 5.650% 16/03/2052	234,000	USD	202,399	208,918	0.10
BAT Capital Corp 7.081% 02/08/2053	59,000	USD	62,113	62,738	0.03
BlackRock Funding Inc 5.250% 14/03/2054	680,000	USD	671,881	657,126	0.31
Boeing Co/The 5.805% 01/05/2050	163,000	USD	163,519	146,896	0.07
Boston Properties LP 3.400% 21/06/2029	475,000	USD	427,272	422,171	0.20
Bristol-Myers Squibb Co 5.550% 22/02/2054	318,000	USD	318,432	313,511	0.15
Burlington Northern Santa Fe LLC 3.300% 15/09/2051	766,000	USD	714,273	532,850	0.25

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Burlington Northern Santa Fe LLC 5.200% 15/04/2054	275,000	USD	273,892	263,434	0.12
Burlington Northern Santa Fe LLC 5.500% 15/03/2055	558,000	USD	555,049	559,015	0.26
Camden Property Trust 4.900% 15/01/2034	303,000	USD	300,578	289,898	0.14
Centene Corp 2.450% 15/07/2028	1,217,000	USD	1,088,680	1,080,489	0.51
CenterPoint Energy Inc 5.400% 01/06/2029	1,179,000	USD	1,176,594	1,183,253	0.56
Coca-Cola Co/The 5.300% 13/05/2054	912,000	USD	904,037	904,986	0.43
ConocoPhillips 6.500% 01/02/2039	513,000	USD	584,498	563,896	0.27
Consolidated Edison Co of New York Inc 3.700% 15/11/2059	369,000	USD	272,930	256,204	0.12
Cummins Inc 5.450% 20/02/2054	668,000	USD	666,514	655,208	0.31
CVS Health Corp 4.780% 25/03/2038	455,000	USD	482,831	406,232	0.19
CVS Health Corp 5.875% 01/06/2053	214,000	USD	211,489	205,067	0.10
CVS Health Corp 6.000% 01/06/2044	333,000	USD	327,302	326,317	0.15
Devon Energy Corp 4.750% 15/05/2042	118,000	USD	99,736	98,814	0.05
Devon Energy Corp 5.600% 15/07/2041	530,000	USD	511,364	493,061	0.23
DPL Inc 4.125% 01/07/2025	666,000	USD	662,605	652,613	0.31
Duke Energy Florida LLC 3.000% 15/12/2051	294,000	USD	258,097	184,710	0.09
Duke Energy Florida LLC 6.200% 15/11/2053	550,000	USD	546,728	582,618	0.28
Edison International 6.950% 15/11/2029	243,000	USD	251,094	258,354	0.12
Elevance Health Inc 4.650% 15/01/2043	224,000	USD	205,364	197,528	0.09
Eli Lilly & Co 5.000% 09/02/2054	665,000	USD	661,266	635,063	0.30
Enbridge Energy Partners LP 7.375% 15/10/2045	304,000	USD	353,264	346,315	0.16
Energy Transfer LP 3.900% 15/07/2026	252,000	USD	243,544	244,014	0.12
Energy Transfer LP 4.000% 01/10/2027	202,000	USD	192,307	193,934	0.09
Energy Transfer LP 5.250% 01/07/2029	220,000	USD	219,556	218,631	0.10
Energy Transfer LP 6.125% 15/12/2045	453,000	USD	449,608	444,126	0.21
Energy Transfer LP 7.500% 01/07/2038	711,000	USD	798,704	807,725	0.38
EnLink Midstream Partners LP 4.850% 15/07/2026	812,000	USD	797,373	796,907	0.38
EnLink Midstream Partners LP 5.450% 01/06/2047	373,000	USD	321,155	323,598	0.15
Enterprise Products Operating LLC 5.950% 01/02/2041	426,000	USD	442,738	438,274	0.21
Eversource Energy 4.750% 15/05/2026	339,000	USD	338,875	334,571	0.16
Eversource Energy 5.950% 01/02/2029	825,000	USD	828,547	843,070	0.40
Exxon Mobil Corp 4.227% 19/03/2040	1,035,000	USD	944,777	909,658	0.43
FedEx Corp 4.550% 01/04/2046	206,000	USD	215,655	171,642	0.08
FirstEnergy Corp 3.400% 01/03/2050	514,000	USD	337,900	343,817	0.16
Florida Power & Light Co 5.600% 15/06/2054	333,000	USD	332,273	336,384	0.16
Ford Motor Credit Co LLC 6.125% 08/03/2034	1,159,000	USD	1,147,611	1,146,376	0.54
General Motors Financial Co Inc 5.350% 15/07/2027	476,000	USD	475,934	474,664	0.22
General Motors Financial Co Inc 5.950% 04/04/2034	1,235,000	USD	1,235,867	1,236,055	0.58
Georgia Power Co 4.300% 15/03/2042	231,000	USD	199,436	195,975	0.09
Georgia Power Co 4.950% 17/05/2033	1,189,000	USD	1,152,124	1,159,289	0.55
Georgia Power Co 5.250% 15/03/2034	1,075,000	USD	1,071,750	1,071,607	0.51
Hess Corp 4.300% 01/04/2027	1,306,000	USD	1,274,018	1,273,398	0.60
Hess Corp 7.875% 01/10/2029	699,000	USD	758,695	781,744	0.37
Home Depot Inc/The 5.300% 25/06/2054	1,430,000	USD	1,415,221	1,396,189	0.66
John Deere Capital Corp 4.900% 11/06/2027	1,545,000	USD	1,542,811	1,541,358	0.73
Johnson & Johnson 4.800% 01/06/2029	1,017,000	USD	1,015,798	1,024,750	0.48
Johnson & Johnson 4.950% 01/06/2034	1,050,000	USD	1,049,408	1,062,224	0.50

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Johnson & Johnson 5.250% 01/06/2054	500,000	USD	499,617	502,130	0.24
Kinder Morgan Energy Partners LP 5.000% 01/03/2043	308,000	USD	273,703	269,202	0.13
Kinder Morgan Inc 5.550% 01/06/2045	906,000	USD	837,584	845,055	0.40
Lowe's Cos Inc 2.800% 15/09/2041	594,000	USD	522,615	407,667	0.19
Lowe's Cos Inc 4.250% 01/04/2052	329,000	USD	256,369	258,568	0.12
Lowe's Cos Inc 5.625% 15/04/2053	320,000	USD	326,408	309,846	0.15
McDonald's Corp 4.200% 01/04/2050	830,000	USD	656,175	661,607	0.31
Merck & Co Inc 3.700% 10/02/2045	841,000	USD	683,482	660,094	0.31
MidAmerican Energy Co 5.850% 15/09/2054	606,000	USD	605,586	620,548	0.29
NiSource Inc 5.200% 01/07/2029	1,022,000	USD	1,019,943	1,018,020	0.48
Norfolk Southern Corp 5.350% 01/08/2054	394,000	USD	391,766	375,690	0.18
Norfolk Southern Corp 5.950% 15/03/2064	356,000	USD	371,408	362,430	0.17
Northrop Grumman Corp 4.030% 15/10/2047	444,000	USD	346,734	350,862	0.17
Northrop Grumman Corp 5.200% 01/06/2054	366,000	USD	356,569	342,691	0.16
Occidental Petroleum Corp 6.375% 01/09/2028	779,000	USD	804,524	803,813	0.38
Occidental Petroleum Corp 8.500% 15/07/2027	229,000	USD	243,678	245,328	0.12
Occidental Petroleum Corp 8.875% 15/07/2030	942,000	USD	1,084,267	1,084,805	0.51
ONEOK Inc 2.750% 01/09/2024	168,000	USD	168,050	167,002	0.08
Oracle Corp 3.600% 01/04/2050	1,891,000	USD	1,473,031	1,323,462	0.63
Oracle Corp 3.650% 25/03/2041	157,000	USD	121,624	120,109	0.06
Ovintiv Inc 8.125% 15/09/2030	775,000	USD	867,625	875,455	0.41
Owens Corning 5.500% 15/06/2027	388,000	USD	388,757	391,360	0.19
Owens Corning 5.950% 15/06/2054	340,000	USD	337,652	342,717	0.16
Pacific Gas & Electric Co 4.000% 01/12/2046	186,000	USD	163,394	133,594	0.06
PacifiCorp 4.125% 15/01/2049	302,000	USD	232,785	229,996	0.11
PacifiCorp 5.800% 15/01/2055	44,000	USD	43,357	42,603	0.02
Pfizer Inc 4.300% 15/06/2043	158,000	USD	145,178	136,440	0.06
Philip Morris International Inc 2.750% 25/02/2026	2,066,000	USD	1,980,656	1,979,432	0.94
Philip Morris International Inc 3.875% 21/08/2042	577,000	USD	442,260	449,009	0.21
Reinsurance Group of America Inc 5.750% 15/09/2034	381,000	USD	378,332	379,617	0.18
RTX Corp 6.400% 15/03/2054	561,000	USD	572,128	611,671	0.29
San Diego Gas & Electric Co 3.750% 01/06/2047	733,000	USD	681,341	547,679	0.26
Sempra 6.000% 15/10/2039	385,000	USD	431,651	389,457	0.18
Southern California Edison Co 1.200% 01/02/2026	210,000	USD	197,234	196,710	0.09
Southern California Edison Co 4.000% 01/04/2047	357,000	USD	279,666	273,216	0.13
Southern California Edison Co 4.050% 15/03/2042	379,000	USD	316,946	303,845	0.14
Southern California Edison Co 4.875% 01/02/2027	254,000	USD	253,957	252,118	0.12
Southern California Edison Co 4.900% 01/06/2026	491,000	USD	490,192	486,992	0.23
Southern California Edison Co 6.050% 15/03/2039	289,000	USD	294,752	295,867	0.14
Toyota Motor Credit Corp 5.050% 16/05/2029	1,586,000	USD	1,585,807	1,591,546	0.75
TWDC Enterprises 18 Corp 2.950% 15/06/2027	1,016,000	USD	962,160	959,926	0.45
U.S. Treasury Bond 4.250% 15/02/2054	1,976,000	USD	1,913,363	1,881,523	0.89
U.S. Treasury Bond 4.625% 15/05/2044	1,639,000	USD	1,629,727	1,635,927	0.77
U.S. Treasury Note 4.375% 15/05/2034	3,022,000	USD	3,026,995	3,022,944	1.43
U.S. Treasury Note 4.500% 31/05/2029	99,000	USD	99,922	99,673	0.05
U.S. Treasury Note 4.625% 15/06/2027	2,510,000	USD	2,519,975	2,517,255	1.19
U.S. Treasury Note 4.625% 31/05/2031	4,583,000	USD	4,629,323	4,657,474	2.20
U.S. Treasury Note 4.875% 31/05/2026	2,581,000	USD	2,581,479	2,586,243	1.22
Union Pacific Corp 3.375% 14/02/2042	404,000	USD	374,932	311,124	0.15
United Parcel Service Inc 5.150% 22/05/2034	640,000	USD	638,974	638,223	0.30

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
United Parcel Service Inc 5.500% 22/05/2054	540,000	USD	539,134	535,487	0.25
UnitedHealth Group Inc 3.500% 15/08/2039	707,000	USD	681,650	571,224	0.27
UnitedHealth Group Inc 5.375% 15/04/2054	470,000	USD	450,718	456,578	0.22
Verizon Communications Inc 2.550% 21/03/2031	2,524,000	USD	2,221,803	2,144,411	1.01
Verizon Communications Inc 2.625% 15/08/2026	826,000	USD	793,049	783,360	0.37
Verizon Communications Inc 4.862% 21/08/2046	766,000	USD	714,137	694,678	0.33
Wells Fargo & Co 4.900% 17/11/2045	510,000	USD	526,490	443,467	0.21
Western Midstream Operating LP 5.450% 01/04/2044	367,000	USD	324,157	330,717	0.16
Western Midstream Operating LP 6.350% 15/01/2029	258,000	USD	268,157	266,100	0.13
Williams Cos Inc/The 3.750% 15/06/2027	740,000	USD	711,793	710,252	0.34
Williams Cos Inc/The 4.900% 15/03/2029	792,000	USD	784,289	781,243	0.37
			85,078,077	**83,587,568**	**39.49**
Total - Fixed rate bonds			**100,130,445**	**98,317,460**	**46.44**
Variable rate bonds					
Great Britain					
HSBC Holdings PLC 5.546% 04/03/2030	2,035,000	USD	2,037,098	2,038,839	0.96
HSBC Holdings PLC 5.597% 17/05/2028	794,000	USD	795,287	797,104	0.38
HSBC Holdings PLC 6.332% 09/03/2044	270,000	USD	267,898	282,410	0.13
Lloyds Banking Group PLC 5.462% 05/01/2028	1,392,000	USD	1,391,447	1,389,043	0.66
Standard Chartered PLC 5.688% 14/05/2028 144A(2)	1,038,000	USD	1,038,000	1,038,157	0.49
			5,529,730	**5,545,553**	**2.62**
Netherlands					
ING Groep NV 5.550% 19/03/2035	903,000	USD	893,956	891,498	0.42
			893,956	**891,498**	**0.42**
United States					
Goldman Sachs Group Inc/The 5.727% 25/04/2030	562,000	USD	562,000	571,979	0.27
			562,000	**571,979**	**0.27**
Total - Variable rate bonds			**6,985,686**	**7,009,030**	**3.31**
Total - Transferable securities admitted to an official stock exchange listing			**107,116,131**	**105,326,490**	**49.75**
Transferable securities dealt in on another regulated market					
Fixed rate bonds					
Australia					
Westpac Banking Corp 5.050% 16/04/2029	661,000	USD	659,809	662,491	0.31
			659,809	**662,491**	**0.31**
France					
Credit Agricole SA 5.365% 11/03/2034 144A(2)	743,000	USD	743,675	733,642	0.34
Engie SA 5.250% 10/04/2029 144A(2)	298,000	USD	297,402	297,103	0.14
Engie SA 5.875% 10/04/2054 144A(2)	238,000	USD	234,509	229,223	0.11
			1,275,586	**1,259,968**	**0.59**
Great Britain					
Imperial Brands Finance PLC 5.500% 01/02/2030 144A(2)	1,072,000	USD	1,068,666	1,062,001	0.50
			1,068,666	**1,062,001**	**0.50**

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Indonesia					
Indonesia Asahan Aluminium PT/Mineral Industri Indonesia Persero PT 4.750% 15/05/2025 144A[2]	870,000	USD	871,404	861,383	0.41
Indonesia Asahan Aluminium PT/Mineral Industri Indonesia Persero PT 5.450% 15/05/2030 144A[2]	417,000	USD	406,296	409,285	0.19
Indonesia Asahan Aluminium PT/Mineral Industri Indonesia Persero PT 6.530% 15/11/2028 144A[2]	666,000	USD	679,048	689,033	0.33
			1,956,748	**1,959,701**	**0.93**
Ireland					
SMBC Aviation Capital Finance DAC 5.300% 03/04/2029 144A[2]	1,152,000	USD	1,128,437	1,141,938	0.54
			1,128,437	**1,141,938**	**0.54**
Italy					
ENI SpA 5.950% 15/05/2054 144A[2]	429,000	USD	426,816	421,355	0.20
			426,816	**421,355**	**0.20**
Japan					
Nissan Motor Co Ltd 4.810% 17/09/2030 144A[2]	307,000	USD	282,950	285,187	0.13
			282,950	**285,187**	**0.13**
Luxembourg					
JBS USA Holding Lux Sarl/JBS USA Food Co/JBS Lux Co Sarl 7.250% 15/11/2053 144A[2]	303,000	USD	309,366	330,592	0.16
			309,366	**330,592**	**0.16**
Multinational					
Broadcom Corp/Broadcom Cayman Finance Ltd 3.875% 15/01/2027	1,074,000	USD	1,034,264	1,039,150	0.49
NXP BV/NXP Funding LLC/NXP USA Inc 2.500% 11/05/2031	844,000	USD	713,595	707,225	0.34
NXP BV/NXP Funding LLC/NXP USA Inc 2.700% 01/05/2025	94,000	USD	93,779	91,772	0.04
			1,841,638	**1,838,147**	**0.87**
Netherlands					
Enel Finance International NV 3.500% 06/04/2028 144A[2]	304,000	USD	287,923	284,393	0.14
Enel Finance International NV 3.625% 25/05/2027 144A[2]	266,000	USD	253,922	254,041	0.12
Enel Finance International NV 5.125% 26/06/2029 144A[2]	132,000	USD	130,523	129,942	0.06
Enel Finance International NV 7.750% 14/10/2052 144A[2]	346,000	USD	409,544	406,530	0.19
			1,081,912	**1,074,906**	**0.51**
Norway					
Equinor ASA 7.250% 23/09/2027	726,000	USD	773,508	773,238	0.37
			773,508	**773,238**	**0.37**
Panama					
Panama Government International Bond 8.000% 01/03/2038	66,000	USD	67,789	69,500	0.03
			67,789	**69,500**	**0.03**
Thailand					
Bangkok Bank PCL/Hong Kong 5.650% 05/07/2034 144A[2]	299,000	USD	297,514	299,448	0.14
			297,514	**299,448**	**0.14**

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
United States					
AEP Transmission Co LLC 2.750% 15/08/2051	478,000	USD	406,833	286,265	0.14
Amazon.com Inc 3.875% 22/08/2037	1,383,000	USD	1,168,837	1,221,274	0.58
American Electric Power Co Inc 5.699% 15/08/2025	542,000	USD	540,764	542,429	0.26
Amgen Inc 3.150% 21/02/2040	706,000	USD	638,877	527,585	0.25
Amgen Inc 5.600% 02/03/2043	833,000	USD	786,992	820,943	0.39
Amgen Inc 5.650% 02/03/2053	439,000	USD	437,414	432,346	0.20
Analog Devices Inc 5.300% 01/04/2054	1,039,000	USD	1,029,686	1,014,317	0.48
Antero Resources Corp 5.375% 01/03/2030 144A[(2)]	680,000	USD	656,406	658,072	0.31
Apache Corp 5.100% 01/09/2040	592,000	USD	497,510	505,184	0.24
Apple Inc 2.650% 11/05/2050	167,000	USD	143,635	106,581	0.05
Apple Inc 3.850% 04/08/2046	1,036,000	USD	897,930	844,883	0.40
Apple Inc 3.950% 08/08/2052	1,506,000	USD	1,311,029	1,223,401	0.58
Astrazeneca Finance LLC 5.000% 26/02/2034	1,607,000	USD	1,606,438	1,598,094	0.75
AT&T Inc 2.550% 01/12/2033	1,138,000	USD	940,458	904,877	0.43
AT&T Inc 3.500% 15/09/2053	1,831,000	USD	1,296,608	1,242,952	0.59
Atlassian Corp 5.250% 15/05/2029	580,000	USD	577,576	580,025	0.27
Blue Owl Finance LLC 6.250% 18/04/2034 144A[(2)]	513,000	USD	505,893	514,354	0.24
Boeing Co/The 6.298% 01/05/2029 144A[(2)]	234,000	USD	234,304	237,290	0.11
Boeing Co/The 6.858% 01/05/2054 144A[(2)]	777,000	USD	782,819	797,336	0.38
Boeing Co/The 7.008% 01/05/2064 144A[(2)]	134,000	USD	134,000	137,199	0.06
Broadcom Inc 3.137% 15/11/2035 144A[(2)]	328,000	USD	266,596	262,658	0.12
Charter Communications Operating LLC/Charter Communications Operating Capital 5.375% 01/05/2047	220,000	USD	211,891	175,759	0.08
Charter Communications Operating LLC/Charter Communications Operating Capital 5.750% 01/04/2048	345,000	USD	370,568	288,436	0.14
Charter Communications Operating LLC/Charter Communications Operating Capital 6.550% 01/06/2034	960,000	USD	963,042	960,319	0.45
Cisco Systems Inc 5.300% 26/02/2054	982,000	USD	990,473	961,786	0.45
Citibank NA 5.570% 30/04/2034	948,000	USD	948,129	963,079	0.46
Citigroup Commercial Mortgage Trust 3.778% 10/09/2058	18,000	USD	18,102	17,435	0.01
Comcast Corp 2.887% 01/11/2051	1,107,000	USD	764,544	690,650	0.33
Comcast Corp 2.937% 01/11/2056	589,000	USD	471,380	355,294	0.17
CommonSpirit Health 4.187% 01/10/2049	149,000	USD	145,925	118,989	0.06
Constellation Energy Generation LLC 5.600% 15/06/2042	1,040,000	USD	989,424	1,002,536	0.47
Constellation Energy Generation LLC 5.750% 15/03/2054	137,000	USD	133,319	132,770	0.06
Corebridge Financial Inc 4.400% 05/04/2052	619,000	USD	542,390	486,657	0.23
Cottage Health Obligated Group 3.304% 01/11/2049	336,000	USD	301,866	240,812	0.11
CSAIL Commercial Mortgage Trust 3.502% 15/11/2049	57,000	USD	57,213	53,742	0.03
CSX Corp 4.500% 15/11/2052	363,000	USD	347,275	310,365	0.15
Daimler Truck Finance North America LLC 5.125% 25/09/2027 144A[(2)]	709,000	USD	706,623	705,693	0.33
Daimler Truck Finance North America LLC 5.375% 25/06/2034 144A[(2)]	619,000	USD	617,962	611,890	0.29

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Dell International LLC/EMC Corp 3.375% 15/12/2041	609,000	USD	456,001	445,479	0.21
Diamondback Energy Inc 5.150% 30/01/2030	630,000	USD	628,733	627,333	0.30
Diamondback Energy Inc 5.900% 18/04/2064	559,000	USD	556,712	539,594	0.25
DTE Energy Co 2.529% 01/10/2024	910,000	USD	907,889	901,670	0.43
EnLink Midstream LLC 5.625% 15/01/2028 144A(2)	1,668,000	USD	1,652,957	1,657,930	0.78
EnLink Midstream LLC 6.500% 01/09/2030 144A(2)	873,000	USD	891,042	892,818	0.42
ERAC USA Finance LLC 5.400% 01/05/2053 144A(2)	126,000	USD	124,115	121,763	0.06
Fannie Mae 30-year TBA 6.000% 01/08/2054	2,420,000	USD	2,431,438	2,425,766	1.15
FirstEnergy Transmission LLC 4.350% 15/01/2025 144A(2)	1,229,000	USD	1,228,849	1,217,507	0.58
FirstEnergy Transmission LLC 5.450% 15/07/2044 144A(2)	266,000	USD	271,461	249,197	0.12
Gilead Sciences Inc 2.600% 01/10/2040	226,000	USD	170,610	155,759	0.07
Glencore Funding LLC 3.375% 23/09/2051 144A(2)	362,000	USD	312,620	234,693	0.11
Glencore Funding LLC 5.338% 04/04/2027 144A(2)	809,000	USD	809,000	807,353	0.38
Glencore Funding LLC 5.371% 04/04/2029 144A(2)	787,000	USD	787,000	783,346	0.37
Glencore Funding LLC 5.634% 04/04/2034 144A(2)	300,000	USD	299,963	295,394	0.14
Glencore Funding LLC 6.375% 06/10/2030 144A(2)	120,000	USD	118,550	125,077	0.06
HCA Inc 4.375% 15/03/2042	543,000	USD	457,777	445,327	0.21
HCA Inc 4.625% 15/03/2052	583,000	USD	493,289	470,647	0.22
Hyundai Capital America 5.300% 24/06/2029 144A(2)	849,000	USD	847,528	844,416	0.40
Hyundai Capital America 5.350% 19/03/2029 144A(2)	836,000	USD	835,692	834,549	0.39
Hyundai Capital America 6.100% 21/09/2028 144A(2)	598,000	USD	604,332	614,068	0.29
Intel Corp 5.600% 21/02/2054	825,000	USD	828,797	799,380	0.38
Kenvue Inc 5.100% 22/03/2043	323,000	USD	324,657	311,825	0.15
Kenvue Inc 5.200% 22/03/2063	354,000	USD	367,940	334,159	0.16
KLA Corp 4.950% 15/07/2052	286,000	USD	273,562	265,736	0.13
Kraft Heinz Foods Co 4.375% 01/06/2046	488,000	USD	411,252	397,365	0.19
Marathon Petroleum Corp 5.125% 15/12/2026	436,000	USD	446,091	434,358	0.21
Massachusetts Institute of Technology 3.067% 01/04/2052	510,000	USD	444,918	361,385	0.17
Meta Platforms Inc 5.750% 15/05/2063	643,000	USD	627,905	660,657	0.31
Morgan Stanley Bank of America Merrill Lynch Trust 3.249% 15/02/2048	79,000	USD	79,053	77,983	0.04
National Rural Utilities Cooperative Finance Corp 5.100% 06/05/2027	636,000	USD	635,624	635,897	0.30
Newmont Corp/Newcrest Finance Pty Ltd 5.350% 15/03/2034 144A(2)	1,429,000	USD	1,442,137	1,426,758	0.67
NextEra Energy Capital Holdings Inc 1.900% 15/06/2028	899,000	USD	794,177	794,857	0.38
NextEra Energy Capital Holdings Inc 4.450% 20/06/2025	154,000	USD	153,938	152,382	0.07
NextEra Energy Capital Holdings Inc 5.749% 01/09/2025	1,377,000	USD	1,376,844	1,379,984	0.65
Northern States Power Co/MN 4.500% 01/06/2052	576,000	USD	559,646	486,500	0.23
Nuveen LLC 5.850% 15/04/2034 144A(2)	592,000	USD	593,607	594,358	0.28
Oglethorpe Power Corp 6.200% 01/12/2053	264,000	USD	267,034	270,699	0.13
Oncor Electric Delivery Co LLC 2.700% 15/11/2051	261,000	USD	223,986	155,345	0.07

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Pacific Gas & Electric Co 3.150% 01/01/2026	1,177,000	USD	1,136,600	1,133,656	0.54
Pacific Gas & Electric Co 4.500% 01/07/2040	1,314,000	USD	1,085,789	1,082,145	0.51
Paramount Global 4.375% 15/03/2043	266,000	USD	177,706	176,347	0.08
Plains All American Pipeline LP/PAA Finance Corp 4.700% 15/06/2044	263,000	USD	217,685	216,492	0.10
Plains All American Pipeline LP/PAA Finance Corp 5.700% 15/09/2034	107,000	USD	106,199	106,017	0.05
RGA Global Funding 5.448% 24/05/2029 144A[(2)]	678,000	USD	678,000	679,603	0.32
RWE Finance US LLC 6.250% 16/04/2054 144A[(2)]	324,000	USD	323,524	319,932	0.15
Seattle Children's Hospital 2.719% 01/10/2050	635,000	USD	549,384	405,293	0.19
Sprint Capital Corp 6.875% 15/11/2028	915,000	USD	970,094	969,993	0.46
Steel Dynamics Inc 5.375% 15/08/2034	311,000	USD	306,798	305,678	0.14
Time Warner Cable LLC 7.300% 01/07/2038	229,000	USD	253,939	231,739	0.11
T-Mobile USA Inc 3.875% 15/04/2030	2,498,000	USD	2,366,224	2,335,197	1.10
T-Mobile USA Inc 4.500% 15/04/2050	151,000	USD	123,355	126,110	0.06
T-Mobile USA Inc 4.850% 15/01/2029	294,000	USD	293,647	290,348	0.14
T-Mobile USA Inc 5.750% 15/01/2054	239,000	USD	240,856	237,874	0.11
Verizon Communications Inc 4.329% 21/09/2028	1,076,000	USD	1,043,564	1,046,246	0.49
Vistra Operations Co LLC 6.000% 15/04/2034 144A[(2)]	304,000	USD	304,706	304,727	0.14
Volkswagen Group of America Finance LLC 5.800% 12/09/2025 144A[(2)]	1,264,000	USD	1,263,917	1,266,622	0.60
Warnermedia Holdings Inc 5.050% 15/03/2042	715,000	USD	636,168	581,587	0.27
Warnermedia Holdings Inc 5.141% 15/03/2052	361,000	USD	284,843	281,078	0.13
WFRBS Commercial Mortgage Trust 3.631% 15/11/2047	83,000	USD	83,112	82,178	0.04
			60,623,567	**58,942,453**	**27.84**
Total - Fixed rate bonds			**71,794,306**	**70,120,925**	**33.12**
Variable rate bonds					
Denmark					
Danske Bank A/S 5.427% 01/03/2028 144A[(2)]	143,000	USD	142,698	143,090	0.07
Danske Bank A/S 5.705% 01/03/2030 144A[(2)]	1,157,000	USD	1,159,187	1,160,227	0.55
			1,301,885	**1,303,317**	**0.62**
Japan					
Mitsubishi UFJ Financial Group Inc 5.258% 17/04/2030	1,769,000	USD	1,745,763	1,764,894	0.83
			1,745,763	**1,764,894**	**0.83**
United States					
American Express Co 5.098% 16/02/2028	1,328,000	USD	1,324,965	1,322,083	0.62
Bank of America Corp 4.078% 23/04/2040	776,000	USD	672,726	659,389	0.31
Bank of America Corp 5.468% 23/01/2035	2,252,000	USD	2,257,432	2,249,722	1.06
Capital One Financial Corp 7.624% 30/10/2031	931,000	USD	962,524	1,024,911	0.48
Citigroup Inc 5.174% 13/02/2030	1,196,000	USD	1,193,796	1,189,033	0.56
Goldman Sachs Bank USA/New York NY 5.414% 21/05/2027	819,000	USD	819,000	817,645	0.39
Goldman Sachs Group Inc/The 6.484% 24/10/2029	2,029,000	USD	2,127,701	2,118,367	1.00
Huntington Bancshares Inc/OH 5.709% 02/02/2035	483,000	USD	478,030	475,500	0.23
Huntington Bancshares Inc/OH 6.208% 21/08/2029	683,000	USD	695,151	697,365	0.33
JPMorgan Chase & Co 5.299% 24/07/2029	4,878,000	USD	4,862,557	4,894,370	2.31

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
JPMorgan Chase & Co 5.581% 22/04/2030	1,428,000	USD	1,428,153	1,450,621	0.69
JPMorgan Chase & Co 5.766% 22/04/2035	1,117,000	USD	1,118,420	1,146,051	0.54
Morgan Stanley 5.173% 16/01/2030	1,969,000	USD	1,962,561	1,964,119	0.93
Morgan Stanley 5.831% 19/04/2035	2,273,000	USD	2,295,855	2,329,995	1.10
Morgan Stanley Bank NA 5.504% 26/05/2028	873,000	USD	873,000	878,974	0.42
PNC Financial Services Group Inc/The 5.492% 14/05/2030	1,436,000	USD	1,436,000	1,443,988	0.68
Truist Financial Corp 5.435% 24/01/2030	833,000	USD	832,933	830,830	0.39
US Bancorp 5.384% 23/01/2030	531,000	USD	531,000	532,423	0.25
US Bancorp 5.678% 23/01/2035	1,013,000	USD	1,013,767	1,016,885	0.48
Wells Fargo & Co 5.557% 25/07/2034	1,031,000	USD	1,037,094	1,030,237	0.49
Wells Fargo & Co 5.707% 22/04/2028	1,567,000	USD	1,568,417	1,580,560	0.75
			29,491,082	**29,653,068**	**14.01**
Total - Variable rate bonds			**32,538,730**	**32,721,279**	**15.46**
Total - Transferable securities dealt in on another regulated market			**104,333,036**	**102,842,204**	**48.58**
Other transferable securities					
Fixed rate bonds					
United States					
Idaho Energy Resources Authority 2.861% 01/09/2046	340,000	USD	305,656	239,042	0.11
New Jersey Transportation Trust Fund Authority 5.754% 15/12/2028	515,000	USD	519,404	517,495	0.25
State of California 7.300% 01/10/2039	45,000	USD	62,484	51,482	0.02
State of Illinois 5.100% 01/06/2033	2,428,235	USD	2,423,346	2,382,624	1.13
			3,310,890	**3,190,643**	**1.51**
Total - Fixed rate bonds			**3,310,890**	**3,190,643**	**1.51**
Total - Other transferable securities			**3,310,890**	**3,190,643**	**1.51**
TOTAL INVESTMENT PORTFOLIO			**214,760,057**	**211,359,337**	**99.84**

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

Natixis International Funds (Lux) I

Loomis Sayles Sustainable Global Corporate Bond Fund

Statistics
As at June 30, 2024

Net asset value per share	
H-I/A (EUR)	89.50
H-I/A (SEK)	89.99
H-S/A (GBP)	165.26
H-S/A (NOK)	92.54
I/A (USD)	91.04
Number of shares outstanding	
H-I/A (EUR)	562.620
H-I/A (SEK)	4,069,554.403
H-S/A (GBP)	156,083.468
H-S/A (NOK)	12,362,125.484
I/A (USD)	43.783

Natixis International Funds (Lux) I

Loomis Sayles Sustainable Global Corporate Bond Fund

Statement of Investments
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Transferable securities admitted to an official stock exchange listing					
Fixed rate bonds					
Australia					
AusNet Services Holdings Pty Ltd 0.625% 25/08/2030 EMTN	1,400,000	EUR	1,247,350	1,243,005	0.71
AusNet Services Holdings Pty Ltd 1.500% 26/02/2027 EMTN	530,000	EUR	536,887	537,987	0.31
			1,784,237	**1,780,992**	**1.02**
Belgium					
Anheuser-Busch InBev SA/NV 1.500% 18/04/2030 EMTN	595,000	EUR	577,987	579,853	0.33
Anheuser-Busch InBev SA/NV 2.875% 02/04/2032 EMTN	260,000	EUR	274,969	267,123	0.15
Anheuser-Busch InBev SA/NV 3.750% 22/03/2037 EMTN	210,000	EUR	227,925	224,021	0.13
			1,080,881	**1,070,997**	**0.61**
Canada					
Bank of Nova Scotia/The 1.050% 02/03/2026	1,060,000	USD	1,059,587	986,940	0.56
Canadian Government Bond 1.500% 01/06/2026	740,000	CAD	572,800	517,208	0.30
Canadian Government Bond 1.500% 01/12/2031	2,060,000	CAD	1,365,304	1,310,460	0.75
Province of Ontario Canada 4.050% 02/02/2032	975,000	CAD	748,943	713,036	0.41
			3,746,634	**3,527,644**	**2.02**
Cayman Islands					
CK Hutchison International 19 Ltd 3.625% 11/04/2029	200,000	USD	199,363	187,376	0.11
			199,363	**187,376**	**0.11**
Denmark					
Orsted AS 2.875% 14/06/2033 EMTN	110,000	EUR	110,684	110,009	0.06
			110,684	**110,009**	**0.06**
France					
Banque Federative du Credit Mutuel SA 3.750% 03/02/2034 EMTN	800,000	EUR	862,628	851,578	0.49
Coentreprise de Transport d'Electricite SA 1.500% 29/07/2028	500,000	EUR	623,880	493,211	0.28
Electricite de France SA 5.125% 22/09/2050 EMTN	250,000	GBP	323,685	266,330	0.15
Electricite de France SA 6.125% 02/06/2034 EMTN	650,000	GBP	854,680	835,505	0.48
Orange SA 3.250% 15/01/2032 EMTN	1,500,000	GBP	1,735,233	1,687,868	0.97
Societe Generale SA 4.750% 24/11/2025 144A[(2)]	365,000	USD	363,086	357,726	0.20
			4,763,192	**4,492,218**	**2.57**
Germany					
Bundesrepublik Deutschland Bundesanleihe 0.500% 15/02/2026	590,000	EUR	612,090	609,029	0.35
Bundesrepublik Deutschland Bundesanleihe 2.200% 15/02/2034	575,000	EUR	604,708	601,629	0.35
Fraport AG Frankfurt Airport Services Worldwide 4.250% 11/06/2032	330,000	EUR	357,294	356,649	0.20
K+S AG 4.250% 19/06/2029	200,000	EUR	215,111	213,795	0.12
Volkswagen Leasing GmbH 4.000% 11/04/2031 EMTN	315,000	EUR	342,860	339,504	0.20
			2,132,063	**2,120,606**	**1.22**

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Great Britain					
Anglian Water Osprey Financing PLC 2.000% 31/07/2028 EMTN	910,000	GBP	1,000,837	930,908	0.53
Anglo American Capital PLC 2.625% 10/09/2030 144A[(2)]	480,000	USD	454,726	409,537	0.23
Anglo American Capital PLC 2.875% 17/03/2031 144A[(2)]	440,000	USD	375,434	373,891	0.21
Anglo American Capital PLC 5.625% 01/04/2030 144A[(2)]	200,000	USD	218,486	201,294	0.12
Coca-Cola Europacific Partners PLC 0.700% 12/09/2031	1,350,000	EUR	1,215,622	1,184,598	0.68
HSBC Holdings PLC 6.500% 15/09/2037	100,000	USD	130,655	102,414	0.06
Lloyds Bank Corporate Markets PLC 4.125% 30/05/2027 EMTN	175,000	EUR	188,743	190,565	0.11
National Grid Electricity Distribution South Wales PLC 1.625% 07/10/2035 EMTN	200,000	GBP	247,633	171,493	0.10
National Grid Electricity Distribution West Midlands PLC 5.750% 16/04/2032 EMTN	100,000	GBP	129,854	128,995	0.07
National Grid Electricity Transmission PLC 2.750% 06/02/2035 EMTN	175,000	GBP	248,825	173,188	0.10
National Grid PLC 5.418% 11/01/2034	745,000	USD	745,032	728,371	0.42
Rio Tinto Finance USA PLC 5.000% 09/03/2033	760,000	USD	758,099	756,614	0.43
Severn Trent Utilities Finance PLC 4.000% 05/03/2034 EMTN	180,000	EUR	192,495	188,999	0.11
Severn Trent Utilities Finance PLC 4.625% 30/11/2034 EMTN	100,000	GBP	114,995	117,210	0.07
United Utilities Water Finance PLC 5.750% 26/06/2036 EMTN	590,000	GBP	761,436	758,796	0.43
			6,782,872	**6,416,873**	**3.67**
Ireland					
CRH SMW Finance DAC 4.000% 11/07/2031 EMTN	185,000	EUR	201,140	201,317	0.12
Dell Bank International DAC 3.625% 24/06/2029 EMTN	708,000	EUR	758,770	754,645	0.43
			959,910	**955,962**	**0.55**
Italy					
Assicurazioni Generali SpA 3.547% 15/01/2034 EMTN	645,000	EUR	707,662	670,500	0.38
			707,662	**670,500**	**0.38**
Jersey					
Heathrow Funding Ltd 4.500% 11/07/2033 EMTN	720,000	EUR	798,410	792,228	0.45
			798,410	**792,228**	**0.45**
Luxembourg					
Acef Holding SCA 1.250% 26/04/2030	550,000	EUR	585,281	500,381	0.29
Becton Dickinson Euro Finance Sarl 4.029% 07/06/2036	400,000	EUR	435,200	429,111	0.25
Blackstone Property Partners Europe Holdings Sarl 1.000% 04/05/2028 EMTN	110,000	EUR	98,243	103,780	0.06
Blackstone Property Partners Europe Holdings Sarl 1.625% 20/04/2030 EMTN	405,000	EUR	367,916	370,041	0.21
CBRE Global Investors Open-Ended Funds SCA SICAV-SIF-Pan European Core Fund 4.750% 27/03/2034 EMTN	305,000	EUR	330,895	330,759	0.19

(2) See Note 14.

The accompanying notes form an integral part of these financial statements.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Logicor Financing Sarl 0.875% 14/01/2031 EMTN	250,000	EUR	213,072	211,543	0.12
Logicor Financing Sarl 1.625% 17/01/2030 EMTN	585,000	EUR	544,958	538,621	0.31
Logicor Financing Sarl 2.000% 17/01/2034 EMTN	575,000	EUR	640,061	486,799	0.28
Prologis International Funding II SA 4.375% 01/07/2036 EMTN	230,000	EUR	245,575	245,737	0.14
SELP Finance Sarl 0.875% 27/05/2029	310,000	EUR	287,647	285,412	0.16
			3,748,848	**3,502,184**	**2.01**
Mexico					
America Movil SAB de CV 2.875% 07/05/2030	1,260,000	USD	1,272,938	1,110,305	0.64
			1,272,938	**1,110,305**	**0.64**
Netherlands					
American Medical Systems Europe BV 3.500% 08/03/2032	755,000	EUR	819,718	796,427	0.46
ASR Nederland NV 3.625% 12/12/2028	620,000	EUR	667,564	664,840	0.38
BNI Finance BV 3.875% 01/12/2030	105,000	EUR	117,400	113,970	0.06
CNH Industrial NV 3.750% 11/06/2031 EMTN	315,000	EUR	339,891	332,541	0.19
Cooperatieve Rabobank UA 4.625% 23/05/2029 EMTN	250,000	GBP	394,271	302,725	0.17
Digital Intrepid Holding BV 0.625% 15/07/2031	515,000	EUR	588,184	434,136	0.25
Enel Finance International NV 4.000% 20/02/2031 EMTN	410,000	EUR	450,376	446,328	0.26
Madrilena Red de Gas Finance BV 2.250% 11/04/2029 EMTN	325,000	EUR	391,330	317,044	0.18
Mondelez International Holdings Netherlands BV 0.625% 09/09/2032	280,000	EUR	244,918	239,037	0.14
MSD Netherlands Capital BV 3.750% 30/05/2054	103,000	EUR	111,109	107,134	0.06
Swisscom Finance BV 3.625% 29/11/2036 EMTN	135,000	EUR	144,653	143,482	0.08
Swisscom Finance BV 3.875% 29/05/2044 EMTN	145,000	EUR	155,238	153,734	0.09
			4,424,652	**4,051,398**	**2.32**
Singapore					
Pfizer Investment Enterprises Pte Ltd 4.750% 19/05/2033	455,000	USD	453,569	443,315	0.25
Pfizer Investment Enterprises Pte Ltd 5.300% 19/05/2053	650,000	USD	653,782	626,937	0.36
			1,107,351	**1,070,252**	**0.61**
Spain					
Banco Santander SA 3.490% 28/05/2030	400,000	USD	406,245	358,144	0.20
Banco Santander SA 3.496% 24/03/2025	600,000	USD	591,950	591,118	0.34
Banco Santander SA 3.750% 09/01/2034 EMTN	100,000	EUR	108,863	107,064	0.06
EDP Servicios Financieros Espana SA 4.375% 04/04/2032 EMTN	955,000	EUR	1,065,203	1,059,470	0.61
			2,172,261	**2,115,796**	**1.21**
Switzerland					
UBS AG/Stamford CT 7.500% 15/02/2028	250,000	USD	269,102	267,493	0.15
			269,102	**267,493**	**0.15**
United Arab Emirates					
DP World Ltd/United Arab Emirates 5.625% 25/09/2048 144A[(2)]	280,000	USD	262,105	266,000	0.15
MDGH GMTN RSC Ltd 5.500% 28/04/2033	755,000	USD	800,564	774,909	0.45
			1,062,669	**1,040,909**	**0.60**

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
United States					
AbbVie Inc 4.250% 21/11/2049	1,780,000	USD	1,564,213	1,483,372	0.85
AbbVie Inc 5.050% 15/03/2034	240,000	USD	239,271	239,298	0.14
American International Group Inc 1.875% 21/06/2027	100,000	EUR	111,932	101,963	0.06
American Tower Corp 5.450% 15/02/2034	625,000	USD	620,674	619,540	0.35
American Water Capital Corp 5.450% 01/03/2054	280,000	USD	276,443	269,973	0.15
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide Inc 4.700% 01/02/2036	410,000	USD	409,500	390,884	0.22
Anheuser-Busch InBev Finance Inc 4.900% 01/02/2046	395,000	USD	471,586	361,582	0.21
AT&T Inc 2.750% 01/06/2031	1,420,000	USD	1,237,948	1,215,937	0.70
AT&T Inc 3.650% 01/06/2051	805,000	USD	602,928	568,599	0.33
AT&T Inc 3.800% 01/12/2057	126,000	USD	120,818	88,028	0.05
AT&T Inc 4.350% 01/03/2029	300,000	USD	294,615	290,754	0.17
AT&T Inc 5.400% 15/02/2034	680,000	USD	678,343	680,007	0.39
Becton Dickinson & Co 4.298% 22/08/2032	730,000	USD	721,713	684,163	0.39
Becton Dickinson & Co 5.110% 08/02/2034	90,000	USD	90,000	88,671	0.05
Booking Holdings Inc 3.750% 01/03/2036	225,000	EUR	241,522	236,803	0.14
Booking Holdings Inc 4.000% 01/03/2044	135,000	EUR	144,585	140,963	0.08
Celanese US Holdings LLC 1.400% 05/08/2026	470,000	USD	469,801	431,644	0.25
Centene Corp 2.450% 15/07/2028	235,000	USD	235,000	208,640	0.12
Centene Corp 2.500% 01/03/2031	160,000	USD	142,200	131,309	0.07
Chubb INA Holdings LLC 0.875% 15/12/2029	500,000	EUR	561,683	468,071	0.27
Chubb INA Holdings LLC 1.400% 15/06/2031	130,000	EUR	121,202	121,072	0.07
Cigna Group/The 2.375% 15/03/2031	2,035,000	USD	1,725,622	1,707,241	0.98
Cigna Group/The 5.250% 15/02/2034	680,000	USD	679,693	670,607	0.38
CNH Industrial Capital LLC 5.100% 20/04/2029	695,000	USD	689,464	692,209	0.40
Coca-Cola Co/The 0.375% 15/03/2033	200,000	EUR	170,260	167,641	0.10
Coca-Cola Co/The 0.800% 15/03/2040	760,000	EUR	557,582	547,400	0.31
Coca-Cola Co/The 1.650% 01/06/2030	990,000	USD	851,564	830,499	0.48
Constellation Brands Inc 4.900% 01/05/2033	435,000	USD	432,336	419,970	0.24
Crown Castle Inc 2.250% 15/01/2031	490,000	USD	407,765	402,982	0.23
Crown Castle Inc 4.000% 01/03/2027	960,000	USD	1,006,150	927,239	0.53
Crown Castle Inc 4.300% 15/02/2029	105,000	USD	103,329	100,296	0.06
Crown Castle Inc 4.750% 15/05/2047	85,000	USD	88,237	72,256	0.04
Crown Castle Inc 5.100% 01/05/2033	100,000	USD	99,923	96,459	0.05
CVS Health Corp 1.750% 21/08/2030	1,015,000	USD	833,746	825,080	0.47
CVS Health Corp 2.125% 15/09/2031	1,145,000	USD	957,893	919,251	0.53
CVS Health Corp 4.780% 25/03/2038	95,000	USD	87,492	84,818	0.05
CVS Health Corp 5.700% 01/06/2034	675,000	USD	674,508	673,178	0.39
Dell International LLC/EMC Corp 5.400% 15/04/2034	910,000	USD	907,260	900,428	0.52
EIDP Inc 4.800% 15/05/2033	520,000	USD	502,031	501,488	0.29
Elevance Health Inc 4.750% 15/02/2033	1,170,000	USD	1,165,686	1,129,836	0.65
Elevance Health Inc 5.375% 15/06/2034	95,000	USD	94,932	95,451	0.05
Energy Transfer LP 5.400% 01/10/2047	175,000	USD	198,428	156,553	0.09
Energy Transfer LP 5.950% 15/05/2054	185,000	USD	184,130	180,147	0.10
Energy Transfer LP 6.000% 15/06/2048	240,000	USD	290,959	231,258	0.13
Enterprise Products Operating LLC 3.300% 15/02/2053	310,000	USD	227,595	208,783	0.12

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Enterprise Products Operating LLC 3.700% 31/01/2051	25,000	USD	22,882	18,430	0.01
Enterprise Products Operating LLC 4.800% 01/02/2049	250,000	USD	269,697	221,729	0.13
Enterprise Products Operating LLC 4.850% 31/01/2034	560,000	USD	558,425	543,816	0.31
Enterprise Products Operating LLC 5.100% 15/02/2045	60,000	USD	70,018	55,728	0.03
Enterprise Products Operating LLC 5.350% 31/01/2033	500,000	USD	502,355	504,197	0.29
Ford Motor Co 3.250% 12/02/2032	265,000	USD	220,798	219,005	0.13
Ford Motor Credit Co LLC 4.445% 14/02/2030 EMTN	200,000	EUR	215,240	215,768	0.12
Ford Motor Credit Co LLC 6.050% 05/03/2031	200,000	USD	199,495	200,223	0.11
Ford Motor Credit Co LLC 7.122% 07/11/2033	205,000	USD	205,000	216,619	0.12
GATX Corp 4.900% 15/03/2033	345,000	USD	342,306	329,967	0.19
GATX Corp 5.450% 15/09/2033	300,000	USD	294,862	296,081	0.17
General Motors Financial Co Inc 0.600% 20/05/2027	130,000	EUR	142,799	127,923	0.07
General Motors Financial Co Inc 2.350% 08/01/2031	420,000	USD	410,313	344,558	0.20
General Motors Financial Co Inc 4.300% 15/02/2029 EMTN	210,000	EUR	217,012	228,791	0.13
General Motors Financial Co Inc 5.600% 18/06/2031	160,000	USD	159,772	158,803	0.09
General Motors Financial Co Inc 5.750% 08/02/2031	55,000	USD	54,859	55,147	0.03
General Motors Financial Co Inc 5.850% 06/04/2030	140,000	USD	139,772	141,713	0.08
General Motors Financial Co Inc 5.950% 04/04/2034	145,000	USD	144,969	145,124	0.08
General Motors Financial Co Inc 6.050% 10/10/2025	360,000	USD	362,071	361,298	0.21
Goldman Sachs Group Inc/The 3.800% 15/03/2030	630,000	USD	662,025	589,007	0.34
GXO Logistics Inc 6.250% 06/05/2029	495,000	USD	492,404	503,513	0.29
GXO Logistics Inc 6.500% 06/05/2034	170,000	USD	173,248	172,517	0.10
HCA Inc 2.375% 15/07/2031	915,000	USD	760,127	751,336	0.43
HCA Inc 3.500% 01/09/2030	415,000	USD	378,056	374,345	0.21
HCA Inc 4.125% 15/06/2029	1,650,000	USD	1,677,305	1,562,400	0.89
HCA Inc 5.500% 01/06/2033	150,000	USD	149,910	148,772	0.08
Home Depot Inc/The 4.900% 15/04/2029	1,135,000	USD	1,130,521	1,136,947	0.65
Home Depot Inc/The 4.950% 25/06/2034	230,000	USD	227,807	227,603	0.13
Huntsman International LLC 2.950% 15/06/2031	425,000	USD	424,794	347,997	0.20
Kinder Morgan Inc 5.400% 01/02/2034	490,000	USD	488,530	482,476	0.28
Kinder Morgan Inc 5.550% 01/06/2045	240,000	USD	284,717	223,856	0.13
Lowe's Cos Inc 5.150% 01/07/2033	480,000	USD	477,460	477,622	0.27
McDonald's Corp 3.875% 20/02/2031 EMTN	845,000	EUR	932,653	918,750	0.53
Merck & Co Inc 4.500% 17/05/2033	430,000	USD	429,663	415,183	0.24
Merck & Co Inc 5.000% 17/05/2053	920,000	USD	900,046	865,101	0.49
Mondelez International Inc 0.750% 17/03/2033	440,000	EUR	373,355	372,060	0.21
NextEra Energy Capital Holdings Inc 5.250% 15/03/2034	1,090,000	USD	1,086,886	1,070,972	0.61
Occidental Petroleum Corp 5.500% 01/12/2025	170,000	USD	168,573	169,568	0.10
Oracle Corp 2.875% 25/03/2031	1,100,000	USD	957,795	949,822	0.54

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Oracle Corp 5.550% 06/02/2053	900,000	USD	834,578	851,539	0.49
Ovintiv Inc 6.500% 15/08/2034	495,000	USD	604,551	517,734	0.30
Ovintiv Inc 7.375% 01/11/2031	95,000	USD	116,114	103,496	0.06
Public Service Electric & Gas Co 5.200% 01/03/2034	970,000	USD	969,709	970,384	0.56
Targa Resources Corp 6.125% 15/03/2033	325,000	USD	324,917	333,770	0.19
Targa Resources Corp 6.500% 30/03/2034	280,000	USD	294,032	296,501	0.17
Thermo Fisher Scientific Inc 5.086% 10/08/2033	770,000	USD	769,507	768,039	0.44
T-Mobile USA Inc 2.550% 15/02/2031	1,410,000	USD	1,348,996	1,196,913	0.68
T-Mobile USA Inc 2.700% 15/03/2032	490,000	USD	467,585	409,946	0.23
T-Mobile USA Inc 3.300% 15/02/2051	190,000	USD	131,448	128,273	0.07
U.S. Treasury Bond 2.250% 15/02/2052	500,000	USD	339,938	318,516	0.18
U.S. Treasury Bond 2.375% 15/02/2042	3,020,000	USD	2,360,382	2,198,466	1.26
U.S. Treasury Note 4.875% 30/04/2026	3,480,000	USD	3,476,360	3,485,166	1.99
Union Pacific Corp 2.950% 10/03/2052	515,000	USD	357,227	331,419	0.19
Union Pacific Corp 3.500% 14/02/2053	460,000	USD	356,871	328,686	0.19
UnitedHealth Group Inc 2.000% 15/05/2030	840,000	USD	851,298	713,866	0.41
UnitedHealth Group Inc 3.250% 15/05/2051	50,000	USD	37,831	34,335	0.02
UnitedHealth Group Inc 4.750% 15/05/2052	805,000	USD	756,330	712,717	0.41
UnitedHealth Group Inc 5.050% 15/04/2053	425,000	USD	432,202	393,652	0.23
Verizon Communications Inc 1.875% 19/09/2030	895,000	GBP	957,890	943,181	0.54
Verizon Communications Inc 2.550% 21/03/2031	835,000	USD	832,692	709,423	0.41
Verizon Communications Inc 3.375% 27/10/2036	250,000	GBP	262,602	259,773	0.15
Verizon Communications Inc 3.750% 28/02/2036 EMTN	495,000	EUR	526,586	523,947	0.30
Williams Cos Inc/The 3.750% 15/06/2027	135,000	USD	138,411	129,573	0.07
			56,549,139	**54,166,425**	**31.01**
Total - Fixed rate bonds			**93,672,868**	**89,450,167**	**51.21**
Variable rate bonds					
Australia					
Commonwealth Bank of Australia 6.233% 01/11/2028	100,000	GBP	142,023	128,301	0.07
			142,023	**128,301**	**0.07**
Denmark					
Danske Bank A/S 4.625% 14/05/2034 EMTN	100,000	EUR	107,246	108,339	0.06
Danske Bank A/S 4.750% 21/06/2030 EMTN	1,005,000	EUR	1,109,260	1,120,953	0.64
			1,216,506	**1,229,292**	**0.70**
Finland					
Sampo Oyj 2.500% 03/09/2052 EMTN	210,000	EUR	254,542	193,675	0.11
			254,542	**193,675**	**0.11**
France					
AXA SA 1.375% 07/10/2041 EMTN	410,000	EUR	353,524	360,449	0.21
AXA SA 5.500% 11/07/2043 EMTN	400,000	EUR	465,573	451,734	0.26
Credit Agricole SA 4.250% 11/07/2029	100,000	EUR	105,573	108,601	0.06
Societe Generale SA 5.750% 22/01/2032 EMTN	500,000	GBP	634,187	627,347	0.36
			1,558,857	**1,548,131**	**0.89**
Germany					
Allianz SE 4.252% 05/07/2052 EMTN	400,000	EUR	412,682	423,665	0.24
Deutsche Bank AG 3.750% 15/01/2030	500,000	EUR	547,439	535,225	0.31
			960,121	**958,890**	**0.55**

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Great Britain					
Aviva PLC 6.875% 27/11/2053	560,000	GBP	727,258	731,153	0.42
Barclays PLC 5.304% 09/08/2026	610,000	USD	609,666	605,958	0.35
Barclays PLC 7.090% 06/11/2029	355,000	GBP	472,788	472,689	0.27
Channel Link Enterprises Finance PLC 2.706% 30/06/2050	405,000	EUR	477,721	405,506	0.23
HSBC Holdings PLC 4.583% 19/06/2029	755,000	USD	717,731	729,836	0.42
HSBC Holdings PLC 6.800% 14/09/2031	135,000	GBP	177,777	182,315	0.10
HSBC Holdings PLC 8.201% 16/11/2034	125,000	GBP	172,302	171,367	0.10
Lloyds Banking Group PLC 4.716% 11/08/2026	1,075,000	USD	1,070,748	1,062,637	0.61
Lloyds Banking Group PLC 5.250% 04/10/2030 EMTN	375,000	GBP	472,192	473,498	0.27
NatWest Group PLC 4.445% 08/05/2030	400,000	USD	419,138	382,233	0.22
NatWest Group PLC 6.016% 02/03/2034	685,000	USD	705,132	700,207	0.40
Santander UK Group Holdings PLC 2.896% 15/03/2032	220,000	USD	185,512	185,246	0.11
Santander UK Group Holdings PLC 3.530% 25/08/2028 EMTN	685,000	EUR	700,887	725,796	0.41
Santander UK Group Holdings PLC 7.482% 29/08/2029 EMTN	245,000	GBP	334,367	329,179	0.19
Standard Chartered PLC 5.905% 14/05/2035 144A(2)	830,000	USD	830,000	822,686	0.47
Standard Chartered PLC 7.018% 08/02/2030 144A(2)	365,000	USD	364,856	385,438	0.22
Virgin Money UK PLC 4.000% 18/03/2028 EMTN	335,000	EUR	362,532	359,625	0.21
Virgin Money UK PLC 4.625% 29/10/2028 EMTN	790,000	EUR	876,335	866,104	0.49
			9,676,942	**9,591,473**	**5.49**
Ireland					
AIB Group PLC 4.625% 23/07/2029 EMTN	430,000	EUR	461,927	474,361	0.27
Bank of Ireland Group PLC 2.029% 30/09/2027 144A(2)	400,000	USD	398,132	368,404	0.21
Bank of Ireland Group PLC 4.750% 10/08/2034 EMTN	195,000	EUR	208,047	208,862	0.12
Zurich Finance Ireland Designated Activity Co 3.000% 19/04/2051 EMTN	220,000	USD	170,228	180,675	0.11
Zurich Finance Ireland Designated Activity Co 5.125% 23/11/2052 EMTN	120,000	GBP	137,121	144,484	0.08
			1,375,455	**1,376,786**	**0.79**
Netherlands					
ING Groep NV 3.869% 28/03/2026	970,000	USD	967,032	955,891	0.55
ING Groep NV 6.114% 11/09/2034	510,000	USD	518,816	525,809	0.30
			1,485,848	**1,481,700**	**0.85**
Spain					
Banco Santander SA 2.250% 04/10/2032 EMTN	300,000	GBP	404,607	336,573	0.19
CaixaBank SA 4.125% 09/02/2032 EMTN	200,000	EUR	213,817	214,854	0.12
			618,424	**551,427**	**0.31**

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Switzerland					
UBS Group AG 3.125% 15/06/2030 EMTN	440,000	EUR	440,668	456,977	0.26
UBS Group AG 5.699% 08/02/2035 144A[2]	550,000	USD	550,199	549,439	0.32
			990,867	**1,006,416**	**0.58**
Total - Variable rate bonds			**18,279,585**	**18,066,091**	**10.34**
Total - Transferable securities admitted to an official stock exchange listing			**111,952,453**	**107,516,258**	**61.55**
Transferable securities dealt in on another regulated market					
Fixed rate bonds					
Canada					
Toronto-Dominion Bank/The 1.250% 10/09/2026	1,195,000	USD	1,188,212	1,095,836	0.63
			1,188,212	**1,095,836**	**0.63**
Ireland					
Lunar Structured Aircraft Portfolio Notes 2.636% 15/10/2046 144A[2]	497,669	USD	497,661	444,827	0.25
			497,661	**444,827**	**0.25**
Italy					
Intesa Sanpaolo SpA 6.625% 20/06/2033 144A[2]	460,000	USD	463,954	474,186	0.27
Intesa Sanpaolo SpA 7.200% 28/11/2033 144A[2]	475,000	USD	506,504	509,208	0.29
			970,458	**983,394**	**0.56**
Mexico					
Orbia Advance Corp SAB de CV 1.875% 11/05/2026	825,000	USD	795,227	768,247	0.44
			795,227	**768,247**	**0.44**
Multinational					
NXP BV/NXP Funding LLC/NXP USA Inc 2.650% 15/02/2032	770,000	USD	630,821	639,996	0.37
			630,821	**639,996**	**0.37**
Netherlands					
Deutsche Telekom International Finance BV 8.750% 15/06/2030	320,000	USD	356,939	373,030	0.21
EDP Finance BV 1.710% 24/01/2028 144A[2]	330,000	USD	291,963	291,798	0.17
Enel Finance International NV 5.500% 26/06/2034 144A[2]	505,000	USD	496,825	492,089	0.28
Enel Finance International NV 6.000% 07/10/2039 144A[2]	160,000	USD	145,823	157,605	0.09
MSD Netherlands Capital BV 3.500% 30/05/2037	188,000	EUR	203,292	198,493	0.11
			1,494,842	**1,513,015**	**0.86**
New Zealand					
Bank of New Zealand 1.000% 03/03/2026 144A[2]	1,075,000	USD	1,072,844	1,000,831	0.57
			1,072,844	**1,000,831**	**0.57**
Norway					
Aker BP ASA 3.100% 15/07/2031 144A[2]	485,000	USD	466,143	412,608	0.24
			466,143	**412,608**	**0.24**
Singapore					
BOC Aviation Ltd 2.625% 17/01/2025 EMTN	530,000	USD	531,391	521,557	0.30
			531,391	**521,557**	**0.30**
United States					
American Water Capital Corp 5.150% 01/03/2034	280,000	USD	278,632	277,540	0.16
Amgen Inc 5.250% 02/03/2033	1,985,000	USD	1,988,691	1,979,215	1.13
Amgen Inc 5.650% 02/03/2053	350,000	USD	349,732	344,695	0.20

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Analog Devices Inc 5.050% 01/04/2034	395,000	USD	394,372	393,404	0.22
Apple Inc 3.750% 12/09/2047	45,000	USD	53,491	35,907	0.02
AT&T Inc 3.500% 15/09/2053	200,000	USD	153,116	135,768	0.08
Broadcom Inc 2.450% 15/02/2031 144A[(2)]	780,000	USD	701,555	656,846	0.38
Broadcom Inc 3.419% 15/04/2033 144A[(2)]	240,000	USD	208,318	206,916	0.12
Broadcom Inc 3.469% 15/04/2034 144A[(2)]	320,000	USD	276,040	272,798	0.16
Cabot Corp 5.000% 30/06/2032	425,000	USD	422,730	413,970	0.24
Centene Corp 3.375% 15/02/2030	1,100,000	USD	1,032,116	976,375	0.56
Centene Corp 4.625% 15/12/2029	185,000	USD	190,541	174,978	0.10
Charter Communications Operating LLC/Charter Communications Operating Capital 3.500% 01/06/2041	80,000	USD	79,695	53,729	0.03
Charter Communications Operating LLC/Charter Communications Operating Capital 3.700% 01/04/2051	410,000	USD	359,402	249,318	0.14
Charter Communications Operating LLC/Charter Communications Operating Capital 5.125% 01/07/2049	80,000	USD	84,268	61,408	0.03
Coca-Cola Consolidated Inc 5.450% 01/06/2034	330,000	USD	329,650	332,974	0.19
Comcast Corp 2.800% 15/01/2051	255,000	USD	246,878	157,529	0.09
Comcast Corp 3.999% 01/11/2049	470,000	USD	507,795	366,783	0.21
Comcast Corp 4.250% 15/01/2033	175,000	USD	169,940	163,604	0.09
Continental Resources Inc/OK 2.875% 01/04/2032 144A[(2)]	200,000	USD	159,724	161,505	0.09
Continental Resources Inc/OK 4.375% 15/01/2028	332,000	USD	349,774	319,185	0.18
Continental Resources Inc/OK 5.750% 15/01/2031 144A[(2)]	190,000	USD	210,936	186,822	0.11
Cox Communications Inc 2.950% 01/10/2050 144A[(2)]	920,000	USD	913,488	546,862	0.31
CSMC OA LLC 3.953% 15/09/2037 144A[(2)]	700,000	USD	708,955	622,471	0.36
Empower Finance 2020 LP 3.075% 17/09/2051 144A[(2)]	940,000	USD	635,662	599,862	0.34
Enel Finance America LLC 7.100% 14/10/2027 144A[(2)]	260,000	USD	258,542	273,043	0.16
Equinix Europe 2 Financing Corp LLC 5.500% 15/06/2034	570,000	USD	568,407	569,026	0.33
ERAC USA Finance LLC 3.300% 01/12/2026 144A[(2)]	700,000	USD	709,199	668,853	0.38
ERAC USA Finance LLC 4.200% 01/11/2046 144A[(2)]	125,000	USD	131,559	102,238	0.06
ERAC USA Finance LLC 4.600% 01/05/2028 144A[(2)]	265,000	USD	264,237	260,809	0.15
GE HealthCare Technologies Inc 5.650% 15/11/2027	2,285,000	USD	2,352,662	2,315,038	1.33
HCA Inc 3.625% 15/03/2032	580,000	USD	510,383	510,901	0.29
Hyundai Capital America 5.400% 24/06/2031 144A[(2)]	315,000	USD	314,711	312,362	0.18
Keurig Dr Pepper Inc 5.300% 15/03/2034	915,000	USD	913,281	910,493	0.52
Lennar Corp 5.000% 15/06/2027	115,000	USD	122,423	114,365	0.07
Meta Platforms Inc 4.450% 15/08/2052	465,000	USD	407,120	400,861	0.23
Meta Platforms Inc 4.950% 15/05/2033	1,475,000	USD	1,480,047	1,482,387	0.85
Micron Technology Inc 2.703% 15/04/2032	740,000	USD	620,595	612,720	0.35
Micron Technology Inc 4.185% 15/02/2027	30,000	USD	28,483	29,156	0.02
Micron Technology Inc 5.300% 15/01/2031	190,000	USD	189,876	189,572	0.11

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Micron Technology Inc 5.327% 06/02/2029	405,000	USD	391,597	406,908	0.23
Micron Technology Inc 5.875% 09/02/2033	690,000	USD	695,376	704,873	0.40
New England Power Co 5.936% 25/11/2052 144A[2]	170,000	USD	184,817	171,329	0.10
Oncor Electric Delivery Co LLC 4.950% 15/09/2052	955,000	USD	959,407	864,010	0.49
PECO Energy Co 3.000% 15/09/2049	205,000	USD	148,239	134,899	0.08
PECO Energy Co 4.375% 15/08/2052	1,080,000	USD	975,327	888,247	0.51
Principal Life Global Funding II 1.500% 17/11/2026 144A[2]	1,125,000	USD	1,121,874	1,032,931	0.59
Prologis Targeted US Logistics Fund LP 5.500% 01/04/2034 144A[2]	805,000	USD	799,371	805,511	0.46
Regency Centers LP 3.700% 15/06/2030	450,000	USD	470,715	414,485	0.24
Retail Opportunity Investments Partnership LP 4.000% 15/12/2024	125,000	USD	124,849	123,694	0.07
Slam Ltd 2.434% 15/06/2046 144A[2]	723,125	USD	723,111	648,154	0.37
Solvay Finance America LLC 5.850% 04/06/2034 144A[2]	315,000	USD	314,531	315,519	0.18
Starbucks Corp 5.000% 15/02/2034	310,000	USD	308,422	302,652	0.17
Steel Dynamics Inc 5.375% 15/08/2034	340,000	USD	335,407	334,182	0.19
Texas Instruments Inc 4.850% 08/02/2034	340,000	USD	339,846	336,937	0.19
T-Mobile USA Inc 3.400% 15/10/2052	220,000	USD	189,843	150,198	0.09
T-Mobile USA Inc 5.050% 15/07/2033	250,000	USD	249,623	244,577	0.14
T-Mobile USA Inc 5.150% 15/04/2034	435,000	USD	433,967	427,546	0.24
T-Mobile USA Inc 6.000% 15/06/2054	220,000	USD	219,635	227,472	0.13
United Airlines 3.700% 01/03/2030	631,899	USD	583,677	573,411	0.33
Verizon Communications Inc 2.355% 15/03/2032	895,000	USD	730,234	731,641	0.42
VMware LLC 2.200% 15/08/2031	940,000	USD	813,884	763,792	0.44
Warnermedia Holdings Inc 4.279% 15/03/2032	640,000	USD	565,236	558,610	0.32
			31,356,014	**29,603,866**	**16.95**
Total - Fixed rate bonds			**39,003,613**	**36,984,177**	**21.17**
Variable rate bonds					
Denmark					
Danske Bank A/S 5.705% 01/03/2030 144A[2]	360,000	USD	362,247	361,004	0.21
			362,247	**361,004**	**0.21**
France					
BNP Paribas SA 5.176% 09/01/2030 144A[2]	780,000	USD	780,000	771,830	0.44
BNP Paribas SA 5.335% 12/06/2029 144A[2]	310,000	USD	310,000	309,802	0.18
BNP Paribas SA 5.894% 05/12/2034 144A[2]	460,000	USD	469,720	471,548	0.27
Credit Agricole SA 4.000% 10/01/2033 144A[2]	420,000	USD	440,046	389,902	0.22
Credit Agricole SA 5.335% 10/01/2030 144A[2]	645,000	USD	645,000	638,114	0.37
Societe Generale SA 6.066% 19/01/2035 144A[2]	500,000	USD	500,235	494,996	0.28
			3,145,001	**3,076,192**	**1.76**
Germany					
Allianz SE 6.350% 06/09/2053 144A[2]	200,000	USD	200,000	205,850	0.12
Deutsche Bank AG/New York NY 2.129% 24/11/2026	450,000	USD	450,000	427,052	0.24
			650,000	**632,902**	**0.36**

(2) See Note 14.

The accompanying notes form an integral part of these financial statements.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Ireland					
AIB Group PLC 5.871% 28/03/2035 144A[2]	435,000	USD	434,875	432,145	0.25
AIB Group PLC 6.608% 13/09/2029 144A[2]	345,000	USD	353,194	356,116	0.20
			788,069	**788,261**	**0.45**
Italy					
UniCredit SpA 3.127% 03/06/2032 144A[2]	230,000	USD	189,162	194,869	0.11
			189,162	**194,869**	**0.11**
Netherlands					
Cooperatieve Rabobank UA 3.758% 06/04/2033 144A[2]	295,000	USD	259,130	261,275	0.15
			259,130	**261,275**	**0.15**
Spain					
CaixaBank SA 5.673% 15/03/2030 144A[2]	600,000	USD	600,000	597,473	0.34
CaixaBank SA 6.840% 13/09/2034 144A[2]	400,000	USD	411,961	422,537	0.24
			1,011,961	**1,020,010**	**0.58**
Switzerland					
UBS Group AG 3.091% 14/05/2032 144A[2]	855,000	USD	832,681	729,320	0.42
			832,681	**729,320**	**0.42**
United States					
Bank of America Corp 1.530% 06/12/2025	350,000	USD	336,017	343,468	0.20
Bank of America Corp 2.299% 21/07/2032	1,465,000	USD	1,385,791	1,199,288	0.69
Bank of America Corp 2.592% 29/04/2031	625,000	USD	634,029	540,385	0.31
Bank of America Corp 5.288% 25/04/2034	1,010,000	USD	1,000,262	999,399	0.57
Citigroup Inc 1.281% 03/11/2025	1,180,000	USD	1,180,000	1,161,572	0.66
Citigroup Inc 2.014% 25/01/2026	449,000	USD	436,227	439,364	0.25
Citigroup Inc 2.561% 01/05/2032	880,000	USD	824,637	733,354	0.42
Citigroup Inc 2.572% 03/06/2031	85,000	USD	87,134	72,957	0.04
Goldman Sachs Group Inc/The 1.542% 10/09/2027	630,000	USD	600,292	578,625	0.33
Goldman Sachs Group Inc/The 3.102% 24/02/2033	735,000	USD	633,611	627,736	0.36
Goldman Sachs Group Inc/The 3.272% 29/09/2025	720,000	USD	723,455	715,361	0.41
Goldman Sachs Group Inc/The 3.691% 05/06/2028	190,000	USD	201,233	181,758	0.10
JPMorgan Chase & Co 2.301% 15/10/2025	260,000	USD	260,903	257,387	0.15
JPMorgan Chase & Co 2.522% 22/04/2031	1,175,000	USD	1,222,198	1,015,584	0.58
JPMorgan Chase & Co 2.545% 08/11/2032	430,000	USD	356,493	358,055	0.21
JPMorgan Chase & Co 2.963% 25/01/2033	810,000	USD	770,902	690,612	0.40
JPMorgan Chase & Co 5.350% 01/06/2034	285,000	USD	284,919	283,737	0.16
JPMorgan Chase & Co 5.766% 22/04/2035	170,000	USD	170,000	174,421	0.10
Morgan Stanley 1.164% 21/10/2025	300,000	USD	299,631	295,690	0.17
Morgan Stanley 2.484% 16/09/2036	615,000	USD	475,921	486,540	0.28
Morgan Stanley 5.250% 21/04/2034	445,000	USD	434,615	438,038	0.25
Morgan Stanley 5.424% 21/07/2034	370,000	USD	340,736	368,136	0.21
Morgan Stanley 5.466% 18/01/2035	325,000	USD	318,000	324,152	0.19
Wells Fargo & Co 3.908% 25/04/2026	930,000	USD	924,892	916,044	0.52
Wells Fargo & Co 4.540% 15/08/2026	535,000	USD	533,752	528,311	0.30
Wells Fargo & Co 5.499% 23/01/2035	475,000	USD	476,324	473,334	0.27

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Wells Fargo & Co 5.557% 25/07/2034	300,000	USD	296,669	299,778	0.17
Wells Fargo & Co 6.491% 23/10/2034	175,000	USD	172,834	186,560	0.11
			15,381,477	**14,689,646**	**8.41**
Total - Variable rate bonds			**22,619,728**	**21,753,479**	**12.45**
Total - Transferable securities dealt in on another regulated market			**61,623,341**	**58,737,656**	**33.62**
Other transferable securities					
Fixed rate bonds					
Canada					
Bell Telephone Co of Canada or Bell Canada 2.500% 14/05/2030	3,650,000	CAD	2,754,942	2,362,110	1.35
			2,754,942	**2,362,110**	**1.35**
Total - Fixed rate bonds			**2,754,942**	**2,362,110**	**1.35**
Total - Other transferable securities			**2,754,942**	**2,362,110**	**1.35**
TOTAL INVESTMENT PORTFOLIO			**176,330,736**	**168,616,024**	**96.52**

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

Natixis International Funds (Lux) I

Loomis Sayles Institutional High Income Fund[1]

Statistics
As at June 30, 2024

Net asset value per share	
H-S/A (SGD)	0.00
S/A (USD)	0.00
Number of shares outstanding	
H-S/A (SGD)	0.000
S/A (USD)	0.000

(1) See Note 1.

Natixis International Funds (Lux) I

Loomis Sayles Institutional High Income Fund[1]

Statement of Investments
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Transferable securities dealt in on another regulated market					
Shares					
Canada					
Bellatrix Exploration Ltd	219,677	CAD	0	0	0.00
			0	**0**	**0.00**
Total - Shares			**0**	**0**	**0.00**
Fixed rate bonds					
Canada					
Bellatrix Exploration Ltd 12.500% 15/12/2023	597,000	USD	0	0	0.00
			0	**0**	**0.00**
United States					
Sanchez Energy Escrow Corp 6.125% 15/01/2023	70,000	USD	70,000	0	0.00
			70,000	**0**	**0.00**
Total - Fixed rate bonds			**70,000**	**0**	**0.00**
Total - Transferable securities dealt in on another regulated market			**70,000**	**0**	**0.00**
Other transferable securities					
Shares					
United States					
Hercules Offshore Escrow Inc	41,869	USD	0	0	0.00
			0	**0**	**0.00**
Total - Shares			**0**	**0**	**0.00**
Total - Other transferable securities			**0**	**0**	**0.00**
TOTAL INVESTMENT PORTFOLIO			**70,000**	**0**	**0.00**

(1) See Note 1.

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

The accompanying notes form an integral part of these financial statements.

Natixis International Funds (Lux) I

Loomis Sayles Short Term Emerging Markets Bond Fund

Statistics
As at June 30, 2024

Net asset value per share	
H-I/A (CHF)	96.95
H-I/A (EUR)	101.92
H-I/D (EUR)	77.37
H-N/D (GBP)	88.70
H-N1/A (EUR)	100.15
H-R/A (EUR)	98.52
H-R/A (GBP)	103.42
H-R/D (EUR)	77.57
H-RE/A (EUR)	92.95
H-S/A (EUR)	104.58
H-S/A (GBP)	111.80
H-S/A (JPY)	9,762.45
H-S/D (EUR)	78.67
I/A (USD)	128.53
I/D (USD)	90.07
N/A (USD)	106.45
N/D (USD)	90.97
N1/A (USD)	113.62
N1/A (EUR)	115.71
R/A (USD)	115.96
R/D (USD)	91.64
RE/A (USD)	110.95
S/A (USD)	126.46
S/D (USD)	91.29

Number of shares outstanding	
H-I/A (CHF)	1,843.000
H-I/A (EUR)	828,648.734
H-I/D (EUR)	14,608.589
H-N/D (GBP)	2,008.233
H-N1/A (EUR)	34,531.935
H-R/A (EUR)	39,773.570
H-R/A (GBP)	409.165
H-R/D (EUR)	68,184.718
H-RE/A (EUR)	13,915.219
H-S/A (EUR)	1,432,372.980
H-S/A (GBP)	68.898
H-S/A (JPY)	401,024.297
H-S/D (EUR)	1,191,521.440
I/A (USD)	1,319,192.887
I/D (USD)	354,685.794
N/A (USD)	506.755
N/D (USD)	1,666.000
N1/A (USD)	47,020.347
N1/A (EUR)	40,470.446
R/A (USD)	1,027,167.620
R/D (USD)	202,012.580
RE/A (USD)	43,287.952
S/A (USD)	1,127,283.655
S/D (USD)	2,720.000

Natixis International Funds (Lux) I

Loomis Sayles Short Term Emerging Markets Bond Fund

Statement of Investments
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Transferable securities admitted to an official stock exchange listing					
Fixed rate bonds					
Bermuda Islands					
Investment Energy Resources Ltd 6.250% 26/04/2029	6,597,000	USD	6,348,725	6,211,405	0.70
Ooredoo International Finance Ltd 3.750% 22/06/2026	6,190,000	USD	6,149,073	6,019,775	0.67
			12,497,798	**12,231,180**	**1.37**
Brazil					
Banco do Brasil SA/Cayman 4.625% 15/01/2025	9,535,000	USD	9,603,721	9,448,863	1.06
			9,603,721	**9,448,863**	**1.06**
British Virgin Islands					
Beijing Gas Singapore Capital Corp 1.875% 18/01/2025 EMTN	5,835,000	USD	5,832,057	5,717,617	0.64
Gold Fields Orogen Holdings BVI Ltd 6.125% 15/05/2029 144A[(2)]	4,600,000	USD	4,646,608	4,653,730	0.52
Huarong Finance 2017 Co Ltd 4.250% 07/11/2027 EMTN	2,960,000	USD	2,732,238	2,725,983	0.31
Huarong Finance II Co Ltd 5.000% 19/11/2025 EMTN	5,200,000	USD	5,132,781	5,076,032	0.57
Yili Holding Investment Ltd 1.625% 19/11/2025	4,960,000	USD	4,954,616	4,705,242	0.53
			23,298,300	**22,878,604**	**2.57**
Canada					
MEGlobal Canada ULC 5.000% 18/05/2025 EMTN	6,945,000	USD	6,979,358	6,872,939	0.77
			6,979,358	**6,872,939**	**0.77**
Cayman Islands					
CK Hutchison International 24 Ltd 5.375% 26/04/2029	4,800,000	USD	4,790,979	4,843,509	0.55
IHS Holding Ltd 5.625% 29/11/2026	5,185,000	USD	5,091,218	4,910,465	0.55
IHS Holding Ltd 6.250% 29/11/2028	2,775,000	USD	2,313,502	2,479,018	0.28
MAF Sukuk Ltd 4.500% 03/11/2025	4,995,000	USD	5,105,829	4,922,573	0.55
Meituan 2.125% 28/10/2025 144A[(2)]	3,095,000	USD	2,955,732	2,955,513	0.33
Melco Resorts Finance Ltd 5.250% 26/04/2026	7,000,000	USD	6,619,130	6,763,477	0.76
OmGrid Funding Ltd 5.196% 16/05/2027	3,400,000	USD	3,311,308	3,322,201	0.37
QNB Finance Ltd 1.625% 22/09/2025 EMTN	11,480,000	USD	11,335,799	10,921,268	1.23
SNB Sukuk Ltd 5.129% 27/02/2029	9,050,000	USD	9,050,000	8,984,116	1.01
Sunny Optical Technology Group Co Ltd 5.950% 17/07/2026	6,215,000	USD	6,240,703	6,235,521	0.70
Wynn Macau Ltd 5.625% 26/08/2028 144A[(2)]	7,750,000	USD	6,988,569	7,267,911	0.82
			63,802,769	**63,605,572**	**7.15**
Chile					
Banco de Credito e Inversiones SA 3.500% 12/10/2027	2,185,000	USD	2,061,265	2,061,937	0.23
Banco del Estado de Chile 2.704% 09/01/2025	8,120,000	USD	8,122,675	7,957,194	0.89
Cencosud SA 4.375% 17/07/2027	10,710,000	USD	10,416,218	10,299,126	1.16
			20,600,158	**20,318,257**	**2.28**

(2) See Note 14.

The accompanying notes form an integral part of these financial statements.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Colombia					
Colombia Government International Bond 4.500% 15/03/2029	4,900,000	USD	4,532,133	4,465,061	0.50
Ecopetrol SA 5.375% 26/06/2026	6,800,000	USD	6,675,755	6,662,074	0.75
			11,207,888	**11,127,135**	**1.25**
Dominican Republic					
Dominican Republic International Bond 5.500% 22/02/2029 144A[(2)]	7,665,000	USD	7,457,490	7,394,214	0.83
			7,457,490	**7,394,214**	**0.83**
Great Britain					
Anglo American Capital PLC 3.875% 16/03/2029 144A[(2)]	2,000,000	USD	1,868,213	1,875,157	0.21
Bidvest Group UK PLC/The 3.625% 23/09/2026	10,730,000	USD	10,679,430	9,981,068	1.12
Sisecam UK PLC 8.250% 02/05/2029	3,200,000	USD	3,200,000	3,249,728	0.37
			15,747,643	**15,105,953**	**1.70**
India					
Bharti Airtel Ltd 4.375% 10/06/2025	9,365,000	USD	9,231,182	9,265,142	1.04
GMR Hyderabad International Airport Ltd 4.750% 02/02/2026	4,300,000	USD	4,192,060	4,196,999	0.47
Indian Railway Finance Corp Ltd 3.835% 13/12/2027	8,035,000	USD	7,610,810	7,649,339	0.86
REC Ltd 2.250% 01/09/2026 EMTN	3,305,000	USD	3,272,750	3,076,691	0.35
Shriram Finance Ltd 4.150% 18/07/2025 EMTN	7,500,000	USD	7,365,148	7,308,150	0.82
			31,671,950	**31,496,321**	**3.54**
Indonesia					
Bank Mandiri Persero Tbk PT 5.500% 04/04/2026 EMTN	2,200,000	USD	2,199,040	2,195,474	0.25
Tower Bersama Infrastructure Tbk PT 4.250% 21/01/2025	9,320,000	USD	9,375,195	9,217,638	1.03
			11,574,235	**11,413,112**	**1.28**
Isle of Man					
Gohl Capital Ltd 4.250% 24/01/2027	7,635,000	USD	7,224,449	7,330,610	0.82
			7,224,449	**7,330,610**	**0.82**
Luxembourg					
Minerva Luxembourg SA 5.875% 19/01/2028	4,985,000	USD	4,695,401	4,851,531	0.55
			4,695,401	**4,851,531**	**0.55**
Malaysia					
Misc Capital Two Labuan Ltd 3.625% 06/04/2025 EMTN	10,120,000	USD	10,103,215	9,968,279	1.12
			10,103,215	**9,968,279**	**1.12**
Mauritius					
Axian Telecom 7.375% 16/02/2027	8,084,000	USD	7,846,876	7,945,399	0.89
Clean Renewable Power Mauritius Pte Ltd 4.250% 25/03/2027	4,785,000	USD	4,441,472	4,441,533	0.50
Greenko Solar Mauritius Ltd 5.550% 29/01/2025	4,460,000	USD	4,405,396	4,417,942	0.50
Greenko Solar Mauritius Ltd 5.550% 29/01/2025 144A[(2)]	4,780,000	USD	4,733,230	4,734,924	0.53
HTA Group Ltd/Mauritius 7.500% 04/06/2029	8,860,000	USD	8,815,308	8,806,840	0.99
India Green Power Holdings 4.000% 22/02/2027	6,971,751	USD	6,563,239	6,480,382	0.73
Mauritius Commercial Bank Ltd/The 7.950% 26/04/2028 EMTN	8,245,000	USD	8,257,172	8,777,129	0.99
			45,062,693	**45,604,149**	**5.13**

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Mexico					
BBVA Bancomer SA/Texas 1.875% 18/09/2025	9,440,000	USD	9,296,515	9,006,251	1.01
El Puerto de Liverpool SAB de CV 3.875% 06/10/2026 144A[(2)]	2,400,000	USD	2,303,931	2,324,712	0.26
Grupo Televisa SAB 6.625% 18/03/2025	4,946,000	USD	5,032,298	4,963,940	0.56
			16,632,744	**16,294,903**	**1.83**
Morocco					
Morocco Government International Bond 5.950% 08/03/2028	2,855,000	USD	2,857,456	2,861,770	0.32
			2,857,456	**2,861,770**	**0.32**
Netherlands					
Prosus NV 3.257% 19/01/2027	3,250,000	USD	3,034,801	3,041,730	0.34
Prosus NV 4.850% 06/07/2027	3,430,000	USD	3,323,893	3,329,014	0.38
Teva Pharmaceutical Finance Netherlands III BV 4.750% 09/05/2027	10,000,000	USD	9,493,762	9,636,579	1.08
Teva Pharmaceutical Finance Netherlands III BV 5.125% 09/05/2029	4,780,000	USD	4,599,778	4,598,210	0.52
			20,452,234	**20,605,533**	**2.32**
Nigeria					
United Bank for Africa PLC 6.750% 19/11/2026 EMTN	3,285,000	USD	3,285,000	3,182,344	0.36
			3,285,000	**3,182,344**	**0.36**
Oman					
Mazoon Assets Co SAOC 5.500% 14/02/2029	6,555,000	USD	6,518,371	6,462,234	0.73
			6,518,371	**6,462,234**	**0.73**
Philippines					
Metropolitan Bank & Trust Co 5.375% 06/03/2029 EMTN	4,645,000	USD	4,652,864	4,652,971	0.52
Rizal Commercial Banking Corp 5.500% 18/01/2029 EMTN	3,200,000	USD	3,186,704	3,204,720	0.36
			7,839,568	**7,857,691**	**0.88**
Qatar					
QatarEnergy 1.375% 12/09/2026	7,695,000	USD	7,691,890	7,084,279	0.80
			7,691,890	**7,084,279**	**0.80**
Saudi Arabia					
Banque Saudi Fransi 4.750% 31/05/2028	5,285,000	USD	5,271,556	5,185,578	0.58
			5,271,556	**5,185,578**	**0.58**
Singapore					
United Overseas Bank Ltd 3.059% 07/04/2025 EMTN	9,045,000	USD	9,045,000	8,890,081	1.00
			9,045,000	**8,890,081**	**1.00**
South Africa					
Republic of South Africa Government International Bond 4.300% 12/10/2028	2,535,000	USD	2,303,900	2,325,989	0.26
			2,303,900	**2,325,989**	**0.26**
South Korea					
KEB Hana Bank 5.375% 23/04/2029 144A[(2)]	4,000,000	USD	3,987,029	4,083,928	0.46
KT Corp 4.000% 08/08/2025	9,180,000	USD	9,140,837	9,039,736	1.02
NAVER Corp 1.500% 29/03/2026	10,740,000	USD	10,654,368	10,045,680	1.13
Shinhan Financial Group Co Ltd 1.350% 10/01/2026 EMTN	9,195,000	USD	9,190,204	8,642,828	0.97
SK Hynix Inc 6.375% 17/01/2028	5,710,000	USD	5,766,996	5,874,921	0.66
			38,739,434	**37,687,093**	**4.24**

(2) See Note 14.

The accompanying notes form an integral part of these financial statements.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Supranational Organisations					
Africa Finance Corp 2.875% 28/04/2028	8,200,000	USD	7,186,168	7,236,500	0.81
Africa Finance Corp 3.125% 16/06/2025	2,055,000	USD	2,062,397	1,988,611	0.22
African Export-Import Bank/The 2.634% 17/05/2026	5,839,000	USD	5,625,956	5,467,990	0.62
African Export-Import Bank/The 3.994% 21/09/2029 144A[(2)]	4,000,000	USD	3,602,869	3,577,252	0.40
Arab Petroleum Investments Corp 1.483% 06/10/2026	3,205,000	USD	3,205,000	2,951,408	0.33
			21,682,390	**21,221,761**	**2.38**
Thailand					
Bangkok Bank PCL/Hong Kong 4.300% 15/06/2027 EMTN	2,580,000	USD	2,577,956	2,503,980	0.28
Kasikornbank PCL/Hong Kong 5.458% 07/03/2028	2,790,000	USD	2,790,000	2,803,359	0.32
			5,367,956	**5,307,339**	**0.60**
Turkey					
Turk Telekomunikasyon AS 7.375% 20/05/2029	2,925,000	USD	2,925,000	2,934,231	0.33
			2,925,000	**2,934,231**	**0.33**
United Arab Emirates					
Abu Dhabi Commercial Bank PJSC 3.500% 31/03/2027	6,200,000	USD	6,034,608	5,921,000	0.67
Abu Dhabi Commercial Bank PJSC 5.500% 12/01/2029 EMTN	5,000,000	USD	4,996,157	5,056,025	0.57
Alpha Star Holding VII Ltd 7.750% 27/04/2026	4,435,000	USD	4,437,690	4,466,045	0.50
Emirates NBD Bank PJSC 5.875% 11/10/2028 EMTN	4,310,000	USD	4,305,575	4,443,955	0.50
First Abu Dhabi Bank PJSC 5.000% 28/02/2029 EMTN	4,135,000	USD	4,106,439	4,107,792	0.46
MDGH GMTN RSC Ltd 2.500% 07/11/2024 EMTN	6,695,000	USD	6,711,314	6,605,364	0.74
Oztel Holdings SPC Ltd 6.625% 24/04/2028	6,605,000	USD	6,833,923	6,711,783	0.75
			37,425,706	**37,311,964**	**4.19**
United States					
HCL America Inc 1.375% 10/03/2026	10,705,000	USD	10,620,665	10,020,818	1.13
Hikma Finance USA LLC 3.250% 09/07/2025	10,380,000	USD	10,393,997	10,055,646	1.13
Kosmos Energy Ltd 7.500% 01/03/2028	5,865,000	USD	5,348,369	5,595,047	0.63
Stillwater Mining Co 4.000% 16/11/2026	6,140,000	USD	6,123,654	5,602,949	0.63
TSMC Arizona Corp 1.750% 25/10/2026	4,480,000	USD	4,479,503	4,145,898	0.46
			36,966,188	**35,420,358**	**3.98**
Total - Fixed rate bonds			**506,531,461**	**500,279,867**	**56.22**
Variable rate bonds					
Great Britain					
Standard Chartered PLC 7.767% 16/11/2028	11,520,000	USD	12,174,582	12,259,269	1.38
			12,174,582	**12,259,269**	**1.38**
Hong Kong					
ICBCIL Finance Co Ltd 6.637% 20/11/2024 EMTN	7,195,000	USD	7,195,000	7,207,306	0.81
			7,195,000	**7,207,306**	**0.81**

(2) See Note 14.

The accompanying notes form an integral part of these financial statements.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
United Arab Emirates					
NBK SPC Ltd 1.625% 15/09/2027	11,425,000	USD	10,631,387	10,496,719	1.18
			10,631,387	**10,496,719**	**1.18**
Total - Variable rate bonds			**30,000,969**	**29,963,294**	**3.37**
Total - Transferable securities admitted to an official stock exchange listing			**536,532,430**	**530,243,161**	**59.59**
Transferable securities dealt in on another regulated market					
Fixed rate bonds					
Bermuda Islands					
CBQ Finance Ltd 5.375% 28/03/2029 EMTN	9,515,000	USD	9,465,932	9,468,504	1.06
Credicorp Ltd 2.750% 17/06/2025	9,035,000	USD	9,027,237	8,776,300	0.99
			18,493,169	**18,244,804**	**2.05**
Brazil					
Itau Unibanco Holding SA/Cayman Island 3.250% 24/01/2025	4,280,000	USD	4,297,486	4,210,728	0.47
			4,297,486	**4,210,728**	**0.47**
British Virgin Islands					
Central American Bottling Corp/CBC Bottling Holdco SL/Beliv Holdco SL 5.250% 27/04/2029	6,350,000	USD	5,883,822	5,906,618	0.66
ENN Clean Energy International Investment Ltd 3.375% 12/05/2026	10,250,000	USD	10,236,947	9,769,881	1.10
			16,120,769	**15,676,499**	**1.76**
Cayman Islands					
Banco Bradesco SA/Cayman Islands 4.375% 18/03/2027 EMTN	9,160,000	USD	9,159,521	8,867,596	0.99
HPHT Finance 19 Ltd 2.875% 05/11/2024	8,085,000	USD	8,087,641	8,001,989	0.90
MGM China Holdings Ltd 4.750% 01/02/2027	5,030,000	USD	4,734,259	4,791,686	0.54
Sands China Ltd 2.300% 08/03/2027	7,100,000	USD	6,422,256	6,466,970	0.73
Sands China Ltd 2.850% 08/03/2029	8,080,000	USD	7,149,796	7,096,106	0.80
Tingyi Cayman Islands Holding Corp 1.625% 24/09/2025	9,804,000	USD	9,735,512	9,343,801	1.05
			45,288,985	**44,568,148**	**5.01**
Chile					
Falabella SA 3.750% 30/10/2027	5,120,000	USD	4,687,050	4,743,683	0.53
			4,687,050	**4,743,683**	**0.53**
Colombia					
Ecopetrol SA 8.625% 19/01/2029	3,000,000	USD	3,144,856	3,157,698	0.36
SURA Asset Management SA 4.375% 11/04/2027	2,210,000	USD	2,053,656	2,149,266	0.24
			5,198,512	**5,306,964**	**0.60**
Czech Republic					
Energo-Pro AS 8.500% 04/02/2027	8,255,000	USD	8,255,000	8,261,319	0.93
			8,255,000	**8,261,319**	**0.93**
Great Britain					
Endeavour Mining PLC 5.000% 14/10/2026	6,045,000	USD	5,932,680	5,715,366	0.64
WE Soda Investments Holding PLC 9.500% 06/10/2028	8,645,000	USD	8,645,000	8,842,755	1.00
			14,577,680	**14,558,121**	**1.64**
Hong Kong					
TCCL Finance Ltd 4.000% 26/04/2027 EMTN	9,200,000	USD	9,177,707	8,776,043	0.99
Yanlord Land HK Co Ltd 5.125% 20/05/2026	8,150,000	USD	7,683,163	6,964,182	0.78
			16,860,870	**15,740,225**	**1.77**

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
India					
HDFC Bank Ltd/Gandhinagar 5.686% 02/03/2026 EMTN	6,760,000	USD	6,764,778	6,776,690	0.76
REC Ltd 5.625% 11/04/2028 EMTN	5,620,000	USD	5,613,802	5,645,560	0.63
ReNew Wind Energy AP2/ReNew Power Pvt Ltd other 9 Subsidiaries 4.500% 14/07/2028	5,065,000	USD	4,699,260	4,598,024	0.52
Shriram Finance Ltd 6.625% 22/04/2027 EMTN	4,670,000	USD	4,685,848	4,667,581	0.53
			21,763,688	**21,687,855**	**2.44**
Indonesia					
Tower Bersama Infrastructure Tbk PT 2.800% 02/05/2027	2,455,000	USD	2,250,910	2,263,387	0.25
			2,250,910	**2,263,387**	**0.25**
Israel					
Bank Leumi Le-Israel BM 5.125% 27/07/2027 144A[(2)]	2,785,000	USD	2,795,876	2,702,092	0.30
Israel Discount Bank Ltd 5.375% 26/01/2028 144A[(2)]	1,840,000	USD	1,839,146	1,786,180	0.20
			4,635,022	**4,488,272**	**0.50**
Luxembourg					
Amaggi Luxembourg International Sarl 5.250% 28/01/2028 144A[(2)]	3,335,000	USD	3,224,938	3,141,307	0.35
Natura &Co. Luxembourg Holdings Sarl 6.000% 19/04/2029	7,450,000	USD	7,129,109	7,216,138	0.81
Raizen Fuels Finance SA 5.300% 20/01/2027 144A[(2)]	3,845,000	USD	3,797,607	3,780,506	0.43
			14,151,654	**14,137,951**	**1.59**
Mauritius					
UPL Corp Ltd 4.500% 08/03/2028	2,955,000	USD	2,749,853	2,578,655	0.29
			2,749,853	**2,578,655**	**0.29**
Mexico					
Alpek SAB de CV 4.250% 18/09/2029 144A[(2)]	4,350,000	USD	4,012,875	3,996,940	0.45
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand 5.375% 17/04/2025	9,865,000	USD	9,959,254	9,822,285	1.10
Kimberly-Clark de Mexico SAB de CV 3.250% 12/03/2025 144A[(2)]	4,400,000	USD	4,335,086	4,313,892	0.49
Orbia Advance Corp SAB de CV 1.875% 11/05/2026	2,990,000	USD	2,798,882	2,784,313	0.31
			21,106,097	**20,917,430**	**2.35**
Mongolia					
Golomt Bank 11.000% 20/05/2027	1,855,000	USD	1,811,135	1,822,796	0.20
			1,811,135	**1,822,796**	**0.20**
Netherlands					
Arcos Dorados BV 6.125% 27/05/2029	7,585,000	USD	7,493,603	7,429,083	0.84
			7,493,603	**7,429,083**	**0.84**
Panama					
Banco General SA 4.125% 07/08/2027	6,000,000	USD	5,735,690	5,703,000	0.64
			5,735,690	**5,703,000**	**0.64**
Peru					
Banco de Credito del Peru SA 5.850% 11/01/2029	5,990,000	USD	5,999,556	6,065,861	0.68
Cia de Minas Buenaventura SAA 5.500% 23/07/2026 144A[(2)]	2,525,000	USD	2,516,055	2,441,039	0.27

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Corp. Financiera de Desarrollo SA 5.950% 30/04/2029	4,535,000	USD	4,500,194	4,537,598	0.51
InRetail Consumer 3.250% 22/03/2028	10,405,000	USD	9,342,258	9,394,697	1.06
			22,358,063	**22,439,195**	**2.52**
Singapore					
DBS Group Holdings Ltd 5.479% 12/09/2025 EMTN	6,810,000	USD	6,810,000	6,829,729	0.77
Flex Ltd 3.750% 01/02/2026	4,425,000	USD	4,416,616	4,294,283	0.48
Flex Ltd 4.750% 15/06/2025	3,413,000	USD	3,480,482	3,381,253	0.38
Flex Ltd 6.000% 15/01/2028	1,600,000	USD	1,589,715	1,621,174	0.18
GLP Pte Ltd 3.875% 04/06/2025 EMTN	6,490,000	USD	6,550,064	5,978,682	0.67
Medco Bell Pte Ltd 6.375% 30/01/2027	2,355,000	USD	2,202,733	2,312,603	0.26
Medco Oak Tree Pte Ltd 7.375% 14/05/2026	6,610,000	USD	6,435,067	6,656,006	0.75
			31,484,677	**31,073,730**	**3.49**
South Korea					
Korea Gas Corp 1.125% 13/07/2026 EMTN	4,365,000	USD	4,203,143	4,019,763	0.45
LG Energy Solution Ltd 5.750% 25/09/2028	8,270,000	USD	8,263,977	8,366,274	0.94
Shinhan Bank Co Ltd 4.500% 12/04/2028 EMTN	2,765,000	USD	2,756,034	2,717,599	0.31
SK Hynix Inc 5.500% 16/01/2029	3,775,000	USD	3,759,497	3,772,524	0.42
			18,982,651	**18,876,160**	**2.12**
Thailand					
Siam Commercial Bank PCL/Cayman Islands 4.400% 11/02/2029 EMTN	5,005,000	USD	4,830,766	4,826,972	0.54
			4,830,766	**4,826,972**	**0.54**
Turkey					
Ford Otomotiv Sanayi AS 7.125% 25/04/2029	3,600,000	USD	3,600,000	3,632,760	0.41
QNB Finansbank AS 7.250% 21/05/2029	4,700,000	USD	4,676,339	4,664,750	0.52
TC Ziraat Bankasi AS 8.000% 16/01/2029 EMTN	7,340,000	USD	7,328,481	7,432,692	0.84
Turkiye Is Bankasi AS 7.750% 12/06/2029 EMTN	3,330,000	USD	3,330,000	3,330,000	0.37
Turkiye Sinai Kalkinma Bankasi AS 9.375% 19/10/2028 EMTN	3,135,000	USD	3,333,001	3,335,640	0.38
Ulker Biskuvi Sanayi AS 6.950% 30/10/2025	4,895,000	USD	4,871,340	4,951,569	0.56
Yapi ve Kredi Bankasi AS 9.250% 16/10/2028 EMTN	4,150,000	USD	4,131,843	4,399,582	0.49
			31,271,004	**31,746,993**	**3.57**
United Arab Emirates					
Alpha Star Holding VIII Ltd 8.375% 12/04/2027	2,500,000	USD	2,500,000	2,551,726	0.29
			2,500,000	**2,551,726**	**0.29**
United States					
Bimbo Bakeries USA Inc 6.050% 15/01/2029	4,665,000	USD	4,663,250	4,793,233	0.54
MercadoLibre Inc 2.375% 14/01/2026	9,560,000	USD	9,461,958	9,066,509	1.02
			14,125,208	**13,859,742**	**1.56**
Total - Fixed rate bonds			**341,029,542**	**337,713,438**	**37.95**
Total - Transferable securities dealt in on another regulated market			**341,029,542**	**337,713,438**	**37.95**
TOTAL INVESTMENT PORTFOLIO			**877,561,972**	**867,956,599**	**97.54**

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

The accompanying notes form an integral part of these financial statements.

Natixis International Funds (Lux) I

Loomis Sayles Strategic Alpha Bond Fund

Statistics
As at June 30, 2024

Net asset value per share	
C/A (USD)	108.55
C/D (USD)	92.12
H-I/A (EUR)	96.31
H-R/A (EUR)	107.15
I/A (USD)	141.87
I/A (EUR)	131.52
R/A (USD)	129.66
R/A (EUR)	97.76
R/D (USD)	99.31
RE/A (USD)	107.36
S/A (USD)	128.69

Number of shares outstanding	
C/A (USD)	1,383.199
C/D (USD)	706.220
H-I/A (EUR)	100.000
H-R/A (EUR)	1,919.767
I/A (USD)	29,977.620
I/A (EUR)	30.000
R/A (USD)	7,072.764
R/A (EUR)	110.639
R/D (USD)	33.034
RE/A (USD)	685.450
S/A (USD)	39,803.594

Natixis International Funds (Lux) I

Loomis Sayles Strategic Alpha Bond Fund

Statement of Investments
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Transferable securities admitted to an official stock exchange listing					
Shares					
Ireland					
Accenture PLC	2	USD	584	607	0.01
			584	**607**	**0.01**
Mexico					
Cemex SAB de CV ADR	4,784	USD	30,565	30,570	0.28
			30,565	**30,570**	**0.28**
United States					
Abbott Laboratories	31	USD	3,365	3,221	0.03
AbbVie Inc	125	USD	19,002	21,440	0.20
Altice USA Inc	3,985	USD	60,602	8,129	0.07
Apollo Global Management Inc Preferred Convertible	84	USD	5,283	5,511	0.05
Apple Inc	32	USD	4,130	6,740	0.06
BioMarin Pharmaceutical Inc	230	USD	18,277	18,936	0.17
BlackRock Inc	2	USD	1,240	1,575	0.01
Bristol-Myers Squibb Co	95	USD	5,744	3,945	0.04
Broadcom Inc	3	USD	1,724	4,817	0.04
Cisco Systems Inc	62	USD	3,036	2,946	0.03
Coca-Cola Co/The	54	USD	3,156	3,437	0.03
Comcast Corp	137	USD	5,452	5,365	0.05
Costco Wholesale Corp	3	USD	1,653	2,550	0.02
Deere & Co	8	USD	3,009	2,989	0.03
El Paso Energy Capital Trust I Preferred Convertible	84	USD	3,761	3,977	0.04
Elevance Health Inc	33	USD	16,571	17,881	0.16
Emerson Electric Co	15	USD	1,337	1,652	0.01
Exxon Mobil Corp	30	USD	2,963	3,454	0.03
Fastenal Co	28	USD	1,531	1,759	0.02
Home Depot Inc/The	9	USD	2,616	3,098	0.03
iHeartMedia Inc	2,133	USD	29,602	2,325	0.02
Johnson & Johnson	30	USD	4,647	4,385	0.04
JPMorgan Chase & Co	20	USD	2,955	4,045	0.04
Linde PLC	4	USD	1,464	1,755	0.02
Mastercard Inc	6	USD	2,372	2,647	0.02
Merck & Co Inc	33	USD	3,615	4,085	0.04
Microchip Technology Inc	22	USD	1,597	2,013	0.02
Microsoft Corp	9	USD	2,293	4,023	0.04
Morgan Stanley	15	USD	1,266	1,458	0.01
Packaging Corp of America	7	USD	967	1,278	0.01
Paramount Global	2,141	USD	25,826	22,245	0.21
Procter & Gamble Co/The	25	USD	3,518	4,123	0.04
QUALCOMM Inc	23	USD	3,141	4,581	0.04
Starbucks Corp	52	USD	4,656	4,048	0.04
Thermo Fisher Scientific Inc	4	USD	2,194	2,212	0.02
Union Pacific Corp	10	USD	2,388	2,263	0.02
United Parcel Service Inc	27	USD	4,820	3,695	0.03
UnitedHealth Group Inc	10	USD	4,578	5,093	0.05
Walmart Inc	42	USD	2,066	2,844	0.03
Williams Cos Inc/The	65	USD	2,230	2,762	0.03
			270,647	**205,302**	**1.89**
Total - Shares			**301,796**	**236,479**	**2.18**

The accompanying notes form an integral part of these financial statements.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Fixed rate bonds					
Brazil					
Brazil Notas do Tesouro Nacional Serie F 10.000% 01/01/2029	194,000	BRL	39,302	32,442	0.30
			39,302	**32,442**	**0.30**
Colombia					
Ecopetrol SA 8.375% 19/01/2036	15,000	USD	14,919	14,734	0.14
			14,919	**14,734**	**0.14**
Great Britain					
United Kingdom Gilt 0.250% 31/01/2025	30,000	GBP	37,033	37,031	0.34
			37,033	**37,031**	**0.34**
Indonesia					
Indonesia Treasury Bond 6.875% 15/04/2029	433,000,000	IDR	27,304	26,347	0.24
			27,304	**26,347**	**0.24**
Israel					
Leviathan Bond Ltd 6.125% 30/06/2025 144A[(2)]	30,000	USD	30,000	29,012	0.27
			30,000	**29,012**	**0.27**
Luxembourg					
ArcelorMittal SA 6.800% 29/11/2032	25,000	USD	26,043	26,337	0.24
			26,043	**26,337**	**0.24**
Mexico					
Mexican Bonos 7.500% 26/05/2033	435,200	MXN	22,351	20,476	0.19
			22,351	**20,476**	**0.19**
Netherlands					
Teva Pharmaceutical Finance Netherlands II BV 4.375% 09/05/2030	100,000	EUR	96,903	103,742	0.96
Teva Pharmaceutical Finance Netherlands III BV 4.100% 01/10/2046	195,000	USD	141,858	136,199	1.25
			238,761	**239,941**	**2.21**
New Zealand					
New Zealand Government Bond 3.500% 14/04/2033	50,000	NZD	28,138	27,964	0.26
			28,138	**27,964**	**0.26**
Norway					
Norway Government Bond 1.750% 13/03/2025 144A[(2)]	295,000	NOK	27,348	27,197	0.25
			27,348	**27,197**	**0.25**
Panama					
Carnival Corp 5.750% 01/12/2027	20,000	USD	28,621	32,620	0.30
			28,621	**32,620**	**0.30**
Poland					
Republic of Poland Government International Bond 5.500% 18/03/2054	30,000	USD	29,413	29,040	0.27
			29,413	**29,040**	**0.27**
Romania					
Romanian Government International Bond 6.375% 30/01/2034 144A[(2)]	26,000	USD	26,088	26,076	0.24
			26,088	**26,076**	**0.24**
South Africa					
Republic of South Africa Government Bond 8.875% 28/02/2035	585,000	ZAR	27,015	26,982	0.25
			27,015	**26,982**	**0.25**

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
United States					
AbbVie Inc 4.800% 15/03/2027	110,000	USD	109,863	109,506	1.01
American Express Co 4.900% 13/02/2026	35,000	USD	34,985	34,775	0.32
American Honda Finance Corp 4.900% 12/03/2027	55,000	USD	54,973	54,793	0.51
American Honda Finance Corp 4.950% 09/01/2026	55,000	USD	54,993	54,705	0.51
Blue Owl Capital Corp 2.875% 11/06/2028	55,000	USD	54,690	48,649	0.45
Bristol-Myers Squibb Co 4.950% 20/02/2026	110,000	USD	109,953	109,638	1.01
Caterpillar Financial Services Corp 5.050% 27/02/2026	110,000	USD	109,979	109,937	1.02
Celanese US Holdings LLC 6.700% 15/11/2033	25,000	USD	24,115	26,271	0.24
Elevance Health Inc 4.900% 08/02/2026	60,000	USD	59,968	59,524	0.55
Fiserv Inc 5.150% 15/03/2027	110,000	USD	109,903	110,057	1.02
General Mills Inc 4.700% 30/01/2027	40,000	USD	39,966	39,498	0.36
General Motors Financial Co Inc 1.200% 15/10/2024	50,000	USD	49,998	49,349	0.46
HCA Inc 5.600% 01/04/2034	60,000	USD	59,911	59,638	0.55
Home Depot Inc/The 4.950% 30/09/2026	50,000	USD	49,914	49,930	0.46
Hormel Foods Corp 4.800% 30/03/2027	110,000	USD	109,905	109,575	1.01
Jefferies Financial Group Inc 6.200% 14/04/2034	40,000	USD	39,937	40,513	0.37
John Deere Capital Corp 4.950% 06/03/2026	110,000	USD	109,964	109,787	1.01
Leidos Inc 5.750% 15/03/2033	25,000	USD	24,831	25,218	0.23
Lowe's Cos Inc 4.800% 01/04/2026	55,000	USD	54,995	54,536	0.50
Motorola Solutions Inc 5.400% 15/04/2034	30,000	USD	29,967	29,741	0.27
National Health Investors Inc 3.000% 01/02/2031	10,000	USD	9,945	8,169	0.08
NextEra Energy Capital Holdings Inc 4.950% 29/01/2026	55,000	USD	54,980	54,679	0.51
OneMain Finance Corp 3.500% 15/01/2027	15,000	USD	14,401	14,054	0.13
OneMain Finance Corp 4.000% 15/09/2030	5,000	USD	3,799	4,291	0.04
OneMain Finance Corp 5.375% 15/11/2029	5,000	USD	4,361	4,689	0.04
Ovintiv Inc 6.500% 15/08/2034	5,000	USD	5,998	5,230	0.05
Ovintiv Inc 6.500% 01/02/2038	5,000	USD	5,968	5,141	0.05
Ovintiv Inc 6.625% 15/08/2037	10,000	USD	12,157	10,410	0.10
Ovintiv Inc 8.125% 15/09/2030	10,000	USD	12,233	11,296	0.10
RTX Corp 5.000% 27/02/2026	20,000	USD	19,997	19,903	0.18
RTX Corp 6.100% 15/03/2034	25,000	USD	24,955	26,315	0.24
Southern Co/The 5.700% 15/03/2034	15,000	USD	15,266	15,250	0.14
Targa Resources Corp 6.125% 15/03/2033	10,000	USD	9,854	10,270	0.10
Targa Resources Corp 6.500% 30/03/2034	35,000	USD	35,245	37,063	0.34
Targa Resources Partners LP/Targa Resources Partners Finance Corp 4.875% 01/02/2031	10,000	USD	9,329	9,542	0.09
TD SYNNEX Corp 6.100% 12/04/2034	10,000	USD	9,990	10,028	0.09
Thermo Fisher Scientific Inc 5.000% 05/12/2026	50,000	USD	49,972	49,940	0.46
Toyota Motor Credit Corp 5.600% 11/09/2025	50,000	USD	49,994	50,196	0.46
U.S. Treasury Note 4.250% 31/12/2024	305,000	USD	304,066	303,347	2.80
U.S. Treasury Note 4.250% 31/01/2026	25,000	USD	24,710	24,760	0.23
U.S. Treasury Note 4.375% 31/10/2024	330,000	USD	329,940	328,866	3.04
U.S. Treasury Note 4.500% 30/11/2024	330,000	USD	330,197	328,901	3.04
U.S. Treasury Note 4.500% 31/03/2026	500,000	USD	497,805	497,383	4.59
Western Midstream Operating LP 6.350% 15/01/2029	10,000	USD	9,981	10,314	0.10
			3,137,953	**3,125,677**	**28.86**

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Uruguay					
Uruguay Government International Bond 8.250% 21/05/2031	540,000	UYU	12,825	12,769	0.12
			12,825	**12,769**	**0.12**
Total - Fixed rate bonds			**3,753,114**	**3,734,645**	**34.48**
Variable rate bonds					
Great Britain					
Standard Chartered PLC 3.265% 18/02/2036 144A(2)	200,000	USD	167,517	168,368	1.56
			167,517	**168,368**	**1.56**
Total - Variable rate bonds			**167,517**	**168,368**	**1.56**
Investment Funds					
Luxembourg					
Natixis International Funds (Lux) I - Loomis Sayles Asia Bond Plus Fund	35	USD	352,000	262,094	2.42
			352,000	**262,094**	**2.42**
United States					
American Tower Corp REIT	18	USD	3,973	3,499	0.03
			3,973	**3,499**	**0.03**
Total - Investment Funds			**355,973**	**265,593**	**2.45**
Total - Transferable securities admitted to an official stock exchange listing			**4,578,400**	**4,405,085**	**40.67**
Transferable securities dealt in on another regulated market					
Fixed rate bonds					
Bermuda Islands					
Aircastle Ltd 5.950% 15/02/2029 144A(2)	5,000	USD	4,973	4,999	0.05
Aircastle Ltd 6.500% 18/07/2028 144A(2)	10,000	USD	9,988	10,187	0.09
NCL Corp Ltd 5.875% 15/03/2026 144A(2)	45,000	USD	44,589	44,488	0.41
NCL Corp Ltd 5.875% 15/02/2027 144A(2)	15,000	USD	15,000	14,807	0.14
NCL Corp Ltd 8.125% 15/01/2029 144A(2)	10,000	USD	9,939	10,478	0.10
NCL Finance Ltd 6.125% 15/03/2028 144A(2)	10,000	USD	10,000	9,875	0.09
VOC Escrow Ltd 5.000% 15/02/2028 144A(2)	20,000	USD	18,739	19,388	0.18
			113,228	**114,222**	**1.06**
Canada					
1011778 BC ULC/New Red Finance Inc 4.375% 15/01/2028 144A(2)	45,000	USD	44,624	42,443	0.39
Bausch + Lomb Corp 8.375% 01/10/2028 144A(2)	10,000	USD	10,000	10,237	0.10
Bausch Health Cos Inc 4.875% 01/06/2028 144A(2)	55,000	USD	41,055	41,160	0.38
Bellatrix Exploration Ltd 12.500% 15/12/2023	184,000	USD	0	0	0.00
First Quantum Minerals Ltd 6.875% 15/10/2027 144A(2)	200,000	USD	200,000	195,391	1.80
Open Text Corp 6.900% 01/12/2027 144A(2)	10,000	USD	10,000	10,379	0.10
Royal Bank of Canada 4.875% 19/01/2027	55,000	USD	54,988	54,635	0.50
			360,667	**354,245**	**3.27**

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Israel					
Energean Israel Finance Ltd 5.375% 30/03/2028 144A[2]	25,000	USD	25,038	22,150	0.20
			25,038	**22,150**	**0.20**
Liberia					
Royal Caribbean Cruises Ltd 4.250% 01/07/2026 144A[2]	5,000	USD	5,000	4,839	0.05
Royal Caribbean Cruises Ltd 5.500% 01/04/2028 144A[2]	40,000	USD	40,000	39,490	0.36
Royal Caribbean Cruises Ltd 6.250% 15/03/2032 144A[2]	10,000	USD	10,000	10,084	0.09
			55,000	**54,413**	**0.50**
Mexico					
Cemex SAB de CV 3.875% 11/07/2031 144A[2]	200,000	USD	204,652	176,332	1.63
			204,652	**176,332**	**1.63**
Panama					
Carnival Corp 5.750% 01/03/2027 144A[2]	35,000	USD	34,725	34,578	0.32
Carnival Corp 6.000% 01/05/2029 144A[2]	10,000	USD	10,000	9,878	0.09
Carnival Corp 7.000% 15/08/2029 144A[2]	5,000	USD	5,000	5,183	0.05
			49,725	**49,639**	**0.46**
United States					
Accelerated Assets LLC 3.870% 02/12/2033 144A[2]	62,626	USD	62,533	61,789	0.57
Accelerated Assets LLC 4.510% 02/12/2033 144A[2]	37,760	USD	37,754	37,408	0.34
Alternative Loan Trust 5.500% 25/02/2025	6	USD	6	5	0.00
Alternative Loan Trust 5.500% 25/07/2034	17,572	USD	17,710	16,954	0.16
Alternative Loan Trust 5.500% 25/08/2034	15,572	USD	15,696	15,078	0.14
Alternative Loan Trust 5.750% 25/12/2033	37,408	USD	37,666	36,540	0.34
Alternative Loan Trust 6.000% 25/12/2033	106,204	USD	106,613	106,085	0.98
Amgen Inc 5.250% 02/03/2025	45,000	USD	44,990	44,909	0.41
Ares Capital Corp 2.875% 15/06/2028	25,000	USD	24,935	22,145	0.20
Ares Capital Corp 3.200% 15/11/2031	40,000	USD	39,819	32,987	0.30
Astrazeneca Finance LLC 4.800% 26/02/2027	55,000	USD	54,918	54,683	0.50
Aviation Capital Group LLC 6.750% 25/10/2028 144A[2]	45,000	USD	44,662	46,897	0.43
Banc of America Alternative Loan Trust 5.500% 25/10/2033	6,167	USD	6,258	5,859	0.05
Banc of America Funding Trust 5.500% 25/11/2034	2,418	USD	2,401	1,996	0.02
Banc of America Funding Trust 5.750% 25/11/2035	4,313	USD	4,340	4,124	0.04
BioMarin Pharmaceutical Inc 1.250% 15/05/2027	60,000	USD	59,560	57,283	0.53
Blackstone Secured Lending Fund 2.125% 15/02/2027	60,000	USD	59,660	54,184	0.50
Blue Owl Finance LLC 6.250% 18/04/2034 144A[2]	30,000	USD	29,845	30,079	0.28
Booking Holdings Inc 0.750% 01/05/2025	5,000	USD	8,519	10,516	0.10
Broadcom Inc 2.600% 15/02/2033 144A[2]	5,000	USD	3,962	4,052	0.04
Broadcom Inc 3.137% 15/11/2035 144A[2]	25,000	USD	18,193	20,020	0.18
Broadcom Inc 3.419% 15/04/2033 144A[2]	20,000	USD	16,723	17,243	0.16
Broadcom Inc 3.469% 15/04/2034 144A[2]	10,000	USD	8,056	8,525	0.08
CCO Holdings LLC/CCO Holdings Capital Corp 4.750% 01/02/2032 144A[2]	5,000	USD	3,999	4,095	0.04
CCO Holdings LLC/CCO Holdings Capital Corp 5.125% 01/05/2027 144A[2]	140,000	USD	140,222	134,420	1.24
CCO Holdings LLC/CCO Holdings Capital Corp 5.500% 01/05/2026 144A[2]	10,000	USD	9,959	9,882	0.09

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
CDW LLC/CDW Finance Corp 3.250% 15/02/2029	20,000	USD	18,318	18,067	0.17
Centene Corp 3.375% 15/02/2030	15,000	USD	13,040	13,314	0.12
Centene Corp 4.625% 15/12/2029	70,000	USD	64,867	66,208	0.61
Charter Communications Operating LLC/Charter Communications Operating Capital 2.300% 01/02/2032	5,000	USD	4,016	3,856	0.04
Charter Communications Operating LLC/Charter Communications Operating Capital 2.800% 01/04/2031	5,000	USD	4,405	4,087	0.04
Charter Communications Operating LLC/Charter Communications Operating Capital 4.400% 01/04/2033	5,000	USD	4,738	4,408	0.04
Charter Communications Operating LLC/Charter Communications Operating Capital 4.400% 01/12/2061	40,000	USD	40,250	26,091	0.24
Cheniere Energy Partners LP 5.950% 30/06/2033	10,000	USD	10,073	10,139	0.09
Choice Hotels International Inc 5.850% 01/08/2034	5,000	USD	4,946	4,928	0.05
Cisco Systems Inc 4.900% 26/02/2026	55,000	USD	54,983	54,916	0.51
COMM Mortgage Trust 3.922% 15/10/2045 144A(2)	96,229	USD	96,229	90,588	0.84
CommScope Inc 4.750% 01/09/2029 144A(2)	10,000	USD	7,579	6,932	0.06
CommScope Inc 7.125% 01/07/2028 144A(2)	20,000	USD	20,025	8,214	0.08
CommScope Technologies LLC 5.000% 15/03/2027 144A(2)	15,000	USD	14,626	6,193	0.06
Continental Resources Inc/OK 2.875% 01/04/2032 144A(2)	20,000	USD	15,938	16,151	0.15
Continental Resources Inc/OK 5.750% 15/01/2031 144A(2)	90,000	USD	94,217	88,495	0.82
CSC Holdings LLC 4.625% 01/12/2030 144A(2)	200,000	USD	199,692	72,840	0.67
CSFB Mortgage-Backed Pass-Through Certificates 5.750% 25/11/2033	16,777	USD	17,211	16,286	0.15
CSMC OA LLC 4.373% 15/09/2037 144A(2)	100,000	USD	93,965	76,011	0.70
CSMC OA LLC 4.373% 15/09/2037 144A(2)	525,000	USD	515,171	297,845	2.75
Datadog Inc 0.125% 15/06/2025	5,000	USD	6,577	7,238	0.07
DISH DBS Corp 5.125% 01/06/2029	50,000	USD	48,611	19,801	0.18
DISH DBS Corp 5.250% 01/12/2026 144A(2)	75,000	USD	74,684	59,159	0.55
DISH DBS Corp 5.750% 01/12/2028 144A(2)	20,000	USD	15,770	13,866	0.13
DISH Network Corp 0.000% 15/12/2025	20,000	USD	18,634	14,702	0.14
DISH Network Corp 3.375% 15/08/2026	165,000	USD	160,145	102,326	0.94
EQT Corp 3.625% 15/05/2031 144A(2)	30,000	USD	30,645	26,466	0.24
Etsy Inc 0.125% 01/09/2027	10,000	USD	8,459	8,352	0.08
Etsy Inc 0.250% 15/06/2028	5,000	USD	3,965	3,932	0.04
Global Atlantic Fin Co 3.125% 15/06/2031 144A(2)	10,000	USD	8,207	8,271	0.08
Global Atlantic Fin Co 4.400% 15/10/2029 144A(2)	10,000	USD	10,255	9,312	0.09
GLP Capital LP/GLP Financing II Inc 6.750% 01/12/2033	5,000	USD	4,914	5,253	0.05
Icahn Enterprises LP/Icahn Enterprises Finance Corp 5.250% 15/05/2027	35,000	USD	32,883	32,852	0.30
iHeartCommunications Inc 5.250% 15/08/2027 144A(2)	15,000	USD	11,745	7,964	0.07
Intuit Inc 5.250% 15/09/2026	50,000	USD	49,967	50,197	0.46
Liberty Media Corp-Liberty Formula One 2.250% 15/08/2027	5,000	USD	5,165	5,306	0.05
Lithia Motors Inc 3.875% 01/06/2029 144A(2)	35,000	USD	32,920	31,473	0.29

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Marriott International Inc/MD 5.300% 15/05/2034	15,000	USD	14,811	14,728	0.14
MASTR Alternative Loan Trust 5.250% 25/11/2033	3,599	USD	3,642	3,410	0.03
MASTR Alternative Loan Trust 5.500% 25/06/2034	2,940	USD	2,974	2,809	0.03
MASTR Alternative Loan Trust 6.000% 25/06/2034	3,523	USD	3,590	3,420	0.03
MASTR Alternative Loan Trust 6.000% 25/09/2034	61,938	USD	63,410	59,332	0.55
Micron Technology Inc 5.875% 09/02/2033	5,000	USD	4,997	5,108	0.05
Micron Technology Inc 5.875% 15/09/2033	20,000	USD	19,914	20,466	0.19
Molina Healthcare Inc 4.375% 15/06/2028 144A(2)	15,000	USD	14,877	14,119	0.13
Navient Private Education Refi Loan Trust 4.220% 16/06/2042 144A(2)	100,000	USD	101,774	95,381	0.88
Netflix Inc 4.875% 15/06/2030 144A(2)	30,000	USD	30,828	29,528	0.27
Netflix Inc 5.375% 15/11/2029 144A(2)	20,000	USD	20,850	20,195	0.19
NextEra Energy Capital Holdings Inc 6.051% 01/03/2025	15,000	USD	15,013	15,029	0.14
Nutanix Inc 0.250% 01/10/2027	5,000	USD	6,111	5,830	0.05
ON Semiconductor Corp 0.500% 01/03/2029	10,000	USD	9,749	9,580	0.09
OneMain Finance Corp 7.125% 15/03/2026	15,000	USD	14,232	15,242	0.14
Pacific Gas & Electric Co 6.400% 15/06/2033	30,000	USD	31,029	30,984	0.29
Panther Escrow Issuer LLC 7.125% 01/06/2031 144A(2)	20,000	USD	20,000	20,229	0.19
Paramount Global 4.375% 15/03/2043	40,000	USD	26,488	26,518	0.24
Paramount Global 5.850% 01/09/2043	10,000	USD	7,852	7,864	0.07
Paramount Global 6.875% 30/04/2036	35,000	USD	32,601	32,775	0.30
Rand Parent LLC 8.500% 15/02/2030 144A(2)	35,000	USD	33,800	35,401	0.33
Rocket Mortgage LLC/Rocket Mortgage Co-Issuer Inc 2.875% 15/10/2026 144A(2)	70,000	USD	68,492	65,372	0.60
Rocket Mortgage LLC/Rocket Mortgage Co-Issuer Inc 3.625% 01/03/2029 144A(2)	50,000	USD	49,874	45,356	0.42
Rocket Mortgage LLC/Rocket Mortgage Co-Issuer Inc 3.875% 01/03/2031 144A(2)	5,000	USD	4,101	4,357	0.04
Rocket Mortgage LLC/Rocket Mortgage Co-Issuer Inc 4.000% 15/10/2033 144A(2)	45,000	USD	44,481	37,921	0.35
S&P Global Inc 5.250% 15/09/2033 144A(2)	10,000	USD	9,989	10,094	0.09
Shift4 Payments Inc 0.500% 01/08/2027	5,000	USD	4,757	4,723	0.04
Southwest Airlines Co 1.250% 01/05/2025	45,000	USD	49,337	45,045	0.42
Spotify USA Inc 0.000% 15/03/2026	20,000	USD	18,349	19,030	0.18
Star Parent Inc 9.000% 01/10/2030 144A(2)	25,000	USD	25,016	26,247	0.24
Starbucks Corp 4.850% 08/02/2027	55,000	USD	54,980	54,699	0.50
Targa Resources Partners LP/Targa Resources Partners Finance Corp 4.000% 15/01/2032	25,000	USD	23,341	22,455	0.21
Teladoc Health Inc 1.250% 01/06/2027	45,000	USD	47,578	37,291	0.34
Trimble Inc 6.100% 15/03/2033	30,000	USD	29,958	31,065	0.29
Uber Technologies Inc 0.875% 01/12/2028 144A(2)	10,000	USD	11,688	11,890	0.11
Uber Technologies Inc 4.500% 15/08/2029 144A(2)	160,000	USD	159,531	152,446	1.41
Uber Technologies Inc 7.500% 15/09/2027 144A(2)	10,000	USD	10,200	10,196	0.09
United Rentals North America Inc 6.125% 15/03/2034 144A(2)	30,000	USD	30,000	29,891	0.28
Unity Software Inc 0.000% 15/11/2026	30,000	USD	25,565	25,845	0.24
Venture Global Calcasieu Pass LLC 3.875% 01/11/2033 144A(2)	20,000	USD	16,761	17,042	0.16

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Venture Global Calcasieu Pass LLC 4.125% 15/08/2031 144A[2]	15,000	USD	13,148	13,461	0.12
VICI Properties LP/VICI Note Co Inc 3.875% 15/02/2029 144A[2]	45,000	USD	45,000	41,595	0.38
VICI Properties LP/VICI Note Co Inc 4.250% 01/12/2026 144A[2]	25,000	USD	24,170	24,110	0.22
VICI Properties LP/VICI Note Co Inc 4.500% 01/09/2026 144A[2]	15,000	USD	14,624	14,577	0.13
VICI Properties LP/VICI Note Co Inc 4.625% 15/06/2025 144A[2]	10,000	USD	9,918	9,869	0.09
Viper Energy Inc 7.375% 01/11/2031 144A[2]	5,000	USD	5,000	5,178	0.05
VMware LLC 2.200% 15/08/2031	15,000	USD	12,300	12,188	0.11
WAVE Trust 3.844% 15/11/2042 144A[2]	199,217	USD	199,013	179,711	1.66
Western Digital Corp 2.850% 01/02/2029	10,000	USD	8,792	8,678	0.08
Western Midstream Operating LP 6.150% 01/04/2033	15,000	USD	14,282	15,377	0.14
WFRBS Commercial Mortgage Trust 4.378% 15/05/2047	100,000	USD	100,000	87,270	0.81
Zscaler Inc 0.125% 01/07/2025	5,000	USD	6,473	6,712	0.06
			4,292,094	**3,667,436**	**33.86**
Total - Fixed rate bonds			**5,100,404**	**4,438,437**	**40.98**
Variable rate bonds					
Bermuda Islands					
Aircastle Ltd 5.250% Perpetual 144A[2]	20,000	USD	20,000	19,283	0.18
			20,000	**19,283**	**0.18**
Germany					
Deutsche Bank AG/New York NY 3.729% 14/01/2032	200,000	USD	203,097	168,625	1.56
			203,097	**168,625**	**1.56**
Japan					
Mitsubishi UFJ Financial Group Inc 0.962% 11/10/2025	200,000	USD	200,000	197,213	1.82
			200,000	**197,213**	**1.82**
United States					
Bank of America Corp 2.482% 21/09/2036	10,000	USD	7,260	7,971	0.07
Bank of America Corp 3.846% 08/03/2037	20,000	USD	16,255	17,527	0.16
DSLA Mortgage Loan Trust 6.113% 19/09/2045	111,917	USD	88,969	59,695	0.55
GS Mortgage Securities Corp Trust 3.845% 10/04/2031 144A[2]	49,414	USD	49,414	45,501	0.42
IndyMac INDX Mortgage Loan Trust 3.804% 25/08/2035	122,770	USD	113,166	87,066	0.80
Lehman XS Trust 5.980% 25/02/2046	44,686	USD	36,055	34,240	0.32
Morgan Stanley 2.484% 16/09/2036	35,000	USD	25,667	27,689	0.26
Morgan Stanley 2.630% 18/02/2026	65,000	USD	65,000	63,719	0.59
Morgan Stanley Capital I Trust 5.385% 15/06/2044 144A[2]	445,000	USD	445,000	351,435	3.24
SLM Private Credit Student Loan Trust 0.000% 15/06/2032	50,000	USD	49,986	49,692	0.46

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
SLM Private Credit Student Loan Trust 0.000% 15/03/2033	25,000	USD	25,019	24,818	0.23
SLM Private Credit Student Loan Trust 0.000% 15/03/2033	240,000	USD	239,857	238,247	2.20
Starwood Retail Property Trust 8.500% 15/11/2027 144A(2)	620,000	USD	614,254	31,000	0.29
Starwood Retail Property Trust 8.500% 15/11/2027 144A(2)	165,000	USD	164,519	55,704	0.51
Towd Point Mortgage Trust 3.250% 25/07/2058 144A(2)	100,000	USD	104,533	83,211	0.77
Wells Fargo Commercial Mortgage Trust 3.671% 15/11/2059	100,000	USD	99,620	86,191	0.80
WFRBS Commercial Mortgage Trust 6.050% 15/03/2044 144A(2)	78,047	USD	78,047	29,817	0.27
			2,222,621	**1,293,523**	**11.94**
Total - Variable rate bonds			**2,645,718**	**1,678,644**	**15.50**
Total - Transferable securities dealt in on another regulated market			**7,746,122**	**6,117,081**	**56.48**
Other transferable securities					
Options					
United States					
Call Option 5Y Future Option JPMorgan Chase & Co SEP24 @ 107.75	20	USD	11,096	5,938	0.05
Call Option 5Y Future Option JPMorgan Chase & Co SEP24 @ 108.75	(40)	USD	(11,791)	(5,625)	(0.05)
Call Option 5Y Future Option JPMorgan Chase & Co SEP24 @ 115.25	20	USD	354	156	0.00
Put Option 5Y Future Option JPMorgan Chase & Co SEP24 @ 104.75	(40)	USD	(16,479)	(5,938)	(0.05)
Put Option 5Y Future Option JPMorgan Chase & Co SEP24 @ 105.75	20	USD	15,979	7,344	0.07
Put Option 5Y Future Option JPMorgan Chase & Co SEP24 @ 99.00	20	USD	198	156	0.00
			(643)	**2,031**	**0.02**
Total - Options			**(643)**	**2,031**	**0.02**
Total - Other transferable securities			**(643)**	**2,031**	**0.02**
TOTAL INVESTMENT PORTFOLIO			**12,323,879**	**10,524,197**	**97.17**

(2) See Note 14.

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

Natixis International Funds (Lux) I

Loomis Sayles U.S. Core Plus Bond Fund

Statistics
As at June 30, 2024

Net asset value per share	
H-R/A (EUR)	82.79
I/A (USD)	113.11
I/D (USD)	89.30
N/D (USD)	82.80
N1/A (USD)	90.85
R/A (USD)	107.41
R/D (USD)	89.04
RE/A (USD)	104.98
RE/D (USD)	87.07
S1/A (USD)	118.21

Number of shares outstanding	
H-R/A (EUR)	4,473.000
I/A (USD)	1,560,294.544
I/D (USD)	77,230.170
N/D (USD)	1,291.041
N1/A (USD)	25,435.056
R/A (USD)	1,165,475.379
R/D (USD)	109,256.526
RE/A (USD)	1,627.987
RE/D (USD)	2,844.282
S1/A (USD)	3,614,531.235

Natixis International Funds (Lux) I

Loomis Sayles U.S. Core Plus Bond Fund

Statement of Investments
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Transferable securities admitted to an official stock exchange listing					
Fixed rate bonds					
Argentina					
Pan American Energy LLC/Argentina 9.125% 30/04/2027 144A[(2)]	110,000	USD	110,000	114,206	0.02
			110,000	**114,206**	**0.02**
Austria					
Klabin Austria GmbH 7.000% 03/04/2049 144A[(2)]	1,200,000	USD	1,157,863	1,217,150	0.16
			1,157,863	**1,217,150**	**0.16**
Brazil					
Brazil Notas do Tesouro Nacional Serie F 10.000% 01/01/2033	58,910,000	BRL	11,369,205	9,393,621	1.26
BRF SA 5.750% 21/09/2050 144A[(2)]	1,445,000	USD	1,049,492	1,147,686	0.15
			12,418,697	**10,541,307**	**1.41**
Canada					
Nutrien Ltd 5.800% 27/03/2053	460,000	USD	464,884	453,902	0.06
			464,884	**453,902**	**0.06**
Cayman Islands					
Alibaba Group Holding Ltd 3.250% 09/02/2061	200,000	USD	127,293	121,566	0.02
			127,293	**121,566**	**0.02**
Chile					
Empresa de los Ferrocarriles del Estado 3.068% 18/08/2050 144A[(2)]	293,000	USD	192,667	176,542	0.02
			192,667	**176,542**	**0.02**
Colombia					
Ecopetrol SA 8.375% 19/01/2036	915,000	USD	910,077	898,755	0.12
			910,077	**898,755**	**0.12**
Dominican Republic					
Dominican Republic International Bond 6.600% 01/06/2036 144A[(2)]	205,000	USD	203,350	203,916	0.03
Dominican Republic International Bond 7.050% 03/02/2031 144A[(2)]	560,000	USD	574,745	575,400	0.07
			778,095	**779,316**	**0.10**
Germany					
Deutsche Bank AG/New York NY 1.686% 19/03/2026	705,000	USD	661,499	663,199	0.09
			661,499	**663,199**	**0.09**
Great Britain					
Anglo American Capital PLC 2.625% 10/09/2030 144A[(2)]	1,350,000	USD	1,157,604	1,151,824	0.16
Anglo American Capital PLC 5.625% 01/04/2030 144A[(2)]	400,000	USD	391,362	402,588	0.05
HSBC Holdings PLC 4.950% 31/03/2030	1,000,000	USD	975,296	982,885	0.13
			2,524,262	**2,537,297**	**0.34**
Indonesia					
Freeport Indonesia PT 5.315% 14/04/2032 144A[(2)]	1,000,000	USD	942,720	966,253	0.13
			942,720	**966,253**	**0.13**

(2) See Note 14.

The accompanying notes form an integral part of these financial statements.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Ireland					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust 3.000% 29/10/2028	900,000	USD	818,917	817,894	0.11
AerCap Ireland Capital DAC/AerCap Global Aviation Trust 5.100% 19/01/2029	680,000	USD	672,723	673,475	0.09
			1,491,640	**1,491,369**	**0.20**
Israel					
Leviathan Bond Ltd 6.125% 30/06/2025 144A[(2)]	835,000	USD	826,055	807,508	0.11
			826,055	**807,508**	**0.11**
Japan					
Sumitomo Mitsui Financial Group Inc 3.040% 16/07/2029	1,615,000	USD	1,480,929	1,456,460	0.19
			1,480,929	**1,456,460**	**0.19**
Luxembourg					
Minerva Luxembourg SA 4.375% 18/03/2031 144A[(2)]	1,270,000	USD	1,078,473	1,047,655	0.14
			1,078,473	**1,047,655**	**0.14**
Mexico					
Mexican Bonos 5.750% 05/03/2026	46,270,300	MXN	2,409,976	2,338,579	0.31
Mexican Bonos 8.500% 31/05/2029	119,136,200	MXN	6,380,757	6,142,687	0.82
Orbia Advance Corp SAB de CV 5.875% 17/09/2044 144A[(2)]	1,900,000	USD	1,725,627	1,688,699	0.23
			10,516,360	**10,169,965**	**1.36**
Morocco					
OCP SA 3.750% 23/06/2031 144A[(2)]	1,000,000	USD	875,333	860,747	0.12
			875,333	**860,747**	**0.12**
Netherlands					
Prosus NV 3.832% 08/02/2051 144A[(2)]	1,105,000	USD	822,442	718,748	0.09
Teva Pharmaceutical Finance Netherlands III BV 3.150% 01/10/2026	1,655,000	USD	1,548,646	1,553,279	0.21
			2,371,088	**2,272,027**	**0.30**
Saudi Arabia					
Saudi Arabian Oil Co 3.500% 24/11/2070 144A[(2)]	1,170,000	USD	864,664	756,551	0.10
			864,664	**756,551**	**0.10**
South Africa					
Republic of South Africa Government International Bond 7.300% 20/04/2052	1,615,000	USD	1,435,698	1,457,817	0.19
			1,435,698	**1,457,817**	**0.19**
South Korea					
POSCO 5.625% 17/01/2026 144A[(2)]	400,000	USD	400,455	400,417	0.05
			400,455	**400,417**	**0.05**
Spain					
Banco Santander SA 1.849% 25/03/2026	1,000,000	USD	952,458	937,321	0.12
Banco Santander SA 2.958% 25/03/2031	600,000	USD	507,422	512,791	0.07
			1,459,880	**1,450,112**	**0.19**
Switzerland					
UBS AG/Stamford CT 7.500% 15/02/2028	250,000	USD	249,595	267,493	0.04
			249,595	**267,493**	**0.04**

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Thailand					
Thaioil Treasury Center Co Ltd 3.750% 18/06/2050 144A[2]	2,095,000	USD	1,447,318	1,458,105	0.20
Thaioil Treasury Center Co Ltd 4.875% 23/01/2043 144A[2]	200,000	USD	225,403	172,914	0.02
			1,672,721	**1,631,019**	**0.22**
United States					
Air Lease Corp 3.750% 01/06/2026	1,900,000	USD	1,849,666	1,835,855	0.25
American Homes 4 Rent LP 3.375% 15/07/2051	35,000	USD	34,358	22,771	0.00
AT&T Inc 3.550% 15/09/2055	1,458,000	USD	996,800	982,970	0.13
AT&T Inc 3.650% 01/06/2051	150,000	USD	151,062	105,950	0.01
AT&T Inc 3.800% 01/12/2057	352,000	USD	299,517	245,920	0.03
BAT Capital Corp 2.789% 06/09/2024	2,475,000	USD	2,465,317	2,459,141	0.33
Blue Owl Capital Corp 2.625% 15/01/2027	345,000	USD	318,473	315,235	0.04
Blue Owl Capital Corp 3.400% 15/07/2026	1,450,000	USD	1,366,015	1,366,263	0.18
Boeing Co/The 2.196% 04/02/2026	345,000	USD	330,078	324,257	0.04
Boeing Co/The 5.705% 01/05/2040	1,425,000	USD	1,405,605	1,313,800	0.18
Celanese US Holdings LLC 6.050% 15/03/2025	163,000	USD	163,123	163,207	0.02
Celanese US Holdings LLC 6.330% 15/07/2029	455,000	USD	453,097	467,964	0.06
Celanese US Holdings LLC 6.379% 15/07/2032	710,000	USD	708,071	729,584	0.10
Corning Inc 5.450% 15/11/2079	1,430,000	USD	1,328,002	1,315,456	0.18
Crown Castle Inc 4.150% 01/07/2050	15,000	USD	14,858	11,670	0.00
Dick's Sporting Goods Inc 4.100% 15/01/2052	1,250,000	USD	920,019	881,633	0.12
DPL Inc 4.350% 15/04/2029	45,000	USD	47,862	41,942	0.01
Edison International 4.950% 15/04/2025	15,000	USD	14,996	14,891	0.00
Energy Transfer LP 5.300% 15/04/2047	960,000	USD	821,401	847,926	0.11
Energy Transfer LP 5.400% 01/10/2047	975,000	USD	887,055	872,223	0.12
Energy Transfer LP 6.500% 01/02/2042	95,000	USD	103,167	98,263	0.01
Entergy Corp 2.800% 15/06/2030	680,000	USD	605,271	593,920	0.08
EQT Corp 3.900% 01/10/2027	760,000	USD	729,669	726,409	0.10
Equifax Inc 2.600% 15/12/2025	735,000	USD	711,991	704,045	0.09
Federal National Mortgage Association 6.625% 15/11/2030	475,000	USD	573,618	530,903	0.07
Ford Motor Credit Co LLC 4.271% 09/01/2027	315,000	USD	293,845	303,518	0.04
Ford Motor Credit Co LLC 6.800% 12/05/2028	1,115,000	USD	1,119,241	1,148,710	0.15
Ford Motor Credit Co LLC 6.950% 06/03/2026	615,000	USD	615,420	624,932	0.08
Ford Motor Credit Co LLC 7.122% 07/11/2033	525,000	USD	525,000	554,755	0.07
FS KKR Capital Corp 2.625% 15/01/2027	365,000	USD	332,664	329,484	0.04
FS KKR Capital Corp 3.400% 15/01/2026	1,875,000	USD	1,795,672	1,783,842	0.24
GATX Corp 6.050% 15/03/2034	400,000	USD	410,092	409,034	0.06
GATX Corp 6.050% 05/06/2054	355,000	USD	354,855	355,487	0.05
General Motors Co 5.000% 01/04/2035	1,645,000	USD	1,542,704	1,539,950	0.21
General Motors Financial Co Inc 2.350% 08/01/2031	635,000	USD	506,871	520,939	0.07
General Motors Financial Co Inc 2.900% 26/02/2025	295,000	USD	290,688	289,451	0.04
Goldman Sachs Group Inc/The 6.750% 01/10/2037	1,275,000	USD	1,412,313	1,375,507	0.18
Hewlett Packard Enterprise Co 6.200% 15/10/2035	1,555,000	USD	1,645,913	1,636,986	0.22
IPALCO Enterprises Inc 4.250% 01/05/2030	440,000	USD	401,400	408,405	0.06
Jabil Inc 3.000% 15/01/2031	255,000	USD	235,060	216,887	0.03
Lear Corp 3.550% 15/01/2052	1,360,000	USD	893,148	931,442	0.12

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Lear Corp 5.250% 15/05/2049	325,000	USD	333,571	287,308	0.04
Main Street Capital Corp 6.950% 01/03/2029	290,000	USD	289,644	293,240	0.04
MGM Resorts International 6.500% 15/04/2032	1,230,000	USD	1,230,000	1,224,317	0.16
Mohawk Industries Inc 3.625% 15/05/2030	210,000	USD	194,669	192,432	0.03
Mohawk Industries Inc 5.850% 18/09/2028	210,000	USD	216,436	214,226	0.03
NVR Inc 3.000% 15/05/2030	1,005,000	USD	911,635	890,681	0.12
Oracle Corp 4.100% 25/03/2061	1,545,000	USD	1,187,778	1,106,592	0.15
TD SYNNEX Corp 6.100% 12/04/2034	370,000	USD	369,624	371,029	0.05
Tennessee Valley Authority 4.250% 15/09/2065	735,000	USD	711,407	629,298	0.08
Tennessee Valley Authority 4.625% 15/09/2060	235,000	USD	321,293	217,378	0.03
U.S. Treasury Bond 1.750% 15/08/2041	2,295,000	USD	2,061,446	1,516,493	0.20
U.S. Treasury Bond 2.000% 15/11/2041	22,925,000	USD	18,345,681	15,749,296	2.10
U.S. Treasury Bond 2.375% 15/02/2042	660,000	USD	630,074	480,459	0.06
U.S. Treasury Bond 3.000% 15/11/2044	6,595,000	USD	5,089,922	5,150,540	0.69
U.S. Treasury Bond 3.250% 15/05/2042	1,670,000	USD	1,627,750	1,388,709	0.19
U.S. Treasury Bond 3.375% 15/08/2042	12,205,000	USD	11,197,284	10,308,457	1.38
U.S. Treasury Bond 3.625% 15/02/2053	3,805,000	USD	3,672,073	3,236,925	0.43
U.S. Treasury Bond 3.625% 15/05/2053	2,570,000	USD	2,192,126	2,187,010	0.29
U.S. Treasury Bond 3.875% 15/02/2043	8,810,000	USD	8,743,540	7,963,414	1.06
U.S. Treasury Bond 3.875% 15/05/2043	11,410,000	USD	11,031,619	10,294,851	1.38
U.S. Treasury Bond 4.125% 15/08/2053	13,750,000	USD	13,567,857	12,804,150	1.71
U.S. Treasury Bond 4.250% 15/02/2054	4,620,000	USD	4,339,989	4,399,106	0.59
U.S. Treasury Bond 4.375% 15/08/2043	4,495,000	USD	4,185,275	4,338,729	0.58
U.S. Treasury Bond 4.625% 15/05/2054	3,000,000	USD	3,107,848	3,041,719	0.41
U.S. Treasury Note 1.750% 30/06/2024	12,225,000	USD	12,225,000	12,225,000	1.63
U.S. Treasury Note 2.875% 15/05/2032	20,000	USD	19,801	18,020	0.00
U.S. Treasury Note 3.125% 31/08/2027	65,000	USD	64,255	62,359	0.01
U.S. Treasury Note 3.375% 15/05/2033	18,170,000	USD	17,559,473	16,839,189	2.25
U.S. Treasury Note 3.500% 30/04/2028	705,000	USD	706,306	681,922	0.09
U.S. Treasury Note 3.500% 30/04/2030	2,290,000	USD	2,303,736	2,189,455	0.29
U.S. Treasury Note 3.500% 15/02/2033	20,075,000	USD	19,958,365	18,815,607	2.51
U.S. Treasury Note 3.750% 31/05/2030	6,105,000	USD	6,088,342	5,912,072	0.79
U.S. Treasury Note 3.750% 30/06/2030	45,000	USD	43,912	43,559	0.01
U.S. Treasury Note 3.875% 30/04/2025	1,315,000	USD	1,314,698	1,300,848	0.17
U.S. Treasury Note 3.875% 30/11/2027	2,075,000	USD	2,081,454	2,035,526	0.27
U.S. Treasury Note 3.875% 31/12/2027	180,000	USD	180,997	176,548	0.02
U.S. Treasury Note 3.875% 30/11/2029	1,590,000	USD	1,606,070	1,552,983	0.21
U.S. Treasury Note 3.875% 31/12/2029	50,000	USD	50,558	48,812	0.01
U.S. Treasury Note 3.875% 15/08/2033	15,770,000	USD	14,905,867	15,171,233	2.03
U.S. Treasury Note 4.000% 29/02/2028	15,390,000	USD	15,446,825	15,155,543	2.02
U.S. Treasury Note 4.000% 30/06/2028	2,270,000	USD	2,261,774	2,235,507	0.30
U.S. Treasury Note 4.000% 31/01/2029	7,690,000	USD	7,673,218	7,571,646	1.01
U.S. Treasury Note 4.000% 15/02/2034	13,175,000	USD	12,670,691	12,787,984	1.71
U.S. Treasury Note 4.125% 31/10/2027	980,000	USD	979,754	969,013	0.13
U.S. Treasury Note 4.125% 31/03/2029	580,000	USD	572,251	574,087	0.08
U.S. Treasury Note 4.375% 15/05/2034	1,740,000	USD	1,755,880	1,740,544	0.23
U.S. Treasury Note 4.500% 31/05/2029	2,400,000	USD	2,407,918	2,416,313	0.32
U.S. Treasury Note 4.500% 15/11/2033	5,500,000	USD	5,688,132	5,550,703	0.74
U.S. Treasury Note 4.625% 30/09/2028	3,305,000	USD	3,297,728	3,333,015	0.45
U.S. Treasury Note 4.625% 30/04/2029	2,450,000	USD	2,460,757	2,478,137	0.33
U.S. Treasury Note 4.875% 30/04/2026	2,380,000	USD	2,377,169	2,383,533	0.32
			261,933,449	**251,957,044**	**33.65**

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Uruguay					
Uruguay Government International Bond 8.250% 21/05/2031	435,865,000	UYU	10,190,475	10,306,685	1.38
Uruguay Government International Bond 8.500% 15/03/2028	1,690,000	UYU	39,998	41,578	0.00
Uruguay Government International Bond 8.500% 15/03/2028 144A(2)	11,045,000	UYU	292,339	271,737	0.04
			10,522,812	**10,620,000**	**1.42**
Total - Fixed rate bonds			**317,467,209**	**305,115,677**	**40.75**
Variable rate bonds					
Great Britain					
Barclays PLC 3.811% 10/03/2042	890,000	USD	780,103	685,629	0.09
Barclays PLC 6.224% 09/05/2034	865,000	USD	856,044	886,305	0.12
Standard Chartered PLC 2.819% 30/01/2026 144A(2)	2,095,000	USD	2,048,635	2,057,801	0.28
Standard Chartered PLC 3.603% 12/01/2033 144A(2)	485,000	USD	453,535	408,168	0.05
Standard Chartered PLC 4.866% 15/03/2033 144A(2)	245,000	USD	230,031	234,415	0.03
Standard Chartered PLC 6.296% 06/07/2034 144A(2)	1,030,000	USD	1,020,600	1,061,831	0.14
			5,388,948	**5,334,149**	**0.71**
Japan					
Mitsubishi UFJ Financial Group Inc 2.309% 20/07/2032	1,155,000	USD	884,742	949,695	0.13
			884,742	**949,695**	**0.13**
Total - Variable rate bonds			**6,273,690**	**6,283,844**	**0.84**
Total - Transferable securities admitted to an official stock exchange listing			**323,740,899**	**311,399,521**	**41.59**
Transferable securities dealt in on another regulated market					
Fixed rate bonds					
Australia					
FMG Resources August 2006 Pty Ltd 4.375% 01/04/2031 144A(2)	1,090,000	USD	973,996	974,164	0.13
Macquarie Bank Ltd 3.231% 21/03/2025 144A(2)	650,000	USD	644,518	639,200	0.09
			1,618,514	**1,613,364**	**0.22**
Bermuda Islands					
Aircastle Ltd 2.850% 26/01/2028 144A(2)	2,190,000	USD	1,984,843	1,981,465	0.27
Ascot Group Ltd 4.250% 15/12/2030 144A(2)	200,000	USD	200,000	166,243	0.02
			2,184,843	**2,147,708**	**0.29**
Canada					
Baytex Energy Corp 7.375% 15/03/2032 144A(2)	1,090,000	USD	1,082,250	1,107,656	0.15
Bombardier Inc 7.000% 01/06/2032 144A(2)	705,000	USD	705,000	714,793	0.09
			1,787,250	**1,822,449**	**0.24**

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Cayman Islands					
Avolon Holdings Funding Ltd 2.750% 21/02/2028 144A(2)	1,655,000	USD	1,481,003	1,486,819	0.20
Baidu Inc 3.075% 07/04/2025	200,000	USD	196,389	196,310	0.02
Tencent Holdings Ltd 3.290% 03/06/2060 144A(2)	1,200,000	USD	840,506	740,696	0.10
			2,517,898	**2,423,825**	**0.32**
Chile					
Banco Santander Chile 2.700% 10/01/2025 144A(2)	835,000	USD	829,728	819,722	0.11
Enel Americas SA 4.000% 25/10/2026	195,000	USD	191,950	187,200	0.02
Falabella SA 3.375% 15/01/2032 144A(2)	815,000	USD	684,860	660,255	0.09
Sociedad Quimica y Minera de Chile SA 3.500% 10/09/2051 144A(2)	1,415,000	USD	1,082,133	943,129	0.13
Sociedad Quimica y Minera de Chile SA 6.500% 07/11/2033 144A(2)	1,555,000	USD	1,553,840	1,617,885	0.22
			4,342,511	**4,228,191**	**0.57**
Colombia					
Colombia Government International Bond 8.000% 14/11/2035	290,000	USD	299,620	298,138	0.04
			299,620	**298,138**	**0.04**
France					
Societe Generale SA 2.625% 22/01/2025 144A(2)	2,310,000	USD	2,276,131	2,265,148	0.30
			2,276,131	**2,265,148**	**0.30**
Great Britain					
Fresnillo PLC 4.250% 02/10/2050 144A(2)	1,400,000	USD	1,142,591	1,030,110	0.14
			1,142,591	**1,030,110**	**0.14**
India					
Bharti Airtel Ltd 4.375% 10/06/2025 144A(2)	1,745,000	USD	1,734,498	1,726,393	0.23
			1,734,498	**1,726,393**	**0.23**
Ireland					
Lunar Structured Aircraft Portfolio Notes 2.636% 15/10/2046 144A(2)	194,402	USD	194,398	173,760	0.02
			194,398	**173,760**	**0.02**
Italy					
Intesa Sanpaolo SpA 7.200% 28/11/2033 144A(2)	1,065,000	USD	1,064,675	1,141,698	0.15
			1,064,675	**1,141,698**	**0.15**
Jersey					
Ardonagh Finco Ltd 7.750% 15/02/2031 144A(2)	1,900,000	USD	1,900,000	1,878,272	0.25
			1,900,000	**1,878,272**	**0.25**
Luxembourg					
JBS USA LUX SA/JBS USA Food Co/JBS Luxembourg Sarl 7.250% 15/11/2053 144A(2)	2,440,000	USD	2,413,902	2,662,194	0.36
Millicom International Cellular SA 4.500% 27/04/2031 144A(2)	385,000	USD	306,004	331,268	0.04
Millicom International Cellular SA 6.625% 15/10/2026 144A(2)	180,000	USD	180,863	179,552	0.02
Natura &Co. Luxembourg Holdings Sarl 6.000% 19/04/2029 144A(2)	307,000	USD	281,167	296,724	0.04
Raizen Fuels Finance SA 6.450% 05/03/2034 144A(2)	770,000	USD	767,996	781,661	0.11
Raizen Fuels Finance SA 6.950% 05/03/2054 144A(2)	475,000	USD	467,901	480,430	0.06
			4,417,833	**4,731,829**	**0.63**

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Mexico					
BBVA Bancomer SA/Texas 1.875% 18/09/2025 144A[2]	505,000	USD	493,503	481,796	0.07
Cometa Energia SA de CV 6.375% 24/04/2035 144A[2]	2,185,238	USD	2,145,147	2,118,877	0.28
Kimberly-Clark de Mexico SAB de CV 2.431% 01/07/2031 144A[2]	200,000	USD	169,650	169,608	0.02
Sitios Latinoamerica SAB de CV 5.375% 04/04/2032 144A[2]	1,650,000	USD	1,518,233	1,527,896	0.21
			4,326,533	**4,298,177**	**0.58**
Morocco					
OCP SA 6.750% 02/05/2034 144A[2]	1,100,000	USD	1,083,674	1,127,435	0.15
			1,083,674	**1,127,435**	**0.15**
Multinational					
American Airlines Inc/AAdvantage Loyalty IP Ltd 5.500% 20/04/2026 144A[2]	253,333	USD	250,449	251,082	0.03
American Airlines Inc/AAdvantage Loyalty IP Ltd 5.750% 20/04/2029 144A[2]	875,000	USD	846,113	851,260	0.11
Delta Air Lines Inc/SkyMiles IP Ltd 4.750% 20/10/2028 144A[2]	1,570,000	USD	1,533,429	1,529,035	0.21
			2,629,991	**2,631,377**	**0.35**
Netherlands					
Prosus NV 3.680% 21/01/2030 144A[2]	1,400,000	USD	1,231,137	1,244,239	0.16
Teva Pharmaceutical Finance Netherlands III BV 7.125% 31/01/2025	200,000	USD	200,000	200,484	0.03
			1,431,137	**1,444,723**	**0.19**
Panama					
Panama Government International Bond 8.000% 01/03/2038	1,060,000	USD	1,059,989	1,116,217	0.15
			1,059,989	**1,116,217**	**0.15**
Thailand					
Bangkok Bank PCL/Hong Kong 5.650% 05/07/2034 144A[2]	2,185,000	USD	2,174,141	2,188,278	0.29
			2,174,141	**2,188,278**	**0.29**
United States					
AES Corp/The 3.300% 15/07/2025 144A[2]	20,000	USD	19,998	19,498	0.00
AES Corp/The 3.950% 15/07/2030 144A[2]	405,000	USD	381,705	370,305	0.05
American Builders & Contractors Supply Co Inc 3.875% 15/11/2029 144A[2]	880,000	USD	782,755	786,700	0.11
Amgen Inc 5.750% 02/03/2063	1,315,000	USD	1,302,767	1,287,691	0.17
Antares Holdings LP 3.950% 15/07/2026 144A[2]	835,000	USD	773,657	789,379	0.11
Ares Capital Corp 2.150% 15/07/2026	2,320,000	USD	2,151,964	2,144,148	0.29
AT&T Inc 3.650% 15/09/2059	1,317,000	USD	957,661	883,209	0.12
BANK 3.518% 15/07/2060	1,155,000	USD	1,101,843	1,090,566	0.15
BBCMS Mortgage Trust 3.674% 15/02/2050	300,000	USD	314,532	285,139	0.04
Blue Owl Technology Finance Corp 3.750% 17/06/2026 144A[2]	830,000	USD	783,379	773,662	0.10
Blue Owl Technology Finance Corp 4.750% 15/12/2025 144A[2]	145,000	USD	138,580	140,396	0.02
Boeing Co/The 6.298% 01/05/2029 144A[2]	620,000	USD	620,000	628,717	0.08
Boeing Co/The 6.858% 01/05/2054 144A[2]	475,000	USD	475,000	487,432	0.07
Boston Gas Co 3.001% 01/08/2029 144A[2]	125,000	USD	116,220	112,152	0.01

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Braskem America Finance Co 7.125% 22/07/2041 144A[2]	2,355,000	USD	2,242,218	2,115,345	0.28
Brighthouse Financial Inc 5.625% 15/05/2030	1,540,000	USD	1,524,662	1,540,510	0.21
Broadcom Inc 3.137% 15/11/2035 144A[2]	784,000	USD	633,246	627,817	0.08
Caesars Entertainment Inc 6.500% 15/02/2032 144A[2]	535,000	USD	535,917	537,624	0.07
CCO Holdings LLC/CCO Holdings Capital Corp 4.250% 15/01/2034 144A[2]	1,805,000	USD	1,470,563	1,370,099	0.18
Centene Corp 3.375% 15/02/2030	920,000	USD	837,749	816,604	0.11
Cheniere Energy Inc 5.650% 15/04/2034 144A[2]	1,465,000	USD	1,461,996	1,466,157	0.20
Clearway Energy Operating LLC 3.750% 15/02/2031 144A[2]	1,380,000	USD	1,215,363	1,204,112	0.16
COMM Mortgage Trust 3.350% 10/02/2048	1,080,000	USD	1,067,209	1,063,700	0.14
COMM Mortgage Trust 3.694% 10/08/2047	50,000	USD	50,006	49,883	0.01
COMM Mortgage Trust 3.759% 10/08/2048	700,000	USD	687,076	683,274	0.09
Continental Airlines Pass Through Trust 4.000% 29/10/2024	31,061	USD	31,098	30,902	0.00
CSMC OA LLC 3.304% 15/09/2037 144A[2]	89,311	USD	90,866	79,601	0.01
CSMC OA LLC 3.953% 15/09/2037 144A[2]	345,000	USD	337,016	306,789	0.04
DB Master Finance LLC 4.030% 20/11/2047 144A[2]	684,375	USD	641,951	649,707	0.09
Devon Energy Corp 4.500% 15/01/2030	924,000	USD	883,665	889,044	0.12
Domino's Pizza Master Issuer LLC 4.116% 25/07/2048 144A[2]	56,850	USD	55,412	55,484	0.01
Domino's Pizza Master Issuer LLC 4.118% 25/07/2047 144A[2]	1,160,900	USD	1,107,592	1,110,677	0.15
EPR Properties 3.600% 15/11/2031	380,000	USD	312,325	316,798	0.04
EQM Midstream Partners LP 6.375% 01/04/2029 144A[2]	860,000	USD	860,000	868,692	0.12
EQM Midstream Partners LP 6.500% 01/07/2027 144A[2]	375,000	USD	370,848	379,026	0.05
EQT Corp 3.125% 15/05/2026 144A[2]	30,000	USD	30,000	28,668	0.00
Expedia Group Inc 6.250% 01/05/2025 144A[2]	436,000	USD	437,555	436,696	0.06
Fannie Mae Pool 1.500% 01/10/2051	1,134,390	USD	828,958	847,168	0.11
Fannie Mae Pool 2.000% 01/03/2051	492,830	USD	433,779	385,618	0.05
Fannie Mae Pool 2.000% 01/05/2051	4,469,431	USD	4,484,849	3,497,598	0.47
Fannie Mae Pool 2.000% 01/07/2051	4,081,521	USD	4,078,036	3,194,015	0.43
Fannie Mae Pool 2.000% 01/11/2051	4,676,679	USD	4,658,972	3,659,776	0.49
Fannie Mae Pool 2.000% 01/12/2051	4,786,665	USD	3,811,621	3,753,301	0.50
Fannie Mae Pool 2.000% 01/02/2052	12,979,956	USD	10,936,074	10,170,162	1.36
Fannie Mae Pool 2.000% 01/03/2052	1,824,709	USD	1,456,857	1,430,941	0.19
Fannie Mae Pool 2.000% 01/04/2052	4,540,547	USD	3,734,221	3,562,951	0.48
Fannie Mae Pool 2.000% 01/05/2052	8,460,834	USD	6,380,282	6,627,481	0.89
Fannie Mae Pool 2.250% 01/11/2026	22,309	USD	21,078	20,985	0.00
Fannie Mae Pool 2.500% 01/04/2045	10,194	USD	9,834	8,606	0.00
Fannie Mae Pool 2.500% 01/02/2052	8,740,588	USD	7,196,180	7,163,654	0.96
Fannie Mae Pool 2.500% 01/04/2052	7,417	USD	6,107	6,196	0.00
Fannie Mae Pool 2.500% 01/03/2061	1,950,854	USD	1,658,057	1,565,021	0.21
Fannie Mae Pool 2.500% 01/12/2061	28,483,084	USD	23,334,453	22,379,367	2.99
Fannie Mae Pool 2.500% 01/03/2062	39,948,198	USD	33,593,865	31,809,341	4.25
Fannie Mae Pool 2.500% 01/06/2062	4,681,896	USD	3,753,308	3,678,541	0.49
Fannie Mae Pool 2.500% 01/12/2062	4,949,457	USD	3,950,061	3,879,526	0.52

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Fannie Mae Pool 2.500% 01/09/2063	1,240,587	USD	970,711	972,385	0.13
Fannie Mae Pool 3.000% 01/07/2046	14,125	USD	14,175	12,369	0.00
Fannie Mae Pool 3.000% 01/11/2046	18,324	USD	18,354	15,881	0.00
Fannie Mae Pool 3.000% 01/04/2048	10,586	USD	10,268	9,042	0.00
Fannie Mae Pool 3.000% 01/02/2052	1,029,598	USD	893,535	877,739	0.12
Fannie Mae Pool 3.000% 01/03/2063	722,228	USD	595,886	599,797	0.08
Fannie Mae Pool 3.000% 01/06/2063	9,027,394	USD	7,464,631	7,497,085	1.00
Fannie Mae Pool 3.500% 01/10/2046	9,372	USD	9,652	8,514	0.00
Fannie Mae Pool 3.500% 01/06/2047	9,025	USD	9,244	8,151	0.00
Fannie Mae Pool 3.500% 01/09/2047	8,085	USD	8,315	7,376	0.00
Fannie Mae Pool 3.500% 01/03/2049	82,835	USD	84,793	74,255	0.01
Fannie Mae Pool 3.500% 01/11/2049	77,510	USD	78,659	67,513	0.01
Fannie Mae Pool 3.500% 01/05/2052	398,049	USD	359,394	344,006	0.05
Fannie Mae Pool 3.500% 01/12/2062	10,182,409	USD	8,936,723	8,860,539	1.18
Fannie Mae Pool 3.500% 01/06/2063	2,310,452	USD	2,025,286	1,992,988	0.27
Fannie Mae Pool 3.650% 01/05/2033	80,000	USD	72,502	73,259	0.01
Fannie Mae Pool 3.820% 01/05/2034	1,461,000	USD	1,413,951	1,345,323	0.18
Fannie Mae Pool 3.940% 01/09/2032	40,000	USD	38,691	37,724	0.00
Fannie Mae Pool 4.000% 01/12/2045	187,236	USD	194,677	174,529	0.02
Fannie Mae Pool 4.000% 01/02/2047	54,643	USD	55,778	51,135	0.01
Fannie Mae Pool 4.000% 01/03/2053	4,801,471	USD	4,588,817	4,400,810	0.59
Fannie Mae Pool 4.000% 01/06/2053	2,231,107	USD	2,099,668	2,042,801	0.27
Fannie Mae Pool 4.000% 01/10/2053	1,886,370	USD	1,676,337	1,726,303	0.23
Fannie Mae Pool 4.500% 01/10/2043	18,061	USD	19,265	17,462	0.00
Fannie Mae Pool 4.500% 01/02/2044	10,522	USD	11,303	10,152	0.00
Fannie Mae Pool 4.500% 01/05/2044	73,503	USD	77,696	71,120	0.01
Fannie Mae Pool 4.500% 01/05/2047	15,347	USD	16,207	14,788	0.00
Fannie Mae Pool 4.500% 01/03/2053	1,726,525	USD	1,699,135	1,630,285	0.22
Fannie Mae Pool 5.000% 01/07/2048	18,213	USD	19,297	17,957	0.00
Fannie Mae Pool 5.000% 01/08/2048	8,365	USD	8,896	8,243	0.00
Fannie Mae Pool 5.000% 01/05/2053	944,283	USD	928,218	917,047	0.12
Fannie Mae Pool 5.500% 01/05/2053	2,255,463	USD	2,243,238	2,257,473	0.30
Fannie Mae Pool 5.500% 01/07/2053	471,840	USD	474,431	470,939	0.06
Fannie Mae Pool 6.000% 01/05/2053	888,802	USD	905,430	907,132	0.12
Fannie Mae Pool 6.000% 01/07/2053	732,480	USD	744,751	752,597	0.10
Fannie Mae Pool 6.000% 01/08/2053	1,093,152	USD	1,104,494	1,116,633	0.15
Fannie Mae Pool 6.500% 01/05/2053	7,835,727	USD	8,025,909	8,003,043	1.07
Fannie Mae Pool 6.500% 01/06/2053	84,770	USD	87,457	88,508	0.01
Fannie Mae Pool 6.500% 01/07/2053	152,704	USD	156,317	159,207	0.02
Fannie Mae Pool 6.500% 01/08/2053	3,145,645	USD	3,208,181	3,214,306	0.43
Fannie Mae Pool 6.500% 01/10/2053	943,642	USD	957,156	968,789	0.13
Fannie Mae Pool 6.500% 01/01/2054	420,407	USD	430,507	428,878	0.06
Fannie Mae Pool 7.000% 01/01/2053	379,528	USD	397,158	393,249	0.05
Fannie Mae Pool 7.000% 01/11/2053	1,024,921	USD	1,047,498	1,059,993	0.14
Fannie Mae Pool 7.000% 01/12/2053	964,463	USD	977,533	979,622	0.13
Fannie Mae REMICS 6.500% 25/11/2053	870,000	USD	898,865	905,078	0.12
Federal Home Loan Banks 4.500% 03/10/2024	2,250,000	USD	2,247,112	2,244,340	0.30
Federal National Mortgage Association 2.500% 01/07/2043	4,553,000	USD	3,732,215	3,717,275	0.50
Federal National Mortgage Association 5.625% 15/07/2037	225,000	USD	281,476	246,749	0.03

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Forestar Group Inc 3.850% 15/05/2026 144A[(2)]	655,000	USD	627,819	626,709	0.08
Freddie Mac Gold Pool 3.000% 01/01/2047	11,111	USD	10,830	9,704	0.00
Freddie Mac Gold Pool 3.500% 01/01/2046	37,079	USD	38,053	34,059	0.00
Freddie Mac Gold Pool 4.500% 01/04/2044	20,510	USD	21,631	19,703	0.00
Freddie Mac Pool 2.000% 01/02/2051	243,786	USD	214,581	190,752	0.03
Freddie Mac Pool 2.000% 01/02/2052	5,920,313	USD	5,507,746	4,631,341	0.62
Freddie Mac Pool 2.240% 01/09/2036	830,566	USD	672,439	642,718	0.09
Freddie Mac Pool 2.500% 01/07/2050	7,395	USD	6,100	6,100	0.00
Freddie Mac Pool 2.500% 01/12/2051	9,708	USD	7,995	8,063	0.00
Freddie Mac Pool 2.500% 01/02/2052	1,716,627	USD	1,456,055	1,405,456	0.19
Freddie Mac Pool 3.000% 01/10/2049	45,456	USD	45,876	39,235	0.01
Freddie Mac Pool 3.000% 01/12/2051	1,798,081	USD	1,560,479	1,532,503	0.20
Freddie Mac Pool 3.000% 01/03/2052	499,773	USD	434,775	425,464	0.06
Freddie Mac Pool 3.000% 01/07/2052	7,731,100	USD	6,337,883	6,582,415	0.88
Freddie Mac Pool 3.500% 01/07/2037	102,667	USD	92,612	89,577	0.01
Freddie Mac Pool 3.750% 01/05/2037	196,268	USD	190,351	174,533	0.02
Freddie Mac Pool 3.750% 01/06/2037	88,163	USD	81,509	79,118	0.01
Freddie Mac Pool 4.000% 01/09/2052	2,269,426	USD	2,124,970	2,078,827	0.28
Freddie Mac Pool 4.500% 01/08/2052	2,919,049	USD	2,928,163	2,755,993	0.37
Freddie Mac Pool 4.500% 01/07/2053	1,823,090	USD	1,670,041	1,720,807	0.23
Freddie Mac Pool 5.000% 01/07/2048	53,008	USD	56,105	52,186	0.01
Freddie Mac Pool 5.000% 01/10/2048	31,718	USD	33,709	31,246	0.00
Freddie Mac Pool 5.500% 01/05/2053	192,221	USD	192,569	191,785	0.03
Freddie Mac Pool 5.500% 01/06/2053	443,062	USD	444,980	444,576	0.06
Freddie Mac Pool 5.500% 01/07/2053	522,711	USD	524,055	525,252	0.07
Freddie Mac Pool 6.000% 01/05/2053	721,436	USD	736,847	738,459	0.10
Freddie Mac Pool 6.000% 01/06/2053	758,273	USD	768,361	767,462	0.10
Freddie Mac Pool 6.000% 01/07/2053	313,101	USD	315,712	320,939	0.04
Freddie Mac Pool 6.000% 01/03/2054	1,627,739	USD	1,651,701	1,646,810	0.22
Freddie Mac Pool 6.500% 01/02/2053	238,373	USD	247,806	248,875	0.03
Freddie Mac Pool 6.500% 01/07/2053	223,280	USD	229,342	231,547	0.03
Freddie Mac Pool 6.500% 01/08/2053	1,415,017	USD	1,438,354	1,443,342	0.19
Freddie Mac Pool 6.500% 01/09/2053	392,535	USD	399,570	402,996	0.05
Freddie Mac Pool 6.500% 01/02/2054	141,928	USD	146,186	145,745	0.02
Freddie Mac Pool 6.500% 01/05/2054	1,327,962	USD	1,358,198	1,363,975	0.18
Freddie Mac Pool 7.000% 01/10/2053	1,748,493	USD	1,804,710	1,808,547	0.24
Freddie Mac Pool 7.000% 01/11/2053	1,136,408	USD	1,181,645	1,179,809	0.16
Freddie Mac Pool 7.000% 01/02/2054	283,894	USD	295,019	295,283	0.04
Freddie Mac Pool 7.500% 01/02/2054	392,394	USD	408,469	410,766	0.05
Freddie Mac REMICS 6.500% 25/12/2053	5,050,000	USD	5,123,499	5,236,759	0.70
Georgetown University/The 5.215% 01/10/2118	75,000	USD	73,582	68,998	0.01
Glencore Funding LLC 2.500% 01/09/2030 144A[(2)]	2,295,000	USD	1,995,413	1,941,163	0.26
Glencore Funding LLC 6.375% 06/10/2030 144A[(2)]	335,000	USD	343,073	349,173	0.05
Goodyear Tire & Rubber Co/The 5.625% 30/04/2033	810,000	USD	722,764	732,176	0.10
Government National Mortgage Association 5.500% 20/06/2053	3,448,000	USD	3,407,826	3,361,103	0.45
Gray Oak Pipeline LLC 2.600% 15/10/2025 144A[(2)]	55,000	USD	54,353	52,800	0.01
Gray Oak Pipeline LLC 3.450% 15/10/2027 144A[(2)]	160,000	USD	150,067	150,521	0.02
GS Mortgage Securities Trust 3.506% 10/10/2048	2,005,000	USD	1,955,691	1,919,129	0.26

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
GS Mortgage Securities Trust 3.764% 10/07/2048	305,000	USD	309,194	298,174	0.04
HCA Inc 4.625% 15/03/2052	1,295,000	USD	1,092,854	1,045,435	0.14
Hyundai Capital America 2.375% 15/10/2027 144A[2]	1,015,000	USD	926,328	925,710	0.12
Hyundai Capital America 2.650% 10/02/2025 144A[2]	160,000	USD	159,963	156,983	0.02
Hyundai Capital America 3.000% 10/02/2027 144A[2]	245,000	USD	246,049	231,132	0.03
Hyundai Capital America 5.400% 24/06/2031 144A[2]	360,000	USD	359,670	356,985	0.05
Hyundai Capital America 5.600% 30/03/2028 144A[2]	705,000	USD	708,936	709,675	0.09
Hyundai Capital America 6.100% 21/09/2028 144A[2]	1,520,000	USD	1,524,114	1,560,841	0.21
Icahn Enterprises LP/Icahn Enterprises Finance Corp 4.375% 01/02/2029	325,000	USD	297,639	277,888	0.04
Iron Mountain Inc 4.500% 15/02/2031 144A[2]	1,310,000	USD	1,164,874	1,182,506	0.16
Jabil Inc 5.450% 01/02/2029	590,000	USD	590,772	589,951	0.08
Jack in the Box Funding LLC 3.445% 26/02/2052 144A[2]	157,575	USD	157,575	146,758	0.02
Jack in the Box Funding LLC 4.136% 26/02/2052 144A[2]	262,625	USD	262,625	228,886	0.03
Liberty Mutual Group Inc 3.950% 15/05/2060 144A[2]	850,000	USD	638,043	581,416	0.08
Lithia Motors Inc 4.375% 15/01/2031 144A[2]	810,000	USD	722,009	721,095	0.10
MercadoLibre Inc 3.125% 14/01/2031	600,000	USD	520,812	508,308	0.07
Morgan Stanley Bank of America Merrill Lynch Trust 3.102% 15/11/2049	1,925,000	USD	1,834,348	1,798,675	0.24
Morgan Stanley Bank of America Merrill Lynch Trust 3.306% 15/04/2048	430,000	USD	432,766	420,747	0.06
Morgan Stanley Capital I Trust 4.310% 15/12/2051	775,000	USD	740,739	741,273	0.10
MSBAM Commercial Mortgage Securities Trust 3.277% 15/10/2030 144A[2]	104,745	USD	104,745	95,318	0.01
Navient Corp 5.000% 15/03/2027	1,360,000	USD	1,273,025	1,298,147	0.17
Navient Private Education Refi Loan Trust 3.680% 18/02/2042 144A[2]	383,992	USD	370,470	366,220	0.05
Navigator Aircraft ABS Ltd 2.771% 15/11/2046 144A[2]	204,248	USD	204,240	183,621	0.02
Nissan Motor Acceptance Co LLC 7.050% 15/09/2028 144A[2]	645,000	USD	649,618	671,311	0.09
OneAmerica Financial Partners Inc 4.250% 15/10/2050 144A[2]	45,000	USD	44,729	30,498	0.00
Outfront Media Capital LLC/Outfront Media Capital Corp 4.250% 15/01/2029 144A[2]	715,000	USD	638,741	651,951	0.09
Phinia Inc 6.750% 15/04/2029 144A[2]	320,000	USD	320,000	324,749	0.04
Planet Fitness Master Issuer LLC 3.251% 05/12/2051 144A[2]	97,750	USD	97,750	91,743	0.01
Planet Fitness Master Issuer LLC 4.008% 05/12/2051 144A[2]	239,488	USD	239,488	211,685	0.03
Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc. 3.875% 01/03/2031 144A[2]	935,000	USD	810,774	814,837	0.11
Sabre GLBL Inc 8.625% 01/06/2027 144A[2]	435,000	USD	393,447	400,751	0.05

(2) See Note 14.

The accompanying notes form an integral part of these financial statements.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
SBA Communications Corp 3.125% 01/02/2029	1,455,000	USD	1,300,278	1,297,202	0.17
Sempra Infrastructure Partners LP 3.250% 15/01/2032 144A(2)	1,540,000	USD	1,320,438	1,269,328	0.17
Sensata Technologies Inc 3.750% 15/02/2031 144A(2)	430,000	USD	383,894	374,787	0.05
SMB Private Education Loan Trust 2.820% 15/10/2035 144A(2)	316,094	USD	304,953	306,945	0.04
SMB Private Education Loan Trust 3.250% 15/11/2040 144A(2)	895,000	USD	860,346	851,844	0.11
SMB Private Education Loan Trust 3.960% 15/07/2042 144A(2)	930,000	USD	869,431	868,375	0.12
SMB Private Education Loan Trust 4.000% 15/07/2042 144A(2)	1,180,000	USD	1,108,552	1,110,978	0.15
Smithfield Foods Inc 3.000% 15/10/2030 144A(2)	20,000	USD	19,852	16,981	0.00
SunCoke Energy Inc 4.875% 30/06/2029 144A(2)	370,000	USD	335,663	335,208	0.04
Targa Resources Partners LP/Targa Resources Partners Finance Corp 6.500% 15/07/2027	10,000	USD	10,169	10,071	0.00
Time Warner Cable LLC 4.500% 15/09/2042	1,855,000	USD	1,440,915	1,357,675	0.18
Time Warner Cable LLC 5.500% 01/09/2041	160,000	USD	161,430	133,246	0.02
U.S. Treasury Note 4.250% 30/06/2029	9,710,000	USD	9,674,973	9,669,795	1.29
U.S. Treasury Note 4.250% 30/06/2031	150,000	USD	149,766	149,156	0.02
United Airlines Inc 4.375% 15/04/2026 144A(2)	105,000	USD	102,833	101,431	0.01
United Airlines Inc 4.625% 15/04/2029 144A(2)	700,000	USD	644,617	651,917	0.09
University of Virginia 3.227% 01/09/2119	220,000	USD	222,775	132,773	0.02
Viatris Inc 4.000% 22/06/2050	280,000	USD	205,363	188,434	0.03
Volkswagen Group of America Finance LLC 6.450% 16/11/2030 144A(2)	3,425,000	USD	3,430,056	3,592,014	0.48
Warnermedia Holdings Inc 5.391% 15/03/2062	2,170,000	USD	1,787,300	1,693,625	0.23
Wells Fargo Commercial Mortgage Trust 4.212% 15/05/2051	1,250,000	USD	1,157,175	1,187,389	0.16
Wells Fargo Commercial Mortgage Trust 4.302% 15/01/2052	1,000,000	USD	958,383	956,198	0.13
WFRBS Commercial Mortgage Trust 4.176% 15/05/2047	40,187	USD	40,187	38,700	0.01
Willis Engine Structured Trust VII 8.000% 15/10/2048 144A(2)	1,519,848	USD	1,504,304	1,605,368	0.21
Ziff Davis Inc 4.625% 15/10/2030 144A(2)	1,419,000	USD	1,271,872	1,282,983	0.17
			300,642,154	**291,787,031**	**38.97**
Uruguay					
Uruguay Government International Bond 9.750% 20/07/2033	86,815,000	UYU	2,253,493	2,195,457	0.29
			2,253,493	**2,195,457**	**0.29**
Total - Fixed rate bonds			**341,081,874**	**332,269,580**	**44.37**
Variable rate bonds					
Cayman Islands					
AIMCO CLO 7.329% 17/04/2031 144A(2)	500,000	USD	485,583	495,277	0.07
AMMC CLO 18 Ltd 7.198% 26/05/2031 144A(2)	650,000	USD	636,914	650,976	0.09
AMMC CLO 22 Ltd 8.285% 25/04/2031 144A(2)	250,000	USD	243,925	250,461	0.03
Ares XLVIII CLO Ltd 7.166% 20/07/2030 144A(2)	250,000	USD	239,305	250,654	0.03

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Atlas Senior Loan Fund Ltd 7.259% 16/01/2030 144A(2)	815,000	USD	816,582	815,809	0.11
Atrium XIII 7.388% 21/11/2030 144A(2)	850,000	USD	826,754	850,958	0.11
Atrium XIII 8.288% 21/11/2030 144A(2)	500,000	USD	461,477	496,549	0.07
Atrium XV 8.588% 23/01/2031 144A(2)	505,000	USD	482,080	505,000	0.07
Barings CLO Ltd 7.176% 20/10/2030 144A(2)	500,000	USD	493,177	500,652	0.07
Betony CLO 2 Ltd 7.191% 30/04/2031 144A(2)	250,000	USD	248,508	250,703	0.03
BlueMountain CLO Ltd 7.291% 30/07/2030 144A(2)	272,725	USD	265,706	272,734	0.04
Canyon CLO Ltd 7.290% 15/07/2031 144A(2)	250,000	USD	248,851	250,054	0.03
CarVal CLO I Ltd 8.479% 16/07/2031 144A(2)	750,000	USD	725,963	743,103	0.10
CIFC Funding Ltd 6.989% 18/04/2031 144A(2)	500,000	USD	492,614	501,278	0.07
CIFC Funding Ltd 7.485% 24/04/2030 144A(2)	1,065,000	USD	1,066,950	1,065,855	0.14
Cook Park CLO Ltd 6.979% 17/04/2030 144A(2)	750,000	USD	735,185	751,548	0.10
Elevation CLO Ltd 7.635% 25/10/2030 144A(2)	1,000,000	USD	1,000,974	1,002,661	0.13
Gilbert Park CLO Ltd 8.540% 15/10/2030 144A(2)	250,000	USD	247,485	250,586	0.03
Goldentree Loan Management US CLO 3 Ltd 7.486% 20/04/2030 144A(2)	740,000	USD	731,214	736,322	0.10
GREYWOLF CLO VI Ltd 7.214% 26/04/2031 144A(2)	250,000	USD	245,351	250,250	0.03
Grippen Park CLO Ltd 7.236% 20/01/2030 144A(2)	750,000	USD	744,958	749,979	0.10
Highbridge Loan Management Ltd 7.486% 20/10/2029 144A(2)	1,000,000	USD	1,001,990	1,002,484	0.13
KKR CLO 10 Ltd 7.301% 15/09/2029 144A(2)	500,000	USD	497,960	500,729	0.07
KKR CLO 21 Ltd 6.990% 15/04/2031 144A(2)	500,000	USD	487,593	500,397	0.07
LCM XXII Ltd 7.586% 20/10/2028 144A(2)	800,000	USD	800,000	802,061	0.11
Lockwood Grove CLO Ltd 7.255% 25/01/2030 144A(2)	1,900,000	USD	1,902,305	1,901,810	0.25
Madison Park Funding XVII Ltd 9.186% 21/07/2030 144A(2)	500,000	USD	486,933	500,123	0.07
Madison Park Funding XX Ltd 7.136% 27/07/2030 144A(2)	1,850,000	USD	1,851,208	1,851,560	0.25
Madison Park Funding XXX Ltd 6.790% 15/04/2029 144A(2)	1,600,000	USD	1,599,258	1,599,228	0.21
Madison Park Funding XXX Ltd 8.090% 15/04/2029 144A(2)	500,000	USD	479,508	499,780	0.07
MP CLO III Ltd 6.836% 20/10/2030 144A(2)	236,733	USD	235,456	237,444	0.03
Octagon Investment Partners 39 Ltd 8.536% 20/10/2030 144A(2)	500,000	USD	473,400	503,346	0.07
Octagon Investment Partners XVII Ltd 6.585% 25/01/2031 144A(2)	172,016	USD	171,188	172,411	0.02
Park Avenue Institutional Advisers CLO Ltd 6.791% 23/08/2031 144A(2)	167,122	USD	166,679	167,247	0.02
Rockford Tower CLO Ltd 7.307% 20/05/2031 144A(2)	305,000	USD	305,297	305,435	0.04
Rockford Tower CLO Ltd 8.587% 20/05/2031 144A(2)	1,465,000	USD	1,456,271	1,466,918	0.20
RR 3 Ltd 6.990% 15/01/2030 144A(2)	435,000	USD	429,793	435,883	0.06
SOUND POINT CLO XVII 7.186% 20/10/2030 144A(2)	1,500,000	USD	1,494,950	1,501,885	0.20
SOUND POINT CLO XVII 7.536% 20/10/2030 144A(2)	1,000,000	USD	1,001,426	1,004,472	0.13
Sounds Point CLO IV-R Ltd 6.739% 18/04/2031 144A(2)	828,121	USD	821,372	829,453	0.11

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Steele Creek CLO Ltd 7.070% 15/04/2031 144A[2]	750,000	USD	745,532	750,037	0.10
TICP CLO V Ltd 7.779% 17/07/2031 144A[2]	500,000	USD	493,994	500,621	0.07
Venture 32 CLO Ltd 7.238% 19/07/2031 144A[2]	1,150,000	USD	1,145,254	1,142,304	0.15
Venture XVIII CLO Ltd 7.690% 15/10/2029 144A[2]	150,000	USD	150,258	150,206	0.02
Voya CLO Ltd 6.839% 18/01/2029 144A[2]	744,037	USD	739,797	743,756	0.10
Voya CLO Ltd 6.888% 19/04/2031 144A[2]	1,700,000	USD	1,684,555	1,692,415	0.23
Voya CLO Ltd 7.289% 18/01/2029 144A[2]	700,000	USD	701,964	700,327	0.09
			32,763,497	**33,103,741**	**4.42**
France					
BNP Paribas SA 1.323% 13/01/2027 144A[2]	2,425,000	USD	2,256,725	2,263,632	0.30
BNP Paribas SA 2.819% 19/11/2025 144A[2]	1,485,000	USD	1,459,020	1,466,511	0.20
Credit Agricole SA 6.251% 10/01/2035 144A[2]	1,070,000	USD	1,070,000	1,076,428	0.14
Societe Generale SA 7.132% 19/01/2055 144A[2]	1,420,000	USD	1,420,000	1,359,152	0.18
			6,205,745	**6,165,723**	**0.82**
Germany					
Deutsche Bank AG/New York NY 2.129% 24/11/2026	1,025,000	USD	969,190	972,728	0.13
Deutsche Bank AG/New York NY 3.729% 14/01/2032	640,000	USD	571,004	539,600	0.07
Deutsche Bank AG/New York NY 3.742% 07/01/2033	200,000	USD	159,231	164,506	0.02
Deutsche Bank AG/New York NY 7.079% 10/02/2034	955,000	USD	887,251	972,251	0.13
			2,586,676	**2,649,085**	**0.35**
Ireland					
AIB Group PLC 5.871% 28/03/2035 144A[2]	425,000	USD	425,000	422,210	0.06
			425,000	**422,210**	**0.06**
Italy					
Intesa Sanpaolo SpA 4.198% 01/06/2032 144A[2]	400,000	USD	358,051	339,820	0.05
UniCredit SpA 1.982% 03/06/2027 144A[2]	1,545,000	USD	1,438,483	1,440,382	0.19
			1,796,534	**1,780,202**	**0.24**
Switzerland					
UBS Group AG 6.373% 15/07/2026 144A[2]	500,000	USD	495,162	502,419	0.07
UBS Group AG 6.442% 11/08/2028 144A[2]	750,000	USD	735,318	769,056	0.10
UBS Group AG 9.016% 15/11/2033 144A[2]	250,000	USD	250,000	301,314	0.04
			1,480,480	**1,572,789**	**0.21**
United States					
Bank of America Corp 3.559% 23/04/2027	1,595,000	USD	1,567,151	1,542,319	0.21
Bank of America Corp 3.705% 24/04/2028	1,560,000	USD	1,482,381	1,494,187	0.20
Bank of America Corp 5.288% 25/04/2034	1,745,000	USD	1,731,917	1,726,685	0.23
Bank of America Corp 6.204% 10/11/2028	1,345,000	USD	1,363,524	1,385,119	0.18
Capital One Financial Corp 6.377% 08/06/2034	2,420,000	USD	2,400,658	2,482,824	0.33
Citigroup Inc 3.668% 24/07/2028	1,230,000	USD	1,171,974	1,172,473	0.16
Fannie Mae Pool 3.121% 01/10/2029	201,297	USD	188,319	188,033	0.03
Freddie Mac Strips 6.785% 25/10/2053	3,446,676	USD	3,446,676	3,496,264	0.47
Goldman Sachs Group Inc/The 3.691% 05/06/2028	845,000	USD	804,991	808,345	0.11
JPMorgan Chase & Co 2.739% 15/10/2030	2,710,000	USD	2,414,595	2,397,779	0.32
JPMorgan Chase & Co 2.956% 13/05/2031	1,380,000	USD	1,232,075	1,209,458	0.16
Morgan Stanley 3.591% 22/07/2028	1,245,000	USD	1,183,418	1,183,873	0.16
Morgan Stanley 5.164% 20/04/2029	1,605,000	USD	1,595,782	1,599,791	0.21

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
National Rural Utilities Cooperative Finance Corp 8.501% 30/04/2043	150,000	USD	150,000	150,000	0.02
OBX Trust 4.000% 25/04/2048 144A[(2)]	8,269	USD	8,252	7,558	0.00
PNC Financial Services Group Inc/The 5.068% 24/01/2034	730,000	USD	708,785	705,579	0.09
Santander Holdings USA Inc 2.490% 06/01/2028	1,130,000	USD	1,028,060	1,041,353	0.14
Sequoia Mortgage Trust 4.000% 25/08/2048 144A[(2)]	6,523	USD	6,535	6,320	0.00
SMB Private Education Loan Trust 6.343% 15/09/2034 144A[(2)]	146,753	USD	145,348	146,854	0.02
Towd Point Mortgage Trust 3.750% 25/05/2058 144A[(2)]	551,669	USD	530,514	532,857	0.07
Towd Point Mortgage Trust 4.642% 25/10/2053 144A[(2)]	84,283	USD	85,518	83,533	0.01
Truist Financial Corp 5.867% 08/06/2034	745,000	USD	740,928	750,660	0.10
			23,987,401	**24,111,864**	**3.22**
Total - Variable rate bonds			**69,245,333**	**69,805,614**	**9.32**
Total - Transferable securities dealt in on another regulated market			**410,327,207**	**402,075,194**	**53.69**
Other transferable securities					
Fixed rate bonds					
United States					
Federal Home Loan Bank Discount Notes 0.000% 01/07/2024	3,620,000	USD	3,620,000	3,620,000	0.48
Federal Home Loan Bank Discount Notes 0.000% 03/07/2024	1,390,000	USD	1,389,602	1,389,602	0.19
Federal Home Loan Bank Discount Notes 0.000% 08/07/2024	8,345,000	USD	8,336,529	8,336,556	1.11
Federal Home Loan Bank Discount Notes 0.000% 15/07/2024	6,925,000	USD	6,910,942	6,910,942	0.92
Federal Home Loan Bank Discount Notes 0.000% 07/10/2024	5,200,000	USD	5,130,415	5,124,722	0.69
			25,387,488	**25,381,822**	**3.39**
Total - Fixed rate bonds			**25,387,488**	**25,381,822**	**3.39**
Treasury Bills					
United States					
United States Treasury Bill 0.000% 05/07/2024	5,175,000	USD	5,171,978	5,171,978	0.69
United States Treasury Bill 0.000% 09/07/2024	6,090,000	USD	6,082,948	6,082,948	0.81
United States Treasury Bill 0.000% 01/08/2024	1,125,000	USD	1,119,920	1,119,920	0.15
			12,374,846	**12,374,846**	**1.65**
Total - Treasury Bills			**12,374,846**	**12,374,846**	**1.65**
Total - Other transferable securities			**37,762,334**	**37,756,668**	**5.04**
TOTAL INVESTMENT PORTFOLIO			**771,830,440**	**751,231,383**	**100.32**

(2) See Note 14.

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

The accompanying notes form an integral part of these financial statements.

Natixis International Funds (Lux) I

Loomis Sayles Asia Bond Plus Fund

Statistics
As at June 30, 2024

Net asset value per share	
EI/DIVM (USD)	63.98
H-EI/DIVM (EUR)	61.99
H-Q/A (EUR)	106.35
H-R/DIVM (SGD)	57.40
I/A (USD)	79.73
I/DIVM (USD)	62.55
Q/DIVM (USD)	7,445.87
R/DIVM (USD)	59.43
R/DIVM (SGD)	60.14

Number of shares outstanding	
EI/DIVM (USD)	15,756.000
H-EI/DIVM (EUR)	55,328.517
H-Q/A (EUR)	19,235.870
H-R/DIVM (SGD)	3,088.444
I/A (USD)	1,054.831
I/DIVM (USD)	55.458
Q/DIVM (USD)	1,697.065
R/DIVM (USD)	349.564
R/DIVM (SGD)	1,476.093

Natixis International Funds (Lux) I

Loomis Sayles Asia Bond Plus Fund

Statement of Investments
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Transferable securities admitted to an official stock exchange listing					
Fixed rate bonds					
Bermuda Islands					
Star Energy Geothermal Darajat II/Star Energy Geothermal Salak 4.850% 14/10/2038	290,000	USD	281,254	265,300	1.34
			281,254	**265,300**	**1.34**
British Virgin Islands					
Huarong Finance 2017 Co Ltd 4.250% 07/11/2027 EMTN	595,000	USD	532,021	547,960	2.77
Huarong Finance 2019 Co Ltd 4.500% 29/05/2029 EMTN	200,000	USD	177,587	180,702	0.91
New Metro Global Ltd 4.625% 15/10/2025	270,000	USD	236,785	187,089	0.94
NWD Finance BVI Ltd 4.800% Perpetual	600,000	USD	257,958	254,700	1.29
Studio City Finance Ltd 6.500% 15/01/2028	265,000	USD	237,397	251,758	1.27
			1,441,748	**1,422,209**	**7.18**
Cayman Islands					
AAC Technologies Holdings Inc 2.625% 02/06/2026	400,000	USD	356,900	374,656	1.89
eHi Car Services Ltd 12.000% 26/09/2027	200,000	USD	192,607	183,089	0.92
IHS Holding Ltd 6.250% 29/11/2028	200,000	USD	171,289	178,668	0.90
KWG Group Holdings Ltd defaulted 6.000% 14/08/2026	230,000	USD	214,013	13,903	0.07
Longfor Group Holdings Ltd 4.500% 16/01/2028	250,000	USD	157,938	198,714	1.00
Melco Resorts Finance Ltd 5.250% 26/04/2026	270,000	USD	270,000	260,877	1.32
Sunac China Holdings Ltd 1.000% 30/09/2032 144A(2)	200,910	USD	36,143	12,055	0.06
Sunac China Holdings Ltd 6.000% 30/09/2025 144A(2)	166,574	USD	66,947	21,556	0.11
Sunac China Holdings Ltd 6.250% 30/09/2026 144A(2)	166,776	USD	49,033	19,292	0.10
Sunac China Holdings Ltd 6.500% 30/09/2027 144A(2)	333,959	USD	79,158	35,376	0.18
Sunac China Holdings Ltd 6.750% 30/09/2028 144A(2)	501,546	USD	101,091	50,912	0.26
Sunac China Holdings Ltd 7.000% 30/09/2029 144A(2)	502,153	USD	116,512	43,938	0.22
Sunac China Holdings Ltd 7.250% 30/09/2030 144A(2)	236,175	USD	36,694	19,642	0.10
Wynn Macau Ltd 5.500% 15/01/2026	200,000	USD	194,780	195,788	0.99
Wynn Macau Ltd 5.500% 01/10/2027 144A(2)	265,000	USD	241,728	252,516	1.27
Yuzhou Group Holdings Co Ltd defaulted 7.850% 12/08/2026	500,000	USD	500,000	28,100	0.14
			2,784,833	**1,889,082**	**9.53**
Great Britain					
Liquid Telecommunications Financing PLC 5.500% 04/09/2026	200,000	USD	200,000	128,243	0.65
			200,000	**128,243**	**0.65**
Hong Kong					
Vanke Real Estate Hong Kong Co Ltd 3.975% 09/11/2027 EMTN	400,000	USD	284,864	255,604	1.29
Xiaomi Best Time International Ltd 2.875% 14/07/2031	200,000	USD	161,570	166,981	0.84
			446,434	**422,585**	**2.13**

(2) See Note 14.

The accompanying notes form an integral part of these financial statements.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
India					
JSW Hydro Energy Ltd 4.125% 18/05/2031	410,400	USD	364,094	364,230	1.84
			364,094	**364,230**	**1.84**
Indonesia					
Tower Bersama Infrastructure Tbk PT 4.250% 21/01/2025	200,000	USD	200,000	197,803	1.00
			200,000	**197,803**	**1.00**
Kenya					
Republic of Kenya Government International Bond 9.750% 16/02/2031	200,000	USD	194,831	191,730	0.97
			194,831	**191,730**	**0.97**
Malaysia					
GENM Capital Labuan Ltd 3.882% 19/04/2031	305,000	USD	280,108	266,269	1.34
			280,108	**266,269**	**1.34**
Mauritius					
Axian Telecom 7.375% 16/02/2027	200,000	USD	194,071	196,571	0.99
Clean Renewable Power Mauritius Pte Ltd 4.250% 25/03/2027	200,100	USD	200,100	185,737	0.94
Greenko Solar Mauritius Ltd 5.950% 29/07/2026	400,000	USD	386,282	391,288	1.98
HTA Group Ltd/Mauritius 7.500% 04/06/2029	200,000	USD	198,991	198,800	1.00
India Green Power Holdings 4.000% 22/02/2027	354,654	USD	318,231	329,658	1.66
			1,297,675	**1,302,054**	**6.57**
Mongolia					
Mongolia Government International Bond 7.875% 05/06/2029	220,000	USD	218,063	224,721	1.13
			218,063	**224,721**	**1.13**
New Guinea					
Papua New Guinea Government International Bond 8.375% 04/10/2028	200,000	USD	185,226	190,900	0.96
			185,226	**190,900**	**0.96**
Nigeria					
SEPLAT Energy PLC 7.750% 01/04/2026 144A[(2)]	200,000	USD	188,288	195,722	0.99
			188,288	**195,722**	**0.99**
Pakistan					
Pakistan Government International Bond 7.375% 08/04/2031 EMTN	990,000	USD	731,766	780,567	3.94
			731,766	**780,567**	**3.94**
Sri Lanka					
Sri Lanka Government International Bond 6.825% 18/07/2026	1,640,000	USD	1,057,586	966,296	4.88
			1,057,586	**966,296**	**4.88**
Supranational Organisations					
Asian Infrastructure Investment Bank/The 7.200% 25/01/2029 EMTN	17,000,000	INR	205,674	202,867	1.02
			205,674	**202,867**	**1.02**
Uzbekistan					
Republic of Uzbekistan International Bond 6.900% 28/02/2032	200,000	USD	197,302	193,882	0.98
			197,302	**193,882**	**0.98**
Total - Fixed rate bonds			**10,274,882**	**9,204,460**	**46.45**

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Variable rate bonds					
British Virgin Islands					
CAS Capital No 1 Ltd 4.000% Perpetual	400,000	USD	335,244	373,600	1.89
NWD Finance BVI Ltd 5.250% Perpetual	545,000	USD	470,291	446,627	2.25
			805,535	**820,227**	**4.14**
Cayman Islands					
Geely Automobile Holdings Ltd 4.000% Perpetual	200,000	USD	191,953	197,278	1.00
			191,953	**197,278**	**1.00**
Great Britain					
Standard Chartered PLC 3.516% 12/02/2030 EMTN	200,000	USD	190,396	196,382	0.99
Standard Chartered PLC 3.603% 12/01/2033 144A(2)	200,000	USD	160,459	168,317	0.85
			350,855	**364,699**	**1.84**
Kuwait					
Burgan Bank SAK 2.750% 15/12/2031	200,000	USD	175,012	177,065	0.89
			175,012	**177,065**	**0.89**
Mauritius					
UPL Corp Ltd 5.250% Perpetual	200,000	USD	184,828	143,987	0.73
			184,828	**143,987**	**0.73**
Thailand					
Kasikornbank PCL/Hong Kong 3.343% 02/10/2031 EMTN	200,000	USD	183,065	186,707	0.94
			183,065	**186,707**	**0.94**
Total - Variable rate bonds			**1,891,248**	**1,889,963**	**9.54**
Total - Transferable securities admitted to an official stock exchange listing			**12,166,130**	**11,094,423**	**55.99**
Transferable securities dealt in on another regulated market					
Fixed rate bonds					
Australia					
Mineral Resources Ltd 9.250% 01/10/2028	140,000	USD	140,146	146,934	0.74
			140,146	**146,934**	**0.74**
British Virgin Islands					
Easy Tactic Ltd 6.500% 11/07/2027	660,859	USD	608,586	17,004	0.09
Greenland Global Investment Ltd 8.250% 22/01/2031 EMTN	400,000	USD	398,711	42,886	0.22
LS Finance 2025 Ltd 4.500% 26/06/2025	400,000	USD	376,069	383,000	1.93
Sino-Ocean Land Treasure IV Ltd defaulted 3.250% 05/05/2026	430,000	USD	428,671	30,100	0.15
Studio City Finance Ltd 5.000% 15/01/2029 144A(2)	320,000	USD	320,147	281,247	1.42
			2,132,184	**754,237**	**3.81**
Canada					
First Quantum Minerals Ltd 9.375% 01/03/2029 144A(2)	200,000	USD	200,000	208,975	1.05
			200,000	**208,975**	**1.05**
Cayman Islands					
Country Garden Holdings Co Ltd defaulted 3.875% 22/10/2030	925,000	USD	448,934	76,313	0.39
Logan Group Co Ltd defaulted 4.850% 14/12/2026	595,000	USD	563,906	49,501	0.25
Longfor Group Holdings Ltd 3.950% 16/09/2029	200,000	USD	107,556	144,964	0.73
Melco Resorts Finance Ltd 4.875% 06/06/2025	245,000	USD	243,480	239,961	1.21

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
MGM China Holdings Ltd 7.125% 26/06/2031	400,000	USD	400,000	402,114	2.03
Shimao Group Holdings Ltd defaulted 5.200% 16/01/2027	400,000	USD	399,577	17,700	0.09
Times China Holdings Ltd defaulted 6.600% 02/03/2023	200,000	USD	196,892	4,651	0.02
Times China Holdings Ltd defaulted 6.750% 16/07/2023	200,000	USD	200,000	3,750	0.02
Wynn Macau Ltd 5.125% 15/12/2029 144A[(2)]	420,000	USD	381,348	380,436	1.92
Yuzhou Group Holdings Co Ltd defaulted 6.350% 13/01/2027	215,000	USD	190,808	12,191	0.06
			3,132,501	**1,331,581**	**6.72**
Czech Republic					
Energo-Pro AS 8.500% 04/02/2027	200,000	USD	196,619	200,153	1.01
			196,619	**200,153**	**1.01**
Great Britain					
Vedanta Resources Finance II PLC 13.875% 09/12/2028	386,400	USD	301,557	371,926	1.87
WE Soda Investments Holding PLC 9.375% 14/02/2031	200,000	USD	200,000	203,690	1.03
			501,557	**575,616**	**2.90**
Hong Kong					
Yanlord Land HK Co Ltd 5.125% 20/05/2026	735,000	USD	668,082	628,058	3.17
			668,082	**628,058**	**3.17**
India					
Adani Green Energy UP Ltd/Prayatna Developers Pvt Ltd/Parampujya Solar Energ 6.700% 12/03/2042	210,000	USD	210,000	193,742	0.98
IRB Infrastructure Developers Ltd 7.110% 11/03/2032	200,000	USD	199,841	199,300	1.00
ReNew Wind Energy AP2/ReNew Power Pvt Ltd other 9 Subsidiaries 4.500% 14/07/2028	200,000	USD	199,984	181,561	0.92
Shriram Finance Ltd 6.625% 22/04/2027 EMTN	200,000	USD	199,933	199,896	1.01
			809,758	**774,499**	**3.91**
Indonesia					
Japfa Comfeed Indonesia Tbk PT 5.375% 23/03/2026	200,000	USD	199,627	190,824	0.96
Pakuwon Jati Tbk PT 4.875% 29/04/2028	400,000	USD	394,205	377,711	1.91
			593,832	**568,535**	**2.87**
Mauritius					
India Airport Infra 6.250% 25/10/2025	480,000	USD	479,992	478,200	2.41
			479,992	**478,200**	**2.41**
Mongolia					
Golomt Bank 11.000% 20/05/2027	290,000	USD	283,142	284,965	1.44
			283,142	**284,965**	**1.44**
Philippines					
PLDT Inc 3.450% 23/06/2050	385,000	USD	272,188	266,728	1.35
			272,188	**266,728**	**1.35**
Singapore					
Medco Laurel Tree Pte Ltd 6.950% 12/11/2028	491,000	USD	478,414	479,987	2.42
			478,414	**479,987**	**2.42**
Turkey					
Ulker Biskuvi Sanayi AS 6.950% 30/10/2025	400,000	USD	400,000	404,623	2.04
			400,000	**404,623**	**2.04**

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
United Arab Emirates					
Alpha Star Holding VIII Ltd 8.375% 12/04/2027	275,000	USD	275,000	280,690	1.42
			275,000	**280,690**	**1.42**
United States					
SK Battery America Inc 2.125% 26/01/2026	200,000	USD	196,176	187,810	0.95
			196,176	**187,810**	**0.95**
Total - Fixed rate bonds			**10,759,591**	**7,571,591**	**38.21**
Variable rate bonds					
India					
HDFC Bank Ltd 3.700% Perpetual	200,000	USD	200,000	184,972	0.93
			200,000	**184,972**	**0.93**
Singapore					
GLP Pte Ltd 4.500% Perpetual EMTN	400,000	USD	337,845	252,192	1.27
			337,845	**252,192**	**1.27**
Total - Variable rate bonds			**537,845**	**437,164**	**2.20**
Total - Transferable securities dealt in on another regulated market			**11,297,436**	**8,008,755**	**40.41**
TOTAL INVESTMENT PORTFOLIO			**23,463,566**	**19,103,178**	**96.40**

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

The accompanying notes form an integral part of these financial statements.

Natixis International Funds (Lux) I

Ostrum Euro High Income Fund

Statistics
As at June 30, 2024

Net asset value per share	
H-I/A (USD)	163.99
H-R/D (SGD)	53.84
H-RE/A (USD)	137.73
I/A (USD)	119.53
I/A (EUR)	177.91
I/D (USD)	90.04
I/D (EUR)	92.62
N/A (EUR)	112.50
N/D (EUR)	95.76
N1/A (EUR)	113.97
R/A (EUR)	159.00
R/D (EUR)	88.48
RE/A (EUR)	149.34
S/A (EUR)	180.48
S/D (EUR)	97.80

Number of shares outstanding	
H-I/A (USD)	4,026.178
H-R/D (SGD)	766.067
H-RE/A (USD)	507.666
I/A (USD)	26.434
I/A (EUR)	592,476.417
I/D (USD)	35.096
I/D (EUR)	150,865.951
N/A (EUR)	1,113.301
N/D (EUR)	5,946.000
N1/A (EUR)	33,830.844
R/A (EUR)	6,136.022
R/D (EUR)	325.000
RE/A (EUR)	631.769
S/A (EUR)	70,947.206
S/D (EUR)	454,279.000

Natixis International Funds (Lux) I

Ostrum Euro High Income Fund

Statement of Investments
As at June 30, 2024
(expressed in EUR)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Transferable securities admitted to an official stock exchange listing					
Fixed rate bonds					
Belgium					
Solvay SA 4.250% 03/10/2031	500,000	EUR	498,980	500,482	0.27
			498,980	**500,482**	**0.27**
France					
Forvia SE 5.500% 15/06/2031	2,500,000	EUR	2,534,336	2,518,750	1.38
Iliad Holding SASU 5.125% 15/10/2026	459,000	EUR	458,377	459,000	0.25
iliad SA 5.375% 02/05/2031	3,000,000	EUR	3,018,436	3,020,550	1.65
Loxam SAS 6.375% 31/05/2029	1,500,000	EUR	1,500,000	1,545,337	0.84
Mobilux Finance SAS 7.000% 15/05/2030	500,000	EUR	500,000	503,750	0.28
Paprec Holding SA 6.500% 17/11/2027	2,000,000	EUR	2,102,108	2,087,540	1.14
Picard Groupe SAS 6.375% 01/07/2029	700,000	EUR	700,000	698,544	0.38
SNF Group SACA 2.625% 01/02/2029	3,800,000	EUR	3,738,639	3,538,750	1.93
Valeo SE 4.500% 11/04/2030 EMTN	2,500,000	EUR	2,479,427	2,449,860	1.34
			17,031,323	**16,822,081**	**9.19**
Germany					
Cheplapharm Arzneimittel GmbH 4.375% 15/01/2028	2,000,000	EUR	1,942,448	1,896,140	1.04
Cheplapharm Arzneimittel GmbH 7.500% 15/05/2030	1,500,000	EUR	1,506,275	1,568,832	0.86
Mahle GmbH 6.500% 02/05/2031	1,400,000	EUR	1,400,000	1,424,850	0.78
ONE Hotels GmbH 7.750% 02/04/2031	1,000,000	EUR	1,000,000	1,042,850	0.57
Schaeffler AG 4.500% 14/08/2026 EMTN	2,000,000	EUR	2,020,474	2,013,000	1.10
Schaeffler AG 4.500% 28/03/2030 EMTN	1,600,000	EUR	1,590,173	1,580,194	0.86
			9,459,370	**9,525,866**	**5.21**
Great Britain					
Allwyn Entertainment Financing UK PLC 7.250% 30/04/2030	1,200,000	EUR	1,200,000	1,267,500	0.69
International Game Technology PLC 3.500% 15/06/2026	1,000,000	EUR	989,514	986,500	0.54
Virgin Media Secured Finance PLC 5.250% 15/05/2029	3,000,000	GBP	3,563,390	3,213,270	1.76
			5,752,904	**5,467,270**	**2.99**
Italy					
Lottomatica SpA/Roma 5.375% 01/06/2030	1,500,000	EUR	1,500,000	1,518,750	0.83
Mundys SpA 1.875% 12/02/2028	3,000,000	EUR	2,760,298	2,750,700	1.50
Nexi SpA 2.125% 30/04/2029	1,000,000	EUR	906,079	903,900	0.49
Pirelli & C SpA 3.875% 02/07/2029 EMTN	600,000	EUR	597,996	598,646	0.33
Telecom Italia SpA/Milano 5.250% 17/03/2055 EMTN	1,000,000	EUR	649,862	965,812	0.53
Telecom Italia SpA/Milano 6.875% 15/02/2028	4,500,000	EUR	4,629,578	4,791,389	2.62
			11,043,813	**11,529,197**	**6.30**
Jersey					
Avis Budget Finance PLC 7.000% 28/02/2029	2,300,000	EUR	2,292,441	2,262,625	1.24
			2,292,441	**2,262,625**	**1.24**
Luxembourg					
CPI Property Group SA 1.500% 27/01/2031 EMTN	500,000	EUR	339,139	351,825	0.19
CPI Property Group SA 1.625% 23/04/2027 EMTN	2,500,000	EUR	2,139,846	2,234,375	1.22
			2,478,985	**2,586,200**	**1.41**
Netherlands					
Boels Topholding BV 5.750% 15/05/2030	600,000	EUR	600,000	607,800	0.33

Statement of Investments (continued)
As at June 30, 2024
(expressed in EUR)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Dufry One BV 3.625% 15/04/2026	4,000,000	CHF	3,985,865	4,186,065	2.29
Heimstaden Bostad Treasury BV 0.625% 24/07/2025 EMTN	500,000	EUR	466,666	465,985	0.25
Heimstaden Bostad Treasury BV 1.625% 13/10/2031 EMTN	1,000,000	EUR	718,458	710,301	0.39
OI European Group BV 2.875% 15/02/2025	900,000	EUR	892,309	890,378	0.49
OI European Group BV 5.250% 01/06/2029	1,000,000	EUR	1,000,000	1,003,490	0.55
Q-Park Holding I BV 2.000% 01/03/2027	2,000,000	EUR	1,867,241	1,883,120	1.03
Q-Park Holding I BV 5.125% 15/02/2030	1,400,000	EUR	1,400,000	1,396,892	0.76
Saipem Finance International BV 4.875% 30/05/2030 EMTN	3,000,000	EUR	2,999,930	2,993,040	1.63
Summer BidCo BV 10.000% 15/02/2029	1,029,861	EUR	1,037,161	1,035,782	0.57
Teva Pharmaceutical Finance Netherlands II BV 4.375% 09/05/2030	4,000,000	EUR	3,620,517	3,871,880	2.12
United Group BV 3.125% 15/02/2026	1,000,000	EUR	955,952	971,750	0.53
United Group BV 4.000% 15/11/2027	2,000,000	EUR	1,736,814	1,940,000	1.06
			21,280,913	**21,956,483**	**12.00**
Romania					
RCS & RDS SA 2.500% 05/02/2025	500,000	EUR	494,022	492,108	0.27
RCS & RDS SA 3.250% 05/02/2028	2,000,000	EUR	1,868,652	1,866,012	1.02
			2,362,674	**2,358,120**	**1.29**
Spain					
Cellnex Finance Co SA 1.000% 15/09/2027 EMTN	1,000,000	EUR	988,714	918,356	0.50
Cellnex Finance Co SA 2.000% 15/09/2032 EMTN	1,500,000	EUR	1,446,166	1,288,818	0.71
Lorca Telecom Bondco SA 4.000% 18/09/2027	4,000,000	EUR	3,852,062	3,900,600	2.13
			6,286,942	**6,107,774**	**3.34**
Sweden					
Verisure Holding AB 5.500% 15/05/2030	2,200,000	EUR	2,200,000	2,234,896	1.22
Verisure Midholding AB 5.250% 15/02/2029	2,000,000	EUR	1,940,177	1,950,992	1.07
			4,140,177	**4,185,888**	**2.29**
United States					
Coty Inc 4.500% 15/05/2027	700,000	EUR	700,000	705,250	0.38
Coty Inc 5.750% 15/09/2028	1,000,000	EUR	1,035,685	1,041,250	0.57
T-Mobile USA Inc 3.550% 08/05/2029	1,500,000	EUR	1,499,534	1,503,083	0.82
			3,235,219	**3,249,583**	**1.77**
Total - Fixed rate bonds			**85,863,741**	**86,551,569**	**47.30**
Variable rate bonds					
Denmark					
Orsted AS 5.125% 14/03/3024	2,000,000	EUR	2,002,716	2,015,000	1.10
			2,002,716	**2,015,000**	**1.10**
France					
Accor SA 2.625% Perpetual	2,000,000	EUR	1,891,538	1,965,940	1.07
BNP Paribas SA 7.375% Perpetual	1,000,000	USD	886,971	931,549	0.51
Electricite de France SA 2.625% Perpetual	600,000	EUR	595,380	541,500	0.30
Electricite de France SA 2.875% Perpetual	5,000,000	EUR	4,938,690	4,662,010	2.55
Electricite de France SA 4.000% Perpetual	1,700,000	EUR	1,700,160	1,700,136	0.93
Kapla Holding SAS 7.219% 31/07/2030	1,900,000	EUR	1,900,000	1,901,900	1.04
RCI Banque SA 2.625% 18/02/2030	1,500,000	EUR	1,437,772	1,473,777	0.80
RCI Banque SA 5.500% 09/10/2034 EMTN	1,100,000	EUR	1,097,998	1,096,799	0.60
Veolia Environnement SA 2.500% Perpetual	1,000,000	EUR	897,249	897,336	0.49
			15,345,758	**15,170,947**	**8.29**

Statement of Investments (continued)
As at June 30, 2024
(expressed in EUR)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Germany					
Commerzbank AG 6.125% Perpetual	1,000,000	EUR	910,286	990,215	0.54
Deutsche Bank AG 6.750% Perpetual	1,000,000	EUR	898,229	961,764	0.52
Deutsche Bank AG 10.000% Perpetual	1,000,000	EUR	991,693	1,075,206	0.59
Infineon Technologies AG 2.875% Perpetual EMTN	2,500,000	EUR	2,372,932	2,465,342	1.35
PrestigeBidCo GmbH 7.442% 01/07/2029	800,000	EUR	800,000	805,314	0.44
			5,973,140	**6,297,841**	**3.44**
Great Britain					
British Telecommunications PLC 5.125% 03/10/2054 EMTN	2,000,000	EUR	1,989,048	2,004,980	1.10
Vodafone Group PLC 2.625% 27/08/2080	1,000,000	EUR	914,652	961,314	0.52
			2,903,700	**2,966,294**	**1.62**
Italy					
A2A SpA 5.000% Perpetual	2,000,000	EUR	1,987,594	1,982,692	1.08
Banco BPM SpA 5.000% 18/06/2034 EMTN	1,000,000	EUR	996,278	995,045	0.54
Intesa Sanpaolo SpA 7.750% Perpetual	1,600,000	EUR	1,695,878	1,640,808	0.90
Terna - Rete Elettrica Nazionale 4.750% Perpetual	1,500,000	EUR	1,496,181	1,481,250	0.81
UniCredit SpA 7.500% Perpetual	1,500,000	EUR	1,545,126	1,533,750	0.84
			7,721,057	**7,633,545**	**4.17**
Luxembourg					
SES SA 2.875% Perpetual	2,000,000	EUR	1,884,064	1,883,250	1.03
			1,884,064	**1,883,250**	**1.03**
Netherlands					
Abertis Infraestructuras Finance BV 3.248% Perpetual	3,000,000	EUR	2,721,912	2,917,500	1.60
ASR Nederland NV 6.625% Perpetual	2,000,000	EUR	1,983,666	1,963,315	1.07
IPD 3 BV 7.086% 15/06/2031	2,000,000	EUR	2,000,000	1,996,058	1.09
Koninklijke KPN NV 4.875% Perpetual	1,400,000	EUR	1,395,549	1,410,674	0.77
Repsol International Finance BV 2.500% Perpetual	2,500,000	EUR	2,500,000	2,376,875	1.30
Telefonica Europe BV 2.376% Perpetual	2,000,000	EUR	1,964,466	1,782,116	0.98
Telefonica Europe BV 5.752% Perpetual	700,000	EUR	700,000	715,931	0.39
			13,265,593	**13,162,469**	**7.20**
Portugal					
Banco Comercial Portugues SA 4.000% 17/05/2032	2,500,000	EUR	2,099,061	2,413,125	1.32
Banco Comercial Portugues SA 8.125% Perpetual	400,000	EUR	400,000	406,841	0.22
EDP - Energias de Portugal SA 1.500% 14/03/2082	6,000,000	EUR	5,688,478	5,506,500	3.01
			8,187,539	**8,326,466**	**4.55**
Spain					
Abanca Corp. Bancaria SA 4.625% 07/04/2030	1,000,000	EUR	938,009	995,000	0.54
Abanca Corp. Bancaria SA 8.375% 23/09/2033 EMTN	1,000,000	EUR	1,000,000	1,108,096	0.61
Banco Bilbao Vizcaya Argentaria SA 6.000% Perpetual	3,000,000	EUR	2,904,129	2,984,812	1.63
Banco de Credito Social Cooperativo SA 7.500% 14/09/2029 EMTN	1,000,000	EUR	1,000,000	1,107,471	0.60
Banco de Sabadell SA 5.750% Perpetual	2,000,000	EUR	1,830,568	1,952,500	1.07
Bankinter SA 6.250% Perpetual	2,000,000	EUR	1,931,012	2,000,000	1.09
CaixaBank SA 5.875% Perpetual	2,000,000	EUR	1,898,230	1,958,085	1.07
Ibercaja Banco SA 2.750% 23/07/2030	500,000	EUR	483,413	487,300	0.27
			11,985,361	**12,593,264**	**6.88**

Statement of Investments (continued)
As at June 30, 2024
(expressed in EUR)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Sweden					
Heimstaden Bostad AB 2.625% Perpetual	1,000,000	EUR	821,418	617,500	0.34
			821,418	**617,500**	**0.34**
Total - Variable rate bonds			**70,090,346**	**70,666,576**	**38.62**
Investment Funds					
France					
Natixis Investment Managers International - Ostrum SRI Money Plus	115	EUR	12,318,027	12,425,259	6.79
			12,318,027	**12,425,259**	**6.79**
Luxembourg					
Natixis International Funds (Lux) I - Ostrum Short Term Global High Income Fund	40,000	EUR	4,410,117	4,875,200	2.67
			4,410,117	**4,875,200**	**2.67**
Total - Investment Funds			**16,728,144**	**17,300,459**	**9.46**
Total - Transferable securities admitted to an official stock exchange listing			**172,682,231**	**174,518,604**	**95.38**
Transferable securities dealt in on another regulated market					
Fixed rate bonds					
Switzerland					
Credit Suisse Group AG 7.500% Perpetual	2,000,000	USD	1,918,979	57,189	0.03
			1,918,979	**57,189**	**0.03**
United States					
Caesars Entertainment Inc 7.000% 15/02/2030 144A(2)	1,000,000	USD	943,844	953,283	0.52
Coty Inc/HFC Prestige Products Inc/HFC Prestige International US LLC 4.750% 15/01/2029 144A(2)	1,000,000	USD	885,149	886,799	0.49
IQVIA Inc 5.000% 15/10/2026 144A(2)	3,500,000	USD	3,198,464	3,204,204	1.75
			5,027,457	**5,044,286**	**2.76**
Total - Fixed rate bonds			**6,946,436**	**5,101,475**	**2.79**
Total - Transferable securities dealt in on another regulated market			**6,946,436**	**5,101,475**	**2.79**
TOTAL INVESTMENT PORTFOLIO			**179,628,667**	**179,620,079**	**98.17**

(2) See Note 14.

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

The accompanying notes form an integral part of these financial statements.

Natixis International Funds (Lux) I

Ostrum Global Inflation Fund

Statistics
As at June 30, 2024

Net asset value per share	
DH-I/A (EUR)	98.28
I/A (EUR)	140.39
N/A (EUR)	92.83
R/A (EUR)	128.29
R/D (EUR)	62.80
Number of shares outstanding	
DH-I/A (EUR)	54,798.425
I/A (EUR)	158,191.655
N/A (EUR)	2,139.431
R/A (EUR)	11,479.444
R/D (EUR)	19,517.730

Natixis International Funds (Lux) I

Ostrum Global Inflation Fund

Statement of Investments
As at June 30, 2024
(expressed in EUR)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Transferable securities admitted to an official stock exchange listing					
Fixed rate bonds					
Australia					
Australia Government Bond 0.250% 21/11/2032	450,000	AUD	272,116	283,952	0.93
Australia Government Bond 1.000% 21/02/2050	50,000	AUD	38,885	29,071	0.09
Australia Government Bond 1.250% 21/08/2040	50,000	AUD	39,494	35,362	0.12
Australia Government Bond 2.000% 21/08/2035	25,000	AUD	22,679	20,860	0.07
Australia Government Bond 2.500% 20/09/2030	75,000	AUD	61,628	69,884	0.23
			434,802	**439,129**	**1.44**
Canada					
Canadian Government Real Return Bond 1.250% 01/12/2047	173,248	CAD	135,636	109,016	0.36
			135,636	**109,016**	**0.36**
France					
French Republic Government Bond OAT 0.100% 25/07/2031 144A(2)	1,256,094	EUR	1,261,196	1,183,396	3.88
French Republic Government Bond OAT 0.100% 25/07/2038 144A(2)	117,457	EUR	118,738	101,074	0.33
French Republic Government Bond OAT 0.100% 25/07/2047 144A(2)	200,134	EUR	229,005	155,011	0.51
French Republic Government Bond OAT 0.100% 25/07/2053 144A(2)	82,220	EUR	100,793	61,023	0.20
French Republic Government Bond OAT 0.700% 25/07/2030 144A(2)	1,005,416	EUR	1,010,342	992,063	3.25
French Republic Government Bond OAT 1.800% 25/07/2040 144A(2)	239,765	EUR	340,948	259,405	0.85
French Republic Government Bond OAT 3.150% 25/07/2032 144A(2)	387,378	EUR	516,619	450,936	1.48
			3,577,641	**3,202,908**	**10.50**
Germany					
Deutsche Bundesrepublik Inflation Linked Bond 0.100% 15/04/2046	209,967	EUR	291,879	192,636	0.63
			291,879	**192,636**	**0.63**
Great Britain					
United Kingdom Inflation-Linked Gilt 0.125% 22/03/2026	760,334	GBP	873,344	888,100	2.91
United Kingdom Inflation-Linked Gilt 0.125% 10/08/2031	65,565	GBP	78,527	76,099	0.25
United Kingdom Inflation-Linked Gilt 0.125% 10/08/2041	144,347	GBP	234,014	144,375	0.47
United Kingdom Inflation-Linked Gilt 0.125% 22/03/2044	368,448	GBP	527,626	347,773	1.14
United Kingdom Inflation-Linked Gilt 0.125% 10/08/2048	392,294	GBP	711,880	345,940	1.14
United Kingdom Inflation-Linked Gilt 0.125% 22/11/2056	188,951	GBP	385,486	152,735	0.50
United Kingdom Inflation-Linked Gilt 0.125% 22/03/2058	517,572	GBP	1,039,335	412,682	1.35
United Kingdom Inflation-Linked Gilt 0.125% 22/11/2065	134,525	GBP	318,165	101,043	0.33
United Kingdom Inflation-Linked Gilt 0.125% 22/03/2068	306,828	GBP	524,912	226,680	0.74

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in EUR)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
United Kingdom Inflation-Linked Gilt 0.125% 22/03/2073	24,974	GBP	94,002	19,064	0.06
United Kingdom Inflation-Linked Gilt 0.250% 22/03/2052	461,268	GBP	683,778	402,845	1.32
United Kingdom Inflation-Linked Gilt 0.375% 22/03/2062	302,020	GBP	700,226	259,025	0.85
United Kingdom Inflation-Linked Gilt 0.500% 22/03/2050	400,515	GBP	630,438	382,301	1.25
United Kingdom Inflation-Linked Gilt 0.625% 22/03/2040	231,154	GBP	335,503	255,349	0.84
United Kingdom Inflation-Linked Gilt 0.750% 22/11/2047	268,691	GBP	503,514	280,174	0.92
United Kingdom Inflation-Linked Gilt 1.125% 22/11/2037	571,095	GBP	671,629	693,928	2.28
United Kingdom Inflation-Linked Gilt 1.250% 22/11/2027	872,894	GBP	1,077,544	1,060,510	3.48
United Kingdom Inflation-Linked Gilt 1.250% 22/11/2032	469,874	GBP	627,001	589,436	1.93
United Kingdom Inflation-Linked Gilt 1.250% 22/11/2055	17,027	GBP	39,522	19,529	0.07
United Kingdom Inflation-Linked Gilt 2.000% 26/01/2035	220,000	GBP	711,894	637,227	2.09
			10,768,340	**7,294,815**	**23.92**
Italy					
Italy Buoni Poliennali Del Tesoro 0.150% 15/05/2051 144A[(2)]	180,258	EUR	179,926	108,772	0.36
			179,926	**108,772**	**0.36**
Japan					
Japanese Government CPI Linked Bond 0.100% 10/03/2028	108,707,000	JPY	817,776	660,218	2.16
Japanese Government CPI Linked Bond 0.100% 10/03/2029	107,957,000	JPY	815,677	658,080	2.16
			1,633,453	**1,318,298**	**4.32**
Mexico					
Mexican Udibonos 3.000% 03/12/2026	12,193,965	MXN	626,940	575,159	1.89
			626,940	**575,159**	**1.89**
New Zealand					
New Zealand Government Inflation Linked Bond 2.500% 20/09/2035	500,000	NZD	355,002	363,964	1.19
New Zealand Government Inflation Linked Bond 3.000% 20/09/2030	65,000	NZD	49,060	50,630	0.17
			404,062	**414,594**	**1.36**
Spain					
Spain Government Inflation Linked Bond 0.700% 30/11/2033 144A[(2)]	1,723,078	EUR	1,692,219	1,636,742	5.37
Spain Government Inflation Linked Bond 2.050% 30/11/2039 144A[(2)]	232,258	EUR	249,380	247,495	0.81
			1,941,599	**1,884,237**	**6.18**
United States					
U.S. Treasury Inflation Indexed Bonds 0.125% 15/02/2051	132,476	USD	132,481	72,465	0.24
U.S. Treasury Inflation Indexed Bonds 0.625% 15/02/2043	1,568,347	USD	1,378,836	1,109,175	3.64

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in EUR)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
U.S. Treasury Inflation Indexed Bonds 0.750% 15/02/2042	1,329,062	USD	1,130,386	977,343	3.20
U.S. Treasury Inflation Indexed Bonds 0.750% 15/02/2045	258,315	USD	237,285	182,324	0.60
U.S. Treasury Inflation Indexed Bonds 1.000% 15/02/2046	182,483	USD	177,785	134,175	0.44
U.S. Treasury Inflation Indexed Bonds 1.000% 15/02/2049	292,819	USD	297,543	209,827	0.69
U.S. Treasury Inflation Indexed Bonds 2.125% 15/02/2040	310,443	USD	293,570	288,755	0.95
U.S. Treasury Inflation Indexed Bonds 2.125% 15/02/2041	565,553	USD	540,334	526,908	1.73
U.S. Treasury Inflation Indexed Bonds 3.625% 15/04/2028	1,357,013	USD	1,290,896	1,331,551	4.37
U.S. Treasury Inflation Indexed Bonds 3.875% 15/04/2029	1,659,351	USD	1,548,704	1,673,908	5.49
U.S. Treasury Inflation Indexed Note 0.125% 15/07/2026	130,808	USD	105,388	116,671	0.38
U.S. Treasury Inflation Indexed Note 0.125% 15/01/2030	1,525,800	USD	1,340,707	1,283,289	4.21
U.S. Treasury Inflation Indexed Note 0.125% 15/01/2032	452,444	USD	374,973	366,409	1.20
U.S. Treasury Inflation Indexed Note 0.500% 15/01/2028	1,461,823	USD	1,328,385	1,285,771	4.22
U.S. Treasury Inflation Indexed Note 0.625% 15/07/2032	107,916	USD	98,123	90,547	0.30
U.S. Treasury Inflation Indexed Note 0.750% 15/07/2028	630,801	USD	565,619	559,625	1.83
U.S. Treasury Inflation Indexed Note 1.125% 15/01/2033	210,522	USD	192,493	182,256	0.60
U.S. Treasury Inflation Indexed Note 1.375% 15/07/2033	619,440	USD	553,732	547,650	1.79
			11,587,240	**10,938,649**	**35.88**
Total - Fixed rate bonds			**31,581,518**	**26,478,213**	**86.84**
Total - Transferable securities admitted to an official stock exchange listing			**31,581,518**	**26,478,213**	**86.84**
Other transferable securities					
Fixed rate bonds					
Canada					
Canadian Government Real Return Bond 0.500% 01/12/2050	61,785	CAD	44,069	32,402	0.11
Canadian Government Real Return Bond 1.500% 01/12/2044	72,242	CAD	59,219	47,322	0.15
Canadian Government Real Return Bond 2.000% 01/12/2041	215,156	CAD	181,765	151,874	0.50
			285,053	**231,598**	**0.76**

Statement of Investments (continued)
As at June 30, 2024
(expressed in EUR)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
New Zealand					
New Zealand Government Inflation Linked Bond 2.500% 20/09/2040	46,000	NZD	35,352	32,178	0.10
			35,352	**32,178**	**0.10**
Total - Fixed rate bonds			**320,405**	**263,776**	**0.86**
Total - Other transferable securities			**320,405**	**263,776**	**0.86**
TOTAL INVESTMENT PORTFOLIO			**31,901,923**	**26,741,989**	**87.70**

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

The accompanying notes form an integral part of these financial statements.

Natixis International Funds (Lux) I

Ostrum Short Term Global High Income Fund

Statistics
As at June 30, 2024

Net asset value per share	
H-I/A (EUR)	121.89
H-R/A (EUR)	110.71
H-RE/A (EUR)	109.41
H-S/A (EUR)	111.45
I/A (USD)	144.45
R/A (USD)	128.69
R/D (USD)	106.92
RE/A (USD)	124.77

Number of shares outstanding	
H-I/A (EUR)	296,515.000
H-R/A (EUR)	41,941.855
H-RE/A (EUR)	1,368.353
H-S/A (EUR)	73,492.000
I/A (USD)	2,535.000
R/A (USD)	4,994.961
R/D (USD)	3,188.180
RE/A (USD)	460.458

Natixis International Funds (Lux) I

Ostrum Short Term Global High Income Fund

Statement of Investments
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Transferable securities admitted to an official stock exchange listing					
Fixed rate bonds					
Czech Republic					
Allwyn International AS 3.875% 15/02/2027	100,000	EUR	106,533	105,113	0.19
			106,533	**105,113**	**0.19**
France					
Afflelou SAS 4.250% 19/05/2026	700,000	EUR	742,650	742,870	1.38
Air France-KLM 7.250% 31/05/2026 EMTN	400,000	EUR	428,925	450,028	0.83
Crown European Holdings SA 2.625% 30/09/2024	300,000	EUR	310,265	320,263	0.59
Crown European Holdings SA 3.375% 15/05/2025	300,000	EUR	314,531	318,930	0.59
Forvia SE 2.750% 15/02/2027	900,000	EUR	927,902	920,342	1.70
iliad SA 5.375% 14/06/2027	900,000	EUR	980,478	980,587	1.81
Loxam SAS 3.750% 15/07/2026	600,000	EUR	640,384	634,924	1.18
Mobilux Finance SAS 4.250% 15/07/2028	500,000	EUR	490,839	503,990	0.93
Paprec Holding SA 6.500% 17/11/2027	900,000	EUR	1,000,501	1,006,794	1.86
Picard Groupe SAS 6.375% 01/07/2029	200,000	EUR	213,630	213,904	0.40
Rexel SA 2.125% 15/06/2028	600,000	EUR	580,555	591,834	1.10
SNF Group SACA 2.000% 01/02/2026	700,000	EUR	794,993	725,843	1.34
Valeo SE 1.000% 03/08/2028 EMTN	500,000	EUR	470,422	469,101	0.87
			7,896,075	**7,879,410**	**14.58**
Germany					
Cheplapharm Arzneimittel GmbH 3.500% 11/02/2027	600,000	EUR	617,637	615,270	1.14
Cheplapharm Arzneimittel GmbH 4.375% 15/01/2028	400,000	EUR	420,713	406,438	0.75
Deutsche Bank AG 4.500% 01/04/2025	1,000,000	USD	985,425	987,329	1.83
Deutsche Lufthansa AG 2.000% 14/07/2024 EMTN	200,000	EUR	235,833	214,200	0.40
Mahle GmbH 2.375% 14/05/2028 EMTN	400,000	EUR	362,224	379,809	0.70
Nidda Healthcare Holding GmbH 7.500% 21/08/2026	600,000	EUR	632,423	660,191	1.22
Schaeffler AG 2.750% 12/10/2025 EMTN	500,000	EUR	534,500	526,497	0.97
Schaeffler AG 4.500% 14/08/2026 EMTN	400,000	EUR	437,583	431,487	0.80
Schaeffler AG 4.500% 28/03/2030 EMTN	300,000	EUR	323,828	317,545	0.59
ZF Finance GmbH 3.000% 21/09/2025 EMTN	900,000	EUR	1,046,926	949,103	1.75
			5,597,092	**5,487,869**	**10.15**
Great Britain					
International Game Technology PLC 3.500% 15/06/2026	600,000	EUR	652,744	634,369	1.17
Vmed O2 UK Financing I PLC 4.000% 31/01/2029	500,000	GBP	558,306	546,407	1.01
			1,211,050	**1,180,776**	**2.18**
Italy					
Mundys SpA 1.875% 12/02/2028	600,000	EUR	600,489	589,613	1.09
Nexi SpA 1.625% 30/04/2026	600,000	EUR	623,102	613,315	1.13
Pirelli & C SpA 3.875% 02/07/2029 EMTN	100,000	EUR	106,652	106,933	0.20
Telecom Italia SpA/Milano 6.875% 15/02/2028	500,000	EUR	568,658	570,575	1.06
			1,898,901	**1,880,436**	**3.48**
Jersey					
Adient Global Holdings Ltd 3.500% 15/08/2024	74,727	EUR	87,665	79,893	0.15
Avis Budget Finance PLC 7.000% 28/02/2029	300,000	EUR	322,983	316,300	0.58
			410,648	**396,193**	**0.73**

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Luxembourg					
Cirsa Finance International Sarl 10.375% 30/11/2027	270,000	EUR	312,301	308,905	0.57
CPI Property Group SA 1.625% 23/04/2027 EMTN	300,000	EUR	279,155	287,363	0.53
			591,456	**596,268**	**1.10**
Netherlands					
Dufry One BV 3.625% 15/04/2026	1,100,000	CHF	1,208,036	1,233,764	2.28
Goodyear Europe BV 2.750% 15/08/2028	400,000	EUR	397,926	387,459	0.72
Heimstaden Bostad Treasury BV 0.625% 24/07/2025 EMTN	200,000	EUR	199,397	199,768	0.37
Heimstaden Bostad Treasury BV 1.375% 24/07/2028 EMTN	300,000	EUR	264,412	261,644	0.48
Odido Holding BV 3.750% 15/01/2029	500,000	EUR	508,846	505,882	0.94
OI European Group BV 2.875% 15/02/2025	900,000	EUR	993,982	954,263	1.77
OI European Group BV 5.250% 01/06/2029	300,000	EUR	326,100	322,647	0.60
Phoenix PIB Dutch Finance BV 2.375% 05/08/2025	400,000	EUR	474,827	417,890	0.77
PPF Telecom Group BV 2.125% 31/01/2025 EMTN	300,000	EUR	364,561	317,420	0.59
Q-Park Holding I BV 2.000% 01/03/2027	800,000	EUR	798,127	807,294	1.49
Saipem Finance International BV 4.875% 30/05/2030 EMTN	400,000	EUR	433,360	427,705	0.79
Summer BidCo BV 10.000% 15/02/2029	102,986	EUR	112,257	111,010	0.21
Teva Pharmaceutical Finance Netherlands II BV 1.875% 31/03/2027	300,000	EUR	300,961	299,428	0.55
Teva Pharmaceutical Finance Netherlands II BV 3.750% 09/05/2027	200,000	EUR	202,967	209,123	0.39
Teva Pharmaceutical Finance Netherlands II BV 6.000% 31/01/2025	500,000	EUR	536,211	537,858	0.99
United Group BV 3.125% 15/02/2026	500,000	EUR	520,204	520,737	0.96
United Group BV 4.000% 15/11/2027	400,000	EUR	392,025	415,839	0.77
			8,034,199	**7,929,731**	**14.67**
Romania					
RCS & RDS SA 2.500% 05/02/2025	600,000	EUR	659,467	632,900	1.17
RCS & RDS SA 3.250% 05/02/2028	100,000	EUR	101,348	99,995	0.19
			760,815	**732,895**	**1.36**
Spain					
Banco de Sabadell SA 5.625% 06/05/2026 EMTN	500,000	EUR	547,385	552,541	1.02
Cellnex Finance Co SA 1.000% 15/09/2027 EMTN	300,000	EUR	291,465	295,274	0.55
Cellnex Finance Co SA 2.250% 12/04/2026 EMTN	500,000	EUR	526,643	522,837	0.97
Lorca Telecom Bondco SA 4.000% 18/09/2027	1,300,000	EUR	1,354,188	1,358,652	2.51
			2,719,681	**2,729,304**	**5.05**
Sweden					
Verisure Holding AB 3.875% 15/07/2026	500,000	EUR	534,088	529,176	0.98
Verisure Midholding AB 5.250% 15/02/2029	600,000	EUR	631,088	627,293	1.16
			1,165,176	**1,156,469**	**2.14**
United States					
Ball Corp 5.250% 01/07/2025	1,000,000	USD	997,061	997,912	1.85
Berry Global Inc 1.000% 15/01/2025	400,000	EUR	424,112	420,239	0.78
Coty Inc 3.875% 15/04/2026	1,000,000	EUR	1,160,864	1,065,320	1.97
Coty Inc 4.500% 15/05/2027	200,000	EUR	216,680	215,958	0.40
Crown Americas LLC/Crown Americas Capital Corp V 4.250% 30/09/2026	400,000	USD	389,680	385,419	0.71
Ford Motor Credit Co LLC 1.744% 19/07/2024 EMTN	200,000	EUR	222,741	214,082	0.40
Ford Motor Credit Co LLC 4.687% 09/06/2025	400,000	USD	393,776	395,379	0.73

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
General Motors Financial Co Inc 5.150% 15/08/2026 EMTN	300,000	GBP	362,040	375,975	0.70
General Motors Financial Co Inc 5.400% 06/04/2026	100,000	USD	99,326	99,773	0.18
HCA Inc 5.375% 01/02/2025	500,000	USD	504,189	498,182	0.92
Howmet Aerospace Inc 5.900% 01/02/2027	500,000	USD	500,780	506,068	0.94
IQVIA Inc 2.875% 15/09/2025	400,000	EUR	452,665	421,676	0.78
MGM Resorts International 5.750% 15/06/2025	1,300,000	USD	1,299,281	1,295,762	2.40
Silgan Holdings Inc 3.250% 15/03/2025	400,000	EUR	455,354	424,374	0.78
T-Mobile USA Inc 3.550% 08/05/2029	500,000	EUR	534,459	536,976	0.99
			8,013,008	**7,853,095**	**14.53**
Total - Fixed rate bonds			**38,404,634**	**37,927,559**	**70.16**
Variable rate bonds					
France					
Accor SA 2.625% Perpetual	300,000	EUR	299,899	316,049	0.59
BNP Paribas SA 7.375% Perpetual	400,000	USD	392,859	399,355	0.74
Electricite de France SA 5.375% Perpetual EMTN	400,000	EUR	426,584	427,662	0.79
Kapla Holding SAS 7.219% 31/07/2030	500,000	EUR	543,125	536,411	0.99
RCI Banque SA 2.625% 18/02/2030	700,000	EUR	718,006	737,110	1.36
			2,380,473	**2,416,587**	**4.47**
Germany					
Infineon Technologies AG 2.875% Perpetual EMTN	300,000	EUR	308,508	317,068	0.59
PrestigeBidCo GmbH 7.442% 01/07/2029	200,000	EUR	214,980	215,774	0.40
			523,488	**532,842**	**0.99**
Luxembourg					
Lion/Polaris Lux 4 SA 7.334% 01/07/2029	200,000	EUR	213,630	214,129	0.40
SES SA 2.875% Perpetual	500,000	EUR	504,620	504,593	0.93
			718,250	**718,722**	**1.33**
Netherlands					
Abertis Infraestructuras Finance BV 3.248% Perpetual	400,000	EUR	393,081	416,911	0.77
Telefonica Europe BV 4.375% Perpetual	300,000	EUR	309,560	321,544	0.60
			702,641	**738,455**	**1.37**
Portugal					
Banco Comercial Portugues SA 6.888% 07/12/2027 EMTN	500,000	EUR	545,550	568,615	1.05
EDP - Energias de Portugal SA 1.875% 02/08/2081	100,000	EUR	97,010	101,570	0.19
			642,560	**670,185**	**1.24**
Spain					
Abanca Corp. Bancaria SA 4.625% 07/04/2030	400,000	EUR	412,463	426,556	0.79
Banco de Credito Social Cooperativo SA 7.500% 14/09/2029 EMTN	300,000	EUR	322,822	356,080	0.66
Bankinter SA 6.250% Perpetual	200,000	EUR	208,516	214,350	0.39
Ibercaja Banco SA 2.750% 23/07/2030	600,000	EUR	592,512	626,716	1.16
Unicaja Banco SA 7.250% 15/11/2027 EMTN	500,000	EUR	542,795	568,462	1.05
			2,079,108	**2,192,164**	**4.05**
Total - Variable rate bonds			**7,046,520**	**7,268,955**	**13.45**
Total - Transferable securities admitted to an official stock exchange listing			**45,451,154**	**45,196,514**	**83.61**

Natixis International Funds (Lux) I

Ostrum Short Term Global High Income Fund

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Face value	Currency	Cost	Evaluation	% of Net Assets
Transferable securities dealt in on another regulated market					
Fixed rate bonds					
France					
SNF Group SACA 3.125% 15/03/2027 144A[2]	650,000	USD	601,220	597,680	1.11
			601,220	**597,680**	**1.11**
Great Britain					
International Game Technology PLC 4.125% 15/04/2026 144A[2]	200,000	USD	192,605	194,701	0.36
International Game Technology PLC 6.250% 15/01/2027 144A[2]	600,000	USD	593,930	601,961	1.11
			786,535	**796,662**	**1.47**
Jersey					
Adient Global Holdings Ltd 4.875% 15/08/2026 144A[2]	400,000	USD	393,534	389,029	0.72
			393,534	**389,029**	**0.72**
Netherlands					
Teva Pharmaceutical Finance Netherlands III BV 7.125% 31/01/2025	400,000	USD	400,640	400,968	0.74
			400,640	**400,968**	**0.74**
United States					
Avis Budget Car Rental LLC/Avis Budget Finance Inc 5.750% 15/07/2027 144A[2]	200,000	USD	191,467	193,910	0.36
Caesars Entertainment Inc 7.000% 15/02/2030 144A[2]	700,000	USD	716,371	715,177	1.32
CCO Holdings LLC/CCO Holdings Capital Corp 5.500% 01/05/2026 144A[2]	1,000,000	USD	989,600	988,235	1.83
Coty Inc/HFC Prestige Products Inc/HFC Prestige International US LLC 4.750% 15/01/2029 144A[2]	200,000	USD	189,811	190,085	0.35
IQVIA Inc 5.000% 15/10/2026 144A[2]	1,000,000	USD	979,390	981,173	1.81
Sealed Air Corp 5.500% 15/09/2025 144A[2]	700,000	USD	700,011	698,086	1.29
ZF North America Capital Inc 4.750% 29/04/2025	200,000	USD	198,202	197,498	0.37
			3,964,852	**3,964,164**	**7.33**
Total - Fixed rate bonds			**6,146,781**	**6,148,503**	**11.37**
Total - Transferable securities dealt in on another regulated market			**6,146,781**	**6,148,503**	**11.37**
TOTAL INVESTMENT PORTFOLIO			**51,597,935**	**51,345,017**	**94.98**

(2) See Note 14.

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

The accompanying notes form an integral part of these financial statements.

Natixis International Funds (Lux) I

Loomis Sayles Global Multi Asset Income Fund

Statistics
As at June 30, 2024

Net asset value per share	
H-N/A (EUR)	115.61
H-R/A (EUR)	114.95
H-R/D (EUR)	95.03
H-R/DM (EUR)	95.56
H-S/A (EUR)	120.97
I/A (USD)	153.91
I/D (USD)	114.59
I/DIVM (USD)	105.80
R/A (USD)	143.42
R/D (USD)	118.64
Number of shares outstanding	
H-N/A (EUR)	113.773
H-R/A (EUR)	54.526
H-R/D (EUR)	490.000
H-R/DM (EUR)	83.940
H-S/A (EUR)	78,000.000
I/A (USD)	3,473.877
I/D (USD)	36.490
I/DIVM (USD)	32.875
R/A (USD)	472.708
R/D (USD)	477.692

Natixis International Funds (Lux) I

Loomis Sayles Global Multi Asset Income Fund

Statement of Investments
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Transferable securities admitted to an official stock exchange listing					
Shares					
Australia					
Fortescue Ltd	891	AUD	12,761	12,740	0.12
Rio Tinto Ltd	270	AUD	20,584	21,458	0.20
Wesfarmers Ltd	525	AUD	17,868	22,854	0.21
Woodside Energy Group Ltd	1,174	AUD	25,185	22,118	0.20
			76,398	**79,170**	**0.73**
Brazil					
Cury Construtora e Incorporadora SA	400	BRL	1,405	1,484	0.01
Grupo SBF SA	1,000	BRL	2,211	2,160	0.02
Marcopolo SA Preferred Convertible	2,000	BRL	2,335	2,287	0.02
Santos Brasil Participacoes SA	1,100	BRL	2,417	2,703	0.03
			8,368	**8,634**	**0.08**
Canada					
Agnico Eagle Mines Ltd	200	CAD	13,131	13,078	0.12
Manulife Financial Corp	600	CAD	11,513	15,974	0.15
Nutrien Ltd	200	CAD	11,806	10,180	0.09
Sun Life Financial Inc	400	CAD	20,366	19,609	0.18
Suncor Energy Inc	400	CAD	12,405	15,245	0.14
			69,221	**74,086**	**0.68**
China					
Alibaba Group Holding Ltd	400	HKD	4,396	3,612	0.03
HUYA Inc ADR	100	USD	429	395	0.00
Maoyan Entertainment 144A[(2)]	1,000	HKD	1,101	1,031	0.01
Meituan 144A[(2)]	300	HKD	4,733	4,269	0.04
Poly Property Services Co Ltd	400	HKD	1,688	1,481	0.01
SciClone Pharmaceuticals Holdings Ltd 144A[(2)]	1,000	HKD	2,383	2,398	0.02
Tencent Holdings Ltd	100	HKD	5,079	4,770	0.05
Yihai International Holding Ltd	300	HKD	544	503	0.01
			20,353	**18,459**	**0.17**
France					
AXA SA	597	EUR	17,873	19,560	0.18
Cie de Saint-Gobain SA	189	EUR	11,655	14,710	0.14
Danone SA	356	EUR	22,109	21,778	0.20
Pernod Ricard SA	104	EUR	17,725	14,122	0.13
Sanofi SA	302	EUR	31,867	29,111	0.27

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
TotalEnergies SE	549	EUR	32,845	36,674	0.34
Vinci SA	200	EUR	23,130	21,088	0.19
			157,204	**157,043**	**1.45**
Germany					
Allianz SE	111	EUR	26,048	30,871	0.28
Bayerische Motoren Werke AG	147	EUR	16,614	13,924	0.13
Deutsche Post AG	394	EUR	18,249	15,957	0.15
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	43	EUR	16,094	21,522	0.20
Siemens AG	193	EUR	33,455	35,934	0.33
			110,460	**118,208**	**1.09**
Great Britain					
3i Group PLC	388	GBP	14,665	15,038	0.14
Anglo American PLC	450	GBP	13,389	14,232	0.13
BAE Systems PLC	1,024	GBP	12,965	17,087	0.16
Diageo PLC	777	GBP	27,560	24,452	0.22
National Grid PLC	1,542	GBP	19,974	17,204	0.16
Reckitt Benckiser Group PLC	302	GBP	22,589	16,347	0.15
Rio Tinto PLC	437	GBP	28,393	28,731	0.26
SSE PLC	656	GBP	15,032	14,839	0.14
Unilever PLC	685	GBP	36,069	37,624	0.35
			190,636	**185,554**	**1.71**
Hong Kong					
CK Asset Holdings Ltd	3,500	HKD	13,898	13,112	0.12
Hong Kong Exchanges & Clearing Ltd	400	HKD	12,994	12,819	0.12
			26,892	**25,931**	**0.24**
India					
360 ONE WAM Ltd	219	INR	2,083	2,574	0.03
Angel One Ltd	60	INR	1,912	1,872	0.02
Apar Industries Ltd	24	INR	2,405	2,439	0.02
Castrol India Ltd	970	INR	2,388	2,334	0.02
Cochin Shipyard Ltd 144A[(2)]	193	INR	4,746	5,127	0.05
Computer Age Management Services Ltd	56	INR	2,426	2,426	0.02
Elecon Engineering Co Ltd	149	INR	2,379	2,362	0.02
Fortis Healthcare Ltd	414	INR	2,344	2,360	0.02
GlaxoSmithKline Pharmaceuticals Ltd	73	INR	2,322	2,321	0.02
Global Health Ltd/India	127	INR	1,900	1,993	0.02
Godawari Power & Ispat Ltd	179	INR	2,350	2,284	0.02
Gujarat Narmada Valley Fertilizers & Chemicals Ltd	285	INR	2,365	2,428	0.02

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Gujarat Pipavav Port Ltd	986	INR	2,386	2,474	0.02
ICICI Securities Ltd 144A[(2)]	270	INR	2,329	2,453	0.02
Jamna Auto Industries Ltd	1,540	INR	2,380	2,279	0.02
JK Paper Ltd	447	INR	2,389	2,906	0.03
Karur Vysya Bank Ltd/The	925	INR	2,299	2,293	0.02
Mahanagar Gas Ltd	132	INR	2,397	2,528	0.03
MSTC Ltd	224	INR	2,345	2,303	0.02
Natco Pharma Ltd	166	INR	2,332	2,323	0.02
Nippon Life India Asset Management Ltd 144A[(2)]	318	INR	2,449	2,458	0.02
Poonawalla Fincorp Ltd	442	INR	2,345	2,168	0.02
Rain Industries Ltd	1,116	INR	2,225	2,152	0.02
SKF India Ltd	30	INR	2,412	2,327	0.02
Sun TV Network Ltd	26	INR	240	234	0.00
Tanla Platforms Ltd	109	INR	1,242	1,231	0.01
Triveni Turbine Ltd	353	INR	2,394	2,627	0.03
Ujjivan Small Finance Bank Ltd 144A[(2)]	3,892	INR	2,337	2,103	0.02
Zensar Technologies Ltd	281	INR	2,398	2,518	0.02
			66,519	**67,897**	**0.62**
Indonesia					
Perusahaan Gas Negara Tbk PT	26,400	IDR	2,322	2,483	0.02
			2,322	**2,483**	**0.02**
Ireland					
Medtronic PLC	400	USD	32,552	31,484	0.29
			32,552	**31,484**	**0.29**
Israel					
Azrieli Group Ltd	21	ILS	1,394	1,232	0.01
			1,394	**1,232**	**0.01**
Japan					
Bridgestone Corp	400	JPY	16,808	15,720	0.14
Canon Inc	500	JPY	13,340	13,534	0.12
Daiwa House Industry Co Ltd	100	JPY	2,856	2,535	0.02
Honda Motor Co Ltd	1,900	JPY	17,979	20,316	0.19
Hulic Co Ltd	100	JPY	922	886	0.01
ITOCHU Corp	400	JPY	14,120	19,530	0.18
KDDI Corp	600	JPY	18,435	15,867	0.15
Kirin Holdings Co Ltd	1,200	JPY	17,090	15,464	0.14
Komatsu Ltd	500	JPY	13,255	14,519	0.13
Mitsui & Co Ltd	800	JPY	12,916	18,157	0.17
Nippon Telegraph & Telephone Corp	12,700	JPY	12,324	11,985	0.11

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
SoftBank Corp	1,200	JPY	14,061	14,655	0.14
Sun Frontier Fudousan Co Ltd	100	JPY	1,027	1,252	0.01
Tokio Marine Holdings Inc	500	JPY	10,867	18,665	0.17
Toyota Motor Corp	2,800	JPY	41,699	57,267	0.53
			207,699	**240,352**	**2.21**
Malaysia					
IJM Corp Bhd	3,200	MYR	1,996	2,069	0.02
			1,996	**2,069**	**0.02**
Mexico					
Alsea SAB de CV	700	MXN	2,275	2,435	0.02
GCC SAB de CV	100	MXN	954	943	0.01
			3,229	**3,378**	**0.03**
Netherlands					
Koninklijke Ahold Delhaize NV	518	EUR	15,707	15,317	0.14
Koninklijke KPN NV	3,664	EUR	13,993	14,058	0.13
Stellantis NV	632	EUR	11,760	12,511	0.11
			41,460	**41,886**	**0.38**
Poland					
Alior Bank SA	104	PLN	2,405	2,648	0.03
KRUK SA	22	PLN	2,483	2,531	0.02
XTB SA 144A[(2)]	140	PLN	2,376	2,495	0.02
			7,264	**7,674**	**0.07**
Qatar					
Gulf International Services QSC	1,146	QAR	1,018	1,032	0.01
			1,018	**1,032**	**0.01**
Singapore					
DBS Group Holdings Ltd	600	SGD	12,918	15,845	0.15
Oversea-Chinese Banking Corp Ltd	1,400	SGD	13,224	14,906	0.14
United Overseas Bank Ltd	700	SGD	16,066	16,182	0.15
UOL Group Ltd	100	SGD	468	384	0.00
			42,676	**47,317**	**0.44**
South Africa					
AVI Ltd	503	ZAR	2,361	2,606	0.02
Truworths International Ltd	539	ZAR	2,406	2,753	0.03
			4,767	**5,359**	**0.05**
South Korea					
Boryung	318	KRW	2,341	2,218	0.02
Cheryong Electric Co Ltd	31	KRW	1,711	2,061	0.02
Chong Kun Dang Pharmaceutical Corp	31	KRW	2,283	2,205	0.02

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
CJ Corp	13	KRW	1,215	1,148	0.01
Hana Tour Service Inc	56	KRW	2,361	2,380	0.02
Hancom Inc	20	KRW	361	329	0.00
Hankook & Co Co Ltd	82	KRW	896	906	0.01
Hanwha General Insurance Co Ltd	658	KRW	2,259	2,388	0.02
Hyosung TNC Corp	1	KRW	270	251	0.00
Hyundai Marine & Fire Insurance Co Ltd	98	KRW	2,314	2,456	0.02
Hyundai Rotem Co Ltd	85	KRW	2,341	2,519	0.03
Hyundai Wia Corp	26	KRW	1,064	1,094	0.01
JB Financial Group Co Ltd	238	KRW	2,316	2,531	0.03
JW Pharmaceutical Corp	109	KRW	2,262	2,395	0.02
KCC Corp	11	KRW	2,231	2,465	0.02
KEPCO Plant Service & Engineering Co Ltd	9	KRW	238	248	0.00
Samsung Securities Co Ltd	89	KRW	2,348	2,573	0.03
Samyang Foods Co Ltd	2	KRW	953	972	0.01
SL Corp	73	KRW	2,354	2,365	0.02
			32,118	**33,504**	**0.31**
Spain					
Industria de Diseno Textil SA	348	EUR	14,668	17,291	0.16
			14,668	**17,291**	**0.16**
Sweden					
Boliden AB	379	SEK	12,867	12,136	0.11
Catena AB	27	SEK	1,228	1,346	0.01
Sagax AB	31	SEK	744	794	0.01
Volvo AB	766	SEK	16,340	19,609	0.18
			31,179	**33,885**	**0.31**
Switzerland					
Geberit AG	21	CHF	13,227	12,405	0.11
Holcim AG	213	CHF	13,780	18,873	0.17
Nestle SA	671	CHF	80,005	68,489	0.63
Novartis AG	463	CHF	41,205	49,551	0.46
PSP Swiss Property AG	7	CHF	923	898	0.01
Roche Holding AG	183	CHF	53,304	50,811	0.47
Swiss Re AG	113	CHF	11,326	14,021	0.13
Zurich Insurance Group AG	44	CHF	20,412	23,459	0.22
			234,182	**238,507**	**2.20**
Taiwan					
Acter Group Corp Ltd	300	TWD	2,248	2,441	0.02
Arcadyan Technology Corp	400	TWD	2,018	1,997	0.02
Chicony Electronics Co Ltd	400	TWD	2,378	2,108	0.02
Chicony Power Technology Co Ltd	200	TWD	885	842	0.01

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Chin-Poon Industrial Co Ltd	1,622	TWD	2,390	2,450	0.02
CTCI Corp	1,600	TWD	2,450	2,614	0.02
Depo Auto Parts Ind Co Ltd	324	TWD	2,400	2,382	0.02
Elan Microelectronics Corp	500	TWD	2,492	2,373	0.02
Ever Supreme Bio Technology Co Ltd	400	TWD	2,396	2,447	0.02
Evergreen International Storage & Transport Corp	2,300	TWD	2,290	2,251	0.02
EVERGREEN Steel Corp Preferred	500	TWD	2,244	2,150	0.02
Everlight Electronics Co Ltd	600	TWD	1,388	1,413	0.01
Fitipower Integrated Technology Inc	300	TWD	2,508	2,511	0.02
Foxsemicon Integrated Technology Inc	200	TWD	1,938	1,902	0.02
Getac Holdings Corp	400	TWD	1,405	1,406	0.01
Global Mixed Mode Technology Inc	200	TWD	1,929	1,883	0.02
International Games System Co Ltd	100	TWD	3,545	4,177	0.04
ITE Technology Inc	400	TWD	2,155	2,102	0.02
Merry Electronics Co Ltd	600	TWD	2,331	2,552	0.02
Nan Pao Resins Chemical Co Ltd	200	TWD	2,229	2,108	0.02
Pixart Imaging Inc	500	TWD	2,593	2,620	0.03
Primax Electronics Ltd	800	TWD	2,370	2,323	0.02
Radiant Opto-Electronics Corp	400	TWD	2,587	2,337	0.02
Raydium Semiconductor Corp	100	TWD	1,334	1,267	0.01
Sigurd Microelectronics Corp	900	TWD	2,271	2,131	0.02
Sitronix Technology Corp	200	TWD	1,761	1,594	0.02
Taiwan Surface Mounting Technology Corp	638	TWD	2,383	2,360	0.02
Tong Yang Industry Co Ltd	600	TWD	2,248	1,997	0.02
Tripod Technology Corp	300	TWD	1,983	2,021	0.02
TXC Corp	600	TWD	2,210	2,127	0.02
WT Microelectronics Co Ltd	400	TWD	1,399	1,529	0.02
			66,758	**66,415**	**0.61**
Thailand					
Amata Corp PCL	3,300	THB	2,037	2,014	0.02
Ichitan Group PCL	5,100	THB	2,312	2,418	0.02
			4,349	**4,432**	**0.04**
Turkey					
Akcansa Cimento AS	465	TRY	1,930	2,034	0.02
Anadolu Anonim Turk Sigorta Sirketi	80	TRY	277	261	0.00
Anadolu Efes Biracilik Ve Malt Sanayii AS	350	TRY	2,445	2,638	0.02
Aygaz AS	431	TRY	2,354	2,367	0.02
Dogus Otomotiv Servis ve Ticaret AS	89	TRY	758	717	0.01

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Mavi Giyim Sanayi Ve Ticaret AS 144A[2]	783	TRY	2,537	3,033	0.03
MLP Saglik Hizmetleri AS 144A[2]	157	TRY	1,592	1,676	0.02
			11,893	**12,726**	**0.12**
United States					
3M Co	159	USD	13,659	16,248	0.15
AbbVie Inc	410	USD	60,487	70,323	0.65
Advanced Micro Devices Inc	176	USD	27,306	28,549	0.26
Aflac Inc	186	USD	12,556	16,612	0.15
Air Products & Chemicals Inc	66	USD	18,110	17,031	0.16
Alphabet Inc	695	USD	122,995	127,477	1.17
Amazon.com Inc	670	USD	122,607	129,477	1.19
American Electric Power Co Inc	185	USD	15,287	16,232	0.15
Amgen Inc	128	USD	30,753	39,994	0.37
Archer-Daniels-Midland Co	204	USD	12,392	12,332	0.11
Bank of New York Mellon Corp/The	291	USD	12,949	17,428	0.16
BlackRock Inc	40	USD	27,147	31,493	0.29
Blackstone Inc	192	USD	18,737	23,770	0.22
Chevron Corp	410	USD	63,826	64,132	0.59
Cisco Systems Inc	999	USD	50,855	47,462	0.44
CME Group Inc	106	USD	20,293	20,840	0.19
Coca-Cola Co/The	1,037	USD	62,407	66,005	0.61
Colgate-Palmolive Co	227	USD	17,104	22,028	0.20
Comcast Corp	1,085	USD	44,735	42,489	0.39
ConocoPhillips	334	USD	38,310	38,203	0.35
Consolidated Edison Inc	174	USD	16,169	15,559	0.14
Corning Inc	332	USD	10,926	12,898	0.12
Cummins Inc	55	USD	12,710	15,231	0.14
CVS Health Corp	343	USD	27,036	20,258	0.19
Duke Energy Corp	233	USD	21,249	23,354	0.22
Edison International	184	USD	13,935	13,213	0.12
Exxon Mobil Corp	1,043	USD	118,598	120,070	1.11
Fastenal Co	230	USD	14,954	14,453	0.13
Freeport-McMoRan Inc	758	USD	38,727	36,839	0.34
General Mills Inc	266	USD	21,100	16,827	0.16
Hershey Co/The	74	USD	14,638	13,603	0.13
Home Depot Inc/The	244	USD	74,975	83,995	0.77
HP Inc	370	USD	10,805	12,957	0.12
International Business Machines Corp	228	USD	31,391	39,433	0.36

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Johnson & Johnson	579	USD	91,743	84,627	0.78
Johnson Controls International PLC	200	USD	10,914	13,294	0.12
Kenvue Inc	707	USD	14,546	12,853	0.12
Keurig Dr Pepper Inc	438	USD	15,261	14,629	0.14
Kimberly-Clark Corp	125	USD	16,141	17,275	0.16
Kinder Morgan Inc	768	USD	13,231	15,260	0.14
Kraft Heinz Co/The	436	USD	15,231	14,048	0.13
LyondellBasell Industries NV	158	USD	14,492	15,114	0.14
McDonald's Corp	193	USD	50,339	49,184	0.45
MetLife Inc	197	USD	11,331	13,827	0.13
Microsoft Corp	288	USD	122,163	128,722	1.19
Mondelez International Inc	404	USD	27,355	26,438	0.24
NextEra Energy Inc	566	USD	33,328	40,078	0.37
Norfolk Southern Corp	78	USD	17,313	16,746	0.15
NVIDIA Corp	501	USD	60,379	61,894	0.57
ONEOK Inc	193	USD	15,266	15,739	0.15
Paychex Inc	136	USD	15,404	16,124	0.15
PepsiCo Inc	358	USD	61,673	59,045	0.54
Pfizer Inc	1,421	USD	54,917	39,760	0.37
Phillips 66	118	USD	12,223	16,658	0.15
PNC Financial Services Group Inc/The	133	USD	16,809	20,679	0.19
Procter & Gamble Co/The	539	USD	79,363	88,892	0.82
Public Service Enterprise Group Inc	183	USD	10,985	13,487	0.12
QUALCOMM Inc	583	USD	107,725	116,122	1.07
Sempra	234	USD	16,921	17,798	0.16
Starbucks Corp	314	USD	25,790	24,445	0.23
State Street Corp	158	USD	11,786	11,692	0.11
T Rowe Price Group Inc	117	USD	13,647	13,491	0.13
Target Corp	125	USD	16,620	18,505	0.17
Texas Instruments Inc	220	USD	38,675	42,797	0.39
Truist Financial Corp	402	USD	13,182	15,618	0.14
United Parcel Service Inc	194	USD	34,419	26,549	0.25
US Bancorp	497	USD	17,548	19,731	0.18
Valero Energy Corp	90	USD	11,001	14,108	0.13
Verizon Communications Inc	985	USD	37,204	40,621	0.37
WEC Energy Group Inc	181	USD	14,741	14,201	0.13
			2,359,394	**2,456,866**	**22.63**
Total - Shares			**3,826,969**	**3,982,874**	**36.68**

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Fixed rate bonds					
Argentina					
Argentine Republic Government International Bond 3.625% 09/07/2035	140,000	USD	57,705	58,630	0.54
			57,705	**58,630**	**0.54**
Canada					
Magna International Inc 5.980% 21/03/2026	50,000	USD	50,000	49,920	0.46
Nutrien Ltd 5.800% 27/03/2053	5,000	USD	4,968	4,934	0.05
TransCanada PipeLines Ltd 6.203% 09/03/2026	50,000	USD	50,000	50,024	0.46
			104,968	**104,878**	**0.97**
Cayman Islands					
Seagate HDD Cayman 9.625% 01/12/2032	27,132	USD	30,014	30,948	0.28
			30,014	**30,948**	**0.28**
Ecuador					
Ecuador Government International Bond 6.000% 31/07/2030	80,000	USD	55,282	50,572	0.47
			55,282	**50,572**	**0.47**
Great Britain					
Rolls-Royce PLC 5.750% 15/10/2027	100,000	GBP	104,898	127,516	1.17
			104,898	**127,516**	**1.17**
Israel					
Leviathan Bond Ltd 6.125% 30/06/2025 144A(2)	65,000	USD	65,000	62,860	0.58
Leviathan Bond Ltd 6.500% 30/06/2027 144A(2)	60,000	USD	60,000	56,013	0.51
			125,000	**118,873**	**1.09**
Luxembourg					
Cirsa Finance International Sarl 4.500% 15/03/2027	100,000	EUR	95,368	105,192	0.97
			95,368	**105,192**	**0.97**
Netherlands					
Prosus NV 4.027% 03/08/2050 144A(2)	200,000	USD	186,898	134,986	1.24
			186,898	**134,986**	**1.24**
United States					
Apollo Global Management Inc 5.800% 21/05/2054	20,000	USD	20,000	19,683	0.18
Ares Capital Corp 5.875% 01/03/2029	55,000	USD	54,581	54,208	0.50
Ares Capital Corp 5.950% 15/07/2029	30,000	USD	29,703	29,492	0.27
Bath & Body Works Inc 6.950% 01/03/2033	17,000	USD	16,895	16,548	0.15
Duke Energy Corp 5.800% 15/06/2054	55,000	USD	54,690	53,427	0.49
Entergy Arkansas LLC 5.750% 01/06/2054	15,000	USD	14,934	14,883	0.14
Extra Space Storage LP 3.900% 01/04/2029	20,000	USD	19,985	18,831	0.17
Goldman Sachs Group Inc/The 6.750% 01/10/2037	95,000	USD	103,812	102,489	0.95

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Jefferies Financial Group Inc 6.200% 14/04/2034	35,000	USD	34,945	35,449	0.33
MPT Operating Partnership LP/MPT Finance Corp 5.000% 15/10/2027	21,000	USD	17,862	17,344	0.16
Nordstrom Inc 6.950% 15/03/2028	25,000	USD	25,162	25,196	0.23
Public Service Enterprise Group Inc 5.450% 01/04/2034	45,000	USD	44,930	44,603	0.41
Southwestern Energy Co 5.700% 23/01/2025	25,000	USD	24,923	24,922	0.23
Steelcase Inc 5.125% 18/01/2029	2,000	USD	1,816	1,893	0.02
Synchrony Financial 7.250% 02/02/2033	15,000	USD	14,796	14,915	0.14
Targa Resources Corp 6.125% 15/03/2033	15,000	USD	14,984	15,405	0.14
TransDigm Inc 4.875% 01/05/2029	16,000	USD	14,385	14,987	0.14
U.S. Treasury Bond 4.625% 15/05/2054	315,000	USD	322,059	319,380	2.94
			830,462	**823,655**	**7.59**
Total - Fixed rate bonds			**1,590,595**	**1,555,250**	**14.32**
Variable rate bonds					
Netherlands					
Abertis Infraestructuras Finance BV 3.248% Perpetual	100,000	EUR	89,270	104,228	0.96
			89,270	**104,228**	**0.96**
Total - Variable rate bonds			**89,270**	**104,228**	**0.96**
Investment Funds					
Australia					
Goodman Group REIT	124	AUD	1,747	2,878	0.03
National Storage REIT	883	AUD	1,441	1,356	0.01
			3,188	**4,234**	**0.04**
Belgium					
Montea NV REIT	14	EUR	1,302	1,187	0.01
			1,302	**1,187**	**0.01**
Canada					
Boardwalk Real Estate Investment Trust REIT	25	CAD	1,348	1,288	0.01
			1,348	**1,288**	**0.01**
France					
Mercialys SA REIT	106	EUR	898	1,173	0.01
			898	**1,173**	**0.01**
Germany					
Sirius Real Estate Ltd REIT	1,116	GBP	1,225	1,323	0.02
			1,225	**1,323**	**0.02**

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Great Britain					
Safestore Holdings PLC REIT	113	GBP	1,274	1,099	0.01
			1,274	**1,099**	**0.01**
India					
Embassy Office Parks REIT	297	INR	1,283	1,266	0.01
			1,283	**1,266**	**0.01**
Japan					
Invincible Investment Corp REIT	3	JPY	1,367	1,216	0.01
Orix JREIT Inc	1	JPY	1,005	990	0.01
			2,372	**2,206**	**0.02**
Luxembourg					
Shurgard Self Storage Ltd REIT	30	EUR	1,404	1,159	0.01
			1,404	**1,159**	**0.01**
United States					
Alexander's Inc REIT	6	USD	1,261	1,349	0.01
Alexandria Real Estate Equities Inc REIT	17	USD	1,945	1,988	0.02
American Homes 4 Rent REIT	47	USD	1,766	1,747	0.02
CareTrust Inc REIT	36	USD	741	904	0.01
CBL & Associates Properties Inc REIT	57	USD	1,252	1,333	0.01
Centerspace REIT	19	USD	931	1,285	0.01
CubeSmart REIT	36	USD	1,771	1,626	0.02
Empire State Realty Trust Inc REIT	138	USD	1,256	1,294	0.01
Equinix Inc REIT	5	USD	3,650	3,783	0.04
First Industrial Realty Trust Inc REIT	29	USD	1,519	1,378	0.01
Healthpeak Properties Inc REIT	30	USD	567	588	0.01
Host Hotels & Resorts Inc REIT	7	USD	127	126	0.00
Innovative Industrial Properties Inc REIT	13	USD	1,587	1,420	0.01
Invitation Homes Inc REIT	16	USD	644	574	0.01
Iron Mountain Inc REIT	26	USD	1,710	2,330	0.02
NNN Inc REIT	37	USD	1,570	1,576	0.02
Park Hotels & Resorts Inc REIT	81	USD	1,046	1,213	0.01
Plymouth Industrial Inc REIT	62	USD	1,674	1,326	0.01
Prologis Inc REIT	25	USD	2,934	2,808	0.03
Public Storage REIT	9	USD	2,530	2,589	0.02
RLJ Lodging Trust REIT	114	USD	1,135	1,098	0.01
Saul Centers Inc REIT	4	USD	145	147	0.00
Summit Hotel Properties Inc REIT	207	USD	1,332	1,240	0.01
Tanger Inc REIT	49	USD	1,041	1,328	0.01
UMH Properties Inc REIT	85	USD	1,255	1,359	0.01
Urban Edge Properties REIT	7	USD	119	129	0.00
Welltower Inc REIT	1	USD	92	104	0.00

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Whitestone REIT	105	USD	1,285	1,398	0.01
Xenia Hotels & Resorts Inc REIT	63	USD	924	903	0.01
			37,809	**38,943**	**0.36**
Total - Investment Funds			**52,103**	**53,878**	**0.50**
Total - Transferable securities admitted to an official stock exchange listing			**5,558,937**	**5,696,230**	**52.46**
Transferable securities dealt in on another regulated market					
Fixed rate bonds					
Australia					
FMG Resources August 2006 Pty Ltd 5.875% 15/04/2030 144A(2)	6,000	USD	5,776	5,861	0.05
Infrabuild Australia Pty Ltd 14.500% 15/11/2028 144A(2)	9,000	USD	9,228	9,305	0.09
Northern Star Resources Ltd 6.125% 11/04/2033 144A(2)	35,000	USD	34,695	35,265	0.32
			49,699	**50,431**	**0.46**
Bermuda Islands					
Enstar Group Ltd 3.100% 01/09/2031	20,000	USD	19,976	16,534	0.15
NCL Corp Ltd 7.750% 15/02/2029 144A(2)	3,000	USD	3,095	3,121	0.03
NCL Finance Ltd 6.125% 15/03/2028 144A(2)	3,000	USD	2,914	2,963	0.03
			25,985	**22,618**	**0.21**
Canada					
Bombardier Inc 7.000% 01/06/2032 144A(2)	10,000	USD	10,000	10,139	0.09
Enerflex Ltd 9.000% 15/10/2027 144A(2)	24,000	USD	24,331	24,302	0.22
Garda World Security Corp 9.500% 01/11/2027 144A(2)	8,000	USD	7,763	8,037	0.08
goeasy Ltd 7.625% 01/07/2029 144A(2)	23,000	USD	23,103	23,460	0.22
Saturn Oil & Gas Inc 9.625% 15/06/2029 144A(2)	12,000	USD	12,025	12,112	0.11
			77,222	**78,050**	**0.72**
Cayman Islands					
Hawaiian Brand Intellectual Property Ltd/HawaiianMiles Loyalty Ltd 5.750% 20/01/2026 144A(2)	14,000	USD	13,230	13,320	0.12
			13,230	**13,320**	**0.12**
Great Britain					
Avianca Midco 2 PLC 9.000% 01/12/2028 144A(2)	14,000	USD	13,398	13,524	0.13
			13,398	**13,524**	**0.13**

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Liberia					
Royal Caribbean Cruises Ltd 6.000% 15/08/2025	4,000	USD	5,253	12,902	0.12
			5,253	**12,902**	**0.12**
Luxembourg					
SK Invictus Intermediate II Sarl 5.000% 30/10/2029 144A(2)	13,000	USD	11,633	11,773	0.11
Telecom Italia Capital SA 7.721% 04/06/2038	12,000	USD	11,626	11,707	0.11
			23,259	**23,480**	**0.22**
Multinational					
NXP BV/NXP Funding LLC/NXP USA Inc 5.000% 15/01/2033	35,000	USD	34,919	34,127	0.31
VistaJet Malta Finance PLC/Vista Management Holding Inc 7.875% 01/05/2027 144A(2)	16,000	USD	14,263	14,124	0.13
			49,182	**48,251**	**0.44**
United States					
AdaptHealth LLC 4.625% 01/08/2029 144A(2)	2,000	USD	1,772	1,733	0.02
Adobe Inc 4.850% 04/04/2027	55,000	USD	54,975	55,012	0.51
Advantage Sales & Marketing Inc 6.500% 15/11/2028 144A(2)	13,000	USD	11,337	11,763	0.11
Ahead DB Holdings LLC 6.625% 01/05/2028 144A(2)	7,000	USD	6,266	6,625	0.06
Allison Transmission Inc 3.750% 30/01/2031 144A(2)	5,000	USD	4,295	4,384	0.04
AMC Networks Inc 4.250% 15/02/2029	14,000	USD	10,301	9,445	0.09
American Airlines Group Inc 3.750% 01/03/2025 144A(2)	30,000	USD	28,662	29,523	0.27
American Builders & Contractors Supply Co Inc 4.000% 15/01/2028 144A(2)	12,000	USD	11,150	11,203	0.10
AmeriTex HoldCo Intermediate LLC 10.250% 15/10/2028 144A(2)	10,000	USD	9,588	10,531	0.10
ANGI Group LLC 3.875% 15/08/2028 144A(2)	14,000	USD	12,268	12,029	0.11
APi Group DE Inc 4.125% 15/07/2029 144A(2)	12,000	USD	10,682	10,920	0.10
Apollo Commercial Real Estate Finance Inc 4.625% 15/06/2029 144A(2)	13,000	USD	10,667	10,898	0.10
APX Group Inc 5.750% 15/07/2029 144A(2)	14,000	USD	12,431	13,432	0.12
Arches Buyer Inc 6.125% 01/12/2028 144A(2)	8,000	USD	6,977	6,636	0.06
Archrock Partners LP/Archrock Partners Finance Corp 6.250% 01/04/2028 144A(2)	2,000	USD	1,970	1,981	0.02
Aretec Group Inc 7.500% 01/04/2029 144A(2)	8,000	USD	6,921	7,712	0.07
Armor Holdco Inc 8.500% 15/11/2029 144A(2)	6,000	USD	5,468	5,717	0.05
Athene Global Funding 5.620% 08/05/2026 144A(2)	50,000	USD	50,000	50,036	0.46

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
BellRing Brands Inc 7.000% 15/03/2030 144A[2]	13,000	USD	13,065	13,322	0.12
Blackstone Private Credit Fund 6.250% 25/01/2031 144A[2]	55,000	USD	54,123	54,684	0.50
Block Inc 0.125% 01/03/2025	10,000	USD	9,824	9,635	0.09
Blue Owl Capital Corp II 8.450% 15/11/2026 144A[2]	15,000	USD	14,926	15,476	0.14
Blue Owl Credit Income Corp 5.500% 21/03/2025	70,000	USD	69,995	69,635	0.64
BlueLinx Holdings Inc 6.000% 15/11/2029 144A[2]	12,000	USD	10,632	11,159	0.10
Boise Cascade Co 4.875% 01/07/2030 144A[2]	24,000	USD	20,986	22,233	0.20
Brand Industrial Services Inc 10.375% 01/08/2030 144A[2]	12,000	USD	12,338	12,968	0.12
Bread Financial Holdings Inc 9.750% 15/03/2029 144A[2]	23,000	USD	23,991	24,162	0.22
Brinker International Inc 8.250% 15/07/2030 144A[2]	11,000	USD	11,569	11,550	0.11
Bristow Group Inc 6.875% 01/03/2028 144A[2]	12,000	USD	11,796	11,778	0.11
Brookfield Property Inc/BPR Cumulus LLC/BPR Nimbus LLC/GGSI Sellco LL 4.500% 01/04/2027 144A[2]	15,000	USD	13,603	13,960	0.13
Buckeye Partners LP 6.875% 01/07/2029 144A[2]	27,000	USD	27,000	27,101	0.25
BWX Technologies Inc 4.125% 30/06/2028 144A[2]	25,000	USD	22,978	23,334	0.21
Cable One Inc 4.000% 15/11/2030 144A[2]	10,000	USD	7,561	7,463	0.07
Caesars Entertainment Inc 4.625% 15/10/2029 144A[2]	95,000	USD	85,871	87,093	0.80
California Resources Corp 8.250% 15/06/2029 144A[2]	2,000	USD	2,000	2,042	0.02
Central Garden & Pet Co 4.125% 30/04/2031 144A[2]	28,000	USD	23,374	24,676	0.23
Cloudflare Inc 0.000% 15/08/2026	20,000	USD	18,764	18,150	0.17
CNX Midstream Partners LP 4.750% 15/04/2030 144A[2]	12,000	USD	10,467	10,814	0.10
Coeur Mining Inc 5.125% 15/02/2029 144A[2]	5,000	USD	4,586	4,686	0.04
Coinbase Global Inc 3.375% 01/10/2028 144A[2]	18,000	USD	13,251	15,433	0.14
Comcast Corp 2.937% 01/11/2056	180,000	USD	110,320	108,579	1.00
Consolidated Communications Inc 6.500% 01/10/2028 144A[2]	16,000	USD	13,183	13,674	0.13
Cornerstone Building Brands Inc 6.125% 15/01/2029 144A[2]	10,000	USD	7,797	8,224	0.08
Cougar JV Subsidiary LLC 8.000% 15/05/2032 144A[2]	5,000	USD	5,000	5,170	0.05

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Crowdstrike Holdings Inc 3.000% 15/02/2029	25,000	USD	21,480	22,541	0.21
CTR Partnership LP/CareTrust Capital Corp 3.875% 30/06/2028 144A(2)	25,000	USD	22,177	22,974	0.21
CVR Energy Inc 5.750% 15/02/2028 144A(2)	13,000	USD	12,069	12,054	0.11
DaVita Inc 3.750% 15/02/2031 144A(2)	22,000	USD	18,041	18,765	0.17
Dell International LLC/EMC Corp 8.350% 15/07/2046	5,000	USD	5,324	6,323	0.06
Directv Financing LLC 8.875% 01/02/2030 144A(2)	25,000	USD	25,390	24,468	0.22
Directv Financing LLC/Directv Financing Co-Obligor Inc 5.875% 15/08/2027 144A(2)	60,000	USD	56,221	56,435	0.52
Domtar Corp 6.750% 01/10/2028 144A(2)	14,000	USD	12,489	12,485	0.11
DraftKings Holdings Inc 0.000% 15/03/2028	13,000	USD	11,180	10,770	0.10
DT Midstream Inc 4.125% 15/06/2029 144A(2)	29,000	USD	26,854	26,792	0.25
Eco Material Technologies Inc 7.875% 31/01/2027 144A(2)	13,000	USD	12,566	13,030	0.12
EMRLD Borrower LP/Emerald Co-Issuer Inc 6.750% 15/07/2031 144A(2)	5,000	USD	5,000	5,062	0.05
Enova International Inc 11.250% 15/12/2028 144A(2)	12,000	USD	12,747	12,816	0.12
Entegris Inc 3.625% 01/05/2029 144A(2)	29,000	USD	25,947	26,025	0.24
Enviri Corp 5.750% 31/07/2027 144A(2)	13,000	USD	12,365	12,357	0.11
Fair Isaac Corp 4.000% 15/06/2028 144A(2)	27,000	USD	25,284	25,256	0.23
Foot Locker Inc 4.000% 01/10/2029 144A(2)	20,000	USD	17,215	16,664	0.15
Fortress Transportation & Infrastructure Investors LLC 7.000% 15/06/2032 144A(2)	9,000	USD	9,000	9,127	0.08
Foundation Building Materials Inc 6.000% 01/03/2029 144A(2)	7,000	USD	6,219	6,212	0.06
Freshpet Inc 3.000% 01/04/2028	3,000	USD	5,009	5,936	0.05
Frontier Communications Holdings LLC 6.750% 01/05/2029 144A(2)	21,000	USD	17,757	19,262	0.18
Full House Resorts Inc 8.250% 15/02/2028 144A(2)	5,000	USD	4,812	4,790	0.04
Gap Inc/The 3.875% 01/10/2031 144A(2)	18,000	USD	13,438	15,026	0.14
Garrett Motion Holdings Inc/Garrett LX I Sarl 7.750% 31/05/2032 144A(2)	15,000	USD	15,000	15,201	0.14
Global Infrastructure Solutions Inc 5.625% 01/06/2029 144A(2)	13,000	USD	11,213	12,238	0.11
Global Partners LP/GLP Finance Corp 6.875% 15/01/2029	12,000	USD	11,313	11,889	0.11
GPD Cos Inc 10.125% 01/04/2026 144A(2)	4,000	USD	3,862	3,823	0.03

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
GPS Hospitality Holding Co LLC/GPS Finco Inc 7.000% 15/08/2028 144A(2)	9,000	USD	6,329	6,569	0.06
Grand Canyon University 4.125% 01/10/2024	23,000	USD	22,706	22,856	0.21
Gray Television Inc 5.375% 15/11/2031 144A(2)	12,000	USD	6,714	6,803	0.06
Great Lakes Dredge & Dock Corp 5.250% 01/06/2029 144A(2)	5,000	USD	4,438	4,462	0.04
Griffon Corp 5.750% 01/03/2028	12,000	USD	11,360	11,575	0.11
GrubHub Holdings Inc 5.500% 01/07/2027 144A(2)	12,000	USD	10,333	10,874	0.10
GYP Holdings III Corp 4.625% 01/05/2029 144A(2)	14,000	USD	12,396	12,956	0.12
Hasbro Inc 6.050% 14/05/2034	20,000	USD	19,945	19,968	0.18
Helix Energy Solutions Group Inc 9.750% 01/03/2029 144A(2)	21,000	USD	21,341	22,385	0.21
Hess Midstream Operations LP 6.500% 01/06/2029 144A(2)	3,000	USD	3,000	3,041	0.03
Hilton Domestic Operating Co Inc 5.875% 01/04/2029 144A(2)	35,000	USD	35,000	35,047	0.32
HLF Financing Sarl LLC/Herbalife International Inc 4.875% 01/06/2029 144A(2)	3,000	USD	2,164	2,078	0.02
Insight Enterprises Inc 6.625% 15/05/2032 144A(2)	5,000	USD	5,000	5,077	0.05
Interface Inc 5.500% 01/12/2028 144A(2)	12,000	USD	10,588	11,251	0.10
Iron Mountain Information Management Services Inc 5.000% 15/07/2032 144A(2)	33,000	USD	29,046	30,144	0.28
Jabil Inc 5.450% 01/02/2029	5,000	USD	4,976	5,000	0.05
Jane Street Group/JSG Finance Inc 7.125% 30/04/2031 144A(2)	26,000	USD	26,071	26,662	0.24
Kaiser Aluminum Corp 4.625% 01/03/2028 144A(2)	26,000	USD	24,451	24,327	0.22
Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp 4.750% 15/06/2029 144A(2)	3,000	USD	2,561	2,771	0.02
Landsea Homes Corp 8.875% 01/04/2029 144A(2)	12,000	USD	12,028	11,881	0.11
LFS Topco LLC 5.875% 15/10/2026 144A(2)	9,000	USD	8,366	8,303	0.08
Liberty Media Corp-Liberty Formula One 2.250% 15/08/2027	9,000	USD	9,000	9,552	0.09
Liberty TripAdvisor Holdings Inc 0.500% 30/06/2051 144A(2)	14,000	USD	12,775	12,996	0.12
Lions Gate Capital Holdings LLC 5.500% 15/04/2029 144A(2)	9,000	USD	5,935	5,818	0.05
Louisiana-Pacific Corp 3.625% 15/03/2029 144A(2)	2,000	USD	1,809	1,815	0.02
LPL Holdings Inc 5.700% 20/05/2027	50,000	USD	49,982	50,198	0.46
M/I Homes Inc 4.950% 01/02/2028	23,000	USD	21,828	22,178	0.20

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Madison IAQ LLC 5.875% 30/06/2029 144A[2]	10,000	USD	9,336	9,304	0.09
Maxim Crane Works Holdings Capital LLC 11.500% 01/09/2028 144A[2]	6,000	USD	5,850	6,187	0.06
McAfee Corp 7.375% 15/02/2030 144A[2]	9,000	USD	8,505	8,315	0.08
Micron Technology Inc 6.750% 01/11/2029	35,000	USD	34,968	37,227	0.34
Millennium Escrow Corp 6.625% 01/08/2026 144A[2]	8,000	USD	6,354	4,175	0.04
MIWD Holdco II LLC/MIWD Finance Corp 5.500% 01/02/2030 144A[2]	2,000	USD	1,681	1,846	0.02
Moog Inc 4.250% 15/12/2027 144A[2]	26,000	USD	24,634	24,617	0.23
MPH Acquisition Holdings LLC 5.750% 01/11/2028 144A[2]	4,000	USD	2,145	2,152	0.02
Mueller Water Products Inc 4.000% 15/06/2029 144A[2]	4,000	USD	3,671	3,662	0.03
New Fortress Energy Inc 6.500% 30/09/2026 144A[2]	28,000	USD	26,584	25,760	0.24
Newfold Digital Holdings Group Inc 6.000% 15/02/2029 144A[2]	7,000	USD	5,058	5,053	0.05
Newmark Group Inc 7.500% 12/01/2029 144A[2]	23,000	USD	23,283	23,644	0.22
News Corp 3.875% 15/05/2029 144A[2]	26,000	USD	23,055	23,933	0.22
NextEra Energy Capital Holdings Inc 6.051% 01/03/2025	15,000	USD	15,013	15,029	0.14
NextEra Energy Operating Partners LP 7.250% 15/01/2029 144A[2]	26,000	USD	26,682	26,662	0.25
NGL Energy Operating LLC/NGL Energy Finance Corp 8.125% 15/02/2029 144A[2]	15,000	USD	15,216	15,284	0.14
NMG Holding Co Inc/Neiman Marcus Group LLC 7.125% 01/04/2026 144A[2]	8,000	USD	7,703	7,904	0.07
NRG Energy Inc 3.375% 15/02/2029 144A[2]	34,000	USD	29,085	30,245	0.28
Osaic Holdings Inc 10.750% 01/08/2027 144A[2]	7,000	USD	6,833	7,206	0.07
Oscar AcquisitionCo LLC/Oscar Finance Inc 9.500% 15/04/2030 144A[2]	7,000	USD	6,274	6,613	0.06
Panther Escrow Issuer LLC 7.125% 01/06/2031 144A[2]	5,000	USD	5,000	5,057	0.05
Patrick Industries Inc 4.750% 01/05/2029 144A[2]	15,000	USD	13,297	13,819	0.13
Permian Resources Operating LLC 7.750% 15/02/2026 144A[2]	28,000	USD	28,077	28,228	0.26
Phinia Inc 6.750% 15/04/2029 144A[2]	5,000	USD	5,000	5,074	0.05
Pitney Bowes Inc 6.875% 15/03/2027 144A[2]	13,000	USD	11,207	12,279	0.11
PM General Purchaser LLC 9.500% 01/10/2028 144A[2]	6,000	USD	5,755	6,130	0.06

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Prairie Acquiror LP 9.000% 01/08/2029 144A[2]	11,000	USD	11,021	11,337	0.10
Premier Entertainment Sub LLC/Premier Entertainment Finance Corp 5.625% 01/09/2029 144A[2]	10,000	USD	7,356	7,191	0.07
QVC Inc 4.375% 01/09/2028	16,000	USD	12,928	11,701	0.11
Rain Carbon Inc 12.250% 01/09/2029 144A[2]	10,000	USD	10,000	10,763	0.10
Rayonier AM Products Inc 7.625% 15/01/2026 144A[2]	7,000	USD	6,327	6,563	0.06
Resideo Funding Inc 4.000% 01/09/2029 144A[2]	26,000	USD	23,157	22,916	0.21
Rockies Express Pipeline LLC 3.600% 15/05/2025 144A[2]	25,000	USD	24,302	24,410	0.22
Sabre GLBL Inc 11.250% 15/12/2027 144A[2]	13,000	USD	12,317	12,637	0.12
Scripps Escrow Inc 5.875% 15/07/2027 144A[2]	9,000	USD	5,318	5,438	0.05
Sealed Air Corp 6.500% 15/07/2032 144A[2]	9,000	USD	9,000	8,950	0.08
Sinclair Television Group Inc 5.500% 01/03/2030 144A[2]	9,000	USD	6,051	5,474	0.05
Smyrna Ready Mix Concrete LLC 6.000% 01/11/2028 144A[2]	27,000	USD	25,971	26,378	0.24
Southwestern Public Service Co 6.000% 01/06/2054	20,000	USD	19,852	19,941	0.18
Spirit AeroSystems Inc 4.600% 15/06/2028	13,000	USD	11,615	12,176	0.11
Stagwell Global LLC 5.625% 15/08/2029 144A[2]	12,000	USD	11,035	11,083	0.10
Standard Industries Inc/NJ 5.000% 15/02/2027 144A[2]	31,000	USD	29,901	30,134	0.28
Starwood Property Trust Inc 4.375% 15/01/2027 144A[2]	45,000	USD	44,021	42,605	0.39
Stem Inc 0.500% 01/12/2028 144A[2]	35,000	USD	26,003	13,912	0.13
StoneMor Inc 8.500% 15/05/2029 144A[2]	7,000	USD	5,630	5,807	0.05
SunCoke Energy Inc 4.875% 30/06/2029 144A[2]	14,000	USD	12,498	12,684	0.12
Talen Energy Supply LLC 8.625% 01/06/2030 144A[2]	23,000	USD	24,306	24,523	0.23
Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp 6.000% 31/12/2030 144A[2]	29,000	USD	26,268	27,019	0.25
TEGNA Inc 5.000% 15/09/2029	4,000	USD	3,526	3,532	0.03
Tempur Sealy International Inc 4.000% 15/04/2029 144A[2]	29,000	USD	25,948	26,153	0.24
Tenneco Inc 8.000% 17/11/2028 144A[2]	14,000	USD	12,245	12,745	0.12
Terraform Global Operating LP 6.125% 01/03/2026 144A[2]	22,000	USD	21,573	21,722	0.20
Thor Industries Inc 4.000% 15/10/2029 144A[2]	15,000	USD	12,711	13,167	0.12

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
T-Mobile USA Inc 5.150% 15/04/2034	30,000	USD	29,901	29,486	0.27
TMS International Corp/DE 6.250% 15/04/2029 144A(2)	5,000	USD	4,313	4,565	0.04
TransDigm Inc 6.375% 01/03/2029 144A(2)	28,000	USD	28,096	28,141	0.26
TripAdvisor Inc 7.000% 15/07/2025 144A(2)	25,000	USD	24,988	25,071	0.23
Tronox Inc 4.625% 15/03/2029 144A(2)	14,000	USD	11,855	12,638	0.12
Tutor Perini Corp 11.875% 30/04/2029 144A(2)	5,000	USD	5,321	5,377	0.05
Uber Technologies Inc 0.875% 01/12/2028 144A(2)	9,000	USD	10,885	10,701	0.10
Unisys Corp 6.875% 01/11/2027 144A(2)	12,000	USD	9,732	10,533	0.10
Urban One Inc 7.375% 01/02/2028 144A(2)	10,000	USD	8,069	7,686	0.07
US Acute Care Solutions LLC 9.750% 15/05/2029 144A(2)	11,000	USD	10,832	10,833	0.10
USI Inc/NY 7.500% 15/01/2032 144A(2)	6,000	USD	6,058	6,094	0.06
Venture Global LNG Inc 8.125% 01/06/2028 144A(2)	37,000	USD	36,782	38,118	0.35
Veritas US Inc/Veritas Bermuda Ltd 7.500% 01/09/2025 144A(2)	9,000	USD	7,947	7,783	0.07
Vertiv Group Corp 4.125% 15/11/2028 144A(2)	26,000	USD	24,312	24,281	0.22
Viasat Inc 6.500% 15/07/2028 144A(2)	11,000	USD	8,471	8,327	0.08
Victoria's Secret & Co 4.625% 15/07/2029 144A(2)	14,000	USD	11,554	11,608	0.11
Victra Holdings LLC/Victra Finance Corp 7.750% 15/02/2026 144A(2)	12,000	USD	11,367	11,935	0.11
Virtusa Corp 7.125% 15/12/2028 144A(2)	6,000	USD	5,378	5,521	0.05
Vistra Operations Co LLC 4.375% 01/05/2029 144A(2)	38,000	USD	34,161	35,383	0.33
Warnermedia Holdings Inc 6.412% 15/03/2026	25,000	USD	25,000	25,000	0.23
Waste Pro USA Inc 5.500% 15/02/2026 144A(2)	7,000	USD	6,654	6,903	0.06
Werner FinCo LP/Werner FinCo Inc 11.500% 15/06/2028 144A(2)	9,000	USD	9,409	9,774	0.09
Western Digital Corp 4.750% 15/02/2026	26,000	USD	24,998	25,455	0.23
Western Midstream Operating LP 6.150% 01/04/2033	5,000	USD	4,986	5,126	0.05
White Cap Buyer LLC 6.875% 15/10/2028 144A(2)	7,000	USD	6,356	6,754	0.06
Xerox Holdings Corp 5.000% 15/08/2025 144A(2)	30,000	USD	29,145	29,430	0.27
Xerox Holdings Corp 5.500% 15/08/2028 144A(2)	21,000	USD	18,462	18,088	0.17
Zebra Technologies Corp 6.500% 01/06/2032 144A(2)	5,000	USD	5,000	5,056	0.05
			2,886,022	**2,913,522**	**26.83**

(2) See Note 14.

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
Uruguay					
Uruguay Government International Bond 9.750% 20/07/2033	1,200,000	UYU	31,677	30,347	0.28
			31,677	**30,347**	**0.28**
Total - Fixed rate bonds			**3,174,927**	**3,206,445**	**29.53**
Variable rate bonds					
Great Britain					
HSBC Holdings PLC 6.000% Perpetual	200,000	USD	196,798	193,120	1.78
			196,798	**193,120**	**1.78**
Spain					
Banco Bilbao Vizcaya Argentaria SA 6.125% Perpetual	200,000	USD	181,645	184,005	1.69
			181,645	**184,005**	**1.69**
United States					
Capital One Financial Corp 6.051% 01/02/2035	55,000	USD	55,000	55,320	0.51
Discover Financial Services 7.964% 02/11/2034	20,000	USD	20,000	22,498	0.21
Dominion Energy Inc 6.875% 01/02/2055	30,000	USD	30,000	30,626	0.28
Goldman Sachs Group Inc/The 7.500% Perpetual	80,000	USD	80,000	82,268	0.76
JPMorgan Chase & Co 4.000% Perpetual	50,000	USD	48,441	48,603	0.45
JPMorgan Chase & Co 4.600% Perpetual	35,000	USD	34,084	34,512	0.32
Morgan Stanley 5.424% 21/07/2034	20,000	USD	20,000	19,899	0.18
Morgan Stanley 6.374% 13/04/2028	80,000	USD	80,000	80,289	0.74
Santander Holdings USA Inc 2.490% 06/01/2028	35,000	USD	35,000	32,254	0.30
Wells Fargo & Co 6.303% 23/10/2029	20,000	USD	20,000	20,754	0.19
Wells Fargo & Co 6.428% 22/04/2028	50,000	USD	50,000	50,244	0.46
			472,525	**477,267**	**4.40**
Total - Variable rate bonds			**850,968**	**854,392**	**7.87**
Total - Transferable securities dealt in on another regulated market			**4,025,895**	**4,060,837**	**37.40**
Other transferable securities					
Treasury Bills					
Egypt					
Egypt Treasury Bills 0.000% 11/03/2025	7,150,000	EGP	124,274	126,286	1.16
			124,274	**126,286**	**1.16**

Statement of Investments (continued)
As at June 30, 2024
(expressed in USD)

Description	Quantity / Face value	Currency	Cost	Evaluation	% of Net Assets
United States					
United States Treasury Bill 0.000% 12/12/2024	525,000	USD	512,682	512,760	4.72
			512,682	**512,760**	**4.72**
Total - Treasury Bills			**636,956**	**639,046**	**5.88**
Total - Other transferable securities			**636,956**	**639,046**	**5.88**
TOTAL INVESTMENT PORTFOLIO			**10,221,788**	**10,396,113**	**95.74**

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

The accompanying notes form an integral part of these financial statements.

Natixis International Funds (Lux) I

Natixis Multi Alpha Fund[1]

Statistics
As at June 30, 2024

Net asset value per share	
Q/A (USD)	0.40
Number of shares outstanding	
Q/A (USD)	100,000.000

(1) See Note 1.

Natixis International Funds (Lux) I

Natixis Multi Alpha Fund[1]

Statement of Investments
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Transferable securities admitted to an official stock exchange listing					
Investment Funds					
France					
H2O Moderato SP	29	USD	133,766	5,884	14.59
			133,766	**5,884**	**14.59**
Ireland					
H2O Global Strategies ICAV - H2O Fidelio	677	USD	228,471	8,230	20.41
			228,471	**8,230**	**20.41**
Total - Investment Funds			**362,237**	**14,114**	**35.00**
Total - Transferable securities admitted to an official stock exchange listing			**362,237**	**14,114**	**35.00**
TOTAL INVESTMENT PORTFOLIO			**362,237**	**14,114**	**35.00**

(1) See Note 1.

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

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Natixis International Funds (Lux) I

Natixis ESG Conservative Fund

Statistics
As at June 30, 2024

Net asset value per share	
I/A (EUR)	107.32
N/A (EUR)	107.07
R/A (EUR)	105.36
S/A (EUR)	108.17
Number of shares outstanding	
I/A (EUR)	30.000
N/A (EUR)	30.000
R/A (EUR)	4,371,112.970
S/A (EUR)	53,117.360

Natixis International Funds (Lux) I

Natixis ESG Conservative Fund

Statement of Investments
As at June 30, 2024
(expressed in EUR)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Transferable securities admitted to an official stock exchange listing					
Investment Funds					
France					
DNCA Invest - Beyond Engage	233,000	EUR	25,135,156	28,081,160	6.02
Natixis Investment Managers International - Ostrum SRI Money	1,270	EUR	15,927,412	16,545,178	3.55
			41,062,568	**44,626,338**	**9.57**
Ireland					
Natixis International Funds (Dublin) I-Loomis Sayles Sustainable Euro Credit Fund	8,000,000	EUR	81,926,200	82,800,000	17.76
Ossiam Bloomberg USA PAB UCITS ETF	74,000	EUR	9,332,274	9,932,280	2.13
			91,258,474	**92,732,280**	**19.89**
Luxembourg					
DNCA Invest - Global New World	113,000	EUR	10,899,894	13,634,580	2.92
Mirova Funds - Mirova Euro Green and Sustainable Bond Fund	797,000	EUR	77,680,990	76,328,690	16.37
Mirova Funds - Mirova Euro Green and Sustainable Corporate Bond Fund	808,000	EUR	74,921,065	75,394,480	16.17
Mirova Funds - Mirova Euro Short Term Sustainable Bond Fund	475,000	EUR	48,360,639	49,457,000	10.61
Mirova Funds - Mirova Global Green Bond Fund	5,995	EUR	57,014,714	55,486,123	11.90
Mirova Funds - Mirova Global Sustainable Equity	147,000	EUR	30,874,304	35,646,030	7.65
Mirova Women Leaders and Diversity Equity Fund	41,000	EUR	6,362,289	8,223,780	1.76
Natixis International Funds (Lux) I - Thematics Water Fund	63,000	EUR	10,400,194	12,514,320	2.68
			316,514,089	**326,685,003**	**70.06**
Total - Investment Funds			**448,835,131**	**464,043,621**	**99.52**
Total - Transferable securities admitted to an official stock exchange listing			**448,835,131**	**464,043,621**	**99.52**
TOTAL INVESTMENT PORTFOLIO			**448,835,131**	**464,043,621**	**99.52**

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

The accompanying notes form an integral part of these financial statements.

Natixis International Funds (Lux) I

Natixis ESG Dynamic Fund

Statistics
As at June 30, 2024

Net asset value per share	
I/A (EUR)	140.69
N/A (EUR)	140.10
R/A (EUR)	137.53
S/A (EUR)	141.81
Number of shares outstanding	
I/A (EUR)	30.000
N/A (EUR)	30.000
R/A (EUR)	6,571,247.021
S/A (EUR)	6,967.208

Natixis International Funds (Lux) I

Natixis ESG Dynamic Fund

Statement of Investments
As at June 30, 2024
(expressed in EUR)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Transferable securities admitted to an official stock exchange listing					
Investment Funds					
France					
DNCA Invest - Beyond Engage	620,000	EUR	64,007,000	74,722,400	8.26
Natixis Investment Managers International - DNCA SRI Euro Quality	735	EUR	77,401,278	83,333,389	9.21
Natixis Investment Managers International - Insertion Emplois Dynamique	350,000	EUR	39,862,822	40,603,500	4.49
Natixis Investment Managers International - Ostrum SRI Money	400	EUR	5,109,600	5,211,060	0.57
			186,380,700	**203,870,349**	**22.53**
Ireland					
Natixis International Funds (Dublin) I-Loomis Sayles Sustainable Euro Credit Fund	4,440,000	EUR	45,487,079	45,954,000	5.08
Ossiam Bloomberg USA PAB UCITS ETF	534,000	EUR	68,540,728	71,236,134	7.87
			114,027,807	**117,190,134**	**12.95**
Luxembourg					
DNCA Invest - Beyond Semperosa	483,000	EUR	54,226,168	60,669,630	6.71
DNCA Invest - Euro Dividend Grower	274,000	EUR	28,201,960	31,367,520	3.47
DNCA Invest - Global New World	628,000	EUR	59,598,037	75,774,480	8.37
Mirova Funds - Mirova Euro Green and Sustainable Bond Fund	304,000	EUR	28,867,800	29,114,080	3.22
Mirova Funds - Mirova Euro Green and Sustainable Corporate Bond Fund	355,000	EUR	32,249,839	33,125,050	3.66
Mirova Funds - Mirova Euro Short Term Sustainable Bond Fund	270,000	EUR	27,352,370	28,112,400	3.11
Mirova Funds - Mirova Europe Environmental Equity Fund	250,000	EUR	32,936,209	31,755,000	3.51
Mirova Funds - Mirova Global Green Bond Fund	1,040	EUR	9,592,970	9,625,616	1.06
Mirova Funds - Mirova Global Sustainable Equity	629,000	EUR	127,422,295	152,526,210	16.86
Mirova Women Leaders and Diversity Equity Fund	271,000	EUR	44,059,847	54,357,180	6.01
Natixis International Funds (Lux) I - Thematics Water Fund	378,000	EUR	64,845,994	75,085,920	8.30
			509,353,489	**581,513,086**	**64.28**
Total - Investment Funds			**809,761,996**	**902,573,569**	**99.76**
Total - Transferable securities admitted to an official stock exchange listing			**809,761,996**	**902,573,569**	**99.76**
TOTAL INVESTMENT PORTFOLIO			**809,761,996**	**902,573,569**	**99.76**

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

The accompanying notes form an integral part of these financial statements.

Natixis International Funds (Lux) I

Natixis ESG Moderate Fund

Statistics
As at June 30, 2024

Net asset value per share	
I/A (EUR)	123.59
N/A (EUR)	123.20
R/A (EUR)	121.11
S/A (EUR)	124.57
Number of shares outstanding	
I/A (EUR)	30.000
N/A (EUR)	30.000
R/A (EUR)	787,412.437
S/A (EUR)	1,731.852

Natixis International Funds (Lux) I

Natixis ESG Moderate Fund

Statement of Investments
As at June 30, 2024
(expressed in EUR)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Transferable securities admitted to an official stock exchange listing					
Investment Funds					
France					
DNCA Invest - Beyond Engage	70,000	EUR	7,210,920	8,436,400	8.83
Natixis Investment Managers International - DNCA SRI Euro Quality	34	EUR	3,483,570	3,854,878	4.03
Natixis Investment Managers International - Insertion Emplois Dynamique	18,000	EUR	1,980,236	2,088,180	2.18
Natixis Investment Managers International - Ostrum SRI Money	110	EUR	1,394,471	1,433,041	1.50
			14,069,197	**15,812,499**	**16.54**
Ireland					
Natixis International Funds (Dublin) I-Loomis Sayles Sustainable Euro Credit Fund	1,200,000	EUR	12,289,600	12,420,000	12.99
Ossiam Bloomberg USA PAB UCITS ETF	37,000	EUR	4,709,820	4,965,321	5.20
			16,999,420	**17,385,321**	**18.19**
Luxembourg					
DNCA Invest - Beyond Semperosa	22,000	EUR	2,529,225	2,763,420	2.89
DNCA Invest - Euro Dividend Grower	15,000	EUR	1,500,000	1,717,200	1.80
DNCA Invest - Global New World	49,000	EUR	4,658,543	5,912,340	6.19
Mirova Funds - Mirova Euro Green and Sustainable Bond Fund	101,000	EUR	10,006,234	9,672,770	10.12
Mirova Funds - Mirova Euro Green and Sustainable Corporate Bond Fund	99,000	EUR	9,311,500	9,237,690	9.66
Mirova Funds - Mirova Euro Short Term Sustainable Bond Fund	62,000	EUR	6,333,042	6,455,440	6.75
Mirova Funds - Mirova Europe Environmental Equity Fund	11,000	EUR	1,379,327	1,397,220	1.46
Mirova Funds - Mirova Global Green Bond Fund	570	EUR	5,493,485	5,275,578	5.52
Mirova Funds - Mirova Global Sustainable Equity	43,000	EUR	8,546,448	10,427,070	10.91
Mirova Women Leaders and Diversity Equity Fund	19,000	EUR	3,262,862	3,811,020	3.99
Natixis International Funds (Lux) I - Thematics Water Fund	27,000	EUR	4,496,414	5,363,280	5.61
			57,517,080	**62,033,028**	**64.90**
Total - Investment Funds			**88,585,697**	**95,230,848**	**99.63**
Total - Transferable securities admitted to an official stock exchange listing			**88,585,697**	**95,230,848**	**99.63**
TOTAL INVESTMENT PORTFOLIO			**88,585,697**	**95,230,848**	**99.63**

A detailed schedule of portfolio movements for the period from January 1, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

The accompanying notes form an integral part of these financial statements.

Natixis International Funds (Lux) I

Ossiam ESG Low Carbon Shiller Barclays CAPE® US Fund[1]

Statistics
As at June 30, 2024

Net asset value per share	
H-Q/A (EUR)	98.21
I/A (USD)	98.84
N1/A (USD)	98.88
R/A (USD)	98.56
RE/A (USD)	98.42
S/A (USD)	98.91
Number of shares outstanding	
H-Q/A (EUR)	1,000.000
I/A (USD)	35.000
N1/A (USD)	35.000
R/A (USD)	35.000
RE/A (USD)	35.000
S/A (USD)	35.000

(1) See Note 1.

Natixis International Funds (Lux) I

Ossiam ESG Low Carbon Shiller Barclays CAPE® US Fund[1]

Statement of Investments
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Transferable securities admitted to an official stock exchange listing					
Investment Funds					
Ireland					
Ossiam ESG Low Carbon Shiller Barclays Cape US Sector UCITS ETF	1,076	USD	125,393	124,110	101.29
			125,393	**124,110**	**101.29**
Total - Investment Funds			**125,393**	**124,110**	**101.29**
Total - Transferable securities admitted to an official stock exchange listing			**125,393**	**124,110**	**101.29**
TOTAL INVESTMENT PORTFOLIO			**125,393**	**124,110**	**101.29**

(1) See Note 1.

A detailed schedule of portfolio movements for the period from January 29, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

The accompanying notes form an integral part of these financial statements.

Natixis International Funds (Lux) I

Ossiam Shiller Barclays CAPE® US Fund[1]

Statistics
As at June 30, 2024

Net asset value per share	
H-N1/A (EUR)	104.56
H-R/A (EUR)	100.28
I/A (USD)	105.25
N1/A (USD)	105.28
R/A (USD)	104.98
R/A (EUR)	102.40
R/A (SGD)	106.11
RE/A (USD)	104.86
S/A (USD)	105.33
Number of shares outstanding	
H-N1/A (EUR)	5,000.000
H-R/A (EUR)	290.827
I/A (USD)	35.000
N1/A (USD)	35.000
R/A (USD)	35.000
R/A (EUR)	10.000
R/A (SGD)	46.886
RE/A (USD)	1,024.413
S/A (USD)	35.000

(1) See Note 1.

Natixis International Funds (Lux) I

Ossiam Shiller Barclays CAPE® US Fund[1]

Statement of Investments
As at June 30, 2024
(expressed in USD)

Description	Quantity	Currency	Cost	Evaluation	% of Net Assets
Transferable securities dealt in on another regulated market					
Investment Funds					
Luxembourg					
Ossiam Shiller Barclays Cape US Sector Value TR	524	USD	682,209	717,406	99.85
			682,209	**717,406**	**99.85**
Total - Investment Funds			**682,209**	**717,406**	**99.85**
Total - Transferable securities dealt in on another regulated market			**682,209**	**717,406**	**99.85**
TOTAL INVESTMENT PORTFOLIO			**682,209**	**717,406**	**99.85**

(1) See Note 1.

A detailed schedule of portfolio movements for the period from January 29, 2024 to June 30, 2024 is available free of charge upon request at the registered office of the SICAV.

The accompanying notes form an integral part of these financial statements.

Natixis International Funds (Lux) I

Notes to the Financial Statements

As at June 30, 2024

Note 1 – GENERAL

Natixis International Funds (Lux) I (the "Umbrella Fund") is a *Société Anonyme* qualifying as *Société d'Investissement à Capital Variable* incorporated under the laws of the Grand Duchy of Luxembourg on December 1, 1995 and is currently governed by Part I of the Luxembourg Law of December 17, 2010 on Undertakings for Collective Investment, as amended, implementing the Directive 2009/65/EC of the European Parliament and of the Council of July 13, 2009 ("UCITS Directive"), as amended.

The registered office of the Umbrella Fund is located at 80, route d'Esch, L-1470 Luxembourg. The Umbrella Fund is registered with the Luxembourg *Registre de Commerce et des Sociétés* under B 530 23.

Natixis International Funds (Lux) I is an umbrella Fund and as such provides investors access to a diversified management expertise through a range of several separate Funds each having its own objective and policy.

As at June 30, 2024, shares are offered in thirty-eight sub-funds (each, a "Fund"):

- Natixis Asia Equity Fund,
- DNCA Emerging Europe Equity Fund,
- Natixis Pacific Rim Equity Fund,
- Harris Associates Global Equity Fund,
- Harris Associates U.S. Value Equity Fund,
- Loomis Sayles Global Emerging Markets Equity Fund,
- Loomis Sayles Global Growth Equity Fund,
- Loomis Sayles U.S. Growth Equity Fund,
- Loomis Sayles Sakorum Long Short Growth Equity Fund,
- Thematics AI and Robotics Fund,
- Thematics Climate Selection Fund,
- Thematics Meta Fund,
- Thematics Safety Fund,
- Thematics Subscription Economy Fund,
- Thematics Water Fund,
- Thematics Wellness Fund,
- Vaughan Nelson Global Smid Cap Equity Fund,
- Vaughan Nelson U.S. Select Equity Fund,
- WCM China Growth Equity Fund,
- WCM Global Emerging Markets Equity Fund,
- WCM Select Global Growth Equity Fund,
- Loomis Sayles Global Allocation Fund,
- Loomis Sayles Global Credit Fund,
- Loomis Sayles Disciplined Alpha U.S. Corporate Bond Fund,
- Loomis Sayles Sustainable Global Corporate Bond Fund,
- Loomis Sayles Short Term Emerging Markets Bond Fund,
- Loomis Sayles Strategic Alpha Bond Fund,
- Loomis Sayles U.S. Core Plus Bond Fund,
- Loomis Sayles Asia Bond Plus Fund,
- Ostrum Euro High Income Fund,
- Ostrum Global Inflation Fund,
- Ostrum Short Term Global High Income Fund,
- Loomis Sayles Global Multi Asset Income Fund,
- Natixis ESG Conservative Fund,
- Natixis ESG Dynamic Fund,
- Natixis ESG Moderate Fund,
- Ossiam ESG Low Carbon Shiller Barclays CAPE® US Fund (launched on January 29, 2024),
- Ossiam Shiller Barclays CAPE® US Fund (launched on January 29, 2024).

Note 1 – GENERAL (continued)

On July 22, 2021, the Natixis Multi Alpha Fund ceased operations but the liquidation was not completed by June 30, 2024. The Fund is presented on a non going concern basis of accounting.

On January 13, 2021, the Loomis Sayles Institutional High Income Fund ceased operations but the liquidation was not completed by June 30, 2024. The Fund is presented on a non going concern basis of accounting.

The Umbrella Fund has appointed Natixis Investment Managers S.A. (the "Management Company") as its management company and delegated to the Management Company all powers related to the investment management, administration and distribution of the Umbrella Fund with effect on April 30, 2006.

Natixis Investment Managers S.A. is a *Société Anonyme* incorporated under Luxembourg law on April 25, 2006 for an unlimited period of time and licensed as a management company under Chapter 15 of the Luxembourg Law of December 17, 2010 on Undertakings for Collective Investment, as amended. Since July 22, 2014 Natixis Investment Managers S.A. is also authorised by the CSSF to act as an alternative investment Fund manager under Chapter 2 of the law of July 12, 2013 on alternative investment Fund managers.

Amendment of the articles of association were made during the 2nd extraordinary general meeting of the SICAV held on December 4, 2023.

Investors have the flexibility to convert between Funds.

The Umbrella Fund has been established for an unlimited period of time.

Note 2 – SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

a) Presentation of financial statements

The financial statements are prepared in accordance with Luxembourg regulations relating to Undertakings for Collective Investment.

Cross-Funds investments were not eliminated from the combined figures. At June 30, 2024, the total of cross-funds investments amounts to EUR 98,083,268 and therefore the total combined NAV at period-end without cross-investments would amount to EUR 14,705,367,347.

When preparing the audited annual report, if the last day of the financial year is not a Full Bank Business Day in Luxembourg (a day which is a Luxembourg bank business day unless otherwise stated in each Fund related section of the prospectus), the net asset value of the last day of the financial year is replaced by the net asset value calculated as at the last Full Bank Business Day of the financial year.

b) Method of calculation

The value of each Fund's assets shall be determined as follows:

a. *Securities and money market instruments traded on exchanges and Regulated Markets* – last market price, unless the Umbrella Fund believes that an occurrence after the publication of the last market price and before any Fund next calculates its net asset value will materially affect the security's value. In that case, the security may be fair valued at the time the Administrative Agent determines its net asset value by or pursuant to procedures approved by the Umbrella Fund. The value of Indian securities shall be determined by using the closing price (defined as the weighted average price of all trades executed during the last 30 minutes of a trading session).

Note 2 – SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (continued)

b) Method of calculation (continued)

b. *Securities and money market instruments not traded on a Regulated Market (other than short-term money market instruments)* – based upon valuations provided by pricing vendors, which valuations are determined based on normal, institutional-size trading of such securities using market information, transactions for comparable securities and various relationships between securities which are generally recognized by institutional traders.

c. *Short-term money market instruments (with remaining maturities of 60 days or less)* – amortized cost (which approximates market value under normal conditions).

d. *Futures, options and forwards* – unrealised gain or loss on the contract using current settlement price. When a settlement price is not used, future and forward contracts will be valued at their fair value as determined pursuant to procedures approved by the Umbrella Fund, as used on a consistent basis.

e. *Shares of open-ended Funds* – last published net asset value.

f. *Cash on hand or deposit, bills, demand notes, accounts receivable, prepaid expenses, cash dividends and interest declared or accrued and not yet received* – full amount, unless in any case such amount is unlikely to be paid or received in full, in which case the value thereof is arrived at after the Umbrella Fund or its agent makes such discount as it may consider appropriate in such case to reflect the true value thereof.

g. *Credit Default Swaps (CDS), Credit Default Index Swaps (CDX), Interest Rate Swaps (IRS), Total Return Rate Swaps (TRRS) and Inflation Swaps (INF)* – Swaps are marked to market based upon daily prices obtained from third party pricing agents and verified against the value from the counterparty. Realised appreciation/(depreciation) and change in unrealised appreciation/ (depreciation) resulting there from are included in the statement of changes in net assets respectively under the heading "Net realised appreciation/(depreciation) on swaps" and "Change in net unrealised appreciation/(depreciation) on swaps".

h. Swaptions – when the Fund writes a swaption, an amount equal to the premium received by the Fund is recorded as a liability and is subsequently adjusted to the current fair value of the swaption written. Premiums received from the written swaptions which expire unexercised are treated by the Fund on the expiration dates as realised gains.

   When the Fund purchases a swaption, an amount equal to the premium paid by the Fund is recorded as an asset and is subsequently adjusted to the current fair value of the swaption purchased. Premiums paid for the purchase of swaptions which expire unexercised are treated on the expiration date as realised losses.

i. To Be Announced securities - the Fund may purchase or sell debt securities in a "To Be Announced" "(TBA)" transactions, which delivery or payment to occur at a later date beyond the normal settlement period. TBA securities resulting from these transactions are included in the Statement of Investments. At the time that the Fund enters into a commitment to purchase or sell a security, the transaction is recorded and the value of the security is reflected in the Fund's net asset value. The price of such security and the date that the security will be delivered and paid for are fixed at the time the transaction is negotiated. The value of the security may vary with market fluctuations.

j. *Repurchase agreements* – the Fund may enter into repurchase agreement transactions and may act either as purchaser or seller in repurchase agreement transactions or a series of continuing repurchase transactions under restrictions described in Prospectus. Securities that are the subject of repurchase agreement are included in the Statement of Investments. Changes in unrealised appreciation / (depreciation) as a result thereof are included in the statement of changes in net assets respectively under "Net realised appreciation / (depreciation) on sales of investments" and "Change in net unrealised appreciation / (depreciation) on repurchase agreement".

Note 2 – SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (continued)

b) Method of calculation (continued)

k. *Time deposit* – the Fund may invest in time deposit with credit institutions. Such deposits may be withdrawn at any time and must have maturity of less than twelve (12) months. The value of time deposits shall be determined by using amortized cost.

l. *All other assets* – fair market value as determined pursuant to procedures approved by the Umbrella Fund's Board of Directors.

c) Foreign exchange translation

The value of all assets and liabilities not expressed in the Reference Currency of a Fund will be converted into the Reference Currency of such Fund at rates last quoted by any major bank.

The exchange rate used as at June 30, 2024:

1 EUR = 1.071750 USD

d) Swing Pricing Adjustment

The price at which Shares may be subscribed for or redeemed at is the net asset value per Share. Shares are "single priced" such that the same Share price applies whether investors are subscribing or redeeming on any full bank business day (unswung NAV). However, large subscriptions, redemptions and/or conversions in and/or out of a Fund on a same full bank business day, may cause the Fund to buy and/or sell underlying investments and the value of these investments may be affected by bid/offer spreads, trading costs and related expenses including transaction charges, brokerage fees, and taxes. This investment activity may have a negative impact on net asset value per Share called "dilution". In such circumstances, for certain Funds, the Management Company will, on an automatic and systematic basis, apply a "swing pricing" mechanism as part of its daily valuation policy in order to take into account the dilution impacts and to protect the Shareholders' interests. This means that, if on any full bank business day, the aggregate transactions in Shares of a Fund exceed a threshold determined by the Management Company (the "Swing Threshold"), the net asset value of the Fund may be adjusted by an amount, not exceeding 2% of the relevant net asset value (the "Swing Factor"), in order to reflect both the estimated fiscal charges and dealing costs that may be incurred by the Fund and the estimated dealing spread of the assets in which the Fund invests/disinvests.

The Swing Factor will have the following effect on subscriptions or redemptions:

1) on a Fund experiencing levels of net subscriptions on a full bank business day (i.e. subscriptions are greater in value than redemptions) (in excess of the Swing Threshold) the net asset value per Share will be adjusted upwards by the Swing Factor; and

2) on a Fund experiencing levels of net redemptions on a full bank business day (i.e. redemptions are greater in value than subscriptions) (in excess of the Swing Threshold) the net asset value per Share will be adjusted downwards by the Swing Factor.

In such event, the official net asset value per Share, as published, will have been adjusted to take account of the swing price mechanism (swung NAV). Net asset values and the net asset values per share in the Statement of Net Assets are unswung.

During the period ended June 30, 2024, Natixis Asia Equity Fund and Ostrum Euro High Income Fund applied swing pricing adjustments.

As of June 30, 2024, none of the Funds net asset values per share were swung.

Additional information about the swing pricing mechanism and the Funds concerned may be obtained at im.natixis.com or at the registered office of the Management Company.

Note 3 – FEES PAID TO THE MANAGEMENT COMPANY

The Management Company is entitled to receive from the Funds a Management Fee calculated and payable monthly in arrears. The Management Fee due to each Share class and for each month shall be calculated as follows:

$$\text{Management Fee} = \frac{(\text{Value x Rate of Management Fee}) \text{ x } D_{month}}{D_{year}}$$

Where:
"Value" means the average daily net asset value of all Shares issued in each Fund during the relevant month;
"Rate of Management Fee" shall be calculated according to the following formula:
Rate of Management Fee $_{Share\ class}$ = TER $_{Share\ class}$ – Administration Expenses $_{Share\ class}$

Rate of Management Fee $_{Share\ class}$ means the applicable Rate of Management Fee for the relevant Share class; expressed as an annualized percentage;

TER $_{Share\ class}$ means the Total Expense Ratio of the relevant Share class as disclosed in the current Prospectus; expressed as an annualized percentage; and

Administration Expenses $_{Share\ class}$ means the total operating expenses owed, and forecasted to be owed, by the relevant Fund to service providers, government regulators and agencies for services and benefits rendered to the relevant Share class; expressed as an annualized percentage.

The Rate of Management Fee accrued to a Share class can never be greater than its Total Expense Ratio, as disclosed in the current Prospectus;

D_{month} shall be the number of calendar days during such month; and
D_{year} shall be the number of calendar days during the applicable calendar year.

Note 4 – PERFORMANCE FEES

In consideration of the services provided by the respective Management Company (and the relevant Delegated investment Manager) in relation to the Funds, the Management Company may be entitled to receive a performance fee ("Performance Fee"), in addition to a management fee. Various methodologies may be used to calculate a Performance Fee, as described below, and details of which methodology is being used for each Fund is specified in each relevant section of the Funds.

The Performance Fee is calculated on the basis of the net asset value per Share after deducting all expenses, costs and fees (but before Performance Fee), and adjusting for subscriptions and redemptions/conversions during the relevant period so that these will not affect the Performance Fee payable.

Performance Fee Methodology #1: Performance Fees on absolute returns with a High-Water Mark

The Management Company shall receive a Performance Fee when the relevant Fund outperforms the High-Water Mark by the end of the Observation Period.

The Performance Reference Period is the whole life of the Fund (i.e. no reset).

On each calculation day of the net asset value of the relevant Share Class during the Observation Period, when the Valued Asset is higher than the High-Water Mark, a Performance Fee is accrued by applying the Performance Fee Rate to the difference between the Valued Asset and the Reference Asset.

If, over the Observation Period, the Valued Asset is higher than the High-Water Mark the accrued performance fee is crystallized and shall be payable within three months to the Management Company.

If, over the Observation Period, the Valued Asset of the Fund is lower than the High-Water Mark, the Performance Fees will be zero.

Note 4 – PERFORMANCE FEES (continued)

Performance Fee Methodology #2: Performance Fees using a Reference Rate

The Management Company shall receive a Performance Fee when the relevant Fund outperforms the Reference Rate[1] by the end of the Observation Period.

The Performance Reference Period is equal to 5 years on a rolling basis.

If, over the Observation Period, the Valued Asset of the Fund, which corresponds on each valuation day to the portion of the net assets corresponding to a particular class of Share before deducting the Performance Fee to the said Share class, is higher than the Reference Asset[1], which corresponds to the portion of the Fund's net assets related to a particular share class on the preceding valuation day before deducting the Performance Fee to the said Share class, the actual Performance Fee will be accrued with the applicable percentage of Performance fee Rate, applied on the difference between these two assets. The Performance Fee is calculated and accrued on each valuation day.

If, over the Observation Period, the Valued Asset of the Fund is lower than the Reference Asset[1], the Performance Fees will be zero.

Any underperformance of the Valued Asset of the Fund compared to the Reference Asset[1] at the end of the relevant Observation Period should be clawed back before any Performance Fee becomes payable over years on a rolling basis, i.e. the Management Company should look back at the past 5 years for the purpose of compensating underperformances.

A reset will be implemented if:

(i) an underperformance is not compensated and no longer relevant as this successive period of five years has elapsed,

(ii) a Performance Fee is paid at any time during this successive period of five years.

In case the Valued Asset of the Fund has overperformed the Reference Asset[1] on the last valuation day of the Observation Period, the Management Company should be able to crystallise the accrued Performance Fee over the Observation Period (subject to any clawback as indicated above). Such crystallized Performance Fee shall be payable within three months to the Management Company.

In case of negative performance of the Fund, no Performance Fee will be payable even where the Fund outperforms the Reference Rate[1].

For the Loomis Sayles Sakorum Long Short Growth Equity Fund, the applicable methodology for the Performance Fee is the performance fees on absolute returns with High-Water Mark (Methodology #1):

Share Class Type	Performance Fee rate	High-Water Mark	Observation Period
S1	20%	(No reset during the whole life of the Share Class/Fund)	▪ First Observation Period: from the first valuation day of each Share Class to the last valuation day of December (with a minimum period of twelve months) ▪ Thereafter: from the first valuation day of January to the last valuation day of December of the following year
S			
I			
N1			
N			
R			
RE			
S2	10%		

[1] Capitalized terms are defined in the Prospectus.

Note 4 – PERFORMANCE FEES (continued)

For the Thematics Climate Selection Fund, the applicable methodology for the Performance Fee is the Performance Fees using a Reference Rate[1] (Methodology #2):

Share Class Type	Performance Fee rate	Reference Rate	Observation Period
S1	20%	MSCI ACWI Climate Paris Aligned Index	▪ First Observation Period: from the first valuation day of each Share Class to the last valuation day of December (with a minimum period of twelve months) ▪ Thereafter: from the first valuation day of January to the last valuation day of December of the following year
S			
I			
N1			
N			
R			
RE			
EI			

As at June 30, 2024, Loomis Sayles Sakorum Long Short Growth Equity Fund paid the following Performance Fee:

Class	Currency	Performance Fee	% of Class Net Assets
N1/A (EUR)	USD	6,076	0.62
N1/A (GBP)	USD	132	3.80

As at June 30, 2024, Thematics Climate Selection Fund didn't pay Performance Fee.

Detailed description of the Performance Fees is disclosed in the prospectus.

[1] Capitalized terms are defined in the Prospectus.

Note 5 – DISTRIBUTION FEES

The fees paid out of the Fund's assets to cover marketing and selling Fund shares may cover advertising costs, compensating brokers and others who sell the Fund's shares, payments for printing and mailing prospectuses to new investors, and providing sales literature to prospective investors.

Note 6 – OTHER CHARGES

Other Charges mainly composed of Broker fees, Soulte to Management Company and Legal Expenses.

Note 7 – TAXATION

The Umbrella Fund is not subject to any Luxembourg tax on interest or dividends received by any Fund, any realised or unrealised capital appreciation of Fund assets or any distribution paid by any Fund to Shareholders. The Umbrella Fund is not subject to any Luxembourg stamp tax or other duty payable on the issuance of Shares. The Umbrella Fund is subject to the Luxembourg taxe d'abonnement of 0.01% per year of each Fund's net asset value with respect to class "I" Shares, class "S" Shares, class "S1" Shares, class "S2" Shares, class "EI" Shares and class "Q" Shares and of 0.05% per year of each Fund's net asset value with respect to class "R" Shares, class "RE" Shares, class "RET" Shares, class "C" Shares, class "CW" Shares, class "CT" Shares, class "F" Shares, class "N" Shares, class "N1" Shares, class "SN1" Shares and class "P" Shares. These taxes are payable quarterly on the basis of the value of the aggregate net assets of the Funds at the end of the relevant calendar quarter. No tax is due on the assets held by the Umbrella Fund in other UCITS that are already subject to subscription tax in Luxembourg.

Note 8 – TOTAL EXPENSE RATIO

As at June 30, 2024, the amount of expenses (in %) to be incurred annually by each Fund including the remuneration to the Management Company, the depositary, the independent auditors, the outside counsels, the other professionals and the administrative expenses are:

	S1 Shares	S Shares	I Shares	DH-I[2] Shares	SN1 Shares	N1 Shares	N Shares	F Shares	P Shares	R Shares	RE Shares	RET Shares	CW Shares	C Shares	CT Shares	Q[3] Shares	S2[4] Shares	EI[5] Shares	EI-NPF Shares
Natixis Asia Equity Fund	-	-	1.00	-	-	0.85	1.10	-	-	1.70	2.70	2.70	-	2.75	-	0.35	-	-	-
DNCA Emerging Europe Equity Fund	-	-	1.00	-	-	0.85	1.10	-	-	1.70	2.70	2.70	-	2.75	-	0.35	-	-	-
Natixis Pacific Rim Equity Fund	-	1.00	1.20	-	-	1.05	1.30	-	-	1.80	2.40	2.40	-	2.20	-	0.35	-	-	-
Harris Associates Global Equity Fund	0.72	0.80	1.10	-	-	0.95	1.10	1.35	1.75	2.15	2.70	2.70	2.70	2.95	3.15	0.35	-	-	-
Harris Associates U.S. Value Equity Fund	0.50	0.70	1.20	-	-	1.05	1.20	1.65	1.75	1.95	2.60	2.60	-	2.55	2.95	0.35	-	-	-
Loomis Sayles Global Emerging Markets Equity Fund	0.65	0.80	1.00	-	-	-	1.10	-	-	1.75	-	-	-	-	-	0.25	0.50	-	-
Loomis Sayles Global Growth Equity Fund	0.60	0.80	1.00	-	-	0.85	1.10	-	-	1.75	2.25	-	-	-	-	0.25	0.40	-	-
Loomis Sayles U.S. Growth Equity Fund	0.60	0.80	1.00	-	0.50	0.85	1.10	1.50	1.75	1.75	2.25	2.25	-	2.25	3.25	0.25	-	-	-
Loomis Sayles Sakorum Long Short Growth Equity Fund	0.60	0.80	1.00	-	-	0.85	1.10	-	-	1.75	2.25	-	-	-	-	0.25	0.40	-	0.25
Thematics AI and Robotics Fund	0.90	1.00	1.20	-	-	1.05	1.30	-	-	2.00	2.60	-	2.60	-	3.00	0.20	0.70	-	-
Thematics Climate Selection Fund	0.70	0.80	1.00	-	-	0.85	1.10	-	-	1.80	2.40	-	-	-	-	0.20	-	0.60	-
Thematics Meta Fund	0.90	1.00	1.20	-	-	1.05	1.30	-	-	2.00	2.60	-	2.60	-	-	0.20	-	-	-
Thematics Safety Fund	0.90	1.00	1.20	-	-	1.05	1.30	-	-	2.00	2.60	2.60	2.60	-	3.60	0.20	-	-	-
Thematics Subscription Economy Fund	0.90	1.00	1.20	-	-	1.05	1.30	-	-	2.00	2.60	2.60	2.60	-	3.00	0.20	0.70	-	-
Thematics Water Fund	0.90	1.00	1.20	-	-	1.05	1.30	-	-	2.00	2.60	-	2.60	-	3.00	0.20	0.70	-	-
Thematics Wellness Fund	0.90	1.00	1.20	-	-	1.05	1.30	-	-	2.00	2.60	-	2.60	-	-	0.20	-	-	-
Vaughan Nelson Global Smid Cap Equity Fund	0.60	0.75	1.00	-	-	0.85	1.10	-	-	1.80	2.30	-	-	-	-	0.25	-	0.50	-
Vaughan Nelson U.S. Select Equity Fund	0.50	0.70	1.20	-	-	1.05	1.30	-	-	1.80	2.70	-	-	2.95	-	0.35	-	-	-
WCM China Growth Equity Fund	0.80	0.95	1.15	-	-	1.00	1.25	-	-	1.90	2.25	-	-	-	-	0.25	-	0.50	-
WCM Global Emerging Markets Equity Fund	0.80	0.90	1.15	-	-	1.00	1.25	-	-	1.90	2.25	-	-	-	-	0.25	-	-	-
WCM Select Global Growth Equity Fund	0.80	0.90	1.15	-	-	1.00	1.25	1.50	-	1.90	2.25	-	-	-	-	0.25	0.50	-	-
Loomis Sayles Global Allocation Fund	-	0.65	0.95	-	-	0.85	0.95	-	-	1.70	2.20	-	-	-	2.70	0.25	-	0.45	-
Loomis Sayles Global Credit Fund	-	0.35	0.70	-	-	0.65	0.80	-	-	1.15	1.45	-	-	2.10	2.15	0.20	-	-	-
Loomis Sayles Disciplined Alpha U.S. Corporate Bond Fund	-	0.285	0.55	-	-	0.50	0.70	-	-	1.10	1.35	-	-	-	-	0.15	-	-	-
Loomis Sayles Sustainable Global Corporate Bond Fund	-	0.25	0.45	-	-	-	-	-	-	1.15	1.45	-	-	-	-	0.15	-	-	-
Loomis Sayles Institutional High Income Fund[1]	-	0.65	0.75	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Loomis Sayles Short Term Emerging Markets Bond Fund	-	0.45	0.75	-	-	0.65	0.75	-	-	1.30	1.80	-	-	-	-	0.15	-	-	-
Loomis Sayles Strategic Alpha Bond Fund	0.60	0.80	1.00	-	-	0.85	1.00	1.25	-	1.70	2.10	-	2.10	2.40	-	0.35	-	-	-
Loomis Sayles U.S. Core Plus Bond Fund	0.32	0.40	0.85	-	-	0.75	0.90	-	-	1.40	1.70	-	-	-	-	0.20	-	-	-
Loomis Sayles Asia Bond Plus Fund	-	0.65	0.80	-	-	0.75	0.90	-	-	1.60	1.95	-	-	-	-	0.20	-	0.20	-
Ostrum Euro High Income Fund	-	0.50	0.60	-	-	0.55	0.70	-	-	1.30	1.60	-	1.60	-	-	0.35	-	-	-
Ostrum Global Inflation Fund	-	-	0.45	0.65	-	0.60	0.65	-	-	1.00	1.40	-	1.40	1.70	-	0.35	-	-	-
Ostrum Short Term Global High Income Fund	-	0.55	0.65	-	-	0.60	0.75	-	-	1.35	1.65	-	-	-	-	0.35	-	-	-
Loomis Sayles Global Multi Asset Income Fund	-	0.55	0.75	-	-	0.65	0.90	-	-	1.60	1.95	-	1.95	-	-	0.25	-	-	-
Natixis Multi Alpha Fund[1][6]	-	0.25	0.55	-	-	0.45	0.65	-	-	0.85	1.50	-	-	-	-	0.25	-	-	-
Natixis ESG Conservative Fund[6]	-	0.10	0.30	-	-	0.25	0.35	-	-	0.70	1.30	-	-	-	-	0.10	-	-	-
Natixis ESG Dynamic Fund[6]	-	0.10	0.30	-	-	0.25	0.35	-	-	0.80	1.30	-	-	-	-	0.10	-	-	-
Natixis ESG Moderate Fund[6]	-	0.10	0.30	-	-	0.25	0.35	-	-	0.75	1.30	-	-	-	-	0.10	-	-	-

Note 8 – TOTAL EXPENSE RATIO (continued)

As at June 30, 2024, the amount of expenses (in %) to be incurred annually by each Fund including the remuneration to the Management Company, the depositary, the independent auditors, the outside counsels, the other professionals and the administrative expenses are (continued):

	S1 Shares	S Shares	I Shares	DH-I[2] Shares	SN1 Shares	N1 Shares	N Shares	F Shares	P Shares	R Shares	RE Shares	RET Shares	CW Shares	C Shares	CT Shares	Q[3] Shares	S2[4] Shares	EI[5] Shares	EI-NPF Shares
Ossiam ESG Low Carbon Shiller Barclays CAPE® US Fund[1]	-	0.08	0.27	-	-	0.12	-	-	-	0.90	1.25	-	-	-	-	0.05	-	-	-
Ossiam Shiller Barclays CAPE® US Fund[1]	-	0.08	0.25	-	-	0.12	-	-	-	0.80	1.10	-	-	-	-	0.05	-	-	-

(1) See Note 1.

(2) DH Share class types are duration hedged Share classes. Further details regarding duration hedging methodology are in Prospectus. Please note that on January 30, 2017 ESMA published an Opinion (ESMA Opinion n°34-43-296) on Share Classes of UCITS which will impact duration hedged Share classes. In compliance with ESMA's opinion, the available duration hedged Share classes in the Ostrum Global Inflation Fund is closed to new investors after Cut-Off Time on this last subscription date July 30, 2017 and is closed to additional investment(s) from existing shareholders after Cut-Off Time on the last subscription date July 30, 2018.

(3) No investment management fee is charged by the Management Company on this Share class. However, this Share class will pay other expenses such as administrative fees and depositary fees. Q Share class of Natixis Multi Alpha Fund, Natixis ESG Conservative Fund, Natixis ESG Dynamic Fund and Natixis ESG Moderate Fund will also pay management fees up to the Maximum Indirect Management Fee that may be charged to the Fund when investing in other UCITS and/or other UCIs.

(4) This Share class closes permanently to new subscriptions and switches upon satisfying a certain level of subscription in the Share class determined by the Management Company.

(5) This Share Class is reserved for the Fund's early investors and closes permanently to new subscriptions and switches upon the occurrence of certain events set at the discretion of the Management Company.

(6) Maximum Indirect Management Fee is defined as the maximum level of management fees, excluding performance fees, that may be charged to the Fund when investing in other UCITS and/or UCIs.

The Total Expense Ratio by Share class, as indicated in each Fund's description, does not necessarily include all the expenses linked to the Fund's investments (such as brokerage fees, Luxembourg taxe d'abonnement, expenses linked to withholding tax reclaims) that are paid by such Fund.

If the total real expenses paid by each Fund exceed the Total Expense Ratio, the Management Company will support the difference and the corresponding income will be presented under the "Other income" and the corresponding "Other assets" caption; if the total real expenses paid by each Fund are lower than the Total Expense Ratio, the difference will be paid to the Management Company and the corresponding charge will be presented under the "Other charges" caption and the corresponding "Other liabilities" caption. At June 30, 2024, total real expenses were lower than total expenses ratio for 6 Funds for an amount of EUR 229,457; at June 30, 2024, total real expenses exceeded the Total Expense Ratio for 3 Funds for an amount of EUR 44,681.

Note 9 – NET UNREALISED APPRECIATION/(DEPRECIATION) ON FORWARD FOREIGN EXCHANGE CONTRACTS

As at June 30, 2024, Natixis Pacific Rim Equity Fund had the following Forward Foreign Exchange Contracts outstanding:

Hedged Share Class Forward Foreign Exchange Contracts

Purchases		Sales		Class	Maturity Date	Unrealised appreciation/ (depreciation) (*)
EUR	50,239	SGD	72,860	H-I/A (EUR)	31/07/2024	41
EUR	26,701	USD	28,573	H-I/A (EUR)	31/07/2024	66
EUR	66,225	HKD	552,831	H-I/A (EUR)	31/07/2024	170
EUR	236,112	AUD	378,773	H-I/A (EUR)	31/07/2024	754
					USD	**1,031**

All Hedged Share Class Forward Foreign Exchange Contracts are held with BBH&Co.

As at June 30, 2024, Harris Associates Global Equity Fund had the following Forward Foreign Exchange Contracts outstanding:

Hedged Share Class Forward Foreign Exchange Contracts

Purchases		Sales		Class	Maturity Date	Unrealised appreciation/ (depreciation) (*)
USD	288,598	EUR	269,905	H-I/A (EUR)	31/07/2024	(1,079)
EUR	793,677	USD	847,892	H-I/A (EUR)	31/07/2024	3,929
USD	110,324	EUR	103,178	H-N1/A (EUR)	31/07/2024	(412)
EUR	6,950,905	USD	7,425,707	H-N1/A (EUR)	31/07/2024	34,410
EUR	1,679,004	USD	1,793,693	H-R/A (EUR)	31/07/2024	8,312
USD	67,479	EUR	62,948	H-RE/A (EUR)	31/07/2024	(80)
EUR	782,008	USD	835,426	H-RE/A (EUR)	31/07/2024	3,871
					USD	**48,951**

All Hedged Share Class Forward Foreign Exchange Contracts are held with BBH&Co.

As at June 30, 2024, Harris Associates U.S. Value Equity Fund had the following Forward Foreign Exchange Contracts outstanding:

Hedged Share Class Forward Foreign Exchange Contracts

Purchases		Sales		Class	Maturity Date	Unrealised appreciation/ (depreciation) (*)
EUR	7,192,360	USD	7,683,656	H-I/A (EUR)	31/07/2024	35,605
EUR	19,133,068	USD	20,440,009	H-N/A (EUR)	31/07/2024	94,718
SGD	91,377,135	USD	67,366,551	H-P/A (SGD)	31/07/2024	154,514
EUR	512,547,868	USD	547,566,929	H-R/A (EUR)	31/07/2024	2,529,415
SGD	20,637,981	USD	15,215,071	H-R/A (SGD)	31/07/2024	34,898
EUR	48,340,215	USD	51,642,239	H-S/A (EUR)	31/07/2024	239,307
GBP	513,189	USD	648,538	H-S/A (GBP)	31/07/2024	299
GBP	46,482,529	USD	58,741,831	H-S1/A (GBP)	31/07/2024	27,109
					USD	**3,115,865**

All Hedged Share Class Forward Foreign Exchange Contracts are held with BBH&Co.

(*) The net unrealised appreciation/(depreciation) is included in the Statement of Net Assets.

Note 9 – NET UNREALISED APPRECIATION/(DEPRECIATION) ON FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

As at June 30, 2024, Loomis Sayles Global Growth Equity Fund had the following Forward Foreign Exchange Contracts outstanding:

Hedged Share Class Forward Foreign Exchange Contracts

Purchases		Sales		Class	Maturity Date	Unrealised appreciation/ (depreciation) (*)
EUR	1,147,721	USD	1,226,119	H-R/A (EUR)	31/07/2024	5,682
					USD	**5,682**

All Hedged Share Class Forward Foreign Exchange Contracts are held with BBH&Co.

As at June 30, 2024, Loomis Sayles U.S. Growth Equity Fund had the following Forward Foreign Exchange Contracts outstanding:

Hedged Share Class Forward Foreign Exchange Contracts

Purchases		Sales		Class	Maturity Date	Unrealised appreciation/ (depreciation) (*)
EUR	5,252,781	USD	5,611,588	H-I/A (EUR)	31/07/2024	26,004
EUR	20,573,569	USD	21,978,909	H-N/A (EUR)	31/07/2024	101,849
GBP	229,267	USD	289,734	H-N/D (GBP)	31/07/2024	134
SGD	18,964,518	USD	13,981,333	H-P/A (SGD)	31/07/2024	32,068
CHF	216,056	USD	241,856	H-R/A (CHF)	31/07/2024	(552)
EUR	156,787,922	USD	167,497,791	H-R/A (EUR)	31/07/2024	776,175
SGD	7,967,639	USD	5,874,034	H-R/A (SGD)	31/07/2024	13,473
EUR	114,527,603	USD	122,350,755	H-S/A (EUR)	31/07/2024	566,966
USD	306,995	GBP	242,703	H-S/A (GBP)	31/07/2024	140
GBP	4,818,810	USD	6,089,723	H-S/A (GBP)	31/07/2024	2,810
SGD	178,413,173	USD	131,532,688	H-S/A (SGD)	31/07/2024	301,687
EUR	12,084,295	USD	12,909,750	H-S1/A (EUR)	31/07/2024	59,823
GBP	25,974,528	USD	32,825,050	H-S1/A (GBP)	31/07/2024	15,148
GBP	2,949,712	USD	3,727,670	H-SN1/D (GBP)	31/07/2024	1,720
					USD	**1,897,445**

All Hedged Share Class Forward Foreign Exchange Contracts are held with BBH&Co.

As at June 30, 2024, Loomis Sayles Sakorum Long Short Growth Equity Fund had the following Forward Foreign Exchange Contracts outstanding:

Hedged Share Class Forward Foreign Exchange Contracts

Purchases		Sales		Class	Maturity Date	Unrealised appreciation/ (depreciation) (*)
GBP	2,442,205	USD	3,086,312	H-EI/A-NPF (GBP)	31/07/2024	1,424
EUR	9,588,471	USD	10,243,441	H-N1/A (EUR)	31/07/2024	47,468
EUR	42,493,468	USD	45,396,111	H-Q/A-NPF (EUR)	31/07/2024	210,363
					USD	**259,255**

All Hedged Share Class Forward Foreign Exchange Contracts are held with BBH&Co.

(*) The net unrealised appreciation/(depreciation) is included in the Statement of Net Assets.

Note 9 – NET UNREALISED APPRECIATION/(DEPRECIATION) ON FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

As at June 30, 2024, Thematics AI and Robotics Fund had the following Forward Foreign Exchange Contracts outstanding:

Hedged Share Class Forward Foreign Exchange Contracts

Purchases		Sales		Class	Maturity Date	Unrealised appreciation/ (depreciation) (*)
CHF	314,160	USD	351,675	H-I/A (CHF)	31/07/2024	(803)
EUR	41,042,254	USD	43,845,768	H-I/A (EUR)	31/07/2024	203,179
CHF	1,526,295	USD	1,708,564	H-N/A (CHF)	31/07/2024	(3,912)
USD	269,226	EUR	251,787	H-N/A (EUR)	31/07/2024	(1,007)
EUR	12,218,736	USD	13,053,373	H-N/A (EUR)	31/07/2024	60,489
EUR	102,886,477	USD	109,914,447	H-R/A (EUR)	31/07/2024	509,337
SGD	1,031,050	USD	760,127	H-R/A (SGD)	31/07/2024	1,743
EUR	476,562	USD	509,130	H-RE/A (EUR)	31/07/2024	2,344
EUR	133,188,517	USD	142,286,358	H-S/A (EUR)	31/07/2024	659,347
					USD	**1,430,717**

All Hedged Share Class Forward Foreign Exchange Contracts are held with BBH&Co.

As at June 30, 2024, Thematics Climate Selection Fund had the following Forward Foreign Exchange Contracts outstanding:

Hedged Share Class Forward Foreign Exchange Contracts

Purchases		Sales		Class	Maturity Date	Unrealised appreciation/ (depreciation) (*)
EUR	13,803,241	USD	14,746,112	H-Q/A (EUR)	31/07/2024	68,333
					USD	**68,333**

All Hedged Share Class Forward Foreign Exchange Contracts are held with BBH&Co.

As at June 30, 2024, Thematics Meta Fund had the following Forward Foreign Exchange Contracts outstanding:

Hedged Share Class Forward Foreign Exchange Contracts

Purchases		Sales		Class	Maturity Date	Unrealised appreciation/ (depreciation) (*)
CHF	1,915,519	USD	2,144,269	H-I/A (CHF)	31/07/2024	(4,909)
EUR	744,448	USD	795,300	H-I/A (EUR)	31/07/2024	3,685
CHF	316,405	USD	354,190	H-N/A (CHF)	31/07/2024	(811)
USD	3,945	EUR	3,690	H-N/A (EUR)	31/07/2024	(15)
EUR	146,094	USD	156,074	H-N/A (EUR)	31/07/2024	723
CHF	49,690	USD	55,624	H-R/A (CHF)	31/07/2024	(127)
EUR	249,520,785	USD	266,565,051	H-R/A (EUR)	31/07/2024	1,235,247
SGD	235,881	USD	173,900	H-R/A (SGD)	31/07/2024	399
USD	7,136	EUR	6,673	H-RE/A (EUR)	31/07/2024	(27)
EUR	283,345	USD	302,700	H-RE/A (EUR)	31/07/2024	1,403
					USD	**1,235,568**

All Hedged Share Class Forward Foreign Exchange Contracts are held with BBH&Co.

(*) The net unrealised appreciation/(depreciation) is included in the Statement of Net Assets.

Note 9 – NET UNREALISED APPRECIATION/(DEPRECIATION) ON FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

As at June 30, 2024, Thematics Safety Fund had the following Forward Foreign Exchange Contracts outstanding:

Hedged Share Class Forward Foreign Exchange Contracts

Purchases		Sales		Class	Maturity Date	Unrealised appreciation/ (depreciation) (*)
CHF	217,524	USD	243,498	H-I/A (CHF)	31/07/2024	(555)
EUR	9,106,717	USD	9,728,779	H-I/A (EUR)	31/07/2024	45,083
CHF	1,193,827	USD	1,336,393	H-N/A (CHF)	31/07/2024	(3,060)
USD	297,160	EUR	277,912	H-N/A (EUR)	31/07/2024	(1,111)
EUR	11,314,574	USD	12,087,450	H-N/A (EUR)	31/07/2024	56,013
GBP	351,805	USD	444,590	H-N/A (GBP)	31/07/2024	205
CHF	15,483,284	USD	17,332,293	H-N1/A (CHF)	31/07/2024	(39,683)
USD	918,978	EUR	859,453	H-N1/A (EUR)	31/07/2024	(3,437)
EUR	43,614,696	USD	46,593,929	H-N1/A (EUR)	31/07/2024	215,914
CHF	3,141,111	USD	3,516,185	H-R/A (CHF)	31/07/2024	(8,014)
USD	1,608,465	EUR	1,504,279	H-R/A (EUR)	31/07/2024	(6,015)
EUR	52,546,612	USD	56,135,966	H-R/A (EUR)	31/07/2024	260,131
GBP	866,291	USD	1,094,766	H-R/A (GBP)	31/07/2024	505
SGD	64,270	USD	47,382	H-R/A (SGD)	31/07/2024	109
USD	454	EUR	424	H-RE/A (EUR)	31/07/2024	(2)
EUR	19,084	USD	20,388	H-RE/A (EUR)	31/07/2024	94
CHF	3,223	USD	3,608	H-S/A (CHF)	31/07/2024	(8)
					USD	**516,169**

All Hedged Share Class Forward Foreign Exchange Contracts are held with BBH&Co.

As at June 30, 2024, Thematics Subscription Economy Fund had the following Forward Foreign Exchange Contracts outstanding:

Hedged Share Class Forward Foreign Exchange Contracts

Purchases		Sales		Class	Maturity Date	Unrealised appreciation/ (depreciation) (*)
EUR	21,302,819	USD	22,757,972	H-I/A (EUR)	31/07/2024	105,459
EUR	19,431	USD	20,758	H-N/A (EUR)	31/07/2024	96
EUR	14,882,513	USD	15,899,107	H-N1/A (EUR)	31/07/2024	73,676
EUR	233,213	USD	249,143	H-R/A (EUR)	31/07/2024	1,155
SGD	187,764	USD	138,427	H-R/A (SGD)	31/07/2024	317
EUR	29,164	USD	31,156	H-RE/A (EUR)	31/07/2024	144
					USD	**180,847**

All Hedged Share Class Forward Foreign Exchange Contracts are held with BBH&Co.

(*) The net unrealised appreciation/(depreciation) is included in the Statement of Net Assets.

Note 9 – NET UNREALISED APPRECIATION/(DEPRECIATION) ON FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

As at June 30, 2024, Thematics Water Fund had the following Forward Foreign Exchange Contracts outstanding:

Hedged Share Class Forward Foreign Exchange Contracts

	Purchases		Sales	Class	Maturity Date	Unrealised appreciation/ (depreciation) (*)
USD	122,245	EUR	113,971	H-I/A (EUR)	31/07/2024	(75)
EUR	4,793,641	USD	5,121,085	H-I/A (EUR)	31/07/2024	23,731
CHF	1,373,452	USD	1,537,470	H-N/A (CHF)	31/07/2024	(3,520)
USD	79,631	EUR	74,473	H-N/A (EUR)	31/07/2024	(298)
EUR	3,041,190	USD	3,248,927	H-N/A (EUR)	31/07/2024	15,055
CHF	368,899	USD	412,953	H-N1/A (CHF)	31/07/2024	(945)
USD	79,253	EUR	74,119	H-N1/A (EUR)	31/07/2024	(296)
EUR	3,642,072	USD	3,890,854	H-N1/A (EUR)	31/07/2024	18,030
USD	1,226,477	EUR	1,143,458	H-R/A (EUR)	31/07/2024	(750)
EUR	57,134,548	USD	61,037,295	H-R/A (EUR)	31/07/2024	282,843
USD	222,461	SGD	301,657	H-R/A (SGD)	31/07/2024	(442)
SGD	598,869	USD	441,508	H-R/A (SGD)	31/07/2024	1,013
USD	1,324	EUR	1,238	H-RE/A (EUR)	31/07/2024	(5)
EUR	60,310	USD	64,430	H-RE/A (EUR)	31/07/2024	299
USD	1,311,170	EUR	1,222,418	H-S/A (EUR)	31/07/2024	(801)
EUR	51,742,444	USD	55,276,866	H-S/A (EUR)	31/07/2024	256,150
					USD	**589,989**

All Hedged Share Class Forward Foreign Exchange Contracts are held with BBH&Co.

As at June 30, 2024, Thematics Wellness Fund had the following Forward Foreign Exchange Contracts outstanding:

Hedged Share Class Forward Foreign Exchange Contracts

	Purchases		Sales	Class	Maturity Date	Unrealised appreciation/ (depreciation) (*)
EUR	658,279	USD	703,244	H-I/A (EUR)	31/07/2024	3,259
EUR	2,607,298	USD	2,785,397	H-N/A (EUR)	31/07/2024	12,907
USD	53,498	EUR	50,032	H-R/A (EUR)	31/07/2024	(200)
EUR	2,090,055	USD	2,232,822	H-R/A (EUR)	31/07/2024	10,347
SGD	2,607	USD	1,922	H-R/A (SGD)	31/07/2024	4
EUR	9,682,298	USD	10,343,676	H-S/A (EUR)	31/07/2024	47,932
					USD	**74,249**

All Hedged Share Class Forward Foreign Exchange Contracts are held with BBH&Co.

As at June 30, 2024, Vaughan Nelson U.S. Select Equity Fund had the following Forward Foreign Exchange Contracts outstanding:

Hedged Share Class Forward Foreign Exchange Contracts

	Purchases		Sales	Class	Maturity Date	Unrealised appreciation/ (depreciation) (*)
EUR	15,943,488	USD	17,032,556	H-I/A (EUR)	31/07/2024	78,928
					USD	**78,928**

All Hedged Share Class Forward Foreign Exchange Contracts are held with BBH&Co.

(*) The net unrealised appreciation/(depreciation) is included in the Statement of Net Assets.

Note 9 – NET UNREALISED APPRECIATION/(DEPRECIATION) ON FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

As at June 30, 2024, WCM China Growth Equity Fund had the following Forward Foreign Exchange Contracts outstanding:

Hedged Share Class Forward Foreign Exchange Contracts

Purchases		Sales		Class	Maturity Date	Unrealised appreciation/ (depreciation) (*)
USD	162,538	EUR	152,010	H-Q/A (EUR)	31/07/2024	(608)
EUR	3,525,750	USD	3,766,587	H-Q/A (EUR)	31/07/2024	17,454
					USD	**16,846**

All Hedged Share Class Forward Foreign Exchange Contracts are held with BBH&Co.

As at June 30, 2024, WCM Global Emerging Markets Equity Fund had the following Forward Foreign Exchange Contracts outstanding:

Hedged Share Class Forward Foreign Exchange Contracts

Purchases		Sales		Class	Maturity Date	Unrealised appreciation/ (depreciation) (*)
EUR	193,775	USD	207,011	H-R/A (EUR)	31/07/2024	959
SGD	12,361	USD	9,113	H-R/A (SGD)	31/07/2024	21
					USD	**980**

All Hedged Share Class Forward Foreign Exchange Contracts are held with BBH&Co.

As at June 30, 2024, WCM Select Global Growth Equity Fund had the following Forward Foreign Exchange Contracts outstanding:

Hedged Share Class Forward Foreign Exchange Contracts

Purchases		Sales		Class	Maturity Date	Unrealised appreciation/ (depreciation) (*)
EUR	2,304	USD	2,461	H-N1/A (EUR)	31/07/2024	11
					USD	**11**

All Hedged Share Class Forward Foreign Exchange Contracts are held with BBH&Co.

As at June 30, 2024, Loomis Sayles Global Allocation Fund had the following Forward Foreign Exchange Contracts outstanding:

Hedged Share Class Forward Foreign Exchange Contracts

Purchases		Sales		Class	Maturity Date	Unrealised appreciation/ (depreciation) (*)
EUR	67,054,865	USD	71,635,248	H-Q/A (EUR)	31/07/2024	331,953
					USD	**331,953**

All Hedged Share Class Forward Foreign Exchange Contracts are held with BBH&Co.

(*) The net unrealised appreciation/(depreciation) is included in the Statement of Net Assets.

Note 9 – NET UNREALISED APPRECIATION/(DEPRECIATION) ON FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

As at June 30, 2024, Loomis Sayles Global Allocation Fund had the following Forward Foreign Exchange Contracts outstanding (continued):

Forwards

	Purchases		Sales	Counterparty	Maturity Date	Unrealised appreciation/ (depreciation) (*)
EUR	200,000	USD	215,270	Barclays	18/09/2024	(97)
GBP	83,000	USD	105,602	Barclays	18/09/2024	(620)
JPY	139,557,000	USD	908,618	Barclays	18/09/2024	(30,449)
USD	143,671	AUD	217,000	Bank of America	18/09/2024	(1,546)
USD	315,173	BRL	1,750,000	Bank of America	04/09/2024	2,364
USD	751,440	CAD	1,033,000	Morgan Stanley	18/09/2024	(4,900)
USD	315,797	EUR	290,000	Barclays	18/09/2024	3,796
USD	131,170	MXN	2,477,000	Bank of America	18/09/2024	(2,626)
USD	158,172	ZAR	2,880,000	Bank of America	18/09/2024	1,398
					USD	**(32,680)**

As at June 30, 2024, the net unrealised appreciation on Forward Foreign Exchange Contracts amounted to USD 299,273.

As at June 30, 2024, Loomis Sayles Global Credit Fund had the following Forward Foreign Exchange Contracts outstanding:

Hedged Share Class Forward Foreign Exchange Contracts

	Purchases		Sales	Class	Maturity Date	Unrealised appreciation/ (depreciation) (*)
EUR	180,781	AUD	290,384	H-I/A (EUR)	31/07/2024	(64)
EUR	56,229	CHF	53,685	H-I/A (EUR)	31/07/2024	390
EUR	99,682	JPY	17,005,437	H-I/A (EUR)	31/07/2024	786
EUR	420,984	CAD	615,595	H-I/A (EUR)	31/07/2024	1,635
EUR	730,681	GBP	617,865	H-I/A (EUR)	31/07/2024	3,029
EUR	10,676,007	USD	11,405,263	H-I/A (EUR)	31/07/2024	52,851
EUR	592	AUD	952	H-R/A (EUR)	31/07/2024	0
EUR	188	CHF	179	H-R/A (EUR)	31/07/2024	1
EUR	328	JPY	55,893	H-R/A (EUR)	31/07/2024	3
EUR	1,380	CAD	2,017	H-R/A (EUR)	31/07/2024	5
EUR	2,400	GBP	2,029	H-R/A (EUR)	31/07/2024	10
EUR	35,322	USD	37,735	H-R/A (EUR)	31/07/2024	175
EUR	112,465	AUD	180,650	H-S/A (EUR)	31/07/2024	(39)
EUR	35,670	CHF	34,056	H-S/A (EUR)	31/07/2024	247
EUR	62,196	JPY	10,610,420	H-S/A (EUR)	31/07/2024	490
EUR	261,891	CAD	382,957	H-S/A (EUR)	31/07/2024	1,017
EUR	455,581	GBP	385,239	H-S/A (EUR)	31/07/2024	1,889
EUR	6,705,598	USD	7,163,644	H-S/A (EUR)	31/07/2024	33,196
GBP	860	EUR	1,017	H-S/A (GBP)	31/07/2024	(4)
GBP	82	CAD	142	H-S/A (GBP)	31/07/2024	0
GBP	35	AUD	67	H-S/A (GBP)	31/07/2024	0
GBP	20	JPY	3,936	H-S/A (GBP)	31/07/2024	0
GBP	11	CHF	13	H-S/A (GBP)	31/07/2024	0
GBP	2,103	USD	2,657	H-S/A (GBP)	31/07/2024	1

(*) The net unrealised appreciation/(depreciation) is included in the Statement of Net Assets.

Note 9 – NET UNREALISED APPRECIATION/(DEPRECIATION) ON FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

As at June 30, 2024, Loomis Sayles Global Credit Fund had the following Forward Foreign Exchange Contracts outstanding (continued):

Hedged Share Class Forward Foreign Exchange Contracts (continued)

	Purchases		Sales	Class	Maturity Date	Unrealised appreciation/ (depreciation) (*)
JPY	1,918,411,974	EUR	11,245,279	H-S/A (JPY)	31/07/2024	(87,482)
JPY	4,695,815,263	USD	29,386,313	H-S/A (JPY)	31/07/2024	(61,051)
JPY	318,804,085	GBP	1,580,286	H-S/A (JPY)	31/07/2024	(7,068)
JPY	183,274,638	CAD	1,571,007	H-S/A (JPY)	31/07/2024	(4,345)
JPY	78,696,905	AUD	741,007	H-S/A (JPY)	31/07/2024	(3,819)
JPY	24,968,266	CHF	139,712	H-S/A (JPY)	31/07/2024	(112)
NOK	138,446	AUD	19,451	H-S/A (NOK)	31/07/2024	12
NOK	43,901	CHF	3,667	H-S/A (NOK)	31/07/2024	30
NOK	76,541	JPY	1,142,588	H-S/A (NOK)	31/07/2024	59
NOK	322,314	CAD	41,239	H-S/A (NOK)	31/07/2024	137
NOK	560,741	GBP	41,482	H-S/A (NOK)	31/07/2024	258
NOK	3,373,416	EUR	295,184	H-S/A (NOK)	31/07/2024	264
NOK	8,251,579	USD	771,390	H-S/A (NOK)	31/07/2024	4,186
USD	6,982,225	EUR	6,535,589	H-S/A (USD)	31/07/2024	(32,151)
USD	282,056	AUD	424,004	H-S/A (USD)	31/07/2024	(1,343)
USD	1,152,671	GBP	912,137	H-S/A (USD)	31/07/2024	(566)
USD	658,487	CAD	901,112	H-S/A (USD)	31/07/2024	(504)
USD	88,837	CHF	79,360	H-S/A (USD)	31/07/2024	203
USD	159,328	JPY	25,460,612	H-S/A (USD)	31/07/2024	327
GBP	860	EUR	1,017	H-S/D (GBP)	31/07/2024	(4)
GBP	11	CHF	13	H-S/D (GBP)	31/07/2024	0
GBP	82	CAD	142	H-S/D (GBP)	31/07/2024	0
GBP	35	AUD	67	H-S/D (GBP)	31/07/2024	0
GBP	20	JPY	3,936	H-S/D (GBP)	31/07/2024	0
GBP	2,102	USD	2,657	H-S/D (GBP)	31/07/2024	1
					USD	**(97,350)**

All Hedged Share Class Forward Foreign Exchange Contracts are held with BBH&Co.

Forwards

	Purchases		Sales	Counterparty	Maturity Date	Unrealised appreciation/ (depreciation) (*)
AUD	1,508,000	USD	998,198	HSBC	18/09/2024	10,964
CHF	428,000	USD	482,670	UBS	18/09/2024	(1,774)
EUR	5,479,000	USD	5,959,854	Citibank	18/09/2024	(65,179)
JPY	108,150,000	USD	704,074	Bank of America	18/09/2024	(23,535)
USD	970,721	EUR	900,000	Citibank	18/09/2024	2,441
USD	3,007,937	GBP	2,359,000	Bank of America	18/09/2024	24,180
					USD	**(52,903)**

As at June 30, 2024, the net unrealised depreciation on Forward Foreign Exchange Contracts amounted to USD (150,253).

(*) The net unrealised appreciation/(depreciation) is included in the Statement of Net Assets.

Note 9 – NET UNREALISED APPRECIATION/(DEPRECIATION) ON FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

As at June 30, 2024, Loomis Sayles Disciplined Alpha U.S. Corporate Bond Fund had the following Forward Foreign Exchange Contracts outstanding:

Hedged Share Class Forward Foreign Exchange Contracts

	Purchases		Sales	Class	Maturity Date	Unrealised appreciation/ (depreciation) (*)
JPY	9,484,298,758	USD	59,352,542	H-S/D (JPY)	31/07/2024	(123,308)
USD	1,498,541	JPY	239,587,944	H-S/D (JPY)	31/07/2024	2,320
					USD	**(120,988)**

All Hedged Share Class Forward Foreign Exchange Contracts are held with BBH&Co.

As at June 30, 2024, Loomis Sayles Sustainable Global Corporate Bond Fund had the following Forward Foreign Exchange Contracts outstanding:

Hedged Share Class Forward Foreign Exchange Contracts

	Purchases		Sales	Class	Maturity Date	Unrealised appreciation/ (depreciation) (*)
EUR	309	AUD	496	H-I/A (EUR)	31/07/2024	0
EUR	173	CHF	166	H-I/A (EUR)	31/07/2024	1
EUR	367	JPY	62,567	H-I/A (EUR)	31/07/2024	3
EUR	1,576	CAD	2,305	H-I/A (EUR)	31/07/2024	6
EUR	2,059	GBP	1,741	H-I/A (EUR)	31/07/2024	9
EUR	34,137	USD	36,468	H-I/A (EUR)	31/07/2024	169
SEK	87,585,574	EUR	7,736,286	H-I/A (SEK)	31/07/2024	(20,401)
SEK	2,248,753	AUD	319,136	H-I/A (SEK)	31/07/2024	(651)
SEK	1,253,812	CHF	105,755	H-I/A (SEK)	31/07/2024	455
SEK	2,730,394	JPY	41,160,619	H-I/A (SEK)	31/07/2024	1,156
SEK	11,509,988	CAD	1,486,736	H-I/A (SEK)	31/07/2024	1,193
SEK	15,129,827	GBP	1,130,074	H-I/A (SEK)	31/07/2024	1,992
SEK	248,415,115	USD	23,448,879	H-I/A (SEK)	31/07/2024	42,791
GBP	6,135,336	EUR	7,255,592	H-S/A (GBP)	31/07/2024	(30,078)
GBP	159,127	AUD	302,295	H-S/A (GBP)	31/07/2024	(863)
GBP	816,338	CAD	1,411,739	H-S/A (GBP)	31/07/2024	(301)
GBP	88,572	CHF	99,995	H-S/A (GBP)	31/07/2024	304
GBP	189,334	JPY	38,195,850	H-S/A (GBP)	31/07/2024	847
GBP	17,528,995	USD	22,152,093	H-S/A (GBP)	31/07/2024	10,223
NOK	7,074,180	AUD	993,893	H-S/A (NOK)	31/07/2024	606
NOK	3,917,466	CHF	327,257	H-S/A (NOK)	31/07/2024	2,709
NOK	8,340,922	JPY	124,511,385	H-S/A (NOK)	31/07/2024	6,403
NOK	35,975,724	CAD	4,602,935	H-S/A (NOK)	31/07/2024	15,239
NOK	269,792,161	EUR	23,607,581	H-S/A (NOK)	31/07/2024	21,073
NOK	46,820,273	GBP	3,463,612	H-S/A (NOK)	31/07/2024	21,573
NOK	774,273,891	USD	72,382,205	H-S/A (NOK)	31/07/2024	392,788
					USD	**467,246**

All Hedged Share Class Forward Foreign Exchange Contracts are held with BBH&Co.

(*) The net unrealised appreciation/(depreciation) is included in the Statement of Net Assets.

Note 9 – NET UNREALISED APPRECIATION/(DEPRECIATION) ON FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

As at June 30, 2024, Loomis Sayles Sustainable Global Corporate Bond Fund had the following Forward Foreign Exchange Contracts outstanding (continued):

Forwards

Purchases		Sales	Counterparty	Maturity Date	Unrealised appreciation/ (depreciation) (*)
AUD 1,513,000	USD	1,000,002	UBS	18/09/2024	12,506
CAD 760,000	USD	554,884	UBS	18/09/2024	1,571
CHF 421,000	USD	474,775	UBS	18/09/2024	(1,745)
EUR 9,784,000	USD	10,652,491	Bank of America	18/09/2024	(126,209)
GBP 150,000	USD	192,713	Bank of America	18/09/2024	(2,987)
JPY 182,634,000	USD	1,188,149	UBS	18/09/2024	(38,916)
USD 3,871,173	GBP	3,036,000	Bank of America	18/09/2024	31,120
				USD	**(124,660)**

As at June 30, 2024, the net unrealised appreciation on Forward Foreign Exchange Contracts amounted to USD 342,586.

As at June 30, 2024, Loomis Sayles Short Term Emerging Markets Bond Fund had the following Forward Foreign Exchange Contracts outstanding:

Hedged Share Class Forward Foreign Exchange Contracts

Purchases		Sales	Class	Maturity Date	Unrealised appreciation/ (depreciation) (*)
CHF 178,840	USD	200,195	H-I/A (CHF)	31/07/2024	(456)
EUR 85,839,271	USD	91,702,780	H-I/A (EUR)	31/07/2024	424,945
EUR 1,141,667	USD	1,219,652	H-I/D (EUR)	31/07/2024	5,652
GBP 178,345	USD	225,381	H-N/D (GBP)	31/07/2024	104
EUR 3,510,754	USD	3,750,567	H-N1/A (EUR)	31/07/2024	17,380
EUR 3,909,814	USD	4,176,885	H-R/A (EUR)	31/07/2024	19,355
GBP 42,387	USD	53,567	H-R/A (GBP)	31/07/2024	25
EUR 5,350,430	USD	5,715,907	H-R/D (EUR)	31/07/2024	26,487
USD 29,195	EUR	27,304	H-RE/A (EUR)	31/07/2024	(109)
EUR 1,321,576	USD	1,411,850	H-RE/A (EUR)	31/07/2024	6,542
EUR 151,340,652	USD	161,678,429	H-S/A (EUR)	31/07/2024	747,291
GBP 7,741	USD	9,782	H-S/A (GBP)	31/07/2024	5
JPY 3,972,621,673	USD	24,860,583	H-S/A (JPY)	31/07/2024	(51,649)
EUR 94,605,392	USD	101,067,697	H-S/D (EUR)	31/07/2024	468,342
				USD	**1,663,914**

All Hedged Share Class Forward Foreign Exchange Contracts are held with BBH&Co.

As at June 30, 2024, Loomis Sayles Strategic Alpha Bond Fund had the following Forward Foreign Exchange Contracts outstanding:

Hedged Share Class Forward Foreign Exchange Contracts

Purchases		Sales	Class	Maturity Date	Unrealised appreciation/ (depreciation) (*)
EUR 9,794	USD	10,463	H-I/A (EUR)	31/07/2024	48
EUR 209,412	USD	223,716	H-R/A (EUR)	31/07/2024	1,037
				USD	**1,085**

All Hedged Share Class Forward Foreign Exchange Contracts are held with BBH&Co.

(*) The net unrealised appreciation/(depreciation) is included in the Statement of Net Assets.

Note 9 – NET UNREALISED APPRECIATION/(DEPRECIATION) ON FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

As at June 30, 2024, Loomis Sayles Strategic Alpha Bond Fund had the following Forward Foreign Exchange Contracts outstanding (continued):

Forwards

	Purchases		Sales	Counterparty	Maturity Date	Unrealised appreciation/ (depreciation) (*)
USD	93,592	EUR	87,000	Bank of America	31/07/2024	219
					USD	**219**

As at June 30, 2024, the net unrealised appreciation on Forward Foreign Exchange Contracts amounted to USD 1,304.

As at June 30, 2024, Loomis Sayles U.S. Core Plus Bond Fund had the following Forward Foreign Exchange Contracts outstanding:

Hedged Share Class Forward Foreign Exchange Contracts

	Purchases		Sales	Class	Maturity Date	Unrealised appreciation/ (depreciation) (*)
EUR	378,535	USD	404,392	H-R/A (EUR)	31/07/2024	1,874
					USD	**1,874**

All Hedged Share Class Forward Foreign Exchange Contracts are held with BBH&Co.

As at June 30, 2024, Loomis Sayles Asia Bond Plus Fund had the following Forward Foreign Exchange Contracts outstanding:

Hedged Share Class Forward Foreign Exchange Contracts

	Purchases		Sales	Class	Maturity Date	Unrealised appreciation/ (depreciation) (*)
EUR	3,437,874	USD	3,672,709	H-EI/DIVM (EUR)	31/07/2024	17,019
EUR	2,074,635	USD	2,216,349	H-Q/A (EUR)	31/07/2024	10,271
SGD	178,129	USD	131,323	H-R/DIVM (SGD)	31/07/2024	301
					USD	**27,591**

All Hedged Share Class Forward Foreign Exchange Contracts are held with BBH&Co.

As at June 30, 2024, Ostrum Euro High Income Fund had the following Forward Foreign Exchange Contracts outstanding:

Hedged Share Class Forward Foreign Exchange Contracts

	Purchases		Sales	Class	Maturity Date	Unrealised appreciation/ (depreciation) (*)
USD	651,029	EUR	609,402	H-I/A (USD)	31/07/2024	(2,811)
SGD	40,656	EUR	28,041	H-R/D (SGD)	31/07/2024	(49)
USD	68,689	EUR	64,297	H-RE/A (USD)	31/07/2024	(297)
					EUR	**(3,157)**

All Hedged Share Class Forward Foreign Exchange Contracts are held with BBH&Co.

(*) The net unrealised appreciation/(depreciation) is included in the Statement of Net Assets.

Note 9 – NET UNREALISED APPRECIATION/(DEPRECIATION) ON FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

As at June 30, 2024, Ostrum Euro High Income Fund had the following Forward Foreign Exchange Contracts outstanding (continued):

Forwards

	Purchases		Sales	Counterparty	Maturity Date	Unrealised appreciation/ (depreciation) (*)
CHF	100,000	EUR	104,922	Bank of America	16/07/2024	(979)
EUR	4,310,716	CHF	4,159,369	Morgan Stanley	16/07/2024	(12,670)
EUR	6,935,679	GBP	5,866,388	Societe Generale	16/07/2024	20,451
EUR	5,305,403	USD	5,729,051	Societe Generale	16/07/2024	(36,549)
EUR	893,795	USD	960,000	Bank of America	16/07/2024	(1,340)
GBP	2,700,000	EUR	3,199,231	State Street	16/07/2024	(16,503)
GBP	450,000	EUR	531,837	Morgan Stanley	16/07/2024	(1,382)
					EUR	**(48,972)**

As at June 30, 2024, the net unrealised depreciation on Forward Foreign Exchange Contracts amounted to EUR (52,129).

As at June 30, 2024, Ostrum Global Inflation Fund had the following Forward Foreign Exchange Contracts outstanding:

Forwards

	Purchases		Sales	Counterparty	Maturity Date	Unrealised appreciation/ (depreciation) (*)
EUR	526,381	AUD	860,000	Citigroup	11/07/2024	(9,412)
EUR	370,587	CAD	550,000	Morgan Stanley	11/07/2024	(4,370)
EUR	8,619,841	GBP	7,350,000	State Street	11/07/2024	(46,119)
EUR	1,288,153	JPY	217,350,000	Morgan Stanley	11/07/2024	26,221
EUR	483,446	NZD	860,000	State Street	11/07/2024	(5,307)
EUR	11,712,332	USD	12,720,000	Morgan Stanley	11/07/2024	(151,138)
					EUR	**(190,125)**

As at June 30, 2024, Ostrum Short Term Global High Income Fund had the following Forward Foreign Exchange Contracts outstanding:

Hedged Share Class Forward Foreign Exchange Contracts

	Purchases		Sales	Class	Maturity Date	Unrealised appreciation/ (depreciation) (*)
EUR	36,711,097	USD	39,218,759	H-I/A (EUR)	31/07/2024	181,738
EUR	4,702,598	USD	5,023,824	H-R/A (EUR)	31/07/2024	23,280
EUR	152,122	USD	162,513	H-RE/A (EUR)	31/07/2024	753
EUR	8,290,511	USD	8,856,820	H-S/A (EUR)	31/07/2024	41,042
					USD	**246,813**

All Hedged Share Class Forward Foreign Exchange Contracts are held with BBH&Co.

(*) The net unrealised appreciation/(depreciation) is included in the Statement of Net Assets.

Note 9 – NET UNREALISED APPRECIATION/(DEPRECIATION) ON FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

As at June 30, 2024, Ostrum Short Term Global High Income Fund had the following Forward Foreign Exchange Contracts outstanding (continued):

Forwards

	Purchases		Sales	Counterparty	Maturity Date	Unrealised appreciation/ (depreciation) (*)
GBP	310,000	USD	395,526	Morgan Stanley	16/07/2024	(3,622)
USD	1,286,279	CHF	1,149,183	Morgan Stanley	16/07/2024	5,224
USD	858,439	EUR	800,000	Morgan Stanley	16/07/2024	469
USD	38,003,983	EUR	35,193,660	Societe Generale	16/07/2024	260,081
USD	1,476,566	GBP	1,156,553	JP Morgan	16/07/2024	14,444
					USD	**276,596**

As at June 30, 2024, the net unrealised appreciation on Forward Foreign Exchange Contracts amounted to USD 523,409.

As at June 30, 2024, Loomis Sayles Global Multi Asset Income Fund had the following Forward Foreign Exchange Contracts outstanding:

Hedged Share Class Forward Foreign Exchange Contracts

	Purchases		Sales	Class	Maturity Date	Unrealised appreciation/ (depreciation) (*)
EUR	13,420	USD	14,337	H-N/A (EUR)	31/07/2024	66
EUR	6,330	USD	6,762	H-R/A (EUR)	31/07/2024	31
EUR	46,784	USD	49,979	H-R/D (EUR)	31/07/2024	232
EUR	8,033	USD	8,582	H-R/DM (EUR)	31/07/2024	40
EUR	9,464,144	USD	10,110,621	H-S/A (EUR)	31/07/2024	46,852
					USD	**47,221**

All Hedged Share Class Forward Foreign Exchange Contracts are held with BBH&Co.

As at June 30, 2024, Ossiam ESG Low Carbon Shiller Barclays CAPE® US Fund had the following Forward Foreign Exchange Contracts outstanding:

Hedged Share Class Forward Foreign Exchange Contracts

	Purchases		Sales	Class	Maturity Date	Unrealised appreciation/ (depreciation) (*)
EUR	99,358	USD	106,145	H-Q/A (EUR)	31/07/2024	492
					USD	**492**

All Hedged Share Class Forward Foreign Exchange Contracts are held with BBH&Co.

As at June 30, 2024, Ossiam Shiller Barclays CAPE® US Fund had the following Forward Foreign Exchange Contracts outstanding:

Hedged Share Class Forward Foreign Exchange Contracts

	Purchases		Sales	Class	Maturity Date	Unrealised appreciation/ (depreciation) (*)
EUR	532,697	USD	569,084	H-N1/A (EUR)	31/07/2024	2,637
EUR	29,141	USD	31,132	H-R/A (EUR)	31/07/2024	144
					USD	**2,781**

All Hedged Share Class Forward Foreign Exchange Contracts are held with BBH&Co.

(*) The net unrealised appreciation/(depreciation) is included in the Statement of Net Assets.

Note 10 – NET UNREALISED APPRECIATION/(DEPRECIATION) ON FINANCIAL FUTURES CONTRACTS

As at June 30, 2024, Loomis Sayles Global Allocation Fund had the following Financial Futures Contracts outstanding:

Financial Futures Contracts

Number of contracts purchased/(sold)	Index	Maturity Date	Currency	Commitments	Unrealised appreciation/ (depreciation) (*)
7	US 10YR NOTE (CBT)	19/09/2024	USD	769,891	6,748
(14)	US 10YR ULTRA FUTURE	19/09/2024	USD	1,589,438	(16,817)
(2)	US 2YR NOTE (CBT)	30/09/2024	USD	408,438	(1,172)
(7)	US 5YR NOTE (CBT)	30/09/2024	USD	746,047	(6,344)
22	US LONG BOND (CBT)	19/09/2024	USD	2,602,875	32,012
5	US ULTRA BOND (CBT)	19/09/2024	USD	626,719	8,433
				USD	**22,860**

As at June 30, 2024, Loomis Sayles Global Credit Fund had the following Financial Futures Contracts outstanding:

Financial Futures Contracts

Number of contracts purchased/(sold)	Index	Maturity Date	Currency	Commitments	Unrealised appreciation/ (depreciation) (*)
(18)	EURO-BOBL FUTURE	06/09/2024	EUR	2,246,302	(21,414)
(10)	EURO-BUND FUTURE	06/09/2024	EUR	1,410,637	(14,790)
8	EURO-BUXL 30Y BOND	06/09/2024	EUR	1,116,678	28,980
32	EURO-SCHATZ FUTURE	06/09/2024	EUR	3,625,087	17,148
(9)	LONG GILT FUTURE	26/09/2024	GBP	1,110,044	(4,551)
(114)	US 10YR NOTE (CBT)	19/09/2024	USD	12,538,219	(110,640)
(113)	US 10YR ULTRA FUTURE	19/09/2024	USD	12,829,031	(135,740)
45	US 2YR NOTE (CBT)	30/09/2024	USD	9,189,844	27,562
54	US LONG BOND (CBT)	19/09/2024	USD	6,388,875	83,362
30	US ULTRA BOND (CBT)	19/09/2024	USD	3,760,313	50,596
				USD	**(79,487)**

As at June 30, 2024, Loomis Sayles Disciplined Alpha U.S. Corporate Bond Fund had the following Financial Futures Contracts outstanding:

Financial Futures Contracts

Number of contracts purchased/(sold)	Index	Maturity Date	Currency	Commitments	Unrealised appreciation/ (depreciation) (*)
(47)	US 10YR ULTRA FUTURE	19/09/2024	USD	5,335,969	(74,023)
32	US 2YR NOTE (CBT)	30/09/2024	USD	6,535,000	13,701
34	US 5YR NOTE (CBT)	30/09/2024	USD	3,623,656	21,384
4	US LONG BOND (CBT)	19/09/2024	USD	473,250	7,031
(29)	US ULTRA BOND (CBT)	19/09/2024	USD	3,634,969	(61,389)
				USD	**(93,296)**

(*) The net unrealised appreciation/(depreciation) is included in the Statement of Net Assets.

Note 10 – NET UNREALISED APPRECIATION/(DEPRECIATION) ON FINANCIAL FUTURES CONTRACTS (continued)

As at June 30, 2024, Loomis Sayles Sustainable Global Corporate Bond Fund had the following Financial Futures Contracts outstanding:

Financial Futures Contracts

Number of contracts purchased/(sold)	Index	Maturity Date	Currency	Commitments	Unrealised appreciation/ (depreciation) (*)
(18)	EURO-BUND FUTURE	06/09/2024	EUR	2,539,147	(26,622)
79	EURO-SCHATZ FUTURE	06/09/2024	EUR	8,949,434	42,334
(21)	LONG GILT FUTURE	26/09/2024	GBP	2,590,103	(10,619)
(147)	US 10YR ULTRA FUTURE	19/09/2024	USD	16,689,094	(134,788)
38	US 2YR NOTE (CBT)	30/09/2024	USD	7,760,313	23,275
(88)	US 5YR NOTE (CBT)	30/09/2024	USD	9,378,875	(68,198)
69	US ULTRA BOND (CBT)	19/09/2024	USD	8,648,719	99,785
				USD	**(74,833)**

As at June 30, 2024, Loomis Sayles Strategic Alpha Bond Fund had the following Financial Futures Contracts outstanding:

Financial Futures Contracts

Number of contracts purchased/(sold)	Index	Maturity Date	Currency	Commitments	Unrealised appreciation/ (depreciation) (*)
2	US 10YR NOTE (CBT)	19/09/2024	USD	219,969	1,928
(6)	US 10YR ULTRA FUTURE	19/09/2024	USD	681,188	(7,207)
31	US 2YR NOTE (CBT)	30/09/2024	USD	6,330,781	21,487
3	US 5YR NOTE (CBT)	30/09/2024	USD	319,734	844
(3)	US LONG BOND (CBT)	19/09/2024	USD	354,938	(4,641)
(1)	US ULTRA BOND (CBT)	19/09/2024	USD	125,344	(1,688)
				USD	**10,723**

As at June 30, 2024, Loomis Sayles U.S. Core Plus Bond Fund had the following Financial Futures Contracts outstanding:

Financial Futures Contracts

Number of contracts purchased/(sold)	Index	Maturity Date	Currency	Commitments	Unrealised appreciation/ (depreciation) (*)
167	US 10YR NOTE (CBT)	19/09/2024	USD	18,367,391	160,985
269	US 10YR ULTRA FUTURE	19/09/2024	USD	30,539,906	319,437
227	US 2YR NOTE (CBT)	30/09/2024	USD	46,357,656	139,037
15	US ULTRA BOND (CBT)	19/09/2024	USD	1,880,156	25,298
				USD	**644,757**

(*) The net unrealised appreciation/(depreciation) is included in the Statement of Net Assets.

Note 10 – NET UNREALISED APPRECIATION/(DEPRECIATION) ON FINANCIAL FUTURES CONTRACTS (continued)

As at June 30, 2024, Ostrum Euro High Income Fund had the following Financial Futures Contracts outstanding:

Financial Futures Contracts

Number of contracts purchased/(sold)	Index	Maturity Date	Currency	Commitments	Unrealised appreciation/ (depreciation) (*)
210	EURO-SCHATZ FUTURE	06/09/2024	EUR	22,197,000	59,850
				EUR	**59,850**

As at June 30, 2024, Ostrum Global Inflation Fund had the following Financial Futures Contracts outstanding:

Hedged Share Class Financial Futures Contracts

Number of contracts purchased/(sold)	Index	Maturity Date	Currency	Commitments	Unrealised appreciation/ (depreciation) (*)
(3)	EURO-BUND FUTURE	06/09/2024	EUR	394,860	(2,100)
(2)	EURO-BUXL 30Y BOND	06/09/2024	EUR	260,480	(400)
(34)	LONG GILT FUTURE	26/09/2024	GBP	3,912,759	(74,104)
(5)	US 10YR NOTE (CBT)	19/09/2024	USD	513,106	(7,946)
(2)	US 2YR NOTE (CBT)	30/09/2024	USD	381,094	(1,400)
(6)	US 5YR NOTE (CBT)	30/09/2024	USD	596,659	(6,211)
(8)	US LONG BOND (CBT)	19/09/2024	USD	883,135	(25,191)
				EUR	**(117,352)**

Financial Futures Contracts

Number of contracts purchased/(sold)	Index	Maturity Date	Currency	Commitments	Unrealised appreciation/ (depreciation) (*)
12	EURO-BTP FUTURE	06/09/2024	EUR	1,383,480	(18,680)
(1)	EURO-BUND FUTURE	06/09/2024	EUR	131,620	(700)
(2)	EURO-BUXL 30Y BOND	06/09/2024	EUR	260,480	(1,220)
(13)	EURO-OAT FUTURE	06/09/2024	EUR	1,600,560	4,620
(1)	JPN 10Y BOND (OSE)	12/09/2024	JPY	828,646	1,566
(7)	LONG GILT FUTURE	26/09/2024	GBP	805,568	(13,729)
17	US 10YR NOTE (CBT)	19/09/2024	USD	3,386,503	25,980
9	US LONG BOND (CBT)	19/09/2024	USD	993,527	23,880
				EUR	**21,717**

As at June 30, 2024, the net unrealised depreciation on Financial Futures Contracts amounted to EUR (95,635).

(*) The net unrealised appreciation/(depreciation) is included in the Statement of Net Assets.

Note 10 – NET UNREALISED APPRECIATION/(DEPRECIATION) ON FINANCIAL FUTURES CONTRACTS (continued)

As at June 30, 2024, Ostrum Short Term Global High Income Fund had the following Financial Futures Contracts outstanding:

Financial Futures Contracts

Number of contracts purchased/(sold)	Index	Maturity Date	Currency	Commitments	Unrealised appreciation/ (depreciation) (*)
10	EURO-SCHATZ FUTURE	06/09/2024	EUR	1,132,840	(214)
				USD	**(214)**

Note 11 – CREDIT DEFAULT INDEX SWAPS AND TOTAL RETURN RATE SWAPS

As at June 30, 2024, Loomis Sayles Strategic Alpha Bond Fund had the following Credit Default Index Swaps:

Position	Counterparty	Underlying Index	Rate	Maturity Date	Currency	Nominal	Unrealised appreciation/ (depreciation) (*)
BUY	Citigroup	Markit CDX High Yield Index Series 42	5.00%	20/06/2029	USD	385,000	3,542
BUY	Citigroup	Markit CDX High Yield Index Series 42	5.00%	20/06/2029	USD	325,000	2,990
						USD	**6,532**

As at June 30, 2024, Ostrum Euro High Income Fund had the following Credit Default Index Swap:

Position	Counterparty	Underlying Index	Rate	Maturity Date	Currency	Nominal	Unrealised appreciation/ (depreciation) (*)
BUY	JP Morgan	iTRAXX Europe Crossover S41	5.00%	20/06/2029	EUR	8,000,000	144,522
						EUR	**144,522**

As at June 30, 2024, Loomis Sayles Global Emerging Markets Equity Fund had the following Total Return Rate Swaps:

Position	Counterparty	Underlying Index	Rate	Maturity Date	Currency	Nominal	Unrealised appreciation/ (depreciation) (*)
SELL	Morgan Stanley	Lojas Renner SA	6.53%	07/10/2024	USD	129,570	(81,453)
SELL	Morgan Stanley	FEDL01+40BPS	5.73%	10/11/2025	USD	4,111,783	(465,452)
SELL	Goldman Sachs	Shyam Metalics & Energy	6.42%	05/01/2026	USD	1,236,350	196,557
SELL	Morgan Stanley	Samsung Electronics Co Ltd	6.08%	13/02/2026	USD	2,007,833	95,951
SELL	Goldman Sachs	Piraeus Financial Holdings SA	6.58%	07/03/2026	USD	2,892,211	(481,811)
SELL	Morgan Stanley	Gopal Snacks Ltd	7.33%	13/03/2026	USD	102,242	(18,776)
SELL	Morgan Stanley	FEDL01+75BPS	6.08%	20/03/2026	USD	2,125,024	69,348
SELL	Morgan Stanley	Samsung Electronics Co Ltd	6.08%	01/04/2026	USD	4,274,423	(194,272)

(*) The net unrealised appreciation/(depreciation) is included in the Statement of Net Assets.

Note 11 – CREDIT DEFAULT INDEX SWAPS AND TOTAL RETURN RATE SWAPS (continued)

As at June 30, 2024, Loomis Sayles Global Emerging Markets Equity Fund had the following Total Return Rate Swaps (continued):

Position	Counterparty	Underlying Index	Rate	Maturity Date	Currency	Nominal	Unrealised appreciation/ (depreciation) (*)
SELL	Morgan Stanley	FEDL01+30BPS	5.63%	03/06/2026	USD	3,266	2,734
SELL	Morgan Stanley	FEDL01+40BPS	5.73%	08/06/2026	USD	1,228,237	(109,342)
SELL	Morgan Stanley	MAS Financial Services	7.33%	22/06/2026	USD	378,137	10,847
						USD	**(975,669)**

As at June 30, 2024, Loomis Sayles Sakorum Long Short Growth Equity Fund had the following Total Return Rate Swap:

Position	Counterparty	Underlying Index	Rate	Maturity Date	Currency	Nominal	Unrealised appreciation/ (depreciation) (*)
SELL	Morgan Stanley	FEDL01	0.00%	27/09/2024	USD	104,255,366	831,964
						USD	**831,964**

(*) The net unrealised appreciation/(depreciation) is included in the Statement of Net Assets.

Note 12 – CO-MANAGEMENT OF ASSETS

For the purpose of effective management, the Investment Manager may choose, subject to the Management Company's prior approval, that the assets of certain Funds (the "Participating Funds") within the Umbrella Fund be co-managed. In such cases, the assets (or a portion thereof) of the Participating Funds will be managed in common. Co-managed assets are referred to as a "pool", notwithstanding the fact that such pools are used solely for internal management purposes. The pools do not constitute separate entities and are not directly accessible to investors. Each of the Participating Funds shall have its own assets (or a portion thereof) allocated to the relevant pool(s). Each Participating Fund will remain entitled to its specific assets. Where the assets of a Participating Fund are managed using this technique, the assets attributable to each Participating Fund will initially be determined by reference to its initial allocation of assets to such a pool and will change in the event of additional allocations or withdrawals.

The entitlement of each Participating Fund to the co-managed assets applies to each and every line of investments of such pool. Additional investments made on behalf of the Participating Funds shall be allotted to such Funds in accordance with their respective entitlements whereas assets sold shall be levied similarly on the assets attributable to each Participating Fund.

As of June 30, 2024, the Umbrella Fund co-manages the assets of certain Funds within the Umbrella Fund utilising the following pools:

Asset Pool	Participating Funds
Thematics AI and Robotics Pool	Thematics AI and Robotics Fund
	Thematics Meta Fund
Thematics Safety Pool	Thematics Safety Fund
	Thematics Meta Fund
Thematics Water Pool	Thematics Water Fund
	Thematics Meta Fund
Thematics Subscription Economy Pool	Thematics Subscription Economy Fund
	Thematics Meta Fund
Thematics Wellness Pool	Thematics Wellness Fund
	Thematics Meta Fund

Note 13 – MASTER-FEEDER STRUCTURE

The following Funds are involved in a master-feeder structure:

Master Fund	Feeder Fund	Currency	Amount of aggregate charges	Aggregate charges in %	% of ownership of the Master UCITS
Ossiam ESG Low Carbon Shiller Barclays CAPE® US Sector UCITS ETF	Ossiam ESG Low Carbon Shiller Barclays CAPE® US Fund	USD	1,912,635	0.38	0.12
Ossiam Shiller Barclays CAPE® US Sector Value TR	Ossiam Shiller Barclays CAPE® US Fund	USD	1,980,530	0.33	0.03

The information regarding the description of the master-feeder structures, the investment objectives and policy of the Master UCITS is detailed in the prospectus of the Fund.

The audited financial statements and the prospectus of the Master UCITS and Feeder UCITS are available on www.ossiam.com.

Note 14 – 144A RULE

144A is an SEC rule that modifies the two year lock up requirement on private placement securities that are without SEC registration. 144A allows debt or equity private placements to trade to and from qualified institutional investors. 144A securities are often called “restricted securities”.

Note 15 – GERMAN REPRESENTATIVE

LBBW Landesbank Baden-Württemberg
Depotbankkoordination / Fondskontrolle
Große Bleiche 54-56
55098 Mainz
Germany

A copy of the list of changes in the portfolio during the reference period may be obtained free of charge at the depositary or paying agents and at the paying and information agent in Germany.

Note 16 – DIVIDEND DISTRIBUTION

During the period ended June 30, 2024, the following dividends were declared:

Income Dividend

Fund	Share Class	Ex-date	Share class currency	Dividend per Share (share class currency)
DNCA Emerging Europe Equity Fund	R/D (USD)	January 2, 2024	USD	1.226
Natixis Pacific Rim Equity Fund	R/D (USD)	January 2, 2024	USD	1.950
Harris Associates Global Equity Fund	I/D (USD)	January 2, 2024	USD	1.679
Harris Associates Global Equity Fund	R/D (USD)	January 2, 2024	USD	0.520
Harris Associates Global Equity Fund	S/D (USD)	January 2, 2024	USD	2.697
Harris Associates U.S. Value Equity Fund	I/D (USD)	January 2, 2024	USD	0.082
Harris Associates U.S. Value Equity Fund	N1/D (USD)	January 2, 2024	USD	0.187
Loomis Sayles Global Credit Fund	H-S/D (GBP)	January 2, 2024	GBP	0.479
Loomis Sayles Global Credit Fund	H-S/D (GBP)	April 2, 2024	GBP	0.530
Loomis Sayles Global Credit Fund	R/D (USD)	January 2, 2024	USD	0.454
Loomis Sayles Global Credit Fund	R/D (USD)	April 2, 2024	USD	0.479
Loomis Sayles Global Credit Fund	R/D (SGD)	January 2, 2024	SGD	0.136
Loomis Sayles Global Credit Fund	R/D (SGD)	April 2, 2024	SGD	0.497
Loomis Sayles Global Credit Fund	R/DM (USD)	January 2, 2024	USD	0.021
Loomis Sayles Global Credit Fund	R/DM (USD)	February 1, 2024	USD	0.003
Loomis Sayles Global Credit Fund	R/DM (USD)	April 2, 2024	USD	0.020
Loomis Sayles Global Credit Fund	R/DM (USD)	May 2, 2024	USD	0.027
Loomis Sayles Global Credit Fund	R/DM (USD)	June 3, 2024	USD	0.024
Loomis Sayles Disciplined Alpha U.S. Corporate Bond Fund	H-S/D (JPY)	January 2, 2024	JPY	117.295
Loomis Sayles Disciplined Alpha U.S. Corporate Bond Fund	H-S/D (JPY)	April 2, 2024	JPY	121.227
Loomis Sayles Short Term Emerging Markets Bond Fund	H-I/D (EUR)	January 2, 2024	EUR	0.755
Loomis Sayles Short Term Emerging Markets Bond Fund	H-I/D (EUR)	April 2, 2024	EUR	0.826
Loomis Sayles Short Term Emerging Markets Bond Fund	H-N/D (GBP)	January 2, 2024	GBP	0.847
Loomis Sayles Short Term Emerging Markets Bond Fund	H-N/D (GBP)	April 2, 2024	GBP	0.931
Loomis Sayles Short Term Emerging Markets Bond Fund	H-R/D (EUR)	January 2, 2024	EUR	0.640
Loomis Sayles Short Term Emerging Markets Bond Fund	H-R/D (EUR)	April 2, 2024	EUR	0.714
Loomis Sayles Short Term Emerging Markets Bond Fund	H-S/D (EUR)	January 2, 2024	EUR	0.824
Loomis Sayles Short Term Emerging Markets Bond Fund	H-S/D (EUR)	April 2, 2024	EUR	0.897
Loomis Sayles Short Term Emerging Markets Bond Fund	I/D (USD)	January 2, 2024	USD	0.885
Loomis Sayles Short Term Emerging Markets Bond Fund	I/D (USD)	April 2, 2024	USD	0.950
Loomis Sayles Short Term Emerging Markets Bond Fund	N/D (USD)	January 2, 2024	USD	0.885
Loomis Sayles Short Term Emerging Markets Bond Fund	N/D (USD)	April 2, 2024	USD	0.950
Loomis Sayles Short Term Emerging Markets Bond Fund	R/D (USD)	January 2, 2024	USD	0.759
Loomis Sayles Short Term Emerging Markets Bond Fund	R/D (USD)	April 2, 2024	USD	0.835
Loomis Sayles Short Term Emerging Markets Bond Fund	S/D (USD)	January 2, 2024	USD	0.964
Loomis Sayles Short Term Emerging Markets Bond Fund	S/D (USD)	April 2, 2024	USD	1.029
Loomis Sayles Strategic Alpha Bond Fund	C/D (USD)	January 2, 2024	USD	0.739
Loomis Sayles Strategic Alpha Bond Fund	C/D (USD)	April 2, 2024	USD	0.692
Loomis Sayles Strategic Alpha Bond Fund	R/D (USD)	January 2, 2024	USD	0.551
Loomis Sayles Strategic Alpha Bond Fund	R/D (USD)	April 2, 2024	USD	0.531
Loomis Sayles U.S. Core Plus Bond Fund	I/D (USD)	January 2, 2024	USD	0.942
Loomis Sayles U.S. Core Plus Bond Fund	I/D (USD)	April 2, 2024	USD	0.947
Loomis Sayles U.S. Core Plus Bond Fund	N/D (USD)	January 2, 2024	USD	0.836
Loomis Sayles U.S. Core Plus Bond Fund	N/D (USD)	April 2, 2024	USD	0.847
Loomis Sayles U.S. Core Plus Bond Fund	R/D (USD)	January 2, 2024	USD	0.801
Loomis Sayles U.S. Core Plus Bond Fund	R/D (USD)	April 2, 2024	USD	0.810
Loomis Sayles U.S. Core Plus Bond Fund	RE/D (USD)	January 2, 2024	USD	0.710
Loomis Sayles U.S. Core Plus Bond Fund	RE/D (USD)	April 2, 2024	USD	0.718
Loomis Sayles Asia Bond Plus Fund	EI/DIVM (USD)	January 2, 2024	USD	0.335
Loomis Sayles Asia Bond Plus Fund	EI/DIVM (USD)	February 1, 2024	USD	0.390
Loomis Sayles Asia Bond Plus Fund	EI/DIVM (USD)	March 1, 2024	USD	0.346
Loomis Sayles Asia Bond Plus Fund	EI/DIVM (USD)	April 2, 2024	USD	0.336
Loomis Sayles Asia Bond Plus Fund	EI/DIVM (USD)	May 2, 2024	USD	0.389
Loomis Sayles Asia Bond Plus Fund	EI/DIVM (USD)	June 3, 2024	USD	0.377

Note 16 – DIVIDEND DISTRIBUTION (continued)

During the period ended June 30, 2024, the following dividends were declared:

Income Dividend (continued)

Fund	Share Class	Ex-date	Share class currency	Dividend per Share (share class currency)
Loomis Sayles Asia Bond Plus Fund	H-EI/DIVM (EUR)	January 2, 2024	EUR	0.327
Loomis Sayles Asia Bond Plus Fund	H-EI/DIVM (EUR)	February 1, 2024	EUR	0.380
Loomis Sayles Asia Bond Plus Fund	H-EI/DIVM (EUR)	March 1, 2024	EUR	0.336
Loomis Sayles Asia Bond Plus Fund	H-EI/DIVM (EUR)	April 2, 2024	EUR	0.327
Loomis Sayles Asia Bond Plus Fund	H-EI/DIVM (EUR)	May 2, 2024	EUR	0.378
Loomis Sayles Asia Bond Plus Fund	H-EI/DIVM (EUR)	June 3, 2024	EUR	0.366
Loomis Sayles Asia Bond Plus Fund	H-R/DIVM (SGD)	January 2, 2024	SGD	0.306
Loomis Sayles Asia Bond Plus Fund	H-R/DIVM (SGD)	February 1, 2024	SGD	0.355
Loomis Sayles Asia Bond Plus Fund	H-R/DIVM (SGD)	March 1, 2024	SGD	0.313
Loomis Sayles Asia Bond Plus Fund	H-R/DIVM (SGD)	April 2, 2024	SGD	0.304
Loomis Sayles Asia Bond Plus Fund	H-R/DIVM (SGD)	May 2, 2024	SGD	0.351
Loomis Sayles Asia Bond Plus Fund	H-R/DIVM (SGD)	June 3, 2024	SGD	0.339
Loomis Sayles Asia Bond Plus Fund	I/DIVM (USD)	January 2, 2024	USD	0.329
Loomis Sayles Asia Bond Plus Fund	I/DIVM (USD)	February 1, 2024	USD	0.382
Loomis Sayles Asia Bond Plus Fund	I/DIVM (USD)	March 1, 2024	USD	0.338
Loomis Sayles Asia Bond Plus Fund	I/DIVM (USD)	April 2, 2024	USD	0.329
Loomis Sayles Asia Bond Plus Fund	I/DIVM (USD)	May 2, 2024	USD	0.381
Loomis Sayles Asia Bond Plus Fund	I/DIVM (USD)	June 3, 2024	USD	0.369
Loomis Sayles Asia Bond Plus Fund	Q/DIVM (USD)	January 2, 2024	USD	39.022
Loomis Sayles Asia Bond Plus Fund	Q/DIVM (USD)	February 1, 2024	USD	45.412
Loomis Sayles Asia Bond Plus Fund	Q/DIVM (USD)	March 1, 2024	USD	40.211
Loomis Sayles Asia Bond Plus Fund	Q/DIVM (USD)	April 2, 2024	USD	39.099
Loomis Sayles Asia Bond Plus Fund	Q/DIVM (USD)	May 2, 2024	USD	45.319
Loomis Sayles Asia Bond Plus Fund	Q/DIVM (USD)	June 3, 2024	USD	43.902
Loomis Sayles Asia Bond Plus Fund	R/DIVM (USD)	January 2, 2024	USD	0.314
Loomis Sayles Asia Bond Plus Fund	R/DIVM (USD)	February 1, 2024	USD	0.365
Loomis Sayles Asia Bond Plus Fund	R/DIVM (USD)	March 1, 2024	USD	0.322
Loomis Sayles Asia Bond Plus Fund	R/DIVM (USD)	April 2, 2024	USD	0.313
Loomis Sayles Asia Bond Plus Fund	R/DIVM (USD)	May 2, 2024	USD	0.363
Loomis Sayles Asia Bond Plus Fund	R/DIVM (USD)	June 3, 2024	USD	0.351
Loomis Sayles Asia Bond Plus Fund	R/DIVM (SGD)	January 2, 2024	SGD	0.309
Loomis Sayles Asia Bond Plus Fund	R/DIVM (SGD)	February 1, 2024	SGD	0.364
Loomis Sayles Asia Bond Plus Fund	R/DIVM (SGD)	March 1, 2024	SGD	0.324
Loomis Sayles Asia Bond Plus Fund	R/DIVM (SGD)	April 2, 2024	SGD	0.316
Loomis Sayles Asia Bond Plus Fund	R/DIVM (SGD)	May 2, 2024	SGD	0.369
Loomis Sayles Asia Bond Plus Fund	R/DIVM (SGD)	June 3, 2024	SGD	0.354
Ostrum Euro High Income Fund	H-R/D (SGD)	January 2, 2024	SGD	0.497
Ostrum Euro High Income Fund	H-R/D (SGD)	April 2, 2024	SGD	0.469
Ostrum Euro High Income Fund	I/D (USD)	January 2, 2024	USD	0.883
Ostrum Euro High Income Fund	I/D (USD)	April 2, 2024	USD	0.748
Ostrum Euro High Income Fund	I/D (EUR)	January 2, 2024	EUR	1.019
Ostrum Euro High Income Fund	I/D (EUR)	April 2, 2024	EUR	0.975
Ostrum Euro High Income Fund	N/D (EUR)	January 2, 2024	EUR	1.026
Ostrum Euro High Income Fund	N/D (EUR)	April 2, 2024	EUR	0.976
Ostrum Euro High Income Fund	R/D (EUR)	January 2, 2024	EUR	0.811
Ostrum Euro High Income Fund	R/D (EUR)	April 2, 2024	EUR	0.775
Ostrum Euro High Income Fund	S/D (EUR)	January 2, 2024	EUR	1.099
Ostrum Euro High Income Fund	S/D (EUR)	April 2, 2024	EUR	1.054
Ostrum Global Inflation Fund	I/D (EUR)	January 2, 2024	EUR	0.387
Ostrum Global Inflation Fund	R/D (EUR)	January 2, 2024	EUR	0.268
Ostrum Short Term Global High Income Fund	R/D (USD)	January 2, 2024	USD	0.981
Ostrum Short Term Global High Income Fund	R/D (USD)	April 2, 2024	USD	0.967
Loomis Sayles Global Multi Asset Income Fund	H-R/D (EUR)	January 2, 2024	EUR	0.756
Loomis Sayles Global Multi Asset Income Fund	H-R/D (EUR)	April 2, 2024	EUR	0.843
Loomis Sayles Global Multi Asset Income Fund	H-R/DM (EUR)	January 2, 2024	EUR	0.179
Loomis Sayles Global Multi Asset Income Fund	H-R/DM (EUR)	February 1, 2024	EUR	0.156
Loomis Sayles Global Multi Asset Income Fund	H-R/DM (EUR)	March 1, 2024	EUR	0.176
Loomis Sayles Global Multi Asset Income Fund	H-R/DM (EUR)	April 2, 2024	EUR	0.236
Loomis Sayles Global Multi Asset Income Fund	H-R/DM (EUR)	May 2, 2024	EUR	0.247
Loomis Sayles Global Multi Asset Income Fund	H-R/DM (EUR)	June 3, 2024	EUR	0.267

Note 16 – DIVIDEND DISTRIBUTION (continued)

During the period ended June 30, 2024, the following dividends were declared:

Income Dividend (continued)

Fund	Share Class	Ex-date	Share class currency	Dividend per Share (share class currency)
Loomis Sayles Global Multi Asset Income Fund	I/D (USD)	January 2, 2024	USD	0.591
Loomis Sayles Global Multi Asset Income Fund	I/D (USD)	April 2, 2024	USD	0.680
Loomis Sayles Global Multi Asset Income Fund	I/DIVM (USD)	January 2, 2024	USD	0.345
Loomis Sayles Global Multi Asset Income Fund	I/DIVM (USD)	February 1, 2024	USD	0.380
Loomis Sayles Global Multi Asset Income Fund	I/DIVM (USD)	March 1, 2024	USD	0.376
Loomis Sayles Global Multi Asset Income Fund	I/DIVM (USD)	April 2, 2024	USD	0.369
Loomis Sayles Global Multi Asset Income Fund	I/DIVM (USD)	May 2, 2024	USD	0.426
Loomis Sayles Global Multi Asset Income Fund	I/DIVM (USD)	June 3, 2024	USD	0.405
Loomis Sayles Global Multi Asset Income Fund	R/D (USD)	January 2, 2024	USD	0.960
Loomis Sayles Global Multi Asset Income Fund	R/D (USD)	April 2, 2024	USD	1.038

Note 17 – LIQUIDATED FUNDS

Loomis Sayles U.S. Equity Income Fund liquidated on December 16, 2020. The liquidated Fund retained cash to pay post liquidation invoices to miscellaneous service providers. As at June 30, 2024, Loomis Sayles U.S. Equity Income Fund held USD 54,138.

Dorval Lux Convictions Fund liquidated on April 6, 2021. The liquidated Fund retained cash to pay post liquidation invoices to miscellaneous service providers. As at June 30, 2024, Dorval Lux Convictions Fund held USD 37,600.

Harris Associates Concentrated U.S. Equity Fund liquidated on April 9, 2021. The liquidated Fund retained cash to pay post liquidation invoices to miscellaneous service providers. As at June 30, 2024, Harris Associates Concentrated U.S. Equity Fund held USD 57,913.

Note 18 – SIGNIFICANT EVENTS DURING THE PERIOD

A new prospectus entered into force in January 2024. The main changes implemented in this prospectus may be summarised as follows:

- Removal of the Fund profile for the DNCA Europe Smaller Companies Fund (merged into the Archer Mid-Cap Europe, a sub-fund of DNCA Invest on June 16, 2023);
- Addition of new Funds: Ossiam ESG Low Carbon Shiller Barclays CAPE® US Fund and Ossiam Shiller Barclays CAPE® US Fund;
- Removal of the Fund profile for the ASG Managed Futures Fund (merged into the Virtus GF AlphaSimplex Managed Futures Fund, a sub-fund of Virtus Global Funds ICAV on November 3, 2023);
- Amendment to the specific risks and sustainability risks of all Funds;
- Amendment to the characteristics of the types of share class available in the Fund from 'Total Expense Ratio' to 'All-in-Fee' of all Funds;
- Amendment to the investment objective and investment policy of the Loomis Sayles Global Emerging Markets Equity Fund, the Thematics Climate Selection Fund, the Vaughan Nelson Global Smid Cap Equity Fund, the Vaughan Nelson U.S. Select Equity Fund, the Ostrum Euro High Income Fund, the Ostrum Global Inflation Fund, the Ostrum Short Term Global High Income Fund and the Loomis Sayles Global Multi Asset Income Fund;
- Creation of S1 and S2 share classes in the Loomis Sayles Global Emerging Markets Equity Fund;
- Creation of J share class in the Loomis Sayles Sakorum Long Short Growth Equity Fund;

Note 18 – SIGNIFICANT EVENTS DURING THE PERIOD (continued)

- Removal of Performance Fee of the Loomis Sayles Sakorum Long Short Growth Equity Fund;
- Amendment to the Investment Manager of the Natixis Asia Equity Fund and Natixis Pacific Rim Equity Fund that from February 26, 2024, the Investment Manager of the Funds is Ostrum Asset Management and the Sub-Investment Manager of the Funds is Natixis Investment Managers Singapore Limited;
- Amendment to the investment policy of the Thematics AI and Robotics Fund, the Thematics Meta Fund, the Thematics Safety Fund, the Thematics Subscription Economy Fund, the Thematics Water Fund, the Thematics Wellness Fund and the Loomis Sayles Strategic Alpha Bond Fund;
- Creation of S2 share class in the Thematics AI and Robotics Fund;
- The TER for the S Share Class of the Loomis Sayles Disciplined Alpha U.S. Corporate Bond Fund was decreased;
- Amendment to the typical investors' profile of the Loomis Sayles Strategic Alpha Bond Fund;
- The TER for the S1 Share Class of the Loomis Sayles U.S. Core Plus Bond Fund was decreased.

A new prospectus entered into force in April 2024. The main changes implemented in this prospectus may be summarised as follows:

- Amendment to the investment policy of the Thematics Safety Fund, the Thematics Water Fund and the Thematics Wellness Fund;
- Amendment to the investment objective and investment policy of the Vaughan Nelson Global Smid Cap Equity Fund, the Vaughan Nelson U.S. Select Equity Fund, the Ostrum Euro High Income Fund and the Ostrum Short Term Global High Income Fund;
- Amendment to the sustainability risks of the Vaughan Nelson Global Smid Cap Equity Fund and the Vaughan Nelson U.S. Select Equity Fund;
- The change of Investment Manager of the Fund from Natixis Investment Managers International to the Management Company of the Natixis ESG Conservative Fund, the Natixis ESG Dynamic Fund and the Natixis ESG Moderate Fund.

Market disruptions associated with current geopolitical events have had a global impact, and uncertainty exists as to their implications. Such disruptions can adversely affect assets of the Funds and thus their performance. The Funds will continue to be monitored to evaluate these recent events and the potential impact.

There have been no other significant events affecting the Umbrella Fund during the period ended June 30, 2024.

Note 19 – SUBSEQUENT EVENTS

There are no subsequent events to be disclosed as at June 30, 2024.

Natixis International Funds (Lux) I

Appendix I

Additional Information

Securities Financing Transaction Regulation ("SFTR") introduces reporting requirements for securities financing transactions ("SFTs") and Total Return Rate Swaps.

A Securities Financing Transaction (SFT) is defined as per Article 3(11) of the SFTR as:

- a repurchase/reverse repurchase agreement
- securities or commodities lending and securities or commodities borrowing
- a buy-sell back transaction or sell-buy back transaction, or
- a margin lending transaction

As at June 30, 2024, Loomis Sayles Global Emerging Markets Equity Fund and Loomis Sayles Sakorum Long Short Growth Equity Fund held Total Return Rate Swaps as type of instruments under the scope of the SFTR.

Securities Financing Transactions Regulation (STFR) Disclosures

Total Return Rate Swaps	Loomis Sayles Global Emerging Markets Equity Fund	Loomis Sayles Sakorum Long Short Growth Equity Fund
	USD	USD
Global Data		
Amount	(975,669)	831,964
% of NAV	(0.88)%	0.81%
Data on reuse of collateral		
Collateral reuse	-	-
Cash collateral reinvestment	-	-
Concentration data		
Collateral securities received	-	-
Commodities received	-	-
The ten largest counterparties		
Counterparty	Goldman Sachs	Morgan Stanley
Amount	(285,254)	831,964
Counterparty	Morgan Stanley	-
Amount	(690,415)	-
Safekeeping of collateral received		
Security collateral	-	-
Cash collateral	-	-
Safekeeping of collateral granted		
Security collateral	-	-
Cash collateral		
Counterparty	Morgan Stanley	-
Amount	8,700,000	-
Cash collateral		
Counterparty	Goldman Sachs	-
Amount	1,630,000	-

Appendix I

Additional Information (continued)

Securities Financing Transactions Regulation (STFR) Disclosures (continued)

Total Return Rate Swaps	Loomis Sayles Global Emerging Markets Equity Fund	Loomis Sayles Sakorum Long Short Growth Equity Fund
	USD	USD
Returns/Costs		
Returns*		
To Fund		
Amount	1,030,574	30,429
% of overall returns**	100%	100%
Costs*		
To Fund		
Amount	830,620	1,050,019
% of overall returns**	100%	100%
Aggregate Transaction Data		
Collateral positions		
Collateral type	Cash	-
Maturity	N/A	-
Amount	8,700,000	-
Counterparty's country		
Morgan Stanely	United States of America	-
The settlement and clearing mechanisms		
Settlement and clearing	Bilateral	-
Amount	8,700,000	-
Aggregate Transaction Data		
Collateral positions		
Collateral type	Cash	-
Maturity	N/A	-
Amount	1,630,000	-
Counterparty's country		
Goldman Sachs	United States of America	-
The settlement and clearing mechanisms		
Settlement and clearing	Bilateral	-
Amount	1,630,000	-

* Returns (costs) are identified as the realised gains (losses), change in unrealised gains (losses) and interest received (paid) on Total Return Rate Swaps during the reporting period.
** All returns from OTC derivative transactions will accrue to the Portfolio and are not subject to any returns sharing agreement with the Portfolio's manager or any other third parties.